



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

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

Organized under the Laws of.....OH.....State of Domicile or Port of Entry.....OH.....  
 Country of Domicile.....US.....  
 Incorporated/Organized.....03/25/1935.....Commenced Business.....04/20/1935.....  
 Statutory Home Office.....671 South High Street.....Columbus, OH, US 43206-1066.....  
 Main Administrative Office.....671 South High Street.....Columbus, OH, US 43206-1066.....614-445-2900.....  
 (Telephone Number)  
 Mail Address.....671 South High Street.....Columbus, OH, US 43206-1066.....  
 Primary Location of Books and  
 Records.....671 South High Street.....Columbus, OH, US 43206-1066.....614-445-2900.....  
 (Telephone Number)  
 Internet Website Address.....www.grangeinsurance.com.....  
 Statutory Statement Contact.....William Charles Thorsberg .....614-445-2900.....  
 (Telephone Number)  
 thorsbergw@grangeinsurance.com.....  
 (E-Mail Address) .....614-445-2900.....  
 (Fax Number)

**OFFICERS**

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

**DIRECTORS OR TRUSTEES**

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

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

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

x

JOHN (NMN) AMMENDOLA  
 PRESIDENT & CEO

x

BETH WILLIAMS MURPHY  
 EVP & SECRETARY

x

TERESA JEAN BROWN  
 EVP & CFO

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

x

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



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

## ASSETS

|  | Current Statement Date |                            |  | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|--|------------------------|----------------------------|--|---|
|  | 1<br>Assets            | 2<br>Nonadmitted<br>Assets | 3<br>Net Admitted<br>Assets<br>(Cols. 1 - 2) |   |
| 1. Bonds.....  | 1,671,663,810          |                            | 1,671,663,810                                | 1,527,115,160   |
| 2. Stocks:   |                        |                            |  |   |
| 2.1 Preferred stocks.....  | 23,690,698             |                            | 23,690,698                                   | 22,299,213  |
| 2.2 Common stocks.....   | 758,625,516            |                            | 758,625,516                                  | 749,726,753   |
| 3. Mortgage loans on real estate:  |                        |                            |  |   |
| 3.1 First liens.....   |                        |                            |  |   |
| 3.2 Other than first liens.....  |                        |                            |  |   |
| 4. Real estate:  |                        |                            |  |   |
| 4.1 Properties occupied by the company (less \$..... encumbrances).....  | 70,306,952             |                            | 70,306,952                                   | 73,087,665  |
| 4.2 Properties held for the production of income (less \$..... encumbrances).....  | 8,525,748              |                            | 8,525,748                                    | 8,815,526   |
| 4.3 Properties held for sale (less \$..... encumbrances).....  |                        |                            |  |   |
| 5. Cash (\$.....34,397,857), cash equivalents (\$.....90,496,029) and short-term investments (\$.....537,673).....   | 125,431,559            |                            | 125,431,559                                  | 116,182,462   |
| 6. Contract loans (including \$..... premium notes).....   |                        |                            |  |   |
| 7. Derivatives.....  |                        |                            |  |   |
| 8. Other invested assets.....  | 185,717,658            |                            | 185,717,658                                  | 168,987,582   |
| 9. Receivables for securities.....   | 1,157,237              |                            | 1,157,237                                    | 2,507,161   |
| 10. Securities lending reinvested collateral assets.....   | 24,834,650             |                            | 24,834,650                                   | 15,263,932  |
| 11. Aggregate write-ins for invested assets.....   |                        |                            |  |   |
| 12. Subtotals, cash and invested assets (Lines 1 to 11).....   | 2,869,953,828          |                            | 2,869,953,828                                | 2,683,985,454   |
| 13. Title plants less \$..... charged off (for Title insurers only).....   |                        |                            |  |   |
| 14. Investment income due and accrued.....   | 11,099,461             |                            | 11,099,461                                   | 10,827,062  |
| 15. Premiums and considerations:   |                        |                            |  |   |
| 15.1 Uncollected premiums and agents' balances in the course of collection.....  | 343,798,847            | 2,705,893                  | 341,092,954                                  | 335,292,249   |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....939,907 earned but unbilled premiums)..... | 939,907                |                            | 939,907                                      | 939,907   |
| 15.3 Accrued retrospective premiums (\$.....) and contracts subject to redetermination (\$.....).....  |                        |                            |  |   |
| 16. Reinsurance:   |                        |                            |  |   |
| 16.1 Amounts recoverable from reinsurers.....  | 23,917,198             |                            | 23,917,198                                   | 1,451,654   |
| 16.2 Funds held by or deposited with reinsured companies.....  |                        |                            |  |   |
| 16.3 Other amounts receivable under reinsurance contracts.....   |                        |                            |  |   |
| 17. Amounts receivable relating to uninsured plans.....  |                        |                            |  |   |
| 18.1 Current federal and foreign income tax recoverable and interest thereon.....  |                        |                            |  | 49,393,291  |
| 18.2 Net deferred tax asset.....   | 23,794,712             |                            | 23,794,712                                   | 36,742,500  |
| 19. Guaranty funds receivable or on deposit.....   |                        |                            |  |   |
| 20. Electronic data processing equipment and software.....   | 12,037,910             | 12,037,910                 | —  | 51  |
| 21. Furniture and equipment, including health care delivery assets (\$.....).....  | 1,641,219              | 1,641,219                  | —  | —   |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates.....  |                        |                            |  |   |
| 23. Receivables from parent, subsidiaries and affiliates.....  | 24,088,312             |                            | 24,088,312                                   | 6,141,436   |
| 24. Health care (\$.....) and other amounts receivable.....  |                        |                            |  |   |
| 25. Aggregate write-ins for other-than-invested assets.....  | 1,498,940              | 151,861                    | 1,347,079                                    | 3,398,836   |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....  | 3,312,770,334          | 16,536,883                 | 3,296,233,451                                | 3,128,172,440   |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....   |                        |                            |  |   |
| 28. Total (Lines 26 and 27).....   | 3,312,770,334          | 16,536,883                 | 3,296,233,451                                | 3,128,172,440   |
| <b>Details of Write-Ins</b>  |                        |                            |  |   |
| 1101.....  |                        |                            |  |   |
| 1102.....  |                        |                            |  |   |
| 1103.....  |                        |                            |  |   |
| 1198. Summary of remaining write-ins for Line 11 from overflow page.....   |                        |                            |  |   |
| 1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....  |                        |                            |  |   |
| 2501. Agent Loans.....   | 151,861                | 151,861                    | —  | —   |
| 2502. Equities in Pools.....   | 1,347,079              | —                          | 1,347,079                                    | 1,252,015   |
| 2503. Miscellaneous Assets.....  | —                      | —                          | —  | 2,146,821   |
| 2598. Summary of remaining write-ins for Line 25 from overflow page.....   |                        |                            |  |   |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....  | 1,498,940              | 151,861                    | 1,347,079                                    | 3,398,836   |

## LIABILITIES, SURPLUS AND OTHER FUNDS

|  | 1<br>Current<br>Statement Date | 2<br>December 31,<br>Prior Year |
|--|--------------------------------|---------------------------------|
| 1. Losses (current accident year \$.....319,283,891)   | 775,689,760                    | 779,441,965                     |
| 2. Reinsurance payable on paid losses and loss adjustment expenses   | (10,722)                       | (6,421)                         |
| 3. Loss adjustment expenses  | 135,787,484                    | 137,453,911                     |
| 4. Commissions payable, contingent commissions and other similar charges   | 15,166,776                     | 10,051,498                      |
| 5. Other expenses (excluding taxes, licenses and fees)   | 27,392,579                     | 27,364,064                      |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes)   | 12,745,073                     | 19,389,641                      |
| 7.1 Current federal and foreign income taxes (including \$.....2,554,144 on realized capital gains (losses))   | 3,907,873                      |                                 |
| 7.2 Net deferred tax liability   | —                              |                                 |
| 8. Borrowed money \$.....200,000,000 and interest thereon \$.....335,000   | 200,335,000                    | 200,335,000                     |
| 9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....31,795,455 and including warranty reserves of \$..... and accrued accident and health experience rating refunds including \$..... for medical loss ratio rebate per the Public Health Service Act) | 683,358,345                    | 666,266,347                     |
| 10. Advance premium  | 14,824,133                     | 9,871,228                       |
| 11. Dividends declared and unpaid:   |                                |                                 |
| 11.1 Stockholders  | —                              |                                 |
| 11.2 Policyholders   | 5,743,307                      | 6,043,204                       |
| 12. Ceded reinsurance premiums payable (net of ceding commissions)   | 7,872,657                      | 9,691,373                       |
| 13. Funds held by company under reinsurance treaties   | —                              |                                 |
| 14. Amounts withheld or retained by company for account of others  | 747,440                        | 71,375                          |
| 15. Remittances and items not allocated  | —                              |                                 |
| 16. Provision for reinsurance (including \$..... certified)  | —                              | 934,217                         |
| 17. Net adjustments in assets and liabilities due to foreign exchange rates  | —                              |                                 |
| 18. Drafts outstanding   | 613,691                        |                                 |
| 19. Payable to parent, subsidiaries and affiliates   | —                              |                                 |
| 20. Derivatives  |                                |                                 |
| 21. Payable for securities   | —                              |                                 |
| 22. Payable for securities lending   | 24,834,650                     | 15,263,932                      |
| 23. Liability for amounts held under uninsured plans   | —                              |                                 |
| 24. Capital notes \$..... and interest thereon \$.....   | —                              |                                 |
| 25. Aggregate write-ins for liabilities  | 17,696,443                     | 7,252,292                       |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)  | 1,926,704,489                  | 1,889,423,625                   |
| 27. Protected cell liabilities   |                                |                                 |
| 28. Total liabilities (Lines 26 and 27)  | 1,926,704,489                  | 1,889,423,625                   |
| 29. Aggregate write-ins for special surplus funds  |                                |                                 |
| 30. Common capital stock   | 5,000,000                      | 5,000,000                       |
| 31. Preferred capital stock  | —                              |                                 |
| 32. Aggregate write-ins for other-than-special surplus funds   |                                |                                 |
| 33. Surplus notes  |                                |                                 |
| 34. Gross paid in and contributed surplus  | 166,175,000                    | 151,175,000                     |
| 35. Unassigned funds (surplus)   | 1,198,353,962                  | 1,082,573,815                   |
| 36. Less treasury stock, at cost:  |                                |                                 |
| 36.1 ... shares common (value included in Line 30 \$.....)   | —                              |                                 |
| 36.2 ... shares preferred (value included in Line 31 \$.....)  | —                              |                                 |
| 37. Surplus as regards policyholders (Lines 29 to 35, less 36)   | 1,369,528,962                  | 1,238,748,815                   |
| 38. Totals (Page 2, Line 28, Col. 3)   | 3,296,233,451                  | 3,128,172,440                   |
| <b>Details of Write-Ins</b>  |                                |                                 |
| 2501. Reserve for checks written off   | 6,458,706                      | 5,202,529                       |
| 2502. Deferred compensation  | 12,214,186                     | 12,004,364                      |
| 2503. Liability for Benefit Plans  | (2,025,684)                    | (8,102,736)                     |
| 2598. Summary of remaining write-ins for Line 25 from overflow page  | 1,049,235                      | (1,851,865)                     |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)   | 17,696,443                     | 7,252,292                       |
| 2901.  |                                |                                 |
| 2902.  |                                |                                 |
| 2903.  |                                |                                 |
| 2998. Summary of remaining write-ins for Line 29 from overflow page  |                                |                                 |
| 2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)   |                                |                                 |
| 3201.  |                                |                                 |
| 3202.  |                                |                                 |
| 3203.  |                                |                                 |
| 3298. Summary of remaining write-ins for Line 32 from overflow page  |                                |                                 |
| 3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)   |                                |                                 |

## STATEMENT OF INCOME

|   | 1<br>Current Year to Date | 2<br>Prior Year to Date | 3<br>Prior Year Ended<br>December 31 |
|---|---------------------------|-------------------------|--------------------------------------|
| <b>Underwriting Income</b>  |                           |                         |                                      |
| 1. Premiums earned:   |                           |                         |                                      |
| 1.1. Direct (written \$.....309,878,514)  | 313,519,917               | 320,604,265             | 427,508,012                          |
| 1.2. Assumed (written \$.....841,559,683)   | 820,589,590               | 792,843,977             | 1,082,560,104                        |
| 1.3. Ceded (written \$.....71,692,166)  | 71,455,473                | 62,265,647              | 83,517,306                           |
| 1.4. Net (written \$.....1,079,746,032)   | 1,062,654,034             | 1,051,182,595           | 1,426,550,810                        |
| <b>Deductions:</b>  |                           |                         |                                      |
| 2. Losses incurred (current accident year \$700,197,992):   |                           |                         |                                      |
| 2.1. Direct   | 158,342,959               | 266,000,561             | 348,812,798                          |
| 2.2. Assumed  | 523,012,264               | 653,655,826             | 822,900,800                          |
| 2.3. Ceded  | 35,713,633                | 60,474,413              | 79,641,639                           |
| 2.4. Net  | 645,641,590               | 859,181,974             | 1,092,071,959                        |
| 3. Loss adjustment expenses incurred  | 102,857,943               | 107,203,855             | 147,608,563                          |
| 4. Other underwriting expenses incurred   | 315,043,805               | 314,359,206             | 417,339,130                          |
| 5. Aggregate write-ins for underwriting deductions  |                           |                         |                                      |
| 6. Total underwriting deductions (Lines 2 through 5)  | 1,063,543,338             | 1,280,745,035           | 1,657,019,652                        |
| 7. Net income of protected cells  |                           |                         |                                      |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)  | (889,304)                 | (229,562,440)           | (230,468,842)                        |
| <b>Investment Income</b>  |                           |                         |                                      |
| 9. Net investment income earned   | 117,667,977               | 47,238,692              | 70,097,693                           |
| 10. Net realized capital gains (losses) less capital gains tax of \$.....2,554,144  | 9,608,448                 | 49,205,755              | 49,720,185                           |
| 11. Net investment gain (loss) (Lines 9 + 10)   | 127,276,425               | 96,444,447              | 119,817,878                          |
| <b>Other Income</b>   |                           |                         |                                      |
| 12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$..... amount charged off \$.....8,954,526)                      | (8,954,526)               | (5,154,531)             | (6,940,122)                          |
| 13. Finance and service charges not included in premiums  | 9,053,389                 | 9,545,797               | 12,667,377                           |
| 14. Aggregate write-ins for miscellaneous income  | 2,548,541                 | 593,995                 | 13,024,135                           |
| 15. Total other income (Lines 12 through 14)  | 2,647,404                 | 4,985,261               | 18,751,390                           |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)     | 129,034,525               | (128,132,732)           | (91,899,574)                         |
| 17. Dividends to policyholders  | 4,146,725                 | 4,213,952               | 6,689,253                            |
| 18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17) | 124,887,800               | (132,346,684)           | (98,588,827)                         |
| 19. Federal and foreign income taxes incurred   | (1,147,743)               |                         | (1,248,495)                          |
| 20. Net income (Line 18 minus Line 19) (to Line 22)   | 126,035,543               | (132,346,684)           | (97,340,332)                         |
| <b>Capital and Surplus Account</b>  |                           |                         |                                      |
| 21. Surplus as regards policyholders, December 31 prior year  | 1,238,748,815             | 1,162,587,656           | 1,162,587,656                        |
| 22. Net income (from Line 20)   | 126,035,543               | (132,346,684)           | (97,340,332)                         |
| 23. Net transfers (to) from Protected Cell accounts   |                           |                         |                                      |
| 24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....10,389,402  | (12,132,677)              | (14,480,582)            | 19,817,907                           |
| 25. Change in net unrealized foreign exchange capital gain (loss)   | –                         |                         |                                      |
| 26. Change in net deferred income tax   | (13,083,393)              | 29,320,429              | 22,684,225                           |
| 27. Change in nonadmitted assets  | 20,103,508                | (22,275,812)            | (14,068,067)                         |
| 28. Change in provision for reinsurance   | 934,217                   | 446,111                 | (488,106)                            |
| 29. Change in surplus notes   |                           |                         |                                      |
| 30. Surplus (contributed to) withdrawn from protected cells   |                           |                         |                                      |
| 31. Cumulative effect of changes in accounting principles   |                           |                         |                                      |
| 32. Capital changes:  |                           |                         |                                      |
| 32.1. Paid in   |                           |                         |                                      |
| 32.2. Transferred from surplus (Stock Dividend)   |                           |                         |                                      |
| 32.3. Transferred to surplus  |                           |                         |                                      |
| 33. Surplus adjustments:  |                           |                         |                                      |
| 33.1. Paid in   | 15,000,000                | 50,000,000              | 150,000,000                          |
| 33.2. Transferred to capital (Stock Dividend)   |                           |                         |                                      |
| 33.3. Transferred from capital  |                           |                         |                                      |
| 34. Net remittances from or (to) Home Office  |                           |                         |                                      |
| 35. Dividends to stockholders   |                           | –                       | –                                    |
| 36. Change in treasury stock  | –                         |                         |                                      |
| 37. Aggregate write-ins for gains and losses in surplus   | (6,077,052)               | 275,178                 | (4,444,468)                          |
| 38. Change in surplus as regards policyholders (Lines 22 through 37)  | 130,780,147               | (89,061,360)            | 76,161,159                           |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)   | 1,369,528,962             | 1,073,526,296           | 1,238,748,815                        |
| <b>Details of Write-Ins</b>   |                           |                         |                                      |
| 0501.   |                           |                         |                                      |
| 0502.   |                           |                         |                                      |
| 0503.   |                           |                         |                                      |
| 0598. Summary of remaining write-ins for Line 5 from overflow page  |                           |                         |                                      |
| 0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)   |                           |                         |                                      |
| 1401. Miscellaneous income  | 2,548,541                 | 593,995                 | 13,024,135                           |
| 1402.   |                           |                         |                                      |
| 1403.   |                           |                         |                                      |
| 1498. Summary of remaining write-ins for Line 14 from overflow page   |                           |                         |                                      |
| 1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)  | 2,548,541                 | 593,995                 | 13,024,135                           |
| 3701. Deferred Gain - Intercompany Pooling Change   |                           | 275,178                 | 275,178                              |
| 3702. Change in Funded Status - Benefit Plans   | (6,077,052)               |                         | (4,719,646)                          |
| 3703.   |                           |                         |                                      |
| 3798. Summary of remaining write-ins for Line 37 from overflow page   |                           |                         |                                      |
| 3799. Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)  | (6,077,052)               | 275,178                 | (4,444,468)                          |

**CASH FLOW**

|   | 1<br>Current Year To Date | 2<br>Prior Year To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---------------------------|-------------------------|--------------------------------------|
| <b>Cash from Operations</b>   |                           |                         |                                      |
| 1. Premiums collected net of reinsurance.....   | 1,083,030,865             | 1,075,803,021           | 1,451,206,667                        |
| 2. Net investment income.....   | 122,442,913               | 55,217,982              | 79,774,992                           |
| 3. Miscellaneous income.....  | 2,647,404                 | 4,985,261               | 18,751,390                           |
| 4. Total (Lines 1 to 3).....  | 1,208,121,182             | 1,136,006,264           | 1,549,733,049                        |
| 5. Benefit and loss related payments.....   | 671,863,640               | 824,676,661             | 1,049,502,512                        |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                             |                           |                         |                                      |
| 7. Commissions, expenses paid and aggregate write-ins for deductions.....   | 421,068,950               | 437,231,555             | 576,057,916                          |
| 8. Dividends paid to policyholders.....   | 4,446,622                 | 4,719,741               | 6,115,715                            |
| 9. Federal and foreign income taxes paid (recovered) net of \$.....2,554,144 tax on capital gains (losses).....         | (51,894,763)              | (11,818,467)            | (10,824,027)                         |
| 10. Total (Lines 5 through 9).....  | 1,045,484,448             | 1,254,809,489           | 1,620,852,117                        |
| 11. Net cash from operations (Line 4 minus Line 10).....  | 162,636,734               | (118,803,225)           | (71,119,068)                         |
| <b>Cash from Investments</b>  |                           |                         |                                      |
| 12. Proceeds from investments sold, matured or repaid:  |                           |                         |                                      |
| 12.1 Bonds.....   | 358,275,985               | 283,283,084             | 363,054,755                          |
| 12.2 Stocks.....  | 59,354,836                | 274,566,856             | 283,896,286                          |
| 12.3 Mortgage loans.....  |                           |                         |                                      |
| 12.4 Real estate.....   |                           |                         |                                      |
| 12.5 Other invested assets.....   | 7,222,020                 | 20,502,693              | 20,879,268                           |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....                                    | (2,428)                   | 208                     | 12,248                               |
| 12.7 Miscellaneous proceeds.....  | 1,349,924                 | 7,332,100               | 9,939,514                            |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7).....  | 426,200,337               | 585,684,941             | 677,782,071                          |
| 13. Cost of investments acquired (long-term only):  |                           |                         |                                      |
| 13.1 Bonds.....   | 496,285,786               | 373,621,600             | 622,125,307                          |
| 13.2 Stocks.....  | 68,966,238                | 55,865,346              | 70,564,358                           |
| 13.3 Mortgage loans.....  |                           |                         |                                      |
| 13.4 Real estate.....   | 4,220                     | 369,651                 | 2,211,702                            |
| 13.5 Other invested assets.....   | 22,696,470                | 12,004,633              | 15,842,355                           |
| 13.6 Miscellaneous applications.....  | 9,570,718                 | 5,277,299               | 7,576,380                            |
| 13.7 Total investments acquired (Lines 13.1 to 13.6).....   | 597,523,432               | 447,138,529             | 718,320,102                          |
| 14. Net increase (or decrease) in contract loans and premium notes.....   |                           |                         |                                      |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....  | (171,323,095)             | 138,546,412             | (40,538,031)                         |
| <b>Cash from Financing and Miscellaneous Sources</b>  |                           |                         |                                      |
| 16. Cash provided (applied):  |                           |                         |                                      |
| 16.1 Surplus notes, capital notes.....  | —                         |                         |                                      |
| 16.2 Capital and paid in surplus, less treasury stock.....  | 15,000,000                | 50,000,000              | 150,000,000                          |
| 16.3 Borrowed funds.....  | —                         | —                       | —                                    |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities.....  |                           |                         |                                      |
| 16.5 Dividends to stockholders.....   | —                         | —                       | —                                    |
| 16.6 Other cash provided (applied).....   | 2,935,458                 | (9,934,282)             | (15,956,287)                         |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)..... | 17,935,458                | 40,065,718              | 134,043,713                          |
| <b>Reconciliation of Cash, Cash Equivalents and Short-Term Investments</b>  |                           |                         |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).....                | 9,249,097                 | 59,808,905              | 22,386,615                           |
| 19. Cash, cash equivalents and short-term investments:  |                           |                         |                                      |
| 19.1 Beginning of year.....   | 116,182,462               | 93,795,847              | 93,795,847                           |
| 19.2 End of period (Line 18 plus Line 19.1).....  | 125,431,559               | 153,604,752             | 116,182,462                          |

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

|              |  |  |  |
|--------------|--|--|--|
| 20.0001..... |  |  |  |
|--------------|--|--|--|

## Notes to the Financial Statements

### 1. Summary of Significant Accounting Policies and Going Concern

#### A. Accounting Practices

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

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

|   | SSAP # | F/S Page | F/S Line # | 09/30/2024       | 12/31/2023       |
|---|--------|----------|------------|------------------|------------------|
| <b>Net Income</b>   |        |          |            |                  |                  |
| (1) State basis (Page 4, Line 20, Columns 1 & 3) .....                                | XXX    | XXX      | XXX        | \$ 126,035,543   | \$ (97,340,332)  |
| (2) State prescribed practices that are an increase / (decrease) from NAIC SAP: ..... | XXX    | XXX      | XXX        | \$ 126,035,543   | \$ (97,340,332)  |
| (3) State permitted practices that are an increase / (decrease) from NAIC SAP: .....  | XXX    | XXX      | XXX        | \$ 126,035,543   | \$ (97,340,332)  |
| (4) NAIC SAP (1-2-3=4) .....  | XXX    | XXX      | XXX        | \$ 126,035,543   | \$ (97,340,332)  |
| <b>Surplus</b>  |        |          |            |                  |                  |
| (5) State basis (Page 3, Line 37, Columns 1 & 2) .....                                | XXX    | XXX      | XXX        | \$ 1,369,528,962 | \$ 1,238,748,815 |
| (6) State prescribed practices that are an increase / (decrease) from NAIC SAP: ..... | XXX    | XXX      | XXX        | \$ 1,369,528,962 | \$ 1,238,748,815 |
| (7) State permitted practices that are an increase / (decrease) from NAIC SAP: .....  | XXX    | XXX      | XXX        | \$ 1,369,528,962 | \$ 1,238,748,815 |
| (8) NAIC SAP (5-6-7=8) .....  | XXX    | XXX      | XXX        | \$ 1,369,528,962 | \$ 1,238,748,815 |

#### C. Accounting Policy

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

#### D. Going Concern

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

### 2. Accounting Changes and Corrections of Errors - Not Applicable

### 3. Business Combinations and Goodwill - Not Applicable

### 4. Discontinued Operations - Not Applicable

### 5. Investments

#### D. Loan-Backed Securities

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

##### a. The aggregate amount of unrealized losses:

- 1. Less than 12 months .....
- 2. 12 months or longer .....

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

- 1. Less than 12 months .....
- 2. 12 months or longer .....

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

#### E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

## Notes to the Financial Statements

### 5. Investments (Continued)

#### (3) Collateral received

##### (a) Aggregate amount collateral received

The Company has no repurchase agreements as collateral.

|  | <u>Fair Value</u>               |
|--|---------------------------------|
| 1. Securities Lending                    |                                 |
| (a) Open.....                            | \$.....                         |
| (b) 30 days or less.....                 | 24,834,650 .....                |
| (c) 31 to 60 days.....                   | .....                           |
| (d) 61 to 90 days.....                   | .....                           |
| (e) Greater than 90 days.....            | .....                           |
| (f) Subtotal (a+b+c+d+e).....            | \$..... 24,834,650 .....        |
| (g) Securities received.....             | .....                           |
| (h) Total collateral received (f+g)..... | <u>\$..... 24,834,650 .....</u> |
| 2. Dollar Repurchase Agreement           |                                 |
| (a) Open.....                            | \$.....                         |
| (b) 30 days or less.....                 | .....                           |
| (c) 31 to 60 days.....                   | .....                           |
| (d) 61 to 90 days.....                   | .....                           |
| (e) Greater than 90 days.....            | .....                           |
| (f) Subtotal (a+b+c+d+e).....            | \$.....                         |
| (g) Securities received.....             | .....                           |
| (h) Total collateral received (f+g)..... | <u>\$.....</u>                  |

The Company has no dollar repurchase agreements as collateral received.

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

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

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

(5) Collateral reinvestment

##### (a) Aggregate amount collateral reinvested

The Company has no repurchase agreements as collateral.

## Notes to the Financial Statements

### 5. Investments (Continued)

|                                       | Amortized Cost            | Fair Value                |
|---------------------------------------|---------------------------|---------------------------|
| 1. Securities Lending                 |                           |                           |
| (a) Open                              | \$.....                   | \$.....                   |
| (b) 30 days or less                   | ..... 24,834,650          | ..... 24,834,650          |
| (c) 31 to 60 days                     |                           |                           |
| (d) 61 to 90 days                     |                           |                           |
| (e) 91 to 120 days                    |                           |                           |
| (f) 121 to 180 days                   |                           |                           |
| (g) 181 to 365 days                   |                           |                           |
| (h) 1 to 2 years                      |                           |                           |
| (i) 2 to 3 years                      |                           |                           |
| (j) Greater than 3 years              |                           |                           |
| (k) Subtotal (Sum of a through j)     | \$..... 24,834,650        | \$..... 24,834,650        |
| (l) Securities received               |                           |                           |
| (m) Total collateral reinvested (k+l) | <u>\$..... 24,834,650</u> | <u>\$..... 24,834,650</u> |
| 2. Dollar Repurchase Agreement        |                           |                           |
| (a) Open                              | \$.....                   | \$.....                   |
| (b) 30 days or less                   |                           |                           |
| (c) 31 to 60 days                     |                           |                           |
| (d) 61 to 90 days                     |                           |                           |
| (e) 91 to 120 days                    |                           |                           |
| (f) 121 to 180 days                   |                           |                           |
| (g) 181 to 365 days                   |                           |                           |
| (h) 1 to 2 years                      |                           |                           |
| (i) 2 to 3 years                      |                           |                           |
| (j) Greater than 3 years              |                           |                           |
| (k) Subtotal (Sum of a through j)     | \$.....                   | \$.....                   |
| (l) Securities received               |                           |                           |
| (m) Total collateral reinvested (k+l) | <u>\$.....</u>            | <u>\$.....</u>            |

The Company has no dollar repurchase agreements as collateral.

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

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

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

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

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

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

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

M. Working Capital Finance Investments - Not Applicable

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

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

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

7. Investment Income - No Significant Changes

8. Derivative Instruments - Not Applicable

9. Income Taxes - No Significant Changes

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

A.

1. The Company and its affiliate, Integrity Insurance Company ("IIC"), are stock companies 100% owned by Grange Holdings, Inc. ("GHI"), which is 100% owned by Grange Mutual Holding Company.
2. The Company owns 100% of the common stock of Grange Indemnity Insurance Company, Grange Insurance Company of Michigan, Grange Property & Casualty Insurance Company and Trustgard Insurance Company. The Company, domiciled in the state of Ohio, is a member of the Grange Insurance Operations.
3. The Company is affiliated with IIC, which has two 100% wholly owned subsidiaries, Integrity Property & Casualty Insurance Company and Integrity Select Insurance Company. The companies, domiciled in Ohio, are members of the Grange Insurance Operations.

- B. In July 2024, the Board approved a \$55.0 million dividend from the Company's subsidiaries to the Company as well as a \$15.0 million return of capital from the Company's parent, GHI, both of which were completed in September 2024.

## Notes to the Financial Statements

### 11. Debt

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

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank ("FHLB") of Cincinnati. Through its membership, the Company executed a \$60.0 million 10-year fixed-term, fixed-rate advance at 2.23% in October 2016 for general operating purposes. In March 2020, the Company executed a \$50.0 million 10-year fixed-term, fixed-rate advance at 1.99% and a \$90.0 million 5-year fixed-term, fixed-rate advance at 1.86%, both for general operating purposes and to provide additional liquidity in the wake of the COVID-19 pandemic. The Company has determined the current, actual maximum borrowing capacity as \$321.3 million based on the FHLB Additional Borrowing Capacity statement published at the time of the report.

(2) FHLB capital stock

(a) Aggregate totals

|   | (1)<br>Total<br>(2+3) | (2)<br>General<br>Account | (3)<br>Protected Cell<br>Accounts |
|---|-----------------------|---------------------------|-----------------------------------|
| 1. Current Year   |                       |                           |                                   |
| (a) Membership stock - Class A  | \$ ..... -            | \$ ..... -                | \$ ..... -                        |
| (b) Membership stock - Class B  | 2,502,538             | 2,502,538                 | -                                 |
| (c) Activity stock  | 7,804,962             | 7,804,962                 | -                                 |
| (d) Excess stock  | -                     | -                         | -                                 |
| (e) Aggregate total (a+b+c+d)   | \$ 10,307,500         | \$ 10,307,500             | \$ ..... -                        |
| (f) Actual or estimated borrowing capacity as determined by the insurer | \$ 321,274,321        |                           |                                   |
| 2. Prior Year-End   |                       |                           |                                   |
| (a) Membership stock - Class A  | \$ ..... -            | \$ ..... -                | \$ ..... -                        |
| (b) Membership stock - Class B  | 2,391,527             | 2,391,527                 | -                                 |
| (c) Activity stock  | 7,915,973             | 7,915,973                 | -                                 |
| (d) Excess stock  | -                     | -                         | -                                 |
| (e) Aggregate total (a+b+c+d)   | \$ 10,307,500         | \$ 10,307,500             | \$ ..... -                        |
| (f) Actual or estimated borrowing capacity as determined by the insurer | \$ 322,829,230        |                           |                                   |

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

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

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

|  | (1)<br>Fair Value | (2)<br>Carrying Value | (3)<br>Aggregate Total<br>Borrowing |
|--|-------------------|-----------------------|-------------------------------------|
| 1. Current year total general and protected cell accounts total collateral pledged (Lines 2+3) | \$ 299,932,101    | \$ 318,566,772        | \$ 200,000,000                      |
| 2. Current year general account total collateral pledged                                       | 299,932,101       | 318,566,772           | 200,000,000                         |
| 3. Current year protected cell accounts total collateral pledged                               | -                 | -                     | -                                   |
| 4. Prior year-end total general and protected cell accounts total collateral pledged           | 284,092,866       | 312,319,224           | 200,000,000                         |

(b) Maximum amount pledged during reporting period

|  | (1)<br>Fair Value | (2)<br>Carrying Value | (3)<br>Amount Borrowed<br>at Time of<br>Maximum Collateral |
|--|-------------------|-----------------------|--|
| 1. Current year total general and protected cell accounts maximum collateral pledged (Lines 2+3) | \$ 299,932,101    | \$ 325,078,833        | \$ 200,000,000   |
| 2. Current year general account maximum collateral pledged                                       | 299,932,101       | 325,078,833           | 200,000,000  |
| 3. Current year protected cell accounts maximum collateral pledged                               | -                 | -                     | -  |
| 4. Prior year-end total general and protected cell accounts maximum collateral pledged           | 284,092,866       | 317,196,569           | 200,000,000  |

## Notes to the Financial Statements

### 11. Debt (Continued)

#### (4) Borrowing from FHLB

##### (a) Amount as of the reporting date

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

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

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

##### (c) FHLB - Prepayment obligations

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

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

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

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

#### A. Defined Benefit Plan

##### (4) Components of net periodic benefit cost

|  | Pension Benefits |                 | Postretirement Benefits |                       | Special or Contractual Benefits<br>Per SSAP No. 11 |                 |
|--|------------------|-----------------|-------------------------|-----------------------|--|-----------------|
|  | 09/30/2024       | 12/31/2023      | 09/30/2024              | 12/31/2023            | 09/30/2024   | 12/31/2023      |
| a. Service cost.....   | \$ - - -         | \$ - - -        | \$ - - -                | \$ 39,792             | \$ - - -   | \$ - - -        |
| b. Interest cost.....  | - - -            | - - -           | - - -                   | 678,040               | - - -  | - - -           |
| c. Expected return on plan assets.....                             | - - -            | - - -           | - - -                   | - - -                 | - - -  | - - -           |
| d. Transition asset or obligation.....                             | - - -            | - - -           | - - -                   | - - -                 | - - -  | - - -           |
| e. Gains and losses.....   | (1,807,551)      | (692,995)       | (1,807,551)             | (692,995)             | (1,807,551)  | (692,995)       |
| f. Prior service cost or credit.....                               | (4,269,501)      | (2,534,441)     | (4,269,501)             | (2,534,441)           | (4,269,501)  | (2,534,441)     |
| g. Gain or loss recognized due to a settlement or curtailment..... | - - -            | - - -           | - - -                   | (6,822,745)           | (6,822,745)  | (6,822,745)     |
| h. Total net periodic benefit cost.....                            | <u>\$ - - -</u>  | <u>\$ - - -</u> | <u>\$ (6,077,052)</u>   | <u>\$ (9,332,349)</u> | <u>\$ - - -</u>                                    | <u>\$ - - -</u> |

#### G. Consolidated/Holding Company Plans - No Significant Changes

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

### 14. Liabilities, Contingencies and Assessments - No Significant Changes

### 15. Leases - No Significant Changes

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

## Notes to the Financial Statements

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

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

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

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

### 20. Fair Value Measurements

#### A. Fair Value Measurement

##### (1) Fair value at reporting date

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

| Description for each class of asset or liability | Level 1                    | Level 2                   | Level 3                    | Net Asset Value (NAV)      | Total                      |
|--|----------------------------|---------------------------|----------------------------|----------------------------|----------------------------|
| a. Assets at fair value                          |                            |                           |                            |                            |                            |
| Preferred stock - Industrial & Misc.....         | \$..... 11,182,963         | \$..... 1,059,981         | \$..... -                  | \$..... -                  | \$..... 12,242,944         |
| Bonds - Industrial & Misc.....                   | -                          | 21,332,307                | -                          | -                          | 21,332,307                 |
| Common Stock - Industrial & Misc.....            | 293,869,994                | 10,352,214                | -                          | 256,350,578                | 560,572,786                |
| Common Stock - Parent, Subs, & Affiliates.....   | -                          | -                         | 198,052,730                | -                          | 198,052,730                |
| Other Invested Assets - Hedge Funds.....         | -                          | -                         | -                          | 78,852,414                 | 78,852,414                 |
| Other Invested Assets - Floating Rate Loans..... | -                          | -                         | -                          | 106,865,244                | 106,865,244                |
| Total assets at fair value/NAV.....              | <u>\$..... 305,052,957</u> | <u>\$..... 32,744,502</u> | <u>\$..... 198,052,730</u> | <u>\$..... 442,068,236</u> | <u>\$..... 977,918,425</u> |
| b. Liabilities at fair value                     |                            |                           |                            |                            |                            |
| Total liabilities at fair value.....             | \$.....                    | \$.....                   | \$.....                    | \$.....                    | \$.....                    |

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

| Description                                    | Beginning balance as of<br>07/01/2024 | Transfers Into<br>Level 3 | Transfers Out<br>of Level 3 | Total Gains<br>and (Losses)<br>Included in Net<br>Income | Total Gains<br>and (Losses)<br>Included in<br>Surplus | Ending<br>Balance at<br>09/30/2024 |                |                |                |                          |
|--|---------------------------------------|---------------------------|-----------------------------|--|---|------------------------------------|----------------|----------------|----------------|--------------------------|
|  |                                       |                           |                             |  |   | Purchases                          | Issuances      | Sales          | Settlements    |                          |
| <b>a. Assets</b>                               |                                       |                           |                             |  |   |                                    |                |                |                |                          |
| Common Stock - Parent, Subs, & Affiliates..... | \$... 252,295,441                     | \$.....                   | \$.....                     | \$..... (54,242,711)                                     | \$.....   | \$.....                            | \$.....        | \$.....        | \$.....        | \$... 198,052,730        |
| Total assets.....                              | <u>\$... 252,295,441</u>              | <u>\$.....</u>            | <u>\$.....</u>              | <u>\$..... (54,242,711)</u>                              | <u>\$.....</u>  | <u>\$.....</u>                     | <u>\$.....</u> | <u>\$.....</u> | <u>\$.....</u> | <u>\$... 198,052,730</u> |
| <b>b. Liabilities</b>                          |                                       |                           |                             |  |   |                                    |                |                |                |                          |
| Total liabilities.....                         | \$.....                               | \$.....                   | \$.....                     | \$.....  | \$.....   | \$.....                            | \$.....        | \$.....        | \$.....        | \$.....                  |

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

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

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

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

**Parent, Subsidiaries, and Affiliates** – The Company's investments in four subsidiaries are measured and reported at fair value as of the end of the period, for each respective entity totaling \$198.1 million. Fair value measurement is determined by the individual entity's surplus at the end of a period, or the amount by which assets exceed liabilities. All subsidiaries are in the insurance industry, whereby its assets are largely comprised of fixed income securities carried at amortized cost and its liabilities represent payables related to current federal income taxes and deferred taxes. Some inputs to the valuation methodology are unobservable and significant to the fair value measurement and result in disclosure at Level 3.

