32700202420100102

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2024

OF THE CONDITION AND AFFAIRS OF THE

Owners Insurance Company

NAIC Group Code 0280 (Current) 0280 (Prior) NAIC Company Code 32700 Employer's ID Number 34-1172650

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Incorporated/Organized 05/13/1975 Commenced Business 12/31/1975

Statutory Home Office 2325 North Cole Street (Street and Number), Lima, OH, US 45801-2305 (City or Town, State, Country and Zip Code)

Main Administrative Office 6101 Anacapri Boulevard (Street and Number)

Lansing, MI, US 48917-3968 (City or Town, State, Country and Zip Code), 517-323-1200 (Area Code) (Telephone Number)

Mail Address P.O. Box 30660 (Street and Number or P.O. Box), Lansing, MI, US 48909-8160 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6101 Anacapri Boulevard (Street and Number)

Lansing, MI, US 48917-3968 (City or Town, State, Country and Zip Code), 517-323-1200 (Area Code) (Telephone Number)

Internet Website Address www.auto-owners.com

Statutory Statement Contact Lindsey Leigh Nichols (Name), 517-323-1200 (Area Code) (Telephone Number)

aoacctg@aoins.com (E-mail Address), 517-323-8796 (FAX Number)

OFFICERS

Chairman & CEO	Jamie Patrick Whisnant #	Senior Vice President and Treasurer	Theodore William Reinbold
First Vice President, Secretary & General Counsel	William Finch Woodbury		

OTHER

Anthony Orlando Dean #, President & CIO	Denise Gay Williams, Sr. Vice President	Brian Michael Will #, Sr. Vice President
Andrea Leigh Lindemeyer, Exec. Vice President	Amy Marie Kissman, Sr. Vice President	Barry Michael Preslaski, Sr. Vice President
Brandi Elizabeth Holly, Sr. Vice President	James Lynn Lannin, Jr., Sr. Vice President	Christopher James Massey, Sr. Vice President
Julie Renee Wilkinson, Sr. Vice President		

DIRECTORS OR TRUSTEES

Jeffrey Scott Tagsold	Daniel Jerome Thelen	William Finch Woodbury
Mark Edward Hooper	Lori Ann McAllister	Cheryl Lynn Pero
Carolyn Dale Muller	Jeffrey Francis Harrold	Theodore William Reinbold
Terri Anderson Miller	Michael David Pike	Jamie Patrick Whisnant (CHM)
Anthony Orlando Dean	Andrea Leigh Lindemeyer	

State of Michigan
County of Eaton
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.

Anthony Orlando Dean	William Finch Woodbury	Theodore William Reinbold
President & CIO	First Vice President, Secretary & General Counsel	Senior Vice President & Treasurer

Subscribed and sworn to before me this 31st day of July, 2024

Semora Kludy
Notary
7/14/2025

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

SEMORA KLUDY
NOTARY PUBLIC - STATE OF MICHIGAN
COUNTY OF EATON
My Commission Expires July 14, 2025
Acting in the County of Eaton

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	4,644,873,468		4,644,873,468	4,306,441,692
2. Stocks:				
2.1 Preferred stocks	19,307,125		19,307,125	21,431,694
2.2 Common stocks	454,002,632		454,002,632	422,172,697
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)				
4.2 Properties held for the production of income (less $ .... encumbrances)				
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ 4,557,347), cash equivalents ($ 30,894,662) and short-term investments ($ ....)	35,452,009		35,452,009	88,976,386
6. Contract loans (including $ .... premium notes)				
7. Derivatives				
8. Other invested assets	74,274,849		74,274,849	68,647,244
9. Receivables for securities	12,178		12,178	3,304,515
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	5,227,922,260		5,227,922,260	4,910,974,228
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	42,468,224		42,468,224	37,919,276
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	30,881,968	5,013,099	25,868,869	15,661,243
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 3,848,934 earned but unbilled premiums)	649,718,353	427,659	649,290,694	583,455,894
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	15,400,127		15,400,127	11,027,398
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	5,997,412		5,997,412	8,805,168
18.2 Net deferred tax asset	56,779,456		56,779,456	55,689,168
19. Guaranty funds receivable or on deposit	3,723,645		3,723,645	3,811,582
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($ ....)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care ($ ....) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	22,650,583		22,650,583	18,993,012
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,055,542,029	5,440,758	6,050,101,271	5,646,336,970
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	6,055,542,029	5,440,758	6,050,101,271	5,646,336,970
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. Miscellaneous Assets	14,163,796		14,163,796	10,535,065
2502. Equities and Deposits in Pools and Associations	6,466,756		6,466,756	6,472,957
2503. Group Annuity	2,020,031		2,020,031	1,984,990
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	22,650,583		22,650,583	18,993,012

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 654,977,318)	1,699,408,751	1,591,836,000
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses	474,160,244	478,136,657
4.	Commissions payable, contingent commissions and other similar charges	72,034,640	68,229,411
5.	Other expenses (excluding taxes, licenses and fees)	10,461,890	8,007,649
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	36,982,511	33,586,427
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))		
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 81,895,460 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)	1,499,112,920	1,326,021,308
10.	Advance premium		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	49,481,734	34,824,225
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	7,126,515	7,190,188
15.	Remittances and items not allocated		
16.	Provision for reinsurance (including $ certified)		
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	225,428,085	202,575,617
20.	Derivatives		
21.	Payable for securities	24,223,924	7,000,000
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	15,911,325	15,525,564
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	4,114,332,539	3,772,933,046
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	4,114,332,539	3,772,933,046
29.	Aggregate write-ins for special surplus funds		
30.	Common capital stock	6,500,000	6,500,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	220,998,592	220,998,592
35.	Unassigned funds (surplus)	1,708,270,140	1,645,905,332
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)	1,935,768,732	1,873,403,924
38.	Totals (Page 2, Line 28, Col. 3)	6,050,101,271	5,646,336,970
	DETAILS OF WRITE-INS		
2501.	Miscellaneous Liabilities	15,911,325	15,525,564
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	15,911,325	15,525,564
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 $ 1,727,223,840)	1,543,991,379	1,309,470,059	2,733,759,828
1.2 Assumed (written $ 10,249)	7,573	623	3,674,826
1.3 Ceded (written $ 172,626,288)	163,552,850	116,872,364	244,321,535
1.4 Net (written $ 1,554,607,801)	1,380,446,102	1,192,598,317	2,493,113,119
DEDUCTIONS:			
2. Losses incurred (current accident year $ 997,883,472):			
2.1 Direct	997,283,533	954,123,387	2,145,471,654
2.2 Assumed	13,669	1,712	2,144,577
2.3 Ceded	102,426,808	89,360,464	231,361,411
2.4 Net	894,870,394	864,764,634	1,916,254,820
3. Loss adjustment expenses incurred	97,123,993	86,303,139	249,568,632
4. Other underwriting expenses incurred	423,590,620	360,935,048	707,104,306
5. Aggregate write-ins for underwriting deductions			
6. Total underwriting deductions (Lines 2 through 5)	1,415,585,007	1,312,002,821	2,872,927,759
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(35,138,904)	(119,404,504)	(379,814,640)
INVESTMENT INCOME			
9. Net investment income earned	82,350,288	69,621,163	145,434,335
10. Net realized capital gains (losses) less capital gains tax of $ 539,364	15,948,922	(193,046)	925,875
11. Net investment gain (loss) (Lines 9 + 10)	98,299,210	69,428,117	146,360,210
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 1,524,933)	(1,524,933)	(958,253)	(2,324,068)
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income	(571,799)	(558,398)	346,899
15. Total other income (Lines 12 through 14)	(2,096,732)	(1,516,652)	(1,977,169)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	61,063,574	(51,493,038)	(235,431,598)
17. Dividends to policyholders	225,693	330,350	661,261
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)	60,837,881	(51,823,388)	(236,092,859)
19. Federal and foreign income taxes incurred	15,468,392	(8,449,561)	(48,191,605)
20. Net income (Line 18 minus Line 19)(to Line 22)	45,369,489	(43,373,827)	(187,901,254)
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,873,403,924	2,001,309,290	2,001,309,290
22. Net income (from Line 20)	45,369,489	(43,373,827)	(187,901,254)
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of $ 7,879,950	8,694,186	29,726,429	49,591,010
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	8,970,238	5,710,384	11,742,002
27. Change in nonadmitted assets	(669,104)	(737,913)	(1,337,124)
28. Change in provision for reinsurance			
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			
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			
38. Change in surplus as regards policyholders (Lines 22 through 37)	62,364,808	(8,674,927)	(127,905,366)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,935,768,732	1,992,634,363	1,873,403,924
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 and Expenses	(571,799)	(558,398)	346,899
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)	(571,799)	(558,398)	346,899
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page			
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)			

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	1,491,483,693	1,267,774,092	2,622,657,188
2.	Net investment income	84,152,573	74,268,777	153,070,868
3.	Miscellaneous income	(2,096,732)	(1,516,652)	(1,977,169)
4.	Total (Lines 1 to 3)	1,573,539,534	1,340,526,218	2,773,750,887
5.	Benefit and loss related payments	791,670,372	855,053,187	1,731,395,324
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	514,947,535	456,797,839	909,377,946
8.	Dividends paid to policyholders	225,693	330,350	661,261
9.	Federal and foreign income taxes paid (recovered) net of $ 539,364 tax on capital gains (losses)	13,200,000	(4,400,000)	(41,704,585)
10.	Total (Lines 5 through 9)	1,320,043,599	1,307,781,376	2,599,729,946
11.	Net cash from operations (Line 4 minus Line 10)	253,495,935	32,744,842	174,020,941
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	243,151,873	262,954,052	427,608,048
	12.2 Stocks	51,101,901	5,656,875	16,190,527
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets	2,720,062	2,002,641	7,501,137
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	20,516,262	8,583,720	7,000,000
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	317,490,099	279,197,289	458,299,712
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	589,294,362	390,392,196	650,026,984
	13.2 Stocks	47,380,994	371	13,490,654
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets	7,352,040	888,724	1,653,766
	13.6 Miscellaneous applications			3,153,644
	13.7 Total investments acquired (Lines 13.1 to 13.6)	644,027,396	391,281,291	668,325,047
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)	(326,537,297)	(112,084,002)	(210,025,335)
	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			
	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)	19,516,985	21,260,159	27,645,833
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	19,516,985	21,260,159	27,645,833
	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)	(53,524,377)	(58,079,002)	(8,358,562)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	88,976,386	97,334,948	97,334,948
	19.2 End of period (Line 18 plus Line 19.1)	35,452,009	39,255,946	88,976,386

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

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of Owners Insurance Company (Company) have been prepared on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The state of Ohio requires insurance companies domiciled in the state of Ohio to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual, subject to any deviations prescribed or permitted by the Ohio Department of Insurance.

	SSAP #	F/S Page	F/S Line #	2024	2023
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 45,369,489	$ (187,901,254)
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
				$ -	$ -
				$ -	$ -
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
				$ -	$ -
				$ -	$ -
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 45,369,489	$ (187,901,254)
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 1,935,768,732	$ 1,873,403,924
(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	$ 1,935,768,732	$ 1,873,403,924

B. Use of Estimates in the Preparation of the Financial Statements
No significant changes.

C. Accounting Policy
No significant changes.

D. Going Concern
Management has no doubts concerning the entity's ability to continue as a going concern.

NOTE 2 Accounting Changes and Corrections of Errors
N/A

NOTE 3 Business Combinations and Goodwill
N/A

NOTE 4 Discontinued Operations
N/A

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans
N/A

B. Debt Restructuring
N/A

C. Reverse Mortgages
N/A

D. Loan-Backed Securities

(1) Prepayment assumptions for loan-backed bonds and structured securities are obtained from the Bloomberg Financial System or determined within our investment accounting application, Clearwater Analytics, based on third-party data from sources such as Refinitiv. These assumptions are consistent with the current interest rate environment.

(2) N/A

(3) N/A

(4)

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ 799,211
2. 12 Months or Longer	$ 159,895,112
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 91,619,816
2. 12 Months or Longer	$ 684,080,091

(5) The Company evaluates factors such as payment performance, the length of time and the extent of which the fair value has been less than cost, and the intent and ability of the Company to hold securities for a period of time sufficient to allow for any anticipated recovery in fair value.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions
N/A

NOTES TO FINANCIAL STATEMENTS

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
N/A

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
N/A

H. Repurchase Agreements Transactions Accounted for as a Sale
N/A

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
N/A

J. Real Estate
N/A

K. Low Income Housing tax Credits (LIHTC)
N/A

L. Restricted Assets
N/A

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
c. Subject to repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
d. Subject to reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
e. Subject to dollar repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
f. Subject to dollar reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
g. Placed under option contracts	$ -	$ -	$ -	$ -	$ -	$ -	$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	$ -	$ -	$ -	$ -	$ -
i. FHLB capital stock	$ -	$ -	$ -	$ -	$ -	$ -	$ -
j. On deposit with states	$ 5,026,324	$ -	$ -	$ -	$ 5,026,324	$ 5,090,708	$ (64,384)
k. On deposit with other regulatory bodies	$ -	$ -	$ -	$ -	$ -	$ -	$ -
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ -	$ -	$ -	$ -	$ -	$ -	$ -
m. Pledged as collateral not captured in other categories	$ -	$ -	$ -	$ -	$ -	$ -	$ -
n. Other restricted assets	$ -	$ -	$ -	$ -	$ -	$ -	$ -
o. Total Restricted Assets (Sum of a through n)	$ 5,026,324	$ -	$ -	$ -	$ 5,026,324	$ 5,090,708	$ (64,384)

(a) Subset of Column 1
(b) Subset of Column 3

	Current Year			
	8	9	Percentage	
			10	11
Restricted Asset Category	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	0.000%	0.000%
b. Collateral held under security lending agreements	$ -	$ -	0.000%	0.000%
c. Subject to repurchase agreements	$ -	$ -	0.000%	0.000%
d. Subject to reverse repurchase agreements	$ -	$ -	0.000%	0.000%
e. Subject to dollar repurchase agreements	$ -	$ -	0.000%	0.000%
f. Subject to dollar reverse repurchase agreements	$ -	$ -	0.000%	0.000%
g. Placed under option contracts	$ -	$ -	0.000%	0.000%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	0.000%	0.000%
i. FHLB capital stock	$ -	$ -	0.000%	0.000%
j. On deposit with states	$ -	$ 5,026,324	0.083%	0.083%
k. On deposit with other regulatory bodies	$ -	$ -	0.000%	0.000%
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ -	$ -	0.000%	0.000%
m. Pledged as collateral not captured in other categories	$ -	$ -	0.000%	0.000%
n. Other restricted assets	$ -	$ -	0.000%	0.000%
o. Total Restricted Assets (Sum of a through n)	$ -	$ 5,026,324	0.083%	0.083%

(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

M. Working Capital Finance Investments
N/A

N. Offsetting and Netting of Assets and Liabilities
N/A

O. 5GI Securities
N/A

P. Short Sales
N/A

Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
1. Number of CUSIPs	0	0
2. Aggregate Amount of Investment Income	$ -	$ -

R. Reporting Entity's Share of Cash Pool by Asset Type
N/A

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies
No significant changes.

NOTE 7 Investment Income

A. Due and accrued investment income that is 90 days past due is excluded from surplus.

B. No due and accrued income was excluded from the Company's surplus during 2024 and 2023.

C. The gross, nonadmitted and admitted amounts for interest income due and accrued.

Interest Income Due and Accrued	Amount
1. Gross	$ 42,468,224
2. Nonadmitted	$ -
3. Admitted	$ 42,468,224

D. The aggregate deferred interest.

	Amount
Aggregate Deferred Interest	$ 103,516

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance.

	Amount
Cumulative amounts of PIK interest included in the current principal balance	$ -

NOTE 8 Derivative Instruments
N/A

NOTE 9 Income Taxes
No significant changes.

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
No significant changes.

NOTE 11 Debt
N/A

NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
N/A

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations
No significant changes.

NOTE 14 Liabilities, Contingencies and Assessments
No significant changes.

NOTE 15 Leases
No significant changes.

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk
N/A

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
N/A

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans
N/A

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators
N/A

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Cash	$ 4,557,347	$ -	$ -	$ -	$ 4,557,347
Cash equivalents	$ 30,894,662	$ -	$ -	$ -	$ 30,894,662
Bonds - industrial and miscellaneous	$ -	$ 29,509,397	$ 1,731,188	$ -	$ 31,240,585
Bonds - hybrid securities	$ -	$ 5,765,089	$ -	$ -	$ 5,765,089
Preferred stock	$ 16,295,875	$ 3,011,250	$ -	$ -	$ 19,307,125
Common stock - industrial and miscellaneous	$ 76,437,554	$ -	$ -	$ -	$ 76,437,554
Common stock - mutual funds	$ -	$ 61,847,020	$ -	$ -	$ 61,847,020
Common stock - exchange traded funds	$ -	$ 315,718,058	$ -	$ -	$ 315,718,058
Total assets at fair value/NAV	$ 128,185,438	$ 415,850,814	$ 1,731,188	$ -	$ 545,767,440

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
	$ -	$ -	$ -	$ -	$ -
	$ -	$ -	$ -	$ -	$ -
Total liabilities at fair value	$ -	$ -	$ -	$ -	$ -

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

Description	Ending Balance as of Prior Quarter End	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 for Current Quarter End
a. Assets										
Bonds - industrial and miscellaneous	$ 1,727,772	$ -	$ -	$ -	$ 14,428	$ -	$ -	$ (11,012)	$ -	$ 1,731,188
Total Assets	$ 1,727,772	$ -	$ -	$ -	$ 14,428	$ -	$ -	$ (11,012)	$ -	$ 1,731,188

Description	Ending Balance as of Prior Quarter End	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 for Current Quarter End
b. Liabilities										
	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

(3) The Company's policy is to recognize transfers in and transfers out as of the actual date of the event or change in circumstances that caused the transfer.

(4) Level 2 Measurements Include:
Bonds and Mutual Funds; an evaluated price is provided by a pricing vendor based on observable inputs, including quoted prices for similar securities in active markets, quoted prices for identical or similar securities in inactive markets, and models that derive valuations from observable inputs in active markets.

Level 3 Measurements Include:
(a) Equity securities that do not trade on an exchange, with fair values obtained directly from the issuer.
(b) Impaired real estates, for which the calculation of impairment considers the cost to sell and the holding period.
(c) Impaired mortgages, which are valued based on the underlying value of the secured asset.

(5) N/A

B. N/A

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 4,329,780,772	$ 4,644,873,468	$ 240,042,999	$ 4,048,620,995	$ 41,116,778	$ -	$ -
Preferred stock	$ 19,307,125	$ 19,307,125	$ 16,295,875	$ 3,011,250	$ -	$ -	$ -
Common stock	$ 454,002,632	$ 454,002,632	$ 76,437,554	$ 377,565,078	$ -	$ -	$ -
Cash	$ 4,557,347	$ 4,557,347	$ 4,557,347	$ -	$ -	$ -	$ -
Cash equivalents	$ 30,894,662	$ 30,894,662	$ 30,894,662	$ -	$ -	$ -	$ -
Other invested assets	$ 73,971,214	$ 74,274,849	$ -	$ 38,207,933	$ -	$ 35,763,282	$ -
Uncollected premiums	$ 675,159,563	$ 675,159,563	$ 675,159,563	$ -	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value
N/A

E. Instruments Measured at Net Asset Value
Owners Insurance Company elects to use NAV for Limited Partnerships and LLCs as a practical expedient to fair value when the asset does not have a readily determinable fair value and when the investment is in an investment company for which it is industry practice to measure assets at fair value on a recurring basis and to issue financial statements consistent with the meansurement principles of an investment company.

