



QUARTERLY STATEMENT
 AS OF SEPTEMBER 30, 2024
 OF THE CONDITION AND AFFAIRS OF THE
JAMES RIVER INSURANCE COMPANY

NAIC Group Code 3494 3494 NAIC Company Code 12203 Employer's ID Number 22-2824607
 (Current) (Prior)

Organized under the Laws of OH State of Domicile or Port of Entry OH
 Country of Domicile US
 Incorporated/Organized 06/30/1987 Commenced Business 09/11/1987
 Statutory Home Office 1160 DUBLIN ROAD, SUITE 400 COLUMBUS, OH, US 43215
 Main Administrative Office 6641 WEST BROAD STREET, SUITE 300
 RICHMOND, VA, US 23230 804-289-2713
 (Telephone Number)

Mail Address P.O. BOX 27648 RICHMOND, VA, US 23261
 Primary Location of Books and
 Records 6641 WEST BROAD STREET, SUITE 300
 RICHMOND, VA, US 23230 804-289-2713
 (Telephone Number)

Internet Website Address WWW.JAMESRIVERINS.COM
 Statutory Statement Contact PATRICIA AILEEN SELLS 804-289-2711
 (Telephone Number)

ACCOUNTING@FALLSLAKEINS.COM 804-420-1059
 (E-Mail Address) (Fax Number)

OFFICERS

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

OTHER

..... PAMELA LLULL, SECRETARY DONALD TODD HIERMAN, ASSISTANT SECRETARY
 RICHARD JOHN SCHMITZER JOHN GORDON CLARKE
 SARAH CASEY DORAN ANGELA JENKINS BURNETT
 TIMOTHY SEAN MACALEESE

State of VIRGINIA
 County of HENRICO SS

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

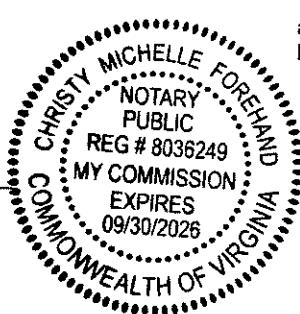
x *Richard John Schmitz*
 RICHARD JOHN SCHMITZER
 PRESIDENT & CEO

x *Patricia Aileen Sells*
 PATRICIA AILEEN SELLS
 TREASURER & CONTROLLER

x *Timothy Sean Macaleese*
 TIMOTHY SEAN MACALEESE
 SVP & CFO

Subscribed and sworn to before me
 this 14th day of
November, 2024

x *Christy Michelle Forehand*
 CHRISTY MICHELLE FOREHAND



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	1,050,308,416	0	1,050,308,416	1,223,640,572
2. Stocks:				
2.1 Preferred stocks.....	39,253,619	0	39,253,619	33,047,363
2.2 Common stocks.....	93,500,241	0	93,500,241	87,069,142
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....113,098,597), cash equivalents (\$.....93,849,449) and short-term investments (\$.....417).....	206,948,463	0	206,948,463	277,169,697
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	21,424,801	0	21,424,801	20,905,144
9. Receivables for securities.....	4,073,066	0	4,073,066	1,383,193
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	1,415,508,606	0	1,415,508,606	1,643,215,111
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	7,374,158	0	7,374,158	9,153,689
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	171,717,990	8,759,123	162,958,867	217,937,652
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	0	0	0	0
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	266,580,485	0	266,580,485	198,271,707
16.2 Funds held by or deposited with reinsured companies.....	937,285,974	0	937,285,974	891,017,783
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	24,667,983	0	24,667,983	11,143,003
18.2 Net deferred tax asset.....	14,010,870	0	14,010,870	14,939,022
19. Guaranty funds receivable or on deposit.....	0	0	0	0
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	15,206,349	0	15,206,349	14,033,402
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other-than-invested assets.....	24,347,742	3,432,060	20,915,682	26,699,304
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	2,876,700,157	12,191,183	2,864,508,974	3,026,410,673
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	2,876,700,157	12,191,183	2,864,508,974	3,026,410,673
Details of Write-Ins				
1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. CLAIMS RECEIVABLE.....	13,166,046	0	13,166,046	19,244,828
2502. DEDUCTIBLE RECOVERABLE.....	5,517,207	3,432,060	2,085,147	3,497,887
2503. OTHER ASSETS.....	3,481,498	0	3,481,498	1,276,698
2598. Summary of remaining write-ins for Line 25 from overflow page.....	2,182,991	0	2,182,991	2,679,891
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	24,347,742	3,432,060	20,915,682	26,699,304

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$.....124,835,071)	579,864,972	530,933,826
2. Reinsurance payable on paid losses and loss adjustment expenses	122,688,003	80,764,020
3. Loss adjustment expenses	210,435,341	197,837,388
4. Commissions payable, contingent commissions and other similar charges	4,661,505	5,196,933
5. Other expenses (excluding taxes, licenses and fees)	0	0
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	0	0
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses))	0	0
7.2 Net deferred tax liability	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....428,580,754 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act)	146,985,661	162,246,568
10. Advance premium	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	137,838,952	183,329,654
13. Funds held by company under reinsurance treaties	1,533,047,296	1,445,653,248
14. Amounts withheld or retained by company for account of others	0	0
15. Remittances and items not allocated	0	0
16. Provision for reinsurance (including \$.....0 certified)	1,117,000	1,117,000
17. Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18. Drafts outstanding	0	0
19. Payable to parent, subsidiaries and affiliates	7,466	0
20. Derivatives	0	0
21. Payable for securities	4,320,600	7,241,407
22. Payable for securities lending	0	0
23. Liability for amounts held under uninsured plans	0	0
24. Capital notes \$.....0 and interest thereon \$.....0	0	0
25. Aggregate write-ins for liabilities	(313,248,972)	29,962,015
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,427,717,824	2,644,282,059
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	2,427,717,824	2,644,282,059
29. Aggregate write-ins for special surplus funds	36,236,368	46,252,467
30. Common capital stock	3,547,500	3,547,500
31. Preferred capital stock	0	0
32. Aggregate write-ins for other-than-special surplus funds	0	0
33. Surplus notes	0	0
34. Gross paid in and contributed surplus	226,113,177	226,113,177
35. Unassigned funds (surplus)	170,894,105	106,215,470
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 30 \$.....0)	0	0
36.2 0 shares preferred (value included in Line 31 \$.....0)	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	436,791,150	382,128,614
38. Totals (Page 2, Line 28, Col. 3)	2,864,508,974	3,026,410,673
Details of Write-Ins		
2501. RETROACTIVE REINSURANCE RESERVE CEDED	(374,072,915)	(77,693,413)
2502. FUNDS HELD ON DEPOSIT	25,156,889	65,234,507
2503. DEFERRED CEDING COMMISSION	17,950,833	18,014,590
2598. Summary of remaining write-ins for Line 25 from overflow page	17,716,221	24,406,331
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	(313,248,972)	29,962,015
2901. SPECIAL SURPLUS FUNDS - RETROACTIVE REINSURANCE	36,236,368	46,252,467
2902.	0	0
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	36,236,368	46,252,467
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
Underwriting Income			
1. Premiums earned:			
1.1. Direct (written \$.....736,741,653)	736,730,397	722,481,244	983,882,278
1.2. Assumed (written \$.....256,774,787)	272,035,695	289,328,516	389,402,882
1.3. Ceded (written \$.....736,741,653)	736,730,397	722,481,244	983,882,279
1.4. Net (written \$.....256,774,787)	272,035,695	289,328,516	389,402,881
Deductions:			
2. Losses incurred (current accident year \$131,361,907):			
2.1. Direct	660,002,910	408,714,869	643,679,121
2.2. Assumed	177,223,333	169,417,547	225,401,638
2.3. Ceded	660,002,910	408,714,869	643,679,121
2.4. Net	177,223,333	169,417,547	225,401,638
3. Loss adjustment expenses incurred	54,657,655	62,334,588	82,360,946
4. Other underwriting expenses incurred	61,679,507	64,732,764	85,046,986
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	293,560,495	296,484,899	392,809,570
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(21,524,800)	(7,156,383)	(3,406,689)
Investment Income			
9. Net investment income earned	61,099,501	53,143,422	75,072,393
10. Net realized capital gains (losses) less capital gains tax of \$.....589,206	(1,804,604)	(231,509)	(355,274)
11. Net investment gain (loss) (Lines 9 + 10)	59,294,897	52,911,913	74,717,119
Other Income			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....956,885)	(956,885)	(423,468)	(510,385)
13. Finance and service charges not included in premiums	0	0	0
14. Aggregate write-ins for miscellaneous income	16,619,076	33,888,179	36,733,329
15. Total other income (Lines 12 through 14)	15,662,191	33,464,711	36,222,944
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	53,432,288	79,220,241	107,533,374
17. Dividends to policyholders	0	0	0
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	53,432,288	79,220,241	107,533,374
19. Federal and foreign income taxes incurred	5,836,888	16,837,002	23,794,142
20. Net income (Line 18 minus Line 19) (to Line 22)	47,595,400	62,383,239	83,739,232
Capital and Surplus Account			
21. Surplus as regards policyholders, December 31 prior year	382,128,614	288,522,825	288,522,825
22. Net income (from Line 20)	47,595,400	62,383,239	83,739,232
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....1,858,237	6,624,249	3,352,673	9,060,880
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	(4,363,399)	1,030,355	2,049,149
27. Change in nonadmitted assets	4,806,286	(2,715,396)	(1,917,472)
28. Change in provision for reinsurance	0	0	674,000
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1. Paid in	0	0	0
32.2. Transferred from surplus (Stock Dividend)	0	0	0
32.3. Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1. Paid in	0	0	0
33.2. Transferred to capital (Stock Dividend)	0	0	0
33.3. Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	0
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	54,662,536	64,050,871	93,605,789
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	436,791,150	352,573,696	382,128,614
Details of Write-Ins			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0
1401. RETROACTIVE REINSURANCE GAIN	12,130,844	33,348,055	35,421,287
1402. OTHER REVENUE	4,488,232	540,124	1,312,042
1403.	0	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	16,619,076	33,888,179	36,733,329
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)	0	0	0

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance.....	281,865,040	327,550,506	403,059,888
2. Net investment income.....	54,645,441	43,684,806	63,490,732
3. Miscellaneous income.....	15,662,192	33,464,711	36,222,944
4. Total (Lines 1 to 3).....	352,172,673	404,700,023	502,773,564
5. Benefit and loss related payments.....	216,206,081	209,407,363	359,172,553
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	104,274,637	93,590,647	124,903,177
8. Dividends paid to policyholders.....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	19,951,074	34,454,577	40,905,207
10. Total (Lines 5 through 9).....	340,431,792	337,452,587	524,980,937
11. Net cash from operations (Line 4 minus Line 10).....	11,740,881	67,247,436	(22,207,373)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	336,475,821	80,254,863	116,875,913
12.2 Stocks.....	6,662,715	10,032,622	12,624,833
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	27,052,135	7,718,462	8,400,283
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(296)	13,840	14,243
12.7 Miscellaneous proceeds.....	0	10,968,001	5,077,235
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	370,190,375	108,987,788	142,992,507
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	157,273,335	239,788,113	173,296,080
13.2 Stocks.....	10,739,289	9,082,234	11,641,059
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	26,479,136	3,342,191	2,927,151
13.6 Miscellaneous applications.....	5,610,680	4,239,520	429,611
13.7 Total investments acquired (Lines 13.1 to 13.6).....	200,102,440	256,452,058	188,293,901
14. Net increase (or decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	170,087,935	(147,464,270)	(45,301,394)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	0	0	0
16.6 Other cash provided (applied).....	(252,050,050)	154,852,604	159,244,321
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	(252,050,050)	154,852,604	159,244,321
Reconciliation of Cash, Cash Equivalents and Short-Term Investments			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).....	(70,221,234)	74,635,770	91,735,554
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	277,169,697	185,434,143	185,434,143
19.2 End of period (Line 18 plus Line 19.1).....	206,948,463	260,069,913	277,169,697

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

20.0001. COMMUTATION - TRANSFER OF INVESTED ASSETS.....	0	78,057,942	78,057,942
20.0002. QUOTA SHARE SETTLEMENT - TRANSFER OF INVESTED ASSETS.....	0	17,751,573	17,751,573

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	09/30/2024	12/31/2023
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3).....	XXX.....	XXX.....	XXX.....	\$..... 47,595,400	\$..... 83,739,232
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4).....	XXX.....	XXX.....	XXX.....	\$..... 47,595,400	\$..... 83,739,232
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2).....	XXX.....	XXX.....	XXX.....	\$..... 436,791,150	\$..... 382,128,614
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8).....	XXX.....	XXX.....	XXX.....	\$..... 436,791,150	\$..... 382,128,614

C. Accounting Policy

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

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

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

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

D. Going Concern

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

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

3. Business Combinations and Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

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

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

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

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

Notes to the Financial Statements

5. Investments (Continued)

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

a. The aggregate amount of unrealized losses:	
1. Less than 12 months.....	\$..... 172,767
2. 12 months or longer.....	8,371,074
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months.....	\$..... 49,697,698
2. 12 months or longer.....	204,491,477

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

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

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

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

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

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

7. Investment Income - No Significant Changes

8. Derivative Instruments - Not Applicable

9. Income Taxes - No Significant Changes

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

11. Debt

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

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

- A. Defined Benefit Plan - Not Applicable

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

14. Liabilities, Contingencies and Assessments

- A. Contingent Commitments

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

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

During 2024, the Company funded \$17.2 million of the original \$20 million commitment, leaving \$2.8 million as a contingent commitment to invest in the Fund as of 9/30/2024.

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

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

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

15. Leases - Not Applicable

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

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

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

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

20. Fair Value Measurements

A. Fair Value Measurement

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

Three levels of inputs are used to measure fair value:

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

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

(1) Fair value at reporting date

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds - industrial & misc.....	\$ 0	\$ 0	\$ 2,328,905	\$ 0	\$ 2,328,905
Bonds - unaffiliated bank loans.....	0	55,112,472	0	0	55,112,472
Preferred stock - industrial & misc.....	0	39,253,619	0	0	39,253,619
Common stock - industrial & misc.....	43,472,182	2,463,593	0	0	45,935,775
Common stock - closed-end funds.....	5,087,618	0	0	0	5,087,618
Common stock - mutual funds.....	2,639,665	0	0	0	2,639,665
Short-term - unaffiliated bank loans.....	0	417	0	0	417
Money market mutual funds.....	0	0	0	93,849,449	93,849,449
Total assets at fair value/NAV.....	\$ 51,199,465	\$ 96,830,101	\$ 2,328,905	\$ 93,849,449	\$ 244,207,920
b. Liabilities at fair value					
Not applicable.....	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Total liabilities at fair value.....	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

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

Description	Beginning balance as of 07/01/2024	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases				Issuances	Sales	Settlements	Ending Balance at 09/30/2024
a. Assets													
Bonds - industrial & misc.....	\$ 2,204,989	\$ 0	\$ 0	\$ 0	\$ 123,916	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 2,328,905
Total assets.....	\$ 2,204,989	\$ 0	\$ 0	\$ 0	\$ 123,916	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 2,328,905
b. Liabilities													
Total liabilities.....	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

(3) Policies when Transfers Between Levels are Recognized

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

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

- (5) Derivatives - Not Applicable
- B. Other Fair Value Disclosures - Not Applicable
- C. Fair Values for All Financial Instruments by Level 1, 2 and 3

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 1,038,998,347	\$ 1,050,308,416	\$ 2,216,625	\$ 1,023,231,803	\$ 13,549,919	\$ 0	\$ 0
Preferred stock	39,253,619	39,253,619	0	39,253,619	0	0	0
Common stock	53,663,058	53,663,058	51,199,465	2,463,593	0	0	0
Cash equivalents & short-term investments	93,849,866	93,849,866	0	417	0	93,849,449	0

- D. Not Practicable to Estimate Fair Value - Not Applicable
- E. Nature and Risk of Investments Reported at NAV - Not Applicable

21. Other Items

- A. Unusual or Infrequent Items

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

22. Events Subsequent

On November 10, 2023, the Company's ultimate parent James River Group Holdings, LTD. ("JRGH") announced that its Board of Directors has initiated an exploration of strategic alternatives. As part of this process, the Board considered a wide range of options for JRGH including, among other things, a potential sale, merger, or other strategic transaction. As of November 11, 2024, the Board of Directors has concluded the strategic review process and has entered into a strategic partnership with Enstar Group Limited ("Enstar"). This partnership includes an agreement for Enstar to purchase \$12.5 million of newly issued common shares, executing an adverse development cover ("ADC") agreement with James River Insurance Company and James River Casualty Company for a limit of \$75 million, and having an ongoing informal consulting relationship and best practices dialogue with Enstar leadership across a myriad of industry topics.

The executed ADC agreement with Enstar, through their subsidiary Cavello Bay Reinsurance Limited ("Cavello Bay"), is effective January 1, 2024 and will cover accident years 2010 through 2023 for the Company's E&S segment net reserves and is placed at 100%. This transaction provides an additional \$75 million in adverse development coverage on top of the existing LPT-ADC agreement described in Note 23. It excludes exposure to property and the commercial auto segment already included in a previously executed loss portfolio transfer described in Note 23. The transaction is subject to closing conditions, including receipt by Cavello Bay of regulatory approval of the ADC. The transaction is expected to be reflected in the results for the fourth quarter of 2024 if regulatory approvals are received as expected.

There were no other subsequent events occurring through November 11, 2024 that merited recognition or disclosure in these statements.

23. Reinsurance

- F. Retroactive Reinsurance

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

The Company has entered into two Loss Portfolio Transfer agreements ("LPTs") that are accounted for as retroactive reinsurance.

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

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

2) LPT – ADC: On July 2, 2024, the Ceding Companies entered into a Combined Loss Portfolio Transfer and Adverse Development Cover Reinsurance Contract (the "LPT-ADC Agreement") with State National Insurance Company, Inc. ("State National"). The transaction closed upon signing and is reflected in the results for the third quarter of 2024.

Notes to the Financial Statements

23. Reinsurance (Continued)

The LPT-ADC Agreement is effective January 1, 2024 (the "Effective Date") and applies to the Ceding Companies' Excess & Surplus Lines segment portfolio losses attaching to premium earned during 2010-2023 (both years inclusive), excluding, among others, losses related to property lines of business and commercial auto policies issued to a former large insured or its affiliates (the "Subject Business"). Pursuant to the LPT-ADC Agreement, (a) State National reinsured 85% of losses paid on and after the Effective Date in respect of the Subject Business in excess of \$716.6 million up to an aggregate limit of \$467.1 million (with State National's share of the aggregate limit being \$397.0 million) in exchange for consideration paid by the Ceding Companies equal to \$313.2 million, (b) the Ceding Companies will continue to manage claims and to manage and collect the benefit of other existing third-party reinsurance on the Subject Business, which third-party reinsurance shall inure to the benefit of the LPT-ADC Agreement, and (c) the Ceding Companies is entitled to a profit commission of 50% of any favorable development on the business ceded to State National below 104.5% of carried reserves, which profit commission shall not exceed \$87.0 million in total. The Company's portion of the consideration is \$312.4 million.