##### (5) Derivatives - Not Applicable

#### B. Other Fair Value Disclosures - Not Applicable

## Notes to the Financial Statements

### 20. Fair Value Measurements (Continued)

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

| Type of Financial Instrument | Aggregate Fair Value | Admitted Assets  | Level 1       | Level 2          | Level 3     | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|------------------------------|----------------------|------------------|---------------|------------------|-------------|-----------------------|----------------------------------|
| Bonds                        | \$ 1,651,817,701     | \$ 1,671,663,810 | \$ 61,900,977 | \$ 1,589,916,724 | \$ —        | \$ —                  | \$ —                             |
| Common Stock                 | 758,625,516          | 758,625,516      | 293,869,994   | 10,352,214       | 198,052,730 | 256,350,578           | —                                |
| Preferred Stock              | 25,568,245           | 23,690,698       | 24,508,264    | 1,059,981        | —           | —                     | —                                |
| Other invested assets        | 185,717,658          | 185,717,658      | —             | —                | —           | 185,717,658           | —                                |
| Money market                 | 90,496,029           | 90,496,029       | 90,496,029    | —                | —           | —                     | —                                |

#### D. Not Practicable to Estimate Fair Value - Not Applicable

#### E. Nature and Risk of Investments Reported at NAV

##### Mutual Funds

- **Columbia Pyrford International Stock Fund (\$52.8 million)** – In Q4 2021, Columbia Threadneedle Investments completed its acquisition of BMO's EMEA asset management business announced in April 2021. As a result, the BMO Pyrford International Stock Fund is now the Columbia Pyrford International Stock Fund. No changes to the portfolio management team occurred as a result of the acquisition. The fund seeks capital appreciation by investing in equity securities of companies located in a number of countries outside the United States. The fund may meet redemption requests by redeeming shares in-kind, especially in stressed market conditions, although the fund does not intend to do so.
- **DFA International Core Equity Portfolio (\$54.2 million)** – The portfolio purchases a broad and diverse group of securities of non-U.S. companies in developed markets. The portfolio invests in companies of all sizes, with increased exposure to smaller capitalization, lower relative price, and higher profitability companies as compared to their representation in the international universe. The portfolio reserves the right to meet redemption requests through an in-kind redemption, typically in response to a particularly large redemption, at the request of a client or in stressed market conditions.
- **MFS Emerging Markets Debt Fund (\$82.4 million)** – The fund invests primarily in debt securities issued or guaranteed by companies, financial institutions and government entities in emerging market countries. The fund reserves the right to make a "redemption in kind" (payment in portfolio securities) rather than cash if the amount redeemed in any 90-day period is large enough to effect fund operations.
- **Transamerica International Equity Fund (\$53.9 million)** – The fund seeks maximum long-term total return, consistent with reasonable risk to principal, by investing in a diversified portfolio of common stocks of primarily non-U.S. issuers. Shares will normally be redeemed for cash, although each fund retains the right to wholly or partly redeem its shares in kind, under unusual circumstances (such as adverse or unstable market, economic, or political conditions), in an effort to protect the interests of shareholders by the delivery of securities selected from its assets at its discretion.
- **TCW Emerging Markets Debt Fund (\$13.1 million)** – The fund invests primarily in debt securities issued or guaranteed by companies, financial institutions and government entities in emerging market countries. The fund reserves the right to make a "redemption in kind" (payment in portfolio securities) rather than cash if the amount redeemed in any 90-day period is large enough to effect fund operations.

##### Other Invested Assets

- **Eaton Vance Institutional Senior Loans Fund (\$106.9 million)** – The Fund's investment objective is to provide as high a level of current income as is consistent with the preservation of capital, by investing in a portfolio primarily of senior floating-rate loans. The Company does not have any unfunded commitments as of the end of the period. Redemption requests must be for amounts of \$100,000 or more. Upon commencement of redemption privileges, a Shareholder may redeem its Shares upon advance written notice to the Fund pursuant to the following schedule: for amounts up to one-third of a Shareholder's account, Shares of an equivalent amount in value will be redeemed and the redemption proceeds resulting therefrom will be paid no later than thirty (30) days after the Fund receives the redemption request (the "Notice Date"); for amounts up to two-thirds of a Shareholder's account, Shares of an equivalent amount in value will be redeemed and the redemption proceeds resulting therefrom will be paid no later than sixty (60) days after the Notice Date; and for amounts greater than two-thirds of a Shareholder's account, Shares of an equivalent amount in value will be redeemed and the redemption proceeds resulting therefrom will be paid no later than ninety (90) days after the Notice Date. For the avoidance of doubt, a Notice Date must be a day on which the NYSE is open for trading. Notwithstanding the foregoing, if cash is available to pay redemption requests sooner than hereinbefore provided, the Fund may do so to remain more fully invested. Redemption proceeds will equal the net asset value of Shares redeemed on the date of redemption and will be paid by wire.
- **Adams Street Senior Private Credit Fund II, LP (\$47.1 million)** – The Partnership's objective is to invest primarily in directly originated first lien, privately negotiated debt of private equity-backed middle-market companies. The Partnership seeks to generate current income with attractive risk-adjusted returns and strong downside protection focusing primarily across regions in North America and, to a lesser extent, parts of Europe. The Company has committed \$60.0 million to the partnership and has unfunded commitments as of the end of the period, totaling \$15.4 million. The Company agrees to pay the balance of its remaining commitment when capital is called by the Partnership. Distributions shall be apportioned among the Partners in proportion to their capital contribution. The term of the Partnership is 6 years from its final closing, subject to two consecutive additional one-year extensions by the General Partner. The Partnership will allocate its available capital over a three-year period from the initial capital call.
- **Commonfund Capital Global Private Equity Partners III, LP (\$19.2 million)** – The Partnership's objective is to offer investors a multi-manager, multi-strategy fund focused primarily on investing in global private equity. The fund serves as a complete global private equity investment program that enables investors to make one commitment to gain exposure to private equity opportunities in the U.S., Europe and other developed markets and in select emerging markets through a single partnership. The Company has committed \$20.0 million to the partnership and has unfunded commitments as of the end of the period, totaling \$5.6 million. The Company agrees to pay the balance of its remaining commitment when capital is called by the Partnership. Distributions shall be apportioned among the Partners in proportion to their capital contribution. The term of the Partnership will end 12 years from its initial closing, unless extended, not more than once, by the General Partner for a period not exceeding three years. The Partnership will allocate its available capital over a two-year period from the initial capital call.
- **Mesirow Financial Private Equity Fund VI, LP (\$6.2 million)** – The primary objective of Fund VIII-A is to generate attractive absolute returns for its investors that exceed the relevant private equity industry and public benchmarks and are commensurate with asset class risk. Mesirow Financial Private Equity will seek to achieve this objective by assembling a diversified portfolio of primary partnership commitments, secondary investments and co-investments. By investing in private investment funds of highly sought-after managers and co-investing directly in companies alongside those managers, Mesirow Financial Private Equity will seek to produce consistently strong investment performance with low loss rates on invested capital. The Company has committed \$10.0 million to the partnership and has unfunded commitments as of the end of the period, totaling \$4.0 million. The Company agrees to pay the balance of its remaining commitment when capital is called by the Partnership. Distributions shall be apportioned among the Partners in proportion to their capital contribution. The term of the Partnership will end 12 years from its initial closing, with the potential for three one-year extensions.

## Notes to the Financial Statements

### 20. Fair Value Measurements (Continued)

- **Adams Street 2022 Global Fund, LP (\$4.2 million)** – Adams Street believes that a global, diversified private equity portfolio has the best capacity to consistently generate attractive relative (and absolute) returns over market cycles. Adams Street also believes investing in a globally diversified private equity portfolio has the capacity to substantially reduce variability in returns, creating a level of investment stability for our investors. Thus, the Partnership's objective is to search for opportunities with managers/companies that are not highly correlated with economic swings. To fulfill this investment goal, the Partnership pursues primary, secondary, co-investment deals steered by leading managers across the globe. The Company has committed \$10.0 million to the Partnership and has unfunded commitments as of the end of the period, totaling \$6.3 million. The Company agrees to pay the balance of its remaining commitment when capital is called by the Partnership. Distributions shall be apportioned among the Partners in proportion to their capital contribution. The term of the Partnership will end 12 years from its initial closing, unless extended, not more than once, by the General Partner for a period not exceeding three years. The Partnership will allocate its available capital over a two-year period from the initial capital call.
- **Adams Street 2023 Global Fund, LP (\$2.2 million)** – Adams Street believes that a global, diversified private equity portfolio has the best capacity to consistently generate attractive relative (and absolute) returns over market cycles. Adams Street also believes investing in a globally diversified private equity portfolio has the capacity to substantially reduce variability in returns, creating a level of investment stability for our investors. Thus, the Partnership's objective is to search for opportunities with managers/companies that are not highly correlated with economic swings. To fulfill this investment goal, the Partnership pursues primary, secondary, co-investment deals steered by leading managers across the globe. The Company has committed \$10.0 million to the Partnership and has unfunded commitments as of the end of the period, totaling \$8.0 million. The Company agrees to pay the balance of its remaining commitment when capital is called by the Partnership. Distributions shall be apportioned among the Partners in proportion to their capital contribution. The term of the Partnership will end 12 years from its initial closing, unless extended, not more than once, by the General Partner for a period not exceeding three years. The Partnership will allocate its available capital over a two and a half to three-year period.
- **Updata Venture Partners II, LP (\$0.1 million)** – The primary objective of the Partnership is to achieve returns for their partners by investing in equity and equity-related securities in privately negotiated transactions, across the full investment life cycle, in the information technology industry. The Company does not have any unfunded commitments as of the end of the period. No transfer of a Limited Partner's interest in the Partnership, in whole or in part, shall be made without prior written consent of the General Partner. Consent, which will not be unreasonably withheld or delayed, shall be required for any transfer of part or all of any Limited Partner's economic interest in the Partnership.

### 21. Other Items - No Significant Changes

### 22. Events Subsequent

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

### 23. Reinsurance - No Significant Changes

### 24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

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

### 25. Changes in Incurred Losses and Loss Adjustment Expenses

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

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

|   | September 30, 2024     | December 31, 2023      |
|---|------------------------|------------------------|
| Balance January 1                             | \$1,137,482,675        | \$1,097,724,928        |
| Less: Reinsurance Recoverable                 | 220,586,799            | \$220,017,335          |
| Net Balance January 1                         | 916,895,876            | 593,204,553            |
|   |                        |                        |
| Incurred Related to:                          |                        |                        |
| Current Year                                  | 816,708,894            | 1,282,843,137          |
| Prior Year                                    | (68,209,361)           | (43,162,615)           |
| Total Incurred                                | 748,499,533            | 886,940,274            |
|   |                        |                        |
| Paid Related to:                              |                        |                        |
| Current Year                                  | 441,533,618            | 773,916,572            |
| Prior Year                                    | 312,384,547            | 426,575,667            |
| Total Paid                                    | 753,918,165            | 791,038,709            |
|   |                        |                        |
| Net Balance at the end of reporting period    | 911,477,244            | 916,895,876            |
| Plus: Reinsurance Recoverable                 | 209,345,816            | 220,586,799            |
| <b>Balance at the end of reporting period</b> | <b>\$1,120,823,060</b> | <b>\$1,137,482,675</b> |

## **Notes to the Financial Statements**

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

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

**26. Intercompany Pooling Arrangements** - No Significant Changes

**27. Structured Settlements** - Not Applicable

**28. Health Care Receivables** - Not Applicable

**29. Participating Policies** - Not Applicable

**30. Premium Deficiency Reserves** - No Significant Changes

**31. High Deductibles** - Not Applicable

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

**33. Asbestos/Environmental Reserves** - No Significant Changes

**34. Subscriber Savings Accounts** - Not Applicable

**35. Multiple Peril Crop Insurance** - Not Applicable

**36. Financial Guaranty Insurance** - Not Applicable

**GENERAL INTERROGATORIES**

## PART 1 - COMMON INTERROGATORIES

**GENERAL**

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

7.2 If yes, give full information

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

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

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

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

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

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

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

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

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

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

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

**FINANCIAL**

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?..... YES.....  
10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:..... \$ 24,088,312.....

**GENERAL INTERROGATORIES**  
PART 1 - COMMON INTERROGATORIES

**INVESTMENT**

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

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

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

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

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

14.2 If yes, please complete the following:

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

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... \$ 24,834,650

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... \$ 24,834,650

16.3 Total payable for securities lending reported on the liability page ..... \$ 24,834,650

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

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

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

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

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

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

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

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

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

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

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

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

**GENERAL INTERROGATORIES**

## PART 1 - COMMON INTERROGATORIES

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

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

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

18.2 If no, list exceptions:

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

- Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- Issuer or obligor is current on all contracted interest and principal payments.
- The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

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

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

Has the reporting entity self-designated PLGI securities? ..... NO .....

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

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

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

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

If yes, attach an explanation.

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

If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1 A&amp;H loss percent ..... %

5.2 A&amp;H cost containment percent ..... %

5.3 A&amp;H expense percent excluding cost containment expenses ..... %

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

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

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

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

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

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

**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

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

**SCHEDULE T – EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

| States, Etc.   | 1<br>Active<br>Status<br>(a) | Direct Premiums Written      |                            | Direct Losses Paid (Deducting<br>Salvage) |                            | Direct Losses Unpaid         |                            |
|--|------------------------------|------------------------------|----------------------------|---|----------------------------|------------------------------|----------------------------|
|  |                              | 2<br>Current<br>Year To Date | 3<br>Prior<br>Year To Date | 4<br>Current<br>Year To Date              | 5<br>Prior<br>Year To Date | 6<br>Current<br>Year To Date | 7<br>Prior<br>Year To Date |
| 1. Alabama.....  | AL                           | L                            |                            |   |                            |                              |                            |
| 2. Alaska.....   | AK                           | N                            |                            |   |                            |                              |                            |
| 3. Arizona.....  | AZ                           | L                            |                            |   |                            |                              |                            |
| 4. Arkansas.....   | AR                           | N                            |                            |   |                            |                              |                            |
| 5. California.....   | CA                           | N                            |                            |   |                            |                              |                            |
| 6. Colorado.....   | CO                           | N                            |                            |   |                            |                              |                            |
| 7. Connecticut.....  | CT                           | N                            |                            |   |                            |                              |                            |
| 8. Delaware.....   | DE                           | N                            |                            |   |                            |                              |                            |
| 9. District of Columbia.....   | DC                           | N                            |                            |   |                            |                              |                            |
| 10. Florida.....   | FL                           | N                            |                            |   |                            |                              |                            |
| 11. Georgia.....   | GA                           | L                            | 35,997,591                 | 46,352,941                                | 26,946,095                 | 46,046,836                   | 72,608,785                 |
| 12. Hawaii.....  | HI                           | N                            |                            |   |                            |                              |                            |
| 13. Idaho.....   | ID                           | N                            |                            |   |                            |                              |                            |
| 14. Illinois.....  | IL                           | L                            | 13,209,886                 | 13,455,325                                | 10,504,495                 | 7,360,272                    | 24,432,668                 |
| 15. Indiana.....   | IN                           | L                            | 10,450,638                 | 11,339,845                                | 7,417,507                  | 6,763,907                    | 18,721,993                 |
| 16. Iowa.....  | IA                           | L                            |                            |   |                            |                              |                            |
| 17. Kansas.....  | KS                           | L                            |                            |   |                            |                              |                            |
| 18. Kentucky.....  | KY                           | L                            | 22,184,690                 | 23,788,008                                | 14,647,312                 | 23,038,237                   | 29,050,471                 |
| 19. Louisiana.....   | LA                           | N                            |                            |   |                            |                              |                            |
| 20. Maine.....   | ME                           | N                            |                            |   |                            |                              |                            |
| 21. Maryland.....  | MD                           | L                            |                            |   |                            |                              |                            |
| 22. Massachusetts.....   | MA                           | N                            |                            |   |                            |                              |                            |
| 23. Michigan.....  | MI                           | N                            |                            |   |                            |                              |                            |
| 24. Minnesota.....   | MN                           | L                            |                            |   |                            |                              |                            |
| 25. Mississippi.....   | MS                           | L                            |                            |   |                            |                              |                            |
| 26. Missouri.....  | MO                           | L                            |                            |   |                            |                              |                            |
| 27. Montana.....   | MT                           | N                            |                            |   |                            |                              |                            |
| 28. Nebraska.....  | NE                           | N                            |                            |   |                            |                              |                            |
| 29. Nevada.....  | NV                           | N                            |                            |   |                            |                              |                            |
| 30. New Hampshire.....   | NH                           | N                            |                            |   |                            |                              |                            |
| 31. New Jersey.....  | NJ                           | N                            |                            |   |                            |                              |                            |
| 32. New Mexico.....  | NM                           | N                            |                            |   |                            |                              |                            |
| 33. New York.....  | NY                           | N                            |                            |   |                            |                              |                            |
| 34. North Carolina.....  | NC                           | L                            |                            |   |                            |                              |                            |
| 35. North Dakota.....  | ND                           | N                            |                            |   |                            |                              |                            |
| 36. Ohio.....  | OH                           | L                            | 151,659,425                | 150,344,012                               | 67,347,694                 | 94,746,082                   | 91,556,538                 |
| 37. Oklahoma.....  | OK                           | N                            |                            |   |                            |                              |                            |
| 38. Oregon.....  | OR                           | N                            |                            |   |                            |                              |                            |
| 39. Pennsylvania.....  | PA                           | L                            | 47,464,662                 | 49,404,029                                | 29,375,992                 | 38,751,473                   | 35,765,898                 |
| 40. Rhode Island.....  | RI                           | N                            |                            |   |                            |                              |                            |
| 41. South Carolina.....  | SC                           | L                            |                            | –   | –                          | –                            | –                          |
| 42. South Dakota.....  | SD                           | N                            |                            |   |                            |                              |                            |
| 43. Tennessee.....   | TN                           | L                            | 22,586,646                 | 22,932,644                                | 14,299,096                 | 18,081,626                   | 22,507,464                 |
| 44. Texas.....   | TX                           | N                            |                            |   |                            |                              |                            |
| 45. Utah.....  | UT                           | L                            |                            |   |                            |                              |                            |
| 46. Vermont.....   | VT                           | N                            |                            |   |                            |                              |                            |
| 47. Virginia.....  | VA                           | L                            | 6,324,976                  | 6,929,070                                 | 4,362,198                  | 1,825,167                    | 7,844,189                  |
| 48. Washington.....  | WA                           | N                            |                            |   |                            |                              |                            |
| 49. West Virginia.....   | WV                           | L                            |                            |   |                            |                              |                            |
| 50. Wisconsin.....   | WI                           | L                            |                            |   |                            |                              |                            |
| 51. Wyoming.....   | WY                           | N                            |                            |   |                            |                              |                            |
| 52. American Samoa.....  | AS                           | N                            |                            |   |                            |                              |                            |
| 53. Guam.....  | GU                           | N                            |                            |   |                            |                              |                            |
| 54. Puerto Rico.....   | PR                           | N                            |                            |   |                            |                              |                            |
| 55. U.S. Virgin Islands.....   | VI                           | N                            |                            |   |                            |                              |                            |
| 56. Northern Mariana Islands.....  | MP                           | N                            |                            |   |                            |                              |                            |
| 57. Canada.....  | CAN                          | N                            |                            |   |                            |                              |                            |
| 58. Aggregate Other Alien.....   | OT                           | XXX                          | 309,878,514                | 324,545,874                               | 174,900,389                | 236,613,600                  | 302,488,006                |
| 59. Totals.....  |                              | XXX                          |                            |   |                            |                              | 310,254,300                |
| <b>Details of Write-Ins</b>  |                              |                              |                            |   |                            |                              |                            |
| 58001.....   |                              | XXX                          |                            |   |                            |                              |                            |
| 58002.....   |                              | XXX                          |                            |   |                            |                              |                            |
| 58003.....   |                              | XXX                          |                            |   |                            |                              |                            |
| 58998. Summary of remaining write-ins for Line 58<br>from overflow page..... |                              | XXX                          |                            |   |                            |                              |                            |
| 58999. Totals (Lines 58001 through 58003 plus<br>58998) (Line 58 above)..... |                              | XXX                          |                            |   |                            |                              |                            |

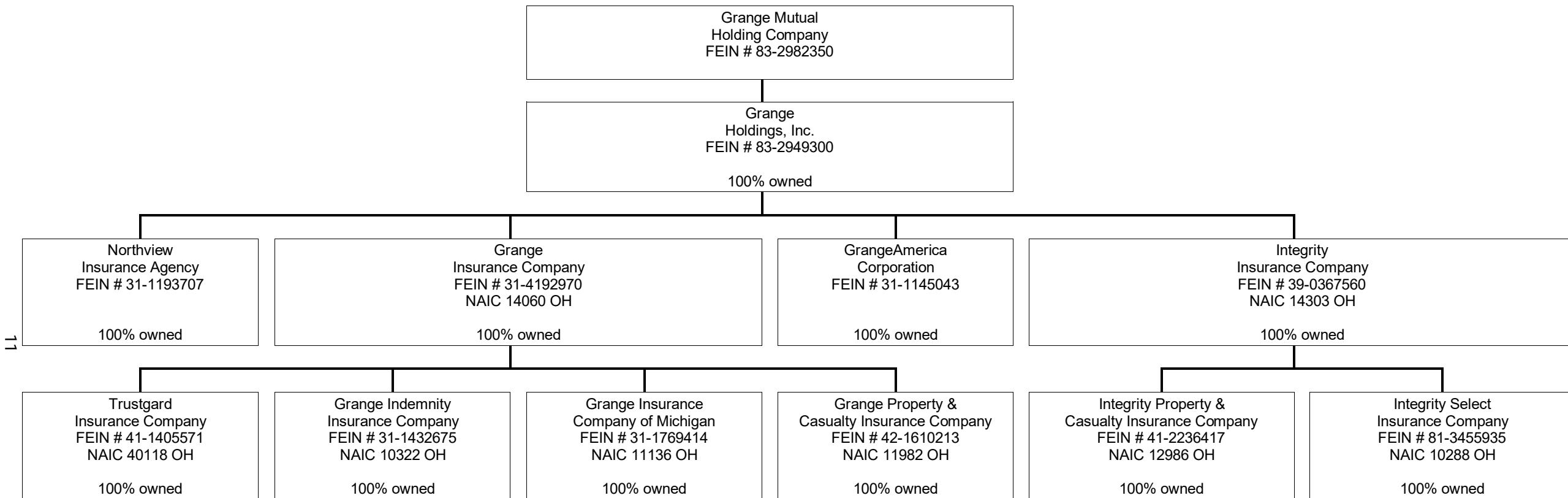
(a) Active Status Counts

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

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

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

PART 1 - ORGANIZATIONAL CHART



Quarterly Statement as of September 30, 2024 of the GRANGE 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) | *  |
| 0267       | GRANGE INSURANCE POOL | 14060             | 31-4192970 |              |     | GRANGE INSURANCE COMPANY   | OH  | RE                   | GRANGE HOLDINGS, INC.            | OWNERSHIP                                      | 100.000  | GRANGE MUTUAL HOLDING COMPANY              | NO   |                                     |    |
| 0267       | GRANGE INSURANCE POOL | 10322             | 31-1432675 |              |     | GRANGE INDEMNITY INSURANCE COMPANY                                     | OH  | DS                   | GRANGE INSURANCE COMPANY         | OWNERSHIP                                      | 100.000  | GRANGE MUTUAL HOLDING COMPANY              | NO   |                                     |    |
| 0267       | GRANGE INSURANCE POOL | 40118             | 41-1405571 |              |     | TRUSTGARD INSURANCE COMPANY  | OH  | DS                   | GRANGE INSURANCE COMPANY         | OWNERSHIP                                      | 100.000  | GRANGE MUTUAL HOLDING COMPANY              | NO   |                                     |    |
| 0267       | GRANGE INSURANCE POOL | 11136             | 31-1769414 |              |     | GRANGE INSURANCE COMPANY OF MICHIGAN                                   | OH  | DS                   | GRANGE INSURANCE COMPANY         | OWNERSHIP                                      | 100.000  | GRANGE MUTUAL HOLDING COMPANY              | NO   |                                     |    |
| 0267       | GRANGE INSURANCE POOL | 11982             | 42-1610213 |              |     | GRANGE PROPERTY & CASUALTY INSURANCE COMPANY                           | OH  | DS                   | GRANGE INSURANCE COMPANY         | OWNERSHIP                                      | 100.000  | GRANGE MUTUAL HOLDING COMPANY              | NO   |                                     |    |
| 0267       | GRANGE INSURANCE POOL | 14303             | 39-0367560 |              |     | INTEGRITY INSURANCE COMPANY  | OH  | IA                   | GRANGE HOLDINGS, INC.            | OWNERSHIP                                      | 100.000  | GRANGE MUTUAL HOLDING COMPANY              | NO   |                                     |    |
| 0267       | GRANGE INSURANCE POOL | 10288             | 81-3455935 |              |     | INTEGRITY SELECT INSURANCE COMPANY                                     | OH  | IA                   | INTEGRITY INSURANCE COMPANY      | OWNERSHIP                                      | 100.000  | GRANGE MUTUAL HOLDING COMPANY              | NO   |                                     |    |
| 0267       | GRANGE INSURANCE POOL | 12986             | 41-2236417 |              |     | INTEGRITY PROPERTY & CASUALTY INSURANCE COMPANY                        | OH  | IA                   | INTEGRITY INSURANCE COMPANY      | OWNERSHIP                                      | 100.000  | GRANGE MUTUAL HOLDING COMPANY              | NO   |                                     |    |
|            |                       |                   | 31-1145043 |              |     | GRANGEAMERICA  | OH  | NIA                  | GRANGE HOLDINGS, INC.            | OWNERSHIP                                      | 100.000  | GRANGE MUTUAL HOLDING COMPANY              | NO   |                                     |    |
|            |                       |                   | 31-1193707 |              |     | NORTHVIEW INSURANCE AGENCY   | OH  | NIA                  | GRANGE HOLDINGS, INC.            | OWNERSHIP                                      | 100.000  | GRANGE MUTUAL HOLDING COMPANY              | NO   |                                     |    |
|            |                       |                   | 83-2982350 |              |     | GRANGE MUTUAL HOLDING COMPANY  | OH  | UIP                  | GRANGE MUTUAL HOLDING COMPANY    | Board of Directors                             |  | GRANGE MUTUAL HOLDING COMPANY              | NO   |                                     |    |
|            |                       |                   | 83-2949300 |              |     | GRANGE HOLDINGS, INC.  | OH  | UDP                  | GRANGE MUTUAL HOLDING COMPANY    | OWNERSHIP                                      | 100.000  | GRANGE MUTUAL HOLDING COMPANY              | NO   |                                     |    |

## PART 1 – LOSS EXPERIENCE

| Line of Business  | Current Year to Date           |                                |                                | 4<br>Prior Year to Date<br>Direct Loss<br>Percentage |
|---|--------------------------------|--------------------------------|--------------------------------|--|
|   | 1<br>Direct Premiums<br>Earned | 2<br>Direct Losses<br>Incurred | 3<br>Direct Loss<br>Percentage |  |
|   |                                |                                |                                |  |
| 1. Fire   | 7,102,894                      | 3,968,902                      | 55.877                         | 84.799   |
| 2.1. Allied lines   | 3,424,045                      | 532,355                        | 15.548                         | 19.971   |
| 2.2. Multiple peril crop  |                                |                                |                                |  |
| 2.3. Federal flood  |                                |                                |                                |  |
| 2.4. Private crop   |                                |                                |                                |  |
| 2.5. Private flood  |                                |                                |                                |  |
| 3. Farmowners multiple peril  | 11,911,209                     | 11,081,178                     | 93.032                         | 96.893   |
| 4. Homeowners multiple peril  | 51,746,297                     | 23,532,852                     | 45.477                         | 93.209   |
| 5.1. Commercial multiple peril (non-liability portion)              | 57,355,294                     | 34,934,687                     | 60.909                         | 94.062   |
| 5.2. Commercial multiple peril (liability portion)                  | 29,787,813                     | 18,703,576                     | 62.789                         | 115.713  |
| 6. Mortgage guaranty  |                                |                                |                                |  |
| 8. Ocean marine   |                                |                                |                                |  |
| 9.1. Inland marine  | 1,929,500                      | 679,006                        | 35.191                         | 27.617   |
| 9.2. Pet insurance  |                                |                                |                                |  |
| 10. Financial guaranty  |                                |                                |                                |  |
| 11.1. Medical professional liability - occurrence                   |                                |                                |                                |  |
| 11.2. Medical professional liability - claims made                  |                                |                                |                                |  |
| 12. Earthquake  | 571,831                        | 12,273                         | 2.146                          | 0.545  |
| 13.1. Comprehensive (hospital and medical) individual               |                                |                                |                                |  |
| 13.2. Comprehensive (hospital and medical) group                    |                                |                                |                                |  |
| 14. Credit accident and health                                      |                                |                                |                                |  |
| 15.1. Vision only   |                                |                                |                                |  |
| 15.2. Dental only   |                                |                                |                                |  |
| 15.3. Disability income   |                                |                                |                                |  |
| 15.4. Medicare supplement   |                                |                                |                                |  |
| 15.5. Medicaid Title XIX  |                                |                                |                                |  |
| 15.6. Medicare Title XVIII  |                                |                                |                                |  |
| 15.7. Long-term care  |                                |                                |                                |  |
| 15.8. Federal employees health benefits plan                        |                                |                                |                                |  |
| 15.9. Other health  |                                |                                |                                |  |
| 16. Workers' compensation   | 4,051,792                      | 2,420,811                      | 59.747                         | 14.730   |
| 17.1. Other liability occurrence                                    | 15,122,424                     | 1,399,576                      | 9.255                          | 106.678  |
| 17.2. Other liability-claims made                                   | 22,042                         | (4,800)                        | (21.777)                       | 6,995.115  |
| 17.3. Excess workers' compensation                                  |                                |                                |                                |  |
| 18.1. Products liability - occurrence                               | 39,371                         | 9,710                          | 24.663                         | 10.722   |
| 18.2. Products liability - claims made                              |                                |                                |                                |  |
| 19.1. Private passenger auto no-fault (personal injury protection)  | 1,310,694                      | (780,289)                      | (59.533)                       | 64.968   |
| 19.2. Other private passenger auto liability                        | 39,552,653                     | 21,013,285                     | 53.127                         | 65.653   |
| 19.3. Commercial auto no-fault (personal injury protection)         | 233,935                        | 66,808                         | 28.558                         | (16.626)   |
| 19.4. Other commercial auto liability                               | 31,184,660                     | 15,925,043                     | 51.067                         | 83.556   |
| 21.1. Private passenger auto physical damage                        | 46,264,541                     | 19,039,239                     | 41.153                         | 52.607   |
| 21.2. Commercial auto physical damage                               | 11,826,799                     | 5,797,726                      | 49.022                         | 61.556   |
| 22. Aircraft (all perils)   |                                |                                |                                |  |
| 23. Fidelity  |                                |                                |                                |  |
| 24. Surety  |                                |                                |                                |  |
| 26. Burglary and theft  | 82,123                         | 11,021                         | 13.420                         | (5.715)  |
| 27. Boiler and machinery  |                                |                                |                                |  |
| 28. Credit  |                                |                                |                                |  |
| 29. International   |                                |                                |                                |  |
| 30. Warranty  |                                |                                |                                |  |
| 31. Reinsurance - nonproportional assumed property                  | XXX                            | XXX                            | XXX                            | XXX  |
| 32. Reinsurance - nonproportional assumed liability                 | XXX                            | XXX                            | XXX                            | XXX  |
| 33. Reinsurance - nonproportional assumed financial lines           | XXX                            | XXX                            | XXX                            | XXX  |
| 34. Aggregate write-ins for other lines of business                 |                                |                                |                                |  |
| 35. Totals  | 313,519,917                    | 158,342,959                    | 50.505                         | 82.969   |
| <b>Details of Write-Ins</b>   |                                |                                |                                |  |
| 3401.   |                                |                                |                                |  |
| 3402.   |                                |                                |                                |  |
| 3403.   |                                |                                |                                |  |
| 3498. Summary of remaining write-ins for Line 34 from overflow page |                                |                                |                                |  |
| 3499. Summary of remaining write-ins for Line 34 from overflow page |                                |                                |                                |  |

**PART 2 – DIRECT PREMIUMS WRITTEN**

| Line of Business  | 1<br>Current Quarter | 2<br>Current<br>Year to Date | 3<br>Prior Year<br>Year to Date |
|---|----------------------|------------------------------|---------------------------------|
|   |                      |                              |                                 |
| 1. Fire   | 2,298,512            | 6,955,856                    | 6,844,680                       |
| 2.1 Allied lines  | 1,065,694            | 3,308,355                    | 3,361,599                       |
| 2.2 Multiple peril crop   |                      |                              |                                 |
| 2.3 Federal flood   |                      |                              |                                 |
| 2.4 Private crop  |                      |                              |                                 |
| 2.5 Private flood   |                      |                              |                                 |
| 3. Farmowners multiple peril  | 4,019,661            | 12,406,405                   | 11,313,429                      |
| 4. Homeowners multiple peril  | 19,996,225           | 52,685,371                   | 51,321,817                      |
| 5.1 Commercial multiple peril (non-liability portion)               | 15,991,411           | 52,959,745                   | 64,244,980                      |
| 5.2 Commercial multiple peril (liability portion)                   | 9,381,974            | 30,068,241                   | 32,485,943                      |
| 6. Mortgage guaranty  |                      |                              |                                 |
| 8. Ocean marine   |                      |                              |                                 |
| 9.1 Inland marine   | 619,603              | 1,949,336                    | 2,204,552                       |
| 9.2 Pet insurance   |                      |                              |                                 |
| 10. Financial guaranty  |                      |                              |                                 |
| 11.1 Medical professional liability - occurrence                    |                      |                              |                                 |
| 11.2 Medical professional liability - claims made                   |                      |                              |                                 |
| 12. Earthquake  | 197,033              | 563,533                      | 567,527                         |
| 13.1 Comprehensive (hospital and medical) individual                |                      |                              |                                 |
| 13.2 Comprehensive (hospital and medical) group                     |                      |                              |                                 |
| 14. Credit accident and health                                      |                      |                              |                                 |
| 15.1 Vision only  |                      |                              |                                 |
| 15.2 Dental only  |                      |                              |                                 |
| 15.3 Disability income  |                      |                              |                                 |
| 15.4 Medicare supplement  |                      |                              |                                 |
| 15.5 Medicaid Title XIX   |                      |                              |                                 |
| 15.6 Medicare Title XVIII   |                      |                              |                                 |
| 15.7 Long-term care   |                      |                              |                                 |
| 15.8 Federal employees health benefits plan                         |                      |                              |                                 |
| 15.9 Other health   |                      |                              |                                 |
| 16. Workers' compensation   | 1,001,470            | 3,928,448                    | 4,672,507                       |
| 17.1. Other liability occurrence                                    | 4,868,666            | 16,058,935                   | 15,962,158                      |
| 17.2. Other liability-claims made                                   | 1,426                | 7,044                        | 48,743                          |
| 17.3. Excess workers' compensation                                  |                      |                              |                                 |
| 18.1. Products liability - occurrence                               | 56,668               | 79,249                       | 54,052                          |
| 18.2. Products liability - claims made                              |                      |                              |                                 |
| 19.1 Private passenger auto no-fault (personal injury protection)   | 352,350              | 1,200,430                    | 1,415,896                       |
| 19.2 Other private passenger auto liability                         | 12,891,448           | 39,596,410                   | 40,130,423                      |
| 19.3 Commercial auto no-fault (personal injury protection)          | 53,013               | 227,235                      | 273,539                         |
| 19.4 Other commercial auto liability                                | 9,256,853            | 30,762,561                   | 31,501,416                      |
| 21.1 Private passenger auto physical damage                         | 14,779,083           | 45,607,794                   | 46,046,013                      |
| 21.2 Commercial auto physical damage                                | 3,386,967            | 11,426,447                   | 11,994,732                      |
| 22. Aircraft (all perils)   |                      |                              |                                 |
| 23. Fidelity  |                      |                              |                                 |
| 24. Surety  |                      |                              |                                 |
| 26. Burglary and theft  | 16,201               | 87,119                       | 101,868                         |
| 27. Boiler and machinery  |                      |                              |                                 |
| 28. Credit  |                      |                              |                                 |
| 29. International   |                      |                              |                                 |
| 30. Warranty  |                      |                              |                                 |
| 31. Reinsurance - nonproportional assumed property                  | XXX                  | XXX                          | XXX                             |
| 32. Reinsurance - nonproportional assumed liability                 | XXX                  | XXX                          | XXX                             |
| 33. Reinsurance - nonproportional assumed financial lines           | XXX                  | XXX                          | XXX                             |
| 34. Aggregate write-ins for other lines of business                 |                      |                              |                                 |
| 35. Totals  | 100,234,258          | 309,878,514                  | 324,545,874                     |
| <b>Details of Write-Ins</b>   |                      |                              |                                 |
| 3401.   |                      |                              |                                 |
| 3402.   |                      |                              |                                 |
| 3403.   |                      |                              |                                 |
| 3498. Summary of remaining write-ins for Line 34 from overflow page |                      |                              |                                 |
| 3499. Summary of remaining write-ins for Line 34 from overflow page |                      |                              |                                 |

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

| Years in Which Losses Occurred                          | 1<br>Prior Year End Known Case Loss and LAE Reserves | 2<br>Prior Year End IBNR Loss and LAE Reserves (Cols. 1+2) | 3<br>Total Prior Year End Loss and LAE Payments on Claims Reported as of Prior Year End | 4<br>2024 Loss and LAE Payments on Claims Unreported as of Prior Year End | 5<br>2024 Loss and LAE Payments on Claims | 6<br>Total 2024 Loss and LAE Payments (Cols. 4+5) | 7<br>Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End | 8<br>Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End | 9<br>Q.S. Date IBNR Loss and LAE Reserves | 10<br>Total Q.S. Loss and LAE Reserves (Cols. 7+8+9) | 11<br>Prior Year-End Known Case Loss and LAE Reserves Developed (Savings) / Deficiency (Cols. 4+7 minus Col. 1) | 12<br>Prior Year-End IBNR Loss and LAE Reserves Developed (Savings) / Deficiency (Cols. 5+8+9 minus Col. 2) | 13<br>Prior Year-End Total Loss and LAE Reserve Developed (Savings) / Deficiency (Cols. 11+12) |
|---|--|--|---|---|---|---|---|--|---|--|---|---|--|
| 1. 2021 + Prior.....                                    | 104,411  | 111,808  | 216,219   | 60,323  | 5,785                                     | 66,107  | 56,857  | 3,472  | 73,872                                    | 134,202  | 12,769  | (28,679)  | (15,910)   |
| 2. 2022.....  | 89,073   | 102,667  | 191,740   | 48,578  | 4,824                                     | 53,402  | 58,066  | 5,726  | 72,636                                    | 136,427  | 17,571  | (19,482)  | (1,910)  |
| 3. Subtotals 2022 + prior.....                          | 193,484  | 214,476  | 407,959   | 108,901   | 10,609                                    | 119,510   | 114,923   | 9,198  | 146,508                                   | 270,629  | 30,340  | (48,161)  | (17,821)   |
| 4. 2023.....  | 241,348  | 267,588  | 508,936   | 158,874   | 34,001                                    | 192,875   | 114,147   | 12,096   | 171,311                                   | 297,554  | 31,672  | (50,179)  | (18,507)   |
| 5. Subtotals 2023 + prior.....                          | 434,832  | 482,063  | 916,895   | 267,774   | 44,610                                    | 312,385   | 229,070   | 21,294   | 317,820                                   | 568,183  | 62,012  | (98,340)  | (36,328)   |
| 6. 2024.....  | XXX  | XXX  | XXX   | XXX   | 441,533                                   | 441,533   | XXX   | 165,681  | 177,613                                   | 343,294  | XXX   | XXX   | XXX  |
| 7. Totals.....  | 434,832  | 482,063  | 916,895   | 267,774   | 486,143                                   | 753,918   | 229,070   | 186,975  | 495,433                                   | 911,477  | 62,012  | (98,340)  | (36,328)   |
| 8. Prior Year-End Surplus As Regards Policyholders..... |  |  |   |   |   |   |   |  |   |  | Col. 11, Line 7 As % of Col. 1, Line 7  | Col. 12, Line 7 As % of Col. 2, Line 7  | Col. 13, Line 7 As % of Col. 3, Line 7   |
|   |  |  |   |   |   |   |   |  |   |  | 14.261 %  | (20.400)%   | (3.962)%   |
|   |  |  |   |   |   |   |   |  |   |  |   |   | (2.933)%   |