NOTE 21 Other Items
No significant changes.

NOTE 22 Events Subsequent
N/A

NOTE 23 Reinsurance
No significant changes.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination
N/A

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2023 were $2.07 billion. During the period ended June 30, 2024, $517 million was paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $2.40 billion as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $186.1 million, or 9.0%, favorable prior year development since December 31, 2023. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

Total loss reserve activity:

	2024	2023
Reserves, beginning of year	$ 2,069,972,657	$ 1,850,470,191
Incurred Losses:		
Current Year	$ 1,178,137,539	$ 2,268,369,597
Prior Years	$ (186,143,152)	$ (102,546,145)
Paid Losses:		
Current Year	$ 371,807,878	$ 1,095,909,355
Prior Years	$ 516,590,170	$ 850,411,631
Reserves, end of period	$ 2,173,568,995	$ 2,069,972,657

B. N/A

NOTES TO FINANCIAL STATEMENTS

NOTE 26 Intercompany Pooling Arrangements
N/A

NOTE 27 Structured Settlements
No significant changes.

NOTE 28 Health Care Receivables
N/A

NOTE 29 Participating Policies
N/A

NOTE 30 Premium Deficiency Reserves
No significant changes.

NOTE 31 High Deductibles
N/A

NOTE 32 Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses
The company does not discount liabilities for unpaid losses and loss adjustment expenses.

NOTE 33 Asbestos/Environmental Reserves
No significant changes.

NOTE 34 Subscriber Savings Accounts
N/A

NOTE 35 Multiple Peril Crop Insurance
N/A

NOTE 36 Financial Guaranty Insurance
N/A

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? .... Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? .... Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? .... Yes [ ] No [X]

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 [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? .... Yes [ ] No [X]

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? .... Yes [ ] No [X]

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? .... Yes [ ] No [X]

4.2 If yes, provide the name of the 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 Name of Entity	2 NAIC Company Code	3 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? .... Yes [ ] No [X] N/A [ ]
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). 05/24/2021

6.4 By what department or departments?
Ohio Dept of Insurance ....

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? .... Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? .... Yes [ ] No [ ] N/A [X]

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? .... Yes [ ] No [X]

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? .... Yes [ ] No [X]

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? .... Yes [ ] No [X]

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 affiliate's primary federal regulator.

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

GENERAL INTERROGATORIES

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 [X] No [ ]

(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? ...... Yes [ ] No [X]

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? ...... Yes [ ] No [X]

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 [ ] No [X]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ......$

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.) ...... Yes [ ] No [X]

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: ......$ 5,844,241

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 [ ] No [X]

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$	$
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)	$	$
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? ...... Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ...... Yes [ ] No [ ] N/A [X]

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. ...... $

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

16.3 Total payable for securities lending reported on the liability page. ...... $

GENERAL INTERROGATORIES

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 [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian Address
The Northern Trust Co.	50 South LaSalle St Chicago, IL 60603

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 Name(s)	2 Location(s)	3 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? .... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 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 Name of Firm or Individual	2 Affiliation
Assets managed internally by employees of the reporting entity	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?... Yes [ ] No [X]

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

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

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? .... Yes [X] No [ ]

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5GI securities? .... Yes [ ] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? .... Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? .... Yes [ ] No [X]

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? .... Yes [ ] No [ ] N/A [X]
   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? .... Yes [ ] No [X]
   If yes, attach an explanation.
   ....

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? .... Yes [ ] No [X]

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? .... Yes [ ] No [X]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount 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? .... Yes [ ] No [X]

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? .... Yes [ ] No [X]

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 [X] No [ ]

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? .... Yes [ ] No [ ]

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

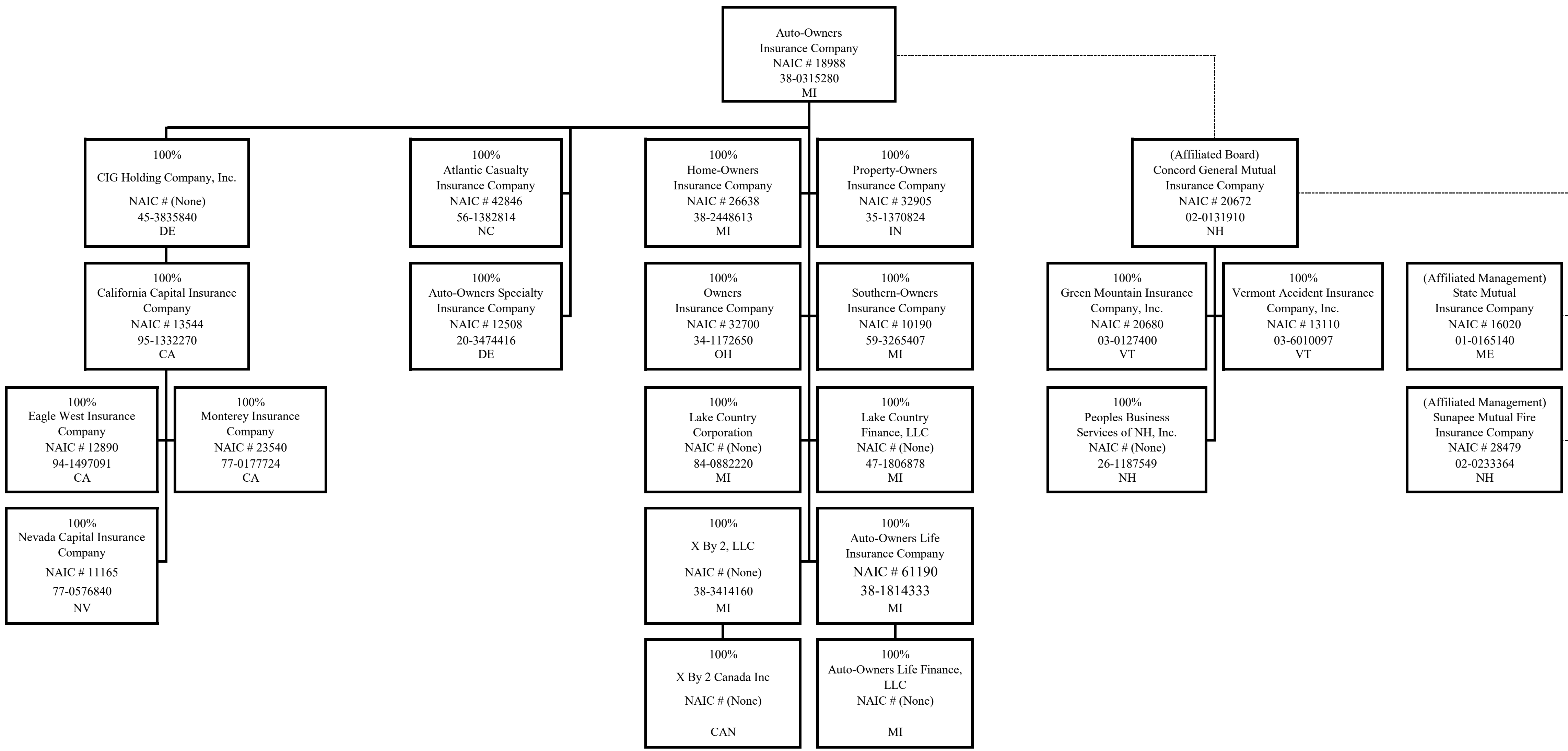
Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	38,145,356	32,924,169	17,755,965	20,398,321	54,029,081	43,177,695
2. Alaska AK	N						
3. Arizona AZ	L	32,529,496	22,535,341	15,402,653	13,708,878	41,915,457	32,449,093
4. Arkansas AR	L	19,801,199	15,995,109	13,527,627	17,988,798	34,514,686	25,299,795
5. California CA	N						
6. Colorado CO	L	86,796,164	71,490,316	44,613,888	37,944,361	118,383,209	91,784,667
7. Connecticut CT	N						
8. Delaware DE	N						
9. District of Columbia DC	N						
10. Florida FL	L	18,541,524	30,897,300	39,801,206	52,165,692	67,811,812	88,861,581
11. Georgia GA	L	297,595,201	252,855,526	172,290,779	166,635,125	377,460,648	312,424,083
12. Hawaii HI	N						
13. Idaho ID	L	10,266,129	10,263,456	2,252,894	3,609,469	13,220,461	14,749,307
14. Illinois IL	L	116,913,660	98,225,940	64,330,512	77,423,729	139,991,379	133,607,694
15. Indiana IN	L	598,721	586,871	168,085	436,057	947,653	747,761
16. Iowa IA	L	94,792,822	72,181,853	49,359,580	54,141,204	79,690,298	73,206,223
17. Kansas KS	L	6,276,214	5,701,710	2,468,819	5,411,132	7,039,257	6,667,506
18. Kentucky KY	L	51,877,786	43,618,410	18,126,776	31,312,018	80,997,841	75,535,045
19. Louisiana LA	N						
20. Maine ME	N						
21. Maryland MD	N						
22. Massachusetts MA	N						
23. Michigan MI	L						
24. Minnesota MN	L	202,274,486	166,003,966	88,849,902	96,416,388	197,428,198	159,458,454
25. Mississippi MS	L						
26. Missouri MO	L	37,129,882	30,716,079	30,921,071	28,141,789	71,694,153	58,768,191
27. Montana MT	N						
28. Nebraska NE	L	46,673,831	31,923,158	21,052,848	19,660,072	37,146,024	25,388,762
29. Nevada NV	L						
30. New Hampshire NH	N						
31. New Jersey NJ	N						
32. New Mexico NM	L						
33. New York NY	N						
34. North Carolina NC	L	210,081,793	163,313,737	93,712,448	90,063,715	162,081,648	125,683,779
35. North Dakota ND	L	21,232,293	17,778,642	7,599,706	10,939,113	19,550,019	22,460,905
36. Ohio OH	L	63,438,128	55,661,313	30,638,829	27,330,331	66,776,161	45,816,226
37. Oklahoma OK	N						
38. Oregon OR	L						
39. Pennsylvania PA	L	7,392,003	5,746,687	8,831,012	10,295,917	7,966,513	11,003,521
40. Rhode Island RI	N						
41. South Carolina SC	L	108,123,435	91,606,104	56,828,499	49,424,042	129,079,520	102,724,349
42. South Dakota SD	L	13,829,040	12,071,444	4,264,283	6,653,318	15,723,447	16,276,730
43. Tennessee TN	L	35,161,516	30,629,129	34,061,601	24,175,631	56,051,497	45,374,486
44. Texas TX	N						
45. Utah UT	L	74,702,550	63,755,012	29,920,263	29,857,540	166,799,783	145,777,054
46. Vermont VT	N						
47. Virginia VA	L	44,833,554	36,483,711	14,136,616	21,663,991	34,585,075	25,916,115
48. Washington WA	L						
49. West Virginia WV	N						
50. Wisconsin WI	L	88,217,058	71,714,061	34,982,769	42,384,160	69,741,280	57,558,759
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						
59. Totals	XXX	1,727,223,840	1,434,679,043	895,898,629	938,180,790	2,050,625,100	1,740,717,780
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 31
2. R - Registered - Non-domiciled RRGs ....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) ....
4. Q - Qualified - Qualified or accredited reinsurer ....
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile ....
6. N - None of the above - Not allowed to write business in the state 26

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0280	Auto-Owners Insurance Group	18988	38-0315280				Auto-Owners Insurance Company	MI	UDP					NO	
0280	Auto-Owners Insurance Group	61190	38-1814333				Auto-Owners Life Insurance Company	MI	IA	Auto-Owners Insurance Company	Ownership	100.000	Auto-Owners Insurance Company	NO	
0280	Auto-Owners Insurance Group	00000					Auto-Owners Life Finance, LLC	MI	NIA	Auto-Owners Life Insurance Company	Ownership	100.000	Auto-Owners Insurance Company	NO	
0280	Auto-Owners Insurance Group	26638	38-2448613				Home-Owners Insurance Company	MI	IA	Auto-Owners Insurance Company	Ownership	100.000	Auto-Owners Insurance Company	NO	
0280	Auto-Owners Insurance Group	32700	34-1172650				Owners Insurance Company	OH	RE	Auto-Owners Insurance Company	Ownership	100.000	Auto-Owners Insurance Company	NO	
0280	Auto-Owners Insurance Group	32905	35-1370824				Property-Owners Insurance Company	IN	IA	Auto-Owners Insurance Company	Ownership	100.000	Auto-Owners Insurance Company	NO	
0280	Auto-Owners Insurance Group	10190	59-3265407				Southern-Owners Insurance Company	MI	IA	Auto-Owners Insurance Company	Ownership	100.000	Auto-Owners Insurance Company	NO	
0280	Auto-Owners Insurance Group	00000	84-0882220				Lake Country Corporation	MI	NIA	Auto-Owners Insurance Company	Ownership	100.000	Auto-Owners Insurance Company	YES	
0280	Auto-Owners Insurance Group	00000	47-1806878				Lake Country Finance, LLC	MI	NIA	Auto-Owners Insurance Company	Ownership	100.000	Auto-Owners Insurance Company	NO	
0280	Auto-Owners Insurance Group	00000	38-3414160				X By 2, LLC	MI	NIA	Auto-Owners Insurance Company	Ownership	100.000	Auto-Owners Insurance Company	NO	
0280	Auto-Owners Insurance Group	00000					X By 2 Canada Inc	CAN	NIA	X By 2, LLC	Ownership	100.000	Auto-Owners Insurance Company	NO	
0280	Auto-Owners Insurance Group	42846	56-1382814				Atlantic Casualty Insurance Company	NC	IA	Auto-Owners Insurance Company	Ownership	100.000	Auto-Owners Insurance Company	NO	
0280	Auto-Owners Insurance Group	12508	20-3474416				Auto-Owners Specialty Insurance Company	DE	IA	Auto-Owners Insurance Company	Ownership	100.000	Auto-Owners Insurance Company	NO	
0280	Auto-Owners Insurance Group	20672	02-0131910				Concord General Mutual Insurance Company	NH	IA	Auto-Owners Insurance Company	Board of Directors		Auto-Owners Insurance Company	NO	
0280	Auto-Owners Insurance Group	20680	03-0127400				Green Mountain Insurance Company, Inc	VT	IA	Concord General Mutual Insurance Company	Ownership	100.000	Auto-Owners Insurance Company	NO	
0280	Auto-Owners Insurance Group	16020	01-0165140				State Mutual Insurance Company	ME	IA	Concord General Mutual Insurance Company	Management		Auto-Owners Insurance Company	NO	
0280	Auto-Owners Insurance Group	28479	02-0233364				Sunapee Mutual Fire Insurance Company	NH	IA	Concord General Mutual Insurance Company	Management		Auto-Owners Insurance Company	NO	
0280	Auto-Owners Insurance Group	13110	03-6010097				Vermont Accident Insurance Company, Inc	VT	IA	Concord General Mutual Insurance Company	Ownership	100.000	Auto-Owners Insurance Company	NO	
0280	Auto-Owners Insurance Group	00000	26-1187549				Peoples Business Services of NH, Inc	NH	NIA	Concord General Mutual Insurance Company	Ownership	100.000	Auto-Owners Insurance Company	YES	
0280	Auto-Owners Insurance Group	00000	45-3835840				CIG Holding Company, Inc.	DE	NIA	Auto-Owners Insurance Company	Ownership	100.000	Auto-Owners Insurance Company	YES	
0280	Auto-Owners Insurance Group	13544	95-1332270				California Capital Insurance Company	CA	IA	CIG Holding Company, Inc.	Ownership	100.000	Auto-Owners Insurance Company	NO	
0280	Auto-Owners Insurance Group	12890	94-1497091				Eagle West Insurance Company	CA	IA	California Capital Insurance Company	Ownership	100.000	Auto-Owners Insurance Company	NO	
0280	Auto-Owners Insurance Group	23540	77-0177724				Monterey Insurance Company	CA	IA	California Capital Insurance Company	Ownership	100.000	Auto-Owners Insurance Company	NO	
0280	Auto-Owners Insurance Group	11165	77-0576840				Nevada Capital Insurance Company	NV	IA	California Capital Insurance Company	Ownership	100.000	Auto-Owners Insurance Company	NO	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	5,019,952	655,726	13.1	251.9
2.1	Allied Lines	9,769,859	4,135,666	42.3	108.7
2.2	Multiple peril crop				
2.3	Federal flood				
2.4	Private crop				
2.5	Private flood	68,508	33,216	48.5	100.7
3.	Farmowners multiple peril	481,002	(565,196)	(117.5)	70.2
4.	Homeowners multiple peril	78,163,026	51,776,975	66.2	62.2
5.1	Commercial multiple peril (non-liability portion)	301,489,417	210,910,194	70.0	95.0
5.2	Commercial multiple peril (liability portion)	141,023,630	76,810,196	54.5	37.8
6.	Mortgage guaranty				
8.	Ocean marine				
9.1	Inland marine	32,985,969	12,049,364	36.5	42.2
9.2	Pet insurance				
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	3,027,720	(10,600)	(0.4)	0.3
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	50,643,172	13,623,223	26.9	18.2
17.1	Other liability - occurrence	80,973,030	54,412,166	67.2	60.8
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence				
18.2	Products liability - claims-made				
19.1	Private passenger auto no-fault (personal injury protection)	12,142,065	1,448,264	11.9	76.2
19.2	Other private passenger auto liability	343,475,502	275,240,714	80.1	81.8
19.3	Commercial auto no-fault (personal injury protection)	697,316	685,932	98.4	145.5
19.4	Other commercial auto liability	108,978,947	71,044,667	65.2	81.0
21.1	Private passenger auto physical damage	315,691,638	180,888,024	57.3	70.3
21.2	Commercial auto physical damage	58,240,021	43,934,430	75.4	92.2
22.	Aircraft (all perils)				
23.	Fidelity	946,693	187,428	19.8	19.1
24.	Surety				
26.	Burglary and theft	173,911	23,146	13.3	8.3
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	1,543,991,379	997,283,533	64.6	72.9
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)				

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	3,197,035	5,575,172	4,672,690
2.1	Allied Lines	5,941,562	11,295,377	8,913,809
2.2	Multiple peril crop			
2.3	Federal flood			
2.4	Private crop			
2.5	Private flood	39,345	68,050	57,625
3.	Farmowners multiple peril	(93)	(307)	2,756,529
4.	Homeowners multiple peril	52,107,119	91,954,011	65,385,441
5.1	Commercial multiple peril (non-liability portion)	171,003,405	337,666,960	261,627,757
5.2	Commercial multiple peril (liability portion)	79,230,958	158,005,852	145,052,770
6.	Mortgage guaranty			
8.	Ocean marine			
9.1	Inland marine	19,852,671	38,350,976	34,421,064
9.2	Pet insurance			
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	1,649,952	3,094,175	2,739,146
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	26,260,486	56,199,047	56,415,442
17.1	Other liability - occurrence	48,185,019	91,495,560	80,785,718
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence			
18.2	Products liability - claims-made			
19.1	Private passenger auto no-fault (personal injury protection)	6,018,095	11,977,126	12,446,214
19.2	Other private passenger auto liability	192,848,452	378,309,753	313,783,008
19.3	Commercial auto no-fault (personal injury protection)	383,689	766,595	727,767
19.4	Other commercial auto liability	62,774,884	123,751,695	107,229,471
21.1	Private passenger auto physical damage	184,206,040	352,028,168	278,100,158
21.2	Commercial auto physical damage	33,883,053	65,460,371	58,378,854
22.	Aircraft (all perils)			
23.	Fidelity	510,577	1,027,522	986,864
24.	Surety			
26.	Burglary and theft	101,646	197,735	198,715
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	888,193,896	1,727,223,840	1,434,679,043
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)			