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

The Company is party to an intercompany pooling agreement ("the Pool") (see note 26 of Annual Statement). Development on the Ceding Companies' business subject to the LPTs is ceded to the Pool. Any gain on the LPTs related to development is shared by the pooling participants at their respective pooling percentages. Each company's share of the gain on LPTs is immediately settled through recoveries on paid losses.

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

(a) Reserves transferred

Reported Company		
	Assumed	Ceded
1. Initial reserves.....	\$ 0	\$ 654,719,769
2. Adjustments - prior year(s).....	0	(264,589,265)
3. Adjustment - current year.....	0	(16,057,589)
4. Current total (1+2+3).....	<u>0</u>	<u>\$ 374,072,915</u>

(b) Consideration paid or received

	Assumed	Ceded
1. Initial consideration.....	\$ 0	\$ 654,719,769
2. Adjustments - prior year(s).....	0	0
3. Adjustments - current year.....	0	0
4. Current total (1+2+3).....	<u>0</u>	<u>\$ 654,719,769</u>

(c) Paid losses reimbursed or recovered

	Assumed	Ceded
1. Prior year(s).....	\$ 0	\$ (325,693,901)
2. Current year.....	0	(28,188,433)
3. Current total (1+2).....	<u>0</u>	<u>\$ (353,882,334)</u>

(d) Special surplus from retroactive reinsurance

	Assumed	Ceded
1. Initial surplus gain or loss.....	\$ 0	\$ 0
2. Adjustments - prior year(s).....	0	61,104,636
3. Adjustments - current year.....	0	12,130,844
4. Current year restricted surplus.....	0	(36,236,368)
5. Cumulative total transferred to unassigned funds (1+2+3+4).....	<u>0</u>	<u>\$ 36,999,112</u>

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

Company	Assumed Amount	Ceded Amount
Aleka Insurance, Inc.....	\$ 0	\$ 42,436,452
State National Insurance Company, Inc.....	0	331,636,463
Total.....	<u>0</u>	<u>\$ 374,072,915</u>

Notes to the Financial Statements

23. Reinsurance (Continued)

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

(1) Authorized reinsurers

Company	Total Paid/Loss/LAE Recoverable	Amount Over 90 Days Overdue
State National Insurance Company, Inc.....	\$ 0	\$ 0
Total.....	\$ 0	\$ 0

(2) Unauthorized reinsurers

Company	Total Paid/Loss/LAE Recoverable	Amount Over 90 Days Overdue	Collateral Held
Aleka Insurance, Inc.....	\$ 0	\$ 0	\$ 47,639,203
Total.....	\$ 0	\$ 0	\$ 47,639,203

(3) Certified reinsurers

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

(4) Reciprocal Jurisdiction Reinsurers

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

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

NONE

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

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

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

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

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

	Sep. 30, 2024	Dec. 31, 2023
Reserves, Net of Reinsurance Recoverables at Beginning of Period	\$ 728,771,214	\$ 617,798,832
Loss and loss adjustment expense incurred:		
Current accident year	182,891,538	254,768,229
Prior accident years	48,989,450	52,994,355
	231,880,988	307,762,584
Loss and loss adjustment expense payments made for:		
Current accident year	10,315,364	17,825,231
Prior accident years	160,036,525	178,964,971
	170,351,889	196,790,202
Reserves, Net of Reinsurance Recoverables at End of Period	\$ 790,300,313	\$ 728,771,214

Notes to the Financial Statements

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

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

Losses Incurred

During 2024, the companies participating in the Pool experienced \$89 million of adverse development on prior years.

The development was primarily related to James River Insurance Company and James River Casualty Company (collectively "James River"). As discussed in Note 23, James River entered into a LPT Agreement with State National effective January 1, 2024. For the period ending September 30, 2024, James River ceded \$71.4 million of year-to-date adverse reserve development to State National under the LPT-ADC agreement, primarily related to the other liability lines of business in accident years 2019-2021. James River paid \$52.2 million as part of the LPT-ADC agreement resulting in a net gain of \$19.2 million which is recorded as retroactive reinsurance benefit in Aggregate Write-ins for Miscellaneous income which is pooled among the companies participating in the Pool. The LPT-ADC was placed at 85%. James River retained the remaining 15% of the applicable adverse development totaling \$12.7 million.

Additionally, James River also recognized prior year adverse development of \$2.8 million on the reserves subject to the Commercial Auto LPT as described in Note 23. Because the reserves were fully subject to the agreement that provides unlimited coverage, the Pool does not expect any economic impact from this development. The Pool has recorded a year-to-date retroactive reinsurance benefit of \$2.8 million in Aggregate Write-Ins for Miscellaneous Income which is pooled among the companies.

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

26. Intercompany Pooling Arrangements - No Significant Changes

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies - Not Applicable

30. Premium Deficiency Reserves - No Significant Changes

31. High Deductibles - Not Applicable

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

33. Asbestos/Environmental Reserves - No Significant Changes

34. Subscriber Savings Accounts - Not Applicable

35. Multiple Peril Crop Insurance - Not Applicable

36. Financial Guaranty Insurance - Not Applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

1.2 If yes, has the report been filed with the domiciliary state?.....

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?..... YES.....

2.2 If yes, date of change:..... 04/29/2024.....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?..... YES.....

If yes, complete Schedule Y, Parts 1 and 1A.

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

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group?..... YES.....

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 1620459.....

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

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

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

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

If yes, attach an explanation.
NOT APPLICABLE

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/26/2021.....

6.4 By what department or departments?
OHIO DEPARTMENT OF INSURANCE

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

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

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

7.2 If yes, give full information
NOT APPLICABLE

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

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
NOT APPLICABLE

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

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

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?..... YES.....

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:
NOT APPLICABLE

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
NOT APPLICABLE

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

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).
NOT APPLICABLE

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?..... YES.....

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:..... \$..... 0.....

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
NOT APPLICABLE

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0

13. Amount of real estate and mortgages held in short-term investments: \$ 0

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

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book / Adjusted Carrying Value	Current Quarter Book / Adjusted Carrying Value
14.21 Bonds.....	\$ 0	\$ 0
14.22 Preferred Stock.....	\$ 0	\$ 0
14.23 Common Stock.....	40,203,434	39,837,185
14.24 Short-Term Investments.....	0	0
14.25 Mortgage Loans on Real Estate.....	0	0
14.26 All Other.....	0	0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	40,203,434	39,837,185
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	0	0

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? N/A
If no, attach a description with this statement.
NOT APPLICABLE

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

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

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

16.3 Total payable for securities lending reported on the liability page \$ 0

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

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

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

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

1	2	3
Name(s)	Location(s)	Complete Explanation(s)
NOT APPLICABLE.....		

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

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

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

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

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

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

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

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
105900.....	NEW ENGLAND ASSET MANAGEMENT, INC.....	KUR85E5PS4GQFZFC130.....	SEC.....	NO
131940.....	TPG ANGELO, GORDON & CO.....	XXJ808RONB9FETFPCB63.....	SEC.....	NO
124687.....	NEUBERGER BERMAN INVESTMENT ADVISERS, LLC.....	8PSZVUUKYGCW2RD0373.....	SEC.....	NO

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

18.2 If no, list exceptions:
NOT APPLICABLE.....

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities? NO.....

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
Has the reporting entity self-designated PLGI securities? NO.....

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? NO.....

GENERAL INTERROGATORIES**PART 2 – PROPERTY & CASUALTY INTERROGATORIES**

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? **NO**

If yes, attach an explanation.

NOT APPLICABLE.....

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

If yes, attach an explanation.

NOT APPLICABLE.....

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

3.2 If yes, give full and complete information thereto

NOT APPLICABLE.....

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

4.2 If yes, complete the following schedule:

			Total Discount				Discount Taken During Period			
1 Line of Business	2 Maximum Interest	3 Disc. Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Total.....			0	0	0	0	0	0	0	0

5. Operating Percentages:

5.1 A&H loss percent 0 %

5.2 A&H cost containment percent 0 %

5.3 A&H expense percent excluding cost containment expenses 0 %

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

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0

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

6.4 If yes, please provide the balance of the funds administered as of the reporting date. \$ 0

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 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
U.S. Insurers						
36188.....		Compsource Mutual.....	OK.....	Unauthorized.....	0.....	
20052.....		National Liability and Fire.....	NE.....	Authorized.....	0.....	
All Other Insurers						
00000.....	AA-5420050.....	Korean Reinsurance Company.....	KOR.....	Unauthorized.....	0.....	
00000.....	AA-1126556.....	Lloyds Syndicate 566 (QBE).....	GBR.....	Authorized.....	0.....	

SCHEDULE T – EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama.....	AL	E 6,536,666	5,753,994	2,059,631	3,337,157	10,693,071	5,633,589
2. Alaska.....	AK	E 441,611	376,127	0	26,250	517,205	515,804
3. Arizona.....	AZ	E 14,278,578	13,481,889	7,310,679	5,760,964	34,724,693	24,856,885
4. Arkansas.....	AR	E 1,771,745	1,919,395	55,107	280,160	3,021,580	4,845,660
5. California.....	CA	E 127,077,426	129,961,468	65,775,573	163,042,719	304,519,794	296,318,982
6. Colorado.....	CO	E 8,401,557	5,617,202	740,500	1,844,707	13,683,732	7,178,772
7. Connecticut.....	CT	E 4,453,950	3,700,751	994,004	1,307,398	8,324,458	5,757,468
8. Delaware.....	DE	E 1,082,878	1,752,099	19,845	200,050	1,589,970	1,739,540
9. District of Columbia.....	DC	E 1,354,787	1,275,087	936,497	4,405,237	2,527,617	3,021,293
10. Florida.....	FL	E 138,990,430	136,726,747	53,235,217	42,073,117	282,176,502	180,124,774
11. Georgia.....	GA	E 12,393,536	16,186,762	9,498,284	4,909,798	29,937,076	20,119,384
12. Hawaii.....	HI	E 2,113,416	413,100	0	526,009	1,129,990	649,638
13. Idaho.....	ID	E 2,412,288	2,660,049	117,803	3,825	4,249,480	3,159,197
14. Illinois.....	IL	E 14,912,967	12,835,851	2,660,692	2,169,724	30,586,154	20,930,056
15. Indiana.....	IN	E 3,987,659	3,808,624	462,486	3,661,273	13,157,936	7,463,213
16. Iowa.....	IA	E 2,077,284	1,635,038	37,636	312,748	2,420,670	1,625,339
17. Kansas.....	KS	E 2,532,982	4,133,528	6,233,600	330,000	5,630,273	7,286,824
18. Kentucky.....	KY	E 3,288,682	5,402,150	331,500	959,375	6,232,931	6,492,314
19. Louisiana.....	LA	E 12,123,519	12,663,692	11,767,281	11,693,733	38,849,390	52,977,961
20. Maine.....	ME	E 939,048	847,826	5,316	22,500	1,078,537	648,675
21. Maryland.....	MD	E 3,283,109	3,963,817	950,293	1,874,576	5,710,205	7,508,952
22. Massachusetts.....	MA	E 7,586,235	8,150,160	1,077,484	2,410,872	27,847,195	13,957,579
23. Michigan.....	MI	E 11,408,724	8,999,601	1,453,807	1,637,208	16,416,883	11,126,874
24. Minnesota.....	MN	E 4,578,943	3,750,165	5,275,347	6,722,326	12,197,331	6,322,842
25. Mississippi.....	MS	E 2,822,040	3,358,190	1,043,215	100,250	6,761,389	4,666,886
26. Missouri.....	MO	E 7,407,814	6,602,724	2,496,760	4,140,868	20,418,554	12,425,378
27. Montana.....	MT	E 3,130,555	2,733,335	761,932	0	5,370,002	3,334,374
28. Nebraska.....	NE	E 1,118,237	1,240,119	53,250	340,624	4,690,964	3,551,475
29. Nevada.....	NV	E 9,666,988	7,938,728	1,740,271	5,827,257	20,132,682	14,655,124
30. New Hampshire.....	NH	E 346,784	320,194	10,031	213,119	501,237	326,338
31. New Jersey.....	NJ	E 14,774,029	19,742,012	6,344,267	8,046,694	37,901,201	37,968,474
32. New Mexico.....	NM	E 1,549,505	1,777,372	356,590	74,040	3,502,130	2,038,790
33. New York.....	NY	E 97,282,794	76,953,155	26,628,722	25,176,496	284,150,291	182,752,664
34. North Carolina.....	NC	E 6,868,430	6,778,481	11,453,678	325,916	12,212,345	9,906,778
35. North Dakota.....	ND	E 476,024	530,292	0	730	1,198,631	778,695
36. Ohio.....	OH	D 8,482,155	13,077,248	446,712	26,000	19,768,956	12,291,433
37. Oklahoma.....	OK	E 5,515,366	5,648,142	1,266,444	2,545,273	8,977,793	9,969,764
38. Oregon.....	OR	E 8,516,965	9,038,764	3,309,054	455,203	15,953,818	10,535,385
39. Pennsylvania.....	PA	E 9,319,490	13,521,795	6,018,578	7,631,083	29,086,786	27,634,919
40. Rhode Island.....	RI	E 1,041,237	937,008	590,652	140,200	2,942,239	1,954,176
41. South Carolina.....	SC	E 4,738,779	8,890,413	5,513,708	2,347,498	10,244,241	10,355,229
42. South Dakota.....	SD	E 108,851	135,413	350,000	0	215,271	385,120
43. Tennessee.....	TN	E 6,407,344	6,044,540	1,707,107	6,657,895	22,452,006	17,257,464
44. Texas.....	TX	E 124,869,551	125,696,448	51,818,577	50,409,583	242,279,063	172,480,986
45. Utah.....	UT	E 2,975,028	2,689,054	267,750	513,219	4,274,745	2,929,207
46. Vermont.....	VT	E 109,988	63,085	0	0	132,435	136,039
47. Virginia.....	VA	E 8,812,737	10,140,146	582,074	1,250,446	15,021,678	13,780,809
48. Washington.....	WA	E 18,537,673	16,932,212	4,070,878	3,844,926	30,514,997	23,563,779
49. West Virginia.....	WV	E 481,020	1,477,558	33,679	0	1,372,294	2,122,889
50. Wisconsin.....	WI	E 2,714,516	2,568,140	57,908	513,883	4,407,493	3,772,082
51. Wyoming.....	WY	E 639,733	1,330,129	0	0	952,476	2,057,815
52. American Samoa.....	AS	N 0	0	0	0	0	0
53. Guam.....	GU	N 0	0	0	0	0	0
54. Puerto Rico.....	PR	E 0	0	125,000	25,739	5,000	121,609
55. U.S. Virgin Islands.....	VI	E 0	0	0	0	0	0
56. Northern Mariana Islands.....	MP	N 0	0	0	0	0	0
57. Canada.....	CAN	N 0	0	0	0	0	0
58. Aggregate Other Alien.....	OT	XXX	0	0	0	0	0
59. Totals.....		XXX	736,741,653	732,179,819	298,045,419	380,118,668	1,662,663,390
Details of Write-Ins							
58001.....		XXX	0	0	0	0	0
58002.....		XXX	0	0	0	0	0
58003.....		XXX	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....		XXX	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above).....		XXX	0	0	0	0	0

(a) Active Status Counts

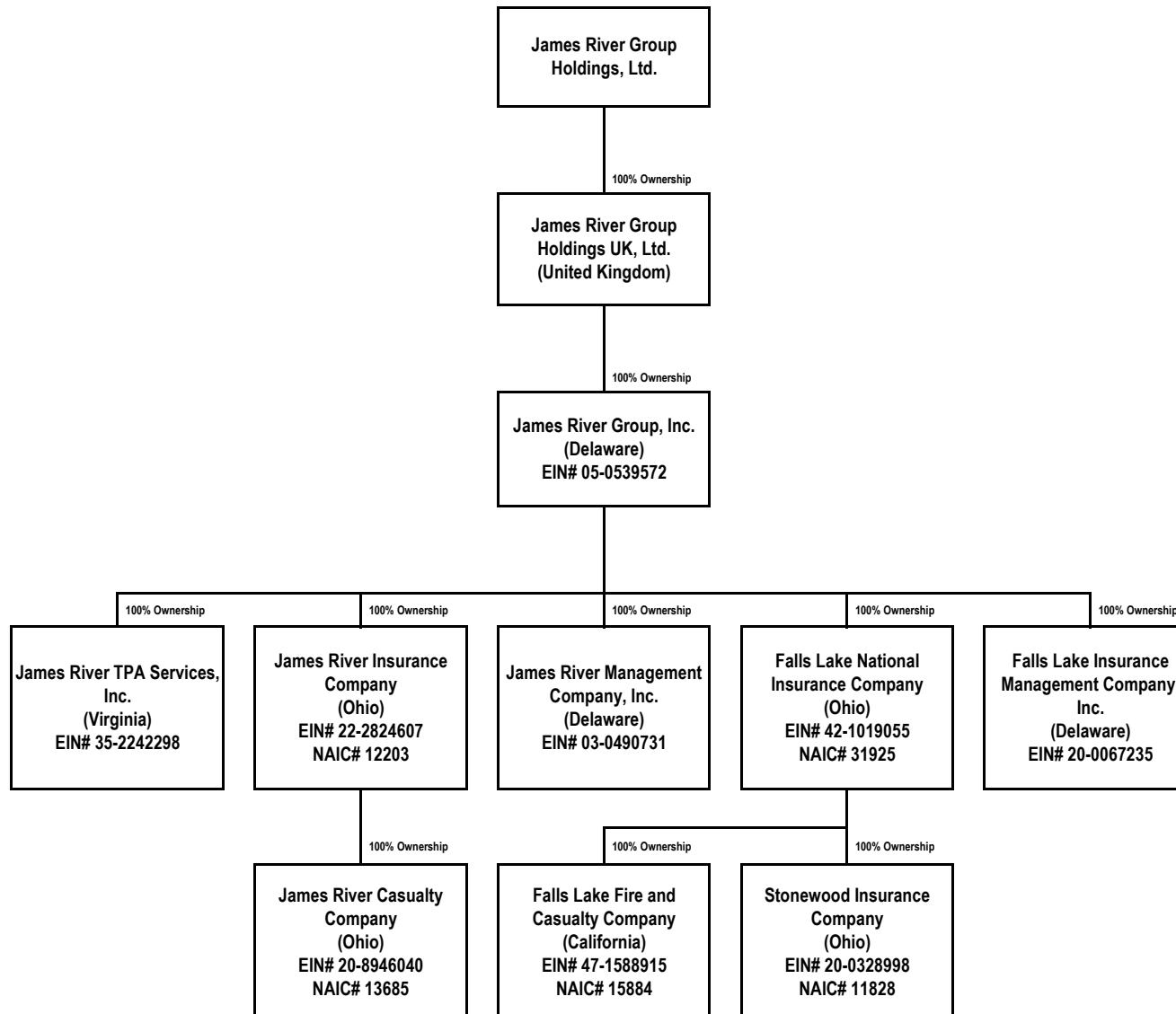
1. L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG 0 4. Q – Qualified - Qualified or accredited reinsurer 0 Domestic Surplus Lines Insurer (DSL) – Reporting entities

