

QUARTERLY STATEMENT
 AS OF JUNE 30, 2024
 OF THE CONDITION AND AFFAIRS OF THE
GRANGE INSURANCE COMPANY

NAIC Group Code.....0267.....0267.....NAIC Company Code.....14060....Employer's ID Number.....31-4192970.....
 (Current) (Prior)

Organized under the Laws of.....OH.....State of Domicile or Port of Entry.....OH.....
 Country of Domicile.....US.....
 Incorporated/Organized.....03/25/1935.....Commenced Business.....04/20/1935.....
 Statutory Home Office.....671 South High Street.....Columbus, OH, US 43206-1066.....
 Main Administrative Office.....671 South High Street.....Columbus, OH, US 43206-1066.....614-445-2900.....
 (Telephone Number)
 Mail Address.....671 South High Street.....Columbus, OH, US 43206-1066.....Columbus, OH, US 43206-1066.....
 Primary Location of Books and
 Records.....671 South High Street.....Columbus, OH, US 43206-1066.....614-445-2900.....
 (Telephone Number)

Internet Website Address.....www.grangeinsurance.com.....

Statutory Statement Contact.....William Charles Thorsberg.....614-445-2900.....
 (Telephone Number)
 thorsbergw@grangeinsurance.com.....
 (E-Mail Address).....(Fax Number)

OFFICERS

.....JOHN (NMN) AMMENDOLA, PRESIDENT & CEO.....TERESA JEAN BROWN, EVP & CFO.....
BETH WILLIAMS MURPHY, EVP & SECRETARY.....

DIRECTORS OR TRUSTEES

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

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

SS

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


 x 
 x 
 JOHN (NMN) AMMENDOLA
 PRESIDENT & CEO BETH WILLIAMS MURPHY
 EVP & SECRETARY TERESA JEAN BROWN
 EVP & CFO

Subscribed and sworn to before me
 this 23rd day of
 July, 2024

Terese J Burchwell

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



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	1,589,952,723		1,589,952,723	1,527,115,160
2. Stocks:				
2.1 Preferred stocks.....	20,988,549		20,988,549	22,299,213
2.2 Common stocks.....	772,841,795		772,841,795	749,726,753
3. Mortgage loans on real estate:				
3.1 First liens.....				
3.2 Other than first liens.....				
4. Real estate:				
4.1 Properties occupied by the company (less \$..... encumbrances).....	71,173,124		71,173,124	73,087,665
4.2 Properties held for the production of income (less \$..... encumbrances).....	8,622,340		8,622,340	8,815,526
4.3 Properties held for sale (less \$..... encumbrances).....				
5. Cash (\$.....36,287,512), cash equivalents (\$.....78,909,028) and short-term investments (\$.....).....	115,196,540		115,196,540	116,182,462
6. Contract loans (including \$..... premium notes).....				
7. Derivatives.....				
8. Other invested assets.....	175,815,452		175,815,452	168,987,582
9. Receivables for securities.....				2,507,161
10. Securities lending reinvested collateral assets.....	12,718,191		12,718,191	15,263,932
11. Aggregate write-ins for invested assets.....				
12. Subtotals, cash and invested assets (Lines 1 to 11).....	2,767,308,714		2,767,308,714	2,683,985,454
13. Title plants less \$..... charged off (for Title insurers only).....				
14. Investment income due and accrued.....	10,767,014		10,767,014	10,827,062
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	353,287,937	4,377,814	348,910,123	335,292,249
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....939,907 earned but unbilled premiums).....	939,907		939,907	939,907
15.3 Accrued retrospective premiums (\$.....) and contracts subject to redetermination (\$.....).....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	4,277,916		4,277,916	1,451,654
16.2 Funds held by or deposited with reinsured companies.....				
16.3 Other amounts receivable under reinsurance contracts.....				
17. Amounts receivable relating to uninsured plans.....				
18.1 Current federal and foreign income tax recoverable and interest thereon.....				49,393,291
18.2 Net deferred tax asset.....	35,973,410	—	35,973,410	36,742,500
19. Guaranty funds receivable or on deposit.....				
20. Electronic data processing equipment and software.....	13,390,001	13,390,001	—	51
21. Furniture and equipment, including health care delivery assets (\$.....).....	1,620,198	1,620,198	—	—
22. Net adjustment in assets and liabilities due to foreign exchange rates.....				
23. Receivables from parent, subsidiaries and affiliates.....	26,341,573		26,341,573	6,141,436
24. Health care (\$.....) and other amounts receivable.....				
25. Aggregate write-ins for other-than-invested assets.....	16,671,584	162,300	16,509,284	3,398,836
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	3,230,578,254	19,550,313	3,211,027,941	3,128,172,440
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....				
28. Total (Lines 26 and 27).....	3,230,578,254	19,550,313	3,211,027,941	3,128,172,440
Details of Write-Ins				
1101.....				
1102.....				
1103.....				
1198. Summary of remaining write-ins for Line 11 from overflow page.....				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....				
2501. Agent Loans.....	162,300	162,300	—	—
2502. Equities in Pools.....	1,216,375		1,216,375	1,252,015
2503. Miscellaneous Assets.....	15,292,909		15,292,909	2,146,821
2598. Summary of remaining write-ins for Line 25 from overflow page.....				
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	16,671,584	162,300	16,509,284	3,398,836

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$.....217,489,946)	777,472,836	779,441,965
2. Reinsurance payable on paid losses and loss adjustment expenses	12,692	(6,421)
3. Loss adjustment expenses	131,699,864	137,453,911
4. Commissions payable, contingent commissions and other similar charges	8,065,953	10,051,498
5. Other expenses (excluding taxes, licenses and fees)	25,352,115	27,364,064
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	13,270,361	19,389,641
7.1 Current federal and foreign income taxes (including \$.....2,136,850 on realized capital gains (losses))	3,905,236	
7.2 Net deferred tax liability	—	
8. Borrowed money \$.....200,000,000 and interest thereon \$.....335,000	200,335,000	200,335,000
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....31,926,002 and including warranty reserves of \$..... and accrued accident and health experience rating refunds including \$..... for medical loss ratio rebate per the Public Health Service Act)	687,405,042	666,266,347
10. Advance premium	12,664,807	9,871,228
11. Dividends declared and unpaid:		
11.1 Stockholders	—	
11.2 Policyholders	6,262,201	6,043,204
12. Ceded reinsurance premiums payable (net of ceding commissions)	6,401,309	9,691,373
13. Funds held by company under reinsurance treaties	—	
14. Amounts withheld or retained by company for account of others	661,193	71,375
15. Remittances and items not allocated	—	
16. Provision for reinsurance (including \$..... certified)	—	934,217
17. Net adjustments in assets and liabilities due to foreign exchange rates	—	
18. Drafts outstanding	1,166,040	
19. Payable to parent, subsidiaries and affiliates	—	
20. Derivatives		
21. Payable for securities	603,936	
22. Payable for securities lending	12,718,191	15,263,932
23. Liability for amounts held under uninsured plans		
24. Capital notes \$..... and interest thereon \$.....		
25. Aggregate write-ins for liabilities	16,174,907	7,252,292
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,904,171,683	1,889,423,625
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	1,904,171,683	1,889,423,625
29. Aggregate write-ins for special surplus funds		
30. Common capital stock	5,000,000	5,000,000
31. Preferred capital stock		
32. Aggregate write-ins for other-than-special surplus funds		
33. Surplus notes		
34. Gross paid in and contributed surplus	151,175,000	151,175,000
35. Unassigned funds (surplus)	1,150,681,258	1,082,573,815
36. Less treasury stock, at cost:		
36.1 ... shares common (value included in Line 30 \$.....)		
36.2 ... shares preferred (value included in Line 31 \$.....)		
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	1,306,856,258	1,238,748,815
38. Totals (Page 2, Line 28, Col. 3)	3,211,027,941	3,128,172,440
Details of Write-Ins		
2501. Reserve for checks written off	5,997,267	5,202,529
2502. Deferred compensation	10,714,186	12,004,364
2503. Liability for Benefit Plans	(4,051,368)	(8,102,736)
2598. Summary of remaining write-ins for Line 25 from overflow page	3,514,822	(1,851,865)
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	16,174,907	7,252,292
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page		
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)		
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page		
3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)		

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
Underwriting Income			
1. Premiums earned:			
1.1. Direct (written \$.....209,644,256)	209,073,921	212,105,743	427,508,012
1.2. Assumed (written \$.....566,416,809)	545,481,210	517,098,570	1,082,560,104
1.3. Ceded (written \$.....46,580,719)	46,213,480	41,024,083	83,517,306
1.4. Net (written \$.....729,480,346)	708,341,651	688,180,229	1,426,550,810
Deductions:			
2. Losses incurred (current accident year \$450,512,468):			
2.1. Direct	101,185,302	187,645,947	348,812,798
2.2. Assumed	350,010,298	432,961,082	822,900,800
2.3. Ceded	22,356,252	48,152,723	79,641,639
2.4. Net	428,839,348	572,454,306	1,092,071,959
3. Loss adjustment expenses incurred	64,765,929	68,838,105	147,608,563
4. Other underwriting expenses incurred	210,428,761	214,524,294	417,339,130
5. Aggregate write-ins for underwriting deductions			
6. Total underwriting deductions (Lines 2 through 5)	704,034,038	855,816,705	1,657,019,652
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	4,307,613	(167,636,476)	(230,468,842)
Investment Income			
9. Net investment income earned	40,297,824	30,915,053	70,097,693
10. Net realized capital gains (losses) less capital gains tax of \$.....2,136,850	8,038,628	44,533,929	49,720,185
11. Net investment gain (loss) (Lines 9 + 10)	48,336,452	75,448,982	119,817,878
Other Income			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$..... amount charged off \$.....6,831,632)	(6,831,632)	(4,224,256)	(6,940,122)
13. Finance and service charges not included in premiums	6,074,391	6,281,337	12,667,377
14. Aggregate write-ins for miscellaneous income	397,302	491,756	13,024,135
15. Total other income (Lines 12 through 14)	(359,939)	2,548,837	18,751,390
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	52,284,126	(89,638,657)	(91,899,574)
17. Dividends to policyholders	2,908,483	2,324,502	6,689,253
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)	49,375,643	(91,963,159)	(98,588,827)
19. Federal and foreign income taxes incurred	(733,091)	(584,324)	(1,248,495)
20. Net income (Line 18 minus Line 19) (to Line 22)	50,108,734	(91,378,835)	(97,340,332)
Capital and Surplus Account			
21. Surplus as regards policyholders, December 31 prior year	1,238,748,815	1,162,587,656	1,162,587,656
22. Net income (from Line 20)	50,108,734	(91,378,835)	(97,340,332)
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....2,581,695	12,738,183	1,020,862	19,817,907
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	(8,712,401)	20,075,075	22,684,225
27. Change in nonadmitted assets	17,090,078	(8,920,307)	(14,068,067)
28. Change in provision for reinsurance	934,217	446,111	(488,106)
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1. Paid in			
32.2. Transferred from surplus (Stock Dividend)			
32.3. Transferred to surplus			
33. Surplus adjustments:			
33.1. Paid in	—	50,000,000	150,000,000
33.2. Transferred to capital (Stock Dividend)			
33.3. Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	(4,051,368)	275,176	(4,444,468)
38. Change in surplus as regards policyholders (Lines 22 through 37)	68,107,443	(28,481,918)	76,161,159
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,306,856,258	1,134,105,738	1,238,748,815
Details of Write-Ins			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page			
0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)			
1401. Miscellaneous income	397,302	491,756	13,024,135
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	397,302	491,756	13,024,135
3701. Deferred Gain - Intercompany Pooling Change		275,176	275,176
3702. Change in Funded Status - Benefit Plans	(4,051,368)		(4,719,646)
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page			
3799. Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)	(4,051,368)	275,176	(4,444,468)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance.....	719,645,415	693,757,581	1,451,206,667
2. Net investment income.....	44,521,229	36,412,791	79,774,992
3. Miscellaneous income.....	(359,939)	2,548,837	18,751,390
4. Total (Lines 1 to 3).....	763,806,705	732,719,209	1,549,733,049
5. Benefit and loss related payments.....	433,615,626	540,025,759	1,049,502,512
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	291,065,511	304,637,253	576,057,916
8. Dividends paid to policyholders.....	2,689,486	2,744,502	6,115,715
9. Federal and foreign income taxes paid (recovered) net of \$.....2,136,850 tax on capital gains (losses).....	(51,894,769)	(555,107)	(10,824,027)
10. Total (Lines 5 through 9).....	675,475,854	846,852,406	1,620,852,117
11. Net cash from operations (Line 4 minus Line 10).....	88,330,852	(114,133,197)	(71,119,068)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	189,898,760	192,562,181	363,054,755
12.2 Stocks.....	43,468,576	235,386,479	283,896,286
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....	5,327,310	15,502,693	20,879,268
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(4,771)	688	12,248
12.7 Miscellaneous proceeds.....	5,656,838	—	9,939,514
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	244,346,713	443,452,041	677,782,071
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	248,376,024	269,239,679	622,125,307
13.2 Stocks.....	45,857,184	41,426,571	70,564,358
13.3 Mortgage loans.....			
13.4 Real estate.....		276,734	2,211,702
13.5 Other invested assets.....	12,453,831	11,009,133	15,842,355
13.6 Miscellaneous applications.....	—	4,417,933	7,576,380
13.7 Total investments acquired (Lines 13.1 to 13.6).....	306,687,039	326,370,050	718,320,102
14. Net increase (or decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(62,340,326)	117,081,991	(40,538,031)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....	—	50,000,000	150,000,000
16.3 Borrowed funds.....	—	—	—
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....	—	—	
16.6 Other cash provided (applied).....	(26,976,447)	6,014,152	(15,956,287)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	(26,976,447)	56,014,152	134,043,713
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).....	(985,922)	58,962,946	22,386,615
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	116,182,462	93,795,847	93,795,847
19.2 End of period (Line 18 plus Line 19.1).....	115,196,540	152,758,793	116,182,462

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

20.0001.....			
--------------	--	--	--

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

	SSAP #	F/S Page	F/S Line #	06/30/2024	12/31/2023
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3).....	XXX	XXX	XXX	\$ 50,108,734	\$ (97,340,332)
(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	\$ 50,108,734	\$ (97,340,332)
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2).....	XXX	XXX	XXX	\$ 1,306,856,258	\$ 1,238,748,815
(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	\$ 1,306,856,258	\$ 1,238,748,815

C. Accounting Policy

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

D. Going Concern

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

2. Accounting Changes and Corrections of Errors - Not Applicable

3. Business Combinations and Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

D. Loan-Backed Securities

- (1) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from Hub Data and Bloomberg. These assumptions are consistent with the current interest rate and economic environment.
- (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - Not Applicable
- (3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - Not Applicable
- (4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

a. The aggregate amount of unrealized losses:

- 1. Less than 12 months..... \$ (918,184)
- 2. 12 months or longer..... (34,817,495)

b. The aggregate related fair value of securities with unrealized losses:

- 1. Less than 12 months..... \$ 125,019,193
- 2. 12 months or longer..... 357,086,361

- (5) According to SSAP 43R, the best estimate of future cash flows using the appropriate discount rate was calculated for each affected security, with other-than-temporary impairments realized to the extent that present value was less than amortized cost. Securities held with an intent to sell were other-than-temporarily impaired to current fair value. Securities with a present value greater than amortized cost were not other-than-temporarily impaired.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

- (1) For securities lending agreements, the Company requires a minimum of 102% and 105% of the fair value of the domestic and foreign securities loaned at the outset of the contract as collateral. Cash collateral received is invested in short-term investments and the offsetting collateral liability is included in Collateral from Lending Activities. The fair value of the collateral as of the end of the period is \$12.7million.
- (2) Carrying amount and classification of assets pledged as collateral and not reclassified and separately reported - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

(3) Collateral received

(a) Aggregate amount collateral received

The Company has no repurchase agreements as collateral.

	<u>Fair Value</u>
1. Securities Lending	
(a) Open.....	\$.....
(b) 30 days or less.....	12,718,191 ..
(c) 31 to 60 days.....	.....
(d) 61 to 90 days.....	.....
(e) Greater than 90 days.....	.....
(f) Subtotal (a+b+c+d+e).....	\$..... 12,718,191 ..
(g) Securities received.....	.....
(h) Total collateral received (f+g).....	<u>\$ 12,718,191</u>
2. Dollar Repurchase Agreement	
(a) Open.....	\$.....
(b) 30 days or less.....	.....
(c) 31 to 60 days.....	.....
(d) 61 to 90 days.....	.....
(e) Greater than 90 days.....	.....
(f) Subtotal (a+b+c+d+e).....	\$.....
(g) Securities received.....	.....
(h) Total collateral received (f+g).....	<u>\$</u>

The Company has no dollar repurchase agreements as collateral received.

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

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

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

(5) Collateral reinvestment

(a) Aggregate amount collateral reinvested

The Company has no repurchase agreements as collateral.

Notes to the Financial Statements

5. Investments (Continued)

	Amortized Cost	Fair Value
1. Securities Lending		
(a) Open.....	\$.....	\$.....
(b) 30 days or less.....	.....	12,718,191
(c) 31 to 60 days.....	.....	12,718,191
(d) 61 to 90 days.....	.....	.....
(e) 91 to 120 days.....	.....	.....
(f) 121 to 180 days.....	.....	.....
(g) 181 to 365 days.....	.....	.....
(h) 1 to 2 years.....	.....	.....
(i) 2 to 3 years.....	.....	.....
(j) Greater than 3 years.....	.....	.....
(k) Subtotal (Sum of a through j).....	\$.....	\$.....
(l) Securities received.....	.....	.....
(m) Total collateral reinvested (k+l).....	<u>\$ 12,718,191</u>	<u>\$ 12,718,191</u>
2. Dollar Repurchase Agreement		
(a) Open.....	\$.....	\$.....
(b) 30 days or less.....	.....	.....
(c) 31 to 60 days.....	.....	.....
(d) 61 to 90 days.....	.....	.....
(e) 91 to 120 days.....	.....	.....
(f) 121 to 180 days.....	.....	.....
(g) 181 to 365 days.....	.....	.....
(h) 1 to 2 years.....	.....	.....
(i) 2 to 3 years.....	.....	.....
(j) Greater than 3 years.....	.....	.....
(k) Subtotal (Sum of a through j).....	\$.....	\$.....
(l) Securities received.....	.....	.....
(m) Total collateral reinvested (k+l).....	<u>\$</u>	<u>\$</u>

The Company has no dollar repurchase agreements as collateral.

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

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

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

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

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

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

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

M. Working Capital Finance Investments - Not Applicable

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

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

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

7. Investment Income - 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. Apart from the item described in Note 11B immediately below, the Company did not have any capital notes or other debt obligations outstanding during the periods presented.

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank ("FHLB") of Cincinnati. Through its membership, the Company executed a \$60.0 million 10-year fixed-term, fixed-rate advance at 2.23% in October 2016 for general operating purposes. In March 2020, the Company executed a \$50.0 million 10-year fixed-term, fixed-rate advance at 1.99% and a \$90.0 million 5-year fixed-term, fixed-rate advance at 1.86%, both for general operating purposes and to provide additional liquidity in the wake of the COVID-19 pandemic. The Company has determined the current, actual maximum borrowing capacity as \$302.1 million based on the FHLB Additional Borrowing Capacity statement published at the time of the report.

Notes to the Financial Statements

11. Debt (Continued)

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Protected Cell Accounts
1. Current Year			
(a) Membership stock - Class A.....	\$..... -	\$..... -	\$..... -
(b) Membership stock - Class B.....	2,502,538	2,502,538 -
(c) Activity stock.....	7,804,962	7,804,962 -
(d) Excess stock.....	-..... -	-..... - -
(e) Aggregate total (a+b+c+d).....	\$.... 10,307,500	\$.... 10,307,500	\$..... -
(f) Actual or estimated borrowing capacity as determined by the insurer.....	\$.... 302,140,817		
2. Prior Year-End			
(a) Membership stock - Class A.....	\$..... -	\$..... -	\$..... -
(b) Membership stock - Class B.....	2,391,527	2,391,527 -
(c) Activity stock.....	7,915,973	7,915,973 -
(d) Excess stock.....	-..... -	-..... - -
(e) Aggregate total (a+b+c+d).....	\$.... 10,307,500	\$.... 10,307,500	\$..... -
(f) Actual or estimated borrowing capacity as determined by the insurer.....	\$.... 322,829,230		
(b) Membership stock (class A and B) eligible and not eligible for redemption			

Membership Stock	(1) Current Year Total (2+3+4+5+6)	(2) Not Eligible for Redemption	Eligible for Redemption		
			(3) Less Than 6 Months	(4) 6 Months to Less Than 1 Year	(5) 1 to Less Than 3 Years
1. Class A.....	\$..... -	\$..... -	\$..... -	\$..... -	\$..... -
2. Class B.....	\$.... 2,502,538	\$.... 2,502,538	\$..... -	\$..... -	\$..... -

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total general and protected cell accounts total collateral pledged (Lines 2+3).....	\$.... 264,865,766	\$.... 292,966,276	\$.... 200,000,000
2. Current year general account total collateral pledged.....	264,865,766	292,966,276	200,000,000
3. Current year protected cell accounts total collateral pledged.....	-..... -	-..... - -
4. Prior year-end total general and protected cell accounts total collateral pledged.....	284,092,866	312,319,224	200,000,000

(b) Maximum amount pledged during reporting period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current year total general and protected cell accounts maximum collateral pledged (Lines 2+3).....	\$.... 280,706,222	\$.... 309,242,329	\$.... 200,000,000
2. Current year general account maximum collateral pledged.....	280,706,222	309,242,329	200,000,000
3. Current year protected cell accounts maximum collateral pledged.....	-..... -	-..... - -
4. Prior year-end total general and protected cell accounts maximum collateral pledged.....	284,092,866	317,196,569	200,000,000

Notes to the Financial Statements

11. Debt (Continued)

(4) Borrowing from FHLB

(a) Amount as of the reporting date

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

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

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

(c) FHLB - Prepayment obligations

Does the company have
prepayment obligations
under the following
arrangements (YES/NO)?

1. Debt	NO
2. Funding agreements	NO
3. Other	NO

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

The postretirement healthcare benefit plan ("Postretirement Plan") is sponsored by the Company and all annual costs for 2024 are shared via the pooling agreement. The Postretirement Plan was closed to new participants as of December 31, 2005 and benefits provided under the plan were terminated for any active associate participating in the plan who had not yet reached 50 years of age by December 31, 2020. In 2023, settling the life insurance benefits obligation for participants through a cash payout of the net present value (of which 20% of participants elected) and a transfer to a third-party administrator for the remaining participants, the Company communicated to the participants, the Postretirement Plan would be eliminated as of January 1, 2024. The current participants in the Postretirement Plan have receive a stipend as they migrate to third-party healthcare exchanges in 2024.

A. Defined Benefit Plan

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	06/30/2024	12/31/2023	06/30/2024	12/31/2023	06/30/2024	12/31/2023
a. Service cost	\$ - - -	\$ - - -	\$ - - -	\$ 39,792	\$ - - -	\$ - - -
b. Interest cost	- - -	- - -	- - -	678,040	- - -	- - -
c. Expected return on plan assets	- - -	- - -	- - -	- - -	- - -	- - -
d. Transition asset or obligation	- - -	- - -	- - -	- - -	- - -	- - -
e. Gains and losses	(1,205,034)	(692,995)	(1,205,034)	(692,995)	(1,205,034)	(692,995)
f. Prior service cost or credit	(2,846,334)	(2,534,441)	(2,846,334)	(2,534,441)	(2,846,334)	(2,534,441)
g. Gain or loss recognized due to a settlement or curtailment	- - -	- - -	- - -	(6,822,745)	(6,822,745)	(6,822,745)
h. Total net periodic benefit cost	<u>\$ - - -</u>	<u>\$ - - -</u>	<u>\$ (4,051,368)</u>	<u>\$ (9,332,349)</u>	<u>\$ - - -</u>	<u>\$ - - -</u>

G. Consolidated/Holding Company Plans - No Significant Changes

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

14. Liabilities, Contingencies and Assessments - No Significant Changes

15. Leases - No Significant Changes

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

Notes to the Financial Statements

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

B. Transfer and Servicing of Financial Assets

- (1) No Significant Changes
- (2) Servicing assets and servicing liabilities - Not Applicable
- (4) Securitizations, asset-backed financing arrangements and similar transfers accounted for as sales when the transferor has continued involvement with the transferred financial assets - Not Applicable

C. Wash Sales - Not Applicable

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

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

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value at reporting date

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

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Preferred stock - Industrial & Misc.	\$ 10,434,069	\$ 992,764	\$ -	\$ -	\$ 11,426,833
Bonds - Industrial & Misc.	-	43,521,578	-	-	43,521,578
Common Stock - Industrial & Misc.	277,959,608	10,352,214	-	232,234,532	520,546,354
Common Stock - Parent, Subs, & Affiliates	-	-	252,295,441	-	252,295,441
Other Invested Assets - Hedge Funds	-	-	-	75,965,773	75,965,773
Other Invested Assets - Floating Rate Loans	-	-	-	99,849,679	99,849,679
Total assets at fair value/NAV	\$ 288,393,677	\$ 54,866,556	\$ 252,295,441	\$ 408,049,984	\$ 1,003,605,658
b. Liabilities at fair value					
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -	\$ -

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

Description	Beginning balance as of 04/01/2024	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										
Common Stock - Parent, Subs, & Affiliates	\$ 250,794,216	\$ -	\$ -	\$ 1,501,225	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 252,295,441
Total assets	\$ 250,794,216	\$ -	\$ -	\$ 1,501,225	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 252,295,441
b. Liabilities										
Total liabilities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

(3) The Company's policy is to recognize transfers in and out as of the end of the reporting period.