PART 3 ($000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2024 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2024 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2024 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to 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	416,589	90,388	506,977	157,823	208	158,031	326,397	18,612	74,748	419,757	67,631	3,180	70,811
2. 2022	204,054	186,481	390,535	79,882	7,143	87,025	180,836	20,171	90,941	291,948	56,664	(68,226)	(11,562)
3. Subtotals 2022 + Prior	620,643	276,869	897,512	237,705	7,351	245,056	507,233	38,783	165,689	711,705	124,295	(65,046)	59,249
4. 2023	374,253	798,207	1,172,460	208,469	63,065	271,534	220,979	64,331	370,224	655,534	55,195	(300,587)	(245,392)
5. Subtotals 2023 + Prior	994,896	1,075,076	2,069,972	446,174	70,416	516,590	728,212	103,114	535,913	1,367,239	179,490	(365,633)	(186,143)
6. 2024	XXX	XXX	XXX	XXX	371,808	371,808	XXX	284,798	521,532	806,330	XXX	XXX	XXX
7. Totals	994,896	1,075,076	2,069,972	446,174	442,224	888,398	728,212	387,912	1,057,445	2,173,569	179,490	(365,633)	(186,143)
8. Prior Year-End Surplus As Regards Policyholders	1,873,404										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
											1. 18.0	2. (34.0)	3. (9.0)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (9.9)

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

Explanations:

1. No explanation needed

2. No explanation needed

3. No explanation needed

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490] 3 2 7 0 0 2 0 2 4 4 9 0 0 0 0 2
2. Supplement A to Schedule T [Document Identifier 455] 3 2 7 0 0 2 0 2 4 4 5 5 0 0 0 0 2
3. Medicare Part D Coverage Supplement [Document Identifier 365] 3 2 7 0 0 2 0 2 4 3 6 5 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

NONE

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		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
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		
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		

NONE

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 commitment 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	68,647,244	76,344,215
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	7,209,604	
2.2 Additional investment made after acquisition	142,436	1,653,766
3. Capitalized deferred interest and other		
4. Accrual of discount		32,407
5. Unrealized valuation increase/(decrease)	(263,579)	(2,628,140)
6. Total gain (loss) on disposals	1,398,852	1,172,937
7. Deduct amounts received on disposals	2,720,062	7,501,137
8. Deduct amortization of premium and depreciation	139,645	426,804
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)	74,274,849	68,647,244
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	74,274,849	68,647,244

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	4,750,046,083	4,475,740,987
2. Cost of bonds and stocks acquired	636,675,356	663,517,638
3. Accrual of discount	2,692,938	5,536,660
4. Unrealized valuation increase/(decrease)	16,837,714	66,610,405
5. Total gain (loss) on disposals	15,089,435	1,221,916
6. Deduct consideration for bonds and stocks disposed of	294,253,774	443,798,575
7. Deduct amortization of premium	8,904,527	17,707,949
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		1,074,998
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	5,118,183,225	4,750,046,083
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	5,118,183,225	4,750,046,083

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)	3,579,391,230	273,305,411	145,937,599	886,862	3,579,391,230	3,707,645,903		3,484,322,358
2. NAIC 2 (a)	839,152,997	69,228,582	6,151,302	(3,409,679)	839,152,997	898,820,599		784,582,519
3. NAIC 3 (a)	34,238,444			321,023	34,238,444	34,559,467		33,996,036
4. NAIC 4 (a)	2,839,439		11,012	46,907	2,839,439	2,875,334		2,801,148
5. NAIC 5 (a)	761,691			210,474	761,691	972,166		739,631
6. NAIC 6 (a)								
7. Total Bonds	4,456,383,801	342,533,993	152,099,914	(1,944,412)	4,456,383,801	4,644,873,468		4,306,441,692
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	23,149,132	(6,517,500)		155,494	23,149,132	16,787,125		18,918,504
10. NAIC 3	2,563,000			(43,000)	2,563,000	2,520,000		2,513,190
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	25,712,132	(6,517,500)		112,494	25,712,132	19,307,125		21,431,694
15. Total Bonds and Preferred Stock	4,482,095,933	336,016,493	152,099,914	(1,831,919)	4,482,095,933	4,664,180,593		4,327,873,386

(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

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

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	50,216,753	97,037,064
2.	Cost of cash equivalents acquired	186,056,953	535,487,192
3.	Accrual of discount		
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	205,379,044	582,307,503
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)	30,894,662	50,216,753
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	30,894,662	50,216,753

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	BREP VII Commercial Real Estate Trust	Troy	MI	BREP VII Commercial Real Estate Trust		08/30/2012			40,000		230,000	0.630
2199999. Joint Venture Interests - Real Estate - Unaffiliated									40,000		230,000	XXX
	One Equity Partners VII, L.P.	New York	NY	One Equity Partners VII, L.P.		04/18/2019	3		8,254		(40,694)	0.110
	EnCap Energy Capital Fund XI	Houston	TX	EnCap Energy Capital Fund XI		07/17/2017			49,473		66,241	0.030
	Apax X USD L.P.	London	GBR	Apax X USD L.P.		01/15/2020	3		800		237,399	0.040
2599999. Joint Venture Interests - Other - Unaffiliated									58,526		262,946	XXX
64952G-AE-8	NEW YORK LIFE INSURANCE CO	New York	NY	NEW YORK LIFE INSURANCE CO	1.C FE	03/21/2024		4,035,320				0.000
2799999. Surplus Debentures, etc - Unaffiliated								4,035,320				XXX
6099999. Total - Unaffiliated								4,035,320	98,526		492,946	XXX
6199999. Total - Affiliated												XXX
6299999 - Totals								4,035,320	98,526		492,946	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	One Equity Partners VII, L.P.	New York	NY	One Equity Partners VII, L.P.	04/18/2019	04/19/2024	174,779							174,779	492,222		317,443	317,443	
	Blackstone Tactical Opportunities Fund II L.P.	New York	NY	Blackstone Tactical Opportunities Fund II L.P.	04/20/2015	06/24/2024	5,200							5,200	22,967		17,766	17,766	
	JPMorgan Asia Private Equity Fund, LLC	New York	NY	JPMorgan Asia Private Equity Fund, LLC	07/06/2011	04/09/2024	82,437							82,437	477,139		394,702	394,702	
	Q-BLK Private Capital III, LP - Global Div Series	New York	NY	Q-BLK Private Capital III, LP - Global Div Series	05/14/2007	04/23/2024									196,899		196,899	196,899	
	Banc Fund IX L.P.	Chicago	IL	Banc Fund IX L.P.	07/15/2014	06/06/2024	185,625							185,625	185,625				
	EnCap Energy Capital Fund XI	Houston	TX	EnCap Energy Capital Fund XI	07/17/2017	06/05/2024	9,231							9,231	20,409		11,179	11,179	
	Warburg Pincus Private Equity XI, L.P.	New York	NY	Warburg Pincus Private Equity XI, L.P.	04/18/2013	05/21/2024	10,200							10,200	21,900		11,700	11,700	
	Mesirow Financial PE Partnership Fund V L.P.	Chicago	IL	Mesirow Financial PE Partnership Fund V L.P.	03/11/2009	05/30/2024									24,000		24,000	24,000	
2599999. Joint Venture Interests - Other - Unaffiliated							467,472							467,472	1,441,161		973,689	973,689	
6099999. Total - Unaffiliated							467,472							467,472	1,441,161		973,689	973,689	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
6199999. Total - Affiliated																			
6299999 - Totals							467,472							467,472	1,441,161		973,689	973,689	

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
36179X-2E-5	G2 MA8873 - RMBS		06/03/2024	BAIRD, ROBERT W., & COMPANY IN		4,621,943	5,466,722	7,213	1.A
36179X-DA-1	G2 MA8197 - RMBS		06/21/2024	Unknown		3,949,609	4,617,738	6,734	1.A
36179X-FD-3	G2 MA8264 - RMBS		06/28/2024	Unknown		3,602,049	4,239,263	6,182	1.A
36179X-XY-7	G2 MA8795 - RMBS		05/22/2024	BAIRD, ROBERT W., & COMPANY IN		4,564,207	5,409,431	7,137	1.A
36179Y-AM-6	G2 MA9012 - RMBS		06/10/2024	BAIRD, ROBERT W., & COMPANY IN		4,062,394	4,637,767	7,343	1.A
36179Y-W6-7	G2 MA9669 - RMBS		05/08/2024	FIRST CLEARING CORPORATION		5,567,031	5,500,000	17,417	1.A
36179Y-WR-1	G2 MA9656 - RMBS		05/14/2024	FIRST CLEARING CORPORATION		6,038,438	6,000,000	19,000	1.A
83162C-S7-9	SBIC 2023-10A A - ABS		04/11/2024	STIFEL NICOLAUS & CO.		3,810,329	3,834,595	24,975	1.A
83162C-W2-5	SBAP 2024-25 B B - ABS		04/11/2024	Montgomery		5,433,598	5,517,000	48,173	1.A
83162C-W7-4	SBAP 2024-25 D D - ABS		04/25/2024	Montgomery		2,982,773	3,000,000	5,828	1.A
83162C-W9-0	SBAP 2024-20 E E - ABS		05/09/2024	Montgomery		4,600,000	4,600,000		1.A
83162C-X3-2	SBAP 2024-20 F F - ABS		06/06/2024	Montgomery		2,048,000	2,048,000		1.A
831641-FX-8	SBIC 2024-10 A A - ABS		04/17/2024	NESBITT BURNS SECS INC		2,469,727	2,500,000	11,380	1.A
912810-QD-3	UNITED STATES TREASURY		05/03/2024	RBC Dain Rauscher (US)		7,770,000	8,000,000	166,346	1.A
912810-QF-8	UNITED STATES TREASURY		04/26/2024	RBC Dain Rauscher (US)		11,178,258	11,481,440	49,600	1.A
91282C-JY-8	UNITED STATES TREASURY		04/25/2024	RBC Dain Rauscher (US)		7,702,495	8,068,080	39,565	1.A
0109999999. Subtotal - Bonds - U.S. Governments						80,400,851	84,920,035	416,894	XXX
68609U-JY-2	OREGON		05/30/2024	PIPER JAFFRAY		2,922,541	2,890,000	7,023	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,922,541	2,890,000	7,023	XXX
438687-EN-1	HONOLULU HAWAII CITY & CNTY		04/24/2024	PIPER JAFFRAY		2,725,920	3,000,000	18,077	1.C FE
812627-QW-0	SEATTLE WASH		06/26/2024	Unknown		1,040,000	1,040,000	6,356	1.A Z
95736V-FJ-6	WESTCHESTER CNTY N Y		04/15/2024	RBC Dain Rauscher (US)		2,935,830	3,000,000	49,308	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						6,701,750	7,040,000	73,741	XXX
19648G-JN-3	COLORADO HOUSING AND FINANCE AUTHORITY		05/16/2024	Unknown		1,500,000	1,500,000		1.A FE
19648G-KN-1	COLORADO HOUSING AND FINANCE AUTHORITY		06/20/2024	Unknown		2,190,000	2,190,000		1.A FE
3133EM-4J-8	FEDERAL FARM CREDIT BANKS FUNDING CORP		05/31/2024	BAIRD, ROBERT W., & COMPANY IN		3,723,400	5,000,000	25,681	1.B FE
3133EM-QP-0	FEDERAL FARM CREDIT BANKS FUNDING CORP		04/15/2024	BAIRD, ROBERT W., & COMPANY IN		1,885,178	2,659,000	9,140	1.B FE
3133EN-MR-8	FEDERAL FARM CREDIT BANKS FUNDING CORP		04/16/2024	FC Stone X		3,188,840	4,000,000	21,218	1.B FE
3133JM-CK-1	FH QU8174 - RMBS		05/29/2024	Unknown		2,655,341	2,630,678	5,700	1.A
34074M-5U-1	FLORIDA HSG FIN CORP REV		05/29/2024	Unknown		1,170,235	1,185,000		1.A FE
37353P-NC-9	GEORGIA ST HSG & FIN AUTH REV		06/18/2024	Unknown		1,085,000	1,085,000		1. FE
64972J-HD-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		05/15/2024	PIPER JAFFRAY		2,005,380	2,000,000		1.A FE
92818P-CW-1	VIRGINIA ST RES AUTH INFRASTRUCTURE REV		05/31/2024	Unknown		641,328	640,000	1,600	1.A Z
0909999999. Subtotal - Bonds - U.S. Special Revenues						20,044,702	22,889,678	63,338	XXX
38175@-AK-3	Golub Capital Partners Private Credit Tr		06/18/2024	Unknown		6,000,000	6,000,000		2.A Z
001084-AS-1	AGCO CORP		05/09/2024	Morgan Stanley		3,546,412	3,564,000	27,380	2.C FE
002824-BG-4	ABBOTT LABORATORIES		04/23/2024	Various		5,275,215	5,500,000	101,927	1.D FE
009158-BK-1	AIR PRODUCTS AND CHEMICALS INC		05/13/2024	Various		9,295,249	9,590,000	103,403	1.F FE
05523R-AL-1	BAE SYSTEMS PLC	C	05/29/2024	STIFEL NICOLAUS & CO.		732,893	750,000	7,067	2.A FE
06050T-JZ-6	BANK OF AMERICA NA		05/07/2024	FIRST HORIZON CORP		1,581,842	1,506,000	6,024	1.G FE
06367U-EH-6	BANK OF MONTREAL		05/13/2024	BAIRD, ROBERT W., & COMPANY IN		6,000,000	6,000,000		1.C FE
06417Y-X7-9	THE BANK OF NOVA SCOTIA		05/16/2024	BAIRD, ROBERT W., & COMPANY IN		5,000,000	5,000,000		1.C FE
115236-AG-6	BROWN & BROWN INC		06/04/2024	Various		3,491,005	3,500,000		2.C FE
11778B-AB-8	SKY GROUP FINANCE LTD	C	06/28/2024	CANTOR FITZGERALD		1,436,532	1,315,000	18,045	1.G FE
134429-BP-3	CAMPBELL SOUP CO		05/23/2024	Various		3,424,665	3,500,000	20,175	2.B FE
136375-BE-1	CANADIAN NATIONAL RAILWAY CO		06/18/2024	STIFEL NICOLAUS & CO.		2,268,460	2,000,000	57,798	1.F FE
136375-BN-1	CANADIAN NATIONAL RAILWAY CO		06/25/2024	JEFFERIES & COMPANY, INC.		1,644,930	1,500,000	6,458	1.F FE
149123-BN-0	CATERPILLAR INC		04/24/2024	RBC Dain Rauscher (US)		3,730,790	3,500,000	41,762	1.F FE

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
169905-AH-9	CHOICE HOTELS INTERNATIONAL INC		06/28/2024	MIZUHO SECURITIES USA INC.		4,948,830	5,000,000		2.C FE
172967-PL-9	CITIGROUP INC		06/04/2024	SALOMON BROTHERS INC		4,000,000	4,000,000		1.G FE
191216-DR-8	COCA-COLA CO		05/06/2024	Various		5,993,940	6,000,000		1.E FE
194162-AP-8	COLGATE-PALMOLIVE CO		04/23/2024	JEFFERIES & COMPANY, INC.		4,389,100	5,000,000	31,597	1.E FE
202795-JZ-4	COMMONWEALTH EDISON CO		05/06/2024	US BANCORP INVESTMENTS INC.		1,992,840	2,000,000		1.F FE
209111-EJ-8	CONSOLIDATED EDISON COMPANY OF NEW YORK		04/12/2024	R.W. PRESSPRICH & CO., INC.		1,944,880	2,000,000	30,625	1.G FE
209111-GH-0	CONSOLIDATED EDISON COMPANY OF NEW YORK		05/13/2024	Various		3,496,265	3,500,000	1,344	1.G FE
210371-AF-7	EXELON CORP		05/03/2024	STIFEL NICOLAUS & CO.		1,115,120	1,000,000	7,600	2.B FE
231021-AW-6	CUMMINS INC		06/27/2024	US BANCORP INVESTMENTS INC.		5,492,435	5,500,000	90,697	1.F FE
237194-AN-5	DARDEN RESTAURANTS INC		04/12/2024	STIFEL NICOLAUS & CO.		1,028,430	1,000,000	1,050	2.B FE
24422E-XP-9	JOHN DEERE CAPITAL CORP		05/30/2024	RAYMOND JAMES/FI		743,993	750,000	5,313	1.E FE
254687-DX-1	WALT DISNEY CO		06/26/2024	CANTOR FITZGERALD		5,016,780	4,000,000	130,036	1.G FE
260003-AF-5	DOVER CORP		04/23/2024	CHASE SECURITIES INC		1,247,538	1,250,000	1,866	2.A FE
26441C-CE-3	DUKE ENERGY CORP		06/05/2024	PNC SECURITIES CORP.		1,997,360	2,000,000		2.B FE
277432-AX-8	EASTMAN CHEMICAL CO		04/12/2024	CANTOR FITZGERALD		3,012,000	3,000,000	18,208	2.B FE
291011-AQ-7	EMERSON ELECTRIC CO		04/18/2024	FIRST HORIZON CORP		3,109,050	3,000,000	33,500	1.F FE
29670G-AH-5	ESSENTIAL UTILITIES INC		04/25/2024	CANTOR FITZGERALD		965,080	1,000,000	16,573	2.B FE
31739V-AC-8	FASST 24S2 A3 - CMO/RMBS		04/23/2024	RAYMOND JAMES/FI		5,502,480	6,000,000		1.A FE
31740B-AA-3	FASST 2019-JR4 A - CMO/RMBS		06/25/2024	Direct		3,864	3,864		1.A FE
34964C-AH-9	FORTUNE BRANDS INNOVATIONS INC		05/07/2024	MESIROW FINANCIAL		3,552,430	3,500,000	90,247	2.B FE
427866-BJ-6	HERSHEY CO		04/25/2024	JEFFERIES & COMPANY, INC.		1,910,500	2,000,000	43,750	1.F FE
438516-CS-3	HONEYWELL INTERNATIONAL INC		04/12/2024	RBC Dain Rauscher (US)		2,963,940	3,000,000	18,750	1.F FE
460146-CM-3	INTERNATIONAL PAPER CO		06/10/2024	Various		3,790,140	4,000,000	41,111	2.B FE
461070-AU-8	INTERSTATE POWER AND LIGHT CO		04/18/2024	JEFFERIES & COMPANY, INC.		2,998,860	3,000,000	3,325	2.A FE
47786W-AE-0	JDOT 2024-B A4 - ABS		06/11/2024	RBC Dain Rauscher (US)		3,999,550	4,000,000		1.A FE
478160-BU-7	JOHNSON & JOHNSON		04/22/2024	GOLDMAN		3,431,200	4,000,000	20,906	1.A FE
478160-CW-2	JOHNSON & JOHNSON		05/13/2024	CHASE SECURITIES INC		3,997,720	4,000,000		1.A FE
478165-AB-9	S C JOHNSON & SON INC		05/20/2024	STIFEL NICOLAUS & CO.		3,143,520	3,000,000	54,563	2.A FE
478375-AH-1	JOHNSON CONTROLS INTERNATIONAL PLC	C	05/29/2024	CANTOR FITZGERALD		3,109,590	3,000,000	67,500	2.B FE
524660-AZ-0	LEGGETT & PLATT INC		05/15/2024	RAYMOND JAMES/FI		1,386,990	1,500,000	11,367	2.C FE
532457-AP-3	ELI LILLY AND CO		06/20/2024	MESIROW FINANCIAL		3,415,680	3,000,000	94,404	1.E FE
571676-AV-7	MARS INC		05/07/2024	PNC SECURITIES CORP.		1,951,200	2,000,000	5,014	1.E FE
585055-BT-2	MEDTRONIC INC		06/05/2024	BAIRD, ROBERT W., & COMPANY IN		1,893,520	2,000,000	19,688	1.G FE
59156R-AM-0	METLIFE INC		06/26/2024	SALOMON BROTHERS INC		3,094,740	3,000,000	5,700	1.G FE
59156R-CN-6	METLIFE INC		06/03/2024	GOLDMAN		1,991,680	2,000,000		1.G FE
64105M-AC-5	NESTLE CAPITAL CORP		04/12/2024	RAYMOND JAMES/FI		1,962,660	2,000,000	9,208	1.D FE
65364U-AH-9	NIAGARA MOHAWK POWER CORP		05/30/2024	DUNCAN WILLIAMS INC.		1,319,805	1,500,000	10,695	2.A FE
666807-CL-4	NORTHROP GRUMMAN CORP		06/28/2024	RAYMOND JAMES/FI		976,860	1,000,000	4,083	2.A FE
67021C-AV-9	NSTAR ELECTRIC CO		05/30/2024	GOLDMAN		1,987,740	2,000,000	2,700	1.F FE
68233J-CK-8	ONCOR ELECTRIC DELIVERY COMPANY LLC		04/18/2024	RBC Dain Rauscher (US)		1,885,940	2,000,000	9,353	1.F FE
68233J-CS-1	ONCOR ELECTRIC DELIVERY COMPANY LLC		05/13/2024	RBC Dain Rauscher (US)		3,073,290	3,000,000		1.F FE
713466-AD-2	PEPSICO SINGAPORE FINANCING I PTE LTD	C	04/15/2024	RBC Dain Rauscher (US)		3,833,040	4,000,000	31,856	1.E FE
737679-CZ-1	POTOMAC ELECTRIC POWER CO		05/17/2024	The Seaport Group		2,532,769	2,522,000	64,311	1.F FE
742718-GG-8	PROCTER & GAMBLE CO		04/16/2024	RBC Dain Rauscher (US)		1,916,700	2,000,000	19,969	1.D FE
74456Q-AQ-9	PUBLIC SERVICE ELECTRIC AND GAS CO		05/15/2024	FIRST HORIZON CORP		3,596,565	3,500,000	91,992	1.F FE
75513E-BT-7	RTX CORP		04/12/2024	FIRST CLEARING CORPORATION		885,360	800,000	15,867	2.A FE
760759-BK-5	REPUBLIC SERVICES INC		06/17/2024	CHASE SECURITIES INC		2,990,880	3,000,000		1.G FE
771196-CH-3	ROCHE HOLDINGS INC		06/11/2024	RBC Dain Rauscher (US)		2,606,300	2,500,000	11,264	1.C FE