2. R – Registered – Non-domiciled RRGs 0 5. D – authorized to write surplus lines in the state of domicile 1

3. E – Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than the state of domicile - see DSL) 52 6. N – None of the above - Not allowed to write business in the state 4

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

PART 1 - ORGANIZATIONAL CHART



Quarterly Statement as of September 30, 2024 of the James River Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Asterisk	Explanation
0	

PART 1 – LOSS EXPERIENCE

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire	8,452,566	388,403	4.595	33.176
2.1. Allied lines	33,621,175	393,174	1.169	7.488
2.2. Multiple peril crop	0	0	0	0
2.3. Federal flood	0	0	0	0
2.4. Private crop	0	0	0	0
2.5. Private flood	0	0	0	0
3. Farmowners multiple peril	0	0	0	0
4. Homeowners multiple peril	0	0	0	0
5.1. Commercial multiple peril (non-liability portion)	0	(8,639)	0	0
5.2. Commercial multiple peril (liability portion)	0	0	0	0
6. Mortgage guaranty	0	0	0	0
8. Ocean marine	0	0	0	0
9.1. Inland marine	38,002	206	0.542	0
9.2. Pet insurance	0	0	0	0
10. Financial guaranty	0	0	0	0
11.1. Medical professional liability - occurrence	73,815	351,355	475.994	305.137
11.2. Medical professional liability - claims made	9,866,736	665,093	6.741	51.702
12. Earthquake	1,864,918	(576,047)	(30.889)	(16.703)
13.1. Comprehensive (hospital and medical) individual	0	0	0	0
13.2. Comprehensive (hospital and medical) group	0	0	0	0
14. Credit accident and health	0	0	0	0
15.1. Vision only	0	0	0	0
15.2. Dental only	0	0	0	0
15.3. Disability income	0	0	0	0
15.4. Medicare supplement	0	0	0	0
15.5. Medicaid Title XIX	0	0	0	0
15.6. Medicare Title XVIII	0	0	0	0
15.7. Long-term care	0	0	0	0
15.8. Federal employees health benefits plan	0	0	0	0
15.9. Other health	0	0	0	0
16. Workers' compensation	0	0	0	0
17.1. Other liability occurrence	547,061,903	608,863,647	111.297	56.588
17.2. Other liability-claims made	33,056,299	(5,072,477)	(15.345)	13.015
17.3. Excess workers' compensation	0	0	0	0
18.1. Products liability - occurrence	70,572,550	40,549,053	57.457	35.721
18.2. Products liability - claims made	12,008,567	(3,520,177)	(29.314)	11.064
19.1. Private passenger auto no-fault (personal injury protection)	0	0	0	0
19.2. Other private passenger auto liability	0	0	0	0
19.3. Commercial auto no-fault (personal injury protection)	0	0	0	0
19.4. Other commercial auto liability	20,113,866	17,969,319	89.338	304.586
21.1. Private passenger auto physical damage	0	0	0	0
21.2. Commercial auto physical damage	0	0	0	0
22. Aircraft (all perils)	0	0	0	0
23. Fidelity	0	0	0	0
24. Surety	0	0	0	0
26. Burglary and theft	0	0	0	0
27. Boiler and machinery	0	0	0	0
28. Credit	0	0	0	0
29. International	0	0	0	0
30. Warranty	0	0	0	0
31. Reinsurance - nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance - nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0	0
35. Totals	736,730,397	660,002,910	89.585	56.571
Details of Write-Ins				
3401.	0	0	0	0
3402.	0	0	0	0
3403.	0	0	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0
3499. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0

PART 2 – DIRECT PREMIUMS WRITTEN

Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	2,264,137	9,492,638	9,765,257
2.1 Allied lines	6,290,867	30,108,528	40,547,316
2.2 Multiple peril crop	0	0	0
2.3 Federal flood	0	0	0
2.4 Private crop	0	0	0
2.5 Private flood	0	0	0
3. Farmowners multiple peril	0	0	0
4. Homeowners multiple peril	0	0	0
5.1 Commercial multiple peril (non-liability portion)	0	0	0
5.2 Commercial multiple peril (liability portion)	0	0	0
6. Mortgage guaranty	0	0	0
8. Ocean marine	0	0	0
9.1 Inland marine	100,000	189,999	298
9.2 Pet insurance	0	0	0
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	0	109,713	75,000
11.2 Medical professional liability - claims made	3,507,159	9,803,032	9,976,948
12. Earthquake	1,104,936	1,963,459	2,332,759
13.1 Comprehensive (hospital and medical) individual	0	0	0
13.2 Comprehensive (hospital and medical) group	0	0	0
14. Credit accident and health	0	0	0
15.1 Vision only	0	0	0
15.2 Dental only	0	0	0
15.3 Disability income	0	0	0
15.4 Medicare supplement	0	0	0
15.5 Medicaid Title XIX	0	0	0
15.6 Medicare Title XVIII	0	0	0
15.7 Long-term care	0	0	0
15.8 Federal employees health benefits plan	0	0	0
15.9 Other health	0	0	0
16. Workers' compensation	0	0	0
17.1. Other liability occurrence	173,558,789	559,250,544	530,794,533
17.2. Other liability-claims made	11,158,545	31,894,092	34,390,023
17.3. Excess workers' compensation	0	0	0
18.1. Products liability - occurrence	20,750,454	64,301,972	69,674,762
18.2. Products liability - claims made	3,876,115	9,891,028	11,926,088
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0
19.2 Other private passenger auto liability	0	0	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0
19.4 Other commercial auto liability	7,603,746	19,736,648	22,696,835
21.1 Private passenger auto physical damage	0	0	0
21.2 Commercial auto physical damage	0	0	0
22. Aircraft (all perils)	0	0	0
23. Fidelity	0	0	0
24. Surety	0	0	0
26. Burglary and theft	0	0	0
27. Boiler and machinery	0	0	0
28. Credit	0	0	0
29. International	0	0	0
30. Warranty	0	0	0
31. Reinsurance - nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance - nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0
35. Totals	230,214,748	736,741,653	732,179,819
Details of Write-Ins			
3401.	0	0	0
3402.	0	0	0
3403.	0	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Summary of remaining write-ins for Line 34 from overflow page	0	0	0

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

Years in Which Losses Occurred	1 Prior Year End Known Case Loss and LAE Reserves	2 Prior Year End IBNR Loss and LAE Reserves (Cols. 1+2)	3 Total Prior Year End Loss and LAE Payments on Claims Reported as of Prior Year End	4 2024 Loss and LAE Payments on Claims Unreported as of Prior Year End	5 2024 Loss and LAE Payments on Claims	6 Total 2024 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings) / Deficiency (Cols. 4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings) / Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings) / Deficiency (Cols. 11+12)
1. 2021 + Prior.....	161,019	164,689	325,708	105,860	850	106,710	126,182	7,729	157,078	290,989	71,023	968	71,991
2. 2022.....	32,144	125,726	157,870	28,036	524	28,560	37,496	5,112	94,419	137,027	33,388	(25,671)	7,717
3. Subtotals 2022 + prior.....	193,163	290,415	483,578	133,896	1,374	135,270	163,678	12,841	251,497	428,016	104,411	(24,703)	79,708
4. 2023.....	26,377	218,816	245,193	22,852	1,914	24,766	30,756	9,955	148,997	189,708	27,231	(57,950)	(30,719)
5. Subtotals 2023 + prior.....	219,540	509,231	728,771	156,748	3,288	160,036	194,434	22,796	400,494	617,724	131,642	(82,653)	48,989
6. 2024.....	XXX	XXX	XXX	XXX	10,315	10,315	XXX	13,833	158,743	172,576	XXX	XXX	XXX
7. Totals.....	219,540	509,231	728,771	156,748	13,603	170,351	194,434	36,629	559,237	790,300	131,642	(82,653)	48,989
8. Prior Year-End Surplus As Regards Policyholders.....		382,129									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
											59.963 %	(16.231) %	6.722 %
													12.820 %

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

August Filing

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

EXPLANATION:

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

BARCODES:

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

OVERFLOW PAGE FOR WRITE-INS**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1197. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
2504. SERVICE FEES RECEIVABLE	1,362,423	0	1,362,423	1,057,883
2505. STATE INCOME TAX RECEIVABLE	810,466	0	810,466	1,622,008
2506. OTHER RECEIVABLES	10,102	0	10,102	0
2597. Summary of remaining write-ins for Line 25 from overflow page	2,182,991	0	2,182,991	2,679,891

LIABILITIES

	1 Current Statement Date	2 December 31, Prior Year
2504. CLAIMS PAYABLE	14,128,922	21,058,696
2505. OTHER LIABILITIES	3,587,299	3,347,635
2597. Summary of remaining write-ins for Line 25 from overflow page	17,716,221	24,406,331
2997. Summary of remaining write-ins for Line 29 from overflow page	0	0
3297. Summary of remaining write-ins for Line 32 from overflow page	0	0

SCHEDULE A – VERIFICATION

Real Estate

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

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	20,905,144	24,880,541
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	25,000,000	1,650,000
2.2 Additional investment made after acquisition.....	1,479,136	1,277,151
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase / (decrease).....	1,092,656	1,497,735
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	27,052,135	8,400,283
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book / adjusted carrying value.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	21,424,801	20,905,144
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	21,424,801	20,905,144

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.....	1,343,757,077	1,173,619,415
2. Cost of bonds and stocks acquired.....	168,012,624	280,746,654
3. Accrual of discount.....	8,771,875	10,792,768
4. Unrealized valuation increase / (decrease).....	7,401,166	8,981,719
5. Total gain (loss) on disposals.....	2,817,497	959,661
6. Deduct consideration for bonds and stocks disposed of.....	343,198,436	129,500,746
7. Deduct amortization of premium.....	538,284	708,683
8. Total foreign exchange change in book / adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	4,021,144	1,133,711
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	59,901	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	1,183,062,276	1,343,757,077
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	1,183,062,276	1,343,757,077

SCHEDULE D – PART 1B

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

NAIC Designation	1 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).....	775,959,043	29,819,095	26,314,528	4,988,481	969,772,476	775,959,043	784,452,091	981,275,466
2. NAIC 2 (a).....	123,803,974	3,679,032	6,589,448	(3,031,569)	136,307,575	123,803,974	117,861,989	135,017,014
3. NAIC 3 (a).....	28,142,162	4,052,990	5,908,366	2,612,119	23,539,615	28,142,162	28,898,905	21,592,768
4. NAIC 4 (a).....	103,111,676	3,822,842	15,163,302	726,557	107,024,849	103,111,676	92,497,773	95,885,197
5. NAIC 5 (a).....	31,950,922	3,345,952	4,558,932	(4,801,559)	38,411,541	31,950,922	25,936,383	38,274,307
6. NAIC 6 (a).....	0	0	0	661,692	0	0	661,692	527,122
7. Total Bonds.....	1,062,967,777	44,719,911	58,534,576	1,155,721	1,275,056,056	1,062,967,777	1,050,308,833	1,272,571,874
Preferred Stock								
8. NAIC 1.....	0	0	0	0	0	0	0	0
9. NAIC 2.....	34,955,883	2,093,855	0	2,203,881	35,222,519	34,955,883	39,253,619	15,896,953
10. NAIC 3.....	0	0	0	0	0	0	0	17,150,410
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	34,955,883	2,093,855	0	2,203,881	35,222,519	34,955,883	39,253,619	33,047,363
15. Total Bonds & Preferred Stock.....	1,097,923,660	46,813,766	58,534,576	3,359,602	1,310,278,575	1,097,923,660	1,089,562,452	1,305,619,237

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

NAIC 1 \$ 0; NAIC 2 \$ 0; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 417; NAIC 6 \$ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book / Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
7709999999 Total.....	417	XXX	1,043	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	48,931,302	26,667,231
2. Cost of short-term investments acquired.....	33,494,712	68,199,187
3. Accrual of discount.....	784,827	795,002
4. Unrealized valuation increase / (decrease).....	9,115	(9,740)
5. Total gain (loss) on disposals.....	(296)	14,243
6. Deduct consideration received on disposals.....	83,219,243	46,720,671
7. Deduct amortization of premium.....	0	13,950
8. Total foreign exchange change in book / adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	417	48,931,302
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	417	48,931,302

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

NONE

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

NONE

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

NONE

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

NONE

(SI-07) Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION
(Cash Equivalents)

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	87,377,369	110,141,944
2. Cost of cash equivalents acquired.....	671,087,104	542,672,817
3. Accrual of discount.....	0	0
4. Unrealized valuation increase / (decrease).....	(700)	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	664,614,324	565,437,392
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book / adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	93,849,449	87,377,369
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	93,849,449	87,377,369

(E-01) Schedule A - Part 2

NONE

(E-01) Schedule A - Part 3

NONE

(E-02) Schedule B - Part 2

NONE

(E-02) Schedule B - Part 3

NONE

SCHEDULE BA - PART 2

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

1 CUSIP	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Any Other Class of Assets, Unaffiliated												
000000-00-0.....	AG Commercial Real Estate Debt Opportunities Fund III, L.P.....	Wilmington.....	DE.....	AG Commercial Debt Opportunities GP, LLC.....	0.....	09/10/2020.....	0.....	0.....	47,939.....	0.....	1,000,000.....	1.800.....
000000-00-0.....	Blue Owl GP Stakes V US Investors, LP.....	New York.....	DE.....	Blue Owl GP Stakes Associates V, LP.....	0.....	01/25/2001.....	0.....	0.....	94,806.....	0.....	3,529,149.....	0.080.....
5899999 - Any Other Class of Assets, Unaffiliated.....												
6099999 - Subtotals, Unaffiliated.....												
6299999 - Totals.....												

SCHEDULE BA - PART 3

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

1 CUSIP	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book / Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book / Adjusted Carrying Value					15 Book / Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain Less Encumbrances on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase / (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B.A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B.A.C.V.						
Any Other Class of Assets, Unaffiliated																			
000000-00-0.....	Blue Owl Stakes V US Inves.....	New York.....	DE.....	Capital Distribution.....	01/25/2021.....	08/02/2024.....	1,168,014.....	0.....	0.....	0.....	0.....	0.....	1,168,014.....	66,022.....	0.....	0.....	0.....	94,806.....	
5899999 - Any Other Class of Assets, Unaffiliated.....																			
Any Other Class of Assets, Affiliated																			
000000-00-0.....	DESRI IV, LLC.....	New York.....	DE.....	Capital Distribution.....	06/01/2021.....	09/11/2024.....	5,712,178.....	0.....	0.....	0.....	0.....	0.....	5,712,178.....	539,016.....	0.....	0.....	0.....	(280,837).....	
000000-00-0.....	DESRI VI, LLC.....	New York.....	DE.....	Capital Distribution.....	03/11/2024.....	09/11/2024.....	1,819,171.....	174,045.....	0.....	0.....	0.....	174,045.....	0.....	1,819,171.....	20,229.....	0.....	0.....	0.....	20,229.....
5999999 - Any Other Class of Assets, Affiliated.....																			
6099999 - Subtotals, Unaffiliated.....																			
6199999 - Subtotals, Affiliated.....																			
6299999 - Totals.....																			