**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

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

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

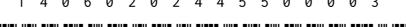
**August Filing**

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

**EXPLANATION:**

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

**BARCODES:**

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

**OVERFLOW PAGE FOR WRITE-INS****LIABILITIES**

|  | 1<br>Current<br>Statement<br>Date | 2<br>December 31,<br>Prior Year |
|--|-----------------------------------|---------------------------------|
| 2504. Suspense.....  | 678,355                           | 97,003                          |
| 2505. Deferred Gain.....   | -                                 | -                               |
| 2506. Miscellaneous liabilities.....                                     | 370,880                           | (1,948,868)                     |
| 2597. Summary of remaining write-ins for Line 25 from overflow page..... | 1,049,235                         | (1,851,865)                     |
| 2997. Summary of remaining write-ins for Line 29 from overflow page..... | .....                             | .....                           |
| 3297. Summary of remaining write-ins for Line 32 from overflow page..... | .....                             | .....                           |

**SCHEDULE A – VERIFICATION**

Real Estate

|   | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|-------------------|-----------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year.....                           | 81,903,191        | 83,832,689                        |
| 2. Cost of acquired:  |                   |                                   |
| 2.1 Actual cost at time of acquisition.....   | 4,220             | 2,211,702                         |
| 2.2 Additional investment made after acquisition.....                                     |                   | –                                 |
| 3. Current year change in encumbrances.....   |                   |                                   |
| 4. Total gain (loss) on disposals.....  |                   |                                   |
| 5. Deduct amounts received on disposals.....  |                   |                                   |
| 6. Total foreign exchange change in book / adjusted carrying value.....                   |                   |                                   |
| 7. Deduct current year's other-than-temporary impairment recognized.....                  |                   |                                   |
| 8. Deduct current year's depreciation.....  | 3,074,711         | 4,141,199                         |
| 9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)..... | 78,832,700        | 81,903,191                        |
| 10. Deduct total nonadmitted amounts.....   |                   |                                   |
| 11. Statement value at end of current period (Line 9 minus Line 10).....                  | 78,832,700        | 81,903,191                        |

**SCHEDULE B – VERIFICATION**

Mortgage Loans

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

**NONE****SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

|   | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|-------------------|-----------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year.....                             | 168,987,582       | 168,423,415                       |
| 2. Cost of acquired:  |                   |                                   |
| 2.1 Actual cost at time of acquisition.....   |                   | 500,000                           |
| 2.2 Additional investment made after acquisition.....                                       | 22,696,470        | 15,342,355                        |
| 3. Capitalized deferred interest and other.....   |                   |                                   |
| 4. Accrual of discount.....   |                   |                                   |
| 5. Unrealized valuation increase / (decrease).....  | 1,255,625         | 6,911,567                         |
| 6. Total gain (loss) on disposals.....  |                   | (1,310,486)                       |
| 7. Deduct amounts received on disposals.....  | 7,222,020         | 20,879,268                        |
| 8. Deduct amortization of premium and depreciation.....                                     |                   |                                   |
| 9. Total foreign exchange change in book / adjusted carrying value.....                     |                   |                                   |
| 10. Deduct current year's other-than-temporary impairment recognized.....                   |                   |                                   |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... | 185,717,658       | 168,987,582                       |
| 12. Deduct total nonadmitted amounts.....   |                   |                                   |
| 13. Statement value at end of current period (Line 11 minus Line 12).....                   | 185,717,658       | 168,987,582                       |

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

|  | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|--|-------------------|-----------------------------------|
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....                      | 2,299,141,125     | 2,192,678,396                     |
| 2. Cost of bonds and stocks acquired.....  | 565,252,015       | 692,689,665                       |
| 3. Accrual of discount.....  | 4,507,189         | 3,358,432                         |
| 4. Unrealized valuation increase / (decrease).....   | (2,974,702)       | 16,601,588                        |
| 5. Total gain (loss) on disposals.....   | 12,165,020        | 51,645,711                        |
| 6. Deduct consideration for bonds and stocks disposed of.....  | 417,630,810       | 646,959,317                       |
| 7. Deduct amortization of premium.....   | 6,479,813         | 10,254,338                        |
| 8. Total foreign exchange change in book / adjusted carrying value.....                                  |                   |                                   |
| 9. Deduct current year's other-than-temporary impairment recognized.....                                 |                   | 627,288                           |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees..... |                   | 8,276                             |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10).....              | 2,453,980,024     | 2,299,141,125                     |
| 12. Deduct total nonadmitted amounts.....  |                   |                                   |
| 13. Statement value at end of current period (Line 11 minus Line 12).....                                | 2,453,980,024     | 2,299,141,125                     |

**SCHEDULE D – PART 1B**

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

| NAIC Designation                       | 1<br>Book / Adjusted<br>Carrying Value<br>Beginning of Current<br>Quarter | 2<br>Acquisitions During<br>Current Quarter | 3<br>Dispositions During<br>Current Quarter | 4<br>Non-Trading Activity<br>During Current Quarter | 5<br>Book / Adjusted<br>Carrying Value End of<br>First Quarter | 6<br>Book / Adjusted<br>Carrying Value End of<br>Second Quarter | 7<br>Book / Adjusted<br>Carrying Value End of<br>Third Quarter | 8<br>Book / Adjusted<br>Carrying Value<br>December 31 Prior<br>Year |
|--|---|---|---|---|--|---|--|---|
| <b>Bonds</b>                           |   |   |   |   |  |   |  |   |
| 1. NAIC 1 (a).....                     | 1,288,297,641   | 206,228,251                                 | 134,704,973                                 | (1,468,100)   | 1,243,647,618  | 1,288,297,641   | 1,358,352,818  | 1,229,564,636   |
| 2. NAIC 2 (a).....                     | 193,103,319   | 22,486,985                                  | 11,275,521                                  | 5,139,999   | 190,260,166  | 193,103,319   | 209,454,782  | 189,522,718   |
| 3. NAIC 3 (a).....                     | 92,085,496  | 16,518,333                                  | 14,224,249                                  | (3,466,163)   | 92,178,919   | 92,085,496  | 90,913,417   | 93,456,672  |
| 4. NAIC 4 (a).....                     | 16,466,267  | 3,256,494                                   | 7,195,833                                   | 953,538   | 12,298,464   | 16,466,267  | 13,480,466   | 14,571,134  |
| 5. NAIC 5 (a).....                     |   |   |   |   |  |   |  |   |
| 6. NAIC 6 (a).....                     |   |   |   |   |  |   |  |   |
| 7. Total Bonds.....                    | 1,589,952,723   | 248,490,063                                 | 167,400,576                                 | 1,159,274   | 1,538,385,167  | 1,589,952,723   | 1,672,201,483  | 1,527,115,160   |
| <b>Preferred Stock</b>                 |   |   |   |   |  |   |  |   |
| 8. NAIC 1.....                         | 380,489   | 1,352,022                                   |   | (1,218)   |  | 380,489   | 1,731,294  |   |
| 9. NAIC 2.....                         | 20,608,060  | 448,869                                     | 920,598                                     | 1,032,591   | 22,828,516   | 20,608,060  | 21,168,922   | 22,299,213  |
| 10. NAIC 3.....                        |   | 790,721                                     |   | (239)   |  |   | 790,482  |   |
| 11. NAIC 4.....                        |   |   |   |   |  |   |  |   |
| 12. NAIC 5.....                        |   |   |   |   |  |   |  |   |
| 13. NAIC 6.....                        |   |   |   |   |  |   |  |   |
| 14. Total Preferred Stock.....         | 20,988,549  | 2,591,612                                   | 920,598                                     | 1,031,134   | 22,828,516   | 20,988,549  | 23,690,698   | 22,299,213  |
| 15. Total Bonds & Preferred Stock..... | 1,610,941,272   | 251,081,675                                 | 168,321,174                                 | 2,190,408   | 1,561,213,683  | 1,610,941,272   | 1,695,892,181  | 1,549,414,373   |

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

NAIC 1 \$ 267,571; NAIC 2 \$ ...; NAIC 3 \$ 270,102; NAIC 4 \$ ...; NAIC 5 \$ ...; NAIC 6 \$ ...

**SCHEDULE DA - PART 1**

Short-Term Investments

|                       | 1<br>Book / Adjusted<br>Carrying Value | 2<br>Par Value | 3<br>Actual Cost | 4<br>Interest Collected<br>Year To Date | 5<br>Paid for Accrued<br>Interest Year To<br>Date |
|-----------------------|--|----------------|------------------|---|---|
| 7709999999 Total..... | 537,673                                | XXX            | 580,301          |   | 366   |

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

|  | 1<br>Year to Date | 2<br>Prior Year Ended December<br>31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year.....                          |                   | 622,995                              |
| 2. Cost of short-term investments acquired.....  | 580,301           | 1,990,608                            |
| 3. Accrual of discount.....  |                   | 37,615                               |
| 4. Unrealized valuation increase / (decrease).....                                       |                   |                                      |
| 5. Total gain (loss) on disposals.....   |                   | 2,818                                |
| 6. Deduct consideration received on disposals.....                                       |                   | 2,653,899                            |
| 7. Deduct amortization of premium.....   | 42,628            | 137                                  |
| 8. Total foreign exchange change in book / adjusted carrying value.....                  |                   |                                      |
| 9. Deduct current year's other-than-temporary impairment recognized.....                 |                   |                                      |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 537,673           |                                      |
| 11. Deduct total nonadmitted amounts.....  |                   |                                      |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 537,673           |                                      |

(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<br>Year to Date | 2<br>Prior Year Ended December<br>31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 88,384,549        | 66,962,228                           |
| 2. Cost of cash equivalents acquired.....  | 625,673,569       | 1,303,779,598                        |
| 3. Accrual of discount.....  |                   |                                      |
| 4. Unrealized valuation increase / (decrease).....                                       | (24,198)          | 25,065                               |
| 5. Total gain (loss) on disposals.....   | (2,428)           | 9,430                                |
| 6. Deduct consideration received on disposals.....                                       | 623,535,463       | 1,282,391,773                        |
| 7. Deduct amortization of premium.....   |                   |                                      |
| 8. Total foreign exchange change in book / adjusted carrying value.....                  |                   |                                      |
| 9. Deduct current year's other-than-temporary impairment recognized.....                 |                   |                                      |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 90,496,029        | 88,384,549                           |
| 11. Deduct total nonadmitted amounts.....  |                   |                                      |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 90,496,029        | 88,384,549                           |

**SCHEDULE A - PART 2**

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

| 1<br>Description of Property         | Location      |            | 4<br>Date Acquired | 5<br>Name of Vendor      | 6<br>Actual Cost at Time of Acquisition | 7<br>Amount of Encumbrances | 8<br>Book / Adjusted Carrying Value Less Encumbrances | 9<br>Additional Investment Made after Acquisition |
|--------------------------------------|---------------|------------|--------------------|--------------------------|---|-----------------------------|---|---|
|                                      | 2<br>City     | 3<br>State |                    |                          |   |                             |   |   |
| <b>Acquired by purchase</b>          |               |            |                    |                          |   |                             |   |   |
| HOME OFFICE COMPLEX - 671 SOUTH..... | COLUMBUS..... | OH.....    | 09/04/2024.....    | BROCON CONSTRUCTION..... | 1,570.....                              | —.....                      | 1,570.....  | —.....  |
| 0199999 - Acquired by purchase.....  |               |            |                    |                          | 1,570.....                              | —.....                      | 1,570.....  | —.....  |
| 0399999 - Totals.....                |               |            |                    |                          | 1,570.....                              | —.....                      | 1,570.....  | —.....  |

**SCHEDULE A - PART 3**

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

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

**NONE**

**SCHEDULE B - PART 2**

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

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

**NONE****SCHEDULE B - PART 3**

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

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

**NONE**

**SCHEDULE BA - PART 2**

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

| 1<br>CUSIP  | 2<br>Name or Description                                     | Location  |            | 5<br>Name of Vendor or General Partner   | 6<br>NAIC Designation,<br>NAIC Designation<br>Modifier and SVO<br>Administrative<br>Symbol | 7<br>Date Originally<br>Acquired | 8<br>Type and<br>Strategy | 9<br>Actual Cost at Time<br>of Acquisition | 10<br>Additional<br>Investment Made<br>After Acquisition | 11<br>Amount of<br>Encumbrances | 12<br>Commitment for<br>Additional<br>Investment | 13<br>Percentage of<br>Ownership |
|---|--|-----------|------------|--|--|----------------------------------|---------------------------|--|--|---------------------------------|--|----------------------------------|
|   |  | 3<br>City | 4<br>State |  |  |                                  |                           |  |  |                                 |  |                                  |
| <b>Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated</b>    |  |           |            |  |  |                                  |                           |  |  |                                 |  |                                  |
| G2926*-10-0   | EATON VANCE INST SR LOAN FUND                                | GEOGETOWN | CYM        | EATON VANCE INST SR LOAN FUND            | 4.C  | 01/02/2013                       |                           |  | 7,500,000  |                                 |  | 2.310                            |
| 0799999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated |  |           |            |  |  |                                  |                           |  | 7,500,000  |                                 |  | XXX                              |
| <b>Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Other, Unaffiliated</b>                              |  |           |            |  |  |                                  |                           |  |  |                                 |  |                                  |
| 9941N9-99-4   | COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY<br>PARTNERS III, LP | Wilton    | CT         | COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY |  | 06/01/2021                       |                           | 1  |  | 450,000                         |  | 74.000                           |
| 9947EZ-99-3   | ADAMS STREET SENIOR PRIVATE CREDIT FUND II                   | Chicago   | IL         | ADAM STREET PARTNERS LLC                 |  | 10/18/2021                       |                           | 1  |  | 912,639                         |  | 100.000                          |
| 994GDZ-99-4   | MESIROW FINANCIAL PRIVATE EQUITY FUND VIII-A                 | CHICAGO   | IL         | MESIROW FINANCIAL PRIVATE EQUITY FUND VI |  | 06/13/2022                       |                           | 1  |  | 300,000                         |  | 59.500                           |
| 994MJC-99-0   | ADAMS STREET 2022 GLOBAL FUND LP                             | Chicago   | IL         | ADAM STREET PARTNERS LLC                 |  | 11/02/2022                       |                           | 1  |  | 550,000                         |  | 100.000                          |
| 9953SY-99-9   | ADAMS STREET 2023 GLOBAL FUND LP                             | Chicago   | IL         | ADAM STREET PARTNERS LLC                 |  | 10/23/2023                       |                           | 1  |  | 530,000                         |  | 100.000                          |
| 2599999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Other, Unaffiliated                           |  |           |            |  |  |                                  |                           |  |  | 2,742,639                       |  | XXX                              |
| 6099999 - Subtotals, Unaffiliated   |  |           |            |  |  |                                  |                           |  |  | 10,242,639                      |  | XXX                              |
| 6299999 - Totals  |  |           |            |  |  |                                  |                           |  |  | 10,242,639                      |  | XXX                              |

**SCHEDULE BA - PART 3**

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

| 1<br>CUSIP  | 2<br>Name or Description   | Location  |            | 5<br>Name of Purchaser or<br>Nature of Disposal | 6<br>Date<br>Originally<br>Acquired | 7<br>Disposal<br>Date | 8<br>Book /<br>Adjusted<br>Carrying Value<br>Less<br>Encumbrances,<br>Prior Year | Change in Book / Adjusted Carrying Value                 |   |  |  |   | 15<br>Book /<br>Adjusted<br>Carrying Value<br>Less<br>Encumbrances<br>on Disposal | 16<br>Consideration | 17<br>Foreign<br>Exchange Gain<br>Less<br>Encumbrances<br>on Disposal | 18<br>Realized Gain<br>(Loss) on<br>Disposal | 19<br>Total Gain<br>(Loss) on<br>Disposal | 20<br>Investment<br>Income |         |
|---|--|-----------|------------|---|-------------------------------------|-----------------------|--|--|---|--|--|---|---|---------------------|---|--|---|----------------------------|---------|
|   |  | 3<br>City | 4<br>State |   |                                     |                       |  | 9<br>Unrealized<br>Valuation<br>Increase /<br>(Decrease) | 10<br>Current Year's<br>(Depreciation)<br>or<br>(Amortization)<br>/ Accretion | 11<br>Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | 12<br>Capitalized<br>Deferred<br>Interest and<br>Other | 13<br>Total Change<br>in B/A.C.V.<br>(9+10-11+12) | 14<br>Total Foreign<br>Exchange<br>Change in<br>B/A.C.V.                          |                     |   |  |   |                            |         |
| <b>Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other, Unaffiliated</b>    |  |           |            |   |                                     |                       |  |  |   |  |  |   |   |                     |   |  |   |                            |         |
| 9941N9-99-4   | COMMONFUND<br>CAPITAL GLOBAL<br>PRIVATE EQUITY<br>PARTNERS III, LP | Wilton    | CT         | Distribution                                    | 06/01/2021                          | 09/26/2024            | 86,993   | (17,561)   |   |  |  |   | (17,561)  |                     | 69,432  | 69,432                                       |   |                            | 2,146   |
| 9947EZ-99-3   | ADAMS STREET<br>SENIOR PRIVATE<br>CREDIT FUND II                   | Chicago   | IL         | Distribution                                    | 10/18/2021                          | 07/17/2024            | 1,885,373  | (60,095)   |   |  |  |   | (60,095)  |                     | 1,825,278   | 1,825,278                                    |   |                            | 140,087 |
| 2599999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other, Unaffiliated |  |           |            |   |                                     |                       | 1,972,366  | (77,656)   |   |  |  |   | (77,656)  |                     | 1,894,710   | 1,894,710                                    |   |                            | 142,232 |
| 6099999 - Subtotals, Unaffiliated   |  |           |            |   |                                     |                       | 1,972,366  | (77,656)   |   |  |  |   | (77,656)  |                     | 1,894,710   | 1,894,710                                    |   |                            | 142,232 |
| 6299999 - Totals  |  |           |            |   |                                     |                       | 1,972,366  | (77,656)   |   |  |  |   | (77,656)  |                     | 1,894,710   | 1,894,710                                    |   |                            | 142,232 |

**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 |
| <b>Bonds: U.S. Governments</b>   |  |         |               |                                    |                           |             |            |   |   |
| 38378K-E9-6  | GOVERNMENT NATIONAL MORTGAGE A 2.45 POOL ID N.A. |         | 09/23/2024    | STIFEL NICOLAUS AND CO             | XXX                       | 4,302,597   | 5,241,077  | 8,917                                   | 1.A   |
| 38380V-4J-7  | GOVERNMENT NATIONAL MORTGAGE A 3.2 POOL ID N.A.  |         | 06/04/2019    | VARIOUS                            | XXX                       | 8,946       | 8,946      |   | 1.A   |
| 38381J-AA-5  | GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A. |         | 08/29/2024    | STIFEL NICOLAUS AND CO             | XXX                       | 4,558,323   | 4,867,687  | 1,318                                   | 1.A   |
| 38381J-LJ-4  | GOVERNMENT NATIONAL MORTGAGE A 4.25 POOL ID N.A. |         | 06/05/2024    | ROBERT W. BAIRD LIMITED ROBERTWB   | XXX                       | (3,084)     |            |   | 1.A   |
| 38381K-BL-7  | GOVERNMENT NATIONAL MORTGAGE A 4.25 POOL ID N.A. |         | 06/04/2024    | ROBERT W. BAIRD LIMITED ROBERTWB   | XXX                       | (2,794)     |            |   | 1.A   |
| 38382W-CS-4  | GOVERNMENT NATIONAL MORTGAGE A 1.5 POOL ID N.A.  |         | 07/22/2024    | STIFEL NICOLAUS AND CO             | XXX                       | 1,452,874   | 1,786,778  | 1,787                                   | 1.A   |
| 38383D-AT-5  | GOVERNMENT NATIONAL MORTGAGE A 1.75 POOL ID N.A. |         | 07/30/2024    | ROBERT W. BAIRD LIMITED ROBERTWB   | XXX                       | 6,578,375   | 7,665,987  | 373                                     | 1.A   |
| 38383D-BE-7  | GOVERNMENT NATIONAL MORTGAGE A 1.75 POOL ID N.A. |         | 08/14/2024    | ROBERT W. BAIRD LIMITED ROBERTWB   | XXX                       | 3,361,235   | 3,837,300  | 3,358                                   | 1.A   |
| 38384P-CK-4  | GOVERNMENT NATIONAL MORTGAGE A 4.5 POOL ID N.A.  |         | 08/13/2024    | D. A. DAVIDSON & CO. INC. DADAVINC | XXX                       | 4,234,921   | 4,366,601  | 8,187                                   | 1.A   |
| 38384U-VM-8  | GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID N.A.    |         | 09/17/2024    | D. A. DAVIDSON & CO. INC. DADAVINC | XXX                       | 5,061,328   | 5,000,000  | 13,194                                  | 1.A   |
| 912828-7D-6  | TSY INFL IX N/B 0.25 15/07/29                    |         | 09/23/2024    | STIFEL NICOLAUS AND CO             | XXX                       | 816,899     | 860,496    | 415                                     | 1.A   |
| 912828-S5-0  | TSY INFL IX N/B 0.125 15/07/26                   |         | 09/23/2024    | STIFEL NICOLAUS AND CO             | XXX                       | 768,176     | 787,086    | 190                                     | 1.A   |
| 912828-ZZ-6  | TSY INFL IX N/B 0.125 15/07/30                   |         | 09/23/2024    | STIFEL NICOLAUS AND CO             | XXX                       | 684,710     | 735,852    | 177                                     | 1.A   |
| 91282C-CM-1  | TSY INFL IX N/B 0.125 15/07/31                   |         | 09/23/2024    | STIFEL NICOLAUS AND CO             | XXX                       | 644,279     | 703,920    | 170                                     | 1.A   |
| 91282C-DC-2  | TSY INFL IX N/B 0.125 15/10/26                   |         | 09/23/2024    | STIFEL NICOLAUS AND CO             | XXX                       | 671,792     | 690,432    | 382                                     | 1.A   |
| 91282C-DX-6  | TSY INFL IX N/B 0.125 15/01/32                   |         | 09/23/2024    | STIFEL NICOLAUS AND CO             | XXX                       | 615,442     | 680,604    | 164                                     | 1.A   |
| 91282C-FR-7  | TSY INFL IX N/B 1.625 15/10/27                   |         | 09/23/2024    | STIFEL NICOLAUS AND CO             | XXX                       | 641,844     | 636,894    | 4,581                                   | 1.A   |
| 91282C-GK-1  | TSY INFL IX N/B 1.125 15/01/33                   |         | 09/23/2024    | STIFEL NICOLAUS AND CO             | XXX                       | 713,156     | 738,934    | 1,604                                   | 1.A   |
| 91282C-GW-5  | TSY INFL IX N/B 1.25 15/04/28                    |         | 09/23/2024    | STIFEL NICOLAUS AND CO             | XXX                       | 623,807     | 628,992    | 3,480                                   | 1.A   |
| 91282C-HP-9  | TSY INFL IX N/B 1.375 15/07/33                   |         | 09/23/2024    | STIFEL NICOLAUS AND CO             | XXX                       | 612,110     | 621,210    | 1,648                                   | 1.A   |
| 91282C-JH-5  | TSY INFL IX N/B 2.375 15/10/28                   |         | 09/23/2024    | STIFEL NICOLAUS AND CO             | XXX                       | 2,881,939   | 2,771,820  | 29,139                                  | 1.A   |
| 91282C-JX-0  | US TREASURY N/B 4 31/01/31                       |         | 09/25/2024    | STIFEL NICOLAUS AND CO             | XXX                       | 5,111,328   | 5,000,000  | 30,978                                  | 1.A   |
| 91282C-JY-8  | TSY INFL IX N/B 1.75 15/01/34                    |         | 09/23/2024    | STIFEL NICOLAUS AND CO             | XXX                       | 2,793,982   | 2,761,938  | 9,326                                   | 1.A   |
| 91282C-KX-8  | US TREASURY N/B 4.25 30/06/29                    |         | 08/05/2024    | CREDIT_SUISSE_NY                   | XXX                       | 1,908,969   | 1,850,000  | 7,905                                   | 1.A   |
| 91282C-LH-2  | US TREASURY N/B 3.75 31/08/26                    |         | 09/04/2024    | Northern Trust Corp                | XXX                       | 1,474,193   | 1,475,000  | 764                                     | 1.A   |
| 0109999999 - Bonds: U.S. Governments   |  |         |               |                                    |                           | 50,515,348  | 53,717,554 | 128,058                                 | XXX   |
| <b>Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b> |  |         |               |                                    |                           |             |            |   |   |
| 3130B2-VV-4  | FEDERAL HOME LOAN BANK 4.5 23/09/39              |         | 09/24/2024    | FIRST TENNESSEE BANK N.A. FIRSTTEN | XXX                       | 5,000,000   | 5,000,000  |   | 1.B FE  |
| 3133EL-6C-3  | FEDERAL FARM CREDIT BANK 1.73 10/09/35           |         | 07/25/2024    | FIRST TENNESSEE BANK N.A. FIRSTTEN | XXX                       | 3,717,700   | 5,000,000  | 32,678                                  | 1.B FE  |
| 3133EL-L7-7  | FEDERAL FARM CREDIT BANK 2.09 18/06/40           |         | 08/06/2024    | FIRST TENNESSEE BANK N.A. FIRSTTEN | XXX                       | 2,502,325   | 3,500,000  | 9,957                                   | 1.B FE  |
| 3133EM-VU-3  | FEDERAL FARM CREDIT BANK 2.5 14/04/36            |         | 09/18/2024    | FIRST TENNESSEE BANK N.A. FIRSTTEN | XXX                       | 1,695,860   | 2,000,000  | 21,528                                  | 1.B FE  |
| 3133EN-CS-7  | FEDERAL FARM CREDIT BANK 2.2 01/11/33            |         | 09/23/2024    | ROBERT W. BAIRD LIMITED ROBERTWB   | XXX                       | 3,361,052   | 3,934,000  | 34,379                                  | 1.B FE  |
| 3133EN-MR-8  | FEDERAL FARM CREDIT BANK 2.48 01/02/34           |         | 09/24/2024    | ROBERT W. BAIRD LIMITED ROBERTWB   | XXX                       | 1,339,490   | 1,538,000  | 5,721                                   | 1.B FE  |
| 3133EN-TB-6  | FEDERAL FARM CREDIT BANK 3.54 29/03/32           |         | 09/18/2024    | ROBERT W. BAIRD LIMITED ROBERTWB   | XXX                       | 2,883,990   | 3,000,000  | 50,150                                  | 1.B FE  |
| 3133EN-TX-8  | FEDERAL FARM CREDIT BANK 3.8 05/04/32            |         | 09/24/2024    | DEAN WITTER REYNOLDS INC           | XXX                       | 2,935,286   | 3,000,000  | 53,833                                  | 1.B FE  |
| 3134HA-PD-9  | FREDDIE MAC 3.65 27/06/29                        |         | 09/26/2024    | LOOP CAPITAL MARKETS LLC           | XXX                       | 4,949,900   | 5,000,000  |   | 1.B FE  |
| 3136BD-5C-8  | FANNIE MAE 1.25 POOL ID N.A.                     |         | 08/15/2024    | STIFEL NICOLAUS AND CO             | XXX                       | 3,187,986   | 3,902,661  | 2,575                                   | 1.A   |
| 3136BD-V6-2  | FANNIE MAE 1 POOL ID N.A.                        |         | 07/17/2024    | PERSHING LLC                       | XXX                       | 2,686,966   | 3,141,215  | 1,832                                   | 1.A   |
| 3136BJ-JD-8  | FANNIE MAE 1.5 POOL ID N.A.                      |         | 07/25/2024    | STIFEL NICOLAUS AND CO             | XXX                       | 3,177,747   | 3,868,667  | 4,675                                   | 1.A   |
| 3136BJ-MZ-5  | FANNIE MAE 1.5 POOL ID N.A.                      |         | 08/12/2024    | STIFEL NICOLAUS AND CO             | XXX                       | 4,609,227   | 5,414,657  | 3,159                                   | 1.A   |
| 3136BK-Q2-1  | FANNIE MAE 1.5 POOL ID N.A.                      |         | 08/06/2024    | LOOP CAPITAL MARKETS LLC           | XXX                       | 3,176,338   | 3,721,817  | 1,241                                   | 1.A   |

**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 |
| 3136BL-XL-9  | FANNIE MAE 3 POOL ID N.A.                        |         | 08/07/2024    | ROBERT W. BAIRD LIMITED ROBERTWB         | XXX                       | 4,287,500   | 5,000,000   | 4,583                                   | 1.A   |
| 3136BN-PV-2  | FANNIE MAE 2 POOL ID N.A.                        |         | 09/24/2024    | STIFEL NICOLAUS AND CO                   | XXX                       | 4,014,799   | 5,229,943   | 7,554                                   | 1.A   |
| 3137AU-CZ-0  | FREDDIE MAC 3 POOL ID N.A.                       |         | 09/25/2024    | BREAN CAPITAL LLC                        | XXX                       | 4,592,969   | 5,000,000   | 12,083                                  | 1.A   |
| 3137FF-M9-5  | FREDDIE MAC 2 POOL ID N.A.                       |         | 08/13/2024    | PERSHING LLC                             | XXX                       | 2,793,939   | 3,090,027   | 2,575                                   | 1.A   |
| 3137H1-QT-6  | FREDDIE MAC 1.5 POOL ID N.A.                     |         | 07/22/2024    | STIFEL NICOLAUS AND CO                   | XXX                       | 3,265,141   | 4,031,038   | 4,031                                   | 1.A   |
| 3137H1-ZD-1  | FREDDIE MAC 1 POOL ID N.A.                       |         | 07/17/2024    | ROBERT W. BAIRD LIMITED ROBERTWB         | XXX                       | 5,376,564   | 6,578,094   | 3,837                                   | 1.A   |
| 3137H3-LY-6  | FREDDIE MAC 1.5 POOL ID N.A.                     |         | 08/14/2024    | BREAN CAPITAL LLC                        | XXX                       | 5,972,535   | 7,147,387   | 5,361                                   | 1.A   |
| 3137H3-US-9  | FREDDIE MAC 2.5 POOL ID N.A.                     |         | 07/22/2024    | D. A. DAVIDSON & CO. INC. DADAVINC       | XXX                       | 4,937,826   | 5,653,325   | 9,422                                   | 1.A   |
| 3137H5-C6-2  | FREDDIE MAC 2.5 POOL ID N.A.                     |         | 07/08/2024    | PERSHING LLC                             | XXX                       | 3,241,611   | 3,567,876   | 2,478                                   | 1.A   |
| 3137H6-3B-9  | FREDDIE MAC 3 POOL ID N.A.                       |         | 09/23/2024    | VARIOUS                                  | XXX                       | 9,017,491   | 10,522,000  | 18,921                                  | 1.A   |
| 3137HD-FF-2  | FREDDIE MAC 5.5 POOL ID N.A.                     |         | 07/02/2024    | STIFEL NICOLAUS AND CO                   | XXX                       | 4,979,140   | 4,943,608   | 5,287                                   | 1.A   |
| 3137HD-RR-3  | FREDDIE MAC 2 POOL ID N.A.                       |         | 08/28/2024    | D. A. DAVIDSON & CO. INC. DADAVINC       | XXX                       | 4,241,406   | 5,000,000   | 556                                     | 1.A   |
| 3137HH-3B-5  | FREDDIE MAC 4.5 POOL ID N.A.                     |         | 09/24/2024    | D. A. DAVIDSON & CO. INC. DADAVINC       | XXX                       | 5,321,563   | 5,366,000   | 19,452                                  | 1.A   |
| 3140LH-HJ-2  | FANNIE MAE 3.65 POOL ID BS6532                   |         | 07/17/2024    | STIFEL NICOLAUS AND CO                   | XXX                       | 4,670,313   | 5,000,000   | 10,646                                  | 1.A   |
| 3140LJ-K9-6  | FANNIE MAE 4.69 POOL ID BS7519                   |         | 08/15/2024    | STIFEL NICOLAUS AND CO                   | XXX                       | 4,790,745   | 4,802,000   | 9,606                                   | 1.A   |
| 3140NV-AG-2  | FANNIE MAE 5.21 POOL ID BZ0906                   |         | 07/22/2024    | STIFEL NICOLAUS AND CO                   | XXX                       | 6,218,438   | 6,000,000   | 20,840                                  | 1.A   |
| 8316A0-VE-7  | SMALL BUSINESS ADMINISTRATION 5.8 POOL ID 530612 |         | 07/23/2024    | BREAN CAPITAL LLC                        | XXX                       | 3,000,000   | 3,000,000   | 13,533                                  | 1.A   |
| 92812Q-4A-2  | VIRGINIA ST HSG DEV AUTH 4.322                   |         | 09/25/2024    | STIFEL NICOLAUS AND CO                   | XXX                       | 1,953,920   | 2,000,000   | 42,019                                  | 1.B FE  |
| 0909999999 - Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions |  |         |               |  |                           | 127,899,768 | 143,952,316 | 414,511                                 | XXX   |
| <b>Bonds: Industrial and Miscellaneous (Unaffiliated)</b>  |  |         |               |  |                           |             |             |   |   |
| 00687Y-AC-9  | ADIENT GLOBAL HOLDINGS 8.25 15/04/31             |         | 07/25/2024    | MERRIL LYNCH, P, F SMITH INC NEW YORK M  | XXX                       | 263,750     | 250,000     | 5,786                                   | 4.B FE  |
| 007973-AD-2  | ADVANCED ENERGY IND 2.5 15/09/28                 |         | 09/13/2024    | VARIOUS                                  | XXX                       | 479,785     | 465,000     | 3,432                                   | 3.C   |
| 01609W-BF-8  | ALIBABA GROUP HOLDING 0.5 01/06/31               | D.      | 09/30/2024    | VARIOUS                                  | XXX                       | 204,189     | 165,000     | 278                                     | 1.E FE  |
| 02073L-AA-9  | ALPHA GENERATION LLC 6.75 15/10/32               |         | 09/19/2024    | CITIGROUP GLOBAL MARKETS INC.CP AND CD   | XXX                       | 75,000      | 75,000      |   | 4.B FE  |
| 03959K-AD-2  | ARCHROCK PARTNERS LP/FIN 6.625 01/09/32          |         | 08/12/2024    | WELLS FARGO BANK, N.A.                   | XXX                       | 275,000     | 275,000     |   | 3.C FE  |
| 039653-AC-4  | ARCOSA INC 6.875 15/08/32                        |         | 08/12/2024    | J.P. MORGAN SECURITIES INC JPMORG4       | XXX                       | 225,000     | 225,000     |   | 4.A FE  |
| 04288B-AB-6  | ARSENAL AIC PARENT LLC 8 01/10/30                |         | 08/05/2024    | UBS WARBURG LLC WARBURGD                 | XXX                       | 105,000     | 100,000     | 2,778                                   | 3.C FE  |
| 05178Q-AB-3  | AURORA MILITARY HOUSING 5.605 15/12/35           |         | 09/17/2024    | STIFEL NICOLAUS AND CO                   | XXX                       | 760,645     | 750,000     | 10,860                                  | 1.D FE  |
| 05368V-AB-2  | AVIENT CORP 6.25 01/11/31                        |         | 09/05/2024    | J.P. MORGAN SECURITIES INC JPMORG4       | XXX                       | 50,000      | 50,000      |   | 3.C FE  |
| 053773-BH-9  | AVIS BUDGET CAR/FINANCE 8 15/02/31               |         | 09/17/2024    | MORGAN STANLEY & CO INC. NEW YORK MORGST | XXX                       | 254,688     | 250,000     | 6,833                                   | 4.A FE  |
| 06738E-CV-5  | BARCLAYS PLC 5.335 10/09/35                      | D.      | 09/03/2024    | BLAYLOCK & COMPANY INC                   | XXX                       | 1,000,000   | 1,000,000   |   | 2.A FE  |
| 06744E-DH-7  | BARCLAYS BANK PLC 1 16/02/29                     |         | 07/31/2024    | BARCLAYS CAPITAL INC BARCUS31            | XXX                       | 217,681     | 210,000     | 963                                     | 1.E FE  |
| 06745U-TL-4  | BARCLAYS BANK PLC 0.25 20/08/29                  | D.      | 08/14/2024    | BARCLAYS BANK PLC BARCLABP               | XXX                       | 531,712     | 496,000     |   | 1.E FE  |
| 09709U-V7-0  | BOFA FINANCE LLC 0.6 25/05/27                    |         | 07/31/2024    | VARIOUS                                  | XXX                       | 443,034     | 384,000     | 401                                     | 1.E FE  |
| 118230-AV-3  | BUCKEYE PARTNERS LP 6.875 01/07/29               |         | 08/19/2024    | VARIOUS                                  | XXX                       | 178,344     | 175,000     | 1,833                                   | 3.C FE  |
| 12008R-AN-7  | BUILDERS FIRSTSOURCE INC 5 01/03/30              |         | 08/07/2024    | J.P. MORGAN SECURITIES INC JPMORG4       | XXX                       | 191,750     | 200,000     | 4,361                                   | 3.C FE  |
| 143658-BV-3  | CARNIVAL CORP 5.75 01/12/27                      |         | 08/21/2024    | BARCLAYS BANK PLC BARCLABP               | XXX                       | 243,930     | 160,000     | 1,563                                   | 3.B FE  |
| 17298C-KC-1  | CITIGROUP INC 2.38 17/09/35                      |         | 07/25/2024    | BLAYLOCK & COMPANY INC                   | XXX                       | 1,108,740   | 1,500,000   | 12,793                                  | 2.A FE  |
| 185899-AN-1  | CLEVELAND-CLIFFS INC 6.75 15/04/30               |         | 07/08/2024    | GOLDMAN SACHS AND COMPANY GOLSACOM       | XXX                       | 500,000     | 500,000     | 7,875                                   | 3.C FE  |
| 19260Q-AE-7  | COINBASE GLOBAL INC 0.25 01/04/30                |         | 08/27/2024    | CITIGROUP GLOBAL MARKETS INC/SMITH BARNE | XXX                       | 306,320     | 325,000     | 361                                     | 4.A.Z   |
| 22003B-AQ-9  | CORPORATE OFFICE PROP LP 5.25 15/09/28           |         | 07/24/2024    | J.P. MORGAN SECURITIES LLC-514105        | XXX                       | 286,222     | 264,000     | 5,005                                   | 2.C FE  |
| 23918K-AW-8  | DAVITA INC 6.875 01/09/32                        |         | 09/25/2024    | VARIOUS                                  | XXX                       | 713,344     | 700,000     | 3,285                                   | 3.C FE  |