(4) As of the end of the period, the reported fair value of the entity's investments categorized within Level 2 and Level 3 of the fair value hierarchy are as follows:

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

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

Parent, Subsidiaries, and Affiliates – The Company's investments in four subsidiaries are measured and reported at fair value as of the end of the period, for each respective entity totaling \$252.3 million. Fair value measurement is determined by the individual entity's surplus at the end of a period, or the amount by which assets exceed liabilities. All subsidiaries are in the insurance industry, whereby its assets are largely comprised of fixed income securities carried at amortized cost and its liabilities represent payables related to current federal income taxes and deferred taxes. Some inputs to the valuation methodology are unobservable and significant to the fair value measurement and result in disclosure at Level 3.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds.....	\$.. 1,530,528,321	\$.. 1,589,952,723	\$..... 59,931,547	\$.. 1,470,596,774	\$..... -	\$..... -	\$..... -
Common Stock.....	772,841,795	772,841,795	277,959,608	10,352,214	252,295,441	232,234,532	-
Preferred Stock.....	22,084,773	20,988,549	21,092,009	992,764	-	-	-
Other invested assets.....	175,815,452	175,815,452	-	-	-	175,815,452	-
Money market.....	78,909,028	78,909,028	78,909,028	-	-	-	-

D. Not Practicable to Estimate Fair Value - Not Applicable

E. Nature and Risk of Investments Reported at NAV

Mutual Funds

- **Columbia Pyrford International Stock Fund (\$47.4 million)** – In Q4 2021, Columbia Threadneedle Investments completed its acquisition of BMO's EMEA asset management business announced in April 2021. As a result, the BMO Pyrford International Stock Fund is now the Columbia Pyrford International Stock Fund. No changes to the portfolio management team occurred as a result of the acquisition. The fund seeks capital appreciation by investing in equity securities of companies located in a number of countries outside the United States. The fund may meet redemption requests by redeeming shares in-kind, especially in stressed market conditions, although the fund does not intend to do so.
- **DFA International Core Equity Portfolio (\$50.7 million)** – The portfolio purchases a broad and diverse group of securities of non-U.S. companies in developed markets. The portfolio invests in companies of all sizes, with increased exposure to smaller capitalization, lower relative price, and higher profitability companies as compared to their representation in the international universe. The portfolio reserves the right to meet redemption requests through an in-kind redemption, typically in response to a particularly large redemption, at the request of a client or in stressed market conditions.
- **MFS Emerging Markets Debt Fund (\$78.0 million)** – The fund invests primarily in debt securities issued or guaranteed by companies, financial institutions and government entities in emerging market countries. The fund reserves the right to make a "redemption in kind" (payment in portfolio securities) rather than cash if the amount redeemed in any 90-day period is large enough to effect fund operations.
- **Transamerica International Equity Fund (\$49.9 million)** – The fund seeks maximum long-term total return, consistent with reasonable risk to principal, by investing in a diversified portfolio of common stocks of primarily non-U.S. issuers. Shares will normally be redeemed for cash, although each fund retains the right to wholly or partly redeem its shares in kind, under unusual circumstances (such as adverse or unstable market, economic, or political conditions), in an effort to protect the interests of shareholders by the delivery of securities selected from its assets at its discretion.
- **TCW Emerging Markets Debt Fund (\$5.3 million)** – The fund invests primarily in debt securities issued or guaranteed by companies, financial institutions and government entities in emerging market countries. The fund reserves the right to make a "redemption in kind" (payment in portfolio securities) rather than cash if the amount redeemed in any 90-day period is large enough to effect fund operations.

Other Invested Assets

- **Eaton Vance Institutional Senior Loans Fund (\$99.8 million)** – The Fund's investment objective is to provide as high a level of current income as is consistent with the preservation of capital, by investing in a portfolio primarily of senior floating-rate loans. The Company does not have any unfunded commitments as of the end of the period. Redemption requests must be for amounts of \$100,000 or more. Upon commencement of redemption privileges, a Shareholder may redeem its Shares upon advance written notice to the Fund pursuant to the following schedule: for amounts up to one-third of a Shareholder's account, Shares of an equivalent amount in value will be redeemed and the redemption proceeds resulting therefrom will be paid no later than thirty (30) days after the Fund receives the redemption request (the "Notice Date"); for amounts up to two-thirds of a Shareholder's account, Shares of an equivalent amount in value will be redeemed and the redemption proceeds resulting therefrom will be paid no later than sixty (60) days after the Notice Date; and for amounts greater than two-thirds of a Shareholder's account, Shares of an equivalent amount in value will be redeemed and the redemption proceeds resulting therefrom will be paid no later than ninety (90) days after the Notice Date. For the avoidance of doubt, a Notice Date must be a day on which the NYSE is open for trading. Notwithstanding the foregoing, if cash is available to pay redemption requests sooner than hereinbefore provided, the Fund may do so to remain more fully invested. Redemption proceeds will equal the net asset value of Shares redeemed on the date of redemption and will be paid by wire.
- **Adams Street Senior Private Credit Fund II, LP (\$46.6 million)** – The Partnership's objective is to invest primarily in directly originated first lien, privately negotiated debt of private equity-backed middle-market companies. The Partnership seeks to generate current income with attractive risk-adjusted returns and strong downside protection focusing primarily across regions in North America and, to a lesser extent, parts of Europe. The Company has committed \$60.0 million to the partnership and has unfunded commitments as of the end of the period, totaling \$14.5 million. The Company agrees to pay the balance of its remaining commitment when capital is called by the Partnership. Distributions shall be apportioned among the Partners in proportion to their capital contribution. The term of the Partnership is 6 years from its final closing, subject to two consecutive additional one-year extensions by the General Partner. The Partnership will allocate its available capital over a three-year period from the initial capital call.
- **Commonfund Capital Global Private Equity Partners III, LP (\$18.4 million)** – The Partnership's objective is to offer investors a multi-manager, multi-strategy fund focused primarily on investing in global private equity. The fund serves as a complete global private equity investment program that enables investors to make one commitment to gain exposure to private equity opportunities in the U.S., Europe and other developed markets and in select emerging markets through a single partnership. The Company has committed \$20.0 million to the partnership and has unfunded commitments as of the end of the period, totaling \$6.0 million. The Company agrees to pay the balance of its remaining commitment when capital is called by the Partnership. Distributions shall be apportioned among the Partners in proportion to their capital contribution. The term of the Partnership will end 12 years from its initial closing, unless extended, not more than once, by the General Partner for a period not exceeding three years. The Partnership will allocate its available capital over a two-year period from the initial capital call.
- **Mesirow Financial Private Equity Fund VI, LP (\$5.9 million)** – The primary objective of Fund VIII-A is to generate attractive absolute returns for its investors that exceed the relevant private equity industry and public benchmarks and are commensurate with asset class risk. Mesirow Financial Private Equity will seek to achieve this objective by assembling a diversified portfolio of primary partnership commitments, secondary investments and co-investments. By investing in private investment funds of highly sought-after managers and co-investing directly in companies alongside those managers, Mesirow Financial Private Equity will seek to produce consistently strong investment performance with low loss rates on invested capital. The Company has committed \$10.0 million to the partnership and has unfunded commitments as of the end of the period, totaling \$4.3 million. The Company agrees to pay the balance of its remaining commitment when capital is called by the Partnership. Distributions shall be apportioned among the Partners in proportion to their capital contribution. The term of the Partnership will end 12 years from its initial closing, with the potential for three one-year extensions.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

- **Adams Street 2022 Global Fund, LP (\$3.4 million)** – Adams Street believes that a global, diversified private equity portfolio has the best capacity to consistently generate attractive relative (and absolute) returns over market cycles. Adams Street also believes investing in a globally diversified private equity portfolio has the capacity to substantially reduce variability in returns, creating a level of investment stability for our investors. Thus, the Partnership's objective is to search for opportunities with managers/companies that are not highly correlated with economic swings. To fulfill this investment goal, the Partnership pursues primary, secondary, co-investment deals steered by leading managers across the globe. The Company has committed \$10.0 million to the Partnership and has unfunded commitments as of the end of the period, totaling \$6.9 million. The Company agrees to pay the balance of its remaining commitment when capital is called by the Partnership. Distributions shall be apportioned among the Partners in proportion to their capital contribution. The term of the Partnership will end 12 years from its initial closing, unless extended, not more than once, by the General Partner for a period not exceeding three years. The Partnership will allocate its available capital over a two-year period from the initial capital call.
- **Adams Street 2023 Global Fund, LP (\$1.6 million)** – Adams Street believes that a global, diversified private equity portfolio has the best capacity to consistently generate attractive relative (and absolute) returns over market cycles. Adams Street also believes investing in a globally diversified private equity portfolio has the capacity to substantially reduce variability in returns, creating a level of investment stability for our investors. Thus, the Partnership's objective is to search for opportunities with managers/companies that are not highly correlated with economic swings. To fulfill this investment goal, the Partnership pursues primary, secondary, co-investment deals steered by leading managers across the globe. The Company has committed \$10.0 million to the Partnership and has unfunded commitments as of the end of the period, totaling \$8.5 million. The Company agrees to pay the balance of its remaining commitment when capital is called by the Partnership. Distributions shall be apportioned among the Partners in proportion to their capital contribution. The term of the Partnership will end 12 years from its initial closing, unless extended, not more than once, by the General Partner for a period not exceeding three years. The Partnership will allocate its available capital over a two and a half to three-year period.
- **Updata Venture Partners II, LP (\$0.1 million)** – The primary objective of the Partnership is to achieve returns for their partners by investing in equity and equity-related securities in privately negotiated transactions, across the full investment life cycle, in the information technology industry. The Company does not have any unfunded commitments as of the end of the period. No transfer of a Limited Partner's interest in the Partnership, in whole or in part, shall be made without prior written consent of the General Partner. Consent, which will not be unreasonably withheld or delayed, shall be required for any transfer of part or all of any Limited Partner's economic interest in the Partnership.

21. Other Items - No Significant Changes

22. Events Subsequent

In July 2024, the Board approved a \$55.0 million dividend from the Company's subsidiaries to the Company as well as a \$15.0 million return of capital from the Company's parent, Grange Holdings Inc., both of which are expected to be completed in Q3. There have been no other events after the period's end, but before the filing of this statement, which have a material effect upon the financial condition of the Company.

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

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

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

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

	June 30, 2024	December 31, 2023
Balance January 1	\$1,137,482,675	\$1,097,724,928
Less: Reinsurance Recoverable	220,586,799	\$220,017,335
Net Balance January 1	916,895,876	593,204,553
Incurred Related to:		
Current Year	525,497,609	1,282,843,137
Prior Year	(31,892,332)	(43,162,615)
Total Incurred	493,605,277	886,940,274
Paid Related to:		
Current Year	271,166,486	773,916,572
Prior Year	230,161,968	426,575,667
Total Paid	501,328,454	791,038,709
Net Balance at the end of reporting period	909,172,699	916,895,876
Plus: Reinsurance Recoverable	213,248,669	220,586,799
Balance at the end of reporting period	\$1,122,421,368	\$1,137,482,675

Notes to the Financial Statements

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

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?..... NO.....

2.2 If yes, date of change:.....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?..... YES.....
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end?..... NO.....

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group?..... NO.....

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?..... NO.....

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?..... NO.....
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019.....

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019.....

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/03/2021.....

6.4 By what department or departments?
Ohio.....

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?..... N/A.....

6.6 Have all of the recommendations within the latest financial examination report been complied with?..... YES.....

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?..... NO.....

7.2 If yes, give full information

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?..... NO.....

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms?..... NO.....

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

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?..... YES.....
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

9.2 Has the code of ethics for senior managers been amended?..... NO.....

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers?..... NO.....

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?..... YES.....
10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:..... \$... 26,341,573.....

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

INVESTMENT

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

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

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

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? YES

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book / Adjusted Carrying Value	Current Quarter Book / Adjusted Carrying Value
14.21 Bonds.....	\$.....	\$.....
14.22 Preferred Stock.....	\$.....	\$.....
14.23 Common Stock.....	\$249,269,352	\$252,295,441
14.24 Short-Term Investments.....	\$.....	\$.....
14.25 Mortgage Loans on Real Estate.....	\$.....	\$.....
14.26 All Other.....	\$.....	\$.....
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$249,269,352	\$252,295,441
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$.....	\$.....

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? N/A

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 12,718,191

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 12,718,191

16.3 Total payable for securities lending reported on the liability page \$ 12,718,191

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

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

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

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? NO

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

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

18.2 If no, list exceptions:

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

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

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- 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:

- The shares were purchased prior to January 1, 2019.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- The fund only or predominantly holds bonds in its portfolio.
- 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.
- The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

GENERAL INTERROGATORIES**PART 2 – PROPERTY & CASUALTY INTERROGATORIES**1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? **NO**

If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? **NO**

If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? **NO**

3.2 If yes, give full and complete information thereto

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? **NO**

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1 A&H loss percent %

5.2 A&H cost containment percent %

5.3 A&H expense percent excluding cost containment expenses %

6.1 Do you act as a custodian for health savings accounts? **NO**

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$

6.3 Do you act as an administrator for health savings accounts? **NO**

6.4 If yes, please provide the balance of the funds administered as of the reporting date. \$

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? **YES**

7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
All Other Insurers						
AA-3191400		Convex Re Ltd	BMU	Unauthorized		
AA-3191239		Lumen Re Ltd	BMU	Unauthorized		
AA-9240012		China Prop & Cas Reins Co Ltd	CHN	Unauthorized		
AA-1126435		Lloyd's Syndicate Number 435	GBR	Authorized		
AA-1120157		Lloyd's Syndicate Number 1729	GBR	Authorized		
AA-1460019		MS Amlin AG	CHE	Unauthorized		

SCHEDULE T – EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama.....	AL	L					
2. Alaska.....	AK	N					
3. Arizona.....	AZ	L					
4. Arkansas.....	AR	N					
5. California.....	CA	N					
6. Colorado.....	CO	N					
7. Connecticut.....	CT	N					
8. Delaware.....	DE	N					
9. District of Columbia.....	DC	N					
10. Florida.....	FL	N					
11. Georgia.....	GA	L	24,598,824	32,459,745	17,868,456	29,175,164	66,292,628
12. Hawaii.....	HI	N					
13. Idaho.....	ID	N					
14. Illinois.....	IL	L	9,248,765	9,676,019	4,303,029	5,026,285	29,090,041
15. Indiana.....	IN	L	7,662,745	8,180,516	4,189,463	4,757,475	21,017,794
16. Iowa.....	IA	L					
17. Kansas.....	KS	L					
18. Kentucky.....	KY	L	15,226,394	16,797,623	10,635,625	13,972,153	30,354,302
19. Louisiana.....	LA	N					
20. Maine.....	ME	N					
21. Maryland.....	MD	L					
22. Massachusetts.....	MA	N					
23. Michigan.....	MI	N					
24. Minnesota.....	MN	L					
25. Mississippi.....	MS	L					
26. Missouri.....	MO	L					
27. Montana.....	MT	N					
28. Nebraska.....	NE	N					
29. Nevada.....	NV	N					
30. New Hampshire.....	NH	N					
31. New Jersey.....	NJ	N					
32. New Mexico.....	NM	N					
33. New York.....	NY	N					
34. North Carolina.....	NC	L					
35. North Dakota.....	ND	N					
36. Ohio.....	OH	L	100,635,270	100,175,178	43,991,822	65,653,368	89,731,407
37. Oklahoma.....	OK	N					
38. Oregon.....	OR	N					
39. Pennsylvania.....	PA	L	32,824,088	33,516,676	18,836,798	25,223,969	38,360,151
40. Rhode Island.....	RI	N					
41. South Carolina.....	SC	L					
42. South Dakota.....	SD	N					
43. Tennessee.....	TN	L	15,150,079	16,096,331	10,278,555	13,131,826	23,550,889
44. Texas.....	TX	N					
45. Utah.....	UT	L					
46. Vermont.....	VT	N					
47. Virginia.....	VA	L	4,298,091	4,735,752	3,569,954	1,134,234	8,159,824
48. Washington.....	WA	N					
49. West Virginia.....	WV	L					
50. Wisconsin.....	WI	L					
51. Wyoming.....	WY	N					
52. American Samoa.....	AS	N					
53. Guam.....	GU	N					
54. Puerto Rico.....	PR	N					
55. U.S. Virgin Islands.....	VI	N					
56. Northern Mariana Islands.....	MP	N					
57. Canada.....	CAN	N					
58. Aggregate Other Alien.....	OT	XXX	209,644,256	221,637,840	113,673,702	158,074,474	306,557,036
59. Totals.....		XXX					310,438,810

Details of Write-Ins

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

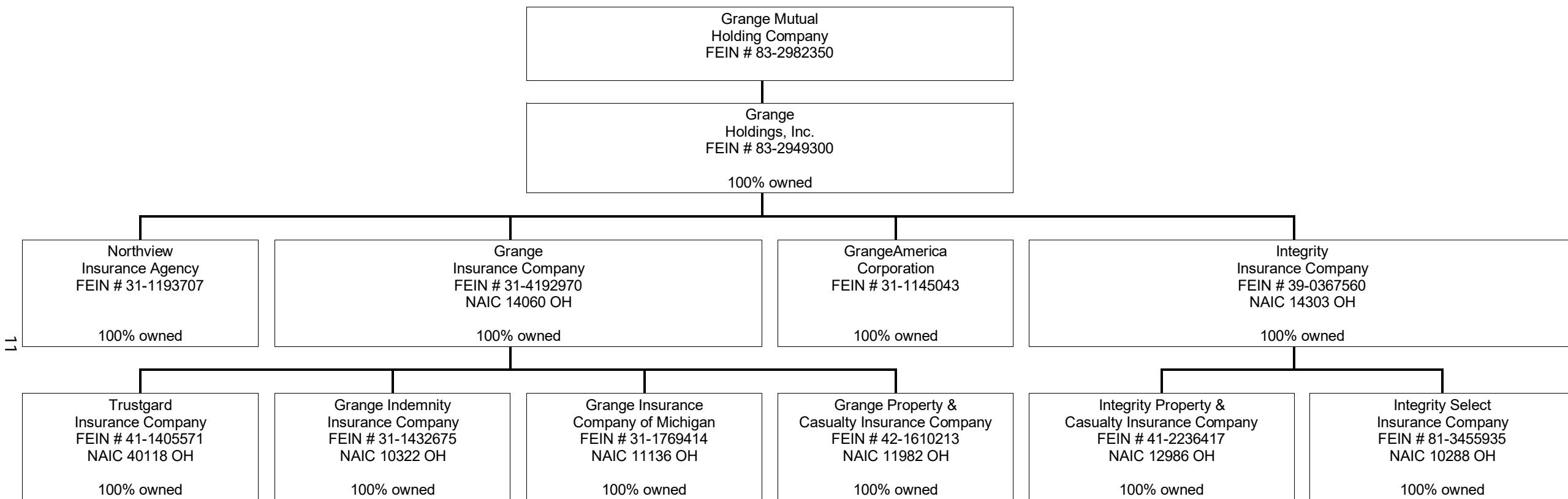
(a) Active Status Counts

1. L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 21..... 4. Q – Qualified - Qualified or accredited reinsurer..... –
Domestic Surplus Lines Insurer (DSL) – Reporting entities

2. R – Registered – Non-domiciled RRGs..... – 5. D – authorized to write surplus lines in the state of domicile..... –
3. E – Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than the state of
domicile - see DSL)..... – 6. N – None of the above - Not allowed to write business in the state..... 36

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

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

PART 1 – LOSS EXPERIENCE

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire	4,707,729	2,188,476	46.487	82.340
2.1. Allied lines	2,280,475	471,013	20.654	23.142
2.2. Multiple peril crop				
2.3. Federal flood				
2.4. Private crop				
2.5. Private flood				
3. Farmowners multiple peril	7,846,668	5,427,323	69.167	110.790
4. Homeowners multiple peril	34,227,595	13,501,073	39.445	115.980
5.1. Commercial multiple peril (non-liability portion)	39,002,137	29,452,385	75.515	119.878
5.2. Commercial multiple peril (liability portion)	19,735,640	11,544,530	58.496	105.927
6. Mortgage guaranty				
8. Ocean marine				
9.1. Inland marine	1,297,795	431,305	33.234	
9.2. Pet insurance				
10. Financial guaranty				
11.1. Medical professional liability - occurrence				
11.2. Medical professional liability - claims made				
12. Earthquake	379,914			—
13.1. Comprehensive (hospital and medical) individual				
13.2. Comprehensive (hospital and medical) group				
14. Credit accident and health				
15.1. Vision only				
15.2. Dental only				
15.3. Disability income				
15.4. Medicare supplement				
15.5. Medicaid Title XIX				
15.6. Medicare Title XVIII				
15.7. Long-term care				
15.8. Federal employees health benefits plan				
15.9. Other health				
16. Workers' compensation	2,731,766	1,869,289	68.428	17.902
17.1. Other liability occurrence	10,003,225	(3,751,512)	(37.503)	78.924
17.2. Other liability-claims made	17,519	(2,878)	(16.428)	10,134.324
17.3. Excess workers' compensation				
18.1. Products liability - occurrence	26,386	7,271	27.556	13.024
18.2. Products liability - claims made				
19.1. Private passenger auto no-fault (personal injury protection)	894,074	(859,371)	(96.119)	80.044
19.2. Other private passenger auto liability	26,247,646	13,784,957	52.519	64.766
19.3. Commercial auto no-fault (personal injury protection)	156,322	32,421	20.740	(28.017)
19.4. Other commercial auto liability	20,730,700	10,610,367	51.182	70.258
21.1. Private passenger auto physical damage	30,855,767	12,386,648	40.144	49.145
21.2. Commercial auto physical damage	7,876,554	4,078,580	51.781	64.363
22. Aircraft (all perils)				
23. Fidelity				
24. Surety				
26. Burglary and theft	56,009	13,425	23.969	(2.263)
27. Boiler and machinery				
28. Credit				
29. International				
30. Warranty				
31. Reinsurance - nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance - nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business				
35. Totals	209,073,921	101,185,302	48.397	88.468
Details of Write-Ins				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page				
3499. Summary of remaining write-ins for Line 34 from overflow page				

PART 2 – DIRECT PREMIUMS WRITTEN

Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	2,394,832	4,657,344	4,534,060
2.1 Allied lines	1,169,006	2,242,661	2,261,186
2.2 Multiple peril crop			
2.3 Federal flood	–		
2.4 Private crop	–		
2.5 Private flood	–		
3. Farmowners multiple peril	4,052,677	8,386,744	7,654,808
4. Homeowners multiple peril	18,545,687	32,689,146	32,051,011
5.1 Commercial multiple peril (non-liability portion)	19,552,651	36,968,334	44,833,667
5.2 Commercial multiple peril (liability portion)	11,325,484	20,686,267	23,112,970
6. Mortgage guaranty			
8. Ocean marine	–		
9.1 Inland marine	745,743	1,329,733	1,560,299
9.2 Pet insurance	–		
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims made			
12. Earthquake	197,141	366,500	367,766
13.1 Comprehensive (hospital and medical) individual			
13.2 Comprehensive (hospital and medical) group			
14. Credit accident and health	–		
15.1 Vision only	–		
15.2 Dental only	–		
15.3 Disability income	–		
15.4 Medicare supplement	–		
15.5 Medicaid Title XIX	–		
15.6 Medicare Title XVIII	–		
15.7 Long-term care	–		
15.8 Federal employees health benefits plan			
15.9 Other health	–		
16. Workers' compensation	1,565,036	2,926,978	3,705,322
17.1. Other liability occurrence	6,176,407	11,190,269	11,458,478
17.2. Other liability-claims made	2,932	5,618	36,690
17.3. Excess workers' compensation	–		
18.1. Products liability - occurrence	15,970	22,581	41,369
18.2. Products liability - claims made	–		
19.1 Private passenger auto no-fault (personal injury protection)	409,973	848,080	978,262
19.2 Other private passenger auto liability	13,558,546	26,704,962	26,903,179
19.3 Commercial auto no-fault (personal injury protection)	106,901	174,222	209,025
19.4 Other commercial auto liability	10,855,060	21,505,708	22,624,515
21.1 Private passenger auto physical damage	15,566,532	30,828,711	30,682,888
21.2 Commercial auto physical damage	4,387,934	8,039,480	8,539,241
22. Aircraft (all perils)			
23. Fidelity			
24. Surety			
26. Burglary and theft	34,474	70,918	83,104
27. Boiler and machinery			
28. Credit			
29. International			
30. Warranty			
31. Reinsurance - nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance - nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business			
35. Totals	110,662,986	209,644,256	221,637,840
Details of Write-Ins			
3401.			
3402.			
3403.			
3498. Summary of remaining write-ins for Line 34 from overflow page			
3499. Summary of remaining write-ins for Line 34 from overflow page			

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

Years in Which Losses Occurred	1 Prior Year End Known Case Loss and LAE Reserves	2 Prior Year End IBNR Loss and LAE Reserves (Cols. 1+2)	3 Total Prior Year End Loss and LAE Payments on Claims Reported as of Prior Year End	4 2024 Loss and LAE Payments on Claims Unreported as of Prior Year End	5 2024 Loss and LAE Payments on Claims	6 Total 2024 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings) / Deficiency (Cols. 4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings) / Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings) / Deficiency (Cols. 11+12)
1. 2021 + Prior.....	104,411	111,808	216,219	39,820	2,681	42,501	73,401	4,026	81,428	158,854	8,810	(23,674)	(14,864)
2. 2022.....	89,073	102,667	191,740	32,563	3,412	35,974	67,821	3,552	83,409	154,783	11,311	(12,294)	(983)
3. Subtotals 2022 + prior.....	193,484	214,476	407,959	72,383	6,093	78,476	141,222	7,578	164,837	313,637	20,121	(35,968)	(15,847)
4. 2023.....	241,348	267,588	508,936	125,751	25,935	151,686	134,511	10,569	196,124	341,204	18,914	(34,959)	(16,045)
5. Subtotals 2023 + prior.....	434,832	482,063	916,895	198,134	32,028	230,162	275,733	18,147	360,961	654,841	39,035	(70,928)	(31,892)
6. 2024.....	XXX	XXX	XXX	XXX	271,166	271,166	XXX	135,449	118,883	254,332	XXX	XXX	XXX
7. Totals.....	434,832	482,063	916,895	198,134	303,195	501,328	275,733	153,596	479,844	909,173	39,035	(70,928)	(31,892)
8. Prior Year-End Surplus As Regards Policyholders.....											Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											8.977 %	(14.713)%	(3.478)%
													(2.575)%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

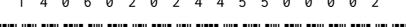
August Filing

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

EXPLANATION:

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

BARCODES:

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

OVERFLOW PAGE FOR WRITE-INS**LIABILITIES**

	1 Current Statement Date	2 December 31, Prior Year
2504. Suspense.....	53,203	97,003
2505. Deferred Gain.....	-	-
2506. Miscellaneous liabilities.....	3,461,619	(1,948,868)
2597. Summary of remaining write-ins for Line 25 from overflow page.....	3,514,822	(1,851,865)
2997. Summary of remaining write-ins for Line 29 from overflow page.....		
3297. Summary of remaining write-ins for Line 32 from overflow page.....		