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
3132DN-Q9-7	FH SD1380 - RMBS		09/05/2024	WELLS FARGO SECURITIES LLC	XXX	4,292,870	4,329,741	2,706	1.A
3140QT-QY-8	FN CB7670 - RMBS		09/11/2024	BOK Financial Securities, Inc.	XXX	3,871,899	3,798,889	7,914	1.A
3140XM-QX-7	FN FS5869 - RMBS		09/05/2024	NOMURA SECURITIES INTERNATIONAL	XXX	4,697,306	4,723,506	2,953	1.A
0909999999 - Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						12,862,075	12,852,136	13,573	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)									
02361D-BB-5	AMEREN ILLINOIS CO		09/26/2024	KEYBANC CAPITAL MARKETS INC.	XXX	2,142,220	2,000,000	27,750	1.F FE
136375-DR-0	CANADIAN NATIONAL RAILWAY CO		09/16/2024	J.P. MORGAN SECURITIES LLC	XXX	2,245,680	2,250,000	0	1.F FE
26884A-BP-7	ERP OPERATING LP		09/09/2024	MORGAN STANLEY & CO. LLC	XXX	996,590	1,000,000	0	1.G FE
46647P-EJ-1	JPMORGAN CHASE & CO		09/24/2024	J.P. MORGAN SECURITIES LLC	XXX	2,064,260	2,000,000	17,482	1.E FE
49447B-AB-9	KIMCO REALTY OP LLC		09/12/2024	BOFA SECURITIES INC.	XXX	3,094,265	3,100,000	0	2.A FE
66989H-AT-5	NOVARTIS CAPITAL CORP		09/16/2024	GOLDMAN	XXX	997,570	1,000,000	0	1.D FE
693304-BG-1	PECO ENERGY CO		09/18/2024	WELLS FARGO SECURITIES LLC	XXX	2,092,820	2,000,000	2,625	1.E FE
693475-BX-2	PNC FINANCIAL SERVICES GROUP INC		09/10/2024	BARCLAYS CAPITAL INC.	XXX	1,832,180	1,750,000	31,236	1.G FE
74938Q-AA-2	RCKT 24INV1 A1 - RMBS		09/09/2024	BOFA SECURITIES INC.	XXX	988,020	969,092	1,575	1.A FE
771196-CP-5	ROCHE HOLDINGS INC		09/10/2024	MORGAN STANLEY & CO. LLC	XXX	1,513,290	1,500,000	350	1.C FE
91324P-FL-1	UNITEDHEALTH GROUP INC		09/19/2024	RBC Capital Markets LLC	XXX	1,084,580	1,000,000	8,594	1.F FE
976656-CS-5	WISCONSIN ELECTRIC POWER CO		09/09/2024	CITIGROUP GLOBAL MARKETS, INC	XXX	999,810	1,000,000	0	1.F FE
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						20,051,285	19,569,092	89,612	XXX
Bonds: Hybrid Securities									
48128B-AN-1	JPMORGAN CHASE & CO		08/14/2024	HSBC SECURITIES INC.	XXX	584,767	610,000	4,577	2.C FE
1309999999 - Bonds: Hybrid Securities						584,767	610,000	4,577	XXX
Bonds: Unaffiliated Bank Loans									
000000-00-0	LORCA FINCO PLC	C	04/17/2024	BANK OF AMERICA	XXX	(920)	(923)	0	3.A FE
000000-00-0	TripAdvisor Inc		07/09/2024	GOLDMAN SACHS AND CO.	XXX	420,945	422,000	0	3.C FE
000000-00-0	Darktrace PLC	C	07/02/2024	GOLDMAN SACHS AND CO.	XXX	1,190,020	1,196,000	0	5.B
000000-00-0	Boxer Parent Company, Inc.		07/03/2024	KKR Corporate Lending LLC	XXX	1,563,083	1,567,000	0	5.A FE
000000-00-0	Darktrace PLC	C	07/02/2024	GOLDMAN SACHS AND CO.	XXX	1,733,290	1,742,000	0	5.B FE
00036Y-AB-9	AAL Delaware Holdco Inc		07/23/2024	JEFFERIES	XXX	194,000	194,000	0	4.B FE
00169Q-AG-4	Global Medical Response, Inc.		09/26/2024	Various	XXX	13,953	8,893	0	4.C FE
03759D-AK-4	Apex Tool Group, LLC		05/23/2024	ADJUSTMENT	XXX	92	0	0	5.C FE
03759D-AN-8	Apex Tool Group, LLC		09/26/2024	DIRECT	XXX	44,633	44,633	0	5.A FE
03759D-AP-3	Apex Tool 2/24 3rd Out TLB		09/26/2024	DIRECT	XXX	198	198	0	5.C FE
05988H-AJ-6	Boxer Parent Company, Inc.		07/03/2024	GOLDMAN SACHS AND CO.	XXX	75,860	76,050	0	4.B FE
13134N-AH-4	Calpine Construction Finance Company, L.		09/25/2024	UBS WARBURG LLC	XXX	272,630	274,000	0	3.B FE
18972F-AC-6	Clydesdale Acquisition Holdings, Inc.		07/25/2024	UBS WARBURG LLC	XXX	161,793	161,793	0	4.B FE
28031F-AJ-9	Edgewater Generation, L.L.C.		07/26/2024	JEFFERIES	XXX	1,402,830	1,417,000	0	3.C FE
28622D-AB-6	ELEVATE TEXTILES INC LAST OUT TL		07/01/2024	DIRECT	XXX	14,800	14,800	0	4.C FE
36154H-AB-6	GBT US III LLC		07/18/2024	DIRECT	XXX	319,200	320,000	0	4.B FE
42351E-AB-2	Help/Systems Holdings, Inc.		09/04/2024	JEFFERIES	XXX	78,335	83,781	0	4.C FE
46269K-AT-1	Iridium Communications Inc.		07/26/2024	DEUTSCHE BANK	XXX	693,751	699,400	0	3.C FE
64362K-AE-3	New Constellis Borrower LLC		08/02/2024	DIRECT	XXX	10,506	10,506	0	5.C FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
72813N-AU-9	PlayPower, Inc.		07/09/2024	MORGAN STANLEY AND CO INC	XXX	215,894	220,864	0	5.A FE
74142K-AK-5	Premium PKG Holdings, Inc.		08/01/2024	DIRECT	XXX	728	729	0	5.B FE
74339N-AG-1	Project Boost Purchaser, LLC		07/02/2024	RBC CAPITAL MARKETS	XXX	338,152	339,000	0	4.C FE
74339N-AK-2	Project Boost Purchaser, LLC		07/02/2024	RBC CAPITAL MARKETS	XXX	519,390	522,000	0	5.B FE
78249L-AE-0	Russell Investments US Institutional Hol		07/31/2024	DIRECT	XXX	2,392	2,392	0	4.A FE
89157N-AE-3	Touchdown Acquirer Inc.		07/17/2024	BANK OF AMERICA	XXX	93,296	93,296	0	4.B FE
BGH8XB-N1-1	RECESS HOLDINGS, INC. TERM LOAN B		07/16/2024	GOLDMAN SACHS AND CO.	XXX	56,497	56,497	0	4.B FE
C2348C-AJ-6	Celestica Inc.		05/23/2024	BANK OF AMERICA	XXX	1,263,754	1,263,754	0	3.B FE
C2348C-AJ-6	Celestica Inc.		05/23/2024	BANK OF AMERICA	XXX	(368,800)	(368,800)	0	3.B FE
L9635L-AB-0	Venga Finance Sarl	C	07/01/2024	KKR Corporate Lending LLC	XXX	(104,472)	(104,734)	0	4.B FE
L9635L-AD-6	Venga Finance S.A.R.L		06/20/2024	KKR Corporate Lending LLC	XXX	1,015,954	1,028,969	0	4.B FE
1909999999 - Bonds: Unaffiliated Bank Loans						11,221,784	11,285,098	0	XXX
2509999997 - Subtotals - Bonds - Part 3						44,719,911	44,316,326	107,762	XXX
2509999998 - Summary Item from Part 5 for Bonds (N/A to Quarterly)									
2509999999 - Subtotals - Bonds						44,719,911	44,316,326	107,762	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
29452E-AA-9	EQUITABLE HOLDINGS INC		09/18/2024	Various	1,050,000.000	1,055,510	0	0	2.C FE
857477-CH-4	STATE STREET CORP		09/18/2024	BNP Paribas	1,000,000.000	1,038,345	0	0	2.B FE
4019999999 - Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,093,855	XXX	0	XXX
4509999997 - Subtotals - Preferred Stocks - Part 3						2,093,855	XXX	0	XXX
4509999998 - Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)									
4509999999 - Subtotals - Preferred Stocks						2,093,855	XXX	0	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
00206R-10-2	AT&T ORD		07/16/2024	PIPER Sandler & CO	3,895,000	73,357	XXX	0	XXX
025537-10-1	AMERICAN ELECTRIC POWER ORD		07/16/2024	PIPER Sandler & CO	5,120,000	470,456	XXX	0	XXX
478160-10-4	JOHNSON & JOHNSON ORD		07/16/2024	PIPER Sandler & CO	1,005,000	151,546	XXX	0	XXX
871829-10-7	SYSCO ORD		07/16/2024	PIPER Sandler & CO	985,000	71,804	XXX	0	XXX
907818-10-8	UNION PACIFIC ORD		07/16/2024	PIPER Sandler & CO	1,965,000	478,421	XXX	0	XXX
G25508-10-5	CRH PUBLIC LIMITED ORD	C	07/16/2024	PIPER Sandler & CO	1,020,000	84,430	XXX	0	XXX
5019999999 - Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,330,014	XXX	0	XXX
5989999997 - Subtotals - Common Stocks - Part 3						1,330,014	XXX	0	XXX
5989999998 - Summary Item from Part 5 for Common Stocks (N/A to Quarterly)									
5989999999 - Subtotals Common Stocks						1,330,014	XXX	0	XXX
5999999999 - Subtotals Preferred and Common Stocks						3,423,869	XXX	0	XXX
6009999999 - Totals						48,143,780	XXX	107,762	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
Bonds: U.S. Governments																						
36179T-4P-7	G2 MA5330 - RMBS		09/01/2024	Paydown	XXX	18,334	18,334	18,548	18,551	0	(218)	0	(218)	0	18,334	0	0	0	0	488	07/20/2048	1.A
36179T-4Q-5	G2 MA5331 - RMBS		09/01/2024	Paydown	XXX	1,186	1,186	1,215	1,216	0	(31)	0	(31)	0	1,186	0	0	0	0	36	07/20/2048	1.A
36179T-Z4-0	G2 MA5263 - RMBS		09/01/2024	Paydown	XXX	8,869	8,869	8,715	8,714	0	156	0	156	0	8,869	0	0	0	0	207	06/20/2048	1.A
0109999999 - Bonds: U.S. Governments					28,389	28,389	28,478	28,481	0	(93)	0	(93)	0	28,389	0	0	0	0	731	XXX	XXX	
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																						
3131XT-PS-3	FH ZM0433 - RMBS		09/01/2024	Paydown	XXX	29,017	29,017	28,118	28,083	0	935	0	935	0	29,017	0	0	0	0	637	11/01/2045	1.A
3131XY-NZ-8	FH ZM4908 - RMBS		09/01/2024	Paydown	XXX	8,490	8,490	8,280	8,283	0	207	0	207	0	8,490	0	0	0	0	201	11/01/2047	1.A
3131Y1-Q2-9	FH ZM6773 - RMBS		09/01/2024	Paydown	XXX	1,503	1,503	1,494	1,494	0	9	0	9	0	1,503	0	0	0	0	40	06/01/2048	1.A
3131Y1-RN-2	FH ZM6793 - RMBS		09/01/2024	Paydown	XXX	832	832	843	842	0	(10)	0	(10)	0	832	0	0	0	0	25	06/01/2048	1.A
3131Y9-VF-7	FH ZN3314 - RMBS		09/01/2024	Paydown	XXX	8,386	8,386	8,403	8,402	0	(17)	0	(17)	0	8,386	0	0	0	0	240	02/01/2049	1.A
31329K-X2-5	FH ZA2497 - RMBS		09/01/2024	Paydown	XXX	21,640	21,640	20,975	21,002	0	638	0	638	0	21,640	0	0	0	0	406	02/01/2038	1.A
31329K-X9-0	FH ZA2504 - RMBS		09/01/2024	Paydown	XXX	12,519	12,519	12,132	12,138	0	381	0	381	0	12,519	0	0	0	0	250	04/01/2038	1.A
31329Q-N6-4	FH ZA6713 - RMBS		09/01/2024	Paydown	XXX	6,134	6,134	5,952	5,957	0	177	0	177	0	6,134	0	0	0	0	143	04/01/2049	1.A
3132A5-E8-4	FH ZS4659 - RMBS		09/01/2024	Paydown	XXX	11,301	11,301	11,055	11,054	0	248	0	248	0	11,301	0	0	0	0	264	04/01/2046	1.A
3132A8-3S-6	FH ZS8009 - RMBS		09/01/2024	Paydown	XXX	8,546	8,546	8,365	8,377	0	169	0	169	0	8,546	0	0	0	0	170	05/01/2033	1.A
3132D5-4L-3	FH SB8027 - RMBS		09/01/2024	Paydown	XXX	27,554	27,554	28,260	28,622	0	(1,069)	0	(1,069)	0	27,554	0	0	0	0	556	01/01/2035	1.A
3132DM-3L-7	FH SD0803 - RMBS		09/01/2024	Paydown	XXX	26,214	26,214	24,576	24,627	0	1,587	0	1,587	0	26,214	0	0	0	0	508	01/01/2052	1.A
3132DM-GK-5	FH SD0202 - RMBS		09/01/2024	Paydown	XXX	18,463	18,463	18,431	18,431	0	33	0	33	0	18,463	0	0	0	0	468	01/01/2050	1.A
3132DM-NS-0	FH SD0401 - RMBS		09/01/2024	Paydown	XXX	1,562	1,562	1,425	1,430	0	132	0	132	0	1,562	0	0	0	0	26	07/01/2050	1.A
3132DN-JY-0	FH SD1179 - RMBS		09/01/2024	Paydown	XXX	199,816	199,816	184,675	185,441	0	14,375	0	14,375	0	199,816	0	0	0	0	3,938	06/01/2052	1.A
3132DP-GF-9	FH SD1998 - RMBS		09/01/2024	Paydown	XXX	247,820	247,820	250,377	250,258	0	(2,438)	0	(2,438)	0	247,820	0	0	0	0	8,247	12/01/2052	1.A
3132DV-7B-5	FH SD8090 - RMBS		09/01/2024	Paydown	XXX	9,186	9,186	8,047	8,088	0	1,099	0	1,099	0	9,186	0	0	0	0	122	09/01/2050	1.A
31339S-PS-8	FH QA3133 - RMBS		09/01/2024	Paydown	XXX	239	239	233	233	0	6	0	6	0	239	0	0	0	0	6	09/01/2049	1.A
31339S-VL-6	FH QA3319 - RMBS		09/01/2024	Paydown	XXX	3,749	3,749	3,647	3,648	0	101	0	101	0	3,749	0	0	0	0	88	10/01/2049	1.A
3133A8-6M-4	FH QB2676 - RMBS		09/01/2024	Paydown	XXX	6,270	6,270	5,491	5,511	0	758	0	758	0	6,270	0	0	0	0	83	09/01/2050	1.A
3133AS-YJ-6	FH QC7913 - RMBS		09/01/2024	Paydown	XXX	10,506	10,506	9,505	9,539	0	967	0	967	0	10,506	0	0	0	0	175	09/01/2051	1.A
3133BF-KV-1	FH QE5708 - RMBS		09/01/2024	Paydown	XXX	345,758	345,758	323,365	324,688	0	21,070	0	21,070	0	345,758	0	0	0	0	8,628	07/01/2052	1.A
3133KG-PY-8	FH RA1339 - RMBS		09/01/2024	Paydown	XXX	28,438	28,438	29,468	30,128	0	(1,691)	0	(1,691)	0	28,438	0	0	0	0	557	09/01/2049	1.A
3133KH-SH-5	FH RA2648 - RMBS		09/01/2024	Paydown	XXX	57,160	57,160	54,157	54,227	0	2,933	0	2,933	0	57,160	0	0	0	0	910	06/01/2050	1.A
3133KQ-N6-9	FH RA8513 - RMBS		09/01/2024	Paydown	XXX	4,923	4,923	4,925	4,925	0	(2)	0	(2)	0	4,923	0	0	0	0	164	02/01/2053	1.A
3133KY-U9-8	FH RB5108 - RMBS		09/01/2024	Paydown	XXX	7,426	7,426	6,600	6,654	0	773	0	773	0	7,426	0	0	0	0	99	04/01/2041	1.A
3133KY-UZ-0	FH RB5100 - RMBS		09/01/2024	Paydown	XXX	126,185	126,185	112,148	113,049	0	13,136	0	13,136	0	126,185	0	0	0	0	1,690	02/01/2041	1.A
3133KY-VF-3	FH RB5114 - RMBS		09/01/2024	Paydown	XXX	21,010	21,010	18,671	18,827	0	2,183	0	2,183	0	21,010	0	0	0	0	281	06/01/2041	1.A
3133KY-VY-2	FH RB5131 - RMBS		09/01/2024	Paydown	XXX	11,857	11,857	10,555	10,641	0	1,216	0	1,216	0	11,857	0	0	0	0	159	10/01/2041	1.A
3133L8-ED-3	FH RC1932 - RMBS		09/01/2024	Paydown	XXX	11,720	11,720	10,948	11,003	0	718	0	718	0	11,720	0	0	0	0	159	04/01/2036	1.A
3136AM-NZ-8	FNR 2015-3 PC - CMO/RMBS		09/01/2024	Paydown	XXX	10,583	10,583	10,320	10,329	0	253	0	253	0	10,582	0	0	0	0	238	09/25/2044	1.A
3138EP-G8-1	FN AL6522 - RMBS		09/01/2024	Paydown	XXX	15,130	15,130	14,958	14,956	0	173	0	173	0	15,130	0	0	0	0	366	03/01/2045	1.A
3138YE-5V-5	FN AY1759 - RMBS		09/01/2024	Paydown	XXX	3,368	3,368	3,300	3,302	0	66	0	66	0	3,368	0	0	0	0	78	02/01/2045	1.A
3140E8-LU-0	FN BA3938 - RMBS		09/01/2024	Paydown	XXX	798	798	773	773	0	25	0	25	0	798	0	0	0	0	19	01/01/2046	1.A
3140E8-PK-8	FN BA4025 - RMBS		09/01/2024	Paydown	XXX	2,496	2,496	2,461	2,463	0	33	0	33	0	2,496	0	0	0	0	58	03/01/2046	1.A
3140FE-Z2-3	FN BD7060 - RMBS		09/01/2024	Paydown	XXX	8,452	8,															