## SCHEDULE D - PART 3

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

| 1                    | 2                                       | 3       | 4             | 5  | 6                         | 7           | 8         | 9                                       | 10  |
|----------------------|---|---------|---------------|--|---------------------------|-------------|-----------|---|---|
| CUSIP Identification | Description                             | Foreign | Date Acquired | Name of Vendor                           | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 252131-AM-9          | DEXCOM INC 0.375 15/05/28               |         | 07/25/2024    | VARIOUS                                  | XXX                       | 141,746     | 152,000   | 111                                     | 2.C FE  |
| 277432-AY-6          | EASTMAN CHEMICAL CO 5.625 20/02/34      |         | 09/25/2024    | PERSHING LLC                             | XXX                       | 2,094,340   | 2,000,000 | 11,250                                  | 2.B FE  |
| 29082K-AA-3          | EMBECTA CORP 5 15/02/30                 |         | 09/23/2024    | GOLDMAN SACHS AND COMPANY GOLSACOM       | XXX                       | 321,125     | 350,000   | 1,896                                   | 4.A FE  |
| 30034W-AC-0          | EVERGY INC 4.5 15/12/27                 |         | 07/11/2024    | JEFFERIES & COMPANY JEFFERIE             | XXX                       | 285,417     | 279,000   | 942                                     | 2.B FE  |
| 30037F-AA-8          | EVERGY MISSOURI WEST INC 5.15 15/12/27  |         | 07/23/2024    | PERSHING LLC                             | XXX                       | 3,014,700   | 3,000,000 | 16,738                                  | 1.G FE  |
| 30227X-AG-6          | EXTENET SYSTEMS 5.335 POOL ID 1A        |         | 07/12/2024    | BARCLAYS BANK PLC BARCLABP               | XXX                       | 823,754     | 830,000   |   | 1.G FE  |
| 30303M-8T-2          | META PLATFORMS INC 4.55 15/08/31        |         | 08/07/2024    | BLAYLOCK & COMPANY INC                   | XXX                       | 999,520     | 1,000,000 |   | 1.D FE  |
| 313747-BD-8          | FEDERAL REALTY OP LP 3.25 15/01/29      |         | 08/23/2024    | WELLS FARGO BANK N.A.                    | XXX                       | 294,333     | 280,000   | 1,036                                   | 2.A FE  |
| 36255H-DJ-4          | GS FINANCE CORP 4.84 17/06/27           |         | 09/06/2024    | GOLDMAN SACHS AND COMPANY GOLSACOM       | XXX                       | 42,773      | 55,000    | 555                                     | 2.A Z   |
| 37940X-AT-9          | GLOBAL PAYMENTS INC 1.5 01/03/31        |         | 09/24/2024    | VARIOUS                                  | XXX                       | 657,022     | 694,000   | 3,815                                   | 2.C FE  |
| 380355-AJ-6          | GOEASY LTD 7.625 01/07/29               | A       | 07/22/2024    | RBC CAPITAL MARKETS, LLC                 | XXX                       | 229,219     | 225,000   | 1,144                                   | 3.C FE  |
| 389375-AM-8          | GRAY TELEVISION INC 10.5 15/07/29       |         | 07/25/2024    | WELLS FARGO BANK, N.A.                   | XXX                       | 209,500     | 200,000   | 3,092                                   | 3.C FE  |
| 418751-AJ-2          | HAT HOLDINGS I LLC/HAT 3.75 15/08/28    |         | 07/11/2024    | MORGAN STANLEY & CO INC. NEW YORK MORGST | XXX                       | 122,314     | 93,000    | 1,424                                   | 2.C FE  |
| 432833-AR-2          | HILTON DOMESTIC OPERATIN 5.875 15/03/33 |         | 09/05/2024    | J.P. MORGAN SECURITIES INC JPMORG4       | XXX                       | 1,100,531   | 1,100,000 |   | 3.B FE  |
| 438516-CS-3          | HONEYWELL INTERNATIONAL 5 01/03/35      |         | 08/08/2024    | DEAN WITTER REYNOLDS INC                 | XXX                       | 3,044,010   | 3,000,000 | 65,833                                  | 1.F FE  |
| 44267D-AF-4          | HOWARD HUGHES CORP 4.375 01/02/31       |         | 08/12/2024    | MERRIL LYNCH, P, F SMITH INC NEW YORK M  | XXX                       | 266,063     | 300,000   | 383                                     | 3.C FE  |
| 450056-AA-4          | IRHYTHM TECHNOLOGIES INC 1.5 01/09/29   |         | 08/30/2024    | UBS WARBURG LLC WARBURGD                 | XXX                       | 211,576     | 236,000   | 20                                      | 4.C Z   |
| 46284V-AL-5          | IRON MOUNTAIN INC 5.625 15/07/32        |         | 09/11/2024    | J.P. MORGAN SECURITIES INC JPMORG4       | XXX                       | 595,500     | 600,000   | 5,344                                   | 3.C FE  |
| 47215P-AH-9          | JD.COM INC 0.25 01/06/29                | D       | 09/27/2024    | VARIOUS                                  | XXX                       | 348,451     | 315,000   | 272                                     | 1.G FE  |
| 47233W-GT-0          | JEFFERIES FIN GROUP INC 6 16/08/34      |         | 08/14/2024    | D. A. DAVIDSON & CO. INC. DADAVINC       | XXX                       | 1,990,000   | 2,000,000 |   | 2.B FE  |
| 48133D-L2-4          | JPMORGAN CHASE FINANCIAL 0.5 15/06/27   |         | 08/23/2024    | VARIOUS                                  | XXX                       | 502,881     | 467,000   | 311                                     | 1.D FE  |
| 53229K-AA-7          | LIGHTNING POWER LLC 7.25 15/08/32       |         | 08/07/2024    | J.P. MORGAN SECURITIES INC JPMORG4       | XXX                       | 100,000     | 100,000   |   | 3.C FE  |
| 55306N-AA-2          | MKS INSTRUMENTS INC 1.25 01/06/30       |         | 09/13/2024    | VARIOUS                                  | XXX                       | 597,233     | 587,000   | 2,128                                   | 3.A   |
| 576485-AG-1          | MATADOR RESOURCES CO 6.5 15/04/32       |         | 08/08/2024    | WELLS FARGO BANK, N.A.                   | XXX                       | 352,000     | 350,000   | 7,773                                   | 3.C FE  |
| 59001A-BE-1          | MERITAGE HOMES CORP 1.75 15/05/28       |         | 08/26/2024    | VARIOUS                                  | XXX                       | 276,199     | 252,000   | 1,239                                   | 2.C FE  |
| 594972-AK-7          | MICROSTRATEGY INC 0.875 15/03/31        |         | 07/11/2024    | JEFFERIES & COMPANY JEFFERIE             | XXX                       | 284,848     | 325,000   | 901                                     | 4.C Z   |
| 595017-BF-0          | MICROCHIP TECHNOLOGY INC 0.75 01/06/30  |         | 07/18/2024    | J.P. MORGAN SECURITIES LLC-514105        | XXX                       | 77,552      | 77,000    | 79                                      | 2.C FE  |
| 61747Y-FS-9          | MORGAN STANLEY 5.042 19/07/30           |         | 07/17/2024    | DEAN WITTER REYNOLDS INC                 | XXX                       | 2,000,000   | 2,000,000 |   | 1.E FE  |
| 61774H-2L-1          | MORGAN STANLEY FIN LLC 1 23/11/27       |         | 09/10/2024    | MORGAN STANLEY & CO INC. NEW YORK MORGST | XXX                       | 25,295      | 19,000    | 57                                      | 1.E FE  |
| 62482B-AA-0          | MEDLINE BORROWER LP 3.875 01/04/29      |         | 08/05/2024    | BNP PARIBAS, NEW YORK BRANCH             | XXX                       | 465,000     | 500,000   | 6,727                                   | 3.C FE  |
| 626717-AP-7          | MURPHY OIL CORP 6 01/10/32              |         | 09/19/2024    | J.P. MORGAN SECURITIES INC JPMORG4       | XXX                       | 375,688     | 375,000   |   | 3.B FE  |
| 629377-CS-9          | NRG ENERGY INC 3.875 15/02/32           |         | 09/30/2024    | GOLDMAN SACHS AND COMPANY GOLSACOM       | XXX                       | 685,313     | 750,000   | 3,714                                   | 3.B FE  |
| 62957H-AP-0          | NABORS INDUSTRIES INC 9.125 31/01/30    |         | 07/30/2024    | MERRIL LYNCH, P, F SMITH INC NEW YORK M  | XXX                       | 374,063     | 350,000   |   | 4.A FE  |
| 637432-PC-3          | NATIONAL RURAL UTIL COOP 5 15/08/34     |         | 08/08/2024    | PNC BANK N.A. PNCBANK                    | XXX                       | 2,977,470   | 3,000,000 |   | 1.G FE  |
| 65339K-CX-6          | NEXTERA ENERGY CAPITAL 3 01/03/27       |         | 07/11/2024    | J.P. MORGAN SECURITIES LLC-514105        | XXX                       | 289,907     | 244,000   | 2,664                                   | 2.A FE  |
| 65505P-AA-5          | NOBLE FINANCE II LLC 8 15/04/30         |         | 08/08/2024    | MORGAN STANLEY & CO INC. NEW YORK MORGST | XXX                       | 51,500      | 50,000    | 1,411                                   | 3.C FE  |
| 680665-AJ-5          | OLIN CORP 5.125 15/09/27                |         | 07/29/2024    | MERRIL LYNCH, P, F SMITH INC NEW YORK M  | XXX                       | 97,750      | 100,000   | 1,922                                   | 3.A FE  |
| 682691-AG-5          | ONEMAIN FINANCE CORP 7.125 15/11/31     |         | 08/14/2024    | BARCLAYS BANK PLC NY BARCNY              | XXX                       | 750,813     | 750,000   |   | 3.B FE  |
| 683879-AB-6          | OPTICS BIDCO SPA 6.375 15/11/33         | D       | 08/12/2024    | GOLDMAN SACHS AND COMPANY GOLSACOM       | XXX                       | 344,313     | 350,000   | 2,603                                   | 3.A FE  |
| 69371R-T3-0          | PACCAR FINANCIAL CORP 4.45 06/08/27     |         | 08/01/2024    | PNC BANK N.A. PNCBANK                    | XXX                       | 1,997,340   | 2,000,000 |   | 1.E FE  |
| 69403W-AC-1          | PACIFIC BEACON LLC 5.508 15/07/36       |         | 09/17/2024    | STIFEL NICOLAUS AND CO                   | XXX                       | 1,514,063   | 1,500,000 | 14,459                                  | 2.B FE  |
| 70052L-AD-5          | PARK INTERMED HOLDINGS 7 01/02/30       |         | 08/12/2024    | MERRIL LYNCH, P, F SMITH INC NEW YORK M  | XXX                       | 305,250     | 300,000   | 5,075                                   | 4.A FE  |
| 70137W-AN-8          | PARKLAND CORP 6.625 15/08/32            | A       | 08/14/2024    | VARIOUS                                  | XXX                       | 451,219     | 450,000   |   | 3.C FE  |

## SCHEDULE D - PART 3

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

| 1  | 2   | 3       | 4             | 5  | 6                         | 7           | 8           | 9                                       | 10  |  |
|--|---|---------|---------------|--|---------------------------|-------------|-------------|---|---|--|
| CUSIP Identification   | Description                                       | Foreign | Date Acquired | Name of Vendor                           | Number of Shares of Stock | Actual Cost | Par Value   | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |  |
| 70202L-AC-6  | PARSONS CORP 2.625 01/03/29                       | D       | 07/11/2024    | BANK OF AMERICA CORPORATION              | XXX                       | 36,091      | 34,000      | 337                                     | 2.C FE  |  |
| 71880K-AB-7  | PHINIA INC 6.625 15/10/32                         |         | 09/10/2024    | WELLS FARGO BANK, N.A.                   | XXX                       | 352,813     | 350,000     |   | 3.B FE  |  |
| 737446-AU-8  | POST HOLDINGS INC 6.25 15/02/32                   |         | 08/29/2024    | GOLDMAN SACHS AND COMPANY GOLSACOM       | XXX                       | 308,625     | 300,000     | 781                                     | 3.B FE  |  |
| 75102W-AG-3  | RAKUTEN GROUP INC 11.25 15/02/27                  |         | 08/28/2024    | GOLDMAN SACHS AND COMPANY GOLSACOM       | XXX                       | 217,750     | 200,000     | 875                                     | 3.B FE  |  |
| 76169X-AE-4  | REXFORD INDUSTRIAL REALT 4.125 15/03/29           |         | 09/11/2024    | VARIOUS                                  | XXX                       | 1,592,391   | 1,553,000   | 21,631                                  | 2.A FE  |  |
| 77313L-AB-9  | ROCKETMTGE CO-ISSUER INC 4 15/10/33               |         | 09/09/2024    | CITIGROUP GLOBAL MARKETS INC.CP AND CD   | XXX                       | 844,313     | 950,000     | 15,306                                  | 3.A FE  |  |
| 780153-BW-1  | ROYAL CARIBBEAN CRUISES 5.625 30/09/31            |         | 09/16/2024    | MORGAN STANLEY & CO INC. NEW YORK MORGST | XXX                       | 25,000      | 25,000      |   | 3.B FE  |  |
| 78351G-AA-3  | RYAN SPECIALTY 5.875 01/08/32                     |         | 09/05/2024    | J.P. MORGAN SECURITIES INC JPMORG4       | XXX                       | 150,000     | 150,000     |   | 4.A FE  |  |
| 78454L-AY-6  | SM ENERGY CO 7 01/08/32                           |         | 07/18/2024    | J.P. MORGAN SECURITIES INC JPMORG4       | XXX                       | 75,000      | 75,000      |   | 4.A FE  |  |
| 785712-AK-6  | SABLE INTL FINANCE LTD 7.125 15/10/32             |         | 09/25/2024    | CITIGROUP GLOBAL MARKETS INC.CP AND CD   | XXX                       | 375,000     | 375,000     |   | 3.C FE  |  |
| 828807-DY-0  | SIMON PROPERTY GROUP LP 4.75 26/09/34             |         | 09/23/2024    | PNC BANK N.A. PNCBANK                    | XXX                       | 1,986,180   | 2,000,000   |   | 1.G FE  |  |
| 833445-AC-3  | SNOWFLAKE INC 0 01/10/29                          |         | 09/25/2024    | VARIOUS                                  | XXX                       | 558,623     | 552,000     |   | 3.AZ  |  |
| 842587-DP-9  | SOUTHERN CO 3.875 15/12/25                        |         | 07/11/2024    | BARCLAYS CAPITAL INC BARCUS31            | XXX                       | 284,694     | 275,000     | 799                                     | 2.A FE  |  |
| 8426EP-AF-5  | SOUTHERN CO GAS CAPITAL 5.15 15/09/32             |         | 07/23/2024    | DEAN WITTER REYNOLDS INC                 | XXX                       | 2,009,760   | 2,000,000   | 36,908                                  | 2.A FE  |  |
| 8426EP-AH-1  | SOUTHERN CO GAS CAPITAL 4.95 15/09/34             |         | 09/03/2024    | LOOP CAPITAL MARKETS LLC                 | XXX                       | 1,494,825   | 1,500,000   |   | 2.A FE  |  |
| 853191-AA-2  | STANDARD INDUSTR INC/NJ 6.5 30/07/32              |         | 07/30/2024    | DEUTSCHE BANK SECURITIES CORP DEUTSECU   | XXX                       | 125,000     | 125,000     |   | 3.B FE  |  |
| 853496-AG-2  | STANDARD INDUSTRIES INC 4.375 15/07/30            |         | 08/26/2024    | MORGAN STANLEY & CO INC. NEW YORK MORGST | XXX                       | 187,000     | 200,000     | 1,021                                   | 3.B FE  |  |
| 87165B-AU-7  | SYNCHRONY FINANCIAL 7.25 02/02/33                 |         | 09/12/2024    | MERRIL LYNCH, P, F SMITH INC NEW YORK M  | XXX                       | 207,500     | 200,000     | 1,651                                   | 3.A FE  |  |
| 880779-BB-8  | TEREX CORP 6.25 15/10/32                          |         | 09/30/2024    | UBS WARBURG LLC WARBURGD                 | XXX                       | 75,000      | 75,000      |   | 3.C FE  |  |
| 893647-BS-5  | TRANSDIGM INC 6.875 15/12/30                      |         | 08/28/2024    | VARIOUS                                  | XXX                       | 599,938     | 575,000     | 7,553                                   | 3.C FE  |  |
| 893647-BW-6  | TRANSDIGM INC 6 15/01/33                          |         | 09/12/2024    | VARIOUS                                  | XXX                       | 628,500     | 625,000     |   | 3.C FE  |  |
| 898813-AW-0  | TUCSON ELECTRIC POWER CO 5.2 15/09/34             |         | 08/08/2024    | PNC BANK N.A. PNCBANK                    | XXX                       | 1,993,240   | 2,000,000   |   | 1.G FE  |  |
| 90353T-AL-4  | UBER TECHNOLOGIES INC 0.875 01/12/28              |         | 09/18/2024    | VARIOUS                                  | XXX                       | 4,907,899   | 4,060,000   | 9,046                                   | 2.B FE  |  |
| 91159H-JS-0  | US BANCORP 5.1 23/07/30                           |         | 07/18/2024    | LOOP CAPITAL MARKETS LLC                 | XXX                       | 2,000,000   | 2,000,000   |   | 1.F FE  |  |
| 914906-AZ-5  | UNIVISION COMMUNICATIONS 8.5 31/07/31             |         | 09/19/2024    | CITIGROUP GLOBAL MARKETS INC.CP AND CD   | XXX                       | 307,375     | 300,000     | 7,249                                   | 4.A FE  |  |
| 91824Y-AA-6  | VFH PARENT / VALOR CO 7.5 15/06/31                |         | 07/22/2024    | MERRIL LYNCH, P, F SMITH INC NEW YORK M  | XXX                       | 102,500     | 100,000     | 667                                     | 4.A FE  |  |
| 92332Y-AD-3  | VENTURE GLOBAL LNG INC 9.875 01/02/32             |         | 07/22/2024    | MERRIL LYNCH, P, F SMITH INC NEW YORK M  | XXX                       | 992,250     | 900,000     | 66,409                                  | 3.B FE  |  |
| 92939U-AQ-9  | WEC ENERGY GROUP INC 4.375 01/06/29               |         | 07/24/2024    | GOLDMAN SACHS AND COMPANY GOLSACOM       | XXX                       | 128,639     | 126,000     | 873                                     | 2.A FE  |  |
| 94419N-AA-5  | WAYFAIR LLC 7.25 31/10/29                         |         | 09/24/2024    | GOLDMAN SACHS AND COMPANY GOLSACOM       | XXX                       | 25,000      | 25,000      |   | 3.B FE  |  |
| 95003T-AS-2  | WELLS FARGO COMMERCIAL MORTGAG 6.7877 POOL ID MGP |         | 08/01/2024    | WELLS FARGO BANK, N.A.                   | XXX                       | 1,825,425   | 1,830,000   |   | 1.A FE  |  |
| 95041A-AD-0  | WELLTOWER OP LLC 3.125 15/07/29                   |         | 07/30/2024    | VARIOUS                                  | XXX                       | 1,504,606   | 1,449,000   | 1,884                                   | 2.A FE  |  |
| 958102-AS-4  | WESTERN DIGITAL CORP 3 15/11/28                   |         | 08/02/2024    | J.P. MORGAN SECURITIES LLC-514105        | XXX                       | 76,020      | 57,000      | 372                                     | 3.C FE  |  |
| 97717P-AG-9  | WISDOMTREE INC 3.25 15/08/29                      |         | 09/13/2024    | OPPENHEIMER AND CO, INC                  | XXX                       | 325,124     | 319,000     | 277                                     | 3.B FE  |  |
| 981464-HU-7  | WORLD FINANCIAL NETWORK CREDIT 4.62 POOL ID B     |         | 08/05/2024    | RBC CAPITAL MARKETS, LLC                 | XXX                       | 1,809,956   | 1,810,000   |   | 1.A FE  |  |
| 98310W-AQ-1  | TRAVEL + LEISURE CO 4.625 01/03/30                |         | 09/16/2024    | WELLS FARGO BANK, N.A.                   | XXX                       | 280,500     | 300,000     | 617                                     | 3.C FE  |  |
| 98313R-AE-6  | WYNN MACAU LTD 5.125 15/12/29                     |         | 08/07/2024    | VARIOUS                                  | XXX                       | 592,125     | 650,000     | 3,908                                   | 3.C FE  |  |
| 98954M-AG-6  | ZILLOW GROUP INC 1.375 01/09/26                   |         | 08/01/2024    | NOMURA SECURITIES INTERNATIONAL FIXED IN | XXX                       | 40,813      | 34,000      | 196                                     | 3.B Z   |  |
| ZK0252-45-0  | SK HYNIX INC 1.75 11/04/30                        |         | 08/01/2024    | JP MORGAN SECURITIES LTD. LONDON         | XXX                       | 347,452     | 200,000     | 233                                     | 2.B FE  |  |
| 1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)    |   |         |               |  |                           | 69,494,646  | 68,423,000  | 411,912                                 | XXX   |  |
| 2509999997 - Subtotals - Bonds - Part 3                            |   |         |               |  |                           | 247,909,762 | 266,092,871 | 954,482                                 | XXX   |  |
| 2509999998 - Summary Item from Part 5 for Bonds (N/A to Quarterly) |   |         |               |  |                           |             |             |   |   |  |
| 2509999999 - Subtotals - Bonds                                     |   |         |               |  |                           | 247,909,762 | 266,092,871 | 954,482                                 | XXX   |  |

## SCHEDULE D - PART 3

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

| 1   | 2                                      | 3       | 4             | 5  | 6                         | 7           | 8         | 9                                       | 10  |
|---|--|---------|---------------|--|---------------------------|-------------|-----------|---|---|
| CUSIP Identification  | Description                            | Foreign | Date Acquired | Name of Vendor                           | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| <b>Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred</b>       |  |         |               |  |                           |             |           |   |   |
| 03769M-30-4   | APOLLO GLOBAL MANAGEMENT 6.75 31/07/26 |         | 09/06/2024    | VARIOUS                                  | 7,619.000                 | 448,869     |           |   | 2.A FE  |
| 42824C-20-8   | HP ENTERPRISE CO 7.625 01/09/27        |         | 09/20/2024    | J.P. MORGAN SECURITIES LLC-514105        | 15,311.000                | 790,721     |           |   | 3.A FE  |
| 65339F-66-3   | NEXTERA ENERGY INC 7.299 01/06/27      |         | 09/06/2024    | BANK OF AMERICA CORPORATION              | 26,083.000                | 1,352,022   |           |   | 1.G FE  |
| 4029999999 - Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred |  |         |               |  |                           |             |           |   |   |
| 4509999997 - Subtotals - Preferred Stocks - Part 3  |  |         |               |  |                           |             |           |   |   |
| 4509999998 - Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)                   |  |         |               |  |                           |             |           |   |   |
| 4509999999 - Subtotals - Preferred Stocks   |  |         |               |  |                           |             |           |   |   |
| <b>Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>               |  |         |               |  |                           |             |           |   |   |
| 00123Q-10-4   | AGNC INVESTMENT CORP                   |         | 08/22/2024    | ABEL NOSER 6293603                       | 4,200.000                 | 42,630      | XXX       |   | XXX   |
| 00182C-10-3   | ANI PHARMACEUTICALS INC                |         | 08/07/2024    | STATE STREET BANK & TRUST COMPANY / ISHA | 1,000.000                 | 56,050      | XXX       |   | XXX   |
| 00287Y-10-9   | ABBVIE INC                             |         | 09/25/2024    | SSB-CUSTODIAN SSBCUSTO                   | 200.000                   | 38,252      | XXX       |   | XXX   |
| 011659-10-9   | ALASKA AIR GROUP INC                   |         | 08/05/2024    | VARIOUS                                  | 4,700.000                 | 169,279     | XXX       |   | XXX   |
| 03674X-10-6   | ANTERO RESOURCES CORP                  |         | 09/13/2024    | Northern Trust Corp                      | 1,600.000                 | 42,463      | XXX       |   | XXX   |
| 037833-10-0   | APPLE INC                              |         | 09/25/2024    | SSB-CUSTODIAN SSBCUSTO                   | 300.000                   | 67,911      | XXX       |   | XXX   |
| 03940R-10-7   | ARCH RESOURCES INC                     |         | 08/22/2024    | STATE STREET BANK & TRUST COMPANY / ISHA | 1,000.000                 | 117,713     | XXX       |   | XXX   |
| 04206A-10-1   | ARLO TECHNOLOGIES INC                  |         | 08/09/2024    | VARIOUS                                  | 2,900.000                 | 33,183      | XXX       |   | XXX   |
| 088929-10-4   | BGC GROUP INC                          |         | 09/30/2024    | VARIOUS                                  | 14,000.000                | 128,956     | XXX       |   | XXX   |
| 10948C-10-7   | BRIGHTVIEW HOLDINGS INC                |         | 09/06/2024    | VARIOUS                                  | 22,500.000                | 351,403     | XXX       |   | XXX   |
| 12769G-10-0   | CAESARS ENTERTAINMENT INC              |         | 08/05/2024    | VARIOUS                                  | 15,000.000                | 563,882     | XXX       |   | XXX   |
| 200525-10-3   | COMMERCE BANCSHARES INC/MO             |         | 09/25/2024    | Northern Trust Corp                      | 800.000                   | 47,872      | XXX       |   | XXX   |
| 201723-10-3   | COMMERCIAL METALS CO                   |         | 09/03/2024    | VARIOUS                                  | 3,000.000                 | 156,611     | XXX       |   | XXX   |
| 219798-10-5   | QUIDELORTHO CORP                       |         | 08/29/2024    | Northern Trust Corp                      | 2,400.000                 | 105,205     | XXX       |   | XXX   |
| 27923Q-10-9   | ECOVYST INC                            |         | 08/05/2024    | VARIOUS                                  | 44,600.000                | 316,702     | XXX       |   | XXX   |
| 298736-10-9   | EURONET WORLDWIDE INC                  |         | 07/19/2024    | VARIOUS                                  | 1,900.000                 | 189,649     | XXX       |   | XXX   |
| 30231G-10-2   | EXXON MOBIL CORP                       |         | 09/25/2024    | SSB-CUSTODIAN SSBCUSTO                   | 100.000                   | 11,477      | XXX       |   | XXX   |
| 32051X-10-8   | FIRST HAWAIIAN INC                     |         | 09/25/2024    | UBS WARBURG LLC WARBURGD                 | 1,800.000                 | 40,923      | XXX       |   | XXX   |
| 34379V-10-3   | FLUENCE ENERGY INC                     |         | 08/02/2024    | VARIOUS                                  | 2,200.000                 | 33,862      | XXX       |   | XXX   |
| 366505-10-5   | GARRETT MOTION INC                     | D       | 09/10/2024    | VARIOUS                                  | 11,000.000                | 91,079      | XXX       |   | XXX   |
| 384637-10-4   | GRAHAM HOLDINGS CO                     |         | 09/06/2024    | LIQUIDNET INC                            | 200.000                   | 148,080     | XXX       |   | XXX   |
| 403949-10-0   | HF SINCLAIR CORP                       |         | 07/26/2024    | LIQUIDNET INC                            | 2,400.000                 | 119,466     | XXX       |   | XXX   |
| 446413-10-6   | HUNTINGTON INGALLS INDUSTRIES INC      |         | 09/24/2024    | VARIOUS                                  | 600.000                   | 159,384     | XXX       |   | XXX   |
| 46625H-10-0   | JPMORGAN CHASE & CO                    |         | 09/25/2024    | SSB-CUSTODIAN SSBCUSTO                   | 200.000                   | 42,038      | XXX       |   | XXX   |
| 501889-20-8   | LKQ CORP                               |         | 07/25/2024    | ABEL NOSER 6293603                       | 1,700.000                 | 66,560      | XXX       |   | XXX   |
| 513272-10-4   | LAMB WESTON HOLDINGS INC               |         | 08/20/2024    | VARIOUS                                  | 11,400.000                | 651,280     | XXX       |   | XXX   |
| 516544-10-3   | LANTHEUS HOLDINGS INC                  |         | 08/20/2024    | VARIOUS                                  | 5,300.000                 | 455,260     | XXX       |   | XXX   |
| 57667L-10-7   | MATCH GROUP INC                        |         | 09/12/2024    | VARIOUS                                  | 2,900.000                 | 96,064      | XXX       |   | XXX   |
| 577081-10-2   | MATTEL INC                             |         | 07/18/2024    | VARIOUS                                  | 31,000.000                | 510,096     | XXX       |   | XXX   |
| 60871R-20-9   | MOLSON COORS BEVERAGE CO               |         | 08/29/2024    | VARIOUS                                  | 12,700.000                | 659,302     | XXX       |   | XXX   |
| 61945C-10-3   | MOSAIC CO/THE                          |         | 09/16/2024    | VARIOUS                                  | 4,100.000                 | 107,244     | XXX       |   | XXX   |
| 65249B-10-9   | NEWS CORP                              |         | 08/02/2024    | GUGGENHEIM CAPITAL LLC                   | 1,200.000                 | 31,566      | XXX       |   | XXX   |
| 66765N-10-5   | NORTHWEST NATURAL HOLDING CO           |         | 09/20/2024    | VARIOUS                                  | 25,900.000                | 1,033,534   | XXX       |   | XXX   |

**SCHEDULE D - PART 3**

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

| 1   | 2  | 3       | 4             | 5                                     | 6                         | 7           | 8         | 9                                       | 10  |
|---|--|---------|---------------|---------------------------------------|---------------------------|-------------|-----------|---|---|
| CUSIP Identification  | Description  | Foreign | Date Acquired | Name of Vendor                        | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 674215-20-7   | CHORD ENERGY CORP                                      |         | 09/25/2024    | J.P. MORGAN SECURITIES LLC-514105     | 200,000                   | 26,499      | XXX       |   | XXX   |
| 72651A-20-7   | PLAINS GP HOLDINGS LP                                  |         | 09/30/2024    | VARIOUS                               | 52,800,000                | 1,003,865   | XXX       |   | XXX   |
| 75886F-10-7   | REGENERON PHARMACEUTICALS INC                          |         | 09/25/2024    | UBS WARBURG LLC WARBURGD              | 100,000                   | 103,177     | XXX       |   | XXX   |
| 78442P-10-6   | SLM CORP   |         | 09/11/2024    | PERSHING LLC                          | 4,400,000                 | 87,250      | XXX       |   | XXX   |
| 83001C-10-8   | SIX FLAGS ENTERTAINMENT CORP                           |         | 08/26/2024    | VARIOUS                               | 3,200,000                 | 140,843     | XXX       |   | XXX   |
| 83444M-10-1   | SOLVENTUM CORP   |         | 08/22/2024    | VARIOUS                               | 8,400,000                 | 500,055     | XXX       |   | XXX   |
| 84790A-10-5   | SPECTRUM BRANDS HOLDINGS INC                           |         | 09/16/2024    | ABEL NOSER 6293603                    | 1,100,000                 | 102,108     | XXX       |   | XXX   |
| 87162W-10-0   | TD SYNNEX CORP   |         | 09/03/2024    | RBC CAPITAL MARKETS, LLC              | 1,000,000                 | 115,491     | XXX       |   | XXX   |
| 87484T-10-8   | TALOS ENERGY INC                                       |         | 09/03/2024    | VARIOUS                               | 18,600,000                | 203,125     | XXX       |   | XXX   |
| 88262P-10-2   | TEXAS PACIFIC LAND CORP                                |         | 09/25/2024    | BANK OF AMERICA CORPORATION           | 100,000                   | 92,515      | XXX       |   | XXX   |
| 88642R-10-9   | TIDEWATER INC  |         | 09/10/2024    | VARIOUS                               | 2,500,000                 | 192,725     | XXX       |   | XXX   |
| 912008-10-9   | US FOODS HOLDING CORP                                  |         | 07/18/2024    | ROBERT W. BAIRD LIMITED ROBERTWB      | 1,400,000                 | 74,284      | XXX       |   | XXX   |
| 92556V-10-6   | VIATRIS INC  |         | 09/20/2024    | VARIOUS                               | 1,000,000                 | 11,278      | XXX       |   | XXX   |
| 928881-10-1   | VONTIER CORP   |         | 08/02/2024    | INSTINET INV SERVICES LTD LONDON      | 1,400,000                 | 46,533      | XXX       |   | XXX   |
| 931427-10-8   | WALGREENS BOOTS ALLIANCE INC                           |         | 09/25/2024    | VARIOUS                               | 47,400,000                | 517,110     | XXX       |   | XXX   |
| 957638-10-9   | WESTERN ALLIANCE BANCORP                               |         | 09/24/2024    | VARIOUS                               | 2,000,000                 | 164,262     | XXX       |   | XXX   |
| 968223-20-6   | JOHN WILEY & SONS INC                                  |         | 09/05/2024    | ROBERT W. BAIRD LIMITED ROBERTWB      | 1,400,000                 | 61,575      | XXX       |   | XXX   |
| 97650W-10-8   | WINTRUST FINANCIAL CORP                                |         | 09/25/2024    | UBS WARBURG LLC WARBURGD              | 700,000                   | 74,105      | XXX       |   | XXX   |
| G4412G-10-1   | HERBALIFE LTD  |         | 09/20/2024    | VARIOUS                               | 18,600,000                | 141,974     | XXX       |   | XXX   |
| G50871-10-5   | JAZZ PHARMACEUTICALS PLC                               |         | 09/04/2024    | VARIOUS                               | 1,500,000                 | 161,887     | XXX       |   | XXX   |
| G5960L-10-3   | MEDTRONIC PLC  |         | 09/25/2024    | SSB-CUSTODIAN SSBCUSTO                | 400,000                   | 35,756      | XXX       |   | XXX   |
| G6564A-10-5   | NOMAD FOODS LTD  | D       | 08/29/2024    | RAYMOND JAMES AND ASSOCIATES RAYMONJS | 1,800,000                 | 33,744      | XXX       |   | XXX   |
| G76279-10-1   | ROIVANT SCIENCES LTD                                   |         | 09/12/2024    | VARIOUS                               | 39,800,000                | 452,933     | XXX       |   | XXX   |
| G7997W-10-2   | SEADRILL LTD   | D       | 08/28/2024    | VARIOUS                               | 3,000,000                 | 131,979     | XXX       |   | XXX   |
| G9456A-10-0   | GOLAR LNG LTD  | D       | 09/06/2024    | Northern Trust Corp                   | 1,500,000                 | 46,812      | XXX       |   | XXX   |
| G97822-10-3   | PERRIGO CO PLC   |         | 08/09/2024    | ROBERT W. BAIRD LIMITED ROBERTWB      | 4,900,000                 | 131,617     | XXX       |   | XXX   |
| H2906T-10-9   | GARMIN LTD   |         | 09/25/2024    | SSB-CUSTODIAN SSBCUSTO                | 200,000                   | 34,630      | XXX       |   | XXX   |
| 5019999999 - Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded |  |         |               |                                       |                           | 11,373,108  | XXX       |   | XXX   |
| <b>Common Stocks: Mutual Funds Designations Not Assigned by the SVO</b>                 |  |         |               |                                       |                           |             |           |   |   |
| 87234N-76-5   | TCW EMERGING MARKETS INCOME FUND                       |         | 09/23/2024    | CHICAGO MUTUAL FUNDS                  | 1,111,111.110             | 7,500,000   | XXX       |   |   |
| 5329999999 - Common Stocks: Mutual Funds Designations Not Assigned by the SVO           |  |         |               |                                       |                           | 7,500,000   | XXX       |   | XXX   |
| <b>Common Stocks: Closed-End Funds Designations Not Assigned by the SVO</b>             |  |         |               |                                       |                           |             |           |   |   |
| 03464A-10-0   | ANGEL OAK FINANCIAL STRATEGIES INCOME TERM TRUST       |         | 07/24/2024    | Northern Trust Corp                   | 27,000,000                | 337,993     | XXX       |   |   |
| 09248X-10-0   | BLACKROCK TAXABLE MUNICIPAL BOND TRUST                 |         | 07/16/2024    | Northern Trust Corp                   | 1,300,000                 | 21,671      | XXX       |   |   |
| 233368-10-9   | DWS MUNICIPAL INCOME TRUST                             |         | 08/28/2024    | Northern Trust Corp                   | 82,300,000                | 801,199     | XXX       |   |   |
| 23342Q-10-1   | DWS STRATEGIC MUNICIPAL INCOME TRUST                   |         | 08/02/2024    | Northern Trust Corp                   | 15,580,000                | 156,884     | XXX       |   |   |
| 31423P-10-8   | FEDERATED HERMES PREMIER MUNICIPAL INCOME FUND         |         | 09/03/2024    | J.P. MORGAN SECURITIES LLC-514105     | 10,000                    | 122         | XXX       |   |   |
| 46132K-10-9   | INVESCO PENNSYLVANIA VALUE MUNICIPAL INCOME TRUST      |         | 08/21/2024    | Northern Trust Corp                   | 7,800,000                 | 85,561      | XXX       |   |   |
| 552727-10-9   | MFS CHARTER INCOME TRUST                               |         | 09/23/2024    | VARIOUS                               | 15,400,000                | 98,656      | XXX       |   |   |
| 64124P-10-1   | NEUBERGER BERMAN MUNICIPAL FUND INC                    |         | 08/14/2024    | Northern Trust Corp                   | 1,500,000                 | 16,725      | XXX       |   |   |
| 670656-10-7   | NUVEEN NEW YORK AMT-FREE QUALITY MUNICIPAL INCOME FUND |         | 07/25/2024    | Northern Trust Corp                   | 700,000                   | 7,665       | XXX       |   |   |
| 67080R-10-2   | NUVEEN VARIABLE RATE PREFERRED & INCOME FUND           |         | 08/09/2024    | Northern Trust Corp                   | 2,800,000                 | 51,464      | XXX       |   |   |

**SCHEDULE D - PART 3**

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

| 1<br>CUSIP<br>Identification   | 2<br>Description                              | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor      | 6<br>Number of Shares<br>of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued<br>Interest and<br>Dividends | 10<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol |
|--|---|--------------|--------------------|--------------------------|-----------------------------------|------------------|----------------|--|--|
| 92829B-10-1.....   | VIRTUS GLOBAL MULTI-SECTOR INCOME FUND.....   |              | 09/09/2024.....    | Northern Trust Corp..... | 8,000.000.....                    | 62,438.....      | XXX.....       |  |  |
| 958435-10-9.....   | WESTERN ASSET INTERMEDIATE MUNI FUND INC..... |              | 07/25/2024.....    | Northern Trust Corp..... | 500.000.....                      | 3,956.....       | XXX.....       |  |  |
| 5729999999 - Common Stocks: Closed-End Funds Designations Not Assigned by the SVO..... |   |              |                    |                          |                                   |                  |                |  |  |
| 5989999997 - Subtotals - Common Stocks - Part 3.....                                   |   |              |                    |                          |                                   |                  |                |  |  |
| 5989999998 - Summary Item from Part 5 for Common Stocks (N/A to Quarterly).....        |   |              |                    |                          |                                   |                  |                |  |  |
| 5989999999 - Subtotals Common Stocks.....  |   |              |                    |                          |                                   |                  |                |  |  |
| 5999999999 - Subtotals Preferred and Common Stocks.....                                |   |              |                    |                          |                                   |                  |                |  |  |
| 6009999999 - Totals.....   |   |              |                    |                          |                                   |                  |                |  |  |