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
87305Q-CR-0	TTX CO		04/18/2024	US BANCORP INVESTMENTS INC.		3,079,080	3,000,000	71,875	1.F FE
892938-AB-7	TRANE TECHNOLOGIES FINANCING LTD	C	06/04/2024	Various		2,996,120	3,000,000		1.G FE
89656G-AC-8	TRL 241 A - ABS		05/22/2024	Montgomery		6,998,663	7,000,000		1.C FE
902494-BM-4	TYSON FOODS INC		06/06/2024	MESIROW FINANCIAL		4,978,975	5,000,000	42,750	2.B FE
907818-CU-0	UNION PACIFIC CORP		05/10/2024	BAIRD, ROBERT W., & COMPANY IN		933,511	875,000	1,975	1.G FE
907818-FQ-6	UNION PACIFIC CORP		06/11/2024	Fifth Third Securities		2,427,330	3,000,000	15,901	1.G FE
911312-CD-6	UNITED PARCEL SERVICE INC		06/26/2024	Various		5,003,340	5,000,000	16,738	1.F FE
91159H-JG-6	US BANCORP		05/15/2024	GOLDMAN		1,886,440	2,000,000	31,734	1.G FE
94106L-BB-4	WASTE MANAGEMENT INC		06/03/2024	FIRST HORIZON CORP		681,704	770,000	7,758	1.G FE
94106L-BW-8	WASTE MANAGEMENT INC		06/05/2024	STIFEL NICOLAUS & CO.		2,467,000	2,500,000	37,578	1.G FE
962166-BT-0	WEYERHAEUSER CO		04/15/2024	STIFEL NICOLAUS & CO.		1,068,330	1,000,000	23,299	2.B FE
963320-BC-9	WHIRLPOOL CORP		05/09/2024	MESIROW FINANCIAL		3,943,760	4,000,000	48,556	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						222,091,399	223,195,864	1,804,230	XXX
62582P-AA-8	MUENCHENER RUECKVERSICHERUNGS GESELLSCHA	C	06/11/2024	BAIRD, ROBERT W., & COMPANY IN		799,000	800,000	2,481	1.F FE
857477-CH-4	STATE STREET		05/22/2024	Various		9,573,750	9,500,000	63,650	2.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						10,372,750	10,300,000	66,131	XXX
2509999997. Total - Bonds - Part 3						342,533,993	351,235,577	2,431,357	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						342,533,993	351,235,577	2,431,357	XXX
857477-CH-4	STATE STREET CORP		01/25/2024	Various	(6,500,000.000)	(6,517,500)	0.00		2.A FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						(6,517,500)	XXX		XXX
4509999997. Total - Preferred Stocks - Part 3						(6,517,500)	XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						(6,517,500)	XXX		XXX
36828A-10-1	GE VERNOVA ORD		04/02/2024	Unknown	13,940.500	727,062			
369604-30-1	GE AEROSPACE ORD		04/02/2024	Unknown	55,762.000	2,782,265			
83444M-10-1	SOLVENTUM CORPORATION		04/01/2024	Unknown	5,100.000	164,267			
88579Y-10-1	3M ORD		04/01/2024	Unknown	20,400.000	873,102			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						4,546,697	XXX		XXX
5989999997. Total - Common Stocks - Part 3						4,546,697	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						4,546,697	XXX		XXX
5999999999. Total - Preferred and Common Stocks						(1,970,803)	XXX		XXX
6009999999 - Totals						340,563,190	XXX	2,431,357	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
266893-AA-4	DURRAH MSN 35603		04/22/2024	Paydown		202,182	202,182	202,182	202,182						202,182				1,702	01/22/2025	1.A
302155-BJ-4	EXPORT-IMPORT BANK OF THE UNITED STATES		04/29/2024	Various		50,000	50,000	50,000	50,000						50,000				657	04/29/2026	1.A
36179M-GW-4	G2 MA0213 - RMBS		06/01/2024	Paydown		5,495	5,495	5,711	5,597		(102)		(102)		5,495				68	07/20/2042	1.A
36179T-ZT-5	G2 MA5254 - RMBS		06/01/2024	Paydown		2,524	2,524	2,524	2,524						2,524				42	06/20/2048	1.A
36179U-F2-3	G2 MA5585 - RMBS		06/01/2024	Paydown		9,313	9,313	9,284	9,263		50		50		9,313				155	11/20/2048	1.A
36179U-HT-2	G2 MA5642 - RMBS		06/01/2024	Paydown		2,923	2,923	2,992	3,178		(255)		(255)		2,923				45	12/20/2048	1.A
36179U-QS-4	G2 MA5865 - RMBS		06/01/2024	Paydown		1,985	1,985	2,020	2,214		(229)		(229)		1,985				29	04/20/2049	1.A
36179U-QT-2	G2 MA5866 - RMBS		06/01/2024	Paydown		1,031	1,031	1,059	1,174		(143)		(143)		1,031				17	04/20/2049	1.A
36179U-T9-3	G2 MA5976 - RMBS		06/01/2024	Paydown		4,231	4,231	4,329	5,070		(839)		(839)		4,231				53	06/20/2049	1.A
36179U-VW-9	G2 MA6029 - RMBS		06/01/2024	Paydown		14,506	14,506	14,649	15,566		(1,060)		(1,060)		14,506				181	07/20/2049	1.A
36179U-VX-7	G2 MA6030 - RMBS		06/01/2024	Paydown		5,970	5,970	6,097	6,675		(704)		(704)		5,970				87	07/20/2049	1.A
36179U-XH-0	G2 MA6080 - RMBS		06/01/2024	Paydown		4,742	4,742	4,834	5,419		(677)		(677)		4,742				53	08/20/2049	1.A
36179U-XJ-6	G2 MA6081 - RMBS		06/01/2024	Paydown		1,882	1,883	1,931	2,135		(253)		(253)		1,882				27	08/20/2049	1.A
36179U-ZH-8	G2 MA6144 - RMBS		06/01/2024	Paydown		8,933	8,933	9,048	9,451		(518)		(518)		8,933				101	09/20/2049	1.A
36179V-4M-9	G2 MA7128 - RMBS		06/01/2024	Paydown		11,741	11,741	12,240	12,604		(863)		(863)		11,741				147	01/20/2051	1.A
36179V-4N-7	G2 MA7129 - RMBS		06/01/2024	Paydown		12,149	12,149	12,681	12,942		(793)		(793)		12,149				177	01/20/2051	1.A
36179V-4P-2	G2 MA7130 - RMBS		06/01/2024	Paydown		9,240	9,240	9,746	10,091		(851)		(851)		9,240				154	01/20/2051	1.A
36179V-6V-7	G2 MA7184 - RMBS		06/01/2024	Paydown		99,192	99,192	100,215	100,292		(1,100)		(1,100)		99,192				833	02/20/2051	1.A
36179V-A6-7	G2 MA6329 - RMBS		06/01/2024	Paydown		2,406	2,406	2,449	2,649		(243)		(243)		2,406				30	12/20/2049	1.A
36179V-FD-7	G2 MA6464 - RMBS		06/01/2024	Paydown		8,961	8,961	9,128	9,835		(874)		(874)		8,961				112	02/20/2050	1.A
36179V-ZJ-2	G2 MA7045 - RMBS		06/01/2024	Paydown		6,892	6,892	7,198	7,694		(802)		(802)		6,892				101	12/20/2050	1.A
36179W-DG-0	G2 MA7303 - RMBS		06/01/2024	Paydown		77,985	77,985	78,752	78,782		(797)		(797)		77,985				637	04/20/2051	1.A
36179W-DS-4	G2 MA7313 - RMBS		06/01/2024	Paydown		99,050	99,050	103,894	104,829		(5,779)		(5,779)		99,050				1,229	04/20/2051	1.A
36179W-E7-9	G2 MA7358 - RMBS		06/01/2024	Paydown		94,077	94,077	94,724	94,739		(662)		(662)		94,077				795	05/20/2051	1.A
36179W-GS-1	G2 MA7409 - RMBS		06/01/2024	Paydown		99,709	99,709	100,644	100,656		(948)		(948)		99,709				826	06/20/2051	1.A
36179W-GU-6	G2 MA7411 - RMBS		06/01/2024	Paydown		8,074	8,074	8,372	8,431		(357)		(357)		8,074				101	06/20/2051	1.A
36179W-LD-8	G2 MA7524 - RMBS		06/01/2024	Paydown		113,058	113,058	116,449	116,493		(3,435)		(3,435)		113,058				1,193	08/20/2051	1.A
36179W-LE-6	G2 MA7525 - RMBS		06/01/2024	Paydown		155,713	155,713	161,260	162,120		(6,407)		(6,407)		155,713				1,943	08/20/2051	1.A
36179X-VF-0	G2 MA8714 - RMBS		06/01/2024	Paydown		116,823	116,823	114,194			2,629		2,629		116,823				1,893	03/20/2053	1.A
36179Y-W6-7	G2 MA9669 - RMBS		06/01/2024	Paydown		11,624	11,624	11,766			(142)		(142)		11,624				58	05/20/2054	1.A
36179Y-WR-1	G2 MA9656 - RMBS		06/01/2024	Paydown		7,049	7,049	7,095			(45)		(45)		7,049				35	05/20/2054	1.A
3620A3-PU-2	GN 717835 - RMBS		06/01/2024	Paydown		1,709	1,709	1,745	1,707		2		2		1,709				28	07/15/2024	1.A
3620A5-6K-0	GN 720074 - RMBS		05/15/2024	Paydown		464	464	479	463		1		1		464				8	06/15/2024	1.A
3620AC-2F-0	GN 726274 - RMBS		06/01/2024	Paydown		3,191	3,191	3,349	3,187		5		5		3,191				59	09/15/2024	1.A
3620AC-5Z-3	GN 726364 - RMBS		06/01/2024	Paydown		1,534	1,534	1,571	1,532		2		2		1,534				25	10/15/2024	1.A
3620AD-CP-5	GN 726478 - RMBS		06/01/2024	Paydown		3,046	3,046	3,137	3,045		1		1		3,046				49	11/15/2024	1.A
36296Q-2B-4	GN 698370 - RMBS		06/01/2024	Paydown		6,412	6,412	6,491	6,450		(38)		(38)		6,412				133	07/15/2039	1.A
36297J-T5-3	GN 713472 - RMBS		06/01/2024	Paydown		3,740	3,740	3,815	3,774		(34)		(34)		3,740				70	06/15/2039	1.A
38375Q-X7-9	GNR 2008-051 PE - CMO/RMBS		06/01/2024	Paydown		2,566	2,567	2,527	2,560		7		7		2,566				51	06/20/2038	1.A
38375X-GH-1	GNR 2008-049 PB - CMO/RMBS		06/01/2024	Paydown		3,459	3,458	3,458	3,460		(1)		(1)		3,459				63	06/20/2038	1.A
38376G-XA-3	GNR 2010-141 B - CMBS		06/01/2024	Paydown		52,056	52,056	52,357	52,024		32		32		52,056				627	02/16/2044	1.A
38376L-W2-1	GNR 2011-129 KC - CMO/RMBS		06/01/2024	Paydown		18,558	18,558	19,080	18,746		(188)		(188)		18,558				153	02/20/2041	1.A
38378B-2T-5	GNR 2012-150 A - CMBS		06/01/2024	Paydown		30,340	30,340	30,842	30,349		(9)		(9)		30,340				240	11/16/2052	1.A
38378B-3T-4	GNR 2013-002 AD - CMBS		06/01/2024	Paydown		31,534	31,534	32,796	31,538		(3)		(3)		31,534				342	04/16/2053	1.A
38378B-4F-3	GNR 2013-007 AC - CMBS		06/01/2024	Paydown		26,727	26,727	27,231	26,722		6		6		26,727				178	03/16/2047	1.A
38378B-6N-4	GNR 2013-013 AB - CMBS		06/01/2024	Paydown		14,202	14,202	14,205	14,198		3		3		14,202				89	04/16/2046	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38378B-6P-9	GNR 2013-013 AC - CMBS		06/01/2024	Paydown		14,202	14,202	13,457	14,162		40		40		14,202				101	04/16/2046	1.A
38378B-E2-1	GNR 2012-114 A - CMBS		06/01/2024	Paydown		25,064	25,064	25,541	25,075		(12)		(12)		25,064				219	01/16/2053	1.A
38378B-M4-8	GNR 2012-120 A - CMBS		06/01/2024	Paydown		23,085	23,085	23,547	23,096		(10)		(10)		23,085				183	02/16/2053	1.A
38378B-P7-8	GNR 2012-125 AB - CMBS		06/01/2024	Paydown		25,360	25,360	26,067	25,389		(29)		(29)		25,360				223	02/16/2053	1.A
38378B-UK-3	GNR 2012-070 AB - CMBS		06/01/2024	Paydown		3,315	3,315	3,349	3,314		2		2		3,315				30	08/16/2052	1.A
38378B-V9-7	GNR 2012-131 A - CMBS		06/01/2024	Paydown		28,710	28,710	29,244	28,723		(13)		(13)		28,710				227	02/16/2053	1.A
38378B-WR-6	GNR 2012-083 AC - CMBS		06/01/2024	Paydown		7,870	7,870	7,824	7,867		3		3		7,870				56	05/16/2045	1.A
38378B-YV-5	GNR 2012-085 AB - CMBS		06/01/2024	Paydown		7,647	7,647	7,847	7,651		(4)		(4)		7,647				73	09/16/2052	1.A
38378K-AX-7	GNR 2013-032 AB - CMBS		06/17/2024	Paydown		17,147	17,147	17,477	17,135		13		13		17,147				129	01/16/2042	1.A
38378K-BG-3	GNR 2013-030 AB - CMBS		06/01/2024	Paydown		38,691	38,691	38,923	38,692						38,691				306	09/16/2053	1.A
38378K-PW-3	GNR 2013-073 AC - CMBS		06/01/2024	Paydown		9,983	9,983	9,384	9,752		231		231		9,983				85	12/16/2045	1.A
38378K-Q9-3	GNR 2013-118 A - CMBS		06/01/2024	Paydown		14,749	14,749	14,315	14,538		211		211		14,749				122	03/16/2048	1.A
38378K-QF-9	GNR 2013-072 AB - CMBS		06/01/2024	Paydown		13,042	13,042	13,063	13,039		3		3		13,042				85	05/16/2046	1.A
38378K-RR-2	GNR 2013-078 AF - CMBS		06/01/2024	Paydown		6,711	6,711	6,647	6,706		4		4		6,711				68	03/16/2048	1.A
38378K-T4-1	GNR 2013-121 AB - CMBS		06/01/2024	Paydown		26,955	26,955	26,503	27,185		(230)		(230)		26,955				351	08/16/2044	1.A
38378K-TG-4	GNR 2013-095 A - CMBS		06/01/2024	Paydown		18,904	18,904	18,225	18,874		30		30		18,904				158	04/16/2047	1.A
38378K-TJ-8	GNR 2013-095 AC - CMBS		06/01/2024	Paydown		13,503	13,503	13,209	13,488		15		15		13,503				127	04/16/2047	1.A
38378K-TS-8	GNR 2013-083 AE - CMBS		06/01/2024	Paydown		89,490	89,490	88,875	89,428		62		62		89,490				635	09/16/2041	1.A
38378K-X5-3	GNR 2013-139 AD - CMBS		06/01/2024	Paydown		1,923	1,923	1,943	1,927		(4)		(4)		1,923				24	02/16/2054	1.A
38378K-XW-4	GNR 2013-105 A - CMBS		06/01/2024	Paydown		50,742	50,742	50,707	50,710		33		33		50,742				361	02/16/2037	1.A
38378N-4A-8	GNR 2014-070 A - CMBS		06/01/2024	Paydown		6,475	6,475	6,340	6,461		15		15		6,475				67	03/16/2049	1.A
38378N-EW-9	GNR 2013-162 A - CMBS		06/01/2024	Paydown		12,523	12,523	12,540	12,521		2		2		12,523				144	09/16/2046	1.A
38378N-ZQ-9	GNR 2014-031 AD - CMBS		06/01/2024	Paydown		5,093	5,093	5,156	5,090		3		3		5,093				68	05/16/2052	1.A
38378X-5B-3	GNR 2015-009 A - CMBS		06/01/2024	Paydown		5,152	5,152	5,314	5,189		(37)		(37)		5,152				62	02/16/2049	1.A
38378X-5T-4	GNR 2015-005 A - CMBS		06/01/2024	Paydown		27,648	27,648	27,302	27,630		18		18		27,648				190	08/16/2042	1.A
38378X-X3-0	GNR 2014-186 AP - CMBS		06/01/2024	Paydown		5,368	5,368	5,489	5,365		3		3		5,368				63	04/16/2050	1.A
38379K-3N-6	GNR 2015-169 AC - CMBS		06/01/2024	Paydown		5,959	5,959	6,022	5,960		(1)		(1)		5,959				65	04/16/2056	1.A
38379K-3V-8	GNR 2015-160 AB - CMBS		06/01/2024	Paydown		10,451	10,451	10,438	10,444		7		7		10,451				87	05/16/2048	1.A
38379K-AQ-1	GNR 2015-019 AE - CMBS		06/01/2024	Paydown		3,042	3,042	3,067	3,049		(7)		(7)		3,042				37	07/16/2056	1.A
38379K-BM-9	GNR 2015-023 DA - CMBS		06/01/2024	Paydown		20,092	20,092	19,783	20,030		62		62		20,092				176	05/16/2043	1.A
38379K-GB-8	GNR 2015-032 AH - CMBS		06/01/2024	Paydown		4,622	4,622	4,691	4,623		(1)		(1)		4,622				48	01/16/2047	1.A
38379K-PM-4	GNR 2015-067 AE - CMBS		06/01/2024	Paydown		4,206	4,206	4,227	4,212		(6)		(6)		4,206				46	10/16/2056	1.A
38379K-R9-1	GNR 2015-125 AC - CMBS		06/01/2024	Paydown		148,129	148,129	148,568	148,076		53		53		148,129				1,202	03/16/2045	1.A
38379K-TT-5	GNR 2015-093 AB - CMBS		06/01/2024	Paydown		247,310	247,310	248,160	247,259		51		51		247,310				2,084	01/16/2047	1.A
38379K-VJ-4	GNR 2015-101 AB - CMBS		06/01/2024	Paydown		10,344	10,344	10,408	10,336		8		8		10,344				103	07/16/2048	1.A
38379R-2A-0	GNR 2017-127 AB - CMBS		06/01/2024	Paydown		7,138	7,138	7,017	7,043		94		94		7,138				74	02/16/2059	1.A
38379R-3Y-7	GNR 2017-135 AG - CMBS		06/01/2024	Paydown		58,127	58,127	57,055	57,604		523		523		58,127				716	08/16/2058	1.A
38379R-GT-4	GNR 2016-036 A - CMBS		06/01/2024	Paydown		2,856	2,856	2,782	2,784		72		72		2,856				30	03/16/2057	1.A
38379R-H3-0	GNR 2017-100 A - CMBS		06/01/2024	Paydown		5,323	5,323	5,284	5,311		12		12		5,323				51	05/16/2056	1.A
38379R-L4-3	GNR 2017-108 A - CMBS		06/01/2024	Paydown		4,613	4,613	4,556	4,580		33		33		4,613				46	08/16/2057	1.A
38379R-MX-8	GNR 2017-022 EA - CMBS		06/01/2024	Paydown		9,451	9,451	9,241	9,352		99		99		9,451				98	12/16/2057	1.A
38379R-RX-3	GNR 2017-054 AH - CMBS		06/01/2024	Paydown		2,515	2,515	2,452	2,474		40		40		2,515				27	12/16/2056	1.A
38379R-S9-5	GNR 2017-106 AC - CMBS		06/01/2024	Paydown		3,552	3,553	3,505	3,514		38		38		3,552				39	04/16/2051	1.A
38379R-VE-0	GNR 2017-050 PT - CMBS		06/01/2024	Paydown		4,412	4,412	4,442	4,443		(32)		(32)		4,412				44	01/16/2057	1.A
38379R-VW-0	GNR 2017-076 AD - CMBS		06/01/2024	Paydown		13,040	13,040	12,854	12,991		49		49		13,040				130	02/16/2050	1.A
38379R-WS-8	GNR 2017-072 AE - CMBS		06/01/2024	Paydown		25,104	25,104	24,936	25,067		37		37		25,104				239	06/16/2049	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: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange 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
38379R-YK-3	GNR 2017-070 A - CMBS		06/01/2024	Paydown		4,063	4,063	4,075	4,059		4		4		4,063				42	10/16/2057	1.A
38379U-2Q-8	GNR 2016-178 DA - CMBS		06/01/2024	Paydown		10,101	10,101	10,062	10,090		11		11		10,101				105	07/16/2049	1.A
38379U-2R-6	GNR 2016-178 EA - CMBS		06/01/2024	Paydown		6,772	6,772	6,689	6,737		35		35		6,772				75	08/16/2058	1.A
38379U-6F-8	GNR 2017-024 BC - CMBS		06/01/2024	Paydown		4,940	4,940	4,649	4,710		229		229		4,940				49	07/16/2050	1.A
38379U-SP-2	GNR 2016-064 CA - CMBS		06/01/2024	Paydown		12,700	12,700	12,763	12,697		3		3		12,700				122	03/16/2045	1.A
38379U-TD-8	GNR 2016-072 AD - CMBS		06/01/2024	Paydown		13,724	13,724	13,835	13,720		3		3		13,724				126	01/16/2045	1.A
38379U-TY-2	GNR 2016-071 AE - CMBS		06/01/2024	Paydown		27,803	27,803	27,421	27,353		451		451		27,803				240	10/16/2057	1.A
38379U-V7-8	GNR 2016-158 AB - CMBS		06/01/2024	Paydown		30,422	30,422	30,764	30,616		(194)		(194)		30,422				241	09/16/2056	1.A
38379U-V8-6	GNR 2016-158 AC - CMBS		06/01/2024	Paydown		5,141	5,141	5,171	5,142		(1)		(1)		5,141				43	03/16/2057	1.A
38379U-X7-6	GNR 2016-152 DA - CMBS		06/01/2024	Paydown		26,701	26,701	26,801	26,708		(7)		(7)		26,701				223	06/16/2049	1.A
38380J-5G-9	GNR 2018-088 AS - CMBS		06/01/2024	Paydown		20,011	20,011	20,017	19,997		13		13		20,011				217	06/16/2049	1.A
38380J-6L-7	GNR 2018-086 V - CMBS		06/01/2024	Paydown		49,246	49,246	47,822	48,644		602		602		49,246				625	01/16/2034	1.A
38380J-AK-4	GNR 2017-158 A - CMBS		06/01/2024	Paydown		10,321	10,321	10,211	10,284		37		37		10,321				95	06/16/2047	1.A
38380J-AS-7	GNR 2017-148 A - CMBS		06/01/2024	Paydown		10,214	10,214	10,125	10,183		31		31		10,214				96	04/16/2052	1.A
38380J-DF-2	GNR 2017-168 A - CMBS		06/01/2024	Paydown		8,729	8,729	8,621	8,694		36		36		8,729				82	11/16/2057	1.A