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22			
										11	12	13	14	15	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12+13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year
3140MG-KM-2	FN BV2999 - RMBS		09/01/2024	Paydown	XXX	28,047	28,047	25,816	25,870	0	2,177	0	0	2,177	28,047	0	0	0	0	527	04/01/2052	1.A		
3140MM-Y2-8	FN BV7928 - RMBS		09/01/2024	Paydown	XXX	204,482	204,482	199,977	199,987	0	4,495	0	0	4,495	204,482	0	0	0	0	6,134	08/01/2052	1.A		
3140QT-SW-8	FN CA0532 - RMBS		09/01/2024	Paydown	XXX	13,421	13,421	13,158	13,160	0	261	0	0	261	0	0	0	0	0	308	10/01/2047	1.A		
3140Q9-5B-5	FN CA2641 - RMBS		09/01/2024	Paydown	XXX	6,559	6,559	6,683	6,931	0	(372)	0	0	(372)	0	0	0	0	0	0	180	11/01/2048	1.A	
3140QA-NA-4	FN CA3084 - RMBS		09/01/2024	Paydown	XXX	4,069	4,069	4,011	4,009	0	60	0	0	60	0	0	0	0	0	0	116	02/01/2049	1.A	
3140QE-S6-0	FN CA6840 - RMBS		09/01/2024	Paydown	XXX	29,741	29,741	27,912	28,014	0	1,726	0	0	1,726	0	0	0	0	0	0	393	09/01/2035	1.A	
3140QF-5N-5	FN CA8052 - RMBS		09/01/2024	Paydown	XXX	9,576	9,576	8,969	9,015	0	561	0	0	561	0	0	0	0	0	0	129	12/01/2035	1.A	
3140QK-QX-9	FN CB0469 - RMBS		09/01/2024	Paydown	XXX	6,332	6,332	5,856	5,885	0	447	0	0	447	0	0	0	0	0	0	105	05/01/2041	1.A	
3140QN-BZ-4	FN CB2755 - RMBS		09/01/2024	Paydown	XXX	162,546	162,546	151,447	151,828	0	10,718	0	0	10,718	0	0	0	0	0	0	3,150	02/01/2052	1.A	
3140QN-W9-3	FN CB3371 - RMBS		09/01/2024	Paydown	XXX	253,942	253,942	248,496	248,701	0	5,241	0	0	5,241	0	0	0	0	0	0	5,949	04/01/2052	1.A	
3140QP-2F-3	FN CB4373 - RMBS		09/01/2024	Paydown	XXX	437,359	437,359	428,309	428,630	0	8,729	0	0	8,729	0	0	0	0	0	0	11,694	08/01/2052	1.A	
3140QP-SS-7	FN CB4128 - RMBS		09/01/2024	Paydown	XXX	51,694	51,694	50,055	50,089	0	1,605	0	0	1,605	0	0	0	0	0	0	1,566	07/01/2052	1.A	
3140QQ-UK-9	FN CB5085 - RMBS		09/01/2024	Paydown	XXX	68,168	68,168	67,433	67,455	0	714	0	0	714	0	0	0	0	0	0	2,278	11/01/2052	1.A	
3140QS-QA-2	FN CB6748 - RMBS		09/01/2024	Paydown	XXX	259,327	259,327	259,570	0	0	(243)	0	0	(243)	0	0	0	0	0	0	4,083	07/01/2053	1.A	
3140X4-TF-3	FN FM1449 - RMBS		09/01/2024	Paydown	XXX	10,741	10,741	10,858	11,239	0	(498)	0	0	(498)	0	0	0	0	0	0	237	09/01/2049	1.A	
3140X9-A7-0	FN FM5429 - RMBS		09/01/2024	Paydown	XXX	14,514	14,514	13,585	13,618	0	896	0	0	896	0	0	0	0	0	0	199	10/01/2035	1.A	
3140X9-V5-1	FN FM6035 - RMBS		09/01/2024	Paydown	XXX	19,491	19,491	18,161	18,269	0	1,222	0	0	1,222	0	0	0	0	0	0	258	02/01/2036	1.A	
3140XD-2J-4	FN FM9776 - RMBS		09/01/2024	Paydown	XXX	100,775	100,775	104,743	104,713	0	(3,938)	0	0	(3,938)	0	0	0	0	0	0	2,067	11/01/2051	1.A	
3140XG-NB-1	FN FS1285 - RMBS		09/01/2024	Paydown	XXX	22,812	22,812	22,192	22,180	0	631	0	0	631	0	0	0	0	0	0	538	02/01/2052	1.A	
3140XJ-JT-1	FN FS2973 - RMBS		09/01/2024	Paydown	XXX	388,975	388,975	374,207	374,515	0	14,459	0	0	14,459	0	0	0	0	0	0	12,170	09/01/2052	1.A	
3140XK-NG-1	FN FS3990 - RMBS		09/01/2024	Paydown	XXX	65,042	65,042	64,219	64,421	0	802	0	0	802	0	0	0	0	0	0	1,968	02/01/2053	1.A	
3140XL-VD-7	FN FS5111 - RMBS		09/01/2024	Paydown	XXX	68,543	68,543	68,403	68,402	0	141	0	0	141	0	0	0	0	0	0	2,508	07/01/2053	1.A	
31410L-FY-3	FN 890383 - RMBS		09/01/2024	Paydown	XXX	4,496	4,496	4,537	4,536	0	(40)	0	0	(40)	0	0	0	0	0	0	120	01/01/2042	1.A	
31410L-UV-2	FN 890796 - RMBS		09/01/2024	Paydown	XXX	18,002	18,002	17,580	17,587	0	414	0	0	414	0	0	0	0	0	0	422	12/01/2045	1.A	
31418C-GF-5	FN MA2897 - RMBS		09/01/2024	Paydown	XXX	10,256	10,256	9,954	9,972	0	283	0	0	283	0	0	0	0	0	0	205	02/01/2037	1.A	
31418C-R8-9	FN MA3210 - RMBS		09/01/2024	Paydown	XXX	7,051	7,051	6,877	6,877	0	173	0	0	173	0	0	0	0	0	0	164	12/01/2047	1.A	
31418C-U7-7	FN MA3305 - RMBS		09/01/2024	Paydown	XXX	2,966	2,966	2,889	2,890	0	77	0	0	77	0	0	0	0	0	0	69	03/01/2048	1.A	
31418C-YM-0	FN MA3415 - RMBS		09/01/2024	Paydown	XXX	4,366	4,366	4,349	4,349	0	16	0	0	16	0	0	0	0	0	0	118	07/01/2048	1.A	
31418C-Z9-8	FN MA3467 - RMBS		09/01/2024	Paydown	XXX	3,711	3,711	3,697	3,697	0	14	0	0	14	0	0	0	0	0	0	101	09/01/2048	1.A	
31418D-6L-1	FN MA4474 - RMBS		09/01/2024	Paydown	XXX	5,518	5,518	4,912	4,948	0	570	0	0	570	0	0	0	0	0	0	73	11/01/2041	1.A	
31418D-HD-7	FN MA3827 - RMBS		09/01/2024	Paydown	XXX	32,913	32,913	33,193	33,364	0	(451)	0	0	(451)	0	0	0	0	0	0	545	11/01/2034	1.A	
31418D-KJ-0	FN MA3896 - RMBS		09/01/2024	Paydown	XXX	3,386	3,386	3,244	3,253	0	133	0	0	133	0	0	0	0	0	0	56	01/01/2035	1.A	
31418D-LL-4	FN MA3930 - RMBS		09/01/2024	Paydown	XXX	55,555	55,555	53,227	53,371	0	2,184	0	0	2,184	0	0	0	0	0	0	925	02/01/2035	1.A	
31418D-MD-1	FN MA3955 - RMBS		09/01/2024	Paydown	XXX	52,117	52,117	49,902	50,052	0	2,066	0	0	2,066	0	0	0	0	0	0	867	03/01/2035	1.A	
31418D-RW-4	FN MA4100 - RMBS		09/01/2024	Paydown	XXX	22,428	22,428	19,647	19,740	0	2,688	0	0	2,688	0	0	0	0	0	0	300	08/01/2050	1.A	
31418D-Y7-1	FN MA4333 - RMBS		09/01/2024	Paydown	XXX	4,198	4,198	3,731	3,761	0	437	0	0	437	0	0	0	0	0	0	56	05/01/2041	1.A	
MINNESOTA HOUSING FINANCE AGENCY																								
60416S-6S-4	NEW YORK STATE DORMITORY AUTHORITY		09/01/2024	Call @ 100.00	XXX	20,000	20,000	19,591	19,603	0	5	0	0	5	0	0	0	19,608	0	392	392	708	07/01/2050	1.B FE
64990C-ZL-8	OREGON ST DEPT TRANSN HWY		07/01/2024	Maturity @ 100.00	XXX	2,000,000	2,000,000	1,955,541	1,987,660	0	12,340	0	0	12,340	0	0	0	0	0	0	0	54,620	07/01/2024	1.D FE
68607D-NL-5	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		07/10/2024	Call @ 105.15	XXX	3,869,667	3,680,000	3,823,447	4,043,793	0	(13,002)	0	207,344	(220,346)	0	0	3,823,447	0	46,220	46,220	140,145	11/15/2034	1.B FE	
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		09/01/2024	Paydown	XXX	31,048	31,048	27,316	27,439	0	3,609	0	0	3,609	0	0	0	0	0	0	621	09/01/2047	1.B FE	
914072-5D-1	UN																							

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
055983-AA-8	BSPRT 2022-FL8 A - CMBS	C	09/16/2024	Paydown	XXX	327,731	327,731	323,576	326,622	0	1,110	0	1,110	0	327,731	0	0	0	0	16,845	02/17/2037	1.A FE
05600L-AB-2	BMW FINANCE NV	C	08/14/2024	Maturity @ 100.00	XXX	250,000	250,000	242,666	247,632	0	2,368	0	2,368	0	250,000	0	0	0	0	6,000	08/14/2024	1.F FE
06540B-BC-2	BANK 2019-BNK21 A4 - CMBS		09/01/2024	Paydown	XXX	1,944	1,944	1,753	1,788	0	156	0	156	0	1,944	0	0	0	0	34	10/18/2052	1.A
06760G-AA-9	BABS N 2018-I A1 - CDO	C	07/15/2024	Paydown	XXX	395,487	395,487	389,617	394,691	0	795	0	795	0	395,487	0	0	0	0	19,666	04/15/2031	1.A FE
06760P-AC-5	BABS N 2018-III A1 - CDO		07/22/2024	Paydown	XXX	327,467	327,467	324,985	327,804	0	(337)	0	(337)	0	327,467	0	0	0	0	16,482	07/20/2029	1.A FE
07336L-AB-9	BVIN V 2021-INV2 A2 - CMO/RMBS		09/01/2024	Paydown	XXX	19,991	19,991	16,711	16,877	0	3,114	0	3,114	0	19,991	0	0	0	0	338	06/26/2051	1.A
07336N-AA-7	BVIN V 2022-INV2 A1 - RMBS		09/01/2024	Paydown	XXX	99,413	99,413	94,706	94,922	0	4,491	0	4,491	0	99,413	0	0	0	0	2,012	12/26/2051	1.A
12547D-AA-4	CIFC 2021-IV A - CDO	C	08/12/2024	Paydown	XXX	2,250,000	2,250,000	2,205,000	2,236,419	0	13,581	0	13,581	0	2,250,000	0	0	0	0	123,924	07/15/2033	1.A FE
12549B-AY-4	CIFC 2013-II A12 - CDO	C	07/18/2024	Paydown	XXX	182,040	182,040	179,630	181,837	0	203	0	203	0	182,040	0	0	0	0	9,147	10/18/2030	1.A FE
12592L-BH-4	COMM 2014-CORE20 A3 - CMBS		08/12/2024	Paydown	XXX	1,146,373	1,146,373	1,118,470	1,136,088	0	10,285	0	10,285	0	1,146,373	0	0	0	0	22,407	11/12/2047	1.A
126438-AA-8	CSMC 2020-NET A - CMBS		09/01/2024	Paydown	XXX	1,174,921	1,174,921	1,117,056	1,139,082	0	35,839	0	35,839	0	1,174,921	0	0	0	0	15,574	08/17/2037	1.A FE
14310K-AS-0	CGMS 2013-4 A1R - CDO		07/15/2024	Paydown	XXX	310,624	310,624	306,449	310,264	0	360	0	360	0	310,624	0	0	0	0	15,564	01/15/2031	1.A FE
14311D-BN-5	CGMS 2015-1 A R3 - CDO		07/22/2024	Paydown	XXX	493,877	493,877	487,072	492,841	0	1,036	0	1,036	0	493,877	0	0	0	0	24,971	07/21/2031	1.A FE
17290F-BA-6	CMLT II 22INV1 A3B - CMO/RMBS		09/01/2024	Paydown	XXX	67,734	67,734	59,545	59,899	0	7,835	0	7,835	0	67,734	0	0	0	0	1,324	11/27/2051	1.A
19685E-AA-9	COLT 222 A1 - CMO/RMBS		09/01/2024	Paydown	XXX	108,435	108,435	102,589	102,668	0	5,767	0	5,767	0	108,435	0	0	0	0	2,222	02/25/2067	1.A FE
21872U-AA-2	CAFL 2020-1 A1 - CMBS		09/01/2024	Paydown	XXX	846,455	846,455	813,503	814,692	0	31,763	0	31,763	0	846,455	0	0	0	0	10,198	03/15/2050	1.A FE
21873E-AA-7	CAFL 2022-1 A - CMBS		09/01/2024	Paydown	XXX	152,471	152,471	152,464	152,322	0	148	0	148	0	152,471	0	0	0	0	4,724	06/17/2055	1.A FE
254687-FK-7	WALT DISNEY CO		08/30/2024	Maturity @ 100.00	XXX	250,000	250,000	241,093	247,004	0	2,996	0	2,996	0	250,000	0	0	0	0	4,375	08/30/2024	1.G FE
26251L-AC-8	DRLSLF 64 A - CDO	C	07/18/2024	Paydown	XXX	230,489	230,489	227,986	229,695	0	795	0	795	0	230,489	0	0	0	0	11,529	04/18/2031	1.A FE
26251N-AB-6	DRLSLF 60 A - CDO		07/15/2024	Paydown	XXX	74,975	74,975	73,801	74,790	0	185	0	185	0	74,975	0	0	0	0	3,785	07/15/2031	1.A FE
31574X-AA-6	EFMT 2021-1 A1 - CMO/RMBS		09/01/2024	Paydown	XXX	3,673	3,673	3,287	3,328	0	345	0	345	0	3,673	0	0	0	0	20	02/25/2066	1.A
33767M-AA-3	FKH 2020-SFR1 A - CMBS		09/01/2024	Paydown	XXX	36,258	36,258	33,640	34,740	0	1,519	0	1,519	0	36,258	0	0	0	0	341	08/19/2037	1.A FE
33852E-AB-5	FSMT 2021-2 A - CMO/RMBS		09/01/2024	Paydown	XXX	12,246	12,246	10,611	10,719	0	1,527	0	1,527	0	12,246	0	0	0	0	203	04/25/2051	1.A
33852F-AB-6	FSMT 2021-4 A5 - CMO/RMBS		09/01/2024	Paydown	XXX	24,231	24,231	21,948	22,114	0	2,116	0	2,116	0	24,231	0	0	0	0	404	06/26/2051	1.A
33853H-AB-7	FSMT 2021-13INV A2 - CMO/RMBS		09/01/2024	Paydown	XXX	13,556	13,556	11,998	12,090	0	1,466	0	1,466	0	13,556	0	0	0	0	272	12/25/2051	1.A
36267B-BH-3	GSMBS 22GR2 A2 - CMO/RMBS		09/01/2024	Paydown	XXX	71,227	71,227	58,851	58,851	0	12,376	0	12,376	0	71,227	0	0	0	0	345	08/26/2052	1.A FE
36318W-AK-6	GALXY XV ARR - CDO		07/15/2024	Paydown	XXX	359,395	359,395	354,477	359,480	0	(85)	0	(85)	0	359,395	0	0	0	0	17,926	10/15/2030	1.A FE
36320U-AC-4	GALXY XXVII A - CDO		08/16/2024	Paydown	XXX	152,014	152,014	149,651	151,623	0	391	0	391	0	152,014	0	0	0	0	7,670	05/16/2031	1.A FE
403950-AA-6	HGI 22FL3 A - CMBS		09/17/2024	Paydown	XXX	131,664	131,664	129,881	131,634	0	30	0	30	0	131,664	0	0	0	0	5,490	04/20/2037	1.A FE
46651N-AA-2	JOLAR 2019-1 A - ABS	C	07/15/2024	Paydown	XXX	15,000	15,000	12,857	12,934	0	2,066	0	2,066	0	15,000	0	0	0	0	347	04/15/2044	2.A FE
46651N-AA-2	JOLAR 2019-1 A - ABS	C	09/15/2024	Paydown	XXX	29,750	29,750	25,501	25,652	0	4,098	0	4,098	0	29,750	0	0	0	0	836	04/15/2044	1.G FE
55283Q-AA-2	MFRA 2021-RPL1 A1 - CMO/RMBS		09/01/2024	Paydown	XXX	46,520	46,520	42,741	43,645	0	2,875	0	2,875	0	46,520	0	0	0	0	352	07/25/2060	1.A
55400E-AA-7	MVWOT 201 A - ABS		09/20/2024	Paydown	XXX	20,302	20,302	18,780	18,954	0	1,348	0	1,348	0	20,302	0	0	0	0	236	10/20/2037	1.A FE
55446M-AA-5	MAACH 1 A - ABS	C	09/15/2024	Paydown	XXX	105,649	105,649	94,965	95,549	0	10,100	0	10,100	0	105,649	0	0	0	0	2,180	01/15/2039	2.A FE
55820T-AJ-7	MDPK XXIII AR - CDO	C	07/29/2024	Paydown	XXX	189,356	189,356	187,198	189,276	0	80	0	80	0	189,356	0	0	0	0	9,547	07/28/2031	1.A FE
55821C-AA-2	ATRM 40R AR2 - CDO	C	08/28/2024	Paydown	XXX	245,586	245,586	242,123	245,153	0	433	0	433	0	245,586	0	0	0	0	12,346	05/28/2030	1.A FE
63942K-AA-2	NAVSL 2021-G A - ABS		09/15/2024	Paydown	XXX	9,883	9,883	8,760	8,888	0	995	0	995	0	9,883	0	0	0	0	105	04/15/2070	1.A FE
63942K-AA-8	NAVSL 2022-A A - ABS		09/15/2024	Paydown	XXX	46,056	46,056	41,784	42,220	0	3,835	0	3,835	0	46,056	0	0	0	0	683	07/15/2070	1.A FE
64830M-AG-8	NRZT 195 A1B - CMO/RMBS		09/01/2024	Paydown	XXX	12,806	12,8															