## SCHEDULE D - PART 4

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

| 1<br>CUSIP<br>Identification   | 2<br>Description                                      | 3<br>Foreign<br>Date | 4<br>Disposal<br>Date | 5<br>Name of Purchaser | 6<br>Number of<br>Shares of<br>Stock | 7<br>Consideration | 8<br>Par Value | 9<br>Actual Cost | 10<br>Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Change in Book / Adjusted Carrying Value                  |   |  |  |   | 16<br>Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal Date | 17<br>Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | 18<br>Realized Gain<br>(Loss) on<br>Disposal | 19<br>Total Gain<br>(Loss) on<br>Disposal | 20<br>Bond Interest /<br>Stock<br>Dividends<br>Received<br>During Year | 21<br>Stated<br>Contractual<br>Maturity<br>Date | 22<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol |     |
|--------------------------------|---|----------------------|-----------------------|------------------------|--------------------------------------|--------------------|----------------|------------------|---|---|---|--|--|---|---|---|--|---|--|---|--|-----|
|                                |   |                      |                       |                        |                                      |                    |                |                  |   | 11<br>Unrealized<br>Valuation<br>Increase /<br>(Decrease) | 12<br>Current Year's<br>(Amortization)<br>/ Accretion | 13<br>Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | 14<br>Total Change<br>in B. / A.C.V.<br>(11+12-13) | 15<br>Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. |   |   |  |   |  |   |  |     |
| <b>Bonds: U.S. Governments</b> |   |                      |                       |                        |                                      |                    |                |                  |   |   |   |  |  |   |   |   |  |   |  |   |  |     |
| 36183R-N6-6                    | GOVERNMENT NATIONAL<br>MORTGAGE A 4.1 POOL ID AK7613  |                      | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 24,562             | 24,562         | 25,790           | 25,446  |   | (70)  |  | (70)   |   | 24,562  |   |  |   |  | 588   | 09/15/2037   | 1.A |
| 36201M-NU-2                    | GOVERNMENT NATIONAL<br>MORTGAGE A 6 POOL ID 587303    |                      | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 866                | 866            | 887              | 873   |   | (1)   |  | (1)  |   | 866   |   |  |   |  | 30  | 09/15/2032   | 1.A |
| 36202D-UH-2                    | GOVERNMENT NATIONAL<br>MORTGAGE A 5.5 POOL ID 3284    |                      | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 564                | 564            | 567              | 566   |   |   |  |  |   | 564   |   |  |   |  | 18  | 09/20/2032   | 1.A |
| 36205G-AD-3                    | GOVERNMENT NATIONAL<br>MORTGAGE A 5 POOL ID 389804    |                      | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 342                | 342            | 343              | 342   |   |   |  |  |   | 342   |   |  |   |  | 10  | 01/15/2033   | 1.A |
| 38373S-W7-8                    | GOVERNMENT NATIONAL<br>MORTGAGE A 4.25 POOL ID N.A.   |                      | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 278                | 278            | 277              | 277   |   |   |  |  |   | 278   |   |  |   |  | 7   | 03/16/2033   | 1.A |
| 38378G-CY-2                    | GOVERNMENT NATIONAL<br>MORTGAGE A 3 POOL ID N.A.      |                      | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 20,638             | 20,638         | 21,631           | 21,137  |   | (41)  |  | (41)   |   | 20,638  |   |  |   |  | 361   | 11/20/2042   | 1.A |
| 38378K-RS-0                    | GOVERNMENT NATIONAL<br>MORTGAGE A 2.3886 POOL ID N.A. |                      | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 7,235              | 7,235          | 6,966            | 7,233   |   | 3   |  | 3  |   | 7,235   |   |  |   |  | 101   | 07/16/2043   | 1.A |
| 38378M-WY-7                    | GOVERNMENT NATIONAL<br>MORTGAGE A 2 POOL ID N.A.      |                      | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 25,161             | 25,161         | 25,051           | 25,063  |   | 32  |  | 32   |   | 25,161  |   |  |   |  | 293   | 12/16/2042   | 1.A |
| 38378T-X2-1                    | GOVERNMENT NATIONAL<br>MORTGAGE A 2.5 POOL ID N.A.    |                      | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 46,554             | 46,554         | 45,485           | 46,387  |   | 21  |  | 21   |   | 46,554  |   |  |   |  | 657   | 07/20/2041   | 1.A |
| 38378X-KN-0                    | GOVERNMENT NATIONAL<br>MORTGAGE A 3.5 POOL ID N.A.    |                      | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 7,584              | 7,584          | 7,290            | 7,320   |   | 94  |  | 94   |   | 7,584   |   |  |   |  | 155   | 11/16/2047   | 1.A |
| 38380J-8G-6                    | GOVERNMENT NATIONAL<br>MORTGAGE A 2.85 POOL ID N.A.   |                      | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 7,541              | 7,541          | 7,391            | 7,524   |   | 14  |  | 14   |   | 7,541   |   |  |   |  | 125   | 02/16/2058   | 1.A |
| 38380J-CY-2                    | GOVERNMENT NATIONAL<br>MORTGAGE A 2.6 POOL ID N.A.    |                      | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 9,543              | 9,543          | 9,473            | 9,502   |   | 5   |  | 5  |   | 9,543   |   |  |   |  | 145   | 01/16/2059   | 1.A |
| 38380J-H6-8                    | GOVERNMENT NATIONAL<br>MORTGAGE A 2.85 POOL ID N.A.   |                      | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 8,061              | 8,061          | 7,913            | 8,029   |   | 14  |  | 14   |   | 8,061   |   |  |   |  | 134   | 04/16/2050   | 1.A |
| 38380J-HK-7                    | GOVERNMENT NATIONAL<br>MORTGAGE A 2.35 POOL ID N.A.   |                      | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 6,346              | 6,346          | 6,112            | 6,263   |   | 27  |  | 27   |   | 6,346   |   |  |   |  | 87  | 04/16/2052   | 1.A |
| 38380J-TL-2                    | GOVERNMENT NATIONAL<br>MORTGAGE A 2.5 POOL ID N.A.    |                      | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 32,818             | 32,818         | 34,787           | 33,843  |   | (174)   |  | (174)  |   | 32,818  |   |  |   |  | 479   | 03/16/2035   | 1.A |
| 38380J-XC-7                    | GOVERNMENT NATIONAL<br>MORTGAGE A 2.5 POOL ID N.A.    |                      | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 11,330             | 11,330         | 10,906           | 11,170  |   | 36  |  | 36   |   | 11,330  |   |  |   |  | 165   | 11/16/2048   | 1.A |
| 38380J-XD-5                    | GOVERNMENT NATIONAL<br>MORTGAGE A 2.6 POOL ID N.A.    |                      | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 18,883             | 18,883         | 18,290           | 18,662  |   | 50  |  | 50   |   | 18,883  |   |  |   |  | 287   | 11/16/2048   | 1.A |
| 38380J-XJ-2                    | GOVERNMENT NATIONAL<br>MORTGAGE A 2.6 POOL ID N.A.    |                      | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 9,075              | 9,075          | 8,851            | 9,057   |   | 21  |  | 21   |   | 9,075   |   |  |   |  | 138   | 07/16/2051   | 1.A |
| 38380M-NX-5                    | GOVERNMENT NATIONAL<br>MORTGAGE A 3.25 POOL ID N.A.   |                      | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 8,535              | 8,535          | 8,365            | 8,518   |   | 14  |  | 14   |   | 8,535   |   |  |   |  | 162   | 11/16/2053   | 1.A |
| 38380R-4Q-0                    | GOVERNMENT NATIONAL<br>MORTGAGE A 1.75 POOL ID N.A.   |                      | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 55,772             | 55,772         | 56,374           | 56,245  |   | (65)  |  | (65)   |   | 55,772  |   |  |   |  | 569   | 09/16/2039   | 1.A |
| 38380V-4J-7                    | GOVERNMENT NATIONAL<br>MORTGAGE A 3.2 POOL ID N.A.    |                      | 08/01/2024            | MBS PAYDOWN            | XXX                                  | 6,257              | 6,257          | 6,274            | 6,263   |   |   |  |  |   | 6,257   |   |  |   |  | 116   | 03/20/2048   | 1.A |
| 38380X-VM-6                    | GOVERNMENT NATIONAL<br>MORTGAGE A 3.5 POOL ID N.A.    |                      | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 30,460             | 30,460         | 30,731           | 30,584  |   | (30)  |  | (30)   |   | 30,460  |   |  |   |  | 620   | 09/20/2047   | 1.A |
| 38380Y-WC-5                    | GOVERNMENT NATIONAL<br>MORTGAGE A 3 POOL ID N.A.      |                      | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 64,655             | 64,655         | 60,513           | 64,030  |   | 95  |  | 95   |   | 64,655  |   |  |   |  | 1,104   | 09/20/2046   | 1.A |
| 38381E-EM-6                    | GOVERNMENT NATIONAL<br>MORTGAGE A 1.5 POOL ID N.A.    |                      | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 41,582             | 41,582         | 40,745           | 40,881  |   | 94  |  | 94   |   | 41,582  |   |  |   |  | 364   | 09/16/2039   | 1.A |
| 38381H-JJ-1                    | GOVERNMENT NATIONAL<br>MORTGAGE A 2.25 POOL ID N.A.   |                      | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 29,612             | 29,612         | 28,053           | 28,622  |   | 281   |  | 281  |   | 29,612  |   |  |   |  | 389   | 03/16/2047   | 1.A |
| 38381H-QT-1                    | GOVERNMENT NATIONAL<br>MORTGAGE A 2.5 POOL ID N.A.    |                      | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 28,350             | 28,350         | 25,595           | 26,169  |   | 322   |  | 322  |   | 28,350  |   |  |   |  | 414   | 03/16/2063   | 1.A |
| 38381H-SH-5                    | GOVERNMENT NATIONAL<br>MORTGAGE A 2.5 POOL ID N.A.    |                      | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 57,055             | 57,055         | 52,473           | 53,516  |   | 987   |  | 987  |   | 57,055  |   |  |   |  | 852   | 05/16/2049   | 1.A |
| 38381H-ZN-4                    | GOVERNMENT NATIONAL<br>MORTGAGE A 3.25 POOL ID N.A.   |                      | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 22,726             | 22,726         | 21,220           | 21,709  |   | 235   |  | 235  |   | 22,726  |   |  |   |  | 431   | 02/16/2054   | 1.A |
| 38381J-CC-9                    | GOVERNMENT NATIONAL<br>MORTGAGE A 4 POOL ID N.A.      |                      | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 13,327             | 13,327         | 12,735           | 12,753  |   | 135   |  | 135  |   | 13,327  |   |  |   |  | 311   | 03/16/2053   | 1.A |

## SCHEDULE D - PART 4

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

| 1<br>CUSIP<br>Identification | 2<br>Description                                    | 3<br>Foreign | 4<br>Disposal<br>Date | 5<br>Name of Purchaser | 6<br>Number of<br>Shares of<br>Stock | 7<br>Consideration | 8<br>Par Value | 9<br>Actual Cost | 10<br>Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Change in Book / Adjusted Carrying Value                  |   |  |  |   | 16<br>Total Foreign<br>Exchange<br>Change in<br>B./A.C.V.<br>(11+12-13) | 17<br>Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal Date | 18<br>Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | 19<br>Realized Gain<br>(Loss) on<br>Disposal | 20<br>Total Gain<br>(Loss) on<br>Disposal | 21<br>Bond Interest /<br>Stock<br>Dividends<br>Received<br>During Year | 22<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol |            |     |
|------------------------------|---|--------------|-----------------------|------------------------|--------------------------------------|--------------------|----------------|------------------|---|---|---|--|--|---|---|---|---|--|---|--|--|------------|-----|
|                              |   |              |                       |                        |                                      |                    |                |                  |   | 11<br>Unrealized<br>Valuation<br>Increase /<br>(Decrease) | 12<br>Current Year's<br>(Amortization)<br>/ Accretion | 13<br>Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | 14<br>Total Change<br>in B. / A.C.V.<br>(11+12-13) | 15<br>Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. |   |   |   |  |   |  |  |            |     |
| 38381J-E3-7                  | GOVERNMENT NATIONAL<br>MORTGAGE A 5 POOL ID N.A.    |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 47,541             | 47,541         | 46,999           |   |   |   | 31   |  | 31  |   | 47,541  |   |  |   |  | 199  | 08/16/2040 | 1.A |
| 38381J-LJ-4                  | GOVERNMENT NATIONAL<br>MORTGAGE A 4.25 POOL ID N.A. |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 8,811              | 8,811          | 8,480            |   |   |   | 17   |  | 17  |   | 8,811   |   |  |   |  | 31   | 10/16/2062 | 1.A |
| 38381J-PU-5                  | GOVERNMENT NATIONAL<br>MORTGAGE A 4 POOL ID N.A.    |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 62,647             | 62,647         | 60,772           | 60,855  |   |   | 513  |  | 513   |   | 62,647  |   |  |   |  | 1,463  | 06/16/2050 | 1.A |
| 38381K-BL-7                  | GOVERNMENT NATIONAL<br>MORTGAGE A 4.25 POOL ID N.A. |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 8,998              | 8,998          | 8,672            |   |   |   | 19   |  | 19  |   | 8,998   |   |  |   |  | 43   | 10/16/2055 | 1.A |
| 38381V-QN-3                  | GOVERNMENT NATIONAL<br>MORTGAGE A 3.5 POOL ID N.A.  |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 180,361            | 180,361        | 186,561          | 180,884   |   |   | (153)  |  | (153)   |   | 180,361   |   |  |   |  | 3,203  | 05/20/2049 | 1.A |
| 38382F-WG-5                  | GOVERNMENT NATIONAL<br>MORTGAGE A 3 POOL ID N.A.    |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 46,700             | 46,700         | 49,582           | 47,497  |   |   | (230)  |  | (230)   |   | 46,700  |   |  |   |  | 800  | 10/20/2048 | 1.A |
| 38382H-QJ-2                  | GOVERNMENT NATIONAL<br>MORTGAGE A 3 POOL ID N.A.    |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 13,540             | 13,540         | 13,887           | 13,732  |   |   | (11)   |  | (11)  |   | 13,540  |   |  |   |  | 242  | 04/20/2050 | 1.A |
| 38382J-DW-3                  | GOVERNMENT NATIONAL<br>MORTGAGE A 3.5 POOL ID N.A.  |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 33,127             | 33,127         | 34,473           | 33,941  |   |   | (109)  |  | (109)   |   | 33,127  |   |  |   |  | 663  | 03/20/2049 | 1.A |
| 38382M-VJ-5                  | GOVERNMENT NATIONAL<br>MORTGAGE A 1.5 POOL ID N.A.  |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 68,246             | 68,246         | 69,494           | 69,184  |   |   | (57)   |  | (57)  |   | 68,246  |   |  |   |  | 596  | 01/20/2051 | 1.A |
| 38382Q-3G-3                  | GOVERNMENT NATIONAL<br>MORTGAGE A 1 POOL ID N.A.    |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 72,682             | 72,682         | 72,273           | 72,425  |   |   | 19   |  | 19  |   | 72,682  |   |  |   |  | 424  | 08/20/2050 | 1.A |
| 38382W-CS-4                  | GOVERNMENT NATIONAL<br>MORTGAGE A 1.5 POOL ID N.A.  |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 16,267             | 16,267         | 13,227           |   |   |   | 22   |  | 22  |   | 16,267  |   |  |   |  | 10   | 09/20/2050 | 1.A |
| 38383D-AT-5                  | GOVERNMENT NATIONAL<br>MORTGAGE A 1.75 POOL ID N.A. |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 107,476            | 107,476        | 92,228           |   |   |   | 228  |  | 228   |   | 107,476   |   |  |   |  | 11,20/2051   | 1.A        |     |
| 38383D-BE-7                  | GOVERNMENT NATIONAL<br>MORTGAGE A 1.75 POOL ID N.A. |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 44,866             | 44,866         | 39,300           |   |   |   | 35   |  | 35  |   | 44,866  |   |  |   |  | 11,20/2051   | 1.A        |     |
| 38383L-6R-6                  | GOVERNMENT NATIONAL<br>MORTGAGE A 5.5 POOL ID N.A.  |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 205,703            | 205,703        | 208,403          | 208,046   |   |   | (377)  |  | (377)   |   | 205,703   |   |  |   |  | 6,778  | 04/20/2049 | 1.A |
| 38383L-WR-7                  | GOVERNMENT NATIONAL<br>MORTGAGE A 5 POOL ID N.A.    |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 164,191            | 164,191        | 164,781          | 164,623   |   |   | (126)  |  | (126)   |   | 164,191   |   |  |   |  | 4,804  | 06/20/2043 | 1.A |
| 38383M-UB-2                  | GOVERNMENT NATIONAL<br>MORTGAGE A 3 POOL ID N.A.    |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 90,081             | 90,081         | 80,598           |   |   |   | 575  |  | 575   |   | 90,081  |   |  |   |  | 1,168  | 12/20/2050 | 1.A |
| 38383W-VK-9                  | GOVERNMENT NATIONAL<br>MORTGAGE A 5 POOL ID N.A.    |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 168,952            | 168,952        | 167,843          | 167,924   |   |   | 219  |  | 219   |   | 168,952   |   |  |   |  | 5,111  | 04/20/2050 | 1.A |
| 38383W-ZZ-2                  | GOVERNMENT NATIONAL<br>MORTGAGE A 6 POOL ID N.A.    |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 233,753            | 233,753        | 238,392          | 238,015   |   |   | (651)  |  | (651)   |   | 233,753   |   |  |   |  | 8,431  | 05/20/2050 | 1.A |
| 38383X-TJ-3                  | GOVERNMENT NATIONAL<br>MORTGAGE A 5.5 POOL ID N.A.  |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 175,611            | 175,611        | 178,656          | 178,343   |   |   | (418)  |  | (418)   |   | 175,611   |   |  |   |  | 5,652  | 11/20/2046 | 1.A |
| 38383X-XE-9                  | GOVERNMENT NATIONAL<br>MORTGAGE A 5.5 POOL ID N.A.  |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 327,436            | 327,436        | 328,715          | 328,575   |   |   | (323)  |  | (323)   |   | 327,436   |   |  |   |  | 10,886   | 03/20/2048 | 1.A |
| 38384A-2T-9                  | GOVERNMENT NATIONAL<br>MORTGAGE A 6.5 POOL ID N.A.  |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 314,185            | 314,185        | 319,782          | 319,209   |   |   | (1,839)  |  | (1,839)   |   | 314,185   |   |  |   |  | 12,098   | 12/20/2046 | 1.A |
| 38384A-F7-3                  | GOVERNMENT NATIONAL<br>MORTGAGE A 5.5 POOL ID N.A.  |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 401,367            | 401,367        | 402,370          | 402,185   |   |   | (321)  |  | (321)   |   | 401,367   |   |  |   |  | 13,126   | 10/20/2031 | 1.A |
| 38384A-J7-9                  | GOVERNMENT NATIONAL<br>MORTGAGE A 6 POOL ID N.A.    |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 246,387            | 246,387        | 248,398          | 248,187   |   |   | (831)  |  | (831)   |   | 246,387   |   |  |   |  | 8,853  | 11/20/2034 | 1.A |
| 38384A-P2-3                  | GOVERNMENT NATIONAL<br>MORTGAGE A 5 POOL ID N.A.    |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 129,605            | 129,605        | 124,502          | 124,603   |   |   | 575  |  | 575   |   | 129,605   |   |  |   |  | 3,740  | 05/20/2047 | 1.A |
| 38384B-KF-7                  | GOVERNMENT NATIONAL<br>MORTGAGE A 5.5 POOL ID N.A.  |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 82,610             | 82,610         | 82,713           | 82,707  |   |   | (16)   |  | (16)  |   | 82,610  |   |  |   |  | 2,652  | 01/20/2035 | 1.A |
| 38384B-L8-2                  | GOVERNMENT NATIONAL<br>MORTGAGE A 6 POOL ID N.A.    |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 52,657             | 52,657         | 53,266           | 53,239  |   |   | (90)   |  | (90)  |   | 52,657  |   |  |   |  | 1,844  | 05/20/2034 | 1.A |
| 38384C-B2-4                  | GOVERNMENT NATIONAL<br>MORTGAGE A 6 POOL ID N.A.    |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 182,900            | 182,900        | 182,900          | 182,900   |   |   |  |  |   |   | 182,900   |   |  |   |  | 6,724  | 06/20/2051 | 1.A |
| 38384C-JB-6                  | GOVERNMENT NATIONAL<br>MORTGAGE A 6 POOL ID N.A.    |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 385,413            | 385,413        | 387,114          | 387,010   |   |   | (440)  |  | (440)   |   | 385,413   |   |  |   |  | 13,982   | 07/20/2037 | 1.A |
| 38384C-QY-8                  | GOVERNMENT NATIONAL<br>MORTGAGE A 5.5 POOL ID N.A.  |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 434,998            | 434,998        | 429,153          | 429,517   |   |   | 1,271  |  | 1,271   |   | 434,998   |   |  |   |  | 14,661   | 08/20/2047 | 1.A |
| 38384C-TA-7                  | GOVERNMENT NATIONAL<br>MORTGAGE A 5.5 POOL ID N.A.  |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 589,070            | 589,070        | 583,455          | 583,892   |   |   | 1,452  |  | 1,452   |   | 589,070   |   |  |   |  | 19,385   | 03/20/2043 | 1.A |

## SCHEDULE D - PART 4

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

| 1<br>CUSIP<br>Identification   | 2<br>Description                                   | 3<br>Foreign | 4<br>Disposal<br>Date | 5<br>Name of Purchaser               | 6<br>Number of<br>Shares of<br>Stock | 7<br>Consideration | 8<br>Par Value | 9<br>Actual Cost | 10<br>Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Change in Book / Adjusted Carrying Value                  |   |  |  |   | 16<br>Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal Date | 17<br>Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | 18<br>Realized Gain<br>(Loss) on<br>Disposal | 19<br>Total Gain<br>(Loss) on<br>Disposal | 20<br>Bond Interest /<br>Stock<br>Dividends<br>Received<br>During Year | 21<br>Stated<br>Contractual<br>Maturity<br>Date | 22<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol |        |
|--|--|--------------|-----------------------|--------------------------------------|--------------------------------------|--------------------|----------------|------------------|---|---|---|--|--|---|---|---|--|---|--|---|--|--------|
|  |  |              |                       |                                      |                                      |                    |                |                  |   | 11<br>Unrealized<br>Valuation<br>Increase /<br>(Decrease) | 12<br>Current Year's<br>(Amortization)<br>/ Accretion | 13<br>Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | 14<br>Total Change<br>in B. / A.C.V.<br>(11+12-13) | 15<br>Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. |   |   |  |   |  |   |  |        |
| 38384D-EG-8  | GOVERNMENT NATIONAL<br>MORTGAGE A 6 POOL ID N.A.   |              | 09/01/2024            | MBS PAYDOWN                          | XXX                                  | 777,252            | 777,252        | 783,567          | 783,453   |   | (1,609)   |  | (1,609)  |   | 777,252   |   |  |   |  | 27,605  | 01/20/2050   | 1.A    |
| 38384D-NY-9  | GOVERNMENT NATIONAL<br>MORTGAGE A 6.5 POOL ID N.A. |              | 09/01/2024            | MBS PAYDOWN                          | XXX                                  | 893,753            | 893,753        | 905,763          | 905,586   |   | (2,759)   |  | (2,759)  |   | 893,753   |   |  |   |  | 33,504  | 11/20/2049   | 1.A    |
| 38384D-UC-9  | GOVERNMENT NATIONAL<br>MORTGAGE A 6.5 POOL ID N.A. |              | 09/01/2024            | MBS PAYDOWN                          | XXX                                  | 805,507            | 805,507        | 816,961          | 816,799   |   | (2,514)   |  | (2,514)  |   | 805,507   |   |  |   |  | 30,196  | 04/20/2050   | 1.A    |
| 38384E-AP-0  | GOVERNMENT NATIONAL<br>MORTGAGE A 6 POOL ID N.A.   |              | 09/01/2024            | MBS PAYDOWN                          | XXX                                  | 269,519            | 269,519        | 271,035          | 271,003   |   | (333)   |  | (333)  |   | 269,519   |   |  |   |  | 9,726   | 05/20/2050   | 1.A    |
| 38384E-JU-0  | GOVERNMENT NATIONAL<br>MORTGAGE A 6 POOL ID N.A.   |              | 09/01/2024            | MBS PAYDOWN                          | XXX                                  | 658,464            | 658,464        | 656,612          | 656,705   |   | 375   |  | 375  |   | 658,464   |   |  |   |  | 23,380  | 09/20/2045   | 1.A    |
| 38384E-Q3-2  | GOVERNMENT NATIONAL<br>MORTGAGE A 5.5 POOL ID N.A. |              | 09/01/2024            | MBS PAYDOWN                          | XXX                                  | 434,607            | 434,607        | 434,607          | 434,607   |   |   |  |  |   | 434,607   |   |  |   |  | 13,973  | 07/20/2050   | 1.A    |
| 38384E-VW-2  | GOVERNMENT NATIONAL<br>MORTGAGE A 7 POOL ID N.A.   |              | 09/01/2024            | MBS PAYDOWN                          | XXX                                  | 244,082            | 244,082        | 247,362          | 247,079   |   | (17,775)  |  | (17,775)   |   | 244,082   |   |  |   |  | 10,591  | 04/20/2039   | 1.A    |
| 38384E-VY-8  | GOVERNMENT NATIONAL<br>MORTGAGE A 7 POOL ID N.A.   |              | 09/01/2024            | MBS PAYDOWN                          | XXX                                  | 540,634            | 540,634        | 551,447          | 550,873   |   | (12,678)  |  | (12,678)   |   | 540,634   |   |  |   |  | 20,853  | 04/20/2047   | 1.A    |
| 38384F-AG-7  | GOVERNMENT NATIONAL<br>MORTGAGE A 6.5 POOL ID N.A. |              | 09/01/2024            | MBS PAYDOWN                          | XXX                                  | 1,092,413          | 1,092,413      | 1,106,409        | 1,106,131   |   | (3,161)   |  | (3,161)  |   | 1,092,413   |   |  |   |  | 42,853  | 12/20/2049   | 1.A    |
| 38384G-AL-4  | GOVERNMENT NATIONAL<br>MORTGAGE A 7 POOL ID N.A.   |              | 09/01/2024            | MBS PAYDOWN                          | XXX                                  | 781,010            | 781,010        | 799,925          | 799,107   |   | (10,061)  |  | (10,061)   |   | 781,010   |   |  |   |  | 32,738  | 01/20/2050   | 1.A    |
| 38384J-AM-6  | GOVERNMENT NATIONAL<br>MORTGAGE A 5 POOL ID N.A.   |              | 09/01/2024            | MBS PAYDOWN                          | XXX                                  | 52,614             | 52,614         | 52,475           |   |   | 14  |  | 14   |   | 52,614  |   |  |   |  | 1,097   | 02/20/2035   | 1.A    |
| 38384K-WW-7  | GOVERNMENT NATIONAL<br>MORTGAGE A 4.5 POOL ID N.A. |              | 09/01/2024            | MBS PAYDOWN                          | XXX                                  | 19,347             | 19,347         | 18,567           |   |   | 8   |  | 8  |   | 19,347  |   |  |   |  | 73  | 07/20/2053   | 1.A    |
| 38384M-TN-7  | GOVERNMENT NATIONAL<br>MORTGAGE A 5.5 POOL ID N.A. |              | 09/01/2024            | MBS PAYDOWN                          | XXX                                  | 24,572             | 24,572         | 24,376           |   |   | 8   |  | 8  |   | 24,572  |   |  |   |  | 364   | 02/20/2052   | 1.A    |
| 38384N-HM-0  | GOVERNMENT NATIONAL<br>MORTGAGE A 6 POOL ID N.A.   |              | 09/01/2024            | MBS PAYDOWN                          | XXX                                  | 67,054             | 67,054         | 68,118           |   |   | (63)  |  | (63)   |   | 67,054  |   |  |   |  | 1,007   | 02/20/2035   | 1.A    |
| 38384N-X3-4  | GOVERNMENT NATIONAL<br>MORTGAGE A 5.5 POOL ID N.A. |              | 09/01/2024            | MBS PAYDOWN                          | XXX                                  | 25,091             | 25,091         | 25,060           |   |   | 1   |  | 1  |   | 25,091  |   |  |   |  | 157   | 06/20/2051   | 1.A    |
| 912828-5W-6  | TSY INFIX N/B 0.875 15/01/29                       |              | 07/15/2024            | Post Sale Income                     | XXX                                  |                    |                |                  |   |   |   |  |  |   |   |   |  |   |  | (2,663)   | 01/15/2029   | 1.A    |
| 912828-V4-9  | TSY INFIX N/B 0.375 15/01/27                       |              | 07/15/2024            | Post Sale Income                     | XXX                                  |                    |                |                  |   |   |   |  |  |   |   |   |  |   |  | (1,193)   | 01/15/2027   | 1.A    |
| 912828-XL-9  | TSY INFIX N/B 0.375 15/07/25                       |              | 09/23/2024            | STIFEL NICOLAUS AND CO               | XXX                                  | 5,241,400          | 5,319,752      | 4,264,214        | 5,234,017   | (1,034,717)   | (13,725)  |  | (1,048,442)  |   | 4,185,575   |   | 1,055,825                                    | 1,055,825                                 | 23,553   | 07/15/2025                                      | 1.A  |        |
| 912828-Y3-8  | TSY INFIX N/B 0.75 15/07/28                        |              | 07/15/2024            | Post Sale Income                     | XXX                                  |                    |                |                  |   |   |   |  |  |   |   |   |  |   |  | (2,296)   | 07/15/2028   | 1.A    |
| 91282C-CA-7  | TSY INFIX N/B 0.125 15/04/26                       |              | 04/15/2024            | Post Sale Income                     | XXX                                  |                    |                |                  |   |   |   |  |  |   |   |   |  |   |  | (516)   | 04/15/2026   | 1.A    |
| 91282C-DX-6  | TSY INFIX N/B 0.125 15/01/32                       |              | 07/15/2024            | Post Sale Income                     | XXX                                  |                    |                |                  |   |   |   |  |  |   |   |   |  |   |  | (347)   | 01/15/2032   | 1.A    |
| 91282C-HP-9  | TSY INFIX N/B 1.375 15/07/33                       |              | 07/15/2024            | Post Sale Income                     | XXX                                  |                    |                |                  |   |   |   |  |  |   |   |   |  |   |  | (13,917)  | 07/15/2033   | 1.A    |
| 91282C-LH-2  | US TREASURY N/B 3.75 31/08/26                      |              | 09/17/2024            | CREDIT SUISSE NY                     | XXX                                  | 1,478,918          | 1,475,000      | 1,474,193        |   |   | 14  |  | 14   |   | 1,474,207   |   | 4,711  | 4,711                                     | 2,750  | 08/31/2026                                      | 1.A  |        |
| 0109999999 - Bonds: U.S. Governments   |  |              |                       |                                      |                                      | 18,898,130         | 18,972,564     | 17,958,767       | 16,970,836  | (1,034,717)   | (63,175)  |  | (1,097,892)  |   | 17,837,595  |   | 1,060,535                                    | 1,060,535                                 | 410,166  | XXX   | XXX  |        |
| <b>Bonds: U.S. States, Territories and Possessions</b>                           |  |              |                       |                                      |                                      |                    |                |                  |   |   |   |  |  |   |   |   |  |   |  |   |  |        |
| 011770-4E-1  | ALASKA ST 5  |              | 08/15/2024            | CORPORATE ACTIONS                    | XXX                                  | 896,000            | 875,000        | 1,075,751        | 912,998   |   | (14,814)  |  | (14,814)   |   | 898,184   |   | (2,184)                                      | (2,184)                                   | 45,451   | 08/01/2032                                      | 1.D FE   |        |
| 574193-SL-3  | MARYLAND ST 4                                      |              | 07/25/2024            | FIRST TENNESSEE BANK N.A.            | XXX                                  | 2,076,020          | 2,000,000      | 2,510,360        | 2,345,849   |   | (30,884)  |  | (30,884)   |   | 2,314,965   |   | (238,945)                                    | (238,945)                                 | 69,111   | 03/15/2034                                      | 1.A FE   |        |
| 57582R-LY-0  | MASSACHUSETTS ST 5                                 |              | 07/24/2024            | ROBERTWB                             | XXX                                  | 1,315,949          | 1,270,000      | 1,500,238        | 1,347,089   |   | (14,541)  |  | (14,541)   |   | 1,332,549   |   | (16,600)                                     | (16,600)                                  | 41,275   | 12/01/2033                                      | 1.B FE   |        |
| 76222R-VV-1  | RHODE ISLAND ST & PROVIDENCE P 5                   |              | 07/24/2024            | ROBERTWB                             | XXX                                  | 2,100,480          | 2,000,000      | 2,457,380        | 2,177,825   |   | (27,221)  |  | (27,221)   |   | 2,150,603   |   | (50,123)                                     | (50,123)                                  | 98,333   | 08/01/2031                                      | 1.C FE   |        |
| 0509999999 - Bonds: U.S. States, Territories and Possessions                     |  |              |                       |                                      |                                      | 6,388,449          | 6,145,000      | 7,543,730        | 6,783,761   |   | (87,460)  |  | (87,460)   |   | 6,696,301   |   | (307,853)                                    | (307,853)                                 | 254,171  | XXX   | XXX  |        |
| <b>Bonds: U.S. Political Subdivisions of States, Territories and Possessions</b> |  |              |                       |                                      |                                      |                    |                |                  |   |   |   |  |  |   |   |   |  |   |  |   |  |        |
| 014464-YH-8  | ALEDO TX INDEP SCH DIST 5                          |              | 08/13/2024            | ROBERT W. BAIRD LIMITED              | XXX                                  | 92,620             | 90,000         | 111,623          | 75,089  |   | (8,303)   |  | (8,303)  |   | 66,786  |   | 25,834                                       | 25,834                                    | 4,488  | 02/15/2043                                      | 1.A FE   |        |
| 014464-YK-1  | ALEDO TX INDEP SCH DIST 5                          |              | 08/13/2024            | ROBERT W. BAIRD LIMITED              | XXX                                  | 164,658            | 160,000        | 198,440          | 133,492   |   | (14,762)  |  | (14,762)   |   | 118,731   |   | 45,927                                       | 45,927                                    | 7,978  | 02/15/2043                                      | 1.A FE   |        |
| 014464-YL-9  | ALEDO TX INDEP SCH DIST 5                          |              | 08/13/2024            | ROBERT W. BAIRD LIMITED              | XXX                                  | 885,756            | 870,000        | 1,079,018        | 725,865   |   | (80,267)  |  | (80,267)   |   | 645,599   |   | 240,157                                      | 240,157                                   | 43,379   | 02/15/2043                                      | 1.A FE   |        |
| 05914F-VS-6  | BALTIMORE CNTY MD 5                                |              | 08/23/2024            | SECURITY CALLED BY ISSUER at 100.000 | XXX                                  | 500,000            | 500,000        | 596,715          | 506,646   |   | (6,646)   |  | (6,646)  |   | 500,000   |   |  |   |  | 26,530  | 08/01/2037   | 1.A FE |
| 080869-JY-7  | BELTON MO 5  |              | 08/06/2024            | FIRSTTEN                             | XXX                                  | 522,760            | 500,000        | 612,555          | 541,033   |   | (7,574)   |  | (7,574)  |   | 533,459   |   | (10,699)                                     | (10,699)                                  | 23,333   | 03/01/2029                                      | 1.D FE   |        |

## SCHEDULE D - PART 4

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

| 1<br>CUSIP<br>Identification   | 2<br>Description                 | 3<br>Foreign | 4<br>Disposal<br>Date | 5<br>Name of Purchaser               | 6<br>Number of<br>Shares of<br>Stock | 7<br>Consideration | 8<br>Par Value | 9<br>Actual Cost | 10<br>Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Change in Book / Adjusted Carrying Value                  |   |  |  |   | 16<br>Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal Date | 17<br>Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | 18<br>Realized Gain<br>(Loss) on<br>Disposal | 19<br>Total Gain<br>(Loss) on<br>Disposal | 20<br>Bond Interest /<br>Stock<br>Dividends<br>Received<br>During Year | 21<br>Stated<br>Contractual<br>Maturity<br>Date | 22<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol |
|--|----------------------------------|--------------|-----------------------|--------------------------------------|--------------------------------------|--------------------|----------------|------------------|---|---|---|--|--|---|---|---|--|---|--|---|--|
|  |                                  |              |                       |                                      |                                      |                    |                |                  |   | 11<br>Unrealized<br>Valuation<br>Increase /<br>(Decrease) | 12<br>Current Year's<br>(Amortization)<br>/ Accretion | 13<br>Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | 14<br>Total Change<br>in B. / A.C.V.<br>(11+12-13) | 15<br>Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. |   |   |  |   |  |   |  |
| 235219-KK-7  | DALLAS TX 5                      |              | 07/29/2024            | SECURITY CALLED BY ISSUER at 100,000 | XXX                                  | 1,000,000          | 1,000,000      | 1,179,830        | 1,002,890   |   | (2,890)   |  | (2,890)  |   | 1,000,000   |   |  |   | 47,778   | 02/15/2027                                      | 1.D FE   |
| 426056-G2-7  | HENRICO CNTY VA 5                |              | 07/18/2024            | STIFEL NICOLAUS AND CO               | XXX                                  | 2,121,880          | 2,000,000      | 2,514,920        | 2,202,329   |   | (30,217)  |  | (30,217)   |   | 2,172,112   | (50,232)  | (50,232)                                     | 96,667                                    | 08/01/2028   | 1.A FE  |  |
| 44256P-GP-2  | HOWARD CNTY MD 5                 |              | 07/18/2024            | STIFEL NICOLAUS AND CO               | XXX                                  | 3,117,075          | 2,990,000      | 3,629,860        | 3,211,646   |   | (37,941)  |  | (37,941)   |   | 3,173,705   | (56,630)  | (56,630)                                     | 138,703                                   | 02/15/2031   | 1.A FE  |  |
| 492692-PW-2  | KETTERING OH CITY SCH DIST 5.25  |              | 07/25/2024            | FIRSTTEN D. A. DAVIDSON & CO. INC.   | XXX                                  | 1,075,800          | 1,000,000      | 1,146,990        | 1,075,026   |   | (5,122)   |  | (5,122)  |   | 1,069,905   | 5,895   | 5,895  | 34,271                                    | 12/01/2031   | 1.C FE  |  |
| 514282-VF-6  | LANCASTER PA 5                   |              | 07/22/2024            | DADAVINC                             | XXX                                  | 2,180,781          | 2,125,000      | 2,565,746        | 2,237,916   |   | (26,619)  |  | (26,619)   |   | 2,211,298   | (30,516)  | (30,516)                                     | 77,326                                    | 11/01/2027   | 1.E FE  |  |
| 815628-HE-5  | SEDGWICK CNTY KS UNIF SCH DIST 5 |              | 07/25/2024            | FIRSTTEN                             | XXX                                  | 2,558,856          | 2,335,000      | 3,112,158        | 2,703,110   |   | (34,667)  |  | (34,667)   |   | 2,668,443   | (109,586)   | (109,586)                                    | 95,670                                    | 10/01/2029   | 1.D FE  |  |
| 889278-VR-5  | TOLEDO OH 5                      |              | 07/25/2024            | FIRSTTEN                             | XXX                                  | 1,077,651          | 1,055,000      | 1,235,057        | 1,100,138   |   | (8,492)   |  | (8,492)  |   | 1,091,646   | (13,995)  | (13,995)                                     | 34,434                                    | 12/01/2026   | 1.E FE  |  |
| 986523-TK-4  | YORK CNTY SC SCH DIST #3         |              | 07/25/2024            | FIRSTTEN                             | XXX                                  | 2,466,056          | 2,365,000      | 2,898,166        | 2,553,940   |   | (33,066)  |  | (33,066)   |   | 2,520,873   | (54,817)  | (54,817)                                     | 106,753                                   | 03/01/2031   | 1.C FE  |  |
| 0709999999 - Bonds: U.S. Political Subdivisions of States, Territories and Possessions |                                  |              |                       |                                      |                                      | 17,763,893         | 16,990,000     | 20,881,077       | 18,069,121  |   | (296,566)   |  | (296,566)  |   | 17,772,555  | (8,662)   | (8,662)                                      | 737,310                                   | 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