38380J-ED-6	GNR 2017-169 AB - CMBS		06/01/2024	Paydown		11,017	11,017	10,943	10,983		33		33		11,017				110	03/16/2050	1.A
38380J-GN-2	GNR 2017-185 AD - CMBS		06/01/2024	Paydown		8,707	8,707	8,392	8,348		359		359		8,707				82	04/16/2059	1.A
38380J-JY-5	GNR 2017-190 AE - CMBS		06/01/2024	Paydown		3,493	3,493	3,342	3,415		78		78		3,493				35	08/16/2053	1.A
38380J-KT-4	GNR 2018-004 AB - CMBS		06/01/2024	Paydown		11,375	11,375	11,133	11,291		83		83		11,375				107	10/16/2052	1.A
38380J-LM-8	GNR 2018-002 AC - CMBS		06/01/2024	Paydown		5,863	5,863	5,515	5,608		255		255		5,863				61	03/16/2059	1.A
38380J-LN-6	GNR 2018-002 AD - CMBS		06/01/2024	Paydown		8,072	8,072	7,871	7,950		122		122		8,072				81	03/16/2059	1.A
38380J-NA-2	GNR 2018-010 A - CMBS		06/01/2024	Paydown		3,929	3,929	3,818	3,872		57		57		3,929				43	02/16/2059	1.A
38380J-NB-0	GNR 2018-010 AB - CMBS		06/01/2024	Paydown		6,419	6,419	6,108	6,187		232		232		6,419				70	04/16/2060	1.A
38380J-NF-1	GNR 2018-003 AB - CMBS		06/01/2024	Paydown		7,252	7,252	7,104	7,214		38		38		7,252				68	06/16/2050	1.A
38380J-NP-9	GNR 2018-016 A - CMBS		06/01/2024	Paydown		118,634	118,634	114,630	117,037		1,597		1,597		118,634				982	03/16/2050	1.A
38380J-NQ-7	GNR 2018-016 AB - CMBS		06/01/2024	Paydown		127,429	127,429	124,385	125,575		1,853		1,853		127,429				1,142	06/16/2058	1.A
38380J-NW-4	GNR 2018-020 A - CMBS		06/01/2024	Paydown		8,590	8,591	8,431	8,567		24		24		8,590				90	09/16/2049	1.A
38380J-PQ-5	GNR 2018-023 AC - CMBS		06/01/2024	Paydown		732,608	732,608	712,003	714,424		18,184		18,184		732,608				6,370	11/16/2059	1.A
38380J-Q7-6	GNR 2018-069 AE - CMBS		06/01/2024	Paydown		22,475	22,475	22,475	22,471		4		4		22,475				235	09/16/2058	1.A
38380J-Q8-4	GNR 2018-069 AG - CMBS		06/01/2024	Paydown		58,551	58,551	56,282	56,645		1,906		1,906		58,551				611	01/16/2059	1.A
38380J-QT-8	GNR 2018-025 AE - CMBS		06/01/2024	Paydown		7,777	7,777	7,720	7,730		48		48		7,777				88	04/16/2059	1.A
38380J-R6-7	GNR 2018-073 CA - CMBS		06/01/2024	Paydown		4,625	4,625	4,572	4,598		28		28		4,625				58	04/16/2049	1.A
38380J-U6-3	GNR 2018-073 AJ - CMBS		06/01/2024	Paydown		5,535	5,535	5,247	5,327		209		209		5,535				58	08/16/2052	1.A
38380J-UB-2	GNR 2018-035 A - CMBS		06/01/2024	Paydown		17,582	17,582	17,287	17,325		257		257		17,582				183	03/16/2060	1.A
38380J-XC-7	GNR 2018-045 A - CMBS		06/01/2024	Paydown		5,617	5,617	5,400	5,530		87		87		5,617				59	11/16/2048	1.A
38380J-XD-5	GNR 2018-045 AB - CMBS		06/01/2024	Paydown		29,959	29,959	29,041	29,607		352		352		29,959				325	11/16/2048	1.A
38380J-YF-9	GNR 2018-052 AN - CMBS		06/01/2024	Paydown		7,300	7,300	6,981	7,178		122		122		7,300				76	10/16/2049	1.A
38380M-7Q-8	GNR 2019-068 VB - CMBS		06/01/2024	Paydown		158,284	158,284	151,198	156,886		1,398		1,398		158,284				1,638	09/16/2058	1.A
38380M-BX-8	GNR 2018-098 A - CMBS		06/01/2024	Paydown		2,415	2,415	2,410	2,411		4		4		2,415				30	10/16/2050	1.A
38380M-HU-8	GNR 2018-109 V - CMBS		06/01/2024	Paydown		50,801	50,801	48,513	50,426		375		375		50,801				635	11/16/2035	1.A
38380M-MP-3	GNR 2018-129 V - CMBS		06/01/2024	Paydown		25,245	25,245	23,785	24,857		388		388		25,245				316	07/16/2036	1.A
38380M-WT-4	GNR 2018-157 V - CMBS		06/01/2024	Paydown		34,217	34,217	33,965	34,091		126		126		34,217				428	05/16/2037	1.A
38380N-2K-4	GNR 2020-020 AE - CMBS		06/01/2024	Paydown		8,367	8,367	8,406	8,398		(31)		(31)		8,367				84	01/16/2061	1.A
38380N-CA-5	GNR 2019-066 AB - CMBS		06/01/2024	Paydown		1,550	1,550	1,545	1,544		6		6		1,550				19	08/16/2060	1.A
38380N-CS-6	GNR 2019-080 A - CMBS		06/01/2024	Paydown		7,003	7,003	7,056	7,053		(50)		(50)		7,003				91	11/16/2060	1.A
38380N-DA-4	GNR 2019-076 AD - CMBS		06/01/2024	Paydown		6,886	6,886	6,908	6,908		(22)		(22)		6,886				86	11/16/2059	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38380N-HP-7	GNR 2019-094 A - CMBS		06/01/2024	Paydown		4,205	4,205	4,139	4,126		79		79		4,205				44	06/16/2061	1.A
38380P-2Q-6	GNR 2020-145 AC - CMBS		06/01/2024	Paydown		18,918	18,918	18,918	18,918						18,918				91	03/16/2063	1.A
38380P-4A-9	GNR 2020-128 AH - CMBS		06/01/2024	Paydown		35,419	35,419	35,126	35,200		219		219		35,419				221	10/16/2062	1.A
38380R-2U-3	GNR 2021-065 AB - CMBS		06/01/2024	Paydown		24,938	24,938	25,035	24,997		(59)		(59)		24,938				156	03/16/2059	1.A
38380R-2Y-5	GNR 2021-065 AK - CMBS		06/01/2024	Paydown		42,025	42,025	42,276	42,203		(178)		(178)		42,025				307	12/16/2062	1.A
38380R-3W-8	GNR 2021-060 AH - CMBS		06/01/2024	Paydown		23,581	23,581	23,607	23,595		(14)		(14)		23,581				172	05/16/2063	1.A
38380R-NT-3	GNR 2021-017 B - CMBS		06/01/2024	Paydown		35,920	35,920	36,009	35,977		(57)		(57)		35,920				187	01/16/2061	1.A
38380R-PF-1	GNR 2021-003 AG - CMBS		06/01/2024	Paydown		51,298	51,298	52,102	51,910		(612)		(612)		51,298				321	09/16/2062	1.A
38380R-QM-5	GNR 2021-010 AH - CMBS		06/01/2024	Paydown		35,207	35,207	35,279	35,255		(48)		(48)		35,207				183	05/16/2063	1.A
38380R-R3-6	GNR 2021-061 AC - CMBS		06/01/2024	Paydown		28,839	28,839	29,280	29,198		(359)		(359)		28,839				240	08/16/2063	1.A
38380R-SF-8	GNR 2021-005 AB - CMBS		06/01/2024	Paydown		14,182	14,182	14,319	14,280		(99)		(99)		14,182				89	01/16/2061	1.A
38380R-SK-7	GNR 2021-013 AD - CMBS		06/01/2024	Paydown		41,036	41,036	40,799	40,864		172		172		41,036				171	03/16/2062	1.A
38380R-SL-5	GNR 2021-013 AE - CMBS		06/01/2024	Paydown		61,554	61,554	61,900	61,788		(234)		(234)		61,554				321	03/16/2062	1.A
38380R-TB-6	GNR 2021-012 AB - CMBS		06/01/2024	Paydown		49,685	49,685	50,430	50,250		(565)		(565)		49,685				311	03/16/2063	1.A
38380R-TL-4	GNR 2021-021 AD - CMBS		06/01/2024	Paydown		28,880	28,880	29,130	29,056		(176)		(176)		28,880				181	06/16/2063	1.A
38380R-UD-0	GNR 2122 AJ - CMBS		06/01/2024	Paydown		23,807	23,807	23,928	23,888		(81)		(81)		23,807				129	05/16/2063	1.A
38380R-US-7	GNR 2021-033 AG - CMBS		06/01/2024	Paydown		23,735	23,735	24,066	24,007		(272)		(272)		23,735				148	10/16/2062	1.A
38380R-WS-5	GNR 2021-038 AC - CMBS		06/01/2024	Paydown		100,131	100,131	99,395	99,595		536		536		100,131				417	12/16/2062	1.A
38380R-XE-5	GNR 2021-036 AC - CMBS		06/01/2024	Paydown		30,348	30,348	30,272	30,289		59		59		30,348				145	03/16/2063	1.A
38380R-XQ-8	GNR 2021-028 AE - CMBS		06/01/2024	Paydown		84,385	84,385	84,253	84,273		111		111		84,385				440	01/16/2062	1.A
38380R-Z6-0	GNR 2021-063 DQ - CMBS		06/01/2024	Paydown		35,490	35,490	35,357	35,395		95		95		35,490				222	12/16/2056	1.A
38380U-UL-5	GNR 2018-017 MA - CMBS		06/01/2024	Paydown		4,852	4,852	4,748	4,753		98		98		4,852				53	05/16/2052	1.A
38381D-2Y-5	GNR 2021-166 AB - CMBS		06/01/2024	Paydown		37,313	37,313	37,306	37,302		11		11		37,313				234	02/16/2063	1.A
38381D-3S-7	GNR 2021-168 AC - CMBS		06/01/2024	Paydown		38,570	38,570	38,010	38,159		412		412		38,570				201	05/16/2063	1.A
38381D-4R-8	GNR 2021-178 AG - CMBS		06/01/2024	Paydown		38,038	38,038	37,218	37,425		613		613		38,038				198	10/16/2061	1.A
38381D-5Q-9	GNR 2021-180 AC - CMBS		06/01/2024	Paydown		37,036	37,036	36,894	36,921		115		115		37,036				247	01/16/2063	1.A
38381D-6Q-8	GNR 2021-189 EN - CMBS		06/01/2024	Paydown		36,624	36,624	36,153	36,249		375		375		36,624				214	08/16/2060	1.A
38381D-7W-4	GNR 2021-183 AB - CMBS		06/01/2024	Paydown		41,931	41,930	41,587	41,672		258		258		41,931				262	01/16/2063	1.A
38381D-A5-9	GNR 2021-141 AE - CMBS		06/01/2024	Paydown		28,680	28,680	28,680	28,680						28,680				179	06/16/2063	1.A
38381D-AD-2	GNR 2021-070 AD - CMBS		06/01/2024	Paydown		21,260	21,260	21,079	21,114		146		146		21,260				133	11/16/2062	1.A
38381D-AH-3	GNR 2021-070 AL - CMBS		06/01/2024	Paydown		25,512	25,512	25,720	25,673		(160)		(160)		25,512				186	11/16/2062	1.A
38381D-B6-6	GNR 2021-150 AC - CMBS		06/01/2024	Paydown		27,472	27,472	27,326	27,363		110		110		27,472				160	05/16/2063	1.A
38381D-F4-7	GNR 2021-147 EN - CMBS		06/01/2024	Paydown		28,701	28,701	28,677	28,679		22		22		28,701				167	09/16/2059	1.A
38381D-FH-8	GNR 2021-084 EH - CMBS		06/01/2024	Paydown		70,572	70,572	70,707	70,658		(86)		(86)		70,572				485	07/16/2060	1.A
38381D-GA-2	GNR 2021-085 AD - CMBS		06/01/2024	Paydown		23,659	23,659	23,464	23,516		144		144		23,659				148	03/16/2063	1.A
38381D-J5-0	GNR 2021-147 KH - CMBS		06/01/2024	Paydown		47,835	47,836	47,357	47,480		355		355		47,835				249	09/16/2059	1.A
38381D-JE-1	GNR 2021-090 AC - CMBS		06/01/2024	Paydown		38,144	38,144	38,436	38,350		(206)		(206)		38,144				254	02/16/2056	1.A
38381D-KW-9	GNR 2021-113 AE - CMBS		06/01/2024	Paydown		32,331	32,331	31,896	32,034		297		297		32,331				175	07/16/2062	1.A
38381D-LD-0	GNR 2021-106 AD - CMBS		06/01/2024	Paydown		31,078	31,078	31,271	31,232		(154)		(154)		31,078				227	09/16/2062	1.A
38381D-M7-2	GNR 2021-144 AC - CMBS		06/01/2024	Paydown		26,322	26,322	25,995	26,060		262		262		26,322				137	03/16/2063	1.A
38381D-MJ-6	GNR 2021-110 AH - CMBS		06/01/2024	Paydown		35,802	35,802	35,871	35,844		(42)		(42)		35,802				261	11/16/2063	1.A
38381D-NR-7	GNR 2021-108 DH - CMBS		06/01/2024	Paydown		39,330	39,330	39,502	39,441		(111)		(111)		39,330				270	12/16/2056	1.A
38381D-Q7-8	GNR 2021-148 AD - CMBS		06/01/2024	Paydown		20,251	20,251	20,497	20,428		(178)		(178)		20,251				148	10/16/2063	1.A
38381D-QW-3	GNR 2021-112 AB - CMBS		06/01/2024	Paydown		19,259	19,259	19,590	19,537		(278)		(278)		19,259				160	10/16/2063	1.A
38381D-RC-6	GNR 2021-101 AD - CMBS		06/01/2024	Paydown		67,809	67,809	67,410	67,503		306		306		67,809				424	11/16/2062	1.A
38381D-ST-8	GNR 2021-126 AG - CMBS		06/01/2024	Paydown		26,543	26,543	26,348	26,394		149		149		26,543				149	02/16/2063	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38381D-T2-6	GNR 2021-164 AH - CMBS		06/01/2024	Paydown		34,674	34,674	34,549	34,575		98		98		34,674				217	10/16/2063	1.A
38381D-UD-0	GNR 2021-124 AC - CMBS		06/01/2024	Paydown		39,813	39,813	39,800	39,795		18		18		39,813				249	12/16/2061	1.A
38381D-UW-8	GNR 2021-134 EN - CMBS		06/01/2024	Paydown		19,096	19,096	19,002	19,017		79		79		19,096				111	03/16/2060	1.A
38381D-WF-3	GNR 2021-133 AB - CMBS		06/01/2024	Paydown		33,220	33,220	33,526	33,440		(221)		(221)		33,220				242	09/16/2062	1.A
38381D-X9-6	GNR 2021-169 EN - CMBS		06/01/2024	Paydown		37,584	37,584	37,417	37,455		129		129		37,584				219	03/16/2060	1.A
38381D-XC-9	GNR 2021-120 A - CMBS		06/01/2024	Paydown		177,207	177,207	177,484	177,355		(148)		(148)		177,207				931	01/16/2062	1.A
38381D-XG-0	GNR 2021-120 AE - CMBS		06/01/2024	Paydown		121,584	121,584	122,130	121,956		(372)		(372)		121,584				745	11/16/2062	1.A
38381D-YF-1	GNR 2021-132 AD - CMBS		06/01/2024	Paydown		21,834	21,834	21,747	21,764		70		70		21,834				137	04/16/2063	1.A
38381D-ZG-8	GNR 2021-128 A - CMBS		06/01/2024	Paydown		47,718	47,717	47,781	47,746		(29)		(29)		47,718				249	02/16/2051	1.A
38381E-AH-1	GNR 2021-181 AC - CMBS		06/01/2024	Paydown		35,632	35,632	35,597	35,600		32		32		35,632				223	01/16/2063	1.A
38381H-R7-8	GNR 2023-010 AC - CMBS		06/01/2024	Paydown		15,641	15,641	13,766	14,003		1,638		1,638		15,641				196	10/16/2064	1.A
38381T-TF-2	GNR 2019-044 EJ - CMO/RMBS		06/01/2024	Paydown		52,089	52,089	52,072	52,098		(9)		(9)		52,089				521	04/20/2049	1.A
38381V-PX-2	GNR 2019-065 WC - CMO/RMBS		06/01/2024	Paydown		11,794	11,794	11,617	11,572		222		222		11,794				123	03/20/2049	1.A
38381Y-Y9-9	GNR 2019-112 NC - CMO/RMBS		06/01/2024	Paydown		2,285	2,285	2,314	2,425		(140)		(140)		2,285				29	09/20/2049	1.A
38382C-Z4-6	GNR 2020-016 BM - CMO/RMBS		06/01/2024	Paydown		8,235	8,235	8,374	8,895		(660)		(660)		8,235				94	02/20/2050	1.A
38383C-T3-4	GNR 2021-186 AD - CMBS		06/01/2024	Paydown		39,333	39,333	38,980	39,066		267		267		39,333				246	05/16/2063	1.A
690353-3T-2	UNITED STATES INTERNATIONAL DEVELOPMENT		04/05/2024	Paydown		46,060	46,060	46,060	46,060						46,060				765	10/05/2034	1.A
690353-4C-8	UNITED STATES INTERNATIONAL DEVELOPMENT		06/20/2024	Paydown		142,857	(117,347)	(125,700)	(124,424)		267,281		267,281		142,857				(6,645)	09/30/2032	1.A
690353-4V-6	UNITED STATES INTERNATIONAL DEVELOPMENT		06/15/2024	Paydown		117,200	117,200	138,787	134,797		(17,597)		(17,597)		117,200				2,104	06/15/2035	1.A
690353-5U-7	US INTERNATIONAL DEVELOPMENT FINANCE COR		04/15/2024	Paydown		64,651	64,651	75,321	73,725		(9,073)		(9,073)		64,651				1,031	07/15/2038	1.A
690353-6B-8	UNITED STATES INTERNATIONAL DEVELOPMENT		04/05/2024	Paydown		46,060	46,060	46,060	46,060						46,060				677	10/05/2034	1.A
690353-7E-1	UNITED STATES INTERNATIONAL DEVELOPMENT		04/15/2024	Redemption @ 100.00		107,752	107,752	109,037	108,791		(18)		(18)		108,774		(1,021)	(1,021)	1,234	07/15/2038	1.A
690353-XM-4	US INTERNATIONAL DEVELOPMENT FINANCE COR		06/15/2024	Paydown		14,286	14,286	14,779	14,484		(198)		(198)		14,286				256	12/15/2030	1.A
690353-XN-2	US INTERNATIONAL DEVELOPMENT FINANCE COR		06/15/2024	Paydown		51,469	51,469	58,294	56,252		(4,783)		(4,783)		51,469				911	12/15/2030	1.A
690353-YF-8	UNITED STATES INTERNATIONAL DEVELOPMENT		06/15/2024	Paydown		74,627	74,627	84,183	81,578		(6,952)		(6,952)		74,627				1,257	12/15/2030	1.A
690355-BA-9	UNITED STATES INTERNATIONAL DEVELOPMENT		06/15/2024	Paydown		88,708	88,708	96,601	95,325		(6,617)		(6,617)		88,708				1,057	11/20/2037	1.A
831628-DH-2	SBA 100104 - RMBS		06/15/2024	Paydown		2,726	2,726	2,815	2,784		(58)		(58)		2,726				56	12/25/2038	1.A
83162C-H2-2	SBAP 2020-20 J A - ABS		04/01/2024	Paydown		21,475	21,475	21,475	21,475						21,475				116	10/01/2040	1.A
83162C-H5-5	SBAP 2020-20 K K - ABS		05/01/2024	Paydown		166,832	166,832	166,832	166,832						166,832				914	11/01/2040	1.A
83162C-H8-9	SBAP 2020-25 L L - ABS		06/01/2024	Paydown		151,373	151,373	151,373	151,373						151,373				931	12/01/2045	1.A
83162C-K5-1	SBAP 2021-25E E - ABS		05/01/2024	Paydown		160,581	160,581	160,581	160,581						160,581				1,255	05/01/2046	1.A
83162C-P5-6	SBAP 2022-25 E E - ABS		05/01/2024	Paydown		76,104	76,104	76,104	76,104						76,104				1,519	05/01/2047	1.A
83162C-R6-2	SBAP 2022-25 L A - ABS		06/01/2024	Paydown		53,561	53,561	53,561	53,561						53,561				1,278	12/01/2047	1.A
83162C-RS-4	SBAP 2008-20D A - ABS		04/01/2024	Paydown		15,458	15,458	16,076	15,584		(126)		(126)		15,458				415	04/01/2028	1.A
83162C-S7-9	SBIC 2023-10A A - ABS		03/01/2024	Paydown															1,642	03/01/2033	1.A
83162C-S9-5	SBAP 2023-25 D D - ABS		04/01/2024	Paydown		145,325	145,325	141,522	141,533		3,792		3,792		145,325				3,301	04/01/2048	1.A
83162C-SD-6	SBAP 2008-20K A - ABS		05/01/2024	Paydown		16,331	16,331	16,331	16,332		(1)		(1)		16,331				553	11/01/2028	1.A
83162C-SL-8	SBAP 2009-20D A - ABS		04/01/2024	Paydown		37,194	37,194	37,868	37,395		(201)		(201)		37,194				802	04/01/2029	1.A
83162C-SP-9	SBAP 2009-20 F A - ABS		06/01/2024	Paydown		9,613	9,613	9,613	9,610		3		3		9,613				238	06/01/2029	1.A
83162C-SV-6	SBAP 2009-20J A - ABS		04/01/2024	Paydown		19,893	19,893	20,465	20,043		(150)		(150)		19,893				390	10/01/2029	1.A
83162C-SY-0	SBAP 2009-20L A - ABS		06/01/2024	Paydown		73,300	73,300	73,300	73,262		37		37		73,300				1,484	12/01/2029	1.A
83162C-T5-2	SBAP 2023-20F F - ABS		06/01/2024	Paydown		28,658	28,658	28,658	28,658						28,658				704	06/01/2043	1.A
83162C-TE-3	SBAP 1020D A - ABS		04/01/2024	Paydown		82,038	82,038	82,038	81,997		41		41		82,038				1,788	04/01/2030	1.A
83162C-TG-8	SBAP 2010-20 E A - ABS		05/01/2024	Paydown		124,301	124,301	125,355	121,908		2,393		2,393		124,301				2,554	05/01/2030	1.A
83162C-TH-6	SBAP 2010-20F A - ABS		06/01/2024	Paydown		69,644	69,644	69,644	69,605		39		39		69,644				1,351	06/01/2030	1.A
83162C-TP-8	SBAP 2010-20J A - ABS		04/01/2024	Paydown		58,910	58,910	58,910	58,909		1		1		58,910				916	10/01/2030	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