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22		
										11	12	13	14	15	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12+13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
92556V-AB-2	VIATRIS INC		09/17/2024	Redemption @ 97.77	XXX	195,532	200,000	182,732	190,696	0	4,413	0	4,413	0	195,109	0	423	423	2,420	06/22/2025	2.C FE		
92890K-AZ-8	WFRBS 2014-C22 A4 - CMBS		07/17/2024	Paydown	XXX	82,577	81,068	81,976	0	601	0	601	0	82,577	0	0	0	0	1,680	09/17/2057	1.A		
92916X-AJ-6	INGIM 2013-3 1RR - CDO		07/18/2024	Paydown	XXX	115,340	115,340	113,751	115,166	0	173	0	173	0	115,340	0	0	0	0	5,927	10/20/2031	1.A FE	
94354K-AA-8	WAAV 2019-1 A - ABS		09/15/2024	Paydown	XXX	43,575	43,575	34,995	36,642	0	6,933	0	6,933	0	43,575	0	0	0	0	1,042	09/15/2044	2.A FE	
950020-AE-0	WFMBS 2020-2 A5 - CMO/RMBS		09/01/2024	Paydown	XXX	64,960	64,960	60,787	61,172	0	3,788	0	3,788	0	64,960	0	0	0	0	1,358	02/25/2050	1.A	
95003A-AC-8	WFMBS 211 A3 - CMO/RMBS		09/01/2024	Paydown	XXX	28,226	28,226	24,506	24,813	0	3,413	0	3,413	0	28,226	0	0	0	0	435	12/26/2050	1.A	
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)					15,694,546	15,699,473	15,282,384	15,082,402	0	222,832	0	222,832	0	15,694,123	0	423	423	584,492	XXX	XXX			
Bonds: Hybrid Securities																							
26441C-BG-9	DUKE ENERGY CORP		09/16/2024	Call @ 100.00	XXX	2,500,000	2,500,000	2,075,000	2,095,164	0	4,498	0	4,498	0	2,099,662	0	400,338	400,338	121,875	12/31/2049	2.C FE		
48128B-AF-8	JPMORGAN CHASE & CO		08/01/2024	Call @ 100.00	XXX	2,995,000	2,995,000	2,655,075	2,669,535	0	269,587	0	269,587	0	2,939,122	0	55,878	55,878	149,750	12/31/2049	2.C FE		
857477-BA-0	STATE STREET CORP		09/16/2024	Call @ 100.00	XXX	1,075,000	1,075,000	1,003,781	1,005,286	0	802	0	802	0	1,006,088	0	68,912	68,912	67,194	12/29/2049	2.A FE		
1309999999 - Bonds: Hybrid Securities					6,570,000	6,570,000	5,733,856	5,769,985	0	274,887	0	274,887	0	6,044,872	0	525,128	525,128	338,819	XXX	XXX			
Bonds: Unaffiliated Bank Loans																							
000000-00-0	Spa Holdings 3 Oy	C	09/16/2024	GOLDMAN SACHS AND CO.	XXX	342,124	341,698	329,203	330,510	198	2,327	0	2,525	0	333,035	0	9,089	9,089	24,785	03/11/2028	4.B FE		
000000-00-0	Logoplaste Group Sarl	C	09/30/2024	Direct	XXX	1,163	1,163	1,126	1,122	35	6	0	40	0	1,163	0	0	0	0	118	07/06/2028	5.B	
000000-00-0	Chemours Company, The		09/12/2024	J.P. MORGAN SECURITIES INC.	XXX	230,546	245,916	217,021	215,017	6,115	6,590	0	12,705	0	227,721	0	2,825	2,825	28,512	11/16/2026	4.B FE		
000000-00-0	Discovery Purchaser Corporation		05/01/2024	BMO CAPITAL MARKETS	XXX	0	0	0	0	(324)	0	0	(324)	0	(324)	0	324	324	14,940	10/04/2029	5.B		
000000-00-0	Covanta Holding Corporation		09/30/2024	Direct	XXX	241	241	240	241	0	0	0	0	0	0	0	0	0	0	14	11/30/2028	5.B	
000000-00-0	Alchemy US Holdco Term Loan		07/31/2024	Direct	XXX	248,395	248,395	238,459	240,189	0	8,205	0	8,205	0	248,395	0	0	0	0	17,036	08/11/2025	5.B	
000000-00-0	Peer Holding III B.V.	C	09/30/2024	Direct	XXX	1,365	1,365	1,355	1,364	0	1	0	0	1	0	0	0	0	82	10/18/2030	3.B FE		
000000-00-0	Ryan LLC		09/30/2024	Direct	XXX	1,331	1,331	1,309	1,037	0	(80)	0	(80)	0	1,249	0	83	83	88	11/08/2030	5.B		
000000-00-0	Flutter Entertainment PLC	C	09/30/2024	J.P. MORGAN SECURITIES INC.	XXX	819,937	819,937	817,887	817,538	0	223	0	223	0	818,122	0	1,815	1,815	29,767	11/10/2030	5.B		
000000-00-0	Veritiv Corporation		09/30/2024	Various	XXX	162,506	162,705	157,859	156,475	134	215	0	348	0	158,175	0	4,331	4,331	8,240	11/17/2030	4.A FE		
000000-00-0	WireCo WorldGroup Inc.		09/24/2024	J.P. MORGAN SECURITIES INC.	XXX	52,592	53,100	52,564	52,739	0	60	0	60	0	52,799	0	(208)	(208)	2,872	11/13/2028	5.B		
000000-00-0	Travel + Leisure Co.		06/28/2024	Adjustment	XXX	1,215	1,215	1,206	1,215	0	1	0	0	1	0	1,215	0	0	0	49	12/14/2029	5.B	
000000-00-0	Focus Financial Partners, LLC		09/17/2024	Direct	XXX	323,171	323,171	321,296	0	0	1,884	0	1,884	0	323,171	0	0	0	0	16,655	06/30/2028	4.A FE	
000000-00-0	Caesars Entertainment Inc		09/30/2024	Direct	XXX	2,208	2,208	2,202	0	0	1	0	1	0	2,208	0	0	0	0	97	02/28/2031	3.C FE	
000000-00-0	Motion Finco, LLC		09/30/2024	Direct	XXX	1,297	1,297	1,245	1,294	0	3	0	3	0	1,297	0	0	0	0	82	11/12/2029	5.B	
000000-00-0	Crocs, Inc.		09/30/2024	WELL	XXX	44,834	44,593	44,602	44,600	0	60	0	60	0	44,598	0	236	236	1,999	02/20/2029	2.C FE		
000000-00-0	Summer (BC) Bidco B LLC		09/30/2024	Direct	XXX	692	692	668	365	0	3	0	3	0	692	0	0	0	0	37	02/12/2029	4.C FE	
000000-00-0	Barentz International B.V.	C	09/30/2024	Direct	XXX	955	955	950	0	0	0	0	0	0	955	0	0	0	0	38	03/29/2031	5.B	
000000-00-0	LORCA FINCO PLC	C	09/30/2024	Direct	XXX	923	923	920	0	0	0	0	0	0	923	0	0	0	0	0	04/17/2031	3.A FE	
000000-00-0	Broadstreet Partners, Inc.		06/05/2024	RBC CAPITAL MARKETS	XXX	0	0	0	0	(4)	0	0	(4)	0	(4)	0	4	4	152	05/10/2031	5.B		
000000-00-0	Gulfside Supply Inc.		09/30/2024	Direct	XXX	1,889	1,889	1,884	0	0	0	0	0	0	1,889	0	0	0	0	6	05/17/2031	4.B FE	
000000-00-0	Hamilton Projects Acquiror LLC		09/30/2024	Direct	XXX	2,990	2,990	2,983	0	0	0	0	0	0	2,990	0	0	0	0	64	05/22/2031	3.C FE	
000000-00-0	Financiere Mendel	C	09/30/2024	Direct	XXX	910	910	901	910	0	0	0	0	0	0	910	0	0	0	0	14	11/01/2030	5.B
000000-00-0	TripAdvisor Inc		09/18/2024	GOLDMAN SACHS AND CO.	XXX	421,736	422,000	420,945	0	0	25	0	25	0	420,970	0	766	766	3,525	07/01/2031	3.C FE		
00076V-AZ-3	ABG Intermediate Holdings 2 LLC		06/25/2024	Direct	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/08/2028	4.A FE	
00076V-BJ-8	ABG Intermediate Holdings 2 LLC		09/30/2024	Direct	XXX	1,560	1,560	1,536	1,559	0	1	0	1	0	1,560	0	0	0	0	38	12/21/2028	4.A FE	
00132U-AN-4	Al Aqua Merger Sub, Inc.		06/28/2024	Direct	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	5	07/31/2028	4.C FE	
00149H-AD-6	Reladyne Inc		09/30/2024	Direct	XXX	100	100	97	99	0	0	0	0	0	0	100	0	0	0	0	8	12/22/2028	4.C FE
00162D-AB-1	AL GCX Holdings, LLC		07/08/2024	Direct	XXX	844	844	842	501	0	0	0	0	0	844	0	0	0	0	29	04/20/2029	4.A FE	
00169Q-AG-4	Global Medical Response, Inc.		09/30/2024	Direct	XXX	3,250	3,250	2,614	2,181	0	53	0	53	0	3,250	0	0	0	0	73	10/02/2028	4.C FE	
00217B-AB-0	ASP Dream Acquisition Co LLC		07																				

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22		
										11	12	13	14	15	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
05543C-AB-3	Bob's Discount Furniture LLC		08/06/2024	Direct	XXX	340,262	340,262	335,676	334,321	0	5,941	0	0	0	340,262	0	0	0	0	0	26,624	02/12/2026	4.A FE
05549P-AB-8	BCP Renaissance Parent L.L.C.		09/30/2024	Direct	XXX	814	814	810	813	0	0	0	0	0	814	0	0	0	0	0	8	10/31/2028	4.B FE
05710L-AC-7	Bakelite UK Intermediate Ltd		06/28/2024	Adjustment	XXX	132,983	132,022	131,361	131,556	0	0	(14)	0	0	131,542	0	1,441	1,441	0	0	1,392	05/29/2029	5.B
05710L-AC-7	Bakelite UK Intermediate Ltd		09/30/2024	Direct	XXX	(131,752)	(130,790)	(130,138)	(129,976)	0	(1,579)	0	0	(1,579)	0	(130,422)	0	(1,329)	(1,329)	(1,329)	(3,132)	05/29/2029	4.A FE
11823L-AN-5	Buckeye Partners, L.P.		09/30/2024	Direct	XXX	2,175	2,175	2,169	2,174	0	0	0	0	0	2,175	0	0	0	0	0	57	11/22/2030	3.A FE
12021G-AB-0	Bulldog Purchaser Inc.		06/15/2024	MORGAN STANLEY	XXX	0	0	0	0	0	0	8	0	0	8	0	0	(8)	0	(8)	319	06/13/2025	4.B FE
12466C-AG-0	C&D Technologies, Inc.		09/30/2024	BANK OF AMERICA	XXX	41,755	41,998	41,560	38,320	3,275	88	0	0	3,362	0	41,888	0	(133)	(133)	3,212	12/19/2025	4.C FE	
12508K-AJ-6	CD&R Hydra Buyer, Inc.		09/17/2024	Various	XXX	296,262	298,113	296,623	0	0	0	110	0	0	110	0	296,735	0	(474)	(474)	13,879	04/30/2031	4.C FE
Polyconcept North America Holdings, Inc.																							
12511P-AB-7	CPM Holdings, Inc.		09/30/2024	Direct	XXX	2,326	2,326	2,199	2,310	0	16	0	0	16	0	2,326	0	0	0	0	201	05/14/2029	4.C FE
12620B-AR-1	CP Atlas Buyer, Inc		08/21/2024	Various	XXX	257,680	264,300	260,335	260,503	0	439	0	0	439	0	260,941	0	(3,261)	(3,261)	21,900	09/27/2028	4.B FE	
12658H-AG-7	CP Iris Holdco I, Inc.		09/30/2024	Direct	XXX	1,565	1,565	1,425	1,542	0	23	0	0	23	0	1,565	0	0	0	0	110	11/23/2027	4.C FE
12659E-AC-2	Caesars Entertainment Inc		09/30/2024	Direct	XXX	1,718	1,718	1,678	473	0	5	0	0	5	0	1,718	0	0	0	0	71	10/02/2028	4.C FE
12768E-AG-1	Calpine Corporation		09/25/2024	Various	XXX	415	415	411	414	0	0	1	0	0	415	0	0	0	0	0	27	01/02/2030	3.C FE
13134M-BQ-5	Calpine Construction Finance Company, L.		09/30/2024	BMO CAPITAL MARKETS	XXX	469,481	470,165	468,989	0	0	0	100	0	0	100	0	469,093	0	389	389	19,448	01/31/2031	3.A FE
13134M-BW-2	Calpine Corporation		09/30/2024		XXX	319,370	319,769	318,170	0	0	57	0	0	57	0	318,226	0	1,144	1,144	3,724	01/31/2031	3.B FE	
13134N-AH-4	Charter Next Generation, Inc.		07/08/2024	CITIBANK	XXX	465,665	467,260	463,754	463,926	0	377	0	0	377	0	464,303	0	1,362	1,362	23,866	07/20/2030	3.B FE	
15018L-AN-1	Charter Next Generation, Inc.		09/30/2024	Direct	XXX	468	468	466	0	0	0	0	0	0	468	0	0	0	0	15	04/18/2031	3.A FE	
15643X-AC-2	Charter Next Generation, Inc.		09/27/2024	Direct	XXX	50,104	50,104	49,389	49,900	0	204	0	0	204	0	50,104	0	0	0	0	2,797	08/28/2028	4.A FE
16125Y-AB-7	Charter Next Generation, Inc.		07/08/2024	Direct	XXX	1,140	1,140	1,129	1,139	0	1	0	0	1	1,140	0	0	0	0	42	12/01/2027	4.C FE	
16308T-AE-1	The Chef's Warehouse, Inc.		09/30/2024	Direct	XXX	18,139	18,139	17,957	18,116	0	23	0	0	23	0	18,139	0	0	0	0	1,150	09/17/2029	4.A FE
17288Y-AM-4	Citadel Securities LP		09/30/2024	Direct	XXX	1,323	1,322	1,322	1,102	0	0	0	0	0	1,323	0	0	0	0	77	07/29/2030	2.C FE	
18972F-AC-6	Clydesdale Acquisition Holdings, Inc.		08/01/2024	Direct	XXX	112,135	112,135	112,005	111,775	0	13	0	0	13	0	112,135	0	0	0	0	4,214	03/30/2029	4.B FE
20600R-AB-8	Conair Holdings, LLC		09/30/2024	Direct	XXX	4,029	4,029	3,720	3,975	8	46	0	0	54	0	4,029	0	0	0	0	284	05/12/2028	4.C FE
20716L-AB-3	Confluent Health LLC		09/30/2024	Direct	XXX	1,141	1,141	1,066	1,123	7	11	0	0	17	0	1,141	0	0	0	0	83	11/30/2028	4.C FE
21300A-L8-1	Hayward Industries, Inc. Additional Term		09/30/2024	BANK OF AMERICA	XXX	469,927	469,927	469,339	469,104	235	94	0	0	329	0	469,433	0	494	494	24,894	05/17/2028	4.B FE	
21870F-BA-6	Corelogic, Inc.		09/30/2024	Direct	XXX	2,218	2,218	2,107	0	0	11	0	0	11	0	2,218	0	0	0	0	81	04/14/2028	4.C FE
22282G-AG-2	Covanta Holding Corporation		09/30/2024	Direct	XXX	98	98	98	96	0	0	0	0	0	98	0	0	0	0	4	11/30/2028	3.B FE	
24022K-AB-5	DCert Buyer, Inc. Digicert Buyer T/L		08/23/2024	GOLDMAN SACHS AND CO.	XXX	385,084	394,958	390,021	390,079	0	1,221	0	0	1,221	0	391,300	0	(6,216)	(6,216)	28,202	10/16/2026	4.C FE	
24022K-AB-8	DCert Buyer, Inc.		09/03/2024	JEFFERIES	XXX	184,040	214,000	213,465	193,893	19,764	47	0	0	19,810	0	213,703	0	(29,663)	(29,663)	17,965	10/18/2029	5.B FE	
25213Y-AU-9	AL-KO VT HOLDINGS, GMBH		09/30/2024	Direct	XXX	1,398	1,398	1,380	458	0	2	0	0	3	0	1,398	0	0	0	0	73	09/29/2028	4.C FE
25213Y-BC-8	DexKo Global Inc.		09/30/2024	Direct	XXX	1,059	1,059	1,028	1,055	0	5	0	0	5	0	1,059	0	0	0	0	78	10/04/2028	4.B FE
Engineered Machinery Holdings, Inc.																							
26658N-AP-4	Edgewater Generation, L.L.C.		09/30/2024	Direct	XXX	3,497	3,497	3,459	2,410	4	(29)	0	0	(25)	0	3,463	0	35	35	247	05/22/2028	4.C FE	
28031F-AJ-9	Edgewater Generation, L.L.C.		08/19/2024	Jefferies	XXX	1,415,229	1,417,000	1,402,830	0	0	72	0	0	72	0	1,402,902	0	12,327	12,327	3,337	07/25/2030	3.C FE	
28259H-AG-6	Eisner Advisory Group LLC		09/30/2024	Direct	XXX	2,092	2,092	2,071	0	0	2	0	0	2	0	2,092	0	0	0	0	114	02/21/2031	4.C FE
ELEVATE TEXTILES INC LAST OUT TL																							
28622D-AB-6	FleetPride, Inc.		09/30/2024	Direct	XXX	2,574	2,574	2,112	2,238	151	82	0	0	232	0	2,574	0	0	0	0	272	09/30/2027	4.C FE
31187L-AG-8	FleetPride, Inc.		09/30/2024	Various	XXX	395,571	399,284	393,294	393,556	0	892	0	0	892	0	394,448	0	1,124	1,124	26,819	09/29/2028	4.C FE	
31556P-AB-3	Fertitta Entertainment LLC		09/30/2024	Direct	XXX	770	770	768	8	0	0	0	0	0	770	0	0	0	0	39	01/12/2029	4.B FE	
31773H-AB-8	GIP Pilot Acquisition Partners, L.P.		05/14/2024	Redemption @ 100.00	XXX	(6)	0	0	0	0	10	0	0	10	0	10	0	(16)	(16)	0	09/30/2030	3.C FE	
31935H-AD-9	First Brands Group, LLC		05/02/2024	Various	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	594	03/24/2027	4.A FE
31935H-AG-2	First Brands Group, LLC		09/30/2024	Direct	XXX	2,247	2,247	2,173	978	0	(332)	0	0	(332)	0	1,901	0	346	346	178	03/30/2027	4.A FE	
33718F-AE-0	First Student Bidco Inc.		07/03/2024	Direct	XXX	883	883	853	880	0	3	0	0	3	0	883	0	0	0	0	56	07/21/2028	4.A FE
33902U-AB-9	Fleet																						