SCHEDULE A – VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	81,903,191	83,832,689
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		2,211,702
2.2 Additional investment made after acquisition.....		–
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....		
6. Total foreign exchange change in book / adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....		
8. Deduct current year's depreciation.....	2,107,727	4,141,199
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8).....	79,795,464	81,903,191
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	79,795,464	81,903,191

SCHEDULE B – VERIFICATION

Mortgage Loans

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

NONE**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	168,987,582	168,423,415
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		500,000
2.2 Additional investment made after acquisition.....	12,453,831	15,342,355
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase / (decrease).....	(298,651)	6,911,567
6. Total gain (loss) on disposals.....		(1,310,486)
7. Deduct amounts received on disposals.....	5,327,310	20,879,268
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book / adjusted carrying value.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	175,815,452	168,987,582
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	175,815,452	168,987,582

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	2,299,141,125	2,192,678,396
2. Cost of bonds and stocks acquired.....	294,233,199	692,689,665
3. Accrual of discount.....	2,744,064	3,358,432
4. Unrealized valuation increase / (decrease).....	15,651,449	16,601,588
5. Total gain (loss) on disposals.....	10,180,249	51,645,711
6. Deduct consideration for bonds and stocks disposed of.....	233,367,325	646,959,317
7. Deduct amortization of premium.....	4,799,694	10,254,338
8. Total foreign exchange change in book / adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		627,288
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....		8,276
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10).....	2,383,783,067	2,299,141,125
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	2,383,783,067	2,299,141,125

SCHEDULE D – PART 1B

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

NAIC Designation	1 Book / Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book / Adjusted Carrying Value End of First Quarter	6 Book / Adjusted Carrying Value End of Second Quarter	7 Book / Adjusted Carrying Value End of Third Quarter	8 Book / Adjusted Carrying Value December 31 Prior Year
Bonds								
1. NAIC 1 (a).....	1,243,647,618	131,737,044	85,381,217	(1,705,803)	1,243,647,618	1,288,297,641		1,229,564,636
2. NAIC 2 (a).....	190,260,166	13,743,656	11,710,552	810,049	190,260,166	193,103,319		189,522,718
3. NAIC 3 (a).....	92,178,919	15,652,955	17,232,973	1,486,595	92,178,919	92,085,496		93,456,672
4. NAIC 4 (a).....	12,298,464	6,784,057	1,673,200	(943,053)	12,298,464	16,466,267		14,571,134
5. NAIC 5 (a).....								
6. NAIC 6 (a).....								
7. Total Bonds.....	1,538,385,167	167,917,712	115,997,942	(352,212)	1,538,385,167	1,589,952,723		1,527,115,160
Preferred Stock								
8. NAIC 1.....		380,377		113		380,489		
9. NAIC 2.....	22,828,516	143,552	2,499,807	135,798	22,828,516	20,608,060		22,299,213
10. NAIC 3.....								
11. NAIC 4.....								
12. NAIC 5.....								
13. NAIC 6.....								
14. Total Preferred Stock.....	22,828,516	523,929	2,499,807	135,911	22,828,516	20,988,549		22,299,213
15. Total Bonds & Preferred Stock.....	1,561,213,683	168,441,641	118,497,749	(216,301)	1,561,213,683	1,610,941,272		1,549,414,373

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

NAIC 1 \$...; NAIC 2 \$...; NAIC 3 \$...; NAIC 4 \$...; NAIC 5 \$...; NAIC 6 \$...

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....		622,995
2. Cost of short-term investments acquired.....		1,990,608
3. Accrual of discount.....		37,615
4. Unrealized valuation increase / (decrease).....		2,818
5. Total gain (loss) on disposals.....		2,653,899
6. Deduct consideration received on disposals.....		137
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book / adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....		

(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 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	88,384,549	66,962,228
2. Cost of cash equivalents acquired.....	309,022,722	1,303,779,598
3. Accrual of discount.....		
4. Unrealized valuation increase / (decrease).....	(32,921)	25,065
5. Total gain (loss) on disposals.....	(4,771)	9,430
6. Deduct consideration received on disposals.....	318,460,551	1,282,391,773
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book / adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	78,909,028	88,384,549
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	78,909,028	88,384,549

(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									
Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated												
G2926*-10-0	EATON VANCE INST SR LOAN FUND	GEOGETOWN	CYM	EATON VANCE INST SR LOAN FUND	4.C	01/02/2013			6,000,000			2.310
0799999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated									6,000,000			XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Other, Unaffiliated												
9941N9-99-4	COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY PARTNERS III, LP	Wilton	CT	COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY		06/01/2021		1		1,100,000		66.000
9947EZ-99-3	ADAMS STREET SENIOR PRIVATE CREDIT FUND II	Chicago	IL	ADAM STREET PARTNERS LLC		10/18/2021		1		2,078,846		100.000
994GDZ-99-4	MESIROW FINANCIAL PRIVATE EQUITY FUND VIII-A	CHICAGO	IL	MESIROW FINANCIAL PRIVATE EQUITY FUND VI		06/13/2022		1		550,000		56.500
994MJC-99-0	ADAMS STREET 2022 GLOBAL FUND LP	Chicago	IL	ADAM STREET PARTNERS LLC		11/02/2022		1		525,000		100.000
9953SY-99-9	ADAMS STREET 2023 GLOBAL FUND LP	Chicago	IL	ADAM STREET PARTNERS LLC		10/23/2023		1		488,000		100.000
2599999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Other, Unaffiliated									4,741,846			XXX
6099999 - Subtotals, Unaffiliated									10,741,846			XXX
6299999 - Totals									10,741,846			XXX

SCHEDULE BA - PART 3

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

1 CUSIP	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book / Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book / Adjusted Carrying Value					15 Book / Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain Less Encumbrances on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase / (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B/A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B/A.C.V.						
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other, Unaffiliated																			
9941N9-99-4	COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY PARTNERS III, LP	Wilton	CT	Distribution	06/01/2021	06/24/2024	406,631	(84,172)					(84,172)		322,459	322,459			6,416
9947EZ-99-3	ADAMS STREET SENIOR PRIVATE CREDIT FUND II	Chicago	IL	Distribution	10/18/2021	06/26/2024	4,972,433	(161,567)					(161,567)		4,810,866	4,810,866			250,791
2599999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other, Unaffiliated							5,379,064	(245,739)					(245,739)		5,133,325	5,133,325			257,207
6099999 - Subtotals, Unaffiliated							5,379,064	(245,739)					(245,739)		5,133,325	5,133,325			257,207
6299999 - Totals							5,379,064	(245,739)					(245,739)		5,133,325	5,133,325			257,207

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds: U.S. Governments									
38380V-4J-7	GOVERNMENT NATIONAL MORTGAGE A 3.2 POOL ID N.A.		06/04/2019	VARIOUS	XXX	19,434	19,434		1.A
38381J-E3-7	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID N.A.		06/03/2024	STIFEL NICOLAUS AND CO	XXX	4,835,779	4,891,574	3,397	1.A
38381J-LJ-4	GOVERNMENT NATIONAL MORTGAGE A 4.25 POOL ID N.A.		06/05/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	2,860,096	2,968,807	3,154	1.A
38381K-BL-7	GOVERNMENT NATIONAL MORTGAGE A 4.25 POOL ID N.A.		06/04/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	2,885,862	2,991,390	2,119	1.A
38384K-WW-7	GOVERNMENT NATIONAL MORTGAGE A 4.5 POOL ID N.A.		06/26/2024	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	5,007,340	5,217,678	16,957	1.A
38384M-TN-7	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		04/15/2024	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	2,976,094	3,000,000	13,292	1.A
38384N-HM-0	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		04/11/2024	BREAN CAPITAL LLC	XXX	4,063,438	4,000,000	19,333	1.A
38384N-X3-4	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		06/17/2024	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	3,989,773	3,994,767	12,206	1.A
912828-2L-3	TSY INFIX N/B 0.375 15/07/27		06/10/2024	STIFEL NICOLAUS AND CO	XXX	1,207,205	1,278,300	1,949	1.A
912828-Z3-7	TSY INFIX N/B 0.125 15/01/30		06/10/2024	STIFEL NICOLAUS AND CO	XXX	870,744	972,304	494	1.A
91282C-EZ-0	TSY INFIX N/B 0.625 15/07/32		06/10/2024	STIFEL NICOLAUS AND CO	XXX	768,125	860,984	2,188	1.A
91282C-JH-5	TSY INFIX N/B 2.375 15/10/28		06/10/2024	STIFEL NICOLAUS AND CO	XXX	3,091,358	3,062,700	11,330	1.A
91282C-JY-8	TSY INFIX N/B 1.75 15/01/34		06/10/2024	STIFEL NICOLAUS AND CO	XXX	6,878,590	7,120,820	50,674	1.A
91282C-KL-4	TSY INFIX N/B 2.125 15/04/29		06/10/2024	STIFEL NICOLAUS AND CO	XXX	3,529,415	3,538,360	11,711	1.A
0109999999 - Bonds: U.S. Governments						42,983,253	43,917,116	148,806	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions									
76541V-ZR-1	RICHMOND VA 4.6		06/11/2024	DEAN WITTER REYNOLDS INC	XXX	2,324,175	2,330,000		1.B FE
76541V-ZS-9	RICHMOND VA 4.63		06/04/2024	DEAN WITTER REYNOLDS INC	XXX	2,000,000	2,000,000		1.B FE
0709999999 - Bonds: U.S. Political Subdivisions of States, Territories and Possessions						4,324,175	4,330,000		XXX
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
3130B0-G3-7	FEDERAL HOME LOAN BANK 5.75 27/03/35		06/05/2024	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	2,988,000	3,000,000	33,063	1.B FE
3130B1-NT-0	FEDERAL HOME LOAN BANK 5.02 07/06/34		06/04/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	5,000,000	5,000,000		1.B FE
3130B1-TX-5	FEDERAL HOME LOAN BANK 5 27/06/39		06/24/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	5,000,000	5,000,000		1.B FE
3134H1-2V-4	FREDDIE MAC 5 26/06/29		06/18/2024	LOOP CAPITAL MARKETS LLC	XXX	4,975,250	5,000,000		1.B FE
3136BK-ED-0	FANNIE MAE 2 POOL ID N.A.		05/21/2024	LOOP CAPITAL MARKETS LLC	XXX	3,980,703	4,641,374	5,931	1.A
3137F7-3F-0	FREDDIE MAC 1.5 POOL ID N.A.		06/04/2024	PERSHING LLC	XXX	2,859,423	3,289,942	548	1.A
3137FQ-Y6-4	FREDDIE MAC 2.5 POOL ID N.A.		04/19/2024	STIFEL NICOLAUS AND CO	XXX	3,610,845	4,426,242	7,070	1.A
3137H4-UB-4	FREDDIE MAC 2.5 POOL ID N.A.		04/29/2024	LOOP CAPITAL MARKETS LLC	XXX	3,507,271	4,183,494	291	1.A
3137H5-2E-6	FREDDIE MAC 2 POOL ID N.A.		05/20/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	4,237,797	5,031,893	6,150	1.A
3137H5-YN-1	FREDDIE MAC 2.5 POOL ID N.A.		05/07/2024	VARIOUS	XXX	8,953,536	10,549,458	3,885	1.A
3137HB-Q6-4	FREDDIE MAC 2 POOL ID N.A.		05/07/2024	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	4,271,264	4,927,641	2,464	1.A
3137HB-XY-5	FREDDIE MAC 5.5 POOL ID N.A.		04/15/2024	STIFEL NICOLAUS AND CO	XXX	5,421,244	5,442,504	14,135	1.A
3137HC-NZ-1	FREDDIE MAC 6 POOL ID N.A.		06/05/2024	BREAN CAPITAL LLC	XXX	4,568,453	4,478,875	6,718	1.A
3140LK-ST-1	FANNIE MAE 5.15 POOL ID BS8629		05/23/2024	STIFEL NICOLAUS AND CO	XXX	2,016,875	2,000,000	8,011	1.A
57419U-CW-6	MARYLAND CMNTY DEV ADMIN HSG & 5.296		04/30/2024	STIFEL NICOLAUS AND CO	XXX	1,349,380	1,340,000		1.B FE
60416U-DD-4	MINNESOTA ST HSG FIN AGY 5.319		05/20/2024	STIFEL NICOLAUS AND CO	XXX	1,014,929	1,010,000		1.B FE
60416U-DF-9	MINNESOTA ST HSG FIN AGY 5.419		05/20/2024	STIFEL NICOLAUS AND CO	XXX	954,617	950,000		1.B FE
76221S-CM-1	RHODE ISLAND ST HSG & MTGE FIN 5.33		06/17/2024	STIFEL NICOLAUS AND CO	XXX	1,731,601	1,715,000		1.B FE
831641-FW-0	SMALL BUSINESS ADMINISTRATION 5.688 POOL ID N.A.		06/26/2024	STIFEL NICOLAUS AND CO	XXX	1,346,187	1,308,566	24,267	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						67,787,375	73,294,988	112,532	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)									

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
00033G-AA-3	GLOBAL AUTO HO/AAG FH UK 8.375 15/01/29	D	04/11/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M.	XXX	286,500	300,000	5,793	4.B FE
00971T-AL-5	AKAMAI TECHNOLOGIES INC 0.375 01/09/27		04/26/2024	VARIOUS	XXX	153,748	150,000	84	2.B
01609W-BF-8	ALIBABA GROUP HOLDING 0.5 01/06/31	D	05/24/2024	VARIOUS	XXX	1,326,402	1,321,000		1.E FE
02352N-AA-7	AMER SPORTS COMPANY 6.75 16/02/31	D	04/12/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	294,250	300,000	3,356	4.A FE
030981-AJ-3	AMERIGAS PART/FIN CORP 5.875 20/08/26		04/23/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	346,063	350,000	3,713	4.A FE
06055J-EZ-8	BANK OF AMERICA CORP 5.7 21/06/29		06/18/2024	BLAYLOCK & COMPANY INC	XXX	1,500,000	1,500,000		1.E FE
06739F-NB-3	BARCLAYS BANK PLC 0.25 29/05/29	D	05/20/2024	BARCLAYS CAPITAL INC BARCUS31	XXX	553,300	503,000		1.E FE
06745Q-RH-4	BARCLAYS BANK PLC 0.25 07/05/29	D	05/01/2024	BARCLAYS BANK PLC BARCLABP	XXX	543,200	507,000		1.E FE
08265T-AD-1	BENTLEY SYSTEMS 0.375 01/07/27		04/19/2024	VARIOUS	XXX	265,536	288,000	336	3.B Z
093712-AJ-6	BLOOM ENERGY CORP 3 01/06/28		04/30/2024	J.P. MORGAN SECURITIES LLC-514105	XXX	19,245	21,000	264	4.C
093712-AL-1	BLOOM ENERGY CORP 3 01/06/29		05/24/2024	J.P. MORGAN SECURITIES LLC-514105	XXX	148,000	148,000		4.C Z
095796-AJ-7	BLUE RACER MID LLC/FINAN 7 15/07/29		05/14/2024	RBC CAPITAL MARKETS, LLC	XXX	75,000	75,000		4.A FE
118230-AV-3	BUCKEYE PARTNERS LP 6.875 01/07/29		06/10/2024	WELLS FARGO BANK, N.A.	XXX	450,000	450,000		3.B FE
12327C-AB-0	BUSINESS JET SECURITIES, LLC 6.924 POOL ID 1A		04/09/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	1,589,980	1,590,000		2.B FE
125896-BW-9	CMS ENERGY CORP 3.375 01/05/28		04/30/2024	J.P. MORGAN SECURITIES LLC-514105	XXX	274,820	280,000	26	2.B FE
143658-BV-3	CARNIVAL CORP 5.75 01/12/27		04/05/2024	BANK OF AMERICA CORPORATION	XXX	100,704	70,000	1,431	4.C Z
19260Q-AE-7	COINBASE GLOBAL INC 0.25 01/04/30		04/16/2024	BARCLAYS BANK PLC BARCLABP	XXX	38,958	42,000	9	4.A Z
252131-AL-1	DEXCOM INC 0.375 15/05/28		05/15/2024	VARIOUS	XXX	309,031	302,000	220	2.C FE
252131-AM-9	DEXCOM INC 0.375 15/05/28		06/27/2024	VARIOUS	XXX	281,826	279,000	65	2.C FE
26885B-AP-5	EQM MIDSTREAM PARTNERS L 6.375 01/04/29		04/22/2024	VARIOUS	XXX	1,432,750	1,450,000	14,742	3.C FE
29103C-AA-6	EMERALD DEBT MERGER 6.625 15/12/30		06/20/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	100,875	100,000	110	3.C FE
30034W-AC-0	EVERGY INC 4.5 15/12/27		05/03/2024	VARIOUS	XXX	812,500	805,000	14,925	2.B FE
343412-AH-5	FLUOR CORP 1.125 15/08/29		05/17/2024	RAYMOND JAMES AND ASSOCIATES RAYMONJS	XXX	152,647	143,000	429	3.C FE
345370-CZ-1	FORD MOTOR COMPANY 0 15/03/26		04/25/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	221,537	217,000		2.C FE
34960P-AG-6	FORTRESS TRANS & INFRAST 7 15/06/32		06/03/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	550,000	550,000		3.C FE
36255H-DJ-4	GS FINANCE CORP 4.84 17/06/27		06/13/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	376,000	376,000		2.A Z
366504-AA-6	GARRETT MOTION HLD/SARL 7.75 31/05/32		06/20/2024	VARIOUS	XXX	504,656	500,000	1,001	4.A FE
371559-AB-1	GENESEE & WYOMING INC 6.25 15/04/32		04/05/2024	WELLS FARGO BANK, N.A.	XXX	225,000	225,000		3.B FE
37940X-AT-9	GLOBAL PAYMENTS INC 1.5 01/03/31		04/23/2024	VARIOUS	XXX	53,635	53,000	129	2.C FE
38141G-A8-7	GOLDMAN SACHS GROUP INC 5.727 25/04/30		04/18/2024	BLAYLOCK & COMPANY INC	XXX	1,500,000	1,500,000		1.F FE
428102-AC-1	HESS MIDSTREAM OPERATION 5.625 15/02/26		04/23/2024	MERRIL LYNCH, P, F SMITH INC NEW YORK M.	XXX	347,813	350,000	3,828	3.A FE
431318-BE-3	HILCORP ENERGY I/HILCORP 6.875 15/05/34		06/20/2024	VARIOUS	XXX	598,750	600,000	783	3.B FE
44984W-AH-0	INEOS FINANCE PLC 6.75 15/05/28	D	06/20/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	151,125	150,000	1,013	3.B FE
45344L-AD-5	CRESCENT ENERGY FINANCE 7.625 01/04/32		05/16/2024	VARIOUS	XXX	381,750	375,000	4,056	3.C FE
45765U-AC-7	INSIGHT ENTERPR 6.625 15/05/32		05/15/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	175,000	175,000		3.A FE
45824T-BC-8	INTELSAT JACKSON HLDG 6.5 15/03/30	D	05/13/2024	BARCLAYS BANK PLC NY BARCNY	XXX	335,563	350,000	3,792	4.A FE
465741-AP-1	ITRON INC 1.375 15/07/30		06/18/2024	J.P. MORGAN SECURITIES LLC-514105	XXX	316,000	316,000		3.C Z
47215P-AH-9	JD.COM INC 0.25 01/06/29	D	05/21/2024	UBS WARBURG LLC WARBURGD	XXX	501,020	499,000		1.G FE
48133W-6J-2	JPMORGAN CHASE FINANCIAL 5.5 14/06/27		06/12/2024	BLAYLOCK & COMPANY INC	XXX	950,000	950,000		1.F FE
505742-AG-1	LADDER CAP FIN LLLP/CORP 5.25 01/10/25		06/07/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	197,250	200,000	2,013	3.A FE
505742-AR-7	LADDER CAP FIN LLLP/CORP 7 15/07/31		06/20/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	275,000	275,000		3.A FE
55306N-AA-2	MKS INSTRUMENTS INC 1.25 01/06/30		05/14/2024	VARIOUS	XXX	331,280	328,000		3.B FE
55318R-AA-9	MMH MASTER LLC 6.375 01/02/34		04/10/2024	STIFEL NICOLAUS AND CO	XXX	1,496,250	1,500,000	9,563	2.A FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
57636Q-AZ-7	MASTERCARD INC 4.875 09/05/34		05/07/2024	BLAYLOCK & COMPANY INC	XXX	2,968,200	3,000,000		1.E FE
57638P-AA-2	MASTERBRAND INC 7.15/07/32		06/20/2024	VARIOUS	XXX	251,406	250,000		3.A FE
576485-AF-3	MATADOR RESOURCES CO 6.875 15/04/28		04/24/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	353,938	350,000	735	3.C FE
59001A-BE-1	MERITAGE HOMES CORP 1.75 15/05/28		06/28/2024	VARIOUS	XXX	2,185,094	2,123,000	1,061	2.C FE
595017-BF-0	MICROCHIP TECHNOLOGY INC 0.75 01/06/30		05/30/2024	J.P. MORGAN SECURITIES LLC-514105	XXX	566,265	564,000		2.C FE
651229-BC-9	NEWELL BRANDS INC 6.375 15/09/27		06/10/2024	VARIOUS	XXX	446,750	450,000	6,765	3.C FE
65336Y-AN-3	NEXSTAR MEDIA INC 4.75 01/11/28		06/20/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	311,500	350,000	2,309	4.B FE
65339K-CX-6	NEXTERA ENERGY CAPITAL 3.01 01/03/27		06/26/2024	VARIOUS	XXX	1,667,809	1,486,000	7,718	2.A FE
670001-AE-6	NOVELIS CORP 4.75 30/01/30		05/14/2024	VARIOUS	XXX	465,313	500,000	6,878	3.C FE
67021C-AV-9	NSTAR ELECTRIC CO 5.4 01/06/34		05/20/2024	PNC BANK N.A. PNCBANK	XXX	998,530	1,000,000		1.F FE
682189-AU-9	ON SEMICONDUCTOR CORP 0.5 01/03/29		04/16/2024	VARIOUS	XXX	88,953	94,000	59	3.B
682691-AF-7	ONEMAIN FINANCE CORP 7.5 15/05/31		05/09/2024	VARIOUS	XXX	751,781	750,000		3.B FE
68622F-AA-9	ORGANON & CO/ORGANON FOR 6.75 15/05/34		05/08/2024	VARIOUS	XXX	1,000,000	1,000,000		3.B FE
70202L-AC-6	PARSONS CORP 2.625 01/03/29		06/25/2024	VARIOUS	XXX	553,795	523,000	3,621	2.C FE
70932M-AE-7	PENNYMAC FIN SVCS INC 7.125 15/11/30		05/21/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	448,105	450,000		3.C FE
71429M-AB-1	PERRIGO FINANCE UNLIMITE 4.375 15/03/26		04/23/2024	WELLS FARGO BANK, N.A.	XXX	338,625	350,000	1,701	3.C FE
723484-AJ-0	PINNACLE WEST CAPITAL 4.75 15/06/27		06/04/2024	BANK OF AMERICA CORPORATION	XXX	277,000	277,000		2.B FE
74166M-AE-6	PRIME SECSRVC BRW/FINANC 6.25 15/01/28		05/08/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	347,375	350,000	6,988	4.B FE
74368C-BY-9	PROTECTIVE LIFE GLOBAL 5.215 12/06/29		06/05/2024	BLAYLOCK & COMPANY INC	XXX	500,000	500,000		1.D FE
75102W-AG-3	RAKUTEN GROUP INC 11.25 15/02/27	D	05/14/2024	VARIOUS	XXX	474,188	450,000	13,984	3.B FE
76120H-AA-5	RESORTS WORLD/RWLV CAP 4.625 16/04/29		06/18/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	316,750	350,000	2,878	3.A FE
76169X-AE-4	REXFORD INDUSTRIAL REALT 4.125 15/03/29		04/17/2024	BARCLAYS BANK PLC BARCLABP	XXX	43,754	45,000	108	2.A FE
771367-CE-7	ROCHESTER GAS & ELECTRIC 1.85 01/12/30		06/24/2024	PERSHING LLC	XXX	2,022,625	2,500,000	3,083	1.F FE
79546V-AQ-9	SALLY HOLDINGS/SALLY CAP 6.75 01/03/32		04/02/2024	MERRIL LYNCH, P F SMITH INC NEW YORK M	XXX	345,625	350,000	2,428	3.C FE
803607-AD-2	SAREPTA THERAPEUTICS INC 1.25 15/09/27		06/18/2024	VARIOUS	XXX	486,309	432,000	677	2.C Z
81728U-AC-8	SENSATA TECHNOLOGIES INC 6.625 15/07/32		05/22/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	803,750	800,000		3.B FE
82452J-AB-5	SHIFT4 PAYMENTS INC 0.15/12/25		04/22/2024	VARIOUS	XXX	38,595	36,000		4.B
83589C-AA-6	SOTHEBYFR 1/64 13/32S ARTFI MA 6.43 POOL ID 1A		04/16/2024	BARCLAYS BANK PLC BARCLABP	XXX	1,929,806	1,930,000		4.C Z
83600W-AE-9	SOTERA HEALTH HLDGS LLC 7.375 01/06/31		05/23/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	350,156	350,000		4.A FE
842587-DY-0	SOUTHERN CO 4.5 15/06/27		05/07/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	1,635,000	1,635,000		2.A FE
852234-AR-4	BLOCK INC 6.5 15/05/32		05/06/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	325,000	325,000		3.A FE
855170-AA-4	STAR PARENT INC 9.01/10/30		06/20/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	369,688	350,000	7,000	4.A FE
85571B-BB-0	STARWOOD PROPERTY TRUST 7.25 01/04/29		05/08/2024	DEUTSCHE BANK SECURITIES CORP DEUTSECU	XXX	101,250	100,000	866	3.C FE
86800U-AA-2	SUPER MICRO COMPUTER INC 0.01/03/29		06/12/2024	VARIOUS	XXX	163,875	164,000		3.C Z
87470L-AL-5	TALLGRASS NRG PRTNR/FIN 7.375 15/02/29		05/09/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	354,375	350,000	7,887	3.C FE
88162G-AA-1	TETRA TECH INC 2.25 15/08/28		06/25/2024	BARCLAYS CAPITAL INC BARCUS31	XXX	283,824	235,000	1,924	1.F FE
892231-AB-7	TOWNSQUARE MEDIA INC 6.875 01/02/26		06/06/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	146,625	150,000	3,609	4.B FE
89677Q-AA-5	TRIP.COM GROUP LTD 0.75 15/06/29	D	06/04/2024	J.P. MORGAN SECURITIES LLC-514105	XXX	400,000	400,000		3.B Z
897051-AC-2	TRONOX INC 4.625 15/03/29		06/20/2024	VARIOUS	XXX	360,500	400,000	2,814	4.A FE
90353T-AL-4	UBER TECHNOLOGIES INC 0.875 01/12/28		05/22/2024	VARIOUS	XXX	480,873	421,000	1,675	4.A Z
911312-CD-6	UNITED PARCEL SERVICE 5.15 22/05/34		05/20/2024	LOOP CAPITAL MARKETS LLC	XXX	2,995,140	3,000,000		1.F FE
91824Y-AA-6	VFH PARENT / VALOR CO 7.5 15/06/31		06/11/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	225,000	225,000		4.A FE
92262T-AA-4	VELOCITY VEHICLE GROUP 8.01/06/29		05/30/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	75,000	75,000		4.B FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92328M-AE-3	VENTURE GLOBAL CALCASIEU 6.25 15/01/30		04/22/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	839,375	850,000	14,609	3.B FE
92939U-AN-6	WEC ENERGY GROUP INC 4.375 01/06/27		05/23/2024	J.P. MORGAN SECURITIES LLC-514105	XXX	278,000	278,000		2.A FE
92939U-AQ-9	WEC ENERGY GROUP INC 4.375 01/06/29		06/18/2024	VARIOUS	XXX	481,302	482,000	361	2.A FE
983133-AC-3	WYNN RESORTS FINANCE LLC 7.125 15/02/31		05/08/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	360,063	350,000	5,888	3.C FE
98877D-AF-2	ZF NA CAPITAL 6.75 23/04/30	D	04/16/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	350,000	350,000		3.A FE
989207-AD-7	ZEBRA TECHNOLOGIES CORP 6.5 01/06/32		06/18/2024	VARIOUS	XXX	251,125	250,000	397	3.B FE
98954M-AG-6	ZILLOW GROUP INC 1.375 01/09/26		06/04/2024	VARIOUS	XXX	471,935	406,000	1,331	3.B Z
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						52,822,908	52,869,000	181,038	XXX
2509999997 - Subtotals - Bonds - Part 3						167,917,711	174,411,104	442,376	XXX
2509999998 - Summary Item from Part 5 for Bonds (N/A to Quarterly)									
2509999999 - Subtotals - Bonds						167,917,711	174,411,104	442,376	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred									
012653-20-0	ALBEMARLE CORP 7.25 01/03/27		06/21/2024	VARIOUS	2,918,000	143,552			2.B Z
65339F-66-3	NEXTERA ENERGY INC 7.299 01/06/27		06/18/2024	VARIOUS	7,850,000	380,377			1.G FE
4029999999 - Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						523,929	XXX		XXX
4509999997 - Subtotals - Preferred Stocks - Part 3						523,929	XXX		XXX
4509999998 - Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)									
4509999999 - Subtotals - Preferred Stocks						523,929	XXX		XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
00123Q-10-4	AGNC INVESTMENT CORP		04/10/2024	STATE STREET BANK & TRUST COMPANY / ISHA	3,300,000	30,764	XXX		XXX
00287Y-10-9	ABBVIE INC		06/28/2024	VARIOUS	1,000,000	171,344	XXX		XXX
00676P-10-7	ADEIA INC		04/10/2024	VARIOUS	1,200,000	12,515	XXX		XXX
011659-10-9	ALASKA AIR GROUP INC		06/26/2024	VARIOUS	3,900,000	158,932	XXX		XXX
023135-10-6	AMAZON.COM INC		06/28/2024	SSB-CUSTODIAN SSBCUSTO	800,000	154,600	XXX		XXX
031162-10-0	AMGEN INC		04/23/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	300,000	82,127	XXX		XXX
03750L-10-9	APARTMENT INCOME REIT CORP		04/23/2024	PERSHING LLC	700,000	26,896	XXX		XXX
037833-10-0	APPLE INC		06/28/2024	SSB-CUSTODIAN SSBCUSTO	34,900,000	7,350,638	XXX		XXX
038222-10-5	APPLIED MATERIALS INC		04/23/2024	PERSHING LLC	200,000	38,453	XXX		XXX
04206A-10-1	ARLO TECHNOLOGIES INC		06/25/2024	VARIOUS	2,700,000	33,869	XXX		XXX
04956D-10-7	ATMUS FILTRATION TECHNOLOGIES INC		06/28/2024	VARIOUS	22,000,000	630,772	XXX		XXX
088929-10-4	BGC GROUP INC		06/11/2024	LIQUIDNET INC	3,400,000	27,489	XXX		XXX
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CORP		04/23/2024	CITADEL SECURITIES INSTITUTIONAL LL	100,000	14,561	XXX		XXX
12541W-20-9	CH ROBINSON WORLDWIDE INC		04/30/2024	VARIOUS	5,400,000	382,798	XXX		XXX
125523-10-0	CIGNA GROUP/THE		04/23/2024	J.P. MORGAN SECURITIES LLC-514105	200,000	70,839	XXX		XXX
126650-10-0	CVS HEALTH CORP		04/23/2024	DIRECT TRADING INSTITUTIONAL INC	800,000	55,488	XXX		XXX
133131-10-2	CAMDEN PROPERTY TRUST		04/23/2024	INSTINET INV SERVICES LTD LONDON	400,000	39,492	XXX		XXX
13765N-10-7	CANNAE HOLDINGS INC		06/03/2024	VARIOUS	9,900,000	186,263	XXX		XXX
166764-10-0	CHEVRON CORP		06/28/2024	SSB-CUSTODIAN SSBCUSTO	2,000,000	312,840	XXX		XXX
169656-10-5	CHIPOTLE MEXICAN GRILL INC		06/28/2024	SSB-CUSTODIAN SSBCUSTO	2,800,000	175,420	XXX		XXX
171779-30-9	CIENA CORP		06/24/2024	VARIOUS	7,500,000	353,946	XXX		XXX
201723-10-3	COMMERCIAL METALS CO		06/26/2024	VARIOUS	17,800,000	967,299	XXX		XXX
20451N-10-1	COMPASS MINERALS INTERNATIONAL INC		04/10/2024	VARIOUS	7,200,000	103,026	XXX		XXX