83162C-U8-4	SBAP 2023-25 J J - ABS		04/01/2024	Paydown		79,572	79,572	79,538	79,538		33		33		79,572				2,190	10/01/2048	1.A
83162C-UA-9	SBAP 2011-20E A - ABS		05/01/2024	Paydown		42,426	42,426	43,286	42,672		(246)		(246)		42,426				804	05/01/2031	1.A
83162C-UH-4	SBAP 2011-20J A - ABS		04/01/2024	Paydown		283,660	283,660	284,514	283,606		54		54		283,660				3,915	10/01/2031	1.A
83162C-UL-5	SBAP 2011-20L A - ABS		06/01/2024	Paydown		96,137	96,137	96,137	96,088		49		49		96,137				1,380	12/01/2031	1.A
83162C-US-0	SBAP 2012-20D A - ABS		04/01/2024	Paydown		27,688	27,688	27,688	27,648		41		41		27,688				370	04/01/2032	1.A
83162C-UU-5	SBAP 2012-20E A - ABS		05/01/2024	Paydown		78,532	78,532	78,532	78,481		51		51		78,532				935	05/01/2032	1.A
83162C-V5-9	SBAP 2023-25 L L - ABS		06/01/2024	Paydown		94,329	94,329	94,329	94,329						94,329				2,345	12/01/2048	1.A
83164K-XU-2	SBA 508791 - RMBS		06/01/2024	Paydown		2,730	2,730	2,897	3,197		(468)		(468)		2,730				95	04/25/2035	1.A
90376P-AD-3	UNITED STATES INTERNATIONAL DEVELOPMENT		04/15/2024	Paydown		145,862	145,862	152,854	150,533		(4,671)		(4,671)		145,862				1,305	10/15/2029	1.A
90376P-AP-6	UNITED STATES INTERNATIONAL DEVELOPMENT		06/18/2024	Paydown		77,620	77,620	81,914	81,212		(3,593)		(3,593)		77,620				754	11/20/2037	1.A
90376P-CJ-8	UNITED STATES INTERNATIONAL DEVELOPMENT		06/17/2024	Paydown		155,239	155,239	155,062	155,084		155		155		155,239				1,222	11/20/2037	1.A
90376P-CV-1	UNITED STATES INTERNATIONAL DEVELOPMENT		04/05/2024	Paydown		74,490	74,490	74,490	74,490						74,490				715	10/05/2034	1.A
0109999999. Subtotal - Bonds - U.S. Governments						9,848,621	9,588,416	9,620,524	9,490,973		225,614		225,614		9,849,642		(1,021)	(1,021)	96,967	XXX	XXX
419792-HV-1	HAWAII ST		05/21/2024	FIRST CLEARING CORPORATION		2,017,520	2,000,000	2,283,960	2,069,870		(11,873)		(11,873)		2,057,997		(40,477)	(40,477)	51,556	04/01/2028	1.C FE
419792-RK-4	HAWAII ST		06/12/2024	SIEBERT, BRANFORD, SHANK & CO		2,032,260	2,000,000	2,225,220	2,082,056		(10,638)		(10,638)		2,071,418		(39,158)	(39,158)	49,333	05/01/2029	1.C FE
574193-MF-2	MARYLAND ST		06/25/2024	DEAN WITTER REYNOLDS		1,998,400	2,000,000	2,179,800	2,000,000						2,000,000		(1,600)	(1,600)	72,222	08/01/2027	1.A FE
594612-EB-5	MICHIGAN ST		06/26/2024	Merrill Lynch		1,896,340	2,000,000	2,000,000	2,000,000						2,000,000		(103,660)	(103,660)	39,333	05/01/2030	1.B FE
60412A-GB-3	MINNESOTA ST		05/09/2024	SIEBERT, BRANFORD, SHANK & CO		2,421,800	2,500,000	2,585,975	2,527,944		(3,835)		(3,835)		2,524,109		(102,309)	(102,309)	58,750	08/01/2030	1.A FE
917542-VJ-8	UTAH ST		05/22/2024	FIRST CLEARING CORPORATION		2,037,320	2,000,000	2,196,000	2,079,217		(8,584)		(8,584)		2,070,632		(33,312)	(33,312)	71,778	07/01/2030	1.A FE
928109-U9-6	COMMONWEALTH VIRGINIA		04/23/2024	JANNEY MONTGOMERY SCOTT INC		1,844,560	2,000,000	1,977,520	1,990,788		628		628		1,991,416		(146,856)	(146,856)	16,000	06/01/2028	1.A FE
97705M-FH-3	WISCONSIN ST		05/01/2024	Call @ 100.00		2,000,000	2,000,000	2,277,860	2,013,085		(13,085)		(13,085)		2,000,000				40,000	05/01/2028	1.B FE
97705M-FZ-3	WISCONSIN ST		05/21/2024	FIRST CLEARING CORPORATION		2,007,640	2,000,000	2,169,580	2,030,448		(8,840)		(8,840)		2,021,608		(13,968)	(13,968)	44,889	05/01/2028	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						18,255,840	18,500,000	19,895,915	18,793,409		(56,228)		(56,228)		18,737,180		(481,340)	(481,340)	443,861	XXX	XXX
199492-TM-1	COLUMBUS OHIO		05/09/2024	Merrill Lynch		1,961,000	2,000,000	2,092,120	2,033,969		(3,666)		(3,666)		2,030,303		(69,303)	(69,303)	37,000	04/01/2028	1.A FE
235308-WB-5	DALLAS TEX INDPT SCH DIST		05/28/2024	SIEBERT, BRANFORD, SHANK & CO		2,414,725	2,500,000	2,636,450	2,518,685		(6,743)		(6,743)		2,511,942		(97,217)	(97,217)	59,167	02/15/2028	1.A FE
249002-EE-2	DENTON TEX INDPT SCH DIST		04/30/2024	Merrill Lynch		1,928,340	2,000,000	2,128,680	2,030,357		(4,683)		(4,683)		2,025,674		(97,334)	(97,334)	42,833	08/15/2028	1.A FE
250325-SA-6	DESCHUTES CNTY ORE ADMINISTRATIVE SCH DI		06/15/2024	Maturity @ 100.00		1,500,000	1,500,000	1,492,560	1,499,663		337		337		1,500,000				16,875	06/15/2024	1.B FE
250325-TB-3	DESCHUTES CNTY ORE ADMINISTRATIVE SCH DI		06/18/2024	Merrill Lynch		1,925,520	2,000,000	2,104,080	2,039,371		(5,137)		(5,137)		2,034,234		(108,714)	(108,714)	30,833	06/15/2029	1.B FE
287425-C4-2	ELK RIVER MINN INDPT SCH DIST NO 728		04/03/2024	Call @ 100.00		2,980,000	2,980,000	3,123,189	2,981,481		(1,481)		(1,481)		2,980,000				60,097	02/01/2027	1.B FE
30382A-EQ-1	FAIRFAX CNTY VA		04/17/2024	DAVIDSON (D.A.) & CO. INC.		2,526,375	2,500,000	2,919,450	2,600,789		(13,057)		(13,057)		2,587,733		(61,358)	(61,358)	55,000	10/01/2028	1.A FE
386155-DQ-5	GRAND PRAIRIE TEX INDPT SCH DIST		05/15/2024	DEAN WITTER REYNOLDS		1,935,220	2,000,000	2,122,760	2,028,369		(4,917)		(4,917)		2,023,452		(88,232)	(88,232)	45,333	08/15/2028	1.A FE
387460-LH-9	GRANITE SCH DIST UTAH SALT LAKE CNTY		04/10/2024	Call @ 100.00		855,000	855,000	903,692	855,000						855,000				9,191	06/01/2024	1.A FE
438687-BS-3	HONOLULU HAWAII CITY & CNTY		04/25/2024	SIEBERT, BRANFORD, SHANK & CO		2,395,525	2,500,000	2,602,875	2,540,755		(3,467)		(3,467)		2,537,289		(141,764)	(141,764)	49,583	09/01/2029	1.C FE
494619-EL-9	KING & PIERCE CNTY WASH SCH DIST NO 408		05/08/2024	MESIROW FINANCIAL		2,559,925	2,500,000	2,707,325	2,594,318		(8,112)		(8,112)		2,586,206		(26,281)	(26,281)	44,167	12/01/2030	1.A FE
49474F-SF-8	KING CNTY WASH		04/30/2024	MESIROW FINANCIAL		2,543,775	2,500,000	2,864,650	2,640,451		(12,989)		(12,989)		2,627,462		(83,687)	(83,687)	83,611	07/01/2029	1.A FE
495033-EJ-7	KING CNTY WASH SCH DIST NO 401 HIGHLINE		06/18/2024	STIFEL NICOLAUS & CO.		2,020,580	2,000,000	2,227,100	2,073,284		(11,363)		(11,363)		2,061,921		(41,341)	(41,341)	44,222	12/01/2029	1.B FE
498531-HF-2	KLEIN TEX INDPT SCH DIST		05/09/2024	DEAN WITTER REYNOLDS		1,948,400	2,000,000	2,122,140	2,022,765		(5,171)		(5,171)		2,017,594		(69,194)	(69,194)	47,000	08/01/2028	1.A FE
584002-VK-2	MECKLENBURG CNTY N C		06/26/2024	RBC Dain Rauscher (US)		2,027,160	2,000,000	2,306,760	2,111,331		(16,168)		(16,168)		2,095,164		(68,004)	(68,004)	59,111	04/01/2029	1.A FE
592112-SL-1	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		05/07/2024	RBC Dain Rauscher (US)		2,056,660	2,000,000	2,244,360	2,090,954		(8,852)		(8,852)		2,082,102		(25,442)	(25,442)	68,444	07/01/2028	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
741701-3H-7	PRINCE GEORGE'S COUNTY		05/21/2024	RBC Dain Rauscher (US)		1,916,360	2,000,000	2,071,880	2,028,718		(2,903)		(2,903)		2,025,815		(109,455)	(109,455)	41,333	09/15/2029	1.A FE
787642-4N-4	ST CHARLES CNTY MO FRANCIS HOWELL SCH DI		05/07/2024	Call @ 100.00		1,000,000	1,000,000	1,139,900	1,003,087		(3,087)		(3,087)		1,000,000				27,333	03/01/2027	1.B FE
804362-ME-8	SAUK RAPIDS MINN INDPT SCH DIST NO 047		04/25/2024	Call @ 100.00		1,500,000	1,500,000	1,696,470	1,502,167		(2,167)		(2,167)		1,500,000				44,000	02/01/2026	1.A FE
812626-2B-4	SEATTLE WASH		06/26/2024	Unknown		1,040,000	1,040,000	1,139,164	1,043,744		(3,744)		(3,744)		1,040,000				27,156	05/01/2026	1.A FE
92818H-GX-3	VIRGINIA ST PUB SCH AUTH SCH FING		05/15/2024	RBC Dain Rauscher (US)		1,837,980	2,000,000	2,000,000	2,000,000						2,000,000		(162,020)	(162,020)	35,750	08/01/2029	1.B FE
937785-UX-9	WASHINGTON CNTY MINN		05/08/2024	Merrill Lynch		2,356,725	2,500,000	2,505,500	2,501,506		(253)		(253)		2,501,253		(144,528)	(144,528)	43,594	02/01/2028	1.A FE
938234-QY-0	WASHINGTON CNTY ORE		06/01/2024	Maturity @ 100.00		2,075,000	2,075,000	2,059,479	2,074,363		637		637		2,075,000				22,047	06/01/2024	1. FE
940157-UH-1	WASHINGTON SUBURBAN SANITARY DISTRICT		06/01/2024	Maturity @ 100.00		1,000,000	1,000,000	1,077,460	1,000,000						1,000,000				15,000	06/01/2024	1. FE
940157-WT-3	WASHINGTON SUBURBAN SANITARY DISTRICT		06/01/2024	Call @ 100.00		1,400,000	1,400,000	1,566,320	1,407,724		(7,724)		(7,724)		1,400,000				28,000	06/01/2026	1.A FE
940157-YH-7	WASHINGTON SUBURBAN SANITARY DISTRICT		06/01/2024	Call @ 100.00		1,730,000	1,730,000	1,929,573	1,739,757		(9,757)		(9,757)		1,730,000				34,600	06/01/2026	1.A FE
950732-ZK-6	WENTZVILLE MO SCH DIST NO R 04		05/08/2024	Merrill Lynch		2,955,000	3,000,000	3,000,000	3,000,000						3,000,000		(45,000)	(45,000)	62,250	03/01/2030	1.B FE
966578-MV-5	WHITMORE LAKE MICH PUB SCH DIST		05/01/2024	Maturity @ 100.00		650,000	650,000	650,000	650,000						650,000				6,971	05/01/2024	1.C FE
969871-7N-6	WILLIAMSON CNTY TENN		05/01/2024	Maturity @ 100.00		2,000,000	2,000,000	2,211,980	2,000,000						2,000,000				40,000	05/01/2024	1.A FE
969872-BT-6	WILLIAMSON CNTY TENN		06/05/2024	Call @ 100.00		1,770,000	1,770,000	1,845,030	1,772,167		(2,167)		(2,167)		1,770,000				35,990	04/01/2026	1.A FE
985743-PA-5	YELLOWSTONE CNTY MONT SCH DIST NO 002 BI		06/15/2024	Call @ 100.00		1,200,000	1,200,000	1,298,472	1,204,970		(4,970)		(4,970)		1,200,000				24,000	06/15/2025	1.D FE
986438-MH-9	YORK CNTY S C		04/15/2024	Call @ 100.00		2,615,000	2,615,000	2,773,391	2,620,264		(5,264)		(5,264)		2,615,000				42,276	04/01/2028	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						60,624,270	61,315,000	65,562,810	62,210,010		(146,867)		(146,867)		62,063,143		(1,438,873)	(1,438,873)	1,282,768	XXX	XXX
139727-AA-9	CAPITAL AREA HOUSING FINANCE CORPORATION		06/26/2024	Call @ 100.00		7,869	7,869	7,869	7,869						7,869				136	06/01/2034	1.B FE
143287-AX-8	CARMEL IND LOC PUB IMPT BD BK		04/24/2024	STIFEL NICOLAUS & CO.		1,935,080	2,000,000	2,130,280	2,035,276		(4,320)		(4,320)		2,030,956		(95,876)	(95,876)	46,833	07/15/2028	1.C FE
162417-AB-5	CHATTANOOGA TENN HSG AUTH MULTIFAMILY TA		06/26/2024	Call @ 100.00		12,369	12,369	12,369	12,369						12,369				138	01/01/2038	1.A FE
196480-GJ-0	COLORADO HOUSING AND FINANCE AUTHORITY		06/03/2024	Call @ 100.00		55,551	55,551	55,551	55,551						55,551				510	05/01/2050	1.A FE
196480-WG-8	COLORADO HOUSING AND FINANCE AUTHORITY		06/03/2024	Call @ 100.00		102,827	102,827	104,884	104,357		(71)		(71)		104,286		(1,459)	(1,459)	856	08/01/2051	1.A FE
3132Y6-DM-6	FH WE1008 - CMBS/RMBS		06/01/2024	Paydown		18,959	18,959	19,347	19,194		(236)		(236)		18,959				225	12/01/2035	1.A
3132Y7-H8-1	FH WE2055 - CMBS/RMBS		06/01/2024	Paydown		15,047	15,047	12,774	12,818		2,229		2,229		15,047				231	04/01/2039	1.A
3132YB-U3-8	FH WE6002 - CMBS/RMBS		06/01/2024	Paydown		11,370	11,370	11,492	11,451		(81)		(81)		11,370				91	09/01/2036	1.A
3132YB-U5-3	FH WE6004 - CMBS/RMBS		06/01/2024	Paydown		16,971	16,971	17,159	17,093		(122)		(122)		16,971				136	01/01/2036	1.A
31334X-3K-3	FH QA1702 - RMBS		06/01/2024	Paydown		36,257	36,257	37,350	39,564		(3,307)		(3,307)		36,257				488	08/01/2049	1.A
31339S-YJ-8	FH QA3413 - RMBS		06/01/2024	Paydown		6,092	6,092	6,277	6,464		(372)		(372)		6,092				89	10/01/2049	1.A
3133SK-BJ-9	FH SE9041 - RMBS		06/01/2024	Paydown		23,506	23,506	24,211	24,211		(705)		(705)		23,506				245	05/01/2051	1.A
3136A7-WF-5	FNR 2012-80 HC - CMO/RMBS		06/01/2024	Paydown		12,555	12,555	13,045	12,621		(66)		(66)		12,555				142	01/25/2042	1.A
3136A9-7L-6	FNR 2012-136 PD - CMO/RMBS		06/01/2024	Paydown		8,288	8,288	8,616	8,305		(17)		(17)		8,288				87	11/25/2042	1.A
3136B1-3C-6	FNR 2018-41 PB - CMO/RMBS		06/01/2024	Paydown		1,104	1,104	1,105	1,106		(1)		(1)		1,104				16	12/25/2047	1.A
3136B4-WM-6	FNR 2019-26 MD - CMO/RMBS		06/01/2024	Paydown		42,073	42,073	42,566	42,803		(730)		(730)		42,073				556	08/25/2048	1.A
3136B5-YU-3	FNR 2019-39 EP - CMO/RMBS		06/01/2024	Paydown		19,823	19,823	20,142	20,599		(776)		(776)		19,823				256	05/25/2049	1.A
3137AW-KQ-7	FHR 4136 NJ - CMO/RMBS		06/01/2024	Paydown		27,510	27,510	27,698	27,524		(14)		(14)		27,510				172	11/15/2027	1.A
3137F5-7E-3	FHR 4787 AK - CMO/RMBS		06/01/2024	Paydown		14,204	14,204	14,360	14,701		(497)		(497)		14,204				176	05/15/2048	1.A
3137F5-TF-6	FHR 4797 PA - CMO/RMBS		06/01/2024	Paydown		9,081	9,081	9,054	9,043		38		38		9,081				132	06/15/2048	1.A
3137FM-7M-8	FHR 4888 NP - CMO/RMBS		06/01/2024	Paydown		64,580	64,580	65,564	65,972		(1,392)		(1,392)		64,580				846	05/15/2049	1.A
3137FM-LL-4	FHR 4896 CE - CMO/RMBS		06/01/2024	Paydown		7,116	7,116	7,298	7,526		(410)		(410)		7,116				96	04/15/2049	1.A
3137FN-5A-4	FHR 4903 KG - CMO/RMBS		06/01/2024	Paydown		33,070	33,070	33,324	33,815		(745)		(745)		33,070				464	07/25/2049	1.A
3137FN-XH-8	FHMS K-J25 A2 - CMBS		06/01/2024	Paydown		193,898	193,898	197,775	194,945		(1,048)		(1,048)		193,898				2,108	01/25/2026	1.A
31395L-AU-5	FHR 2924 FA - CMO/RMBS		06/15/2024	Paydown		2,981	2,981	2,980	3,209		(228)		(228)		2,981				72	01/15/2035	1.A
31395U-BL-4	FHR 2975 JA - CMO/RMBS		06/01/2024	Paydown		2,239	2,239	2,198	2,232		7		7		2,239				41	05/15/2035	1.A
31397J-E7-5	FHR 3325 JL - CMO/RMBS		06/01/2024	Paydown		570	570	569	570						570				13	06/15/2037	1.A
3140XA-HP-0	FN FM6537 - RMBS		06/01/2024	Paydown		126,086	126,086	128,470	128,508		(2,422)		(2,422)		126,086				1,051	04/01/2051	1.A
3140XB-QE-3	FN FM7652 - RMBS		06/01/2024	Paydown		58,938	58,938	60,927	60,816		(1,878)		(1,878)		58,938				592	06/01/2051	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 Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange 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 Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31417Y-GH-4	FN MA0199 - RMBS		06/01/2024	Paydown		3,581	3,581	3,617	3,585		(4)		(4)		3,581				60	10/01/2029	1.A
31418D-4P-4	FN MA4429 - RMBS		06/01/2024	Paydown		98,939	98,939	101,691	101,760		(2,821)		(2,821)		98,939				1,013	08/01/2051	1.A
31418D-5S-7	FN MA4456 - RMBS		06/01/2024	Paydown		109,614	109,614	112,834	112,734		(3,120)		(3,120)		109,614				1,110	09/01/2051	1.A
31418D-D8-2	FN MA3726 - RMBS		06/01/2024	Paydown		4,086	4,086	4,192	4,545		(459)		(459)		4,086				69	07/01/2049	1.A
31418D-DJ-8	FN MA3704 - RMBS		06/01/2024	Paydown		10,631	10,631	10,838	11,895		(1,264)		(1,264)		10,631				155	06/01/2049	1.A
31418D-DK-5	FN MA3705 - RMBS		06/01/2024	Paydown		3,158	3,158	3,235	3,612		(454)		(454)		3,158				55	06/01/2049	1.A
31418D-E4-0	FN MA3754 - RMBS		06/01/2024	Paydown		29,361	29,361	30,104	32,310		(2,949)		(2,949)		29,361				412	08/01/2049	1.A
42552Y-AA-7	HENNEPIN CNTY MINN HSG & REDEV AUTH MULT		06/26/2024	Call @ 100.00		12,973	12,973	12,973	12,973						12,973				147	08/01/2037	1.B FE
45129W-PE-4	IDAHO HSG & FIN ASSN		06/21/2024	Call @ 100.00		29,227	29,227	30,058	29,969		(7)		(7)		29,962		(735)	(735)	491	12/21/2048	1.B FE
45129W-PF-1	IDAHO HSG & FIN ASSN		06/21/2024	Call @ 100.00		22,985	22,985	24,091	23,990		(7)		(7)		23,983		(998)	(998)	353	01/21/2049	1.B FE
45129W-PS-3	IDAHO HSG & FIN ASSN		06/21/2024	Call @ 100.00		22,828	22,828	23,777	23,686		(8)		(8)		23,678		(850)	(850)	333	06/21/2049	1.B FE
56678Q-AA-3	MARICOPA CNTY ARIZ INDL DEV AUTH MULTIFA		06/26/2024	Call @ 100.00		7,816	7,816	7,816	7,816						7,816				90	07/01/2036	1.B FE
574204-D5-9	MARYLAND ST DEPT TRANSN CONS TRANSN		04/23/2024	FIRST CLEARING CORPORATION		1,947,120	2,000,000	2,082,180	2,009,310		(3,508)		(3,508)		2,005,802		(58,682)	(58,682)	29,000	11/01/2028	1.B FE
574204-G3-1	MARYLAND ST DEPT TRANSN CONS TRANSN		05/15/2024	FIRST CLEARING CORPORATION		2,010,000	2,000,000	2,214,080	2,038,686		(10,777)		(10,777)		2,027,910		(17,910)	(17,910)	43,556	05/01/2029	1.B FE
57586N-7Y-1	MASSACHUSETTS HOUSING FINANCE AGENCY		06/26/2024	Call @ 100.00		5,864	5,864	5,864	5,864						5,864				62	01/01/2037	1.A FE
592481-LQ-6	METROPOLITAN ST LOUIS MO SWR DIST WASTEW		04/10/2024	Not Available		3,249,367	3,605,000	3,605,000	3,605,000						3,605,000		(355,633)	(355,633)	43,213	05/01/2031	1.B FE
60412A-QA-4	MINNESOTA ST		05/14/2024	RBC Dain Rauscher (US)		1,924,200	2,000,000	2,043,220	2,021,322		(1,637)		(1,637)		2,019,685		(95,485)	(95,485)	47,500	08/01/2030	1.A FE