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Total Foreign Exchange Change in B./A.C.V. (11+12-13)	17 Book / Adjusted Carrying Value at Disposal Date	18 Foreign Exchange Gain (Loss) on Disposal	19 Realized Gain (Loss) on Disposal	20 Total Gain (Loss) on Disposal	21 Bond Interest / Stock Dividends Received During Year	22 Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Foreign Exchange Change in B./A.C.V.										
38750B-AB-3	Granite Generation LLC Granite		08/16/2024	Direct	XXX	237,615	237,605	233,890	0	3,724	0	0	3,724	0	237,615	0	0	0	0	0	15,079	11/07/2026	4.A FE	
39479U-AT-0	Greeneden U.S. Holdings II, LLC		07/31/2024	Direct	XXX	578	578	576	0	0	0	0	0	0	0	578	0	0	0	0	0	22	12/01/2027	4.B FE
39479U-AU-7	Greeneden U.S. Holdings II, LLC		07/31/2024	Direct	XXX	1,950	1,950	1,933	0	0	0	2	0	0	1,950	0	0	0	0	0	63	12/01/2027	4.B FE	
410346-AX-8	Hanesbrands Inc.		09/30/2024	Direct	XXX	2,383	2,383	2,365	329	0	2	0	2	0	2,383	0	0	0	0	0	128	02/14/2030	3.B FE	
41151P-AR-6	Harbor Freight Tools USA, Inc.		09/26/2024	ROYAL BANK OF CANADA	XXX	542,438	550,000	548,625	0	0	81	0	0	81	0	548,706	0	(6,268)	(6,268)	0	0	9,029	06/05/2031	4.B FE
41587C-AR-9	Harsco Corporation		09/12/2024	CITIBANK	XXX	131,308	131,308	128,353	128,542	0	486	0	0	486	0	129,028	0	2,280	2,280	7,463	03/10/2028	3.C FE		
42236W-AW-7	Heartland Dental, LLC		09/30/2024	Direct	XXX	2,732	2,732	2,622	2,726	0	6	0	6	0	2,732	0	0	0	0	0	92	04/28/2028	4.C FE	
42351E-AB-2	Help/Systems Holdings, Inc.		09/04/2024	Direct	XXX	1,189	1,189	1,139	0	0	8	0	0	8	0	1,189	0	0	0	0	0	57	11/19/2026	4.C FE
42703U-AH-8	Hercules Achievement, Inc.		08/26/2024	JEFFERIES	XXX	(350)	0	0	0	0	856	0	0	856	0	0	(1,205)	(1,205)	2,342	12/16/2026	4.C FE			
42778E-AF-8	Herschend Entertainment Co LLC		09/30/2024	Direct	XXX	386	386	382	386	0	1	0	0	1	0	386	0	0	0	0	0	25	08/18/2028	3.C FE
43283L-AK-7	Hilton Grand Vacations Borrower, LLC		09/30/2024	Direct	XXX	1,635	1,635	1,631	0	0	0	0	0	0	0	1,635	0	0	0	0	0	91	01/13/2031	3.B FE
43538J-AC-3	Holley Purchaser, Inc.		09/30/2024	Direct	XXX	1,481	1,481	1,341	1,442	17	22	0	39	0	1,481	0	0	0	0	0	179	11/10/2028	4.B FE	
44325H-AD-0	Hoya Midco, LLC		09/19/2024	BARCLAY INVESTMENTS, INC.	XXX	393,375	391,424	386,918	387,353	0	586	0	0	586	0	388,137	0	5,239	5,239	30,453	01/26/2029	4.A FE		
45173J-AR-5	II-VI Incorporated		09/30/2024	Direct	XXX	8,510	8,510	8,458	8,505	0	5	0	5	0	8,510	0	0	0	0	0	278	07/02/2029	3.C FE	
45323K-CA-0	Imprivata, Inc.		08/12/2024	BMO CAPITAL MARKETS	XXX	115,645	115,645	112,983	113,656	0	261	0	0	261	0	113,916	0	1,729	1,729	2,802	12/01/2027	4.C FE		
45567Y-AN-5	Micro Holding Corp.		09/30/2024	Direct	XXX	3,362	3,362	3,275	2,627	0	14	0	14	0	3,362	0	0	0	0	0	241	05/03/2028	4.B FE	
45783U-AB-7	Instructure Holdings, Inc.		09/30/2024	Direct	XXX	937	937	928	936	0	1	0	1	0	937	0	0	0	0	0	45	10/30/2028	5.B	
46269K-AT-1	Iridium Communications Inc.		09/30/2024	Direct	XXX	1,757	1,757	1,743	0	0	0	0	0	0	0	1,757	0	0	0	0	0	21	09/20/2030	3.C FE
46583D-AD-6	Ivanti Software, Inc.		09/30/2024	Direct	XXX	1,495	1,495	1,318	1,442	22	30	0	52	0	1,495	0	0	0	0	0	109	12/01/2027	4.C FE	
46583D-AG-4	Ivanti Software, Inc.		09/30/2024	Direct	XXX	707	707	656	697	0	10	0	10	0	707	0	0	0	0	0	52	12/01/2027	4.C FE	
47947B-AE-2	Johnstone Supply, LLC		06/05/2024	Various	XXX	0	0	0	0	0	15	0	15	0	0	15	0	(15)	(15)	647	05/31/2031	4.B FE		
48242Y-AU-6	KBR, Inc.		08/14/2024	Direct	XXX	417,953	417,953	416,908	0	0	1,047	0	0	1,047	0	417,953	0	0	0	0	0	15,226	01/13/2031	3.B FE
48254E-AB-7	KKR Apple Bidco, LLC		09/30/2024	Direct	XXX	405	405	395	404	0	1	0	1	0	405	0	0	0	0	0	25	09/22/2028	4.B FE	
48254E-AF-8	KKR Apple Bidco, LLC		09/30/2024	Direct	XXX	1,193	1,193	1,190	1,192	0	0	0	0	0	1,193	0	0	0	0	0	81	09/22/2028	4.B FE	
50011J-AD-2	Kodiak BP, LLC		09/30/2024	Direct	XXX	1,370	1,370	1,363	0	0	1	0	1	0	1,370	0	0	0	0	0	59	03/13/2028	4.B FE	
50179J-AB-4	LBM Borrower, LLC		06/06/2024	Direct	XXX	0	0	0	0	0	15	0	15	0	0	0	0	0	0	0	0	4,171	12/31/2027	4.C FE
50179J-AH-1	LBM Acquisition LLC		09/30/2024	Direct	XXX	3,916	3,916	3,807	2,095	0	4	0	4	0	3,916	0	0	0	0	0	120	05/30/2031	4.C FE	
50226B-AJ-7	LSF9 Atlantis Holdings, LLC		06/28/2024	Direct	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	219	03/31/2029	4.B FE
50226B-AL-2	LSF9 Atlantis Holdings, LLC		09/30/2024	Direct	XXX	23,453	23,453	22,890	23,451	0	3	0	3	0	23,453	0	0	0	0	0	80	03/29/2029	4.A FE	
51177R-AB-6	Lakeland Tours, LLC		09/27/2024	BARCLAY INVESTMENTS, INC.	XXX	211,630	1,282,604	179,565	887,913	83,849	41,446	0	833,643	(708,349)	0	179,565	0	32,065	32,065	104,318	09/27/2027	4.B		
51809E-AB-1	LaserShip, Inc.		08/26/2024	Various	XXX	285,772	401,012	322,065	330,301	0	9,463	0	9,463	0	339,763	0	(53,991)	(53,991)	42,798	04/28/2028	5.A FE			
53226G-AK-7	Lightstone Holdco LLC		09/30/2024	Direct	XXX	4,314	4,314	4,018	4,176	76	62	0	138	0	4,314	0	0	0	0	0	365	02/01/2027	4.C FE	
53226G-AL-5	Lightstone Holdco LLC		09/30/2024	Direct	XXX	244	244	227	236	4	4	0	8	0	244	0	0	0	0	0	21	02/01/2027	4.C FE	
55303B-AD-5	MH Sub I, LLC		08/16/2024	RBC CAPITAL MARKETS	XXX	160,720	164,000	163,590	152,226	11,510	35	0	11,545	0	163,771	0	(3,051)	(3,051)	11,346	02/12/2029	5.A FE			
55336C-AK-8	MIWDO Holdco II LLC		09/30/2024	Direct	XXX	3,728	3,728	3,709	0	0	1	0	1	0	3,728	0	0	0	0	0	157	03/20/2031	4.A FE	
57163K-AJ-7	VAC TL B 1L 03/2031		09/30/2024	Direct	XXX	2,245	2,245	2,234	0	0	1	0	1	0	2,245	0	0	0	0	0	83	03/31/2031	3.A FE	
57165K-AB-2	RED PLANET BORROWER, LLC		09/30/2024	Direct	XXX	3,146	3,146	3,030	1,798	0	17	0	17	0	3,146	0	0	0	0	0	194	09/24/2028	4.C FE	
57810J-AJ-7	Amynta Agency Borrower, Inc.		09/30/2024	Direct	XXX	2,666	2,666	2,628	2,664	0	2	0	2	0	2,666	0	0	0	0	0	24	02/28/2028	4.C FE	
58503U-AF-0	Medline Borrower, LP		08/13/2024	UBS WARBURG LLC	XXX	364,116	364,116	364,116	0	0	0	0	0	0	364,116	0	0	0	0	0	6,112	10/23/2028	4.A FE	
59408U-AB-3	Michaels Stores, Inc.		09/30/2024	Direct	XXX	2,147	2,147	1,886	1,966	139	42	0	181	0	2,147	0	0	0	0	0	123	04/07/2028	4.C FE	
60672H-AC-7	Mitnick Corporate Purchase, Inc.		09/30/2024	Direct	XXX	418	418	410	400	16	1	0	17	0	418	0	0	0	0	0	38	05/		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22			
										11	12	13	14	15	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year
69338C-AH-4	PG&E Corporation		09/13/2024	Direct	XXX	160,000	160,000	158,715	159,210	0	747	0	747	0	160,000	0	0	0	0	0	9,014	07/29/2030	3.C FE	
69403H-AL-4	Pacific Bells LLC		09/30/2024	Direct	XXX	2,665	2,665	2,625	2,081	0	6	0	6	0	0	0	0	0	0	0	193	10/14/2028	4.C FE	
69417W-AC-5	Pacific Dental Services, LLC		09/30/2024	RBC CAPITAL MARKETS	XXX	184,386	183,471	183,013	0	0	27	0	27	0	183,039	0	1,347	0	1,347	0	8,154	03/07/2031	4.B FE	
70477B-AE-2	Vision Solutions, Inc.		09/30/2024	Direct	XXX	1,448	1,448	1,403	533	0	7	0	7	0	1,448	0	0	0	0	0	82	04/24/2028	4.C FE	
71913B-AJ-1	Phoenix Guarantor Inc.		09/30/2024	BANK OF AMERICA	XXX	132,882	132,720	131,392	0	0	106	0	106	0	131,521	0	1,361	0	1,361	0	6,740	02/13/2031	4.A FE	
72431H-AD-2	Cornerstone Building Brands, Inc.		09/30/2024	Direct	XXX	1,361	1,361	1,280	914	0	12	0	12	0	1,361	0	0	0	0	0	0	74	04/12/2028	4.B FE
72813N-AU-9	PlayPower, Inc.		08/28/2024	Redemption @ 100.00	XXX	1,217,776	1,217,776	1,037,244	829,280	24,027	148,574	0	172,601	0	1,217,776	0	0	0	0	0	102,388	05/08/2026	5.A FE	
72814C-AF-5	Playtika Holding Corp.	C	09/30/2024	Direct	XXX	596	596	590	595	0	1	0	1	0	596	0	0	0	0	0	31	03/13/2028	3.B FE	
74006L-AS-1	Pre-Paid Legal Services, Inc.		09/11/2024	WELL	XXX	959,875	959,875	949,457	524,424	0	1,393	0	1,393	0	951,181	0	8,693	0	8,693	0	53,790	12/07/2028	4.C FE	
74142K-AK-5	Premium PKG Holdings, Inc.		03/04/2024	UBS WARBURG LLC	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2,955	10/02/2028	5.B FE	
74338U-AG-6	Project Leopard Holdings, Inc.		09/30/2024	Direct	XXX	2,424	2,424	2,212	1,942	33	26	0	59	0	2,424	0	0	0	0	0	173	07/20/2029	4.C FE	
	Project Alpha Intermediate Holdings		09/30/2024	Direct	XXX	3,679	3,679	3,610	3,675	0	4	0	4	0	3,679	0	0	0	0	0	72	10/28/2030	4.B FE	
	Project Ruby Ultimate Parent Corp.		09/30/2024	Direct	XXX	2,621	2,621	2,608	0	0	2	0	2	0	2,621	0	0	0	0	0	150	03/10/2028	4.B FE	
	Cloudera, Inc.		07/31/2024	Direct	XXX	1,171	1,171	1,147	1,168	0	3	0	3	0	1,171	0	0	0	0	0	63	10/10/2028	4.C FE	
	Stubhub Holdings, Inc.	C	09/30/2024	J.P. MORGAN SECURITIES INC.	XXX	25,732	25,857	25,830	0	0	3	0	3	0	25,857	0	(125)	(125)	(125)	0	1,226	03/12/2030	4.C FE	
	Quartz Holding Company		09/30/2024	Direct	XXX	2,838	2,838	2,824	0	0	2	0	2	0	2,838	0	0	0	0	0	139	10/02/2028	4.C FE	
	Quest Software US Holdings Inc.		07/31/2024	Direct	XXX	3,798	3,798	3,075	2,513	202	79	0	280	0	3,798	0	0	0	0	0	269	02/01/2029	5.A FE	
	Rough Country, LLC		09/30/2024	Direct	XXX	463	463	457	140	0	1	0	1	0	463	0	0	0	0	0	31	07/28/2028	4.C FE	
	RadNet Management, Inc.		09/30/2024	Direct	XXX	2,030	2,030	2,015	0	0	1	0	1	0	2,030	0	0	0	0	0	35	04/30/2031	4.A FE	
	RE/Max LLC		09/30/2024	Direct	XXX	459	459	443	0	0	2	0	2	0	459	0	0	0	0	0	19	07/21/2028	4.A FE	
	STG Logistics, Inc.		07/25/2024	Various	XXX	207,112	282,000	210,828	233,734	37,509	1,273	61,717	(22,934)	0	210,800	0	(3,688)	(3,688)	(3,688)	0	13,969	04/28/2028	4.C FE	
	Renaissance Holding Corp.		09/17/2024	NMRA	XXX	138,620	138,620	135,042	134,889	0	404	0	404	0	135,789	0	2,830	0	2,830	0	9,701	04/08/2030	4.C FE	
	Research Now T/L B (Survey Sampling)		02/08/2024	Various	XXX	0	0	0	0	0	(26,854)	0	(26,854)	0	(26,854)	0	0	0	0	0	0	4,702	12/20/2024	5.B FE
	Restoration Hardware Inc.		09/30/2024	Direct	XXX	1,258	1,258	1,238	0	0	2	0	2	0	1,258	0	0	0	0	0	44	10/20/2028	4.A FE	
	Ring Container Technologies Group, LLC		09/30/2024	Direct	XXX	839	839	834	839	0	0	0	0	0	839	0	0	0	0	0	14	08/12/2028	4.B FE	
	Rocket Software, Inc.		09/30/2024	Direct	XXX	1,692	1,692	1,676	0	0	1	0	1	0	1,692	0	0	0	0	0	56	11/28/2028	4.C FE	
	Russell Investments US		09/30/2024	Direct	XXX	1,574	1,574	1,503	1,499	0	7	0	7	0	1,574	0	0	0	0	0	61	05/30/2027	4.A FE	
	Institutional Hol		09/30/2024	Direct	XXX	51,286	51,286	51,286	0	0	0	0	0	51,286	0	0	0	0	0	0	1,129	05/02/2031	3.A FE	
	SS&C Technologies Holdings, Inc.		09/30/2024	Direct	XXX	1,614,750	1,614,750	1,589,023	1,593,048	0	2,150	0	2,150	0	1,595,135	0	19,615	0	19,615	0	51,465	12/29/2028	4.C FE	
	Sharp Midco LLC		09/30/2024	J.P. MORGAN SECURITIES INC.	XXX	1,448	1,448	1,441	547	0	1	0	1	0	1,448	0	0	0	0	0	83	08/02/2030	4.A FE	
	PQ Performance Chemicals		09/30/2024	Direct	XXX	388	388	369	385	0	3	0	3	0	388	0	0	0	0	0	27	10/05/2028	4.C FE	
	SPECIALTY BUILDING PRODUCTS, INC.		09/30/2024	Direct	XXX	553	553	550	0	0	0	0	0	553	0	0	0	0	0	23	03/07/2031	3.B FE		
	Station Casinos LLC		09/30/2024	Direct	XXX	2,475	2,475	2,457	0	0	0	0	0	2,475	0	0	0	0	0	94	03/27/2031	4.B FE		
	SupplyOne, Inc.		09/30/2024	Direct	XXX	1,674	1,674	1,482	1,378	1,419	0	(135)	0	(135)	0	1,283	0	391	391	93	12/10/2027	4.C FE		
	Syndigo LLC		09/30/2024	Direct	XXX	1,665	1,665	1,660	0	0	0	0	0	1,665	0	0	0	0	0	106	01/27/2031	4.C FE		
	Tacala Investments Corp.		09/30/2024	Direct	XXX	12,220	12,220	11,944	12,180	0	40	0	40	0	12,220	0	0	0	0	0	0	48,406	05/28/2026	4.C FE
	TAILWIND SMITH (ANVIL INTERNATIONAL) T/L		07/10/2024	Direct	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	39,432	05/28/2027	5.B FE	
	Tailwind Smith Cooper		07/10/2024	Intermediate	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Tenneco Inc.		09/30/2024	Direct	XXX	5,495	5,495	5,038	1,127	0	61	0	61	0	5,495	0	0	0	0	0	262	11/17/2028	4.B FE	
	Vistra Operations Company LLC		09/30/2024	Direct	XXX	2,488	2,488	2,463	0	0	3	0	3	0	2,488	0	0	0	0	0	134	12/20/2030	2.C FE	
	Tiger Acquisition, LLC		09/30/2024	Direct	XXX	12,220	12,220	11,944	12,180	0	40	0	40	0	12,220	0	0	0	0	0	728	05/24/2028	4.C FE	
	Touchdown Acquirer Inc.		08/21/2024	Direct	XXX	426,053	426,053	423,922	0	0	2,130	0	2,130	0	426,053	0	0	0	0	0	18,578	03/31/2031	4.B FE	
	Touchdown Acquirer Inc.		08/21/2024	Direct	XXX	93,296	93,296	93,296	0	0	0	0	0	93,296	0	0	0	0	0	1,056	03/31/2031	4.B FE		
	Trans Union LLC		09/30/2024	DEUTSCHE BANK	XXX	1,240	1,240	1,237	0	0	(2)	0	(2)	0	1,238	0	0	0	0	0	1,013	06/11/2031	3.B FE	
	Traverse Midstream Partners LLC		08/29/2024	Direct	XXX	4,553	4,553	4,519	4,548	0	5	0	5	0	4,553	0	0	0						