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
20825C-10-4	CONOCOPHILLIPS		06/28/2024	SSB-CUSTODIAN SSBCUSTO	1,400,000	160,132	XXX		XXX
219798-10-5	QUIDELORTHO CORP		06/24/2024	VARIOUS	18,700,000	735,569	XXX		XXX
22160N-10-9	COSTAR GROUP INC		04/23/2024	INSTINET INV SERVICES LTD LONDON	200,000	17,130	XXX		XXX
25960R-10-5	DOUGLAS DYNAMICS INC		04/09/2024	VARIOUS	10,700,000	250,560	XXX		XXX
277276-10-1	EASTGROUP PROPERTIES INC		04/23/2024	DIRECT TRADING INSTITUTIONAL INC	200,000	33,141	XXX		XXX
27923Q-10-9	ECOVYST INC		06/26/2024	VARIOUS	22,500,000	207,606	XXX		XXX
28176E-10-8	EDWARDS LIFESCIENCES CORP		04/23/2024	INSTINET INV SERVICES LTD LONDON	400,000	34,967	XXX		XXX
29084Q-10-0	EMCOR GROUP INC		04/23/2024	J.P. MORGAN SECURITIES LLC-514105	200,000	67,558	XXX		XXX
294628-10-2	EQUITY COMMONWEALTH		04/05/2024	ABEL NOSER 6293603	1,000,000	18,720	XXX		XXX
29472R-10-8	EQUITY LIFESTYLE PROPERTIES INC		04/23/2024	BANK OF AMERICA CORPORATION	200,000	12,453	XXX		XXX
29476L-10-7	EQUITY RESIDENTIAL		04/23/2024	INSTINET INV SERVICES LTD LONDON	600,000	38,046	XXX		XXX
297178-10-5	ESSEX PROPERTY TRUST INC		04/23/2024	CITADEL SECURITIES INSTITUTIONAL LL	200,000	48,556	XXX		XXX
30034W-10-6	EVERGY INC		06/27/2024	VARIOUS	12,000,000	632,933	XXX		XXX
30231G-10-2	EXXON MOBIL CORP		06/28/2024	SSB-CUSTODIAN SSBCUSTO	4,300,000	495,016	XXX		XXX
30303M-10-2	META PLATFORMS INC		06/28/2024	SSB-CUSTODIAN SSBCUSTO	1,100,000	554,642	XXX		XXX
34379V-10-3	FLUENCE ENERGY INC		05/10/2024	VARIOUS	20,500,000	342,345	XXX		XXX
36162J-10-6	GEO GROUP INC/THE		06/26/2024	GREEN DOT CORP COM	7,500,000	99,542	XXX		XXX
366505-10-5	GARRETT MOTION INC	D	06/14/2024	ROTH CAPITAL PARTNERS	1,900,000	16,230	XXX		XXX
369550-10-8	GENERAL DYNAMICS CORP		04/23/2024	PERSHING LLC	400,000	117,557	XXX		XXX
37247D-10-6	GENWORTH FINANCIAL INC		04/10/2024	LIQUIDNET INC	3,400,000	20,749	XXX		XXX
388689-10-1	GRAPHIC PACKAGING HOLDING CO		04/30/2024	VARIOUS	4,500,000	117,407	XXX		XXX
42226K-10-5	HEALTHCARE REALTY TRUST INC		04/23/2024	INSTINET INV SERVICES LTD LONDON	1,500,000	21,768	XXX		XXX
42250P-10-3	HEALTHPEAK PROPERTIES INC		04/23/2024	INSTINET INV SERVICES LTD LONDON	1,200,000	22,167	XXX		XXX
44891N-20-8	IAC INC		06/17/2024	VARIOUS	3,600,000	177,289	XXX		XXX
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		04/23/2024	PERSHING LLC	400,000	73,658	XXX		XXX
46187W-10-7	INVITATION HOMES INC		04/23/2024	CITIGROUP GLOBAL MARKETS INC	800,000	27,334	XXX		XXX
46625H-10-0	JPMORGAN CHASE & CO		06/28/2024	SSB-CUSTODIAN SSBCUSTO	7,000,000	1,415,820	XXX		XXX
49456B-10-1	KINDER MORGAN INC		06/28/2024	SSB-CUSTODIAN SSBCUSTO	600,000	11,922	XXX		XXX
501889-20-8	LKQ CORP		06/14/2024	VARIOUS	8,600,000	364,271	XXX		XXX
530307-30-5	LIBERTY BROADBAND CORP		04/10/2024	VARIOUS	3,000,000	157,575	XXX		XXX
532457-10-8	ELI LILLY & CO		04/23/2024	INSTINET INV SERVICES LTD LONDON	100,000	74,183	XXX		XXX
57667L-10-7	MATCH GROUP INC		06/27/2024	VARIOUS	15,700,000	466,795	XXX		XXX
59522J-10-3	MID-AMERICA APARTMENT COMMUNITIES INC		04/23/2024	INSTINET INV SERVICES LTD LONDON	400,000	51,343	XXX		XXX
606710-20-0	mitek SYSTEMS INC		06/18/2024	VARIOUS	34,400,000	451,253	XXX		XXX
608190-10-4	MOHAWK INDUSTRIES INC		06/26/2024	LIQUIDNET INC	1,800,000	191,467	XXX		XXX
60855R-10-0	MOLINA HEALTHCARE INC		04/23/2024	PERSHING LLC	100,000	36,289	XXX		XXX
61945C-10-3	MOSAIC CO/THE		06/17/2024	VARIOUS	3,800,000	105,633	XXX		XXX
64110Y-10-8	NET LEASE OFFICE PROPERTIES		04/23/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	500,000	11,866	XXX		XXX
65339F-10-1	NEXTERA ENERGY INC		04/23/2024	INSTINET INV SERVICES LTD LONDON	1,500,000	100,189	XXX		XXX
670837-10-3	OGE ENERGY CORP		04/11/2024	ABEL NOSER 6293603	1,000,000	32,845	XXX		XXX
674215-20-7	CHORD ENERGY CORP		06/28/2024	BARCLAYS CAPITAL INC BARCUS31	500,000	83,841	XXX		XXX
680223-10-4	OLD REPUBLIC INTERNATIONAL CORP		04/09/2024	LIQUIDNET INC	1,200,000	36,190	XXX		XXX
74340W-10-3	PROLOGIS INC		04/23/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	200,000	20,997	XXX		XXX

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
754907-10-3	RAYONIER INC		04/23/2024	CITADEL SECURITIES INSTITUTIONAL LL	400,000	12,292	XXX		XXX
75513E-10-1	RTX CORP		04/23/2024	INSTINET INV SERVICES LTD LONDON	800,000	81,470	XXX		XXX
758849-10-3	REGENCY CENTERS CORP		04/23/2024	UBS WARBURG LLC WARBURGD	200,000	12,024	XXX		XXX
761152-10-7	RESMED INC		04/23/2024	INSTINET INV SERVICES LTD LONDON	100,000	18,345	XXX		XXX
78442P-10-6	SLM CORP		05/20/2024	ROBERT W. BAIRD LIMITED ROBERTWB	1,000,000	20,760	XXX		XXX
806407-10-2	HENRY SCHEIN INC		06/26/2024	VARIOUS	14,700,000	1,004,613	XXX		XXX
84857L-10-1	SPIRE INC		05/29/2024	VARIOUS	2,000,000	119,789	XXX		XXX
85254J-10-2	STAG INDUSTRIAL INC		04/23/2024	INSTINET INV SERVICES LTD LONDON	300,000	10,706	XXX		XXX
858912-10-8	STERICYCLE INC		04/29/2024	VARIOUS	10,600,000	505,874	XXX		XXX
860372-10-1	STEWART INFORMATION SERVICES CORP		04/10/2024	ABEL NOSER 6293603	1,000,000	59,702	XXX		XXX
87484T-10-8	TALOS ENERGY INC		06/17/2024	VARIOUS	23,000,000	281,007	XXX		XXX
88337F-10-5	ODP CORP/THE		05/15/2024	VARIOUS	11,800,000	505,832	XXX		XXX
88642R-10-9	TIDEWATER INC		06/03/2024	RBC CAPITAL MARKETS, LLC	1,500,000	146,495	XXX		XXX
902653-10-4	UDR INC		04/23/2024	INSTINET INV SERVICES LTD LONDON	600,000	22,476	XXX		XXX
903731-10-7	UL SOLUTIONS INC		05/14/2024	VARIOUS	9,000,000	313,908	XXX		XXX
912008-10-9	US FOODS HOLDING CORP		04/04/2024	VARIOUS	2,000,000	101,324	XXX		XXX
92240M-10-8	VECTOR GROUP LTD		06/10/2024	VARIOUS	22,200,000	220,608	XXX		XXX
922475-10-8	VEEVA SYSTEMS INC		04/23/2024	INSTINET INV SERVICES LTD LONDON	100,000	20,173	XXX		XXX
92343V-10-4	VERIZON COMMUNICATIONS INC		04/23/2024	DIRECT TRADING INSTITUTIONAL INC	2,400,000	95,726	XXX		XXX
92556V-10-6	VIATRIS INC		06/06/2024	VARIOUS	36,900,000	400,989	XXX		XXX
931427-10-8	WALGREENS BOOTS ALLIANCE INC		06/27/2024	VARIOUS	67,800,000	965,015	XXX		XXX
96208T-10-4	WEX INC		06/27/2024	VARIOUS	1,300,000	226,320	XXX		XXX
969904-10-1	WILLIAMS-SONOMA INC		04/23/2024	BANK OF AMERICA CORPORATION	100,000	28,350	XXX		XXX
97650W-10-8	WINTRUST FINANCIAL CORP		04/23/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	400,000	40,300	XXX		XXX
G21810-10-9	CLARIVATE PLC		06/14/2024	VARIOUS	49,800,000	312,867	XXX		XXX
G4412G-10-1	HERBALIFE LTD		04/04/2024	VARIOUS	5,100,000	39,909	XXX		XXX
G50871-10-5	JAZZ PHARMACEUTICALS PLC		05/20/2024	Northern Trust Corp	1,000,000	107,894	XXX		XXX
G6564A-10-5	NOMAD FOODS LTD	D	06/27/2024	VARIOUS	3,200,000	57,871	XXX		XXX
H2906T-10-9	GARMIN LTD		04/23/2024	CITADEL SECURITIES INSTITUTIONAL LL	100,000	14,242	XXX		XXX
501999999 - Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						25,082,803	XXX		XXX
Common Stocks: Closed-End Funds Designations Assigned by the SVO									
03464A-10-0	ANGEL OAK FINANCIAL STRATEGIES INCOME TERM TRUST		05/09/2024	Northern Trust Corp	18,513,000	228,146	XXX		
05589T-10-4	BNY MELLON MUNICIPAL INCOME INC		05/20/2024	Northern Trust Corp	12,011,000	81,203	XXX		
09248L-10-6	BLACKROCK NEW YORK MUNICIPAL INCOME TRUST		04/30/2024	VARIOUS	9,529,000	98,508	XXX		
09248X-10-0	BLACKROCK TAXABLE MUNICIPAL BOND TRUST		05/02/2024	Northern Trust Corp	7,100,000	110,496	XXX		
09253X-10-2	BLACKROCK MUNICIPAL INCOME FUND INC		05/06/2024	Northern Trust Corp	41,200,000	485,666	XXX		
09255C-10-6	BLACKROCK MUNIHOOLDINGS NEW YORK QUALITY FUND INC		05/23/2024	VARIOUS	15,573,000	162,730	XXX		
09255E-10-2	BLACKROCK MUNIYIELD NEW YORK QUALITY FUND INC		05/23/2024	VARIOUS	17,200,000	174,718	XXX		
09255G-10-7	BLACKROCK MUNIYIELD PENNSYLVANIA QUALITY FUND		04/11/2024	Northern Trust Corp	4,100,000	49,263	XXX		
27827X-10-1	EATON VANCE MUNICIPAL BOND FUND		05/02/2024	Northern Trust Corp	5,000,000	49,889	XXX		
27827Y-10-9	EATON VANCE NEW YORK MUNICIPAL BOND FUND		04/03/2024	Northern Trust Corp	6,300,000	60,767	XXX		
27828A-10-0	EATON VANCE CALIFORNIA MUNICIPAL BOND FUND		04/03/2024	Northern Trust Corp	26,300,000	250,226	XXX		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31423P-10-8	FEDERATED HERMES PREMIER MUNICIPAL INCOME FUND		05/15/2024	VARIOUS	8,000,000	88,673	XXX		
46131J-10-3	INVESCO MUNICIPAL TRUST		05/10/2024	Northern Trust Corp	5,500,000	53,283	XXX		
46131T-10-1	INVESCO TRUST FOR INVESTMENT GRADE NEW YORK MUNICIPALS		05/08/2024	VARIOUS	24,426,000	258,203	XXX		
46132C-10-7	INVESCO MUNICIPAL OPPORTUNITY TRUST		05/23/2024	Northern Trust Corp	23,900,000	227,970	XXX		
46132H-10-6	INVESCO CALIFORNIA VALUE MUNICIPAL INCOME TRUST		05/17/2024	Northern Trust Corp	3,100,000	30,504	XXX		
670656-10-7	NUVEEN NEW YORK AMT-FREE QUALITY MUNICIPAL INCOME FUND		04/17/2024	VARIOUS	15,200,000	161,473	XXX		
670657-10-5	NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND		05/31/2024	Northern Trust Corp	3,800,000	41,097	XXX		
67074C-10-3	NUVEEN TAXABLE MUNICIPAL INCOME FUND		06/04/2024	VARIOUS	63,022,000	939,507	XXX		
67075J-10-7	NUVEEN MULTI-MARKET INCOME FUND		05/24/2024	Northern Trust Corp	600,000	3,565	XXX		
67080R-10-2	NUVEEN VARIABLE RATE PREFERRED & INCOME FUND		05/28/2024	MISCHLER FINANCIAL GROUP, INC.	11,248,000	198,780	XXX		
958435-10-9	WESTERN ASSET INTERMEDIATE MUNI FUND INC		06/07/2024	Northern Trust Corp	16,000,000	124,925	XXX		
5719999999 - Common Stocks: Closed-End Funds Designations Assigned by the SVO						3,879,589	XXX		XXX
5989999997 - Subtotals - Common Stocks - Part 3						28,962,393	XXX		XXX
5989999998 - Summary Item from Part 5 for Common Stocks (N/A to Quarterly)									
5989999999 - Subtotals Common Stocks						28,962,393	XXX		XXX
5999999999 - Subtotals Preferred and Common Stocks						29,486,321	XXX		XXX
6009999999 - Totals						197,404,032	XXX	442,376	XXX