60637B-XW-5	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		06/03/2024	Call @ 100.00		19,917	19,917	19,917	19,917						19,917				191	11/01/2043	1.B FE
641278-AB-2	NEVADA HOUSING DIVISION		06/03/2024	Call @ 100.00		4,419	4,419	4,419	4,419						4,419				70	05/01/2040	1.A FE
662903-QX-4	NORTH TEX MUN WTR DIST TEX WTR SYS REV		05/14/2024	STIFEL NICOLAUS & CO.		2,018,740	2,000,000	2,312,480	2,091,495		(12,434)		(12,434)		2,079,061		(60,321)	(60,321)	56,667	09/01/2028	1.B FE
67737T-AA-3	OHIO HSG FIN AGY MULTIFAMILY HSG MTG-BKD		06/26/2024	Call @ 100.00		5,553	5,553	5,553	5,553						5,553				41	02/01/2038	1.A FE
67756Q-M2-0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/03/2024	Call @ 100.00		60,087	60,087	60,087	60,087						60,087				434	04/01/2043	1.A FE
696513-AU-4	PALM BEACH CNTY FLA HSG FIN AUTH MULTIFA		06/26/2024	Call @ 100.00		4,106	4,106	4,106	4,106						4,106				84	06/01/2041	1.A FE
736742-XY-8	PORTLAND ORE SWR SYS REV		05/07/2024	RBC Dain Rauscher (US)		1,863,000	2,000,000	2,000,000	2,000,000						2,000,000		(137,000)	(137,000)	16,000	06/15/2028	1.B FE
812728-VP-5	SEATTLE WASH MET MUNICIPALITY		04/25/2024	SIEBERT, BRANFORD, SHANK & CO		2,537,450	2,500,000	2,783,550	2,595,257		(9,712)		(9,712)		2,585,545		(48,095)	(48,095)	74,444	08/01/2029	1.B FE
88258M-AA-3	TEXAS NATURAL GAS SECURITIZATION FINANCE		04/01/2024	Paydown		74,900	74,900	74,900	74,900						74,900				2,229	04/01/2033	1.A FE
88275L-AG-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		06/26/2024	Call @ 100.00		12,524	12,524	12,524	12,524						12,524				136	04/01/2038	1.A FE
882854-XP-2	TEXAS WATER DEVELOPMENT BOARD		04/25/2024	SIEBERT, BRANFORD, SHANK & CO		1,939,740	2,000,000	2,180,540	2,053,799		(6,117)		(6,117)		2,047,682		(107,942)	(107,942)	32,333	04/15/2028	1.A FE
89658H-WA-4	TRINITY RIVER AUTH TEX REGL WASTEWTR SYS		04/30/2024	SIEBERT, BRANFORD, SHANK & CO		2,402,550	2,500,000	2,500,000	2,500,000						2,500,000		(97,450)	(97,450)	56,458	08/01/2030	1.A FE
91743P-CM-5	UTAH HSG CORP		06/21/2024	Call @ 100.00		13,122	13,122	13,625	13,122						13,122				246	10/21/2048	1.B FE
91743P-CN-3	UTAH HSG CORP		06/21/2024	Call @ 100.00		2,781	2,781	2,883	2,872		(1)		(1)		2,871		(90)	(90)	52	11/21/2048	1.B FE
91743P-CP-8	UTAH HSG CORP		06/21/2024	Call @ 100.00		27,822	27,822	29,117	28,983		(8)		(8)		28,975		(1,153)	(1,153)	423	12/21/2048	1.B FE
91743P-CQ-6	UTAH HSG CORP		06/21/2024	Various		10,139	10,139	10,609	10,566		(3)		(3)		10,563		(425)	(425)	157	01/21/2049	1.B FE
91743P-CS-2	UTAH HSG CORP		06/21/2024	Various		1,555	1,555	1,633	1,626		(1)		(1)		1,626		(70)	(70)	29	03/21/2049	1.B FE
91743P-DP-7	UTAH HSG CORP		06/21/2024	Call @ 100.00		56,951	56,951	58,233	58,145		(14)		(14)		58,131		(1,179)	(1,179)	525	04/21/2051	1.B FE
91743P-DQ-5	UTAH HSG CORP		06/21/2024	Call @ 100.00		52,420	52,420	55,041	54,877		(22)		(22)		54,854		(2,434)	(2,434)	484	05/21/2051	1.B FE
91743P-DR-3	UTAH HSG CORP		06/21/2024	Call @ 100.00		89,623	89,623	94,216	93,609		(42)		(42)		93,567		(3,944)	(3,944)	892	06/21/2051	1.B FE
91743P-DW-2	UTAH HSG CORP		06/21/2024	Various		32,610	32,609	34,087	34,013		(2,334)		(2,334)		31,679		931	931	340	11/21/2051	1.B FE
91743P-DY-8	UTAH HSG CORP		06/21/2024	Call @ 100.00		88,591	88,591	92,799	92,619		(35)		(35)		92,584		(3,993)	(3,993)	1,029	01/21/2052	1.B FE
927793-ZF-9	VIRGINIA COMWLTH TRANSN BRD TRANSN REV		05/14/2024	PIPER JAFFRAY		1,941,500	2,000,000	2,170,900	2,043,614		(6,726)		(6,726)		2,036,888		(95,388)	(95,388)	30,167	05/15/2028	1.B FE
92818P-DE-0	VIRGINIA ST RES AUTH INFRASTRUCTURE REV		05/31/2024	Unknown		641,328	640,000	648,595	641,706		(377)		(377)		641,328				11,200	11/01/2027	1.A FE
940157-T5-9	WASHINGTON SUBURBAN SANITARY DISTRICT		04/24/2024	DAVIDSON (D.A.) & CO. INC.		3,904,880	4,000,000	4,087,240	4,034,287		(3,051)		(3,051)		4,031,236		(126,356)	(126,356)	48,333	06/01/2029	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
0909999999. Subtotal - Bonds - U.S. Special Revenues						30,164,071	31,094,116	32,647,877	31,561,665		(85,057)		(85,057)		31,476,608		(1,312,537)	(1,312,537)	557,380	XXX	XXX
00185A-AF-1	AON PLC	C	06/14/2024	Maturity @ 100.00		1,210,000	1,210,000	1,207,701	1,209,794		206		206		1,210,000				21,175	06/14/2024	2.A FE
00432C-BN-0	ACCSS 2004-1 A2 - ABS		06/25/2024	Paydown		12,212	12,212	11,731	11,983		229		229		12,212				487	09/25/2033	1.A FE
009089-AA-1	AIR CANADA 2013-1 PASS THROUGH TRUST - A		05/15/2024	Paydown		35,699	35,699	37,953	36,219		(520)		(520)		35,699				736	11/15/2026	2.B FE
01750C-AE-3	ALLEG 7 B - CDO	C	06/25/2024	Paydown		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				204,051	06/13/2031	1.B FE
023770-AA-8	AMERICAN AIRLINES 2015-1 PASS THROUGH TR		05/01/2024	Paydown		190,930	190,930	190,317	190,840		90		90		190,930				3,222	11/01/2028	2.B FE
02377A-AA-6	AMERICAN AIRLINES PASS THROUGH TRUST SER		04/01/2024	Paydown		40,198	40,198	39,629	39,943		256		256		40,198				744	04/01/2028	2.C FE
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-	C	06/20/2024	Maturity @ 100.00		325,527	325,527	348,998	327,671		(2,144)		(2,144)		325,527				7,528	12/20/2025	1.E FE
12510H-AB-6	CAUTO 2020-1 A2 - ABS		06/15/2024	Paydown		2,373	2,373	2,425	2,400		(27)		(27)		2,373				28	02/15/2050	1.A FE
12563L-AN-7	CLIF 2020-1 A - ABS		06/18/2024	Paydown		84,150	84,150	85,228	84,966		(816)		(816)		84,150				729	09/18/2045	1.F FE
12563L-AQ-0	CLIF 202 A - ABS		06/18/2024	Paydown		83,125	83,125	84,401	84,298		(1,173)		(1,173)		83,125				703	09/18/2045	1.F FE
12563L-AS-6	CLIF 203 A - ABS		06/18/2024	Paydown		125,000	125,000	126,592	126,214		(1,214)		(1,214)		125,000				1,078	10/18/2045	1.F FE
12565K-AA-5	CLIF 211 A - ABS		06/18/2024	Paydown		128,905	128,905	126,513	127,747		1,158		1,158		128,905				881	02/18/2046	1.F FE
12565K-AE-7	CLIF 2022-1 A - ABS		06/18/2024	Paydown		80,000	80,000	79,960	79,976		24		24		80,000				907	01/18/2047	1.F FE
12807C-AA-1	CAI 2020-1 A - ABS	C	06/25/2024	Paydown		106,250	106,250	106,549	106,465		(215)		(215)		106,250				983	09/25/2045	1.F FE
210795-PZ-7	UNITED AIRLINES 2012-1 PASS THROUGH TRUS		04/11/2024	Various		2,512,658	2,512,658	2,542,634	2,514,590		(1,932)		(1,932)		2,512,658				52,138	10/11/2025	2.B FE
26078J-AE-0	DUPONT DE NEMOURS INC		06/15/2024	Call @ 105.65		1,248,755	1,182,000	1,075,064	1,079,749		1,943		1,943		1,081,692		167,063	167,063	31,435	11/15/2038	2.A FE
30216N-AA-4	EXPORT LEASE ELEVEN COMPANY LLC		04/30/2024	Paydown		234,922	234,923	234,923	234,923						234,922				7,040	07/30/2025	1.D
30217T-AA-0	EXPORT LEASE TEN COMPANY LLC		05/07/2024	Paydown		271,086	271,086	271,086	271,086						271,086				2,236	05/27/2025	1.D
30319N-AE-2	FEDMFH ML-09 AUS - CMBS		06/01/2024	Paydown		12,125	12,125	12,488	12,432		(307)		(307)		12,125				119	02/25/2040	1.B FE
31735A-AA-2	FASST 2020-JR2 A1A - RMBS		06/25/2024	Paydown		112,062	112,062	112,965	114,974		(2,912)		(2,912)		112,062				973	05/25/2050	1.A FE
31739L-AA-4	FASST 2019-JR3 A - CMO/RMBS		06/25/2024	Paydown		41,590	41,590	43,098	43,701		(2,111)		(2,111)		41,590				374	09/25/2069	1.A FE
31739R-AA-1	FASST 2023-S1 A1 - CMO/RMBS		06/25/2024	Paydown		39,724	39,724	36,273	36,223		3,500		3,500		39,724				532	02/23/2053	1.A FE
31739T-AB-5	FASST 2023-S2 A2 - CMO/RMBS		06/25/2024	Paydown		84,793	84,793	81,476	84,231		562		562		84,793				1,291	04/25/2073	1.A FE
31739V-AC-8	FASST 24S2 A3 - CMO/RMBS		06/25/2024	Paydown		118,383	118,383	108,567			9,816		9,816		118,383				586	04/25/2074	1.A FE
31740B-AA-3	FASST 2019-JR4 A - CMO/RMBS		05/25/2024	Paydown		21,153	21,153	21,324	24,962		(3,809)		(3,809)		21,153				168	11/25/2069	1.A FE
31740R-AC-4	FASST 24S1 A2 - RMBS		06/25/2024	Paydown		60,769	60,769	56,252			4,516		4,516		60,769				578	02/25/2074	1.A FE
36263C-AH-2	GSMBS 2021-PJ9 A8 - CMO/RMBS		06/01/2024	Paydown		128,656	128,656	131,470	131,172		(2,516)		(2,516)		128,656				1,343	02/26/2052	1.A
36656R-AF-8	GRMML 2019-1 A1F - CDO		04/20/2024	Paydown		382,673	382,673	382,673	382,673						382,673				6,540	07/21/2031	1.A FE
37959P-AA-5	SEACO 201 A - ABS	C	06/17/2024	Paydown		136,772	136,772	137,585	137,507		(735)		(735)		136,772				1,239	10/17/2040	1.F FE
37959P-AE-7	SEACO 2021-1 A - ABS	D	06/17/2024	Paydown		194,789	194,789	194,195	194,246		543		543		194,789				1,520	04/17/2041	1.F FE
37959P-AG-2	SEACO 2021-2 A - ABS	C	06/17/2024	Paydown		243,620	243,620	241,835	241,995		1,625		1,625		243,620				1,987	08/19/2041	1.F FE
38172H-AA-2	GOCAP 45 A - CDO	C	04/22/2024	Paydown		34,102	34,102	34,102	34,102						34,102				1,288	10/20/2031	1.A FE
38176Y-AG-8	GOCAP 46 B - CDO	C	04/17/2024	Paydown		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				165,612	01/20/2032	1.C FE
38177B-AA-0	GCBDC 3 A - CDO		04/22/2024	Paydown		393,463	393,463	393,463	393,463						393,463				14,375	01/20/2031	1.A FE
38381H-N7-2	GNR 2023-016 AD - CMBS		06/01/2024	Paydown		20,772	20,772	19,259	19,476		1,296		1,296		20,772				260	02/16/2057	1.A Z
38381H-Q5-3	GNR 2023-012 AB - CMBS		06/01/2024	Paydown		25,459	25,459	23,538	23,778		1,681		1,681		25,459				371	02/16/2065	1.A Z
42328B-AE-2	HELIOS LEASING I LLC		05/16/2024	Paydown		91,019	91,019	91,019	91,019						91,019				831	05/16/2025	1.D
456866-AL-6	TRANE TECHNOLOGIES CO LLC		06/01/2024	Call @ 100.00		92,000	92,000	103,564	92,000						92,000				3,312	06/01/2025	2.A FE
45783N-AA-5	INSTR 2021-1 A - ABS		06/15/2024	Paydown		19,138	19,138	18,493	18,519		619		619		19,138				182	02/16/2054	1.F FE
46592W-AF-3	JPMMT 2112 A4 - CMO/RMBS		06/01/2024	Paydown		149,626	149,625	152,127	151,825		(2,199)		(2,199)		149,626				1,555	02/25/2052	1.A
55002R-AA-0	LULWA LTD	C	05/15/2024	Paydown		344,274	344,274	344,274	344,274						344,274				3,250	02/15/2025	1.D
59280P-AA-9	MEXICAN AIRCRAFT FINANCE IV LLC		04/13/2024	Paydown		116,960	116,959	116,959	116,959						116,960				1,484	07/13/2025	1.A Z
60689W-BL-4	VENTR D A - CDO		05/15/2024	Paydown		349,163	349,163	349,163	349,163						349,163				12,260	09/09/2030	1.A FE
60689W-DF-5	VENTR I A1 - CDO		04/18/2024	Paydown		237,142	237,142	232,399	250,065		(12,923)		(12,923)		237,142				8,087	07/21/2031	1.A FE
61033C-AC-0	MCMML 7 A1 - CDO		05/22/2024	Paydown		1,593,742	1,593,742	1,592,015	1,601,561		(7,819)		(7,819)		1,593,742				57,291	11/22/2030	1.A FE
61033W-AA-0	MCMML 9 A1 - CDO	C	04/22/2024	Paydown		627,208	627,208	627,208	627,208						627,208				23,295	10/22/2031	1.A FE
62877C-AA-1	NAC AVIATION 29 DAC	C	05/15/2024	Call @ 100.00		11,012	11,012	11,012	10,131	881			881		11,012				263	06/30/2026	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67181D-AF-8	OAKIG 2020-1 A6 - CMBS		06/20/2024	Paydown		3,125	3,125	3,188	3,184		(59)		(59)		3,125				50	11/21/2050	2.A FE
70469X-AN-4	PEAKS 2R 1AR - CDO	C	04/22/2024	Paydown		1,130,392	1,130,392	1,130,392	1,130,392						1,130,392				43,156	07/21/2031	1.A FE
709604-AA-0	PENTA AIRCRAFT LEASING (2013) LLC		04/29/2024	Paydown		110,362	110,362	110,362	110,362						110,362				933	04/29/2025	1.D
709604-AB-8	PENTA AIRCRAFT LEASING (2013) LLC		05/25/2024	Paydown		136,861	136,861	136,861	136,788		73		73		136,861				1,811	11/25/2025	1.D
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICES PLC	C	06/26/2024	Maturity @ 100.00		1,600,000	1,600,000	1,564,368	1,596,605		3,395		3,395		1,600,000				22,000	06/26/2024	1.G FE
78444L-AD-5	SLCLT 2008-1 A4A - ABS		06/17/2024	Paydown		36,584	36,584	38,408	40,493		(3,908)		(3,908)		36,584				1,356	12/15/2032	1.B FE
79977T-AC-3	SANDALWOOD 2013 LLC		05/12/2024	Paydown		116,069	116,069	116,069	116,069						116,069				1,637	02/12/2026	1.D
802722-AB-4	SANTA ROSA LEASING LLC		05/03/2024	Paydown		45,358	45,358	45,358	45,358						45,358				334	11/03/2024	1.D
81881Q-AS-5	SHACK 2013-III AR - CDO		04/15/2024	Paydown		345,408	345,408	345,408	345,408						345,408				11,763	07/15/2030	1.A FE
82667C-AA-3	SRL 211 A - ABS		06/15/2024	Paydown		28,099	28,099	28,441	28,422		(323)		(323)		28,099				211	08/17/2051	1.F FE
863667-AF-8	STRYKER CORP		05/15/2024	Maturity @ 100.00		985,000	985,000	982,616	984,894		106		106		985,000				16,622	05/15/2024	2.A FE
87407R-AA-4	TAL 2020-1 A - ABS		06/20/2024	Paydown		86,625	86,625	87,440	87,235		(610)		(610)		86,625				740	09/20/2045	1.F FE
88315L-AS-7	TMCL 2021-3 A - ABS	C	06/20/2024	Paydown		60,000	60,000	60,000	60,000						60,000				485	08/20/2046	1.F FE
88411J-AA-4	THRLLC 2 A - ABS		04/22/2024	Paydown		56,972	56,972	56,972	56,972						56,972				661	01/22/2034	1.A Z
89153V-AL-3	TOTALENERGIES CAPITAL INTERNATIONAL SA	C	04/10/2024	Maturity @ 100.00		2,770,000	2,770,000	2,873,986	2,773,500		(3,500)		(3,500)		2,770,000				51,938	04/10/2024	1.E FE
89656G-AA-2	TRL 211 A - ABS		06/19/2024	Paydown		45,258	45,258	45,254	45,254		3		3		45,258				425	07/19/2051	1.F FE
89656G-AC-8	TRL 241 A - ABS		06/20/2024	Paydown		24,792	24,792	24,787			5		5		24,792				76	05/19/2054	1.C FE
89657B-AA-2	TRL 191 A1 - ABS		06/17/2024	Paydown		22,858	22,858	23,851	23,770		(912)		(912)		22,858				359	04/17/2049	1.F FE
89680H-AA-0	TCF 2020-1 A - ABS		06/20/2024	Paydown		85,850	85,850	86,896	86,685		(835)		(835)		85,850				755	09/20/2045	1.F FE
89683L-AA-8	TRP 212 A - RMBS		06/17/2024	Paydown		92,815	92,815	92,777	92,780		35		35		92,815				832	06/20/2051	1.F FE
90354P-AA-5	STEAM 2021-3 A - ABS		06/28/2024	Paydown		30,962	30,962	30,420	30,584		378		378		30,962				285	06/28/2051	1.F FE
90373T-AA-4	ULANI MSN 35941 LLC		06/20/2024	Paydown		166,667	166,667	166,667	167,035		(369)		(369)		166,667				2,231	06/20/2025	1.D
90932P-AA-6	UNITED AIRLINES 2014-1 PASS THROUGH TRUS		04/11/2024	Paydown		106,690	106,690	107,090	106,855		(165)		(165)		106,690				2,134	10/11/2027	1.G FE
92242P-AA-7	VCH LEASE SA	C	05/15/2024	Paydown		157,766	157,766	157,766	157,766						157,766				1,369	05/15/2025	1.D
92916Q-AA-0	VOYA 2017-4 A1 - CDO	C	05/23/2024	Paydown		1,521,914	1,521,914	1,521,914	1,521,914						1,521,914				60,361	10/15/2030	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						30,140,404	30,073,648	30,077,792	29,804,850	881	(21,997)		(21,116)		29,973,341		167,063	167,063	869,586	XXX	XXX
2509999997. Total - Bonds - Part 4						149,033,206	150,571,180	157,804,919	151,860,906	881	(84,535)		(83,654)		152,099,914		(3,066,708)	(3,066,708)	3,250,563	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						149,033,206	150,571,180	157,804,919	151,860,906	881	(84,535)		(83,654)		152,099,914		(3,066,708)	(3,066,708)	3,250,563	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX													XXX	XXX
36828A-10-1	GE VERNOVA ORD		04/02/2024	Not Available	0.500	73		27							27		46	46			
369604-30-1	GE AEROSPACE ORD		04/02/2024	Unknown	55,762.000	3,509,327		3,509,327	7,116,904	(3,607,577)			(3,607,577)		3,509,327				4,461		
88579Y-10-1	3M ORD		04/01/2024	Unknown	20,400.000	1,037,370		1,037,370	2,230,128	(1,192,758)			(1,192,758)		1,037,370				30,804		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						4,546,770	XXX	4,546,724	9,347,032	(4,800,335)			(4,800,335)		4,546,724		46	46	35,265	XXX	XXX
298706-10-2	AMERICAN FUNDS EUPC A		06/11/2024	Unknown	0.000	650,271											650,271	650,271			
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						650,271	XXX										650,271	650,271		XXX	XXX
5989999997. Total - Common Stocks - Part 4						5,197,041	XXX	4,546,724	9,347,032	(4,800,335)			(4,800,335)		4,546,724		650,317	650,317	35,265	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						5,197,041	XXX	4,546,724	9,347,032	(4,800,335)			(4,800,335)		4,546,724		650,317	650,317	35,265	XXX	XXX
5999999999. Total - Preferred and Common Stocks						5,197,041	XXX	4,546,724	9,347,032	(4,800,335)			(4,800,335)		4,546,724		650,317	650,317	35,265	XXX	XXX
6009999999 - Totals						154,230,247	XXX	162,351,643	161,207,938	(4,799,454)	(84,535)		(4,883,989)		156,646,638		(2,416,391)	(2,416,391)	3,285,828	XXX	XXX