|             |  |  |            |                                      |     |            |            |            |            |  |          |  |          |            |           |           |           |            |            |            |        |
|-------------|--|--|------------|--------------------------------------|-----|------------|------------|------------|------------|--|----------|--|----------|------------|-----------|-----------|-----------|------------|------------|------------|--------|
| 010268-AN-0 | ALABAMA FEDERAL AID HIGHWAY FI 5                 |  | 09/01/2024 | SECURITY CALLED BY ISSUER at 100,000 | XXX | 2,150,000  | 2,150,000  | 2,543,300  | 2,182,378  |  | (32,378) |  | (32,378) |            | 2,150,000 |           |           |            | 107,500    | 09/01/2028 | 1.A FE |
| 097464-ZE-4 | BOISE ID ST UNIV REVENUES 5                      |  | 08/07/2024 | ROBERT W. BAIRD LIMITED ROBERTWB     | XXX | 2,044,340  | 2,000,000  | 2,431,190  | 2,113,890  |  | (30,022) |  | (30,022) |            | 2,083,868 | (39,528)  | (39,528)  | 85,278     | 04/01/2033 | 1.E FE     |        |
| 160853-ST-5 | CHARLOTTE-MECKLENBURG NC HOSP 5                  |  | 08/08/2024 | DEAN WITTER REYNOLDS INC             | XXX | 509,500    | 500,000    | 565,970    | 516,784    |  | (4,883)  |  | (4,883)  |            | 511,901   | (2,401)   | (2,401)   | 26,667     | 01/15/2036 | 1.D FE     |        |
| 20775H-DL-4 | CONNECTICUT ST HSG FIN AUTH HS 1.65              |  | 07/23/2024 | BREAN CAPITAL LLC                    | XXX | 1,104,313  | 1,250,000  | 1,258,875  | 1,255,293  |  | (665)    |  | (665)    |            | 1,254,627 | (150,315) | (150,315) | 14,266     | 05/15/2028 | 1.A FE     |        |
| 20775H-DM-2 | CONNECTICUT ST HSG FIN AUTH HS 1.7               |  | 07/23/2024 | BREAN CAPITAL LLC                    | XXX | 1,277,158  | 1,465,000  | 1,475,988  | 1,471,851  |  | (769)    |  | (769)    |            | 1,471,082 | (193,924) | (193,924) | 17,226     | 11/15/2028 | 1.A FE     |        |
| 240523-UK-4 | DE KALB CNTY GA WTR & SWR REVE 5.25              |  | 08/06/2024 | FIRSTTEN                             | XXX | 911,059    | 875,000    | 1,082,760  | 960,864    |  | (5,016)  |  | (5,016)  |            | 955,848   | (44,789)  | (44,789)  | 39,047     | 10/01/2032 | 1.C FE     |        |
| 25483V-A7-9 | DIST OF COLUMBIA REVENUE 3.85                    |  | 09/30/2024 | SECURITY CALLED BY ISSUER at 100,000 | XXX | 1,310,000  | 1,310,000  | 1,283,459  | 1,292,396  |  | 11,198   |  | 11,198   |            | 1,303,594 | 6,406     | 6,406     | 54,638     | 02/28/2025 | 1.G FE     |        |
| 30305L-AJ-1 | FRESB MULTIFAMILY MORTGAGE PAS 2.92 POOL ID N.A. |  | 09/01/2024 | MBS PAYDOWN                          | XXX | 143,983    | 143,983    | 135,029    | 135,301    |  | 2,400    |  | 2,400    |            | 143,983   |           |           |            | 2,155      | 08/25/2027 | 1.A    |
| 303867-KZ-7 | FAIRFAX CNTY VA SWR REVENUE 5                    |  | 07/17/2024 | FREDDIEMAC STRIP 3 POOL ID N.A.      | XXX | 2,635,500  | 2,510,000  | 3,119,754  | 2,741,030  |  | (34,659) |  | (34,659) |            | 2,706,371 | (70,871)  | (70,871)  | 126,546    | 07/15/2032 | 1.A FE     |        |
| 3128HX-SS-5 | FEDERAL HOME LOAN BANK 5.05                      |  | 09/01/2024 | MBS PAYDOWN                          | XXX | 5,478      | 5,478      | 5,731      | 5,622      |  | (11)     |  | (11)     |            | 5,478     |           |           |            | 93         | 08/15/2042 | 1.A    |
| 3130AW-DW-7 | FEDERAL HOME LOAN BANK 5.5                       |  | 16/09/27   | SECURITY CALLED BY ISSUER at 100,000 | XXX | 3,000,000  | 3,000,000  | 3,000,000  | 3,000,000  |  |          |  |          | 3,000,000  |           |           |           | 151,500    | 09/16/2027 | 1.B FE     |        |
| 3130AY-A2-2 | FEDERAL HOME LOAN BANK 5.5                       |  | 21/12/26   | SECURITY CALLED BY ISSUER at 100,000 | XXX | 5,000,000  | 5,000,000  | 5,000,000  | 5,000,000  |  |          |  |          | 5,000,000  |           |           |           | 206,250    | 12/21/2026 | 1.B FE     |        |
| 3132AC-M8-0 | FREDDIE MAC 3.5 POOL ID ZT0383                   |  | 09/01/2024 | MBS PAYDOWN                          | XXX | 43,266     | 43,266     | 46,099     | 50,767     |  | (369)    |  | (369)    |            | 43,266    |           |           |            | 1,028      | 03/01/2048 | 1.A    |
| 3132HT-DQ-6 | FREDDIE MAC PAYDOWN                              |  | 09/01/2024 |                                      | XXX | 40,507     | 40,507     | 44,052     | 43,665     |  | (256)    |  | (256)    |            | 40,507    |           |           |            | 850        | 10/15/2042 | 1.A    |
| 3133AA-TM-8 | FREDDIE MAC 3 POOL ID QA9556                     |  | 09/01/2024 | MBS PAYDOWN                          | XXX | 21,450     | 21,450     | 22,771     | 22,755     |  | (180)    |  | (180)    |            | 21,450    | 373       | 373       | 05/01/2050 | 1.A        |            |        |
| 3133A7-3J-6 | FREDDIE MAC 3 POOL ID QB1701                     |  | 09/01/2024 | MBS PAYDOWN                          | XXX | 101,303    | 101,303    | 107,825    | 107,081    |  | (404)    |  | (404)    |            | 101,303   | 1,865     | 1,865     | 08/01/2050 | 1.A        |            |        |
| 3133AA-JW-3 | FREDDIE MAC 2.5 POOL ID QB3877                   |  | 09/01/2024 | MBS PAYDOWN                          | XXX | 17,733     | 17,733     | 18,720     | 18,645     |  | (32)     |  | (32)     |            | 17,733    | 259       | 259       | 09/01/2050 | 1.A        |            |        |
| 3133EP-EC-5 | SECURITY CALLED BY ISSUER at 28/03/33            |  | 08/30/2024 | 100,000                              | XXX | 3,312,000  | 3,312,000  | 3,288,816  | 3,289,458  |  | 1,235    |  | 1,235    |            | 3,290,692 | 21,308    | 21,308    | 181,126    | 03/28/2033 | 1.B FE     |        |
| 3133GB-E4-2 | FREDDIE MAC 2 POOL ID QN4655                     |  | 09/01/2024 | MBS PAYDOWN                          | XXX | 115,613    | 115,613    | 121,213    | 120,344    |  | (658)    |  | (658)    |            | 115,613   |           |           |            | 1,416      | 12/01/2035 | 1.A    |
| 3134GY-A7-7 | FREDDIE MAC 5.25 21/03/25                        |  | 09/21/2024 | 100,000                              | XXX | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 |  |          |  |          | 10,000,000 |           |           |           | 393,750    | 03/21/2025 | 1.B FE     |        |
| 3134GY-T5-1 | FREDDIE MAC 5.65 28/05/26                        |  | 08/28/2024 | SECURITY CALLED BY ISSUER at 100,000 | XXX | 5,000,000  | 5,000,000  | 5,000,000  | 5,000,000  |  |          |  |          | 5,000,000  |           |           |           | 211,875    | 05/28/2026 | 1.B FE     |        |
| 3134H1-AE-3 | FREDDIE MAC 5.5 28/08/26                         |  | 08/28/2024 | SECURITY CALLED BY ISSUER at 100,000 | XXX | 3,000,000  | 3,000,000  | 3,000,000  | 3,000,000  |  |          |  |          | 3,000,000  |           |           |           | 165,000    | 08/28/2026 | 1.B FE     |        |
| 3134H1-AG-8 | FREDDIE MAC 5.8 22/08/28                         |  | 08/22/2024 | SECURITY CALLED BY ISSUER at 100,000 | XXX | 3,000,000  | 3,000,000  | 3,000,000  | 3,000,000  |  |          |  |          | 3,000,000  |           |           |           | 174,000    | 08/22/2028 | 1.B FE     |        |
| 3134H1-ER-0 | FREDDIE MAC 5.875 27/09/28                       |  | 09/27/2024 | SECURITY CALLED BY ISSUER at 100,000 | XXX | 5,000,000  | 5,000,000  | 5,000,000  | 5,000,000  |  |          |  |          | 5,000,000  |           |           |           | 292,118    | 09/27/2028 | 1.B FE     |        |
| 3136A1-BB-0 | FANNIE MAE 2 POOL ID N.A.                        |  | 09/01/2024 | MBS PAYDOWN                          | XXX | 15,666     | 15,666     | 15,067     | 15,388     |  | 44       |  | 44       |            | 15,666    | 183       | 183       | 03/25/2041 | 1.A        |            |        |

## SCHEDULE D - PART 4

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

| 1<br>CUSIP<br>Identification | 2<br>Description                   | 3<br>Foreign | 4<br>Disposal<br>Date | 5<br>Name of Purchaser | 6<br>Number of<br>Shares of<br>Stock | 7<br>Consideration | 8<br>Par Value | 9<br>Actual Cost | 10<br>Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Change in Book / Adjusted Carrying Value                  |   |  |  |   | 16<br>Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal Date | 17<br>Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | 18<br>Realized Gain<br>(Loss) on<br>Disposal | 19<br>Total Gain<br>(Loss) on<br>Disposal | 20<br>Bond Interest /<br>Stock<br>Dividends<br>Received<br>During Year | 21<br>Stated<br>Contractual<br>Maturity<br>Date | 22<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol |     |  |
|------------------------------|------------------------------------|--------------|-----------------------|------------------------|--------------------------------------|--------------------|----------------|------------------|---|---|---|--|--|---|---|---|--|---|--|---|--|-----|--|
|                              |                                    |              |                       |                        |                                      |                    |                |                  |   | 11<br>Unrealized<br>Valuation<br>Increase /<br>(Decrease) | 12<br>Current Year's<br>(Amortization /<br>Accretion) | 13<br>Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | 14<br>Total Change<br>in B. / A.C.V.<br>(11+12-13) | 15<br>Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. |   |   |  |   |  |   |  |     |  |
| 3136A1-QT-5                  | FANNIE MAE 3.5 POOL ID N.A.        |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 22,414             | 22,414         | 22,414           |   |   |   |  |  |   | 22,414  |   |  |   |  | 454   | 10/25/2026   | 1.A |  |
| 3136A3-KN-0                  | FANNIE MAE 3.5 POOL ID N.A.        |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 111,554            | 111,554        | 114,133          | 111,574   |   | (8)   |  | (8)  |   | 111,554   |   |  |   |  | 2,279   | 10/25/2040   | 1.A |  |
| 3136A8-3H-1                  | FANNIE MAE 2 POOL ID N.A.          |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 10,105             | 10,105         | 10,016           | 10,065  |   | 10  |  | 10   |   | 10,105  |   |  |   |  | 122   | 01/25/2042   | 1.A |  |
| 3136A9-BK-3                  | FANNIE MAE 3.5 POOL ID N.A.        |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 12,479             | 12,479         | 13,341           | 12,776  |   | (24)  |  | (24)   |   | 12,479  |   |  |   |  | 260   | 10/25/2042   | 1.A |  |
| 3136AB-J7-9                  | FANNIE MAE 3.5 POOL ID N.A.        |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 2,480              | 2,480          | 2,591            | 2,514   |   | (3)   |  | (3)  |   | 2,480   |   |  |   |  | 51  | 10/25/2042   | 1.A |  |
| 3136AB-QX-4                  | FANNIE MAE 2 POOL ID N.A.          |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 5,964              | 5,964          | 5,981            | 5,971   |   | (1)   |  | (1)  |   | 5,964   |   |  |   |  | 70  | 02/25/2033   | 1.A |  |
| 3136AD-3Y-3                  | FANNIE MAE 1.25 POOL ID N.A.       |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 7,271              | 7,271          | 6,921            | 7,128   |   | 11  |  | 11   |   | 7,271   |   |  |   |  | 53  | 04/25/2043   | 1.A |  |
| 3136AK-SC-8                  | FANNIE MAE 2.5 POOL ID N.A.        |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 91,352             | 91,352         | 87,070           | 89,464  |   | 257   |  | 257  |   | 91,352  |   |  |   |  | 1,344   | 08/25/2034   | 1.A |  |
| 3136AP-GW-6                  | FANNIE MAE 3 POOL ID N.A.          |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 124,150            | 124,150        | 127,545          | 124,258   |   | (249)   |  | (249)  |   | 124,150   |   |  |   |  | 2,510   | 09/25/2038   | 1.A |  |
| 3136AW-EK-9                  | FANNIE MAE 3.5 POOL ID N.A.        |              | 08/01/2024            | MBS PAYDOWN            | XXX                                  | 54,136             | 54,136         | 56,839           | 54,146  |   | (16)  |  | (16)   |   | 54,136  |   |  |   |  | 1,193   | 04/25/2030   | 1.A |  |
| 3136AX-FG-5                  | FANNIE MAE 3 POOL ID N.A.          |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 53,773             | 53,773         | 49,437           | 49,455  |   | 425   |  | 425  |   | 53,773  |   |  |   |  | 979   | 05/25/2046   | 1.A |  |
|                              | FANNIEMAE-ACES 2.6145 POOL ID N.A. |              |                       |                        |                                      |                    |                |                  |   |   |   |  |  |   |   |   |  |   |  |   |  |     |  |
| 3136AY-6S-7                  | FANNIEMAE-ACES 3.7007 POOL ID N.A. |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 1,498,271          | 1,498,271      | 1,603,150        | 1,506,874   |   | (8,579)   |  | (8,579)  |   | 1,498,271   |   |  |   |  | 24,330  | 11/25/2024   | 1.A |  |
| 3136B2-7L-0                  | FANNIEMAE-ACES 3.7007 POOL ID N.A. |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 4,141              | 4,141          | 4,842            | 4,413   |   | (63)  |  | (63)   |   | 4,141   |   |  |   |  | 88  | 08/25/2028   | 1.A |  |
| 3136B2-EF-5                  | FANNIE MAE 3 POOL ID N.A.          |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 42,457             | 42,457         | 44,858           | 44,378  |   | (139)   |  | (139)  |   | 42,457  |   |  |   |  | 745   | 06/25/2048   | 1.A |  |
| 3136B2-RL-8                  | FANNIE MAE 3 POOL ID N.A.          |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 5,742              | 5,742          | 5,930            | 5,887   |   | (18)  |  | (18)   |   | 5,742   |   |  |   |  | 101   | 05/25/2048   | 1.A |  |
| 3136B3-BX-7                  | FANNIE MAE 3.5 POOL ID N.A.        |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 43,642             | 43,642         | 43,463           | 43,538  |   | 20  |  | 20   |   | 43,642  |   |  |   |  | 917   | 08/25/2050   | 1.A |  |
| 3136B3-DG-2                  | FANNIE MAE 4 POOL ID N.A.          |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 24,611             | 24,611         | 24,906           | 24,777  |   | (34)  |  | (34)   |   | 24,611  |   |  |   |  | 582   | 09/25/2050   | 1.A |  |
| 3136B4-MA-3                  | FANNIE MAE 3.5 POOL ID N.A.        |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 68,139             | 68,139         | 68,586           | 68,179  |   | (11)  |  | (11)   |   | 68,139  |   |  |   |  | 1,448   | 08/25/2047   | 1.A |  |
| 3136B6-3P-6                  | FANNIE MAE 3 POOL ID N.A.          |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 43,448             | 43,448         | 46,231           | 45,846  |   | (160)   |  | (160)  |   | 43,448  |   |  |   |  | 761   | 11/25/2059   | 1.A |  |
|                              | FANNIEMAE-ACES 2.522 POOL ID N.A.  |              |                       |                        |                                      |                    |                |                  |   |   |   |  |  |   |   |   |  |   |  |   |  |     |  |
| 3136B6-XJ-7                  | FANNIEMAE-ACES 2.522 POOL ID N.A.  |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 9,203              | 9,203          | 9,785            | 9,480   |   | (55)  |  | (55)   |   | 9,203   |   |  |   |  | 138   | 08/25/2029   | 1.A |  |
| 3136B8-KS-3                  | FANNIE MAE 2.5 POOL ID N.A.        |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 3,552              | 3,552          | 3,654            | 3,619   |   | (5)   |  | (5)  |   | 3,552   |   |  |   |  | 52  | 02/25/2050   | 1.A |  |
| 3136BA-TZ-7                  | FANNIE MAE 2 POOL ID N.A.          |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 35,089             | 35,089         | 35,698           | 35,527  |   | (36)  |  | (36)   |   | 35,089  |   |  |   |  | 427   | 07/25/2050   | 1.A |  |
| 3136BB-GT-3                  | FANNIE MAE 5 POOL ID N.A.          |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 21,492             | 21,492         | 23,728           | 23,442  |   | (192)   |  | (192)  |   | 21,492  |   |  |   |  | 629   | 07/25/2050   | 1.A |  |
| 3136BC-N5-5                  | FANNIE MAE 2 POOL ID N.A.          |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 65,182             | 65,182         | 67,239           | 66,957  |   | (80)  |  | (80)   |   | 65,182  |   |  |   |  | 752   | 12/25/2050   | 1.A |  |
| 3136BD-5C-8                  | FANNIE MAE 1.25 POOL ID N.A.       |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 20,002             | 20,002         | 16,339           |   |   | 15  |  | 15   |   | 20,002  |   |  |   |  | 11,25/2050                                      | 1.A  |     |  |
| 3136BD-DA-3                  | FANNIE MAE 2 POOL ID N.A.          |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 698                | 698            | 717              | 785   |   | (4)   |  | (4)  |   | 698   |   |  |   |  | 8   | 10/25/2050   | 1.A |  |
| 3136BD-F8-6                  | FANNIE MAE 1.25 POOL ID N.A.       |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 87,397             | 87,397         | 88,489           | 88,812  |   | (67)  |  | (67)   |   | 87,397  |   |  |   |  | 636   | 02/25/2041   | 1.A |  |
| 3136BD-PX-0                  | FANNIE MAE 2 POOL ID N.A.          |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 86,433             | 86,433         | 89,823           | 89,350  |   | (134)   |  | (134)  |   | 86,433  |   |  |   |  | 990   | 01/25/2051   | 1.A |  |
| 3136BD-V6-2                  | FANNIE MAE 1 POOL ID N.A.          |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 65,870             | 65,870         | 56,345           |   |   | 117   |  | 117  |   | 65,870  |   |  |   |  | 27  | 02/25/2036   | 1.A |  |
| 3136BD-W3-8                  | FANNIE MAE 1.5 POOL ID N.A.        |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 44,547             | 44,547         | 44,972           | 44,956  |   | (23)  |  | (23)   |   | 44,547  |   |  |   |  | 361   | 02/25/2051   | 1.A |  |
| 3136BF-JK-7                  | FANNIE MAE 1.25 POOL ID N.A.       |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 75,469             | 75,469         | 75,221           | 75,300  |   | 13  |  | 13   |   | 75,469  |   |  |   |  | 557   | 05/25/2050   | 1.A |  |
| 3136BJ-JD-8                  | FANNIE MAE 1.5 POOL ID N.A.        |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 62,055             | 62,055         | 50,972           |   |   | 42  |  | 42   |   | 62,055  |   |  |   |  | 19  | 05/25/2051   | 1.A |  |
| 3136BJ-JM-5                  | FANNIE MAE 1.5 POOL ID N.A.        |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 38,657             | 38,657         | 32,907           |   |   | 42  |  | 42   |   | 38,657  |   |  |   |  | 10/25/2050                                      | 1.A  |     |  |
| 3136BK-ED-0                  | FANNIE MAE 2 POOL ID N.A.          |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 157,411            | 157,411        | 135,005          |   |   | 923   |  | 923  |   | 157,411   |   |  |   |  | 693   | 08/25/2049   | 1.A |  |
| 3136BK-Q2-1                  | FANNIE MAE 1.5 POOL ID N.A.        |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 27,669             | 27,669         | 23,614           |   |   | 43  |  | 43   |   | 27,669  |   |  |   |  | 805   | 08/25/2051   | 1.A |  |
| 3136BL-LV-0                  | FANNIE MAE 3 POOL ID N.A.          |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 267,335            | 267,335        | 275,773          | 274,593   |   | (564)   |  | (564)  |   | 267,335   |   |  |   |  | 4,653   | 05/25/2050   | 1.A |  |
| 3136BL-QC-7                  | FANNIE MAE 2 POOL ID N.A.          |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 74,505             | 74,505         | 74,424           | 74,432  |   | 4   |  | 4  |   | 74,505  |   |  |   |  | 789   | 10/25/2051   | 1.A |  |
| 3136BM-5W-4                  | FANNIE MAE 4 POOL ID N.A.          |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 129,188            | 129,188        | 130,520          | 130,401   |   | (108)   |  | (108)  |   | 129,188   |   |  |   |  | 3,021   | 03/25/2049   | 1.A |  |
| 3136BN-X6-8                  | FANNIE MAE 4 POOL ID N.A.          |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 89,388             | 89,388         | 83,969           | 84,164  |   | 735   |  | 735  |   | 89,388  |   |  |   |  | 2,092   | 06/25/2049   | 1.A |  |
| 3136BP-C9-0                  | FANNIE MAE 5 POOL ID N.A.          |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 190,535            | 190,535        | 188,987          | 189,107   |   | 229   |  | 229  |   | 190,535   |   |  |   |  | 5,540   | 07/25/2045   | 1.A |  |
| 3136BP-CH-2                  | FANNIE MAE 5 POOL ID N.A.          |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 155,503            | 155,503        | 154,920          | 155,007   |   | 59  |  | 59   |   | 155,503   |   |  |   |  | 4,548   | 06/25/2045   | 1.A |  |
| 3136BP-E4-9                  | FANNIE MAE 5.5 POOL ID N.A.        |              | 09/01/2024            | MBS PAYDOWN            | XXX                                  | 151,720            | 151,720        | 152,123          | 152,101   |   | (52)  |  | (52)   |   | 151,720   |   |  |   |  | 4,942   | 02/25/2049   | 1.A |  |
| 3136BP-LV-1                  |                                    |              |                       |                        |                                      |                    |                |                  |   |   |   |  |  |   |   |   |  |   |  |   |  |     |  |

## 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 |
| 3137AK-L2-5                                       | FREDDIE MAC 3 POOL ID N.A.    |   | 09/01/2024 | MBS PAYDOWN | XXX | 82,261  | 82,261  | 82,228  | 82,258  |  | 1       |    |    | 1       | 82,261                                    |  |   |  |  |   | 1,439                                    | 01/15/2027                       | 1.A                           |
| 3137AM-XC-6                                       | FREDDIE MAC 3 POOL ID N.A.    |   | 09/01/2024 | MBS PAYDOWN | XXX | 46,129  | 46,129  | 43,823  | 45,554  |  | 103     |    |    | 103     | 46,129                                    |  |   |  |  |   | 806                                      | 03/15/2032                       | 1.A                           |
| 3137AN-4M-4                                       | FREDDIE MAC 2 POOL ID N.A.    |   | 09/01/2024 | MBS PAYDOWN | XXX | 4,026   | 4,026   | 3,966   | 4,010   |  | 5       |    |    | 5       | 4,026                                     |  |   |  |  |   | 46                                       | 06/15/2041                       | 1.A                           |
| 3137AN-DK-8                                       | FREDDIE MAC 3.5 POOL ID N.A.  |   | 09/01/2024 | MBS PAYDOWN | XXX | 25,093  | 25,093  | 26,897  | 25,946  |  | (61)    |    |    | (61)    | 25,093                                    |  |   |  |  |   | 521                                      | 03/15/2042                       | 1.A                           |
| 3137B1-5G-3                                       | FREDDIE MAC 3 POOL ID N.A.    |   | 09/01/2024 | MBS PAYDOWN | XXX | 10,464  | 10,464  | 7,945   |         |  | (1,117) |    |    | (1,117) | 10,464                                    |  |   |  |  |   | 1,441                                    | 03/15/2033                       | 1.A                           |
| 3137B2-KL-3                                       | FREDDIE MAC 1.75 POOL ID N.A. |   | 09/01/2024 | MBS PAYDOWN | XXX | 12,647  | 12,647  | 12,410  | 12,547  |  | 35      |    |    | 35      | 12,647                                    |  |   |  |  |   | 131                                      | 06/15/2028                       | 1.A                           |
| 3137BD-4W-3                                       | FREDDIE MAC 2.25 POOL ID N.A. |   | 09/01/2024 | MBS PAYDOWN | XXX | 1,399   | 1,399   | 1,400   | 1,399   |  |         |    |    | 1,399   |   |  |   |  |  | 18  | 02/15/2044                               | 1.A                              |                               |
| 3137BJ-C4-3                                       | FREDDIE MAC 3 POOL ID N.A.    |   | 09/01/2024 | MBS PAYDOWN | XXX | 68,511  | 68,511  | 68,404  | 68,510  |  | 2       |    |    | 2       | 68,511                                    |  |   |  |  |   | 1,202                                    | 08/15/2042                       | 1.A                           |
| 3137BW-D9-2                                       | FREDDIE MAC 3.5 POOL ID N.A.  |   | 09/01/2024 | MBS PAYDOWN | XXX | 12,104  | 12,104  | 12,553  | 12,463  |  | (84)    |    |    | (84)    | 12,104                                    |  |   |  |  |   | 254                                      | 03/15/2046                       | 1.A                           |
| 3137F5-GN-3                                       | FREDDIE MAC 3.5 POOL ID N.A.  |   | 09/01/2024 | MBS PAYDOWN | XXX | 101,707 | 101,707 | 102,708 | 101,773 |  | (39)    |    |    | (39)    | 101,707                                   |  |   |  |  |   | 2,147                                    | 06/15/2045                       | 1.A                           |
| 3137F6-CT-2                                       | FREDDIE MAC 2 POOL ID N.A.    |   | 09/01/2024 | MBS PAYDOWN | XXX | 72,288  | 72,288  | 74,772  | 74,317  |  | (95)    |    |    | (95)    | 72,288                                    |  |   |  |  |   | 832                                      | 11/25/2050                       | 1.A                           |
| 3137F6-KS-5                                       | FREDDIE MAC 2 POOL ID N.A.    |   | 09/01/2024 | MBS PAYDOWN | XXX | 71,192  | 71,192  | 73,812  | 73,159  |  | (90)    |    |    | (90)    | 71,192                                    |  |   |  |  |   | 825                                      | 11/25/2050                       | 1.A                           |
| 3137F7-3F-0                                       | FREDDIE MAC 1.5 POOL ID N.A.  |   | 09/01/2024 | MBS PAYDOWN | XXX | 95,813  | 95,813  | 83,275  |         |  | 446     |    |    | 446     | 95,813                                    |  |   |  |  |   | 131                                      | 09/25/2043                       | 1.A                           |
| 3137F7-QQ-1                                       | FREDDIE MAC 2 POOL ID N.A.    |   | 09/01/2024 | MBS PAYDOWN | XXX | 42,937  | 42,937  | 44,513  | 44,276  |  | (62)    |    |    | (62)    | 42,937                                    |  |   |  |  |   | 498                                      | 12/25/2050                       | 1.A                           |
| 3137F8-HJ-5                                       | FREDDIE MAC 2 POOL ID N.A.    |   | 09/01/2024 | MBS PAYDOWN | XXX | 87,099  | 87,099  | 90,392  | 89,594  |  | (179)   |    |    | (179)   | 87,099                                    |  |   |  |  |   | 1,009                                    | 09/25/2050                       | 1.A                           |
| 3137FA-CB-2                                       | FREDDIE MAC 3.5 POOL ID N.A.  |   | 09/01/2024 | MBS PAYDOWN | XXX | 23,142  | 23,142  | 24,393  | 23,274  |  | (37)    |    |    | (37)    | 23,142                                    |  |   |  |  |   | 473                                      | 11/15/2028                       | 1.A                           |
| 3137FF-M9-5                                       | FREDDIE MAC 2 POOL ID N.A.    |   | 09/01/2024 | MBS PAYDOWN | XXX | 30,903  | 30,903  | 27,942  |         |  | 26      |    |    | 26      | 30,903                                    |  |   |  |  |   | 505                                      | 05/25/2045                       | 1.A                           |
| 3137FF-ND-5                                       | FREDDIE MAC 2 POOL ID N.A.    |   | 09/01/2024 | MBS PAYDOWN | XXX | 68,128  | 68,128  | 69,490  | 69,270  |  | (66)    |    |    | (66)    | 68,128                                    |  |   |  |  |   | 805                                      | 03/25/2051                       | 1.A                           |
| 3137FK-R3-2                                       | FREDDIE MAC 4 POOL ID N.A.    |   | 09/01/2024 | MBS PAYDOWN | XXX | 198,979 | 198,979 | 207,032 | 199,657 |  | (389)   |    |    | (389)   | 198,979                                   |  |   |  |  |   | 4,806                                    | 11/15/2046                       | 1.A                           |
| 3137FK-SD-9                                       | FREDDIE MAC 4.5 POOL ID N.A.  |   | 09/01/2024 | MBS PAYDOWN | XXX | 15,939  | 15,939  | 17,956  | 16,288  |  | (29)    |    |    | (29)    | 15,939                                    |  |   |  |  |   | 426                                      | 01/15/2049                       | 1.A                           |
| FHLMC MULTIFAMILY STRUCTURED P 3.499 POOL ID N.A. |                               |   |            |             |     |         |         |         |         |  |         |    |    |         |   |  |   |  |  |   | 3,812                                    | 01/25/2026                       | 1.A                           |
| 3137FK-WD-4                                       | FREDDIE MAC 2.25 POOL ID N.A. |   | 09/01/2024 | MBS PAYDOWN | XXX | 175,324 | 175,324 | 192,638 | 178,286 |  | (1,629) |    |    | (1,629) | 175,324                                   |  |   |  |  |   | 244                                      | 03/25/2048                       | 1.A                           |
| 3137FP-EC-5                                       | FREDDIE MAC 2.25 POOL ID N.A. |   | 09/01/2024 | MBS PAYDOWN | XXX | 19,414  | 19,414  | 19,967  | 19,802  |  | (54)    |    |    | (54)    | 19,414                                    |  |   |  |  |   | 543                                      | 01/25/2050                       | 1.A                           |
| 3137FQ-Y6-4                                       | FREDDIE MAC 2.5 POOL ID N.A.  |   | 09/01/2024 | MBS PAYDOWN | XXX | 84,588  | 84,588  | 69,006  |         |  | 440     |    |    | 440     | 84,588                                    |  |   |  |  |   | 643                                      | 08/25/2050                       | 1.A                           |
| 3137FW-R3-6                                       | FREDDIE MAC 2 POOL ID N.A.    |   | 09/01/2024 | MBS PAYDOWN | XXX | 55,482  | 55,482  | 57,424  | 56,848  |  | (76)    |    |    | (76)    | 55,482                                    |  |   |  |  |   | 1,003                                    | 09/25/2050                       | 1.A                           |
| 3137FY-D8-6                                       | FREDDIE MAC 2.5 POOL ID N.A.  |   | 09/01/2024 | MBS PAYDOWN | XXX | 66,129  | 66,129  | 69,456  | 68,747  |  | (140)   |    |    | (140)   | 66,129                                    |  |   |  |  |   | 916                                      | 10/25/2049                       | 1.A                           |
| 3137FY-X9-2                                       | FREDDIE MAC 2.25 POOL ID N.A. |   | 09/01/2024 | MBS PAYDOWN | XXX | 70,006  | 70,006  | 72,062  | 71,602  |  | (142)   |    |    | (142)   | 70,006                                    |  |   |  |  |   | 814                                      | 10/25/2049                       | 1.A                           |
| 3137FY-XA-9                                       | FREDDIE MAC 2.5 POOL ID N.A.  |   | 09/01/2024 | MBS PAYDOWN | XXX | 56,005  | 56,005  | 58,350  | 57,827  |  | (162)   |    |    | (162)   | 56,005                                    |  |   |  |  |   | 1,425                                    | 10/25/2049                       | 1.A                           |
| 3137FY-XC-5                                       | FREDDIE MAC 3.5 POOL ID N.A.  |   | 09/01/2024 | MBS PAYDOWN | XXX | 70,006  | 70,006  | 75,552  | 73,986  |  | (350)   |    |    | (350)   | 70,006                                    |  |   |  |  |   | 683                                      | 11/25/2050                       | 1.A                           |
| 3137HO-QU-5                                       | FREDDIE MAC 2 POOL ID N.A.    |   | 09/01/2024 | MBS PAYDOWN | XXX | 59,539  | 59,539  | 60,236  | 60,183  |  | (31)    |    |    | (31)    | 59,539                                    |  |   |  |  |   | 51                                       | 02/25/2051                       | 1.A                           |
| 3137H1-QT-6                                       | FREDDIE MAC 1.5 POOL ID N.A.  |   | 09/01/2024 | MBS PAYDOWN | XXX | 65,795  | 65,795  | 53,294  |         |  | 117     |    |    | 117     | 65,795                                    |  |   |  |  |   | 86                                       | 04/25/2050                       | 1.A                           |
| 3137H1-ZD-1                                       | FREDDIE MAC 1 POOL ID N.A.    |   | 09/01/2024 | MBS PAYDOWN | XXX | 159,554 | 159,554 | 130,410 |         |  | 408     |    |    | 408     | 159,554                                   |  |   |  |  |   | 11/25/2051                               | 1.A                              |                               |
| 3137H3-LY-6                                       | FREDDIE MAC 1.5 POOL ID N.A.  |   | 09/01/2024 | MBS PAYDOWN | XXX | 18,504  | 18,504  | 15,462  |         |  | 15      |    |    | 15      | 18,504                                    |  |   |  |  |   | 61                                       | 12/25/2048                       | 1.A                           |
| 3137H3-US-9                                       | FREDDIE MAC 2.5 POOL ID N.A.  |   | 09/01/2024 | MBS PAYDOWN | XXX | 102,135 | 102,135 | 89,208  |         |  | 77      |    |    | 77      | 102,135                                   |  |   |  |  |   | 375                                      | 06/25/2048                       | 1.A                           |
| 3137H4-UB-4                                       | FREDDIE MAC 2.5 POOL ID N.A.  |   | 09/01/2024 | MBS PAYDOWN | XXX | 105,945 | 105,945 | 88,820  |         |  | 486     |    |    | 486     | 105,945                                   |  |   |  |  |   | 271                                      | 11/25/2051                       | 1.A                           |
| 3137H5-2E-6                                       | FREDDIE MAC 2 POOL ID N.A.    |   | 09/01/2024 | MBS PAYDOWN | XXX | 80,300  | 80,300  | 67,628  |         |  | 371     |    |    | 371     | 80,300                                    |  |   |  |  |   | 82                                       | 11/25/2043                       | 1.A                           |
| 3137H5-C6-2                                       | FREDDIE MAC 2.5 POOL ID N.A.  |   | 09/01/2024 | MBS PAYDOWN | XXX | 77,190  | 77,190  | 70,131  |         |  | 160     |    |    | 160     | 77,190                                    |  |   |  |  |   | 2,433                                    | 09/25/2050                       | 1.A                           |
| 3137H5-K3-0                                       | FREDDIE MAC 3 POOL ID N.A.    |   | 09/01/2024 | MBS PAYDOWN | XXX | 145,528 | 145,528 | 150,803 | 150,038 |  | (338)   |    |    | (338)   | 145,528                                   |  |   |  |  |   | 965                                      | 11/25/2048                       | 1.A                           |
| 3137H5-YN-1                                       | FREDDIE MAC 2.5 POOL ID N.A.  |   | 09/01/2024 | MBS PAYDOWN | XXX | 270,955 | 270,955 | 229,965 |         |  | 1,210   |    |    | 1,210   | 270,955                                   |  |   |  |  |   | 1,866                                    | 11/25/2049                       | 1.A                           |
| 3137H7-DV-2                                       | FREDDIE MAC 3.5 POOL ID N.A.  |   | 09/01/2024 | MBS PAYDOWN | XXX | 92,458  | 92,458  | 93,310  | 93,006  |  | (89)    |    |    | (89)    | 92,458                                    |  |   |  |  |   | 1,527                                    | 06/25/2033                       | 1.A                           |
| 3137H7-QD-8                                       | FREDDIE MAC 4.5 POOL ID N.A.  |   | 09/01/2024 | MBS PAYDOWN | XXX | 58,139  | 58,139  | 55,968  | 56,002  |  | 269     |    |    | 269     | 58,139                                    |  |   |  |  |   | 2,535                                    | 07/25/2033                       | 1.A                           |
| 3137H7-ZL-0                                       | FREDDIE MAC 4.5 POOL ID N.A.  |   | 09/01/2024 | MBS PAYDOWN | XXX | 96,542  | 96,542  | 96,542  |         |  |         |    |    | 96,542  |   |  |   |  |  | 4,982   | 06/25/2047                               | 1.A                              |                               |
| 3137H9-BD-0                                       | FREDDIE MAC 5 POOL ID N.A.    |   | 09/01/2024 | MBS PAYDOWN | XXX | 168,579 | 168,579 | 168,104 | 168,161 |  | 54      |    |    | 54      | 168,579                                   |  |   |  |  |   | 2,737                                    | 09/25/2033                       | 1.A                           |
| 3137H9-G4-5                                       | FREDDIE MAC 5.5 POOL ID N.A.  |   | 09/01/2024 | MBS PAYDOWN | XXX | 85,257  | 85,257  | 84,884  | 84,998  |  | 53      |    |    | 53      | 85,257                                    |  |   |  |  |   | 4,251                                    | 06/25/2042                       |                               |