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
Bonds: U.S. Governments																						
36183R-N6-6	GOVERNMENT NATIONAL MORTGAGE A 4.1 POOL ID AK7613		06/01/2024	MBS PAYDOWN	XXX	24,297	24,297	25,511	25,171		(40)		(40)		24,297					332	09/15/2037	1.A
36201M-NU-2	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID 587303		06/01/2024	MBS PAYDOWN	XXX	852	852	872	859		(1)		(1)		852					17	09/15/2032	1.A
36202D-UH-2	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID 3284		06/01/2024	MBS PAYDOWN	XXX	597	597	600	599						597					11	09/20/2032	1.A
36205G-AD-3	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID 389804		06/01/2024	MBS PAYDOWN	XXX	337	337	338	338						337					6	01/15/2033	1.A
38373S-W7-8	GOVERNMENT NATIONAL MORTGAGE A 4.25 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	284	284	284	284						284					4	03/16/2033	1.A
38378G-CY-2	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	3,668	3,668	3,844	3,756		(4)		(4)		3,668					37	11/20/2042	1.A
38378K-RS-0	GOVERNMENT NATIONAL MORTGAGE A 2.3886 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	7,182	7,182	6,915	7,180		3		3		7,182					57	07/16/2043	1.A
38378M-WY-7	GOVERNMENT NATIONAL MORTGAGE A 2 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	26,882	26,882	26,765	26,778		19		19		26,882					179	12/16/2042	1.A
38378T-X2-1	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	53,043	53,043	51,825	52,852		13		13		53,043					413	07/20/2041	1.A
38378X-KN-0	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	93,857	93,857	90,220	90,586		460		460		93,857					843	11/16/2047	1.A
38380J-8G-6	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	7,475	7,475	7,326	7,458		10		10		7,475					71	02/16/2058	1.A
38380J-CY-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	9,458	9,458	9,389	9,417		3		3		9,458					82	01/16/2059	1.A
38380J-H6-8	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	7,991	7,991	7,845	7,960		9		9		7,991					76	04/16/2050	1.A
38380J-HK-7	GOVERNMENT NATIONAL MORTGAGE A 2.35 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	6,293	6,293	6,061	6,211		16		16		6,293					49	04/16/2052	1.A
38380J-TL-2	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	32,614	32,614	34,571	33,632		(105)		(105)		32,614					272	03/16/2035	1.A
38380J-XC-7	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	11,235	11,235	10,815	11,076		20		20		11,235					94	11/16/2048	1.A
38380J-XD-5	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	18,724	18,724	18,136	18,506		28		28		18,724					162	11/16/2048	1.A
38380J-XJ-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	9,001	9,001	8,778	8,983		21		21		9,001					78	07/16/2051	1.A
38380M-NX-5	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	8,449	8,449	8,280	8,431		10		10		8,449					92	11/16/2053	1.A
38380R-4Q-0	GOVERNMENT NATIONAL MORTGAGE A 1.75 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	55,529	55,529	56,128	56,000		(38)		(38)		55,529					324	09/16/2039	1.A
38380X-VM-6	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	1,453	1,453	1,466	1,459		(1)		(1)		1,453					17	09/20/2047	1.A
38380Y-WC-5	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	67,108	67,108	62,809	66,459		57		57		67,108					668	09/20/2046	1.A
38381E-EM-6	GOVERNMENT NATIONAL MORTGAGE A 1.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	41,374	41,374	40,542	40,677		55		55		41,374					207	09/16/2039	1.A
38381H-JJ-1	GOVERNMENT NATIONAL MORTGAGE A 2.25 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	29,150	29,150	27,615	28,176		159		159		29,150					219	03/16/2047	1.A
38381H-QT-1	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	27,549	27,549	24,872	25,429		185		185		27,549					230	03/16/2063	1.A
38381H-SH-5	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	46,377	46,377	42,652	43,500		479		479		46,377					387	05/16/2049	1.A
38381H-ZN-4	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	22,315	22,315	20,836	21,316		139		139		22,315					242	02/16/2054	1.A
38381J-CC-9	GOVERNMENT NATIONAL MORTGAGE A 4 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	12,729	12,729	12,165	12,182		80		80		12,729					170	03/16/2053	1.A
38381J-PU-5	GOVERNMENT NATIONAL MORTGAGE A 4 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	61,343	61,343	59,507	59,588		308		308		61,343					819	06/16/2050	1.A

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
38381V-QN-3	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	262,265	262,265	271,280	263,025		(117)		(117)		262,265				2,343	05/20/2049	1.A
38382F-WG-5	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	17,802	17,802	18,901	18,106		(55)		(55)		17,802				187	10/20/2048	1.A
38382H-QJ-2	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	11,407	11,407	11,699	11,568		(5)		(5)		11,407				115	04/20/2050	1.A
38382J-DW-3	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	19,350	19,350	20,136	19,825		(34)		(34)		19,350				212	03/20/2049	1.A
38382M-VJ-5	GOVERNMENT NATIONAL MORTGAGE A 1.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	68,548	68,548	69,801	69,490		(33)		(33)		68,548				343	01/20/2051	1.A
38382Q-3G-3	GOVERNMENT NATIONAL MORTGAGE A 1 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	76,022	76,022	75,594	75,754		12		12		76,022				260	08/20/2050	1.A
38383L-6R-6	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	191,155	191,155	193,664	193,331		(189)		(189)		191,155				3,479	04/20/2049	1.A
38383L-WR-7	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	147,470	147,470	148,000	147,859		(64)		(64)		147,470				2,474	06/20/2043	1.A
38383M-UB-2	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	77,805	77,805	69,614			219		219		77,805				403	12/20/2050	1.A
38383W-VK-9	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	170,505	170,505	169,386	169,468		107		107		170,505				2,771	04/20/2050	1.A
38383W-ZZ-2	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	254,786	254,786	259,842	259,431		(338)		(338)		254,786				4,884	05/20/2050	1.A
38383X-TJ-3	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	157,755	157,755	160,491	160,210		(218)		(218)		157,755				2,911	11/20/2046	1.A
38383X-XE-9	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	334,697	334,697	336,004	335,862		(163)		(163)		334,697				5,899	03/20/2048	1.A
38384A-2T-9	GOVERNMENT NATIONAL MORTGAGE A 6.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	352,886	352,886	359,172	358,528		(994)		(994)		352,886				7,203	12/20/2046	1.A
38384A-F7-3	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	331,322	331,322	332,150	331,997		(148)		(148)		331,322				6,038	10/20/2031	1.A
38384A-J7-9	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	265,190	265,190	267,355	267,128		(436)		(436)		265,190				5,111	11/20/2034	1.A
38384A-P2-3	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	139,768	139,768	134,265	134,374		349		349		139,768				2,360	05/20/2047	1.A
38384B-KF-7	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	81,484	81,484	81,586	81,580		(9)		(9)		81,484				1,495	01/20/2035	1.A
38384B-L8-2	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	51,875	51,875	52,475	52,449		(47)		(47)		51,875				1,038	05/20/2034	1.A
38384C-B2-4	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	345,395	345,395	345,395	345,395					345,395				6,990	06/20/2051	1.A	
38384C-JB-6	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	496,238	496,238	498,428	498,294		(249)		(249)		496,238				8,941	07/20/2037	1.A
38384C-QY-8	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	482,705	482,705	476,219	476,623		645		645		482,705				8,502	08/20/2047	1.A
38384C-TA-7	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	654,548	654,548	648,310	648,794		778		778		654,548				12,073	03/20/2043	1.A
38384D-EG-8	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	561,359	561,359	565,920	565,838		(633)		(633)		561,359				12,850	01/20/2050	1.A
38384D-NY-9	GOVERNMENT NATIONAL MORTGAGE A 6.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	205,546	205,546	208,308	208,267		(381)		(381)		205,546				5,086	11/20/2049	1.A
38384D-UC-9	GOVERNMENT NATIONAL MORTGAGE A 6.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	185,251	185,251	187,885	187,848		(346)		(346)		185,251				4,584	04/20/2050	1.A
38384E-AP-0	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	294,262	294,262	295,918	295,883		(173)		(173)		294,262				5,637	05/20/2050	1.A
38384E-JU-0	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	478,954	478,954	477,606	477,674		149		149		478,954				10,927	09/20/2045	1.A
38384E-Q3-2	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	567,469	567,469	567,469	567,469					567,469				9,934	07/20/2050	1.A	
38384E-VW-2	GOVERNMENT NATIONAL MORTGAGE A 7 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	1,273,033	1,273,033	1,290,139	1,288,661		(5,012)		(5,012)		1,273,033				25,924	04/20/2039	1.A

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.									
38384E-VY-8	GOVERNMENT NATIONAL MORTGAGE A 7 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	2,543,918	2,543,918	2,594,796	2,592,097		(9,069)		(9,069)		2,543,918					51,757	04/20/2047	1.A	
38384F-AG-7	GOVERNMENT NATIONAL MORTGAGE A 6.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	102,865	102,865	104,183	104,156		(166)		(166)		102,865					2,343	12/20/2049	1.A	
38384G-AL-4	GOVERNMENT NATIONAL MORTGAGE A 7 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	2,212,097	2,212,097	2,265,671	2,263,354		(6,615)		(6,615)		2,212,097					47,477	01/20/2050	1.A	
38384J-AM-6	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	51,962	51,962	51,824			5		5		51,962					434	02/20/2035	1.A	
38384M-TN-7	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	13,373	13,373	13,267			1		1		13,373					40	02/20/2052	1.A	
38384N-HM-0	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	44,149	44,149	44,849			(6)		(6)		44,149					111	02/20/2035	1.A	
912810-FR-4	TSY INFIX N/B 2.375 15/01/25		06/10/2024	STIFEL NICOLAUS AND CO	XXX	3,289,186	3,317,800	2,949,663	3,326,286	(759,948)	(26,153)		(786,101)		2,540,186	749,000	749,000	70,773	01/15/2025	1.A			
912828-H4-5	TSY INFIX N/B 0.25 15/01/25		06/10/2024	STIFEL NICOLAUS AND CO	XXX	4,394,947	4,488,714	3,840,800	4,450,507	(714,449)	(14,464)		(728,913)		3,721,594	673,353	673,353	10,079	01/15/2025	1.A			
912828-ZJ-2	TSY INFIX N/B 0.125 15/04/25		06/10/2024	STIFEL NICOLAUS AND CO	XXX	3,765,735	3,873,888	3,463,151	3,863,634	(538,873)	(18,018)		(556,891)		3,306,743	458,992	458,992	3,149	04/15/2025	1.A			
0109999999	Bonds: U.S. Governments				25,662,248	25,892,783	24,588,184	25,785,629	(2,013,269)	(79,985)		(2,093,254)		23,780,904	1,881,344	1,881,344	353,292	XXX	XXX	XXX	XXX		
Bonds: U.S. States, Territories and Possessions																							
25476F-SZ-2	DIST OF COLUMBIA 5		06/04/2024	BREAN CAPITAL LLC	XXX	2,047,820	2,000,000	2,361,860	2,177,616		(5,322)		(5,322)		2,172,294	(124,474)	(124,474)	51,111	06/01/2035	1.B FE			
56052A-YB-6	MAINE ST 5		06/01/2024	MATURITY	XXX	2,000,000	2,000,000	2,459,200	2,021,653		(21,653)		(21,653)		2,000,000	(124,474)	(124,474)	50,000	06/01/2024	1.C FE			
68609B-SQ-1	OREGON ST 5		06/05/2024	ROBERT W. BAIRD LIMITED	XXX	485,688	475,000	571,900	502,452		(4,974)		(4,974)		497,478	(11,791)	(11,791)	14,184	05/01/2031	1.B FE			
68609B-SW-8	OREGON ST 5		06/05/2024	ROBERT W. BAIRD LIMITED	XXX	1,122,000	1,100,000	1,381,314	1,173,391		(13,346)		(13,346)		1,160,045	(38,045)	(38,045)	32,847	05/01/2039	1.B FE			
93974E-JD-9	WASHINGTON ST 5		06/05/2024	ROBERT W. BAIRD LIMITED	XXX	1,636,800	1,500,000	2,033,085	1,916,119		(11,148)		(11,148)		1,904,972	(268,172)	(268,172)	63,542	08/01/2037	1.B FE			
0509999999	Bonds: U.S. States, Territories and Possessions				7,292,308	7,075,000	8,807,359	7,791,232		(56,443)		(56,443)		7,734,789	(442,481)	(442,481)	211,684	XXX	XXX	XXX	XXX		
Bonds: U.S. Political Subdivisions of States, Territories and Possessions																							
005518-WS-0	ADAMS & WELD CNTYS CO SCH DIST 5		06/04/2024	FIRST TENNESSEE BANK N.A.	XXX	1,044,000	1,000,000	1,219,040	1,090,831		(9,538)		(9,538)		1,081,293	(37,293)	(37,293)	25,556	12/01/2033	1.C FE			
03588H-RB-4	ANNE ARUNDEL CNTY MD 5		06/04/2024	FIRST TENNESSEE BANK N.A.	XXX	2,137,250	2,075,000	2,434,100	2,190,628		(17,484)		(17,484)		2,173,144	(35,894)	(35,894)	70,319	10/01/2036	1.A FE			
082672-BM-7	BENTON & KLIKKITAT CNTYS WA CO 5		06/04/2024	FIRST TENNESSEE BANK N.A.	XXX	1,037,300	1,000,000	1,218,460	1,082,072		(9,953)		(9,953)		1,072,119	(34,819)	(34,819)	25,556	12/01/2030	1.A FE			
124511-MP-8	BYRON CENTER MI PUBLIC SCHS 5		06/04/2024	FIRST TENNESSEE BANK N.A.	XXX	1,030,000	1,000,000	1,145,440	1,054,576		(6,714)		(6,714)		1,047,863	(17,863)	(17,863)	29,722	05/01/2038	1.C FE			
179093-GC-7	CLACKAMAS CNTY OR SCH DIST #12 5		06/15/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	500,000	500,000	604,815	505,661		(5,661)		(5,661)		500,000			12,500	06/15/2028	1.B FE			
435236-JR-6	HOLLAND MI SCH DIST 5		05/01/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	2,700,000	2,700,000	3,123,873	2,716,656		(16,656)		(16,656)		2,700,000			67,500	05/01/2027	1.C FE			
622625-JA-0	MOUNT PLEASANT SC 5		06/01/2024	MATURITY	XXX	1,660,000	1,660,000	2,046,880	1,677,976		(17,976)		(17,976)		1,660,000			41,500	06/01/2024	1.A FE			
736679-VQ-1	PORTLAND OR 5		06/15/2024	MATURITY	XXX	1,130,000	1,130,000	1,378,046	1,143,883		(13,883)		(13,883)		1,130,000			28,250	06/15/2024	1.A FE			
940157-L9-9	WASHINGTON MD SUBURBAN SAN DIS 5		06/17/2024	D. A. DAVIDSON & CO. INC.	XXX	2,774,250	2,700,000	3,167,505	2,836,912		(25,683)		(25,683)		2,811,229	(36,979)	(36,979)	73,875	06/01/2036	1.A FE			
0709999999	Bonds: U.S. Political Subdivisions of States, Territories and Possessions				14,012,800	13,765,000	16,338,158	14,299,196		(123,548)		(123,548)		14,175,648	(162,848)	(162,848)	374,778	XXX	XXX	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																							
120525-DS-6	BUNCOMBE CNTY NC LTD OBLIG 5		06/01/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	500,000	500,000	589,655	504,368		(4,368)		(4,368)		500,000			12,500	06/01/2030	1.B FE			
143287-BA-7	CARMEL IN LOCAL PUBLIC IMPT BO 5		06/03/2024	STIFEL NICOLAUS AND CO	XXX	1,020,430	1,000,000	1,238,950	1,065,039		(10,675)		(10,675)		1,054,364	(33,934)	(33,934)	44,306	07/15/2031	1.C FE			
196707-KW-2	COLORADO ST BRD OF GOVERNORS U 5		06/06/2024	STIFEL NICOLAUS AND CO	XXX	2,157,300	2,000,000	2,392,460	2,237,916		(7,807)		(7,807)		2,230,109	(72,809)	(72,809)	76,667	03/01/2035	1.C FE			
23542J-AQ-8	DALLAS TX WTRWKS & SWR SYS REV 5		06/03/2024	STIFEL NICOLAUS AND CO	XXX	2,056,460	2,000,000	2,539,960	2,156,533		(23,743)		(23,743)		2,132,790	(76,330)	(76,330)	67,500	10/01/2031	1.C FE			
24916P-GH-4	DENVER CITY & CNTY CO BRD OF W 5		06/04/2024	BREAN CAPITAL LLC	XXX	2,086,240	2,000,000	2,462,120	2,182,286		(20,332)		(20,332)		2,161,954	(75,714)	(75,714)	72,222	09/15/2034	1.A FE			
30305L-AJ-1	FRESB MULTIFAMILY MORTGAGE PAS 2.92 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	22,557	22,557	21,155	21,197		253		253		22,557			220	08/25/2027	1.A			
3128HX-SS-5	FREDDIEMAC STRIP 3 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	4,822	4,822	5,045	4,949		(6)		(6)		4,822			50	08/15/2042	1.A			

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.									
3130AX-T4-0 20/11/28	FEDERAL HOME LOAN BANK 5.96		06/03/2024	SECURITY CALLED BY ISSUER at 100,000	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000					63,904	11/20/2028	1.B FE	
3132AC-M8-0	FREDDIE MAC 3.5 POOL ID ZT0383		06/01/2024	MBS PAYDOWN	XXX	40,663	40,663	43,325	47,712		(22)			(22)		40,663					665	03/01/2048	1.A
3132HT-DQ-6	FREDDIEMAC STRIP 3.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	23,276	23,276	25,312	25,900		(89)			(89)		23,276					288	10/15/2042	1.A
3133AA-TM-8	FREDDIE MAC 3 POOL ID QA9556		06/01/2024	MBS PAYDOWN	XXX	13,104	13,104	13,911	13,901		(69)			(69)		13,104					137	05/01/2050	1.A
3133A7-3J-6	FREDDIE MAC 3 POOL ID QB1701		06/01/2024	MBS PAYDOWN	XXX	22,596	22,596	24,051	23,885		(44)			(44)		22,596					205	08/01/2050	1.A
3133AA-JW-3	FREDDIE MAC 2.5 POOL ID QB3877		06/01/2024	MBS PAYDOWN	XXX	17,617	17,617	18,597	18,523		(18)			(18)		17,617					147	09/01/2050	1.A
3133GB-E4-2	FREDDIE MAC 2 POOL ID QN4655		06/01/2024	MBS PAYDOWN	XXX	124,390	124,390	130,415	129,480		(386)			(386)		124,390					830	12/01/2035	1.A
3136A1-BB-0	FANNIE MAE 2 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	13,269	13,269	12,761	13,034		21			21		13,269					89	03/25/2041	1.A
3136A1-QT-5	FANNIE MAE 3.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	32,988	32,988	32,988	32,988						32,988					385	10/25/2026	1.A	
3136A3-KN-0	FANNIE MAE 3.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	110,010	110,010	112,554	110,030		(5)			(5)		110,010					1,274	10/25/2040	1.A
3136A8-3H-1	FANNIE MAE 2 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	6,460	6,460	6,404	6,435		4			4		6,460					43	01/25/2042	1.A
3136A9-BK-3	FANNIE MAE 3.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	5,665	5,665	6,056	5,800		(6)			(6)		5,665					66	10/25/2042	1.A
3136AB-J7-9	FANNIE MAE 3.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	3,419	3,419	3,572	3,466		(3)			(3)		3,419					43	10/25/2042	1.A
3136AB-QX-4	FANNIE MAE 2 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	9,120	9,120	9,147	9,131		(1)			(1)		9,120					60	02/25/2033	1.A
3136AD-3Y-3	FANNIE MAE 1.25 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	7,187	7,187	6,841	7,045		6			6		7,187					30	04/25/2043	1.A
3136AK-SC-8	FANNIE MAE 2.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	65,892	65,892	62,804	64,530		107			107		65,892					549	08/25/2034	1.A
3136AP-GW-6	FANNIE MAE 3 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	253,422	253,422	260,352	253,643		(243)			(243)		253,422					2,882	09/25/2038	1.A
3136AW-EK-9	FANNIE MAE 3.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	67,857	67,857	71,244	67,870		(16)			(16)		67,857					792	04/25/2030	1.A
3136AX-FG-5	FANNIE MAE 3 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	33,143	33,143	30,471	30,482		147			147		33,143					333	05/25/2046	1.A
3136AY-6S-7	FANNIEMAE-ACES 2.5813 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	488,779	488,779	522,993	491,585		(1,728)			(1,728)		488,779					4,321	11/25/2024	1.A
3136B2-7L-0	FANNIEMAE-ACES 3.7007 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	4,092	4,092	4,784	4,361		(37)			(37)		4,092					50	08/25/2028	1.A
3136B2-EF-5	FANNIE MAE 3 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	33,378	33,378	35,266	34,888		(65)			(65)		33,378					337	06/25/2048	1.A
3136B2-RL-8	FANNIE MAE 3 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	22,704	22,704	23,449	23,280		(47)			(47)		22,704					269	05/25/2048	1.A
3136B3-BX-7	FANNIE MAE 3.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	23,107	23,107	23,012	23,052		6			6		23,107					280	08/25/2050	1.A
3136B3-DG-2	FANNIE MAE 4 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	28,895	28,895	29,241	29,090		(22)			(22)		28,895					379	09/25/2050	1.A
3136B4-MA-3	FANNIE MAE 3.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	23,245	23,245	23,397	23,259		(2)			(2)		23,245					273	08/25/2047	1.A
3136B6-3P-6	FANNIE MAE 3 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	45,107	45,107	47,997	47,597		(107)			(107)		45,107					494	11/25/2059	1.A
3136B6-XJ-7	FANNIEMAE-ACES 2.522 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	5,177	5,177	5,504	5,332		(18)			(18)		5,177					44	08/25/2029	1.A
3136B8-XS-3	FANNIE MAE 2.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	7,848	7,848	8,074	7,995		(7)			(7)		7,848					77	02/25/2050	1.A
3136BA-TZ-7	FANNIE MAE 2 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	37,564	37,564	38,215	38,033		(22)			(22)		37,564					259	07/25/2050	1.A
3136BB-GT-3	FANNIE MAE 5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	26,921	26,921	29,722	29,363		(142)			(142)		26,921					464	07/25/2050	1.A
3136BC-N5-5	FANNIE MAE 2 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	51,787	51,787	53,422	53,197		(38)			(38)		51,787					353	12/25/2050	1.A
3136BD-DA-3	FANNIE MAE 2 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	695	695	714	781		(2)			(2)		695					5	10/25/2050	1.A
3136BD-F8-6	FANNIE MAE 1.25 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	82,985	82,985	84,023	83,854		(37)			(37)		82,985					347	02/25/2041	1.A
3136BD-PX-0	FANNIE MAE 2 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	71,150	71,150	73,941	73,551		(64)			(64)		71,150					481	01/25/2051	1.A
3136BD-W3-8	FANNIE MAE 1.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	95,119	95,119	96,026	95,991		(28)			(28)		95,119					445	02/25/2051	1.A
3136BF-UK-7	FANNIE MAE 1.25 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	71,032	71,032	70,799	70,873		7			7		71,032					304	05/25/2050	1.A
3136BK-ED-0	FANNIE MAE 2 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	46,275	46,275	39,688			23			23		46,275					522	08/25/2049	1.A
3136BL-LV-0	FANNIE MAE 3 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	51,889	51,889	53,527	53,298		(62)			(62)		51,889					870	10/25/2051	1.A
3136BL-QC-7	FANNIE MAE 2 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	121,706	121,706	121,573	121,587		4			4		121,706					1,685	03/25/2049	1.A
3136BM-5W-4	FANNIE MAE 4 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	125,526	125,526	126,820	126,704		(59)			(59)		125,526					1,086	06/25/2049	1.A
3136BN-X6-8	FANNIE MAE 4 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	80,999	80,999	76,089	76,265		383			383		80,999					2,851	07/25/2045	1.A
3136BP-C9-0	FANNIE MAE 5 POOL ID N.A.	</																					