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository	Code	Rate of Interest			First Month	Second Month	Third Month	*
Northern Trust Company ... Chicago, Illinois					(76,025)	(529,379)	(524,348)	XXX
Bank of America ... Farmington Hills,Michigan		5.380	242,737		7,774,543	1,488,764	5,081,693	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			40	1	1	XXX
0199999. Totals - Open Depositories	XXX	XXX	242,737		7,698,557	959,387	4,557,347	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX	242,737		7,698,557	959,387	4,557,347	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	242,737		7,698,557	959,387	4,557,347	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
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
31846V-41-9	FIRST AMER:TRS OBG V	SD	06/04/2024	5.040		1	1	
94975H-29-6	ALLSPRING:TRS+ MM I	SD	06/04/2024	5.160		2		
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						3	1	
26200X-10-0	DREYFUS INST PGV MM INST		06/03/2024	5.250		30,894,659		317,313
8309999999. Subtotal - All Other Money Market Mutual Funds						30,894,659		317,313
8609999999 - Total Cash Equivalents						30,894,662	1	317,313

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended JUNE 30, 2024

NAIC Group Code 0280 NAIC Company Code 32700

Company Name OWNERS INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premium	2 Direct Earned Premium	3 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 [X] No [ ]

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes [X] No [ ]

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies

2.31 Amount quantified: $ 1,346,088

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. $ 37,547