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22		
										11	12	13	14	15	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal
91678H-AF-9	Upstream Newco, Inc.		09/30/2024	Direct	XXX	4,098	4,098	3,703	3,967	45	86	0	131	0	4,098	0	0	0	0	308	11/20/2026	5.A FE	
91823J-AC-6	Illuminate Merger Sub Corp		09/30/2024	Direct	XXX	4,387	4,387	4,310	2,112	2	11	0	13	0	4,387	0	0	0	0	233	06/30/2028	4.B FE	
91834W-AD-2	Veeam Software TLB 4/24		09/30/2024	Direct	XXX	1,053	1,053	1,050	0	0	0	0	0	0	1,053	0	0	0	0	38	04/04/2031	4.B FE	
92639M-AB-3	Victorias Secret & Co		09/30/2024	J.P. MORGAN SECURITIES INC.	XXX	34,342	34,342	33,951	32,931	98	46	0	144	0	34,130	0	212	212	2,292	06/30/2028	3.B FE		
92841D-AB-7	Vistra Operations Company LLC		09/30/2024	Direct	XXX	2,038	2,038	2,027	0	0	1	0	1	0	2,038	0	0	0	0	83	03/20/2031	3.B FE	
92943E-AB-2	GTCR W Merger Sub LLC		08/05/2024	Direct	XXX	0	0	0	2	0	0	(2)	0	0	0	0	0	0	0	0	0	01/31/2031	3.C FE
92943H-AB-5	W.R. Grace & Co.		09/30/2024	Direct	XXX	2,328	2,328	2,289	2,323	0	5	0	5	0	2,328	0	0	0	0	161	08/11/2028	4.C FE	
94847D-AH-4	The Knot Worldwide Inc		09/30/2024	Direct	XXX	1,578	1,578	1,570	1,576	0	1	0	2	0	1,578	0	0	0	0	135	01/31/2028	4.B FE	
97360B-AF-2	Windsor Holdings III LLC		09/30/2024	Direct	XXX	3,111	3,111	3,103	359	0	0	0	0	0	3,111	0	0	0	0	0	08/01/2030	4.B FE	
98309G-AE-6	Travel + Leisure Co.		09/30/2024	Direct	XXX	1,215	1,215	1,206	1,214	0	1	0	1	0	1,215	0	0	0	0	77	12/14/2029	3.C FE	
99Z0V7-LM-4	IRON MOUNTAIN INFORMATION MANAGEMENT, LL		07/05/2024	Direct	XXX	526,355	526,355	522,407	522,398	0	3,957	0	3,957	0	526,355	0	0	0	0	20,065	01/31/2031	5.B	
BGH8XB-N1-1	RECESS HOLDINGS, INC. TERM LOAN B		09/30/2024	Redemption @ 100.00	XXX	2,617	2,617	2,579	0	0	3	0	3	0	2,599	0	18	18	93	02/14/2030	4.B FE		
C0102M-AS-4	Air Canada		09/30/2024	Direct	XXX	1,285	1,285	1,282	0	0	0	0	0	0	1,285	0	0	0	0	50	04/30/2031	3.A FE	
C2348C-AJ-6	Celestica Inc.		09/30/2024	Direct	XXX	3,159	3,159	3,159	0	0	0	0	0	0	3,159	0	0	0	0	44	05/23/2031	3.B FE	
C6901L-AM-9	1011778 B.C. Unlimited Liability Company		09/30/2024	Direct	XXX	1,327	1,327	1,322	1,085	0	0	0	0	0	1,327	0	0	0	0	26	09/23/2030	3.B FE	
C6907U-AB-7	Ontario Gaming GTA LP		09/30/2024	Direct	XXX	620	620	617	0	0	0	0	0	0	620	0	0	0	0	18	08/01/2030	4.C FE	
F6456U-AB-9	Banijay Group SAS	C	07/12/2024	DEUTSCHE BANK	XXX	106,802	106,802	105,746	105,847	0	133	0	133	0	105,979	0	823	823	6,826	03/01/2028	5.B		
F6628D-AN-4	Numericable U.S. LLC	C	07/15/2024	Direct	XXX	1,128	1,128	1,122	1,014	113	1	0	114	0	1,128	0	0	0	0	93	08/15/2028	5.A FE	
G4770Q-AL-9	Ineos Enterprises Holdings US	C	09/10/2024	BARCLAY INVESTMENTS, INC.	XXX	407,487	406,980	400,875	401,267	0	661	0	661	0	401,928	0	5,560	5,560	28,481	06/21/2030	3.C FE		
G6368C-AE-9	LifeMiles Ltd.	C	09/30/2024	Direct	XXX	36,488	36,488	35,501	36,662	156	271	0	427	0	36,488	0	0	0	0	3,063	08/14/2026	4.C FE	
L0323L-AJ-9	Archroma Finance S.a.r.l.	C	09/30/2024	Direct	XXX	91	91	87	89	2	1	0	2	0	91	0	0	0	0	14	06/30/2027	4.B FE	
L0527C-AB-0	Birkenstock GmbH & Co. KG	C	08/02/2024	Direct	XXX	189,743	189,743	189,691	189,695	0	49	0	49	0	189,743	0	0	0	0	14,204	04/27/2028	3.A FE	
L2210T-AK-1	Curium BidCo S.a.r.l.	C	09/30/2024	Direct	XXX	1,062	1,062	1,051	1,061	0	1	0	1	0	1,062	0	0	0	0	62	07/31/2029	4.C FE	
L9635L-AB-0	Venga Finance Sarl	C	07/09/2024	BANK OF AMERICA	XXX	911,482	924,237	892,220	669,223	0	2,791	0	2,791	0	898,021	0	13,461	13,461	55,166	06/28/2029	4.B FE		
L9635L-AD-6	Venga Finance S.A.R.L.	C	09/30/2024	Redemption @ 100.00	XXX	2,358	2,358	2,316	0	0	2	0	2	0	2,318	0	39	39	30	06/28/2029	4.B FE		
LN1963-69-8	Second Lien Term Loan : Cloudera, Inc.		07/29/2024	J.P. MORGAN SECURITIES INC.	XXX	412,450	433,000	398,360	399,906	0	2,395	0	2,395	0	402,301	0	10,149	10,149	28,735	08/10/2029	5.B FE		
N8280E-AB-5	EG Group Limited	C	09/30/2024	Direct	XXX	3,549	3,551	3,481	3,534	7	9	0	16	0	3,549	0	0	0	0	235	02/07/2028	4.C FE	
N8137F-AB-6	Hunter Douglas Inc.	C	09/30/2024	J.P. MORGAN SECURITIES INC.	XXX	251,970	253,220	226,703	232,134	0	2,342	0	2,342	0	234,476	0	17,494	17,494	11,827	02/09/2029	4.B FE		
N8232N-AK-3	Nouryon Finance B.V.	C	09/30/2024	Direct	XXX	471	471	466	470	0	0	0	0	0	471	0	0	0	0	7	04/03/2028	4.B FE	
1909999999 - Bonds: Unaffiliated Bank Loans						25,676,331	27,281,787	25,172,907	15,533,904	274,558	325,002	895,360	(295,800)	0	0	25,679,009	0	(2,678)	(2,678)	1,496,132	XXX	XXX	
2509999999 - Subtotals - Bonds - Part 4						59,166,076	60,686,212	57,093,225	47,299,508	274,558	973,849	1,102,704	145,703	0	58,534,576	0	631,500	631,500	2,748,281	XXX	XXX		
2509999999 - Summary Item from Part 5 for Bonds (N/A to Quarterly)																							
2509999999 - Subtotals - Bonds						59,166,076	60,686,212	57,093,225	47,299,508	274,558	973,849	1,102,704	145,703	0	58,534,576	0	631,500	631,500	2,748,281	XXX	XXX		
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																							
11135F-10-1	BROADCOM ORD		07/16/2024	PIPER Sandler & CO.	1,100,000	185,725	XXX	55,532	122,788	(67,256)	0	0	(67,256)	0	55,532	0	130,194	130,194	1,155	XXX	XXX		
594918-10-4	MICROSOFT ORD		07/16/2024	PIPER Sandler & CO.	275,000	123,621	XXX	82,085	103,411	(21,326)	0	0	(21,326)	0	82,085	0	41,535	41,535	413	XXX	XXX		
882508-10-4	TEXAS INSTRUMENTS ORD		07/16/2024	PIPER Sandler & CO.	1,090,000	224,913	XXX	185,426	185,801	(376)	0	0	(376)	0	185,426	0	39,487	39,487	2,834	XXX	XXX		
8AMCSF-K0-5	New Constellis Borrower LLC		08/12/2024	Adjustment	32,945,000	1,647	XXX	6,431	4,942	1,489	0	0	1,489	0	6,431	0	(4,783)	(4,783)	0	XXX	XXX		
931142-10-3	WALMART ORD		07/16/2024	PIPER Sandler & CO.	8,000,000	559,744	XXX	382,977	420,400	(37,423)	0	0	(37,423)	0	382,977	0	176,768	176,768	4,840	XXX	XXX		
N6596X-10-9	NXP SEMICONDUCTORS ORD	C	07/16/2024	PIPER Sandler & CO.	835,000	242,319	XXX	137,863	191,783	(53,920)	0	0	(53,920)	0	137,863	0	104,456	104,456	2,286	XXX	XXX		
5019999999 - Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,337,969	XXX	850,312	1,029,124	(178,812)	0	0	(178,812)	0	850,312	0	487,657	487,657	11,528	XXX	XXX		
5989999999 - Subtotals - Common Stocks - Part 4						1,337,969	XXX	850,312	1,029,124	(178,812)	0	0	(178,812)	0	850,312	0	487,657	487,657	11,528	XXX	XXX		
5989999999 - Summary Item from Part 5 for Common Stocks (N/A to Quarterly)																							
5989999999 - Subtotals Common Stocks						1,337,969	XXX	850,312	1,029,124	(178,812)	0	0	(178,812)	0	850,312	0	487,657	487,657</					

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

(E-10) Schedule DB - Part E

NONE

(E-11) Schedule DL - Part 1

NONE

(E-12) Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
KEYBANK – CLEVELAND, OH.....		.0.....	0.....	0.....	66,350,703.....	68,747,578.....	75,443,796.....	XXX.....
ASSOCIATED BANK – GREEN BAY, WI.....		4.330.....	91,170.....	0.....	8,272,530.....	8,303,650.....	8,332,516.....	XXX.....
BMO HARRIS – CHICAGO, IL.....		4.430.....	129,930.....	0.....	10,626,240.....	10,670,612.....	10,711,983.....	XXX.....
FHLB – CINCINNATI, OH.....		4.960.....	19,752.....	0.....	1,619,965.....	1,626,661.....	1,685,681.....	XXX.....
FIRST NATIONAL BANK – HERMITAGE, PA.....		4.990.....	147,467.....	0.....	11,718,687.....	11,765,777.....	11,814,583.....	XXX.....
US BANK – MILWAUKEE, WI.....	SD.....	0.....	0.....	0.....	3,992,900.....	3,992,900.....	3,994,619.....	XXX.....
US BANK – BOSTON, MA.....		0.....	0.....	0.....	1,633,755.....	76,932.....	1,115,419.....	XXX.....
0199998 – Deposits in 0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....			0.....	0.....	0.....	0.....	0.....	XXX.....
0199999 – Total Open Depositories.....			388,319.....	0.....	104,214,780.....	105,184,110.....	113,098,597.....	XXX.....
0299998 – Deposits in 0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories.....			0.....	0.....	0.....	0.....	0.....	XXX.....
0299999 – Total Suspended Depositories.....			0.....	0.....	0.....	0.....	0.....	XXX.....
0399999 – Total Cash on Deposit.....			388,319.....	0.....	104,214,780.....	105,184,110.....	113,098,597.....	XXX.....
0499999 – Cash in Company's Office.....			XXX.....	XXX.....	0.....	0.....	0.....	XXX.....
0599999 – Total.....			388,319.....	0.....	104,214,780.....	105,184,110.....	113,098,597.....	XXX.....

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book / Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds – as Identified by SVO								
60934N-50-0	FEDERATED HRMS TRS INST	%	09/30/2024	4.800	XXX	37,273,642	0	0
94975H-31-2	ALLSPRING:TRS+ MM S	%	09/30/2024	4.470	XXX	27,511,420	83,716	97,104
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						64,785,062	83,716	97,104
All Other Money Market Mutual Funds								
09248U-70-0	BLACKROCK INSTL FED FUND #81	%	09/01/2024	5.280	XXX	28,364,387	0	2,311,147
26188J-20-6	DREYFUS CASH MGT INST	%SD	08/31/2022	4.120	XXX	700,000	0	27,174
8309999999 – All Other Money Market Mutual Funds						29,064,387	0	2,338,321
8609999999 – Total Cash Equivalents						93,849,449	83,716	2,435,425

**SUPPLEMENT "A" TO SCHEDULE T**

Exhibit of Medical Professional Liability Premiums Written Allocated
Allocated by States And Territories

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama	AL	0	0	0	0	0	0	6,398
2. Alaska	AK	0	0	0	0	0	0	0
3. Arizona	AZ	0	0	0	0	0	0	142,028
4. Arkansas	AR	73,287	76,674	0	0	(74,679)	0	91,299
5. California	CA	77,697	89,860	160,000	1	(130,404)	175,001	555,854
6. Colorado	CO	0	0	0	0	0	0	72,268
7. Connecticut	CT	0	0	0	0	0	0	0
8. Delaware	DE	0	878	0	0	(3,111)	0	11,148
9. District of Columbia	DC	11,546	8,662	0	0	(2,254)	0	19,618
10. Florida	FL	14,589	10,927	0	0	(9,560)	0	(824)
11. Georgia	GA	45,840	41,420	0	0	(45,215)	0	34,906
12. Hawaii	HI	0	0	0	0	0	0	0
13. Idaho	ID	5,196	3,892	0	0	(3,072)	0	9,917
14. Illinois	IL	13,552	6,377	0	0	(18,318)	0	8,815
15. Indiana	IN	0	0	0	0	0	0	0
16. Iowa	IA	0	0	0	0	0	0	0
17. Kansas	KS	0	0	0	0	0	0	0
18. Kentucky	KY	0	0	0	0	0	0	1,318
19. Louisiana	LA	0	0	0	0	0	0	0
20. Maine	ME	0	6,141	0	0	(9,933)	0	3,897
21. Maryland	MD	0	9,459	0	0	(12,002)	0	166,324
22. Massachusetts	MA	8,243	6,176	0	0	(6,360)	0	9,782
23. Michigan	MI	43,987	38,317	0	0	24,665	50,000	82,491
24. Minnesota	MN	0	4,573	0	0	(3,347)	0	10,547
25. Mississippi	MS	0	0	497,000	1	497,000	0	8,734
26. Missouri	MO	5,196	3,890	0	0	(3,765)	0	(4,296)
27. Montana	MT	0	0	0	0	0	50,102	2
28. Nebraska	NE	0	0	0	0	0	0	9,922
29. Nevada	NV	0	2,545	0	0	(4,842)	0	2,528
30. New Hampshire	NH	0	0	0	0	0	0	(5,367)
31. New Jersey	NJ	0	14,666	0	0	(83,877)	0	(84,659)
32. New Mexico	NM	0	0	0	0	0	0	(10,690)
33. New York	NY	0	0	0	0	0	0	0
34. North Carolina	NC	91,900	86,680	0	0	(92,635)	5,001	(15,828)
35. North Dakota	ND	0	0	0	0	0	0	1,258
36. Ohio	OH	150,092	78,986	0	0	76,016	190,000	27,678
37. Oklahoma	OK	0	7,713	0	0	(11,154)	0	7,823
38. Oregon	OR	0	0	0	0	0	0	18,113
39. Pennsylvania	PA	0	3,164	0	0	(2,396)	0	5,665
40. Rhode Island	RI	0	0	0	0	4,987	0	19,251
41. South Carolina	SC	0	0	0	0	0	0	(31,095)
42. South Dakota	SD	0	0	0	0	0	0	0
43. Tennessee	TN	62,435	47,956	0	0	(38,805)	0	15,474
44. Texas	TX	3,593	29,355	0	0	(28,262)	0	73,405
45. Utah	UT	6,159	4,612	0	0	(4,195)	0	13,268
46. Vermont	VT	0	0	0	0	0	0	0
47. Virginia	VA	73,908	86,967	0	0	(69,598)	0	114,959
48. Washington	WA	12,596	9,449	0	0	(7,076)	0	26,828
49. West Virginia	WV	0	0	0	0	0	0	0
50. Wisconsin	WI	0	0	0	0	0	0	(4,924)
51. Wyoming	WY	0	558	0	0	(1,019)	0	7,315
52. American Samoa	AS	0	0	0	0	0	0	0
53. Guam	GU	0	0	0	0	0	0	0
54. Puerto Rico	PR	0	0	0	0	0	0	0
55. US Virgin Islands	VI	0	0	0	0	0	0	0
56. Northern Mariana Islands	MP	0	0	0	0	0	0	0
57. Canada	CAN	0	0	0	0	0	0	0
58. Aggregate Other Alien	OT	0	0	0	0	0	0	0
59. Totals		699,816	679,897	657,000	2	(63,211)	470,104	1,429,689
Details of Write-Ins								
58001.		0	0	0	0	0	0	0
58002.		0	0	0	0	0	0	0
58003.		0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page		0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)		0	0	0	0	0	0	0

Quarterly Statement as of September 30, 2024 of the James River Insurance Company

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

NONE

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

NONE

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

NONE

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

NONE



1 2 2 0 3 2 0 2 4 4 5 5 0 0 1 0 3

SUPPLEMENT "A" TO SCHEDULE T

Exhibit of Medical Professional Liability Premiums Written Allocated
Allocated by States And Territories

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported	
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims		
1. Alabama	107,060	71,728	27,500	1	(120,677)	0	0	35,907	
2. Alaska	24,088	25,103	0	0	(35,860)	0	0	13,313	
3. Arizona	43,396	57,126	0	0	(163,803)	0	0	(81,703)	
4. Arkansas	62,576	61,251	0	0	(59,658)	0	0	17,959	
5. California	3,850,731	3,658,894	3,646,630	8	2,785,058	5,637,907	34	1,923,532	
6. Colorado	120,029	84,218	0	0	(182,155)	10,000	1	(18,492)	
7. Connecticut	61,445	58,648	0	0	(38,518)	25,000	1	37,427	
8. Delaware	1,652	2,998	0	0	(10,615)	0	0	(4,363)	
9. District of Columbia	71,971	69,054	0	0	(17,967)	0	0	32,386	
10. Florida	516,914	526,646	335,000	2	(303,159)	100	1	320,790	
11. Georgia	128,593	122,796	497,500	3	1,106,397	1,042,943	2	68,149	
12. Hawaii	1,502	1,052	0	0	(20,699)	0	0	(211)	
13. Idaho	37,737	81,412	70,000	1	(44,260)	0	0	38,922	
14. Illinois	35,969	45,707	1,204,226	11	132,930	931,667	8	29,250	
15. Indiana	10,479	18,994	0	0	(15,936)	0	0	9,122	
16. Iowa	2,320	1,722	0	0	(20,681)	0	0	(7,186)	
17. Kansas	9,650	13,447	0	0	(10,291)	0	0	8,256	
18. Kentucky	101,265	89,695	0	0	(129,684)	275,000	2	(48,153)	
19. Louisiana	14,594	11,764	0	0	(52,008)	0	0	8,321	
20. Maine	22,994	32,719	0	0	(52,924)	0	0	23,619	
21. Maryland	122,679	209,709	0	0	(166,095)	100,001	2	(3,302)	
22. Massachusetts	154,252	144,654	0	0	(138,960)	10,000	1	96,079	
23. Michigan	166,473	234,844	0	0	(154,774)	500	1	93,700	
24. Minnesota	80,838	117,032	0	0	(85,664)	0	0	66,159	
25. Mississippi	53,527	50,198	0	0	(29,929)	0	0	20,502	
26. Missouri	105,891	117,483	500,000	1	236,315	0	0	77,720	
27. Montana	44,971	47,848	0	0	(65,351)	0	0	17,226	
28. Nebraska	15,827	10,571	0	0	(7,871)	0	0	(1,650)	
29. Nevada	48,389	50,352	0	0	(95,811)	0	0	29,289	
30. New Hampshire	NH	1,499	2,058	0	(986)	0	0	487	
31. New Jersey	NJ	64,769	79,628	66,845	1	(514,644)	0	164,041	
32. New Mexico	NM	0	0	350,000	1	275,000	0	19,098	
33. New York	NY	187,265	512,657	0	(414,654)	1,766,000	12	248,146	
34. North Carolina	NC	106,600	108,562	0	(97,235)	0	0	121,584	
35. North Dakota	ND	7,647	14,751	0	(14,791)	0	0	7,280	
36. Ohio	OH	701,323	581,056	0	281,387	925,000	1	458,614	
37. Oklahoma	OK	170,538	179,056	454,094	2	(29,829)	0	110,853	
38. Oregon	OR	183,226	170,543	0	(186,184)	5,001	2	78,309	
39. Pennsylvania	PA	196,150	196,667	0	(138,943)	10,000	1	107,449	
40. Rhode Island	RI	1,500	31,180	0	0	0	0	0	
41. South Carolina	SC	61,025	60,184	750,000	1	571,244	25,000	1	13,389
42. South Dakota	SD	14,147	26,847	350,000	1	123,151	0	0	19,753
43. Tennessee	TN	74,897	39,103	350,000	2	18,359	200,000	1	10,723
44. Texas	TX	258,593	206,957	0	(199,254)	25,000	1	70,381	
45. Utah	UT	67,753	51,696	0	(47,017)	0	0	27,292	
46. Vermont	VT	20,750	24,712	0	(22,806)	0	0	11,322	
47. Virginia	VA	107,387	118,451	0	(94,792)	2	2	39,073	
48. Washington	WA	870,895	764,087	2,500	1	(494,729)	75,000	1	450,182
49. West Virginia	WV	0	0	0	0	0	0	0	
50. Wisconsin	WI	92,681	70,514	0	(163,142)	200,000	1	30,392	
51. Wyoming	WY	6,472	4,280	0	(7,826)	0	0	(1,164)	
52. American Samoa	AS	0	0	0	0	0	0	0	
53. Guam	GU	0	0	0	0	0	0	0	
54. Puerto Rico	PR	0	0	0	0	0	0	0	
55. US Virgin Islands	VI	0	0	0	0	0	0	0	
56. Northern Mariana Islands	MP	0	0	0	0	0	0	0	
57. Canada	CAN	0	0	0	0	0	0	0	
58. Aggregate Other Alien	OT	0	0	0	0	0	0	0	
59. Totals		9,212,929	9,260,654	8,604,295	36	1,079,659	11,264,121	76	4,789,772
Details of Write-Ins		0	0	0	0	0	0	0	0
58001.		0	0	0	0	0	0	0	0
58002.		0	0	0	0	0	0	0	0
58003.		0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page		0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)		0	0	0	0	0	0	0	0

**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

Year To Date For The Period Ended 09/30/2024

NAIC Group Code: 3494

NAIC Company Code: 12203

Company Name: JAMES RIVER INSURANCE COMPANY

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

1. Monoline policies

1	2	3
Direct Written Premium	Direct Earned Premium	Direct Losses Incurred
\$..... 229,415	\$..... 79,981	\$..... 0

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy?.....NO.....

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated?.....NO.....

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

2.31 Amount quantified:.....\$.....0

2.32 Amount estimated using reasonable assumptions:.....\$.....0

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