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization / Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.									
3136BQ-RK-7	FANNIE MAE 6.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	551,163	551,163	556,407	308,827		(691)			(691)	551,163					10,508	07/25/2048	1.A	
3136BQ-RT-8	FANNIE MAE 6.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	411,566	411,566	411,073	83		83		1	1	411,566					8,988	06/25/2049	1.A	
31371K-UA-7	FANNIE MAE 5.5 POOL ID 254477		06/01/2024	MBS PAYDOWN	XXX	1,260	1,260	1,246	1,251		1		1	1	1,260					23	10/01/2032	1.A	
3137A1-BV-4	FREDDIE MAC 4 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	59,362	59,362	62,441	60,160		(104)			(104)	59,362					804	08/15/2030	1.A	
3137A4-WF-0	FREDDIE MAC 3.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	14,685	14,685	14,951	14,724		(16)			(16)	14,685					169	11/15/2025	1.A	
3137AK-L2-5	FREDDIE MAC 3 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	83,381	83,381	83,349	83,379		1		1	1	83,381					834	01/15/2027	1.A	
3137AM-XC-6	FREDDIE MAC 3 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	44,739	44,739	42,502	44,181		55		55	55	44,739					434	03/15/2032	1.A	
3137AN-4M-4	FREDDIE MAC 2 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	6,576	6,576	6,477	6,549		5		5	5	6,576					43	06/15/2041	1.A	
3137AN-DK-8	FREDDIE MAC 3.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	10,757	10,757	11,530	11,122		(15)			(15)	10,757					126	03/15/2042	1.A	
3137AT-GL-0	FREDDIE MAC 0 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	2,049	2,049	2,079	2,073		(1)			(1)	2,049					11,15/2040	1.A		
3137B1-5G-3	FREDDIE MAC 3 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	10,828	10,828	8,221			(664)			(664)						860	03/15/2033	1.A	
3137B2-KL-3	FREDDIE MAC 1.75 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	18,837	18,837	18,484	18,687		28		28	28	18,837					107	06/15/2028	1.A	
3137BD-4W-3	FREDDIE MAC 2.25 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	1,247	1,247	1,248	1,247						1,247					11	02/15/2044	1.A	
3137BJ-C4-3	FREDDIE MAC 3 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	148,629	148,629	148,396	148,626		3		3	3	148,629					1,438	08/15/2042	1.A	
3137BW-D9-2	FREDDIE MAC 3.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	4,958	4,958	5,142	5,104		(20)			(20)	4,958					58	03/15/2046	1.A	
3137F5-GN-3	FREDDIE MAC 3.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	114,330	114,330	115,455	114,404		(24)			(24)	114,330					1,333	06/15/2045	1.A	
3137F6-CT-2	FREDDIE MAC 2 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	74,292	74,292	76,846	76,378		(58)			(58)	74,292					507	11/25/2050	1.A	
3137F6-KS-5	FREDDIE MAC 2 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	71,878	71,878	74,523	73,864		(54)			(54)	71,878					499	11/25/2050	1.A	
3137F7-QQ-1	FREDDIE MAC 2 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	38,959	38,959	40,390	40,175		(33)			(33)	38,959					264	12/25/2050	1.A	
3137F8-HJ-5	FREDDIE MAC 2 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	72,236	72,236	74,967	74,305		(86)			(86)	72,236					484	09/25/2050	1.A	
3137FA-CB-2	FREDDIE MAC 3.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	22,941	22,941	24,181	23,072		(21)			(21)	22,941					268	11/15/2028	1.A	
3137FF-ND-5	FREDDIE MAC 2 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	62,283	62,283	63,529	63,328		(35)			(35)	62,283					421	03/25/2051	1.A	
3137FK-R3-2	FREDDIE MAC 4 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	297,095	297,095	309,118	298,106		(304)			(304)	297,095					4,122	11/15/2046	1.A	
3137FK-SD-9	FREDDIE MAC 4.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	17,640	17,640	19,873	18,026		(19)			(19)	17,640					273	01/15/2049	1.A	
	FHLMC MULTIFAMILY STRUCTURED P 3.499 POOL ID N.A.																						
3137FK-WD-4			06/01/2024	MBS PAYDOWN	XXX	202,334	202,334	222,314	205,752		(1,270)			(1,270)	202,334					2,918	01/25/2026	1.A	
3137FP-EC-5	FREDDIE MAC 2.25 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	33,469	33,469	34,421	34,138		(52)			(52)	33,469					242	03/25/2048	1.A	
3137FQ-Y6-4	FREDDIE MAC 2.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	92,257	92,257	75,262			47			47	92,257					21	01/25/2050	1.A	
3137FW-R3-6	FREDDIE MAC 2 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	56,022	56,022	57,983	57,402		(46)			(46)	56,022					389	08/25/2050	1.A	
3137FY-D8-6	FREDDIE MAC 2.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	99,142	99,142	104,130	103,067		(112)			(112)	99,142					810	09/25/2050	1.A	
3137FY-X9-2	FREDDIE MAC 2.25 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	35,963	35,963	37,020	36,783		(44)			(44)	35,963					270	10/25/2049	1.A	
3137FY-XA-9	FREDDIE MAC 2.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	28,771	28,771	29,975	29,707		(50)			(50)	28,771					240	10/25/2049	1.A	
3137FY-XC-5	FREDDIE MAC 3.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	35,963	35,963	38,812	38,008		(109)			(109)	35,963					420	10/25/2049	1.A	
3137H0-QU-5	FREDDIE MAC 2 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	54,341	54,341	54,978	54,929		(16)			(16)	54,341					360	11/25/2050	1.A	
3137H4-UB-4	FREDDIE MAC 2.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	41,622	41,622	43,894			68			68	41,622					606	06/25/2048	1.A	
3137H5-2E-6	FREDDIE MAC 2 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	49,146	49,146	41,390			26			26	49,146					11,15/2051	1.A		
3137H5-K3-0	FREDDIE MAC 3 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	103,827	103,827	107,591	107,045		(152)			(152)	103,827					1,122	09/25/2050	1.A	
3137H5-YN-1	FREDDIE MAC 2.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	95,345	95,345	80,922			135			135	95,345					1,117	11/25/2048	1.A	
3137H7-DV-2	FREDDIE MAC 3.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	96,277	96,277	97,164	96,847		(54)			(54)	96,277					1,117	11/25/2049	1.A	
3137H7-QD-8	FREDDIE MAC 4.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	57,490	57,490	55,343	55,376		152			152	57,490					863	06/25/2033	1.A	
3137H7-ZL-0	FREDDIE MAC 4.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	95,464	95,464	95,464	95,464						95,464					1,433	07/25/2033	1.A FE	
3137H9-BD-0	FREDDIE MAC 5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	139,089	139,089	138,698	138,745		25			25	139,089					2,323	06/25/2047	1.A	
3137H9-G4-5	FREDDIE MAC 5.5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	84,095	84,095	83,727	83,741		29			29	84,095					1,543	09/25/2033	1.A	
3137H9-KL-2	FREDDIE MAC 5 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	144,628	144,628	145,329															

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol				
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization / Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.											
3138LM-6U-2	FANNIE MAE 3.44 POOL ID AN8982		06/01/2024	MBS PAYDOWN	XXX	6,285	6,285	6,957	6,540		(46)		(46)		6,285					110	05/01/2028	1.A			
31398L-BJ-6	FREDDIE MAC 4 POOL ID N.A.		06/01/2024	MBS PAYDOWN	XXX	887	887	928	894		(2)		(2)		887					12	07/15/2039	1.A			
3140HS-W5-6	FANNIE MAE 3.59 POOL ID BL1567		06/01/2024	MBS PAYDOWN	XXX	10,441	10,441	11,911	11,006		(71)		(71)		10,441					159	02/01/2029	1.A			
3140HT-WW-5	FANNIE MAE 3.4 POOL ID BL2460		06/01/2024	MBS PAYDOWN	XXX	18,282	18,282	20,922	19,373		(131)		(131)		18,282					263	05/01/2029	1.A			
3140KM-DY-3	FANNIE MAE 2.5 POOL ID BQ1918		06/01/2024	MBS PAYDOWN	XXX	66,604	66,604	70,236	70,023		(173)		(173)		66,604					596	10/01/2050	1.A			
3140LF-XU-3	FANNIE MAE 2.27 POOL ID BS5190		06/01/2024	MBS PAYDOWN	XXX	7,409	7,409	6,445	6,473		121		121		7,409					78	04/01/2029	1.A			
3140QG-G9-2	FANNIE MAE 2 POOL ID CA8323		06/01/2024	MBS PAYDOWN	XXX	49,290	49,290	51,424	51,158		(82)		(82)		49,290					328	12/01/2040	1.A			
31412M-BZ-0	FANNIE MAE 6 POOL ID 928956		06/01/2024	MBS PAYDOWN	XXX	6,133	6,133	6,698	6,319		(38)		(38)		6,133					122	12/01/2027	1.A			
31417G-VK-9	FANNIE MAE 2.5 POOL ID AB9617		06/01/2024	MBS PAYDOWN	XXX	5,547	5,547	5,556	5,552						5,547					46	06/01/2033	1.A			
31417Y-3N-5	FANNIE MAE 4 POOL ID MA0804		06/01/2024	MBS PAYDOWN	XXX	5,740	5,740	5,910	5,833		(10)		(10)		5,740					78	07/01/2031	1.A			
31417Y-4C-8	FANNIE MAE 4 POOL ID MA0818		06/01/2024	MBS PAYDOWN	XXX	12,773	12,773	13,312	13,065		(32)		(32)		12,773					174	08/01/2031	1.A			
31417Y-TV-9	FANNIE MAE 4 POOL ID MA0563		06/01/2024	MBS PAYDOWN	XXX	2,697	2,697	2,782	2,737		(5)		(5)		2,697					36	11/01/2030	1.A			
31417Y-W5-2	FANNIE MAE 4 POOL ID MA0667		06/01/2024	MBS PAYDOWN	XXX	6,528	6,528	6,518	6,522		1		1		6,528					88	03/01/2031	1.A			
31418A-E9-5	FANNIE MAE 3.5 POOL ID MA1059		06/01/2024	MBS PAYDOWN	XXX	5,091	5,091	5,388	5,251		(16)		(16)		5,091					58	05/01/2032	1.A			
31418A-EB-0	FANNIE MAE 3.5 POOL ID MA1029		06/01/2024	MBS PAYDOWN	XXX	9,038	9,038	9,502	9,286		(26)		(26)		9,038					109	04/01/2032	1.A			
31418A-QM-3	FANNIE MAE 3 POOL ID MA1359		06/01/2024	MBS PAYDOWN	XXX	6,502	6,502	6,693	6,581		(18)		(18)		6,502					65	02/01/2028	1.A			
31418A-TA-6	FANNIE MAE 2.5 POOL ID MA1444		06/01/2024	MBS PAYDOWN	XXX	15,094	15,094	15,613	15,395		(27)		(27)		15,094					128	05/01/2033	1.A			
31418B-TK-2	FANNIE MAE 3 POOL ID MA2353		06/01/2024	MBS PAYDOWN	XXX	5,965	5,965	6,112	6,054		(6)		(6)		5,965					61	08/01/2035	1.A			
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741		06/01/2024	MBS PAYDOWN	XXX	8,553	8,553	8,779	8,747		(11)		(11)		8,553					85	08/01/2039	1.A			
346609-HK-9	FORSYTH CNTY GA WTR & SEWERAGE 5		04/01/2024	100,000	XXX	1,660,000	1,660,000	1,957,522	1,668,800		(8,800)		(8,800)		1,660,000					41,500	04/01/2031	1.A FE			
397337-CS-3	GREENWOOD SC MET DIST 5		06/04/2024	BREAN CAPITAL LLC	XXX	1,023,650	1,000,000	1,241,940	1,069,950		(10,642)		(10,642)		1,059,309					(35,659)	33,889	10/01/2030	1.D FE		
677555-X4-1	OHIO ST ECON DEV REVENUE 2.186		06/01/2024	100,000	XXX	100,000	100,000	100,000	100,000					100,000					1,093	09/01/2031	1.B FE				
88283L-JE-7	TEXAS ST TRANSPRTN COMMISSIONS 5		04/01/2024	100,000	XXX	1,000,000	1,000,000	1,153,980	1,004,596		(4,596)		(4,596)		1,000,000					25,000	04/01/2033	1.A FE			
88283L-KV-7	TEXAS ST TRANSPRTN COMMISSIONS 4		04/01/2024	100,000	XXX	1,500,000	1,500,000	1,901,160	1,803,420		(303,420)		(303,420)		1,500,000					30,000	10/01/2033	1.A FE			
90376P-CV-1	INT DEVELOPMENT FIN CORP 1.92 05/10/34		04/05/2024	MBS PAYDOWN	XXX	37,245	37,245	37,245	37,245					37,245					358	10/05/2034	1.A FE				
915217-WN-9	UNIV OF VIRGINIA VA UNIV REVEN 5		06/17/2024	DADAVINC	XXX	2,078,000	2,000,000	2,414,080	2,150,917		(20,881)		(20,881)		2,130,036					71,389	04/01/2039	1.A FE			
975680-CG-2	WINSTON SALEM NC LTD OBLG 5		06/01/2024	MATURITY	XXX	345,000	345,000	383,802	346,824		(1,824)		(1,824)		345,000					8,625	06/01/2024	1.A FE			
975680-CU-1	WINSTON SALEM NC LTD OBLG 5		06/01/2024	MATURITY	XXX	1,735,000	1,735,000	1,902,655	1,742,946		(7,946)		(7,946)		1,735,000					43,375	06/01/2024	1.B FE			
0909999999 - Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions										28,715,641	28,293,561	31,832,675	28,793,738		(431,601)					29,062,122	(346,481)	(346,481)	719,721	XXX	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																									
00971T-AL-5	AKAMAI TECHNOLOGIES INC 0375 01/09/27		05/07/2024	Mizuho Securities USA	XXX	784,089	770,000	786,165	784,825		(1,430)		(1,430)		783,394					695	695	1,984	09/01/2027	2.B	
03040W-BE-4	AMERICAN WATER CAPITAL C 3.625 15/06/26		05/22/2024	VARIOUS	XXX	1,118,020	1,148,000	1,146,390	1,146,521		152		152		1,146,673					(28,652)	(28,652)	13,532	06/15/2026	2.A FE	
03674X-AS-5	ANTERO RESOURCES CORP 5.375 01/03/30		05/16/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	313,625	325,000	302,250	303,941		1,088		1,088		305,029					8,596	8,596	12,568	03/01/2030	3.A FE	
043436-AW-4	ASBURY AUTOMOTIVE GROUP 4.625 15/11/29		04/18/2024	BMO CAPITAL MARKETS CORP	XXX	314,563	350,000	323,750	323,863		1,161		1,161		325,024					(10,461)	(10,461)	7,060	11/15/2029	3.B FE	
054977-AA-1	BANKERS HEALTHCARE GROUP SECUR 1.71 POOL ID A		06/17/2024	MBS PAYDOWN	XXX	196,725	196,725	196,709	196,717		6		6		196,725					1,119	02/20/2035	1.A FE			
093712-AJ-6	BLOOM ENERGY CORP 3 01/06/28		05/22/2024	J.P. MORGAN SECURITIES LLC-514105	XXX	64,788	56,000	66,447	59,640		5,864		(862)		5,002					64,642	146	146	807	06/01/2028	4.C
095796-AJ-7	BLUE RACER MID LLC/FINAN 7 15/07/29		05/15/2024	ROBERT W. BAIRD LIMITED	XXX	75,563	75,000	75,000							75,000					563	563	563	07/15/2029	4.A FE	
09857L-AN-8	BOOKING HOLDINGS INC 0.75 01/05/25		06/27/2024	VARIOUS	XXX	242,364	118,000	153,716	127,488		(3,126)		(3,126)		124,362					118,003	118,003	531	05/01/2025	1.G FE	
118230-AQ-4	BUCKEYE PARTNERS LP 3.95 01/12/26		06/10/2024	WELLS FARGO BANK, N.A.	XXX	427,500	450,000	422,625	425,250		12,998		1,690		14,688					(12,438)	(12,438)	9,381	12/01/2026	3.C FE	
12327A-AA-6	BUSINESS JET SECURITIES, LLC 4.455 POOL ID 1A		06/15/2024	MBS PAYDOWN	XXX	52,888	52,888	51,310	51,767		154		154		52,888		</td								

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.									
12510H-AM-2	CAPITAL AUTOMOTIVE REIT 1.92 POOL ID 1A		06/15/2024	MBS PAYDOWN	XXX	2,187	2,187	2,187							2,187					14	08/15/2051	1.E FE	
129268-AB-4	CALEDONIA GENERA 1.95 28/02/34		06/30/2024	MBS PAYDOWN MORGAN STANLEY & CO INC.	XXX	13,666	13,666	13,968	13,915		(19)			(19)		13,666					96	02/28/2034	1.C FE
143658-BV-3	CARNIVAL CORP 5.75 01/12/27		06/26/2024	NEW YORK MORGST J.P. MORGAN SECURITIES INC	XXX	103,948	65,000	97,627			(2,568)			(2,568)		95,059		8,889	8,889		2,139	12/01/2027	4.C Z
151290-BX-0	CEMEX SAB DE CV 5.2 17/09/30	D	05/13/2024	JPMORG4 MERRIL LYNCH, P, F SMITH INC	XXX	287,625	300,000	329,250	288,997	26,537	(3,351)			23,187		312,183		(24,558)	(24,558)	10,313	09/17/2030	3.A FE	
163851-AF-5	CHEMOURS CO 5.75 15/11/28		06/03/2024	NEW YORK M CITIGROUP GLOBAL MARKETS	XXX	204,750	225,000	231,750	214,316	10,684				10,684		225,000		(20,250)	(20,250)	7,152	11/15/2028	4.A FE	
17330Y-UV-0	0.25 13/01/28		04/03/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	49,050	45,000	46,125	45,904		(58)			(58)		45,845		3,205	3,205	28	01/13/2028	1.F FE	
19260Q-AE-7	COINBASE GLOBAL INC 0.25		06/12/2024	J.P. MORGAN SECURITIES LLC- 514105	XXX	41,956	40,000	40,000								40,000		1,956	1,956	24	04/01/2030	4.A Z	
210795-QB-9	CONTL AIRLINES 2012-2 A 4		29/04/26	MBS PAYDOWN	XXX	24,935	24,935	24,467	24,814		17			17		24,935					499	04/29/2026	2.B FE
228187-AB-6	CROWN AMER/CAP CORP VI 4.75		01/02/26	DEUTSCHE BANK SECURITIES CORP DEUTSECU	XXX	98,125	100,000	98,375			31			31		98,400		(275)	(275)	818	02/01/2026	3.B FE	
24422E-SP-5	JOHN DEERE CAPITAL CORP 3.35		04/01/2024	MATURITY	XXX	1,000,000	1,000,000	990,370	999,211		789			789		1,000,000					16,750	06/12/2024	1.F FE
252131-AL-1	DEXCOM INC 0.375 15/05/28		04/10/2024	BARCLAYS BANK PLC BARCLABP	XXX	98,954	93,000	93,297	93,271		(17)			(17)		93,254		5,700	5,700	142	05/15/2028	2.C FE	
26441C-BY-0	DUKE ENERGY CORP 4.125		15/04/26	BANK OF AMERICA CORPORATION	XXX	250,641	250,000	250,000	250,000						250,000		641	641	6,388	04/15/2026	2.B FE		
26885B-AK-6	EQM MIDSTREAM PARTNERS L 4.5		05/23/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	848,250	925,000	913,563	874,210	43,029	433			43,463		917,673		(69,423)	(69,423)	32,216	01/15/2029	3.C FE	
26885B-AL-4	EQM MIDSTREAM PARTNERS L 4.75 15/01/31		04/22/2024	WELLS FARGO BANK, N.A.	XXX	472,500	525,000	525,000	488,585	36,415				36,415		525,000		(52,500)	(52,500)	19,257	01/15/2031	3.C FE	
29415F-AC-8	ENVISTA HOLDINGS CORP 1.75		15/08/28	JEFFERIES & COMPANY	XXX	242,963	285,000	280,029	280,375		334			334		280,709		(37,747)	(37,747)	3,713	08/15/2028	2.C FE	
30212P-BE-4	EXPEDIA GROUP INC 0 05/02/26		05/06/2024	UBS WARBURG LLC WARBURGD	XXX	263,900	290,000	263,175	273,693		2,621			2,621		276,314		(12,414)	(12,414)		02/15/2026	2.B FE	
30227F-AE-0	EXTENDED STAY AMERICA TRUST		06/15/2024	MBS PAYDOWN	XXX	12,470	12,470	12,283	12,298		160			160		12,470					418	07/15/2038	1.D FE
313747-BD-8	6.8235 POOL ID ESH		05/17/2024	BANK OF AMERICA CORPORATION	XXX	505,218	523,000	523,530			(34)			(34)		523,496		(18,278)	(18,278)	6,138	01/15/2029	2.A FE	
347466-AE-4	FEDERAL REALTY OP LP 3.25		06/15/2024	JEFFERIES & COMPANY	XXX	19,805	19,805	19,450	19,588		13			13		19,805					525	12/15/2035	1.F FE
34960P-PE-1	FORTRESS TRANS & INFRAST		06/04/2024	JEFFERIES & COMPANY	XXX	572,000	550,000	546,332	546,374		172			172		546,546		25,454	25,454	23,341	12/01/2030	3.C FE	
34965K-AA-5	FORTREA HOLDINGS INC 7.5		01/07/30	MERRIL LYNCH, P, F SMITH INC	XXX	251,250	250,000	256,250			(434)			(434)		255,816		(4,566)	(4,566)	7,240	07/01/2030	3.B FE	
35633L-AB-0	FREEDOM FINANCIAL 4.49 POOL		05/18/2024	MBS PAYDOWN	XXX	293,109	293,109	293,102	293,108		1			1		293,109					4,612	05/18/2029	1.C FE
36168Q-AF-1	GFL ENVIRONMENTAL INC 5.125	A	15/12/26	RBC CAPITAL MARKETS, LLC	XXX	243,438	250,000	250,000	247,345	2,655				2,655		250,000		(6,563)	(6,563)	4,911	12/15/2026	3.C FE	
371559-AB-1	GENESEE & WYOMING INC 6.25		05/04/32	WELLS FARGO BANK, N.A.	XXX	225,563	225,000	225,000							225,000		563	563		04/15/2032	3.B FE		
38178X-AC-7	GOLUB CAPITAL PARTNERS FUNDING 3.9936 POOL ID 2A		04/20/2024	MBS PAYDOWN	XXX	14,257	14,257	14,257	14,257						14,257					142	10/19/2029	2.B FE	
418751-AL-7	HAT HOLDINGS I LLC/HAT 8		05/22/2024	MORGAN STANLEY & CO INC.	XXX	524,375	500,000	519,375			(1,160)			(1,160)		518,215		6,160	6,160	18,556	06/15/2027	3.A FE	
41984L-AA-5	HAWAIIAN BRAND INTELLECT 5.75		02/01/26	NEW YORK MORGST	XXX	191,000	200,000	203,250	188,276	12,081	(357)			11,724		200,000		(9,000)	(9,000)	7,890	01/20/2026	4.B FE	
428102-AE-7	HESS MIDSTREAM OPERATION		04/23/2024	J.P. MORGAN SECURITIES INC	XXX	406,688	450,000	451,250	414,000	36,680	(188)			36,492		450,490		(43,803)	(43,803)	13,281	02/15/2030	3.A FE	
431318-AS-3	HILCORP ENERGY I/HILCORP 6.25		01/11/28	NEW YORK M GOLDMAN SACHS AND COMPANY GOLSAACOM	XXX	496,250	500,000	481,875	482,250		1,108			1,108		483,357		12,893	12,893	16,233	11/01/2028	3.B FE	
44932K-AA-4	MATCH GROUP FINANCECO 3 2		05/01/30	BANK OF AMERICA CORPORATION	XXX	346,177	423,000	383,533	367,017	21,502	2,027			23,530		390,546		(44,369)	(44,369)	7,262	01/15/2030	3.C	
45765U-AC-7	INSIGHT ENTERPRS 6.625		05/22/2024	CANTOR FITZGERALD & CO 7311	XXX	177,188	175,000	175,000							175,000		2,188	2,188	2,188	05/15/2032	3.A FE		

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
460690-BL-3 15/04/24	INTERPUBLIC GROUP COS 4.2		04/15/2024	MATURITY	XXX	1,000,000	1,000,000	1,015,420	1,000,837	(837)			(837)		1,000,000				21,000	04/15/2024	2.B FE	
47215P-AH-9 JD.COM INC 0.25 01/06/29	VARIOUS	D	06/13/2024		XXX	236,469	239,000	241,020		(22)			(22)		240,998		(4,529)	(4,529)	27	06/01/2029	1.G FE	
48133D-L2-4 15/06/27	KIMBERLY-CLARK DE MEXICO 3.8		05/24/2024	VARIOUS	XXX	365,883	349,000	377,890	281,178				(2,780)		(2,780)		371,067	(5,185)	(5,185)	768	06/15/2027	1.D FE
494386-AB-1 08/04/24	MATURITY	D	04/07/2024	BARCLAYS CAPITAL INC		XXX	1,000,000	1,000,000	1,027,880	1,000,907			(907)		(907)		1,000,000			19,000	04/08/2024	1.G FE
49803X-AB-9 01/04/27	KITE REALTY GROUP LP 0.75		05/14/2024	BARCUS31	XXX	444,404	470,000	453,284	455,202				1,580		1,580		456,782	(12,378)	(12,378)	2,203	04/01/2027	2.B FE
501797-AL-8 L BRANDS INC 6.875 01/11/35	NEW YORK MORGST		04/23/2024	NEW YORK MORGST	XXX	348,250	350,000	351,313					(10)		(10)		351,302	(3,052)	(3,052)	11,630	11/01/2035	3.B FE
513075-BR-1 15/02/28	GOLDMAN SACHS AND COMPANY GOLSACOM		06/17/2024	LANTHEUS HOLDINGS INC 2.625	XXX	280,875	300,000	281,250					1,866		1,866		283,116	(2,241)	(2,241)	10,406	02/15/2028	3.C FE
516544-AB-9 15/12/27	UBS WARBURG LLC WARBURGD		05/02/2024	MAGNA INTERNATIONAL INC	XXX	29,160	24,000	28,540	26,894	1,587			(397)		1,190		28,084	1,075	1,075	247	12/15/2027	3.C
559222-AQ-7 3.625 15/06/24	J.P. MORGAN SECURITIES LLC- 514105	A	06/15/2024	MARRIOTT VACATION WORLDW	XXX	2,000,000	2,000,000	1,979,720	1,998,200				1,800		1,800		2,000,000			36,250	06/15/2024	1.G FE
57164Y-AF-4 3.25 15/12/27	MARSH & MCLENNAN COS INC 3.5		04/19/2024	MATURITY	XXX	51,343	56,000	56,347	49,532	6,747			(20)		6,726		56,258	(4,916)	(4,916)	647	12/15/2027	4.A
571748-AV-4 03/06/24	GOLDMAN SACHS AND COMPANY GOLSACOM		06/03/2024	MATADOR RESOURCES CO 6.5	XXX	2,000,000	2,000,000	1,993,180	1,999,450				550		550		2,000,000			35,000	06/03/2024	1.G FE
576485-AG-1 15/04/32	WELLS FARGO BANK, N.A.		04/24/2024	MERIT MEDICAL SYSTEMS IN 3	XXX	348,250	350,000	350,313					(6)		(6)		350,306	(2,056)	(2,056)	1,517	04/15/2032	3.C FE
589889-AA-2 01/02/29	NEW YORK MORGST		05/08/2024	NEW YORK MORGST	XXX	106,329	95,000	95,000	95,000						95,000		11,329	11,329	1,203	02/01/2029	3.B Z	
61774H-2L-1 23/11/27	UBS WARBURG LLC WARBURGD		05/22/2024	MURPHY OIL CORP 5.875	XXX	56,540	44,000	45,100	44,860				(86)		(86)		44,773	11,767	11,767	220	11/23/2027	1.E FE
626717-AM-4 01/12/27	J.P. MORGAN SECURITIES INC		05/03/2024	MURPHY OIL CORP 6.375	XXX	301,950	305,000	305,000	303,526	1,474					305,000		(3,050)	(3,050)	7,765	12/01/2027	3.A FE	
626717-AN-2 15/07/28	JPMORG4		05/03/2024	NMEF FUNDING LLC 6.57 POOL ID	XXX	293,733	293,000	313,510	294,632	7,807			(6,145)		1,662		296,294	(2,562)	(2,562)	15,151	07/15/2028	3.A FE
62890Q-AB-1 A	MBS PAYDOWN		06/15/2024	NEWELL BRANDS INC 4.7 01/04/26	XXX	148,809	148,809	148,808	148,808						148,809				3,250	06/17/2030	1.A FE	
651229-AW-6 NEWTEK SMALL BUSINESS LOAN	VARIOUS		06/10/2024	NEWTEK SMALL BUSINESS LOAN	XXX	444,625	450,000	424,688	429,876				3,726		3,726		433,602	11,023	11,023	16,608	04/01/2026	3.C FE
65253M-AA-6 TRU 8.25 POOL ID 1	MBS PAYDOWN		06/25/2024	NEXTERA ENERGY PARTNERS 0	XXX	79,491	79,491	79,491	79,491						79,491				2,521	12/25/2048	1.F FE	
65341B-AD-8 15/11/25	CITIGROUP GLOBAL MARKETS		04/19/2024	INC/SMITH BARNE	XXX	255,960	288,000	270,709	251,568	24,121			1,949		26,070		277,638	(21,678)	(21,678)	11/15/2025	3.A	
668771-AK-4 GEN DIGITAL INC 6.75 30/09/27	PERSHING LLC		05/08/2024	NOVELIS CORP 3.25 15/11/26	XXX	352,625	350,000	350,000	350,000						350,000		2,625	2,625	14,438	09/30/2027	3.C FE	
670001-AG-1 OHANA MILITARY COMM LLC	VARIOUS		05/14/2024	5.675 01/10/26	XXX	469,531	500,000	457,500	462,707				4,477		4,477		467,184	2,347	2,347	8,091	11/15/2026	3.C FE
677071-AF-9 04/01/24	MBS PAYDOWN		04/01/2024	ON SEMICONDUCTOR CORP 0.5	XXX	169,457	169,457	170,304	170,169				(114)		(114)		169,457			4,808	10/01/2026	1.D FE
682189-AU-9 01/03/29	Mizuho Securities USA		04/19/2024	ONTARIO GAMING GTA LP 8	XXX	357,554	390,000	403,517					(528)		(528)		402,989	(45,434)	(45,434)	1,257	03/01/2029	3.B
68306M-AA-7 01/08/30	COMPANY GOLSACOM	A	06/13/2024	ORGANON FINANCE 1 LLC 4.125	XXX	128,438	125,000	125,000	125,000						125,000		3,438	3,438	8,694	08/01/2030	4.B FE	
68622T-AA-9 30/04/28	COMPANY GOLSACOM		05/08/2024	OXFORD FINANCE FUNDING	XXX	918,750	1,000,000	952,188	920,710	43,470			2,683		46,153		966,863	(48,113)	(48,113)	21,771	04/30/2028	3.B FE
69145B-AA-4 TRUST 3.602 POOL ID 1A	MBS PAYDOWN		06/15/2024	PENNYMAC FIN SVCS INC 4.25	XXX	205,323	205,323	205,323	205,323						205,323				2,595	02/15/2030	1.F FE	
70932M-AB-3 15/02/29	J.P. MORGAN SECURITIES INC		05/21/2024	PIONEER NATURAL RESOURCE	XXX	407,000	450,000	374,625	383,760				4,237		4,237		387,997	19,003	19,003	14,745	02/15/2029	3.C FE
723787-AP-2 0.25 15/05/25	VARIOUS		06/18/2024	POST HOLDINGS INC 6.25	XXX	5,400,702	1,846,000	2,622,800	2,059,049				(148,469)		(148,469)		2,080,143	3,320,559	3,320,559	2,552	05/15/2025	2.B FE
737446-AU-8 15/02/32	J.P. MORGAN SECURITIES INC		04/17/2024	PRIME SECSRVC BRW/FINANC	XXX	122,813	125,000	125,000								125,000	(2,188)	(2,188)	1,280	02/15/2032	3.B FE	
74166M-AC-0 5.75 15/04/26	GOLDMAN SACHS AND COMPANY GOLSACOM		05/08/2024	PROSPECT CAPITAL CORP 6.375	XXX	347,375	350,000	357,000	351,502	1,228			(408)		820		352,322	(4,947)	(4,947)	13,137	04/15/2026	3.B FE
74348T-AT-9 01/03/25	PIPER JAFFRAY INC PIPERJAF		05/06/2024		XXX	535,310	538,000	556,143	538,000							538,000	(2,690)	(2,690)	23,532	03/01/2025	2.C FE	