## SCHEDULE D - PART 4

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

| 1<br>CUSIP<br>Identification   | 2<br>Description                                 | 3<br>Foreign | 4<br>Disposal<br>Date | 5<br>Name of Purchaser                                      | 6<br>Number of<br>Shares of<br>Stock | 7<br>Consideration | 8<br>Par Value | 9<br>Actual Cost | 10<br>Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Change in Book / Adjusted Carrying Value                  |   |  |  |   | 16<br>Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal Date | 17<br>Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | 18<br>Realized Gain<br>(Loss) on<br>Disposal | 19<br>Total Gain<br>(Loss) on<br>Disposal | 20<br>Bond Interest /<br>Stock<br>Dividends<br>Received<br>During Year | 21<br>Stated<br>Contractual<br>Maturity<br>Date | 22<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol |        |     |
|--|--|--------------|-----------------------|---|--------------------------------------|--------------------|----------------|------------------|---|---|---|--|--|---|---|---|--|---|--|---|--|--------|-----|
|  |  |              |                       |   |                                      |                    |                |                  |   | 11<br>Unrealized<br>Valuation<br>Increase /<br>(Decrease) | 12<br>Current Year's<br>(Amortization)<br>/ Accretion | 13<br>Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | 14<br>Total Change<br>in B. / A.C.V.<br>(11+12-13) | 15<br>Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. |   |   |  |   |  |   |  |        |     |
| 3138LK-6M-4  | FANNIE MAE 2.925 POOL ID AN7175                  |              | 09/01/2024            | MBS PAYDOWN   | XXX                                  | 13,636             | 13,636         | 14,835           | 14,040  | (115)   |   | (115)  |  |   | 13,636  |   |  |   |  | 270   | 10/01/2027   | 1.A    |     |
| 3138LL-5E-1  | FANNIE MAE 3.04 POOL ID AN8044                   |              | 09/01/2024            | MBS PAYDOWN   | XXX                                  | 12,171             | 12,171         | 13,230           | 12,564  | (105)   |   | (105)  |  |   | 12,171  |   |  |   |  | 250   | 01/01/2028   | 1.A    |     |
| 3138LM-6U-2  | FANNIE MAE 3.44 POOL ID AN8982                   |              | 09/01/2024            | MBS PAYDOWN   | XXX                                  | 19,659             | 19,659         | 21,760           | 20,457  | (196)   |   | (196)  |  |   | 19,659  |   |  |   |  | 457   | 05/01/2028   | 1.A    |     |
| 3139BL-BJ-6  | FREDDIE MAC 4 POOL ID N.A.                       |              | 09/01/2024            | MBS PAYDOWN   | XXX                                  | 767                | 767            | 802              | 773   | (3)   |   | (3)  |  |   | 767   |   |  |   |  | 18  | 07/15/2039   | 1.A    |     |
| 3140HS-W5-6  | FANNIE MAE 3.59 POOL ID BL1567                   |              | 09/01/2024            | MBS PAYDOWN   | XXX                                  | 10,562             | 10,562         | 12,049           | 11,133  | (121)   |   | (121)  |  |   | 10,562  |   |  |   |  | 256   | 02/01/2029   | 1.A    |     |
| 3140HT-WW-5  | FANNIE MAE 3.4 POOL ID BL2460                    |              | 09/01/2024            | MBS PAYDOWN   | XXX                                  | 18,513             | 18,513         | 21,185           | 19,617  | (226)   |   | (226)  |  |   | 18,513  |   |  |   |  | 425   | 05/01/2029   | 1.A    |     |
| 3140KM-DY-3  | FANNIE MAE 2.5 POOL ID BQ1918                    |              | 09/01/2024            | MBS PAYDOWN   | XXX                                  | 17,291             | 17,291         | 18,234           | 18,178  | (72)  |   | (72)   |  |   | 17,291  |   |  |   |  | 252   | 10/01/2050   | 1.A    |     |
| 3140LF-XU-3  | FANNIE MAE 2.27 POOL ID BS5190                   |              | 09/01/2024            | MBS PAYDOWN   | XXX                                  | 11,073             | 11,073         | 9,632            | 9,674   | 277   |   | 277  |  |   | 11,073  |   |  |   |  | 170   | 04/01/2029   | 1.A    |     |
| 3140QG-G9-2  | FANNIE MAE 2 POOL ID CA8323                      |              | 09/01/2024            | MBS PAYDOWN   | XXX                                  | 50,005             | 50,005         | 52,170           | 51,900  | (146)   |   | (146)  |  |   | 50,005  |   |  |   |  | 590   | 12/01/2040   | 1.A    |     |
| 31412M-BZ-0  | FANNIE MAE 6 POOL ID 928956                      |              | 09/01/2024            | MBS PAYDOWN   | XXX                                  | 12,098             | 12,098         | 13,214           | 12,466  | (124)   |   | (124)  |  |   | 12,098  |   |  |   |  | 402   | 12/01/2027   | 1.A    |     |
| 31417G-VK-9  | FANNIE MAE 2.5 POOL ID AB9617                    |              | 09/01/2024            | MBS PAYDOWN   | XXX                                  | 11,384             | 11,384         | 11,402           | 11,394  | (1)   |   | (1)  |  |   | 11,384  |   |  |   |  | 178   | 06/01/2033   | 1.A    |     |
| 31417Y-3N-5  | FANNIE MAE 4 POOL ID MA0804                      |              | 09/01/2024            | MBS PAYDOWN   | XXX                                  | 5,573              | 5,573          | 5,738            | 5,663   | (17)  |   | (17)   |  |   | 5,573   |   |  |   |  | 129   | 07/01/2031   | 1.A    |     |
| 31417Y-4C-8  | FANNIE MAE 4 POOL ID MA0818                      |              | 09/01/2024            | MBS PAYDOWN   | XXX                                  | 10,350             | 10,350         | 10,787           | 10,587  | (43)  |   | (43)   |  |   | 10,350  |   |  |   |  | 238   | 08/01/2031   | 1.A    |     |
| 31417Y-TV-9  | FANNIE MAE 4 POOL ID MA0563                      |              | 09/01/2024            | MBS PAYDOWN   | XXX                                  | 2,465              | 2,465          | 2,542            | 2,501   | (8)   |   | (8)  |  |   | 2,465   |   |  |   |  | 58  | 11/01/2030   | 1.A    |     |
| 31417Y-W5-2  | FANNIE MAE 4 POOL ID MA0667                      |              | 09/01/2024            | MBS PAYDOWN   | XXX                                  | 6,164              | 6,164          | 6,155            | 6,158   | 1   |   | 1  |  |   | 6,164   |   |  |   |  | 145   | 03/01/2031   | 1.A    |     |
| 31418A-E9-5  | FANNIE MAE 3.5 POOL ID MA1059                    |              | 09/01/2024            | MBS PAYDOWN   | XXX                                  | 4,482              | 4,482          | 4,744            | 4,623   | (26)  |   | (26)   |  |   | 4,482   |   |  |   |  | 92  | 05/01/2032   | 1.A    |     |
| 31418A-EB-0  | FANNIE MAE 3.5 POOL ID MA1029                    |              | 09/01/2024            | MBS PAYDOWN   | XXX                                  | 7,819              | 7,819          | 8,221            | 8,034   | (39)  |   | (39)   |  |   | 7,819   |   |  |   |  | 160   | 04/01/2032   | 1.A    |     |
| 31418A-QM-3  | FANNIE MAE 3 POOL ID MA1359                      |              | 09/01/2024            | MBS PAYDOWN   | XXX                                  | 8,609              | 8,609          | 8,862            | 8,713   | (41)  |   | (41)   |  |   | 8,609   |   |  |   |  | 146   | 02/01/2028   | 1.A    |     |
| 31418A-TA-6  | FANNIE MAE 2.5 POOL ID MA1444                    |              | 09/01/2024            | MBS PAYDOWN   | XXX                                  | 13,530             | 13,530         | 13,995           | 13,800  | (43)  |   | (43)   |  |   | 13,530  |   |  |   |  | 203   | 05/01/2033   | 1.A    |     |
| 31418B-TK-2  | FANNIE MAE 3 POOL ID MA2353                      |              | 09/01/2024            | MBS PAYDOWN   | XXX                                  | 5,892              | 5,892          | 6,037            | 5,980   | (11)  |   | (11)   |  |   | 5,892   |   |  |   |  | 104   | 08/01/2035   | 1.A    |     |
| 31418D-EP-3  | FANNIE MAE 3 POOL ID MA3741                      |              | 09/01/2024            | MBS PAYDOWN   | XXX                                  | 10,693             | 10,693         | 10,975           | 10,935  | (23)  |   | (23)   |  |   | 10,693  |   |  |   |  | 186   | 08/01/2039   | 1.A    |     |
| 409327-HM-8  | HAMPTON ROADS VA SANTN                           |              |                       | ROBERT W. BAIRD LIMITED                                     |                                      |                    |                |                  |   |   |   |  |  |   |   |   |  |   |  |   |  |        |     |
| 414005-WL-8  | DIST WS 5  |              | 07/17/2024            | ROBERTWB  | XXX                                  | 1,560,135          | 1,500,000      | 1,789,260        | 1,588,745   | (18,371)  |   | (18,371)   |  |   | 1,570,374   |   | (10,239)                                     | (10,239)                                  |  | 72,292  | 08/01/2034   | 1.B FE |     |
| 45470R-DS-2  | INDIANA ST FIN AUTH HIGHWAY RE 5                 |              | 08/15/2024            | STIFEL NICOLAUS AND CO                                      | XXX                                  | 2,376,337          | 2,300,000      | 2,908,465        | 2,470,753   | (39,987)  |   | (39,987)   |  |   | 2,430,766   |   | (54,429)                                     | (54,429)                                  |  | 115,319   | 08/15/2031   | 1.C FE |     |
| 485424-PT-6  | KANSAS ST DEPT OF TRANSPRTN HI 5                 |              | 09/01/2024            | STIFEL NICOLAUS AND CO SECURITY CALLED BY ISSUER at 100,000 | XXX                                  | 2,456,170          | 2,300,000      | 2,771,523        | 2,496,381   | (29,000)  |   | (29,000)   |  |   | 2,467,381   |   | (11,211)                                     | (11,211)                                  |  | 78,903  | 06/01/2035   | 1.B FE |     |
| 54659R-EL-1  | LOUISVILLE & JEFFERSON CNTY KY 3                 |              | 08/06/2024            | FIRSTTEN  | XXX                                  | 695,370            | 750,000        | 865,530          | 824,796   | (7,426)   |   | (7,426)  |  |   | 817,370   |   | (122,000)                                    | (122,000)                                 |  | 16,375  | 11/15/2035   | 1.A FE |     |
| 56045R-XJ-3  | MAINE ST MUNI BOND BANK 5                        |              | 07/24/2024            | ROBERT W. BAIRD LIMITED                                     | XXX                                  | 1,031,750          | 1,000,000      | 1,176,750        | 1,058,988   | (11,467)  |   | (11,467)   |  |   | 1,047,521   |   | (15,771)                                     | (15,771)                                  |  | 36,667  | 11/01/2036   | 1.B FE |     |
| 63968A-J9-7  | NEBRASKA ST PUBLIC PWR DIST RE 5                 |              | 07/17/2024            | ROBERTWB  | XXX                                  | 1,745,209          | 1,710,000      | 2,002,957        | 1,785,527   | (20,331)  |   | (20,331)   |  |   | 1,765,196   |   | (19,987)                                     | (19,987)                                  |  | 89,538  | 01/01/2031   | 1.E FE |     |
| 64971W-L9-9  | NEW YORK CITY NY TRANSITIONAL 5                  |              | 08/13/2024            | BREAN CAPITAL LLC   | XXX                                  | 1,281,588          | 1,250,000      | 1,568,250        | 1,332,797   | (21,659)  |   | (21,659)   |  |   | 1,311,138   |   | (29,551)                                     | (29,551)                                  |  | 49,132  | 05/01/2034   | 1.A FE |     |
| 64986D-DT-9  | NEW YORK ST ENVRNMNTL FACS COR 5                 |              | 08/13/2024            | BREAN CAPITAL LLC FIRST TENNESSEE BANK N.A.                 | XXX                                  | 2,099,400          | 2,000,000      | 2,419,060        | 2,159,184   | (27,598)  |   | (27,598)   |  |   | 2,131,586   |   | (32,186)                                     | (32,186)                                  |  | 66,389  | 06/15/2035   | 1.A FE |     |
| 709235-YY-5  | PENNSYLVANIA ST UNIV 5                           |              | 07/25/2024            | FIRSTTEN  | XXX                                  | 2,067,040          | 2,000,000      | 2,378,140        | 2,150,993   | (22,527)  |   | (22,527)   |  |   | 2,128,466   |   | (61,426)                                     | (61,426)                                  |  | 90,278  | 09/01/2042   | 1.C FE |     |
| 765433-KK-2  | RICHMOND VA PUBLIC UTILITY REV 5                 |              | 08/14/2024            | FIRSTTEN  | XXX                                  | 514,990            | 500,000        | 584,610          | 520,932   | (6,277)   |   | (6,277)  |  |   | 514,655   |   | 335  | 335                                       |  | 27,083  | 01/15/2032   | 1.C FE |     |
| 79574C-CD-3  | SMALL BUSINESS ADMINISTRATION 5.688 POOL ID N.A. |              | 07/25/2024            | FIRSTTEN  | XXX                                  | 2,071,800          | 2,000,000      | 2,412,760        | 2,143,730   | (26,560)  |   | (26,560)   |  |   | 2,117,169   |   | (45,369)                                     | (45,369)                                  |  | 106,944   | 01/01/2038   | 1.B FE |     |
| 831641-FW-0  | SMALL BUSINESS ADMINISTRATION 5.8 POOL ID 530612 |              | 09/01/2024            | MBS PAYDOWN   | XXX                                  | 47,275             | 47,275         | 48,634           |   | (50)  |   | (50)   |  |   | 47,275  |   |  |   |  | 1,356   | 09/10/2033   | 1.A    |     |
| 831640-VE-7  | SPARTANBURG SC WTRWKS REVENUE 5                  |              | 09/01/2024            | MBS PAYDOWN   | XXX                                  | 37,101             | 37,101         | 37,101           |   |   |   |  |  |   | 37,101  |   |  |   |  | 90  | 08/25/2034   | 1.A    |     |
| 847184-TR-9  | WASHINGTON DC MET AREA TRANSIT 5                 |              | 08/14/2024            | FIRSTTEN  | XXX                                  | 1,023,410          | 1,000,000      | 1,158,650        | 1,033,256   | (10,604)  |   | (10,604)   |  |   | 1,022,652   |   | 758  | 758                                       |  | 35,278  | 12/01/2029   | 1.C FE |     |
| 938782-FS-3  | WISCONSIN ST GEN FUND ANNUAL A 5                 |              | 08/07/2024            | ROBERTWB  | XXX                                  | 1,552,935          | 1,500,000      | 1,792,860        | 1,613,025   | (18,772)  |   | (18,772)   |  |   | 1,594,253   |   | (41,318)                                     | (41,318)                                  |  | 82,708  | 07/01/2037   | 1.D FE |     |
| 977100-FC-5  | ANNUAL A 5                                       |              | 08/19/2024            | FIRSTTEN  | XXX                                  | 518,090            | 500,000        | 572,210          | 520,590   | (5,481)   |   | (5,481)  |  |   | 515,110   |   | 2,980  | 2,980                                     |  | 20,069  | 05/01/2035   | 1.C FE |     |
| 0909999999 - Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions |  |              |                       |   |                                      |                    |                |                  |   | 82,991,418  | 82,425,326  | 88,335,944   | 82,136,673   | (383,484)   | (383,484)   | 83,904,946  |  | (913,527)                                 | (913,527)  |   | 3,418,103  | XXX    | XXX |

## SCHEDULE D - PART 4

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

| 1<br>CUSIP<br>Identification                              | 2<br>Description                                 | 3<br>Foreign | 4<br>Disposal<br>Date | 5<br>Name of Purchaser  | 6<br>Number of<br>Shares of<br>Stock | 7<br>Consideration | 8<br>Par Value | 9<br>Actual Cost | 10<br>Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Change in Book / Adjusted Carrying Value                  |   |  |  |   | 16<br>Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal Date | 17<br>Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | 18<br>Realized Gain<br>(Loss) on<br>Disposal | 19<br>Total Gain<br>(Loss) on<br>Disposal | 20<br>Bond Interest /<br>Stock<br>Dividends<br>Received<br>During Year | 21<br>Stated<br>Contractual<br>Maturity<br>Date | 22<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol |        |
|---|--|--------------|-----------------------|---|--------------------------------------|--------------------|----------------|------------------|---|---|---|--|--|---|---|---|--|---|--|---|--|--------|
|   |  |              |                       |   |                                      |                    |                |                  |   | 11<br>Unrealized<br>Valuation<br>Increase /<br>(Decrease) | 12<br>Current Year's<br>(Amortization)<br>/ Accretion | 13<br>Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | 14<br>Total Change<br>in B. / A.C.V.<br>(11+12-13) | 15<br>Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. |   |   |  |   |  |   |  |        |
| <b>Bonds: Industrial and Miscellaneous (Unaffiliated)</b> |  |              |                       |   |                                      |                    |                |                  |   |   |   |  |  |   |   |   |  |   |  |   |  |        |
| 00687Y-AA-3   | ADIENT GLOBAL HOLDINGS 4.875<br>15/08/26         |              | 07/25/2024            | J.P. MORGAN SECURITIES INC<br>JPMORG4                             | XXX                                  | 245,313            | 250,000        | 244,375          | 244,457   |   | 1,139   |  | 1,139  |   | 245,596   |   | (283)  | (283)                                     | 11,544   | 08/15/2026                                      | 4.B FE   |        |
| 007973-AD-2   | ADVANCED ENERGY IND 2.5<br>15/09/28              |              | 08/01/2024            | VARIOUS   | XXX                                  | 378,021            | 351,000        | 352,562          | 335,470   |   | (177)   |  | (177)  |   | 352,323   |   | 25,698                                       | 25,698                                    | 7,422  | 09/15/2028                                      | 3.C  |        |
| 01166V-AA-7   | ALASKA AIRLINES 2020 TR 4.8<br>15/02/29          |              | 08/15/2024            | MBS PAYDOWN   | XXX                                  | 78,388             | 78,388         | 87,720           | 85,105  |   | (1,539)   |  | (1,539)  |   | 78,388  |   |  |   | 3,763  | 02/15/2029                                      | 1.F FE   |        |
| 01609W-BF-8   | ALIBABA GROUP HOLDING 0.5<br>01/06/31            | D            | 08/29/2024            | VARIOUS<br>J.P. MORGAN SECURITIES INC<br>JPMORG4                  | XXX                                  | 709,942            | 691,000        | 696,402          |   |   | (269)   |  | (269)  |   | 696,133   |   | 13,808                                       | 13,808                                    | 864  | 06/01/2031                                      | 1.E FE   |        |
| 019579-AA-9   | ATLAS LUXCO 4 / ALL UNI 4.625<br>01/06/28        |              | 08/05/2024            | OPPENHEIMER AND CO, INC.  | XXX                                  | 273,000            | 300,000        | 272,050          | 27,950  |   |   |  | 27,950   |   | 300,000   |   | (27,000)                                     | (27,000)                                  | 9,443  | 06/01/2028                                      | 4.C FE   |        |
| 02073L-AA-9   | ALPHA GENERATION LLC 6.75<br>15/10/32            |              | 09/20/2024            | OPPENHEIMER AND CO, INC.  | XXX                                  | 76,125             | 75,000         | 75,000           |   |   |   |  |  |   | 75,000  |   | 1,125  | 1,125                                     |  | 10/15/2032                                      | 4.B FE   |        |
| 03040W-BE-4   | AMERICAN WATER CAPITAL C<br>3.625 15/06/26       |              | 09/26/2024            | VARIOUS   | XXX                                  | 1,251,521          | 1,232,000      | 1,210,944        | 1,212,348   |   | 5,342   |  | 5,342  |   | 1,217,690   |   | 33,831                                       | 33,831                                    | 31,625   | 06/15/2026                                      | 2.A FE   |        |
| 030981-AJ-3   | AMERIGAS PART/FIN CORP 5.875<br>20/08/26         |              | 08/09/2024            | MORGAN STANLEY & CO INC.<br>NEW YORK MORGST                       | XXX                                  | 342,125            | 350,000        | 346,063          |   |   | 473   |  | 473  |   | 346,535   |   | (4,410)                                      | (4,410)                                   | 9,824  | 08/20/2026                                      | 4.A FE   |        |
| 039653-AA-8   | ARCOSA INC 4.375 15/04/29                        |              | 08/12/2024            | JPMORG4   | XXX                                  | 208,125            | 225,000        | 229,406          | 209,561   | 17,802  | (2,363)   |  |  | 15,440  |   | 225,000   |  | (16,875)                                  | (16,875)   | 8,148   | 04/15/2029   | 4.A FE |
| 05368V-AB-2   | AVIENT CORP 6.25 01/11/31                        |              | 09/06/2024            | MERRIL LYNCH, P F SMITH INC<br>JPMORG4                            | XXX                                  | 50,625             | 50,000         | 50,000           |   |   |   |  |  |   | 50,000  |   | 625  | 625                                       |  | 11/01/2031                                      | 3.C FE   |        |
| 053773-BC-0   | AVIS BUDGET CAR/FINANCE 5.75<br>15/07/27         |              | 09/17/2024            | MBS PAYDOWN<br>NEW YORK M.  | XXX                                  | 245,312            | 250,000        | 240,625          | 240,721   |   | 1,699   |  | 1,699  |   | 242,420   |   | 2,893  | 2,893                                     | 16,891   | 07/15/2027                                      | 3.C FE   |        |
| 054977-AA-1   | BANKERS HEALTHCARE GROUP<br>SECUR 1.71 POOL ID A |              | 09/17/2024            | MBS PAYDOWN   | XXX                                  | 193,492            | 193,492        | 193,477          | 193,484   |   | 9   |  | 9  |   | 193,492   |   |  |   | 1,934  | 02/20/2035                                      | 1.A FE   |        |
| 058498-AZ-9   | BALL CORP 6 15/06/29                             |              | 08/02/2024            | WELLS FARGO BANK, N.A.<br>BARCLAYS CAPITAL INC                    | XXX                                  | 303,750            | 300,000        | 299,250          | 299,296   |   | 66  |  | 66   |   | 299,362   |   | 4,388  | 4,388                                     | 22,200   | 06/15/2029                                      | 3.A FE   |        |
| 06739F-NB-3   | BARCLAYS BANK PLC 0.25<br>29/05/29               | D            | 09/17/2024            | BARCUS31<br>BARCLAYS CAPITAL INC                                  | XXX                                  | 595,119            | 503,000        | 553,300          |   |   | (3,165)   |  | (3,165)  |   | 550,135   |   | 44,984                                       | 44,984                                    | 384  | 05/29/2029                                      | 1.E FE   |        |
| 06739G-CF-4   | BARCLAYS BANK PLC 0 18/02/25                     | D            | 07/30/2024            | BARCUS31<br>BARCLAYS CAPITAL INC                                  | XXX                                  | 387,356            | 365,000        | 380,513          | 365,000   |   |   |  |  |   | 365,000   |   | 22,356                                       | 22,356                                    |  | 02/18/2025                                      | 1.E FE   |        |
| 06744E-DH-7   | BARCLAYS BANK PLC 1 16/02/29                     | D            | 07/17/2024            | BARCUS31  | XXX                                  | 220,172            | 210,000        | 210,000          |   |   |   |  |  |   | 210,000   |   | 10,172                                       | 10,172                                    | 887  | 02/16/2029                                      | 1.E FE   |        |
| 06745Q-RH-4   | BARCLAYS BANK PLC 0.25<br>07/05/29               | D            | 09/09/2024            | BARCLAYS BANK PLC BARCLABP<br>MORGAN STANLEY & CO INC.            | XXX                                  | 589,407            | 507,000        | 543,200          |   |   | (2,166)   |  | (2,166)  |   | 541,034   |   | 48,373                                       | 48,373                                    | 374  | 05/07/2029                                      | 1.E FE   |        |
| 07317Q-AJ-4   | BAYTEX ENERGY CORP 8.5<br>30/04/30               | A            | 09/27/2024            | NEW YORK MORGST   | XXX                                  | 363,563            | 350,000        | 363,563          |   |   | (3,743)   |  | (3,743)  |   | 359,819   |   | 3,743  | 3,743                                     | 27,271   | 04/30/2030                                      | 3.C FE   |        |
| 08265T-AD-1   | BENTLEY SYSTEMS 0.375<br>01/07/27                |              | 08/19/2024            | UBS WARBURG LLC WARBURGD<br>J.P. MORGAN SECURITIES LLC-<br>514105 | XXX                                  | 262,802            | 288,000        | 265,536          |   |   | 2,175   |  | 2,175  |   | 267,711   |   | (4,909)                                      | (4,909)                                   | 687  | 07/01/2027                                      | 3.B Z  |        |
| 093712-AK-3   | BLOOM ENERGY CORP 3 01/06/28                     |              | 07/24/2024            | VARIOUS   | XXX                                  | 51,092             | 48,000         | 56,955           | 51,120  | 5,026   | (1,060)   |  |  | 3,966   |   | 55,086  | (3,995)                                      | (3,995)                                   | 936  | 06/01/2028                                      | 4.C  |        |
| 093712-AL-1   | BLOOM ENERGY CORP 3 01/06/29                     |              | 07/23/2024            | VARIOUS   | XXX                                  | 154,917            | 148,000        | 148,000          |   |   |   |  |  |   | 148,000   |   | 6,917  | 6,917                                     | 625  | 06/01/2029                                      | 4.C Z  |        |
| 09709U-V7-0   | BOFA FINANCE LLC 0.6 25/05/27                    |              | 08/07/2024            | BANK OF AMERICA<br>CORPORATION.                                   | XXX                                  | 505,625            | 465,000        | 479,050          | 475,323   |   | (1,831)   |  | (1,831)  |   | 473,492   |   | 32,133                                       | 32,133                                    | 1,961  | 05/25/2027                                      | 1.E FE   |        |
| 09857L-AN-8   | BOOKING HOLDINGS INC 0.75<br>01/05/25            |              | 09/26/2024            | VARIOUS   | XXX                                  | 778,006            | 374,000        | 464,256          | 398,571   |   | (12,817)  |  | (12,817)   |   | 385,754   |   | 392,253                                      | 392,253                                   | 2,395  | 05/01/2025                                      | 1.G FE   |        |
| 118230-AU-5   | BUCKEYE PARTNERS LP 4.5<br>01/03/28              |              | 08/19/2024            | VARIOUS   | XXX                                  | 167,500            | 175,000        | 178,063          | 165,594   | 11,448  | (310)   |  |  | 11,137  |   | 176,731   | (9,231)                                      | (9,231)                                   | 7,631  | 03/01/2028                                      | 3.C FE   |        |
| 12327A-AA-6   | BUSINESS JET SECURITIES, LLC<br>4.455 POOL ID 1A |              | 09/15/2024            | MBS PAYDOWN   | XXX                                  | 75,208             | 75,208         | 72,964           | 73,613  |   | 443   |  | 443  |   | 75,208  |   |  |   | 2,035  | 06/15/2037                                      | 1.F FE   |        |
| 12327C-AB-0   | BUSINESS JET SECURITIES, LLC<br>6.924 POOL ID 1A |              | 09/15/2024            | MBS PAYDOWN   | XXX                                  | 69,213             | 69,213         | 69,213           |   |   |   |  |  |   | 69,213  |   |  |   | 1,259  | 05/15/2039                                      | 2.B FE   |        |
| 12510H-AM-2   | CAPITAL AUTOMOTIVE REIT 1.92<br>POOL ID 1A       |              | 09/15/2024            | MBS PAYDOWN   | XXX                                  | 2,187              | 2,187          | 2,187            | 2,187   |   |   |  |  |   | 2,187   |   |  |   | 25   | 08/15/2051                                      | 1.E FE   |        |
| 12511Q-AB-5   | CCG RECEIVABLES TRUST 6.28<br>POOL ID 2          |              | 09/14/2024            | MBS PAYDOWN   | XXX                                  | 57,713             | 57,713         | 57,712           | 57,712  |   |   |  |  |   | 57,713  |   |  |   | 2,259  | 04/14/2032                                      | 1.A FE   |        |
| 129268-AB-4   | CALEDONIA GENERA 1.95<br>28/02/34                |              | 09/30/2024            | MBS PAYDOWN<br>MORGAN STANLEY & CO INC.                           | XXX                                  | 13,732             | 13,732         | 14,035           | 13,982  |   | (31)  |  | (31)   |   | 13,732  |   |  |   | 171  | 02/28/2034                                      | 1.C FE   |        |
| 143658-BN-1   | CARNIVAL CORP 5.75 01/03/27                      |              | 07/11/2024            | NEW YORK MORGST   | XXX                                  | 248,750            | 250,000        | 230,000          | 232,151   |   | 2,687   |  | 2,687  |   | 234,838   |   | 13,912                                       | 13,912                                    | 12,418   | 03/01/2027                                      | 4.C FE   |        |

## SCHEDULE D - PART 4

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

| 1<br>CUSIP<br>Identification | 2<br>Description                                 | 3<br>Foreign | 4<br>Disposal<br>Date | 5<br>Name of Purchaser                 | 6<br>Number of<br>Shares of<br>Stock | 7<br>Consideration | 8<br>Par Value | 9<br>Actual Cost | 10<br>Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Change in Book / Adjusted Carrying Value                  |   |  |  |   | 16<br>Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal Date | 17<br>Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | 18<br>Realized Gain<br>(Loss) on<br>Disposal | 19<br>Total Gain<br>(Loss) on<br>Disposal | 20<br>Bond Interest /<br>Stock<br>Dividends<br>Received<br>During Year | 21<br>Stated<br>Contractual<br>Maturity<br>Date | 22<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol |            |     |
|------------------------------|--|--------------|-----------------------|--|--------------------------------------|--------------------|----------------|------------------|---|---|---|--|--|---|---|---|--|---|--|---|--|------------|-----|
|                              |  |              |                       |  |                                      |                    |                |                  |   | 11<br>Unrealized<br>Valuation<br>Increase /<br>(Decrease) | 12<br>Current Year's<br>(Amortization)<br>/ Accretion | 13<br>Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | 14<br>Total Change<br>in B. / A.C.V.<br>(11+12-13) | 15<br>Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. |   |   |  |   |  |   |  |            |     |
| 143658-BV-3                  | CARNIVAL CORP 5.75 01/12/27                      |              | 07/08/2024            | J.P. MORGAN SECURITIES LLC-514105      | XXX                                  | 148,628            | 95,000         | 147,265          |   | (4,577)   |   | (4,577)  |  |   | 142,688   |   | 5,939  | 5,939                                     | 3,308  | 12/01/2027                                      | 3.B FE   |            |     |
| 151897-BD-8                  | CENTERPOINT ENERGY INC 4.25 15/08/26             |              | 08/28/2024            | Mizuho Securities USA                  | XXX                                  | 1,629,977          | 1,635,000      | 1,625,935        | 1,626,745   |   | 1,988   |  | 1,988  |   |   | 1,628,732   |  | 1,245                                     | 1,245  | 74,313  | 08/15/2026   | 2.B FE     |     |
| 17331H-5G-7                  | CITIGROUP GLOBAL MARKETS 0.25 22/03/28           |              | 09/18/2024            | CITIGROUP GLOBAL MARKETS INC.CP AND CD | XXX                                  | 95,880             | 102,000        | 107,100          | 106,300   |   | (739)   |  | (739)  |   |   | 105,558   |  | (9,678)                                   | (9,678)  | 128   | 03/22/2028   | 1.F Z      |     |
| 185899-AK-7                  | CLEVELAND CLIFFS INC 4.625 01/03/29              |              | 07/08/2024            | GOLDMAN SACHS AND COMPANY GOLSA COM    | XXX                                  | 475,625            | 500,000        | 510,625          | 462,879   | 40,932  | (3,811)   |  | 37,121   |   |   | 500,000   |  | (24,375)                                  | (24,375)   | 19,785  | 03/01/2029   | 3.C FE     |     |
| 186108-CJ-3                  | CLEVELAND ELECTRIC ILLUM 5.5 15/08/24            |              | 08/15/2024            | MATURITY                               | XXX                                  | 500,000            | 500,000        | 497,330          | 499,839   |   | 161   |  | 161  |   |   | 500,000   |  |   |  | 27,500  | 08/15/2024   | 2.A FE     |     |
| 19260Q-AE-7                  | COINBASE GLOBAL INC 0.25 01/04/30                |              | 07/11/2024            | WELLS FARGO BANK, N.A.                 | XXX                                  | 240,411            | 254,000        | 250,958          |   |   | 113   |  | 113  |   |   | 251,071   |  | (10,660)                                  | (10,660)   | 201   | 04/01/2030   | 4.A Z      |     |
| 22003B-AQ-9                  | CORPORATE OFFICE PROP LP 5.25 15/09/28           |              | 09/18/2024            | VARIOUS                                | XXX                                  | 233,383            | 205,000        | 205,000          | 205,000   |   |   |  |  |   | 205,000   |   | 28,383                                       | 28,383                                    | 10,540   | 09/15/2028                                      | 2.C FE   |            |     |
| 23345M-AA-5                  | DT MIDSTREAM INC 4.125 15/06/29                  |              | 07/31/2024            | GOLDMAN SACHS AND COMPANY GOLSA COM    | XXX                                  | 326,813            | 350,000        | 314,125          | 314,353   |   | 3,265   |  | 3,265  |   |   | 317,618   |  | 9,194                                     | 9,194  | 9,064   | 06/15/2029   | 3.A FE     |     |
| 252131-AM-9                  | DEXCOM INC 0.375 15/05/28                        |              | 09/11/2024            | VARIOUS                                | XXX                                  | 401,158            | 459,000        | 465,269          | 130,129   |   | 82  |  | 82   |   |   | 465,674   |  | (64,516)                                  | (64,516)   | 672   | 05/15/2028   | 2.C FE     |     |
| 26441C-BY-0                  | DUKE ENERGY CORP 4.125 15/04/26                  |              | 08/30/2024            | VARIOUS                                | XXX                                  | 168,210            | 160,000        | 160,000          | 160,000   |   |   |  |  |   | 160,000   |   | 8,210  | 8,210                                     | 5,651  | 04/15/2026                                      | 2.B FE   |            |     |
| 30227F-AE-0                  | EXTENDED STAY AMERICA TRUST 6.5915 POOL ID ESH   |              | 09/15/2024            | MBS PAYDOWN                            | XXX                                  | 32,345             | 32,345         | 31,860           | 31,898  |   | 456   |  | 456  |   |   | 32,345  |  |   |  | 1,578   | 07/15/2038   | 1.D FE     |     |
| 314353-AA-1                  | FEDEX 2020-1 CLASS AA 1.875 20/08/35             |              | 08/20/2024            | MBS PAYDOWN                            | XXX                                  | 26,736             | 26,736         | 27,106           | 27,060  |   | (27)  |  | (27)   |   |   | 26,736  |  |   |  | 501   | 08/20/2035   | 1.D FE     |     |
| 343412-AH-5                  | FLUOR CORP 1.125 15/08/29                        |              | 08/02/2024            | VARIOUS BNP PARIBAS PRIME              | XXX                                  | 170,891            | 143,000        | 152,647          |   |   | (282)   |  | (282)  |   |   | 152,365   |  | 18,527                                    | 18,527   | 687   | 08/15/2029   | 3.C FE     |     |
| 343412-AJ-1                  | FLUOR CORP 1.125 15/08/29                        |              | 09/10/2024            | BROKERAGE                              | XXX                                  | 165,737            | 143,000        | 146,716          | 146,525   |   | (428)   |  | (428)  |   |   | 146,097   |  | 19,640                                    | 19,640   | 1,747   | 08/15/2029   | 3.C FE     |     |
| 345370-CZ-1                  | FORD MOTOR COMPANY 0 15/03/26                    |              | 08/23/2024            | VARIOUS                                | XXX                                  | 2,189,464          | 2,240,000      | 2,161,378        | 1,898,092   | 1,772   | 18,543  |  | 20,315   |   |   | 2,188,407   |  | 1,056                                     | 1,056  |   | 03/15/2026   | 2.C FE     |     |
| 346845-AC-4                  | FORT MOORE FAMILY LLC 5.7933 05/01/36            |              | 07/15/2024            | MBS PAYDOWN                            | XXX                                  | 102,800            | 102,800        | 87,380           | 89,885  |   | 862   |  | 862  |   |   | 102,800   |  |   |  | 6,044   | 01/15/2036   | 1.E FE     |     |
| 36255H-DJ-4                  | GS FINANCE CORP 4.84 17/06/27                    |              | 08/23/2024            | GOLDMAN SACHS AND COMPANY GOLSA COM    | XXX                                  | 45,403             | 54,000         | 54,000           |   |   |   |  |  |   |   | 54,000  |  | (8,597)                                   | (8,597)  | 450   | 06/17/2027   | 2.A Z      |     |
| 37960J-AA-6                  | GLOBAL AIR LEASE CO LTD 6.5 15/09/24             | D            | 07/26/2024            | UBS WARBURG LLC WARBURGD               | XXX                                  | 444,619            | 451,390        | 411,278          | 402,432   | 17,241  | 5,513   |  | 22,754   |   |   | 431,333   |  | 13,287                                    | 13,287   | 25,627  | 09/15/2024   | 4.B FE     |     |
| 38178X-AC-7                  | GOLUB CAPITAL PARTNERS FUNDING 3.9936 POOL ID 2A |              | 07/20/2024            | MBS PAYDOWN                            | XXX                                  | 49,557             | 49,557         | 49,557           | 49,557  |   |   |  |  |   | 49,557  |   |  |   | 990  | 10/19/2029                                      | 2.B FE   |            |     |
| 39121J-AE-0                  | GREAT RIVER ENERGY 6.254 01/07/38                |              | 07/01/2024            | MBS PAYDOWN                            | XXX                                  | 127,182            | 127,182        | 118,279          | 121,158   |   | 481   |  | 481  |   |   | 127,182   |  |   |  | 7,954   | 07/01/2038   | 1.G FE     |     |
| 431318-AY-0                  | HILCORP ENERGY I/HILCORP 6 15/04/30              |              | 09/27/2024            | J.P. MORGAN SECURITIES INC JPMORG4     | XXX                                  | 243,125            | 250,000        | 243,750          |   |   | 539   |  | 539  |   |   | 244,289   |  | (1,164)                                   | (1,164)  | 14,375  | 04/15/2030   | 3.B FE     |     |
| 432833-AF-8                  | HILTON DOMESTIC OPERATIN 4.875 15/01/30          |              | 09/05/2024            | BARCLAYS BANK PLC NY BARCNY            | XXX                                  | 735,938            | 750,000        | 747,875          | 719,533   | 22,656  | (5,091)   |  | 17,565   |   |   | 737,098   |  | (1,161)                                   | (1,161)  | 41,742  | 01/15/2030   | 3.B FE     |     |
| 432833-AJ-0                  | HILTON DOMESTIC OPERATIN 3.75 01/05/29           |              | 09/05/2024            | JEFFERIES & COMPANY JEFFERIE           | XXX                                  | 329,875            | 350,000        | 360,500          | 324,563   | 30,232  | (4,795)   |  | 25,437   |   |   | 350,000   |  | (20,125)                                  | (20,125)   | 11,120  | 05/01/2029   | 3.B FE     |     |
| 44267D-AD-9                  | HOWARD HUGHES CORP 5.375 01/08/28                |              | 08/12/2024            | NEW YORK M MERRIL LYNCH, P F SMITH INC | XXX                                  | 288,750            | 300,000        | 273,938          | 277,911   |   | 2,555   |  | 2,555  |   |   | 280,466   |  | 8,284                                     | 8,284  | 16,595  | 08/01/2028   | 3.C FE     |     |
| 45344L-AD-5                  | CRESCENT ENERGY FINANCE 7.625 01/04/32           |              | 09/30/2024            | CITIGROUP GLOBAL MARKETS INC.CP AND CD | XXX                                  | 600,000            | 600,000        | 606,750          |   | (796)   |   | (796)  |  |   | 605,954   |   | (5,954)                                      | (5,954)                                   |  | 04/01/2032                                      | 3.C FE   |            |     |
| 46284V-AE-1                  | IRON MOUNTAIN INC 5.25 15/03/28                  |              | 09/11/2024            | J.P. MORGAN SECURITIES INC JPMORG4     | XXX                                  | 595,500            | 600,000        | 566,625          | 569,613   | 10,603  | 2,865   |  | 13,469   |   |   | 583,082   |  | 12,418                                    | 12,418   | 31,238  | 03/15/2028   | 3.C FE     |     |
| 465741-AP-1                  | ITRON INC 1.375 15/07/30                         |              | 09/19/2024            | VARIOUS                                | XXX                                  | 190,511            | 184,000        | 184,000          |   |   |   |  |  |   |   | 184,000   |  | 6,511                                     | 6,511  | 483   | 07/15/2030   | 3.C Z      |     |
| 469815-AK-0                  | JACOBS ENTERTAINMENT INC 6.75 15/02/29           |              | 07/08/2024            | J.P. MORGAN SECURITIES INC JPMORG4     | XXX                                  | 186,000            | 200,000        | 200,000          | 188,000   | 12,000  |   |  | 12,000   |   |   | 200,000   |  | (14,000)                                  | (14,000)   | 12,150  | 02/15/2029   | 4.B FE     |     |
| 47215P-AH-9                  | JD.COM INC 0.25 01/06/29                         | D            | 07/29/2024            | VARIOUS                                | XXX                                  | 243,799            | 260,000        | 260,000          |   |   |   |  |  |   |   | 260,000   |  | (16,201)                                  | (16,201)   | 119   | 06/01/2029   | 1.G FE     |     |
| 516544-AB-9                  | LANTHEUS HOLDINGS INC 2.625 15/12/27             |              | 07/23/2024            | VARIOUS                                | XXX                                  | 491,746            | 324,000        | 372,345          | 294,348   | 15,473  | (6,552)   |  | 8,921  |   |   | 365,205   |  | 126,540                                   | 126,540  | 4,930   | 12/15/2027   | 3.C        |     |
| 531229-AP-7                  | LIBERTY MEDIA CORP 3.75 15/03/28                 |              | 09/20/2024            | VARIOUS                                | XXX                                  | 168,181            | 156,000        | 156,000          | 156,000   |   |   |  |  |   |   |   | 156,000                                      |   | 12,181   | 12,181  | 5,855  | 03/15/2028 | 4.A |
| 536797-AE-3                  | LITHIA MOTORS INC 4.625 15/12/27                 |              | 08/01/2024            | WELLS FARGO BANK, N.A.                 | XXX                                  | 288,750            | 300,000        | 286,500          | 286,575   |   | 1,805   |  | 1,805  |   |   | 288,380   |  | 370                                       | 370  | 8,749   | 12/15/2027   | 3.B FE     |     |