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.									
74969X-AA-9	RMF PROPRIETARY ISSUANCE TRUST 3 POOL ID 1		06/25/2024	MBS PAYDOWN	XXX	57,977	57,977	57,897	57,936	8			8		57,977				619	01/25/2062	1.A FE		
75281A-BK-4	RANGE RESOURCES CORP 4.75 15/02/30		04/24/2024	JEFFERIES & COMPANY JEFFERIE	XXX	345,469	375,000	375,625	346,646	28,846	(138)		28,707		375,353		(29,885)	(29,885)	12,419	02/15/2030	3.C FE		
75574P-AA-0	READYCAP COMMERCIAL MORTGAGE T 6.985 POOL ID FL8		06/25/2024	MBS PAYDOWN	XXX	4,734	4,734	4,734	4,734						4,734				124	01/25/2037	1.A FE		
75625Q-AD-1	RECKITT BENCKISER TSY 2.75 26/06/24	D	06/25/2024	MATURITY ROBERT W. BAIRD LIMITED	XXX	2,000,000	2,000,000	1,906,200	1,991,858			8,142		8,142		2,000,000				27,500	06/26/2024	1.G FE	
77578J-AC-2	ROLLS-ROYCE PLC 5.75 15/10/27	D	04/26/2024	ROBERTWB	XXX	346,500	350,000	354,375	350,615	3,723	(374)				3,348		353,964		(7,464)	(7,464)	10,901	10/15/2027	2.C FE
80290C-AE-4	SANTANDER BANK AUTO CREDIT- LIN 1.833 POOL ID 1A		06/15/2024	MBS PAYDOWN	XXX	135,344	135,344	135,344	135,344						135,344				822	12/15/2031	2.B FE		
803607-AD-2	SAREPTA THERAPEUTICS INC 1.25 15/09/27		06/26/2024	VARIOUS	XXX	317,026	238,000	272,185			(1,950)					270,235		46,791	46,791	825	09/15/2027	2.C Z	
81725W-AK-9	SENSATA TECHNOLOGIES BV 4 15/04/29		05/22/2024	GOLDMAN SACHS AND COMPANY GOLSAACOM	XXX	409,500	450,000	450,000	418,233	31,767					31,767		450,000	(40,500)	(40,500)	10,950	04/15/2029	3.B FE	
81725W-AL-7	SENSATA TECHNOLOGIES BV 5.875 01/09/30		05/22/2024	GOLDMAN SACHS AND COMPANY GOLSAACOM	XXX	340,813	350,000	350,625	347,670	2,780	(104)				2,676		350,346	(9,533)	(9,533)	15,022	09/01/2030	3.B FE	
817565-CE-2	SERVICE CORP INTL 5.125 01/06/29		05/01/2024	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	95,625	100,000	94,500	94,593			285					94,882		743	743	2,164	06/01/2029	3.C FE
844741-BG-2	SOUTHWEST AIRLINES CO 1.25 01/05/25		05/24/2024	VARIOUS	XXX	1,700,838	1,715,000	2,273,171	1,895,722		(46,855)					1,848,868		(148,029)	(148,029)	10,833	05/01/2025	2.A FE	
85172F-AR-0	ONEMAIN FINANCE CORP 5.375 15/11/29		05/09/2024	GOLDMAN SACHS AND COMPANY GOLSAACOM	XXX	697,500	750,000	794,563	703,089	78,039	(1,901)					76,138		779,220	(81,720)	(81,720)	19,932	11/15/2029	3.B FE
85208N-AD-2	SPRINT SPECTRUM / SPEC I 4.738 20/09/29		06/20/2024	MBS PAYDOWN	XXX	250,000	250,000	248,000	248,708			840					250,000				5,923	09/20/2029	1.F FE
86212X-AF-7	STORE MASTER FUNDING LLC 6.19 POOL ID 1A		06/20/2024	MBS PAYDOWN	XXX	1,375	1,375	1,375	1,375						1,375				28	06/20/2053	1.A FE		
86800U-AA-2	SUPER MICRO COMPUTER INC 0 01/03/29		06/20/2024	VARIOUS	XXX	359,436	350,000	365,212								350,000		9,436	9,436	9,436	03/01/2029	3.C Z	
87470L-AG-6	TALLGRASS NRG PRTNR/FIN 6 01/03/27		05/09/2024	GOLDMAN SACHS AND COMPANY GOLSAACOM	XXX	318,500	325,000	309,844	309,062	2,420	701				3,121		312,204	6,296	6,296	13,650	03/01/2027	3.C FE	
87724R-AA-0	TAYLOR MORRISON COMM 5.875 15/06/27		06/20/2024	NEW YORK MORGST	XXX	397,000	400,000	384,219	386,904			1,618					388,522		8,478	8,478	12,142	06/15/2027	3.B FE
87927V-AM-0	TELECOM ITALIA CAPITAL 6 30/09/34	D	04/17/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	268,500	300,000	345,000	284,893	45,070	(650)					44,420		329,314	(60,814)	(60,814)	9,950	09/30/2034	4.A FE
88033G-DT-4	TENET HEALTHCARE CORP 6.75 15/05/31		04/19/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	99,750	100,000	102,125			(100)					102,018		(2,268)	(2,268)	2,963	05/15/2031	3.C FE	
88162G-AA-1	TETRA TECH INC 2.25 15/08/28		06/12/2024	VARIOUS	XXX	191,187	162,000	162,000	162,000							162,000		29,187	29,187	2,629	08/15/2028	1.F FE	
887389-AJ-3	TIMKEN CO 3.875 01/09/24		06/24/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	1,250,000	1,250,000	1,245,138	1,249,501			359					1,249,860		140	140	39,423	09/01/2024	2.B FE
90353T-AK-6	UBER TECHNOLOGIES INC 4.5 15/08/29		05/08/2024	MERRIL LYNCH, P.F. SMITH INC NEW YORK M	XXX	282,750	300,000	285,375				786					286,161		(3,411)	(3,411)	9,938	08/15/2029	3.B FE
92243R-AC-8	VCP RRL ABS I, LTD 2.848 POOL ID 1A		04/20/2024	MBS PAYDOWN	XXX	5,312	5,312	5,312	5,312							5,312				38	10/20/2031	2.B FE	
92262T-AA-4	VELOCITY VEHICLE GROUP 8 01/06/29		05/30/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	75,750	75,000	75,000								75,000		750	750	750	06/01/2029	4.B FE	
92277G-AY-3	VENTAS REALTY LP 3.75 01/06/26		06/05/2024	VARIOUS	XXX	345,004	335,000	335,000	335,000							335,000		10,004	10,004	8,224	06/01/2026	2.A FE	
92328M-AA-1	VENTURE GLOBAL CALCASIEU 3.875 15/08/29		04/22/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	750,125	850,000	748,125	758,559			4,349					762,908		(12,783)	(12,783)	22,782	08/15/2029	3.B FE
92512V-AA-7	VEROS AUTO RECEIVABLES TRUST 3.47 POOL ID 1		06/15/2024	MBS PAYDOWN	XXX	130,692	130,692	130,687	130,691			2					130,692				1,788	12/15/2025	1.C FE
92660F-AK-0	VIDEOTRON LTD / LTEE 5.125 15/04/27	A	06/17/2024	BMO CAPITAL MARKETS CORP	XXX	493,450	500,000	483,500	485,744			1,852					487,596		5,854	5,854	17,297	04/15/2027	3.B FE
958102-AS-4	WESTERN DIGITAL CORP 3 15/11/28		06/12/2024	VARIOUS	XXX	633,168	411,000	411,000	411,000							411,000		222,168	222,168	6,124	11/15/2028	3.C FE	
984121-CL-5	WYNN LAS VEGAS LLC/CORP 5.25 01/03/35		05/07/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	390,000	400,000	391,500				348					391,848		(1,848)	(1,848)	10,208	05/15/2027	3.C FE
	XEROX CORPORATION 4.8			ROBERT W. BAIRD LIMITED	XXX	269,750	400,000	382,500	308,581	79,049	297					387,926		(118,176)	(118,176)	13,213	03/01/2035	4.A FE	

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization / Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.									
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						44,086,393	41,116,569	42,140,036	35,303,951	566,573	(171,993)		394,580		41,244,479		2,841,914	2,841,914	848,539	XXX	XXX		
2509999997 - Subtotals - Bonds - Part 4						119,769,390	116,142,913	123,706,412	111,973,746	(1,446,696)	(863,570)		(2,310,266)		115,997,942		3,771,448	3,771,448	2,508,014	XXX	XXX		
2509999998 - Summary Item from Part 5 for Bonds (N/A to Quarterly)																							
2509999999 - Subtotals - Bonds						119,769,390	116,142,913	123,706,412	111,973,746	(1,446,696)	(863,570)		(2,310,266)		115,997,942		3,771,448	3,771,448	2,508,014	XXX	XXX		
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																							
00170F-20-9 15/10/37	AMG CAPITAL TRUST II 5.15		05/09/2024	BANK OF AMERICA CORPORATION	5,085,000	254,248		248,555	247,894	661			661		248,555		5,693	5,693	6,547	XXX	2.C FE		
060505-68-2 05/31/2024	BANK OF AMERICA CORP 7.25			STIFEL NICOLAUS AND CO	107,000	126,149		153,278	128,965	24,313			24,313		153,278		(27,128)	(27,128)	3,879	XXX	2.B FE		
4019999999 - Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						380,397	XXX	401,832	376,859	24,974			24,974		401,832		(21,435)	(21,435)	10,426	XXX	XXX		
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																							
012653-20-0 05/14/2024	ALBEMARLE CORP 7.25 01/03/27			WELLS FARGO BANK, N.A.	742,000	44,220		37,716			(39)		(39)		37,676		6,543	6,543	635	XXX	2.B Z		
03769M-30-4 05/15/2024	APOLLO GLOBAL MANAGEMENT 6.75 31/07/26			BANK OF AMERICA CORPORATION	800,000	51,577		40,000	40,000					40,000		11,577	11,577	1,350	XXX	2.A FE			
65339F-71-3 01/09/25	NEXTERA ENERGY INC 6.926		06/13/2024	VARIOUS	42,484,000	1,792,622		1,984,841	1,896,373	102,802	20,909		123,710		2,020,298		(227,676)	(227,676)	56,105	XXX	2.B Z		
4029999999 - Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						1,888,418	XXX	2,062,557	1,936,373	102,802	20,870		123,672		2,097,974		(209,556)	(209,556)	58,090	XXX	XXX		
4509999997 - Subtotals - Preferred Stocks - Part 4						2,268,816	XXX	2,464,389	2,313,232	127,775	20,870		148,645		2,499,807		(230,991)	(230,991)	68,516	XXX	XXX		
4509999998 - Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)																							
4509999999 - Subtotals - Preferred Stocks						2,268,816	XXX	2,464,389	2,313,232	127,775	20,870		148,645		2,499,807		(230,991)	(230,991)	68,516	XXX	XXX		
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																							
00123Q-10-4 05/23/2024	AGNC INVESTMENT CORP			ROBERT W. BAIRD LIMITED	22,600,000	217,280	XXX	219,279	221,706	(2,427)			(2,427)		219,279		(1,998)	(1,998)	13,560	XXX	XXX		
00182C-10-3 05/13/2024	ANI PHARMACEUTICALS INC			ROBERTWB	1,000,000	68,710	XXX	29,661	55,140	(25,479)			(25,479)		29,661		39,049	39,049					
008492-10-0 04/23/2024	AGREE REALTY CORP			MORGAN STANLEY & CO INC.	2,500,000	143,881	XXX	162,575	157,375	5,200			5,200		162,575		(18,694)	(18,694)	2,470	XXX	XXX		
00922R-10-5 06/10/2024	AIR TRANSPORT SERVICES GROUP INC			NEW YORK MORGST	10,500,000	150,805	XXX	263,092	184,905	78,187			78,187		263,092		(112,287)	(112,287)					
011659-10-9 04/22/2024	ALASKA AIR GROUP INC			BARCLAYS CAPITAL INC	4,500,000	198,342	XXX	198,193	175,815	22,378			22,378		198,193		149	149					
01749D-10-5 06/28/2024	ALLEGRO MICROSYSTEMS INC	D		BARCUS31	1,000,000	28,237	XXX	21,433	30,270	(8,838)			(8,838)		21,433		6,804	6,804					
018802-10-8 06/28/2024	ALLIANT ENERGY CORP			BARCUS31	800,000	40,717	XXX	41,464	41,040	424			424		41,464		(747)	(747)	768	XXX	XXX		
02005N-10-0 06/24/2024	ALLY FINANCIAL INC			BARCLAYS CAPITAL INC	1,000,000	40,628	XXX	24,492	34,920	(10,429)			(10,429)		24,492		16,137	16,137	600	XXX	XXX		
025537-10-1 06/28/2024	AMERICAN ELECTRIC POWER CO INC			BARCUS31	300,000	26,321	XXX	24,975	24,366	609			609		24,975		1,345	1,345	528	XXX	XXX		
031162-10-0 06/28/2024	AMGEN INC			BARCUS31	700,000	218,709	XXX	185,423	115,208	(11,912)			(11,912)		185,423		33,286	33,286	2,475	XXX	XXX		
03674X-10-6 06/03/2024	ANTERO RESOURCES CORP			BARCLAYS CAPITAL INC	12,000,000	394,512	XXX	326,640	272,160	54,480			54,480		326,640		67,872	67,872					
036752-10-3 06/28/2024	ELEVANCE HEALTH INC			BARCLAYS CAPITAL INC	300,000	162,553	XXX	135,121	141,468	(6,348)			(6,348)		135,121		27,432	27,432	978	XXX	XXX		
037833-10-0 04/23/2024	APPLE INC			DIRECT TRADING	300,000	49,909	XXX	56,005	57,759	(1,754)			(1,754)		56,005		(6,096)	(6,096)	72	XXX	XXX		
03940R-10-7 06/03/2024	ARCH RESOURCES INC			INSTITUTIONAL INC	1,000,000	178,116	XXX	129,875	165,940	(36,065)			(36,065)		129,875		48,241	48,241	2,760	XXX	XXX		
04206A-10-1 05/06/2024	ARLO TECHNOLOGIES INC			LIQUIDNET INC	1,500,000	20,254	XXX	13,723	14,280	(557)			(557)		13,723		6,531	6,531					
06417N-10-3 06/28/2024	BANK OZK			SSB-CUSTODIAN SSBCUSTO	400,000	16,400	XXX	16,713							16,713		(313)	(313)	156	XXX	XXX		
088929-10-4 05/07/2024	BGC GROUP INC			LIQUIDNET INC	8,100,000	70,773	XXX	42,135	58,482	(16,347)			(16,347)		42,135		28,639	28,639	84	XXX	XXX		
099502-10-6 06/28/2024	BOOZ ALLEN HAMILTON HOLDING CORP			SSB-CUSTODIAN SSBCUSTO	100,000	15,390	XXX	14,561							14,561		829	829	51	XXX	XXX		
110122-10-8 06/28/2024	BRISTOL-MYERS SQUIBB CO			SSB-CUSTODIAN SSBCUSTO	4,400,000	213,528	XXX	268,890	225,764	43,126			43,126		268,890		(55,362)	(55,362)	5,280	XXX	XXX		
11135F-10-1 06/28/2024	BROADCOM INC			BARCLAYS CAPITAL INC	755,000	1,212,168	XXX	668,342	731,144	(185,067)			(185,067)		668,342		543,826	543,826	7,928	XXX	XXX		
125523-10-0 06/28/2024	CIGNA GROUP/THE			BARCUS31	700,000	231,391	XXX	208,264	149,725	(12,300)			(12,300)		208,264		23,126	23,126	1,680	XXX	XXX		
12572Q-10-5 06/28/2024	CME GROUP INC			SSB-CUSTODIAN SSBCUSTO	100,000	19,660	XXX	21,236	21,060	176			176		21,236		(1,576)	(1,576)	755	XXX	XXX		
126650-10-0 06/28/2024	CVS HEALTH CORP			JP MORGAN BANK	1,800,000	106,308	XXX	126,753	47,376	(5,615)			(5,615)		126,753		(20,445)	(20,445)	1,064	XXX	XXX		
127190-30-4 06/27/2024	CACI INTERNATIONAL INC			LUXEMBOURG SA	1,500,000	651,452	XXX	383,738	485,790	(102,052)			(102,052)		383,738		267,715	267,715					
133131-10-2 06/28/2024	CAMDEN PROPERTY TRUST			STATE STREET BANK AND TRUST CO STSTBKUS	200,000	21,822	XXX	19,746															

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	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
	CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost															
134429-10-9	CAMPBELL SOUP CO			06/28/2024	BARCLAYS CAPITAL INC	900,000	40,668	XXX	37,359	38,907	(1,548)								37,359	3,309	3,309	666	XXX	XXX
147528-10-3	CASEY'S GENERAL STORES INC			06/26/2024	VARIOUS	2,000,000	762,039	XXX	488,928	274,740	(56,944)							488,928	273,110	273,110	1,720	XXX	XXX	
148806-10-2	CATALENT INC			04/26/2024	VARIOUS	11,400,000	638,671	XXX	504,055	458,286	(21,431)							504,055	134,616	134,616		XXX	XXX	
16359R-10-3	CHEMED CORP			06/28/2024	BARCUS31	100,000	54,256	XXX	54,187	58,475	(4,288)						(4,288)	54,187	69	69	80	XXX	XXX	
197236-10-2	COLUMBIA BANKING SYSTEM INC			06/28/2024	VARIOUS	19,062,000	362,557	XXX	390,832	458,896	(102,664)						(102,664)	390,832	(28,276)	(28,276)	12,753	XXX	XXX	
20451N-10-1	COMPASS MINERALS INTERNATIONAL INC			06/12/2024	VARIOUS	7,600,000	103,616	XXX	340,944	192,432	148,512						148,512	340,944	(237,328)	(237,328)	1,140	XXX	XXX	
209115-10-4	CONSOLIDATED EDISON INC			06/28/2024	VARIOUS	3,800,000	339,779	XXX	280,711	345,686	(64,975)						(64,975)	280,711	59,068	59,068	6,308	XXX	XXX	
22160N-10-9	COSTAR GROUP INC			06/28/2024	BARCUS31	400,000	29,654	XXX	32,718	17,478	(1,890)						(1,890)	32,718	(3,064)	(3,064)		XXX	XXX	
22822V-10-1	CROWN CASTLE INC			04/23/2024	CITADEL SECURITIES INSTITUTIONAL LL	300,000	28,685	XXX	32,298									32,298	(3,613)	(3,613)	470	XXX	XXX	
253651-20-2	DEIEBOLD NIXDORF INC			06/24/2024	VARIOUS	9,500,000	394,730	XXX	165,854	275,025	(109,171)						(109,171)	165,854	228,876	228,876		XXX	XXX	
256677-10-5	DOLLAR GENERAL CORP			06/28/2024	VARIOUS	920,000	121,647	XXX	125,552	125,074	478						125,552	(3,906)	(3,906)	1,086	XXX	XXX		
277276-10-1	EASTGROUP PROPERTIES INC			06/28/2024	VARIOUS	300,000	51,029	XXX	49,644	18,354	(1,852)						(1,852)	49,644	1,386	1,386	254	XXX	XXX	
278768-10-6	ECHOSTAR CORP			06/05/2024	LIQUIDNET INC	1,200,000	23,756	XXX	26,030	19,884	6,146						6,146	26,030	(2,274)	(2,274)		XXX	XXX	
28176E-10-8	EDWARDS LIFESCIENCES CORP			06/28/2024	BARCUS31	500,000	46,182	XXX	43,792									43,792	2,390	2,390		XXX	XXX	
285512-10-9	ELECTRONIC ARTS INC			06/28/2024	SSB-CUSTODIAN SSBCUSTO	300,000	41,799	XXX	37,687	41,043	(3,356)						(3,356)	37,687	4,112	4,112	114	XXX	XXX	
29444U-70-0	EQUINIX INC			06/28/2024	SSB-CUSTODIAN SSBCUSTO	100,000	75,660	XXX	74,611	80,539	(5,928)						(5,928)	74,611	1,049	1,049	852	XXX	XXX	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES INC			06/28/2024	VARIOUS	400,000	26,051	XXX	25,507	14,108	(1,054)						(1,054)	25,507	544	544	185	XXX	XXX	
29476L-10-7	EQUITY RESIDENTIAL			06/28/2024	STATE STREET BANK AND TRUST CO STSTBKUS	600,000	41,604	XXX	38,046									38,046	3,558	3,558		XXX	XXX	
297178-10-5	ESSEX PROPERTY TRUST INC			06/28/2024	STATE STREET BANK AND TRUST CO STSTBKUS	200,000	54,440	XXX	48,556									48,556	5,884	5,884		XXX	XXX	
30034W-10-6	EVERGY INC			04/23/2024	DIRECT TRADING INSTITUTIONAL INC	1,300,000	68,141	XXX	74,505	67,860	6,645						6,645	74,505	(6,364)	(6,364)	835	XXX	XXX	
30161N-10-1	EXELON CORP			06/28/2024	VARIOUS	2,400,000	83,057	XXX	77,018	86,160	(9,142)						(9,142)	77,018	6,039	6,039	1,824	XXX	XXX	
30226D-10-6	EXTREME NETWORKS INC			06/12/2024	VARIOUS	3,800,000	46,716	XXX	41,757	67,032	(25,275)						(25,275)	41,757	4,959	4,959		XXX	XXX	
302941-10-9	FTI CONSULTING INC			06/28/2024	SSB-CUSTODIAN SSBCUSTO	200,000	43,106	XXX	37,645	39,830	(2,186)						(2,186)	37,645	5,462	5,462		XXX	XXX	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST INC			06/28/2024	VARIOUS	1,700,000	80,258	XXX	83,542	89,539	(5,997)						(5,997)	83,542	(3,284)	(3,284)	1,173	XXX	XXX	
337932-10-7	FIRSTENERGY CORP			06/28/2024	VARIOUS	1,600,000	61,228	XXX	59,666	58,656	1,010						1,010	59,666	1,562	1,562	1,336	XXX	XXX	
343498-10-1	FLOWERS FOODS INC			06/28/2024	SSB-CUSTODIAN SSBCUSTO	600,000	13,320	XXX	13,800	13,506	294						294	13,800	(480)	(480)	282	XXX	XXX	
36162J-10-6	GEO GROUP INC/THE			04/17/2024	VARIOUS	10,900,000	164,899	XXX	82,114	118,047	(35,933)						(35,933)	82,114	82,784	82,784		XXX	XXX	
36467J-10-8	GAMING AND LEISURE PROPERTIES INC			06/28/2024	VARIOUS	1,900,000	84,997	XXX	88,234	93,765	(5,531)						(5,531)	88,234	(3,237)	(3,237)	2,508	XXX	XXX	
369550-10-8	GENERAL DYNAMICS CORP			06/28/2024	BARCUS31	400,000	116,052	XXX	117,557									117,557	(1,505)	(1,505)		XXX	XXX	
37247D-10-6	GENWORTH FINANCIAL INC			05/30/2024	VARIOUS	29,800,000	186,513	XXX	107,142	199,064	(91,922)						(91,922)	107,142	79,371	79,371		XXX	XXX	
375558-10-3	GILEAD SCIENCES INC			06/28/2024	LUXEMBOURG SA	4,900,000	336,189	XXX	294,280	396,949	(102,669)						(102,669)	294,280	41,909	41,909	7,546	XXX	XXX	
384637-10-4	GRAHAM HOLDINGS CO			05/13/2024	SG COWEN SECURITIES SGCOWEN	300,000	229,252	XXX	97,660	208,956	(111,296)						(111,296)	97,660	131,593	131,593	1,032	XXX	XXX	
388689-10-1	GRAPHIC PACKAGING HOLDING CO			03/14/2024	Post Sale Income		XXX														150	XXX	XXX	
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES INC			04/23/2024	BANK OF AMERICA CORPORATION	1,100,000	11,984	XXX	14,578									14,578	(2,594)	(2,594)		XXX	XXX	
42226K-10-5	HEALTHCARE REALTY TRUST INC			06/28/2024	VARIOUS	1,130,000	18,622	XXX	17,959									17,959	663	663	691	XXX	XXX	
42250P-10-3	HEALTHPEAK PROPERTIES INC			06/28/2024	SSB-CUSTODIAN SSBCUSTO	1,200,000	23,520	XXX	22,167									22,167	1,353	1,353	360	XXX	XXX	
444859-10-2	HUMANA INC			04/23/2024	CORPORATION	100,000	32,535	XXX	44,595	45,781	(1,186)						(1,186)	44,595	(12,060)	(12,060)	177	XXX	XXX	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC			06/28/2024	BARCUS31	100,000	24,632	XXX	21,696	25,964	(4,268)						(4,268)	21,696	2,936	2,936	260	XXX	XXX	
451107-10-6	IDACORP INC			06/28/2024	VARIOUS	1,400,000	131,216	XXX	141,189	137,648	3,541						3,541	141,189	(9,973)	(9,973)	1,826	XXX	XXX	

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
45337C-10-2	INCYTE CORP		04/23/2024	INSTINET INV SERVICES LTD LONDON	700,000	36,291	XXX	43,717	43,953	(236)			(236)		43,717		(7,425)	(7,425)		XXX	XXX
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		06/28/2024	BNP PARIBAS SECURITIES SERVICES, GERMAN	400,000	69,180	XXX	73,658							73,658		(4,478)	(4,478)	668	XXX	XXX
46187W-10-7	INVITATION HOMES INC		06/28/2024	VARIOUS	1,600,000	57,423	XXX	53,528	27,288	(1,094)			(1,094)		53,528		3,896	3,896	448	XXX	XXX
489398-10-7	KENNEDY-WILSON HOLDINGS INC		06/05/2024	VARIOUS	30,000,000	303,452	XXX	469,681	371,400	98,281			98,281		469,681		(166,230)	(166,230)	14,400	XXX	XXX
530307-30-5	LIBERTY BROADBAND CORP		06/28/2024	VARIOUS	5,000,000	275,300	XXX	362,557	402,950	(40,394)			(40,394)		362,557		(87,256)	(87,256)		XXX	XXX
532457-10-8	ELI LILLY & CO		06/28/2024	VARIOUS	2,910,000	2,634,592	XXX	1,288,747	1,638,005	(423,441)			(423,441)		1,288,747		1,345,845	1,345,845	7,436	XXX	XXX
546347-10-5	LOUISIANA-PACIFIC CORP		05/08/2024	VARIOUS	1,900,000	166,732	XXX	100,365	134,577	(34,212)			(34,212)		100,365		66,367	66,367	494	XXX	XXX
558256-10-3	MADISON SQUARE GARDEN ENTERTAINMENT CORP		04/22/2024	VARIOUS	2,700,000	104,786	XXX	81,125	85,833	(4,708)			(4,708)		81,125		23,662	23,662		XXX	XXX
559663-10-9	MAGNOLIA OIL & GAS CORP		06/20/2024	VARIOUS	7,700,000	195,414	XXX	152,239	163,933	(11,694)			(11,694)		152,239		43,175	43,175	1,934	XXX	XXX
562750-10-9	MANHATTAN ASSOCIATES INC		06/28/2024	BARCUS31	100,000	24,667	XXX	21,163	21,532	(369)			(369)		21,163		3,504	3,504		XXX	XXX
579780-20-6	MCCORMICK & CO INC/MD		06/28/2024	BARCUS31	700,000	49,655	XXX	37,034	47,894	(10,861)			(10,861)		37,034		12,621	12,621	588	XXX	XXX
59522J-10-3	MID-AMERICA APARTMENT COMMUNITIES INC		06/28/2024	STATE STREET BANK AND TRUST CO STSTBKUS	300,000	42,783	XXX	38,507							38,507		4,276	4,276		XXX	XXX
60770K-10-7	MODERNA INC		06/28/2024	BARCUS31	100,000	11,874	XXX	10,003							10,003		1,871	1,871		XXX	XXX
60855R-10-0	MOLINA HEALTHCARE INC		06/28/2024	BARCUS31	100,000	29,729	XXX	36,289							36,289		(6,560)	(6,560)		XXX	XXX
636180-10-1	NATIONAL FUEL GAS CO		06/28/2024	VARIOUS	4,762,000	258,200	XXX	302,840	238,910	63,930			63,930		302,840		(44,640)	(44,640)	4,714	XXX	XXX
637417-10-6	NNN REIT INC		06/28/2024	VARIOUS	1,900,000	80,460	XXX	82,939	81,890	1,049			1,049		82,939		(2,479)	(2,479)	1,978	XXX	XXX
64110Y-10-8	NET LEASE OFFICE PROPERTIES		06/28/2024	VARIOUS	586,000	14,427	XXX	12,935	5,326	(520)			(520)		12,935		1,492	1,492	8	XXX	XXX
65249B-10-9	NEWS CORP		05/29/2024	LIQUIDNET INC	4,500,000	119,999	XXX	82,801	110,475	(27,674)			(27,674)		82,801		37,198	37,198	450	XXX	XXX
65339F-10-1	NEXTERA ENERGY INC		06/28/2024	VARIOUS	1,900,000	134,536	XXX	123,581	24,296	(904)			(904)		123,581		10,955	10,955	1,185	XXX	XXX
65473P-10-5	NISOURCE INC		06/28/2024	VARIOUS	5,300,000	154,241	XXX	121,625	140,715	(19,090)			(19,090)		121,625		32,616	32,616	2,809	XXX	XXX
670837-10-3	OGE ENERGY CORP		06/28/2024	VARIOUS	11,300,000	409,636	XXX	351,194	394,709	(43,515)			(43,515)		351,194		58,442	58,442	9,451	XXX	XXX
679580-10-0	OLD DOMINION FREIGHT LINE INC		06/28/2024	BARCUS31	200,000	35,319	XXX	39,636	81,066	(897)			(897)		39,636		(4,317)	(4,317)	104	XXX	XXX
680665-20-5	OLIN CORP		06/20/2024	VARIOUS	17,900,000	927,066	XXX	901,517	911,755	(63,096)			(63,096)		901,517		25,549	25,549	6,160	XXX	XXX
68389X-10-5	ORACLE CORP		06/28/2024	VARIOUS	2,400,000	338,865	XXX	282,806	253,032	29,774			29,774		282,806		56,059	56,059	1,920	XXX	XXX
717081-10-3	PFIZER INC		06/28/2024	VARIOUS	12,400,000	346,913	XXX	170,926	356,996	(186,070)			(186,070)		170,926		175,986	175,986	10,416	XXX	XXX
718172-10-9	PHILIP MORRIS INTERNATIONAL INC		06/28/2024	VARIOUS	2,900,000	292,746	XXX	280,018	272,832	7,186			7,186		280,018		12,728	12,728	7,540	XXX	XXX
72346Q-10-4	PINNACLE FINANCIAL PARTNERS INC		06/28/2024	BARCUS31	300,000	24,011	XXX	24,130							24,130		(119)	(119)	66	XXX	XXX
723484-10-1	PINNACLE WEST CAPITAL CORP		06/28/2024	VARIOUS	1,000,000	76,377	XXX	73,991	71,840	2,151			2,151		73,991		2,386	2,386	1,760	XXX	XXX
74340W-10-3	PROLOGIS INC		06/28/2024	VARIOUS	482,000	54,133	XXX	49,554	37,591	(9,034)			(9,034)		49,554		4,579	4,579	4,579	XXX	XXX
754907-10-3	RAYONIER INC		06/28/2024	SSB-CUSTODIAN SSBCUSTO	400,000	11,636	XXX	12,292							12,292		(656)	(656)	114	XXX	XXX
75513E-10-1	RTX CORP		06/28/2024	VARIOUS	1,500,000	150,578	XXX	140,300	50,484	(882)			(882)		140,300		10,278	10,278	1,358	XXX	XXX
756109-10-4	REALTY INCOME CORP		06/28/2024	VARIOUS	3,206,000	170,138	XXX	181,698	173,009	(2,323)			(2,323)		181,698		(11,559)	(11,559)	4,420	XXX	XXX
758849-10-3	REGENCY CENTERS CORP		06/28/2024	SSB-CUSTODIAN SSBCUSTO	200,000	12,440	XXX	12,024							12,024		416	416		XXX	XXX
761152-10-7	RESMED INC		06/28/2024	VARIOUS	400,000	76,566	XXX	76,288							76,288		278	278	384	XXX	XXX
76169C-10-0	REXFORD INDUSTRIAL REALTY INC		06/28/2024	VARIOUS	1,600,000	70,919	XXX	80,681	39,270	(6,181)			(6,181)		80,681		(9,762)	(9,762)	934	XXX	XXX
76171L-10-6	REYNOLDS CONSUMER PRODUCTS INC		05/09/2024	STIFEL NICOLAUS AND CO	2,500,000	72,864	XXX	70,216	67,100	3,116			3,116		70,216		2,648	2,648	575	XXX	XXX
816851-10-9	SEMPRA SERVICE CORP		06/28/2024	BARCUS31	2,200,000	167,322	XXX	139,535	164,406	(24,871)			(24,871)		139,535		27,787	27,787	2,673	XXX	XXX
817565-10-4	SERVICE CORP INTERNATIONAL/US		06/28/2024	BARCUS31	200,000	14,225	XXX	12,715	13,690	(976)			(976)		12,715		1,511	1,511	120	XXX	XXX
82706C-10-8	SILICON MOTION TECHNOLOGY CORP	D	04/08/2024	VARIOUS	5,100,000	411,160	XXX	306,237	312,477	(6,240)			(6,240)		306,237		104,922	104,922	2,550	XXX	XXX
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP		06/12/2024	VARIOUS	2,000,000	57,616	XXX	48,049							48,049		9,567	9,567		XXX	XXX
842587-10-7	SOUTHERN CO/THE SPECTRUM BRANDS HOLDINGS INC		06/28/2024	VARIOUS	1,700,000	131,862	XXX	106,267	119,204	(12,937)			(12,937)		106,267		25,595	25,595	2,414	XXX	XXX
84790A-10-5			05/09/2024	VARIOUS	5,900,000	541,282	XXX	249,579	470,643	(221,064)			(221,064)		249,579		291,703	291,703	2,478	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	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
	CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost																	
85254J-10-2	STAG INDUSTRIAL INC.			06/28/2024	VARIOUS	1,100,000	39,666	XXX	38,132	31,408	(3,982)							(3,982)		38,132		1,534	1,534	665	XXX	XXX
855244-10-9	STARBUCKS CORP			04/23/2024	J.P. MORGAN SECURITIES LLC-514105	1,200,000	105,720	XXX	118,008	115,212	2,796							2,796		118,008	(12,288)	(12,288)	684	XXX	XXX	
858912-10-8	STERICYCLE INC.			06/26/2024	VARIOUS	18,100,000	1,050,299	XXX	901,240										901,240		149,059	149,059		XXX	XXX	
860372-10-1	STEWART INFORMATION SERVICES CORP			06/26/2024	VARIOUS	6,195,000	383,047	XXX	371,363	305,206	6,455							6,455		371,363	11,684	11,684	4,365	XXX	XXX	
87162W-10-0	TD SYNNEX CORP			05/21/2024	VARIOUS	2,300,000	279,205	XXX	241,222	247,503	(6,281)						(6,281)		241,222	37,983	37,983	1,440	XXX	XXX		
902653-10-4	UDR INC			06/28/2024	STATE STREET BANK AND TRUST CO STSTBKUS	600,000	24,690	XXX	22,476										22,476		2,214	2,214		XXX	XXX	
902681-10-5	UGI CORP			03/14/2024	Post Sale Income																		6,300	XXX	XXX	
903731-10-7	UL SOLUTIONS INC			06/27/2024	VARIOUS	9,000,000	362,006	XXX	313,908									313,908		48,098	48,098	1,125	XXX	XXX		
912008-10-9	US FOODS HOLDING CORP			05/09/2024	VARIOUS	2,200,000	117,633	XXX	80,812	99,902	(19,090)						(19,090)		80,812	36,820	36,820		XXX	XXX		
91324P-10-2	UNITEDHEALTH GROUP INC			06/28/2024	VARIOUS	1,100,000	560,173	XXX	31,027	579,117	(548,090)						(548,090)		31,027	529,146	529,146	4,378	XXX	XXX		
920253-10-1	VALMONT INDUSTRIES INC			04/23/2024	INSTINET INV SERVICES LTD	LONDON	100,000	21,413	XXX	22,636	23,351	(715)					(715)		22,636	(1,223)	(1,223)	120	XXX	XXX		
922475-10-8	VEEVA SYSTEMS INC			06/28/2024	SSB-CUSTODIAN SSBCUSTO	100,000	18,301	XXX	20,173									20,173		(1,872)	(1,872)		XXX	XXX		
92343V-10-4	VERIZON COMMUNICATIONS INC			06/28/2024	VARIOUS	12,600,000	519,580	XXX	468,812	373,230	(12,475)						(12,475)		468,812	50,768	50,768	13,367	XXX	XXX		
925652-10-9	VICI PROPERTIES INC			06/28/2024	VARIOUS	5,300,000	151,295	XXX	160,708	168,964	(8,256)						(8,256)		160,708	(9,413)	(9,413)	4,399	XXX	XXX		
92936U-10-9	WP CAREY INC			04/23/2024	INSTINET INV SERVICES LTD	LONDON	1,300,000	73,787	XXX	85,100	84,253	847					847		85,100	(11,313)	(11,313)	2,243	XXX	XXX		
92942W-10-7	WK KELLOGG CO			05/02/2024	VARIOUS	37,900,000	827,998	XXX	462,039	385,002	(36,741)						(36,741)		462,039	365,958	365,958	6,064	XXX	XXX		
969904-10-1	WILLIAMS-SONOMA INC			06/28/2024	BARCUS31	100,000	28,236	XXX	28,350									28,350		(114)	(114)		XXX	XXX		
97650W-10-8	WINTRUST FINANCIAL CORP			06/28/2024	BARCUS31	400,000	39,422	XXX	40,300									40,300		(878)	(878)	180	XXX	XXX		
G4412G-10-1	HERBALIFE LTD			05/13/2024	VARIOUS	12,800,000	133,706	XXX	170,050									170,050		(36,344)	(36,344)		XXX	XXX		
G5960L-10-3	MEDTRONIC PLC			06/28/2024	VARIOUS	4,000,000	316,739	XXX	335,348	329,520	5,828						5,828		335,348	(18,609)	(18,609)	5,520	XXX	XXX		
G9456A-10-0	GALAR LNG LTD	D		05/08/2024	VARIOUS	5,000,000	128,357	XXX	68,727	114,950	(46,223)						(46,223)		68,727	59,630	59,630	1,250	XXX	XXX		
G9618E-10-7	WHITE MOUNTAINS INSURANCE GROUP LTD			06/25/2024	Northern Trust Corp	100,000	180,103	XXX	83,701	150,501	(66,800)						(66,800)		83,701	96,403	96,403	100	XXX	XXX		
G97822-10-3	PERRIGO CO PLC			05/01/2024	ROBERT W. BAIRD LIMITED	4,100,000	134,532	XXX	146,775	131,938	14,837						14,837		146,775	(12,243)	(12,243)	1,132	XXX	XXX		
5019999999	Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded					24,144,245	XXX	19,152,636	17,948,515	(2,490,170)							(2,490,170)		19,152,636	4,991,609	4,991,609	233,449	XXX	XXX		
Common Stocks: Closed-End Funds Designations Assigned by the SVO																										
09247F-20-9	BLACKROCK INCOME TRUST INC			06/14/2024	VARIOUS	23,844,000	280,064	XXX	414,048	290,420	123,628						123,628		414,048	(133,984)	(133,984)	10,515	XXX			
09255G-10-7	PENNSYLVANIA QUALITY FUND			06/06/2024	CAPITAL INSTITUTIONAL SERVICES, INC.	4,100,000	50,347	XXX	49,263									49,263		1,085	1,085	394	XXX			
410123-10-3	JOHN HANCOCK INCOME SECURITIES TRUST			05/02/2024	SERVICES, INC.	914,000	10,090	XXX	14,606	9,944	4,661						4,661		14,606	(4,515)	(4,515)	100	XXX			
45781W-10-9	INSIGHT SELECT INCOME FUND			05/02/2024	INVESTMENT ADVANTAGE MUNICIPAL SERVICES, INC.	1,159,000	18,729	XXX	24,559	18,509	6,050						6,050		24,559	(5,830)	(5,830)	232	XXX			
46132E-10-3	INVESTMENT ADVANTAGE MUNICIPAL INCOME TRUST II			05/07/2024	CAPITAL INSTITUTIONAL SERVICES, INC.	32,100,000	272,238	XXX	287,918	271,245	16,673						16,673		287,918	(15,680)	(15,680)	4,353	XXX			
46132K-10-9	INVESTMENT ADVANTAGE MUNICIPAL INCOME TRUST			05/24/2024	Northern Trust Corp	7,300,000	77,996	XXX	97,433	73,000	24,433						24,433		97,433	(19,436)	(19,436)	1,014	XXX			
46132L-10-7	INVESTMENT ADVANTAGE MUNICIPAL INCOME FUND			06/24/2024	CAPITAL INSTITUTIONAL SERVICES, INC.	36,378,000	563,822	XXX	712,930	553,309	159,621						159,621		712,930	(149,108)	(149,108)	10,974	XXX			
46136K-10-5	INVESTMENT ADVANTAGE MUNICIPAL INCOME FUND			06/04/2024	Northern Trust Corp	31,731,000	239,071	XXX	250,011	218,627	31,384						31,384		250,011	(10,940)	(10,940)	5,236	XXX			
67070X-10-1	NUVEEN MUNICIPAL CREDIT INCOME FUND			05/23/2024	VARIOUS	40,500,000	482,469	XXX	474,642	478,710	(4,068)						(4,068)		474,642	7,826	7,826	9,220	XXX			
957664-10-5	WESTERN ASSET PREMIER BOND FUND			05/09/2024	CAPITAL INSTITUTIONAL SERVICES, INC.	18,751,000	202,599	XXX	266,806	202,511	64,295						64,295		266,806	(64,206)	(64,206)	5,404	XXX			
95766R-10-4	WESTERN ASSET INFLATION-LINKED OPPORTUNITIES & INCOME FUND			04/29/2024	CAPITAL INSTITUTIONAL SERVICES, INC.	49,716,000	417,884	XXX	633,779	431,038	202,741						202,741		633,779	(215,894)	(215,894)	12,031	XXX			
95790A-10-1	WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC			06/14/2024	Northern Trust Corp	1,260,000	21,750	XXX	21,864	22,151	(287)						(287)		21,864	(114)	(114)	440	XXX			

E05.12

Quarterly Statement as of June 30, 2024 of the GRANGE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
5719999999 - Common Stocks: Closed-End Funds Designations Assigned by the SVO						2,637,061	XXX	3,247,857	2,569,464	629,131			629,131		3,247,857	(610,797)	(610,797)	59,912	XXX	XXX	
5989999997 - Subtotals - Common Stocks - Part 4						26,781,305	XXX	22,400,493	20,517,979	(1,861,039)			(1,861,039)		22,400,493	4,380,812	4,380,812	293,361	XXX	XXX	
5989999998 - Summary Item from Part 5 for Common Stocks (N/A to Quarterly)																					
5989999999 - Subtotals Common Stocks						26,781,305	XXX	22,400,493	20,517,979	(1,861,039)			(1,861,039)		22,400,493	4,380,812	4,380,812	293,361	XXX	XXX	
5999999999 - Subtotals Preferred and Common Stocks						29,050,121	XXX	24,864,883	22,831,210	(1,733,264)	20,870		(1,712,394)		24,900,300	4,149,821	4,149,821	361,877	XXX	XXX	
6009999999 - Totals						148,819,511	XXX	148,571,295	134,804,956	(3,179,960)	(842,700)		(4,022,660)		140,898,242	7,921,269	7,921,269	2,869,891	XXX	XXX	

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

(E-10) Schedule DB - Part E

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
Cash Equivalents (Schedule E, Part 2 type)						
				12,718,191	12,718,191	07/17/2024
9709999999 - Cash Equivalents (Schedule E, Part 2 type)				12,718,191	12,718,191	XXX
9999999999 - Total				12,718,191	12,718,191	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value \$-2,545,742 Book/Adjusted Carrying Value \$-2,545,742
2. Average balance for the year to date Fair Value \$14,586,166 Book/Adjusted Carrying Value \$14,586,166
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1 \$ 12,718,191; NAIC 2 \$...; NAIC 3 \$...; NAIC 4 \$...; NAIC 5 \$...; NAIC 6 \$...

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
999999999 - Total.....						XXX

NONE

General Interrogatories:

1. Total activity for the year to date
2. Average balance for the year to date

Fair Value	\$...	Book/Adjusted Carrying Value	\$...
Fair Value	\$...	Book/Adjusted Carrying Value	\$...

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
PNC Bank - Operating – Pittsburgh, Pennsylvania				16,586,359	1,382,960	15,732,246	XXX	
Huntington National Bank - Payroll – Columbus, Ohio				125,679	124,415	123,472	XXX	
Fifth Third Bank - Lockbox – Cincinnati OH				20,000,000	20,000,000	20,000,000	XXX	
FHLB of Cincinnati – Cincinnati OH	4.800		13,206	445,972	475,446	431,794	XXX	
0199998 – Deposits in ... depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories								XXX
0199999 – Total Open Depositories			13,206		37,158,010	21,982,821	36,287,512	XXX
0299998 – Deposits in ... depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories								XXX
0299999 – Total Suspended Depositories								XXX
0399999 – Total Cash on Deposit			13,206		37,158,010	21,982,821	36,287,512	XXX
0499999 – Cash in Company's Office			XXX	XXX				XXX
0599999 – Total			13,206		37,158,010	21,982,821	36,287,512	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book / Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds – as Identified by SVO								
665279-87-3.....	NORTHERN INSTITUTIONAL TREASURY PORTFOLIO.....		06/30/2024.....		XXX.....	30,117,360.....	132,099.....	967,520.....
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO.....						30,117,360.....	132,099.....	967,520.....
All Other Money Market Mutual Funds								
4812A0-36-7.....	JPMORGAN PRIME MONEY MARKET FUND.....		06/26/2024.....		XXX.....	24,393,341.....		
61747C-71-5.....	MSILF PRIME PORTFOLIO.....		05/31/2024.....		XXX.....	24,398,327.....		745,429.....
8309999999 – All Other Money Market Mutual Funds.....						48,791,668.....		745,429.....
8609999999 – Total Cash Equivalents.....						78,909,028.....	132,099.....	1,712,949.....

**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

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

NAIC Group Code: 0267

Company Name: GRANGE INSURANCE COMPANY

NAIC Company Code: 14060

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

1. Monoline policies

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

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy?..... YES.....

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated?..... YES.....

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:..... \$..... 17,519

2.32 Amount estimated using reasonable assumptions:..... \$.....

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverage provided in CMP packaged policies..... \$..... (3,106)