## SCHEDULE D - PART 4

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

| 1<br>CUSIP<br>Identification | 2<br>Description   | 3<br>Foreign | 4<br>Disposal<br>Date | 5<br>Name of Purchaser              | 6<br>Number of<br>Shares of<br>Stock    | 7<br>Consideration | 8<br>Par Value | 9<br>Actual Cost | 10<br>Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Change in Book / Adjusted Carrying Value                  |   |  |  |   | 16<br>Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal Date | 17<br>Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | 18<br>Realized Gain<br>(Loss) on<br>Disposal | 19<br>Total Gain<br>(Loss) on<br>Disposal | 20<br>Bond Interest /<br>Stock<br>Dividends<br>Received<br>During Year | 21<br>Stated<br>Contractual<br>Maturity<br>Date | 22<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol |            |        |
|------------------------------|--|--------------|-----------------------|-------------------------------------|---|--------------------|----------------|------------------|---|---|---|--|--|---|---|---|--|---|--|---|--|------------|--------|
|                              |  |              |                       |                                     |   |                    |                |                  |   | 11<br>Unrealized<br>Valuation<br>Increase /<br>(Decrease) | 12<br>Current Year's<br>(Amortization /<br>Accretion) | 13<br>Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | 14<br>Total Change<br>in B. / A.C.V.<br>(11+12-13) | 15<br>Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. |   |   |  |   |  |   |  |            |        |
| 55318R-AA-9                  | MMH MASTER LLC 6.375 01/02/34                              |              | 08/01/2024            | MBS PAYDOWN                         | XXX                                     | 65,000             | 65,000         | 64,903           |   | 5   |   |  | 5  |   | 65,000  |   |  |   |  | 1,669   | 02/01/2034   | 2.A FE     |        |
| 55617L-AP-7                  | MACY'S RETAIL HLDGS LLC 5.875 01/04/29                     |              | 09/19/2024            | VARIOUS                             | XXX                                     | 415,078            | 423,000        | 443,873          | 403,884   | 23,179  | (7,569)   |  | 15,610   |   | 419,494   |   | (4,417)                                      | (4,417)                                   | 22,717   | 04/01/2029                                      | 3.A FE   |            |        |
| 576485-AF-3                  | MATADOR RESOURCES CO 6.875 15/04/28                        |              | 08/08/2024            | VARIOUS                             | XXX                                     | 357,000            | 350,000        | 353,938          |   |   | (1,095)   |  | (1,095)  |   | 352,842   |   | 4,158  | 4,158                                     | 7,352  | 04/15/2028                                      | 3.C FE   |            |        |
| 58403Y-AN-6                  | MED TRUST 7.243 POOL ID MDLN                               |              | 07/15/2024            | MBS PAYDOWN                         | XXX                                     | 2,338,776          | 2,338,776      | 2,338,776        | 2,338,776   |   |   |  |  |   | 2,338,776   |   |  |   | 100,242  | 11/15/2038                                      | 1.D FE   |            |        |
| 594972-AK-7                  | MICROSTRATEGY INC 0.875 15/03/31                           |              | 07/24/2024            | VARIOUS                             | XXX                                     | 320,384            | 325,000        | 284,848          |   |   | 146   |  | 146  |   | 284,994   |   | 35,390                                       | 35,390                                    | 988  | 03/15/2031                                      | 4.C Z  |            |        |
| 595017-BF-0                  | MICROCHIP TECHNOLOGY INC 0.75 01/06/30                     |              | 09/06/2024            | BARCLAYS CAPITAL INC                | BARCUS31                                | XXX                | 265,973        | 275,000          | 277,265   |   | (200)   |  | (200)  |   | 277,065   |   | (11,092)                                     | (11,092)                                  | 567  | 06/01/2030                                      | 2.C FE   |            |        |
| 61774H-2L-1                  | MORGAN STANLEY FIN LLC 1 23/11/27                          |              | 09/06/2024            | MORGAN STANLEY & CO INC.            | NEW YORK MORGST                         | XXX                | 603,881        | 444,000          | 455,100   | 452,675   |   | (1,329)  |  | (1,329)   |   | 451,346   |  | 152,535                                   | 152,535  | 3,140   | 11/23/2027   | 1.E FE     |        |
| 62890Q-AB-1                  | NMEF FUNDING LLC 6.57 POOL ID A                            |              | 09/15/2024            | MBS PAYDOWN                         | XXX                                     | 127,938            | 127,938        | 127,938          | 127,938   |   |   |  |  |   | 127,938   |   |  |   |  | 4,920   | 06/17/2030   | 1.A FE     |        |
| 629377-CE-0                  | NRG ENERGY INC 5.75 15/01/28                               |              | 09/30/2024            | GOLDMAN SACHS AND COMPANY GOLSA.COM |   | XXX                | 755,625        | 750,000          | 730,406   | 733,258   |   |  | 2,791  |   | 2,791   |   | 736,044                                      |   | 19,581   | 19,581  | 52,229   | 01/15/2028 | 3.B FE |
| 62957H-AJ-4                  | NABORS INDUSTRIES INC 7.375 15/05/27                       |              | 07/30/2024            | GOLDMAN SACHS AND COMPANY GOLSA.COM |   | XXX                | 356,563        | 350,000          | 348,688   |   |   | 157  |  | 157   |   | 348,844   |  | 7,718                                     | 7,718  | 18,356  | 05/15/2027   | 4.A FE     |        |
| 62957H-AP-0                  | NABORS INDUSTRIES INC 9.125 31/01/30                       |              | 09/11/2024            | MERRIL LYNCH, P.F. SMITH INC        | NEW YORK M                              | XXX                | 365,750        | 350,000          | 374,063   |   | (1,464)   |  | (1,464)  |   | 372,599   |   | (6,849)                                      | (6,849)                                   | 3,726  | 01/31/2030                                      | 4.A FE   |            |        |
| 644393-AB-6                  | NEW FORTRESS ENERGY INC 6.5 30/09/26                       |              | 09/27/2024            | VARIOUS                             |   | XXX                | 454,500        | 550,000          | 502,125   | 507,918   |   |  | 9,861  |   | 9,861   |   | 517,787                                      |   | (63,287)   | (63,287)  | 34,450   | 09/30/2026 | 4.A FE |
| 65253M-AA-6                  | NEWTEK SMALL BUSINESS LOAN TRU 7.75 POOL ID 1              |              | 09/25/2024            | MBS PAYDOWN                         |   | XXX                | 87,843         | 87,843           | 87,843  | 87,843  |   |  |  |   | 87,843  |   |  |   |  | 4,234   | 12/25/2048   | 1.F FE     |        |
| 65505P-AA-5                  | NOBLE FINANCE II LLC 8 15/04/30 ON SEMICONDUCTOR CORP 0.5  |              | 08/08/2024            | ROBERT W. BAIRD LIMITED             | ROBERTWB                                | XXX                | 51,625         | 50,000           | 51,500  |   | (8)   |  | (8)  |   | 51,492  |   | 133  | 133                                       | 1,411  | 04/15/2030                                      | 3.C FE   |            |        |
| 682189-AU-9                  | ONEMAIN FINANCE CORP 7.5 01/03/29                          |              | 09/27/2024            | VARIOUS                             | BARCLAYS BANK PLC NY                    | BARCNY             | XXX            | 274,536          | 268,000   | 259,449   | 259,557   |  | 923  |   | 923   |   | 260,480                                      |   | 14,056   | 14,056  | 1,283  | 03/01/2029 | 3.B    |
| 682691-AF-7                  | OXFORD FINANCE FUNDING 15/05/31                            |              | 08/14/2024            | MBS PAYDOWN                         |   | XXX                | 766,875        | 750,000          | 751,781   |   | (124)   |  | (124)  |   | 751,657   |   | 15,218                                       | 15,218                                    | 12,969   | 05/15/2031                                      | 3.B FE   |            |        |
| 69145B-AA-4                  | READYCAP COMMERCIAL TRUST 3.602 POOL ID 1A                 |              | 09/15/2024            | MBS PAYDOWN                         |   | XXX                | 12,178         | 12,178           | 12,178  | 12,178  |   |  |  |   | 12,178  |   |  |   |  | 260   | 02/15/2030   | 1.F FE     |        |
| 70137W-AG-3                  | PARKLAND CORP 4.5 01/10/29                                 | A            | 08/14/2024            | GOLDMAN SACHS AND COMPANY GOLSA.COM |   | XXX                | 326,938        | 350,000          | 321,125   |   |   | 1,785  |  | 1,785   |   | 322,910   |  | 4,027                                     | 4,027  | 13,706  | 10/01/2029   | 3.B FE     |        |
| 70202L-AC-6                  | PARSONS CORP 2.625 01/03/29                                |              | 08/09/2024            | VARIOUS                             |   | XXX                | 146,129        | 127,000          | 137,110   |   | (716)   |  | (716)  |   | 136,394   |   | 9,735  | 9,735                                     | 1,518  | 03/01/2029                                      | 2.C FE   |            |        |
| 71880K-AA-9                  | PHINIA INC 6.75 15/04/29                                   |              | 07/10/2024            | JEFFERIES & COMPANY                 |   | XXX                | 407,000        | 400,000          | 403,063   |   |   | (384)  |  | (384)   |   | 402,678   |  | 4,322                                     | 4,322  | 7,275   | 04/15/2029   | 3.A FE     |        |
| 74166M-AE-6                  | PRIME SECURITIES BRW/ FINANC 6.25 15/01/28                 |              | 08/05/2024            | WELLS FARGO BANK, N.A.              |   | XXX                | 663,188        | 675,000          | 677,750   | 323,378   | 2,000   | (226)  |  | 1,774   |   | 672,527   |  | (9,340)                                   | (9,340)  | 33,711  | 01/15/2028   | 4.B FE     |        |
| 74841C-AA-9                  | QUICKEN LOANS LLC/QUICKN 3.625 01/03/29                    |              | 09/09/2024            | GOLDMAN SACHS AND COMPANY GOLSA.COM |   | XXX                | 885,875        | 950,000          | 806,000   | 821,295   |   | 14,803   |  | 14,803  |   | 836,098   |  | 49,777                                    | 49,777   | 35,298  | 03/01/2029   | 3.A FE     |        |
| 74969X-AA-9                  | READYCAP COMMERCIAL TRUST 3 POOL ID 1                      |              | 07/25/2024            | MBS PAYDOWN                         |   | XXX                | 19,813         | 19,813           | 19,786  | 19,799  |   | 4  |  | 4   |   | 19,813  |  |   |  |   | 297  | 01/25/2062 | 1.A FE |
| 75574P-AA-0                  | Royal Caribbean Cruises 8.25 MORTGAGE T 6.9134 POOL ID FL8 |              | 09/25/2024            | MBS PAYDOWN                         |   | XXX                | 235,418        | 235,418          | 235,418   | 235,418   |   |  |  |   | 235,418   |   |  |   |  | 11,139  | 01/25/2037   | 1.A FE     |        |
| 780153-BS-0                  | ROYAL CARIBBEAN CRUISES 5.625 15/01/29                     |              | 07/30/2024            | VARIOUS                             | CITIGROUP GLOBAL MARKETS INC. CP AND CD | XXX                | 686,410        | 650,000          | 676,000   | 671,049   |   | (6,512)  |  | (6,512)   |   | 664,538   |  | 21,872                                    | 21,872   | 54,416  | 01/15/2029   | 2.C FE     |        |
| 780153-BW-1                  | ROYAL CARIBBEAN CRUISES 5.625 30/09/31                     |              | 09/17/2024            | UBS WARBURG LLC WARBURGD            | J.P. MORGAN SECURITIES INC              | XXX                | 25,250         | 25,000           | 25,000  |   |   |  |  |   | 25,000  |   | 250  | 250                                       |  | 09/30/2031                                      | 3.B FE   |            |        |
| 78454L-AW-0                  | SM ENERGY CO 6.5 15/07/28                                  |              | 09/11/2024            | JPMORG4                             |   | XXX                | 75,281         | 75,000           | 75,000  |   |   | (1,375)  |  | (1,375)   |   | 350,000   |  | 438                                       | 438  | 14,977  | 07/15/2028   | 3.C FE     |        |
| 78454L-AY-6                  | SM ENERGY CO 7 01/08/32                                    |              | 09/27/2024            | MERRIL LYNCH, P.F. SMITH INC        |   | XXX                | 325,313        | 325,000          | 345,313   | 319,322   | 23,481  | (8,697)  |  | 14,783  |   | 75,000  |  | 281                                       | 281  | 948   | 08/01/2032   | 4.A FE     |        |
| 78573N-AH-5                  | SABRE GLBL INC 11.25 15/12/27                              |              | 09/23/2024            | NEW YORK M                          |   | XXX                | 332,313        | 325,000          | 345,313   | 319,322   | 23,481  | (8,697)  |  | 14,783  |   | 334,105   |  | (1,793)                                   | (1,793)  | 28,281  | 12/15/2027   | 4.C FE     |        |
| 80290C-AE-4                  | SANTANDER BANK AUTO CREDIT-LIN 1.833 POOL ID 1A            |              | 09/15/2024            | MBS PAYDOWN                         |   | XXX                | 119,825        | 119,825          | 119,825   | 119,825   |   |  |  |   |   | 119,825   |  |   |  |   | 1,279  | 12/15/2031 | 2.A FE |
| 803607-AD-2                  | SAREpta Therapeutics Inc 1.25 15/09/27                     |              | 07/01/2024            | JEFFERIES & COMPANY                 |   | XXX                | 22,152         | 17,000           | 18,948  |   |   | (121)  |  | (121)   |   | 18,827  |  | 3,324                                     | 3,324  | 63  | 09/15/2027   | 2.C Z      |        |
| 81172Q-AA-2                  | SEADRILL FINANCE LTD 8.375 01/08/30                        | D            | 09/11/2024            | MERRIL LYNCH, P.F. SMITH INC        | NEW YORK M                              | XXX                | 288,063        | 275,000          | 276,688   | 276,589   |   | (400)  |  | (400)   |   | 276,189   |  | 11,874                                    | 11,874   | 25,910  | 08/01/2030   | 3.C FE     |        |

## SCHEDULE D - PART 4

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

| 1   | 2  | 3           | 4       | 5             | 6   | 7                         | 8             | 9           | 10          | Change in Book / Adjusted Carrying Value  |  |   |   |  | 16   | 17  | 18                                       | 19  | 20                                     | 21   | 22  |   |                                  |                               |  |                                  |
|---|--|-------------|---------|---------------|---|---------------------------|---------------|-------------|-------------|---|--|---|---|--|--|---|--|---|--|--|---|---|----------------------------------|-------------------------------|--|----------------------------------|
|   |  |             |         |               |   |                           |               |             |             | 11  | 12   | 13                                      | 14  | 15                                     | Prior Year Book / Adjusted Carrying Value  | Unrealized Valuation Increase / (Decrease)      | Current Year's Amortization / Accretion  | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B. / A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V.           | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal                                  | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
|   | CUSIP Identification                     | Description | Foreign | Disposal Date | Name of Purchaser   | Number of Shares of Stock | Consideration | Par Value   | Actual Cost | Prior Year Book / Adjusted Carrying Value | Unrealized Valuation Increase / (Decrease) | Current Year's Amortization / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B. / A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal                          | Total Gain (Loss) on Disposal          | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date                | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |                                  |                               |  |                                  |
| 82452J-AB-5   | SHIFT4 PAYMENTS INC 0 15/12/25           |             |         | 08/16/2024    | VARIOUS   | XXX                       | 435,064       | 383,000     | 399,459     | 346,425                                   |  |   | (2,413)   |  |  | (2,413)   |  | 382,608   |  | 52,456   | 52,456  | 12/15/2025  | 4.B                              |                               |  |                                  |
| 844741-BG-2   | SOUTHWEST AIRLINES CO 1.25 01/05/25      |             |         | 07/30/2024    | VARIOUS   | XXX                       | 1,747,253     | 1,760,000   | 1,852,494   | 769,171                                   |  |   | (33,591)  |  |  | (33,591)  |  | 1,818,461   |  | (71,207)   | (71,207)  | 15,864  | 05/01/2025                       | 2.A FE                        |  |                                  |
| 85208N-AD-2   | SPRINT SPECTRUM / SPEC I 4.738 20/09/29  |             |         | 09/20/2024    | MBS PAYDOWN DEUTSCHE BANK SECURITIES CORP DEUTSECU  | XXX                       | 250,000       | 250,000     | 248,000     | 248,708                                   |  |   | 1,289   |  |  | 1,289   |  | 250,000   |  |  |   | 8,884   | 09/20/2029                       | 1.F FE                        |  |                                  |
| 853191-AA-2   | STANDARD INDUSTRY INC/NJ 6.5 30/07/32    |             |         | 07/31/2024    |   | XXX                       | 125,313       | 125,000     | 125,000     |   |  |   |   |  |  |   |  | 125,000   |  | 313  | 313   | 07/30/2032  | 3.B FE                           |                               |  |                                  |
| 860630-AD-4   | STIFEL FINANCIAL CORP 4.25 18/07/24      |             |         | 07/18/2024    | MATURITY  | XXX                       | 1,236,000     | 1,236,000   | 1,226,534   | 1,235,333                                 |  |   | 667   |  |  | 667   |  | 1,236,000   |  |  |   | 52,530  | 07/18/2024                       | 2.B FE                        |  |                                  |
| 86212X-AF-7   | STORE MASTER FUNDING LLC 6.19 POOL ID 1A |             |         | 09/20/2024    | MBS PAYDOWN   | XXX                       | 1,375         | 1,375       | 1,375       | 1,375                                     |  |   |   |  |  |   |  | 1,375   |  |  |   | 50  | 06/20/2053                       | 1.A FE                        |  |                                  |
| 86800U-AA-2   | SUPER MICRO COMPUTER INC 0 01/03/29      |             |         | 09/18/2024    | VARIOUS   | XXX                       | 276,752       | 321,000     | 325,489     |   |  |   | (21,190)  |  |  | (21,190)  |  | 319,511   |  | (42,758)   | (42,758)  | 03/01/2029  | 3.C Z                            |                               |  |                                  |
| 87470L-AL-5   | TALLGRASS NRG PRTNR/FIN 7.375 15/02/29   |             |         | 08/23/2024    | BARCLAYS BANK PLC NY BARCNY JEFFERIES & COMPANY   | XXX                       | 511,875       | 500,000     | 500,000     |   |  |   |   |  |  |   |  | 500,000   |  | 11,875   | 11,875  | 21,818  | 02/15/2029                       | 4.A FE                        |  |                                  |
| 88162G-AA-1   | TETRA TECH INC 2.25 15/08/28             |             |         | 08/02/2024    | JEFFERIE J.P. MORGAN SECURITIES LLC- 514105   | XXX                       | 48,295        | 38,000      | 38,000      | 38,000                                    |  |   |   |  |  |   |  | 38,000  |  | 10,295   | 10,295  | 815   | 08/15/2028                       | 1.F FE                        |  |                                  |
| 88162G-AB-9   | TETRA TECH INC 2.25 15/08/28             |             |         | 08/29/2024    | WELLS FARGO BANK, N.A. CITIGROUP GLOBAL MARKETS INC/SMITH BARNE INC/GOLDMAN SACHS AND COMPANY GOLSA COM | XXX                       | 44,920        | 34,000      | 34,000      | 34,000                                    |  |   |   |  |  |   |  | 34,000  |  | 10,920   | 10,920  | 782   | 08/15/2028                       | 1.F FE                        |  |                                  |
| 893647-BQ-9   | TRANSDIGM INC 4.875 01/05/29             |             |         | 09/05/2024    | WELLS FARGO BANK, N.A. CITIGROUP GLOBAL MARKETS INC/CP AND CD   | XXX                       | 216,844       | 225,000     | 224,906     | 210,355                                   | 14,578                                     | 8                                       |   |  |  |   | 14,586                                   |   | 224,941                                |  | (8,098)   | (8,098)   | 9,293                            | 05/01/2029                    | 4.C FE   |                                  |
| 89677Q-AA-5   | TRIP.COM GROUP LTD 0.75 15/06/29         | D           |         | 09/25/2024    | INC/SMITH BARNE INC/GOLDMAN SACHS AND COMPANY GOLSA COM   | XXX                       | 414,380       | 400,000     | 400,000     |   |  |   |   |  |  |   |  | 400,000   |  | 14,380   | 14,380  | 908   | 06/15/2029                       | 3.B Z                         |  |                                  |
| 897051-AC-2   | TRONOX INC 4.625 15/03/29                |             |         | 08/07/2024    | BARCLAYS BANK PLC BARCLABP MERRIL LYNCH, P F SMITH INC  | XXX                       | 179,000       | 200,000     | 179,500     |   |  |   | 1,001   |  |  | 1,001   |  | 180,504   |  | (1,504)  | (1,504)   | 3,674   | 03/15/2029                       | 4.A FE                        |  |                                  |
| 914906-AY-8   | UNIVISION COMMUNICATIONS 8 15/08/28      |             |         | 09/19/2024    | VCP RRL ABS I, LTD 2.848 POOL ID 1A   | XXX                       | 307,438       | 300,000     | 300,000     | 300,000                                   |  |   |   |  |  |   |  | 300,000   |  | 7,438  | 7,438   | 26,783  | 08/15/2028                       | 4.A FE                        |  |                                  |
| 92243R-AC-8   | VENTAS REALTY LP 3.75 01/06/26           |             |         | 07/20/2024    | MBS PAYDOWN   | XXX                       | 119,625       | 119,625     | 119,625     | 119,625                                   |  |   |   |  |  |   |  | 119,625   |  |  |   | 1,703   | 10/20/2031                       | 2.B FE                        |  |                                  |
| 92277G-AZ-0   | VENTURE GLOBAL LNG INC 9.5 01/02/29      |             |         | 08/15/2024    | BARCLAYS BANK PLC BARCLABP MERRIL LYNCH, P F SMITH INC  | XXX                       | 128,224       | 114,000     | 114,000     | 114,000                                   |  |   |   |  |  |   |  | 114,000   |  | 14,224   | 14,224  | 14,224  | 06/01/2026                       | 2.A FE                        |  |                                  |
| 92332Y-AC-5   | WALGREENS BOOTS ALLIANCE 4.8 18/11/44    |             |         | 07/22/2024    | NEW YORK M. BARCLAYS BANK PLC NY BARCNY   | XXX                       | 996,750       | 900,000     | 951,000     | 524,860                                   |  |   | (4,535)   |  |  | (4,535)   |  | 946,325   |  | 50,425   | 50,425  | 63,888  | 02/01/2029                       | 3.B FE                        |  |                                  |
| 931427-AC-2   | WAYFAIR LLC 7.25 31/10/29                |             |         | 08/28/2024    | ROBERT W. BAIRD LIMITED ROBERTWB  | XXX                       | 155,000       | 200,000     | 167,000     |   |  |   | 513   |  |  | 513   |  | 167,513   |  | (12,513)   | (12,513)  | 7,493   | 11/18/2044                       | 2.C FE                        |  |                                  |
| 94419N-AA-5   | WESTERN DIGITAL CORP 3 15/11/28          |             |         | 09/24/2024    | BANK OF AMERICA CORPORATION   | XXX                       | 25,500        | 25,000      | 25,000      |   |  |   |   |  |  |   |  | 25,000  |  | 500  | 500   | 500   | 10/31/2029                       | 3.B FE                        |  |                                  |
| 958102-AS-4   | WOODMONT TRUST 8.6846 POOL ID 9A         |             |         | 07/11/2024    | SECURITY CALLED BY ISSUER at WYNDHAM DESTINATIONS INC   | XXX                       | 278,474       | 171,000     | 171,000     | 171,000                                   |  |   |   |  |  |   |  | 171,000   |  | 107,474  | 107,474   | 3,548   | 11/15/2028                       | 3.C FE                        |  |                                  |
| 97988R-AL-6   | WYNDHAM DESTINATIONS INC 5.75 01/04/27   | D           |         | 09/05/2024    | 100.000   | XXX                       | 600,000       | 600,000     | 600,000     | 600,000                                   |  |   |   |  |  |   |  | 600,000   |  |  |   | 46,002  | 04/25/2034                       | 1.F FE                        |  |                                  |
| 98310W-AN-8   | ZILLLOW GROUP INC 1.375 01/09/26         |             |         | 09/16/2024    | WELLS FARGO BANK, N.A.  | XXX                       | 303,375       | 300,000     | 302,500     | 299,041                                   | 2,204                                      |   | (277)   |  |  | 1,928   |  | 300,969   |  | 2,406  | 2,406   | 17,300  | 04/01/2027                       | 3.C FE                        |  |                                  |
| 98954M-AG-6   | ZIPRECRUITER INC 5 15/01/30              |             |         | 08/26/2024    | VARIOUS MERRIL LYNCH, P F SMITH INC   | XXX                       | 580,173       | 440,000     | 512,748     |   |  |   | (6,796)   |  |  | (6,796)   |  | 505,952   |  | 74,221   | 74,221  | 2,789   | 09/01/2026                       | 3.B Z                         |  |                                  |
| 98980B-AA-1   | ZIPRECRUITER INC 5 15/01/30              |             |         | 09/05/2024    | NEW YORK M.   | XXX                       | 315,000       | 350,000     | 329,313     | 306,219                                   | 25,543                                     | 1,703                                   |   |  |  |   | 27,246                                   |   | 333,465                                |  | (18,465)  | (18,465)  | 19,979                           | 01/15/2030                    | 4.A FE   |                                  |
| 1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)                                 |  |             |         |               |   |                           | 42,335,335    | 41,254,735  | 41,296,472  | 27,044,954                                | 304,121                                    |   | (66,674)  |  |  |   |  | 237,447   |  | 41,189,180   |   | 1,146,155   | 1,146,155                        | 1,335,428                     | XXX  | XXX                              |
| 2509999997 - Subtotals - Bonds - Part 4   |  |             |         |               |   |                           | 168,377,225   | 165,787,625 | 176,015,990 | 151,005,346                               | (730,597)                                  |   | (897,359)   |  |  |   |  | (1,627,956)   |  | 167,400,577  |   | 976,648   | 976,648                          | 6,155,178                     | XXX  | XXX                              |
| 2509999998 - Summary Item from Part 5 for Bonds (N/A to Quarterly)                              |  |             |         |               |   |                           |               |             |             |   |  |   |   |  |  |   |  |   |  | 976,648  | 976,648   | 6,155,178   | XXX                              | XXX                           |  |                                  |
| 2509999999 - Subtotals - Bonds  |  |             |         |               |   |                           |               |             |             |   |  |   |   |  |  |   |  |   |  | 167,400,577  |   | 976,648   | 976,648                          | 6,155,178                     | XXX  | XXX                              |
| <b>Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred</b>       |  |             |         |               |   |                           |               |             |             |   |  |   |   |  |  |   |  |   |  |  |   |   |                                  |                               |  |                                  |
| 012653-20-0   | ALBEMARLE CORP 7.25 01/03/27             |             |         | 09/11/2024    | VARIOUS   | 9,686,000                 | 386,642       |             | 488,603     |   |  | (874)                                   |   |  | (874)                                      |   |  | 487,729   |  | (101,086)  | (101,086)                                       | (101,086)   | 14,571                           | XXX                           | 2.B Z  |                                  |
| 03769M-30-4   | APOLLO GLOBAL MANAGEMENT 6.75 31/07/26   |             |         | 09/23/2024    | VARIOUS   | 2,383,000                 | 161,758       |             | 119,150     | 119,150                                   |  |   |   |  |  |   |  | 119,150   |  | 42,608   | 42,608  | 42,608  | 6,032                            | XXX                           | 2.A FE   |                                  |
| 65339F-71-3   | NEXTERA ENERGY INC 6.926 01/09/25        |             |         | 09/13/2024    | BANK OF AMERICA CORPORATION   | 6,892,000                 | 316,529       |             | 313,719     | 262,723                                   | 50,996                                     |   |   |  |  |   | 50,996                                   |   | 313,719                                |  | 2,810   | 2,810   | 17,483                           | XXX                           | 2.B Z  |                                  |
| 4029999999 - Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred |  |             |         |               |   |                           | 864,930       | XXX         | 921,473     | 381,873                                   | 50,996                                     | (874)                                   |   |  |  |   | 50,122                                   |   | 920,598                                |  | (55,668)  | (55,668)  | 38,086                           | XXX                           | XXX  |                                  |
| 4509999997 - Subtotals - Preferred Stocks - Part 4  |  |             |         |               |   |                           | 864,930       | XXX         | 921,473     | 381,873                                   | 50,996                                     | (874)                                   |   |  |  |   | 50,122                                   |   | 920,598                                |  | (55,668)  | (55,668)  | 38,086                           | XXX                           | XXX  |                                  |
| 4509999998 - Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)                   |  |             |         |               |   |                           |               |             |             |   |  |   |   |  |  |   |  |   |  | 920,598  |   | (55,668)  | (55,668)                         | 38,086                        | XXX  | XXX                              |
| 4509999999 - Subtotals - Preferred Stocks   |  |             |         |               |   |                           |               |             |             |   |  |   |   |  |  |   |  |   |  | 920,598  |   | (55,668)  | (55,668)                         | 38,086                        | XXX  | XXX                              |

E05.10

## SCHEDULE D - PART 4

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

| 1<br>CUSIP<br>Identification  | 2<br>Description                         | 3<br>Foreign | 4<br>Disposal<br>Date | 5<br>Name of Purchaser                   | 6<br>Number of<br>Shares of<br>Stock | 7<br>Consideration | 8<br>Par Value | 9<br>Actual Cost | 10<br>Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Change in Book / Adjusted Carrying Value                  |   |  |  |   | 16<br>Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal Date | 17<br>Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | 18<br>Realized Gain<br>(Loss) on<br>Disposal | 19<br>Total Gain<br>(Loss) on<br>Disposal | 20<br>Bond Interest /<br>Stock<br>Dividends<br>Received<br>During Year | 21<br>Stated<br>Contractual<br>Maturity<br>Date | 22<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol |     |     |  |
|---|--|--------------|-----------------------|--|--------------------------------------|--------------------|----------------|------------------|---|---|---|--|--|---|---|---|--|---|--|---|--|-----|-----|--|
|   |  |              |                       |  |                                      |                    |                |                  |   | 11<br>Unrealized<br>Valuation<br>Increase /<br>(Decrease) | 12<br>Current Year's<br>(Amortization)<br>/ Accretion | 13<br>Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | 14<br>Total Change<br>in B. / A.C.V.<br>(11+12-13) | 15<br>Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. |   |   |  |   |  |   |  |     |     |  |
| <b>Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b> |  |              |                       |  |                                      |                    |                |                  |   |   |   |  |  |   |   |   |  |   |  |   |  |     |     |  |
| 00123Q-10-4   | AGNC INVESTMENT CORP                     |              | 07/11/2024            | Northern Trust Corp                      | 5,100,000                            | 51,253             | XXX            | 49,483           | 50,031  | (548)   |   |  |  | (548)   |   | 49,483  | 1,770  | 1,770                                     | 4,284  | XXX   | XXX  |     |     |  |
| 00676P-10-7   | ADEIA INC                                |              | 08/07/2024            | VARIOUS                                  | 10,100,000                           | 115,205            | XXX            | 119,768          | 125,139   | (5,371)   |   |  |  | (5,371)   |   | 119,768   | (4,563)                                      | (4,563)                                   | 1,010  | XXX   | XXX  |     |     |  |
| 00773T-10-1   | ADVANSIX INC                             |              | 08/29/2024            | ROBERT W. BAIRD LIMITED                  | 1,900,000                            | 57,041             | XXX            | 33,876           | 56,924  | (23,048)  |   |  |  | (23,048)  |   | 33,876  |  | 23,165                                    | 23,165   | 912   | XXX  | XXX |     |  |
| 00922R-10-5   | AIR TRANSPORT SERVICES GROUP INC         |              | 08/29/2024            | VARIOUS                                  | 22,400,000                           | 339,177            | XXX            | 598,002          | 394,464   | 203,538   |   |  |  | 203,538   |   | 598,002   | (258,826)                                    | (258,826)                                 | XXX  | XXX   | XXX  |     |     |  |
| 011659-10-9   | ALASKA AIR GROUP INC                     |              | 09/27/2024            | Northern Trust Corp                      | 1,300,000                            | 58,091             | XXX            | 58,407           | 50,791  | 7,616   |   |  |  | 7,616   |   | 58,407  | (316)  | (316)                                     | XXX  | XXX   | XXX  |     |     |  |
| 02156K-10-3   | ALTICE USA INC                           |              | 09/05/2024            | VARIOUS                                  | 9,200,000                            | 19,556             | XXX            | 24,907           | 29,900  | (4,993)   |   |  |  | (4,993)   |   | 24,907  | (5,351)                                      | (5,351)                                   | XXX  | XXX   | XXX  |     |     |  |
| 03750L-10-9   | APARTMENT INCOME REIT CORP               |              | 07/01/2024            | CORPORATE ACTIONS                        | 700,000                              | 27,384             | XXX            | 26,896           |   |   |   |  |  |   |   | 26,896  | 488  | 488                                       | XXX  | XXX   | XXX  |     |     |  |
| 047726-30-2   | ATLANTA BRAVES HOLDINGS INC              |              | 07/15/2024            | VARIOUS                                  | 8,700,000                            | 365,617            | XXX            | 344,690          |   |   |   |  |  |   |   | 344,690   | 20,927                                       | 20,927                                    | XXX  | XXX   | XXX  |     |     |  |
| 088929-10-4   | BGC GROUP INC                            |              | 07/22/2024            | BERENBERG CAPITAL MARKETS                | 5,800,000                            | 55,491             | XXX            | 30,111           | 41,876  | (11,765)  |   |  |  | (11,765)  |   | 30,111  | 25,379                                       | 25,379                                    | 176  | XXX   | XXX  |     |     |  |
| 090572-20-7   | BIO-RAD LABORATORIES INC                 |              | 08/06/2024            | STATE STREET BANK & TRUST COMPANY / ISHA | 100,000                              | 33,601             | XXX            | 41,387           | 32,289  | 9,098   |   |  |  | 9,098   |   | 41,387  | (7,786)                                      | (7,786)                                   | XXX  | XXX   | XXX  |     |     |  |
| 12551W-20-9   | CH ROBINSON WORLDWIDE INC                |              | 08/19/2024            | VARIOUS                                  | 5,400,000                            | 520,674            | XXX            | 382,798          |   |   |   |  |  |   |   | 382,798   | 137,876                                      | 137,876                                   | 3,294  | XXX   | XXX  |     |     |  |
| 13765N-10-7   | CANNAE HOLDINGS INC                      |              | 07/15/2024            | VARIOUS                                  | 4,059,000                            | 77,769             |                | 96,091           | 79,191  | 16,900  |   |  |  | 16,900  |   | 96,091  | (18,322)                                     | (18,322)                                  | 487  | XXX   | XXX  |     |     |  |
| 171779-30-9   | CIENA CORP                               |              | 08/23/2024            | VARIOUS                                  | 7,500,000                            | 417,152            | XXX            | 353,946          |   |   |   |  |  |   |   | 353,946   | 63,206                                       | 63,206                                    | XXX  | XXX   | XXX  |     |     |  |
| 197236-10-2   | COLUMBIA BANKING SYSTEM INC              |              | 09/16/2024            | VARIOUS                                  | 18,600,000                           | 446,494            | XXX            | 367,914          | 277,472   | (67,944)  |   |  |  | (67,944)  |   | 367,914   | 78,581                                       | 78,581                                    | 19,044   | XXX   | XXX  |     |     |  |
| 20451N-10-1   | COMPASS MINERALS INTERNATIONAL INC       |              | 07/18/2024            | VARIOUS                                  | 10,400,000                           | 125,123            | XXX            | 415,087          | 263,328   | 151,759   |   |  |  | 151,759   |   | 415,087   | (289,964)                                    | (289,964)                                 | 1,560  | XXX   | XXX  |     |     |  |
| 219798-10-5   | GUIDELORTHO CORP                         |              | 07/25/2024            | LIQUIDNET INC                            | 1,600,000                            | 62,593             | XXX            | 63,240           |   |   |   |  |  |   |   | 63,240  | (647)  | (647)                                     | XXX  | XXX   | XXX  |     |     |  |
| 23345M-10-7   | DT MIDSTREAM INC                         |              | 08/23/2024            | VARIOUS                                  | 7,800,000                            | 578,993            | XXX            | 419,314          |   |   |   |  |  |   |   | 419,314   | 159,679                                      | 159,679                                   | 11,466   | XXX   | XXX  |     |     |  |
| 25960R-10-5   | DOUGLAS DYNAMICS INC                     |              | 08/30/2024            | VARIOUS                                  | 7,300,000                            | 217,015            | XXX            | 167,989          |   |   |   |  |  |   |   | 167,989   | 49,027                                       | 49,027                                    | 2,154  | XXX   | XXX  |     |     |  |
| 277276-10-1   | EASTGROUP PROPERTIES INC                 |              | 07/15/2024            | Post Sale Income                         |                                      |                    |                |                  |   |   |   |  |  |   |   |   |  |   |  | 381   | XXX  | XXX |     |  |
| 278768-10-6   | ECHOSTAR CORP                            |              | 09/27/2024            | VARIOUS                                  | 4,500,000                            | 113,889            | XXX            | 97,282           | 74,565  | 22,717  |   |  |  | 22,717  |   | 97,282  | 16,607                                       | 16,607                                    | 16,607   | XXX   | XXX  |     |     |  |
| 294628-10-2   | EQUITY COMMONWEALTH                      |              | 08/07/2024            | VARIOUS                                  | 17,500,000                           | 352,306            | XXX            | 541,504          | 336,000   | 205,504   |   |  |  | 205,504   |   | 541,504   | (189,198)                                    | (189,198)                                 | XXX  | XXX   | XXX  |     |     |  |
| 29472R-10-8   | EQUITY LIFESTYLE PROPERTIES INC          |              | 07/18/2024            | Post Sale Income                         |                                      |                    |                |                  |   |   |   |  |  |   |   |   |  |   |  | 191   | XXX  | XXX |     |  |
| 297178-10-5   | ESSEX PROPERTY TRUST INC                 |              | 07/12/2024            | Post Sale Income                         |                                      |                    |                |                  |   |   |   |  |  |   |   |   |  |   |  | 163   | XXX  | XXX |     |  |
| 32054K-10-3   | FIRST INDUSTRIAL REALTY TRUST INC        |              | 07/01/2024            | Post Sale Income                         |                                      |                    |                |                  |   |   |   |  |  |   |   |   |  |   |  | 481   | XXX  | XXX |     |  |
| 34379V-10-3   | FLUENCE ENERGY INC                       |              | 09/13/2024            | VARIOUS                                  | 8,000,000                            | 165,759            | XXX            | 129,481          |   |   |   |  |  |   |   | 129,481   | 36,278                                       | 36,278                                    | XXX  | XXX   | XXX  |     |     |  |
| 37247D-10-6   | GENWORTH FINANCIAL INC                   |              | 08/28/2024            | GRAPHIC PACKAGING HOLDING                | 51,400,000                           | 347,332            | XXX            | 265,977          | 281,228   | (72,302)  |   |  |  | (72,302)  |   | 265,977   | 81,355                                       | 81,355                                    | XXX  | XXX   | XXX  |     |     |  |
| 388689-10-1   | CO                                       |              | 08/29/2024            | Northern Trust Corp                      | 3,800,000                            | 112,523            | XXX            | 45,417           | 93,670  | (48,253)  |   |  |  | (48,253)  |   | 45,417  | 67,106                                       | 67,106                                    | 1,310  | XXX   | XXX  |     |     |  |
| 39304D-10-2   | GREEN DOT CORP                           |              | 08/30/2024            | VARIOUS                                  | 8,600,000                            | 94,912             | XXX            | 85,140           | 85,140  |   |   |  |  |   | 85,140  | 9,772   | 9,772  | XXX                                       | XXX  | XXX   |  |     |     |  |
| 44891N-20-8   | IAC INC                                  |              | 08/07/2024            | LIQUIDNET INC                            | 1,300,000                            | 64,565             | XXX            | 69,045           | 68,094  | 951   |   |  |  | 951   |   | 69,045  | (4,480)                                      | (4,480)                                   | XXX  | XXX   | XXX  |     |     |  |
| 46187W-10-7   | INVITATION HOMES INC                     |              | 07/19/2024            | Post Sale Income                         |                                      |                    |                |                  |   |   |   |  |  |   |   |   |  |   |  | 448   | XXX  | XXX |     |  |
| 489398-10-7   | KENNEDY-WILSON HOLDINGS INC              |              | 09/19/2024            | VARIOUS                                  | 31,000,000                           | 342,362            | XXX            | 336,937          | 87,898  | 23,257  |   |  |  | 23,257  |   | 336,937   | 5,425  | 5,425                                     | 12,864   | XXX   | XXX  |     |     |  |
| 530307-30-5   | LIBERTY BROADBAND CORP                   |              | 08/06/2024            | VARIOUS                                  | 2,900,000                            | 188,150            | XXX            | 210,283          | 233,711   | (23,428)  |   |  |  | (23,428)  |   | 210,283   | (22,133)                                     | (22,133)                                  | XXX  | XXX   | XXX  |     |     |  |
| 546347-10-5   | LOUISIANA-PACIFIC CORP                   |              | 09/20/2024            | VARIOUS                                  | 4,200,000                            | 426,089            | XXX            | 248,253          | 297,486   | (49,233)  |   |  |  | (49,233)  |   | 248,253   | 177,836                                      | 177,836                                   | 2,730  | XXX   | XXX  |     |     |  |
| 558256-10-3   | MADISON SQUARE GARDEN ENTERTAINMENT CORP |              | 09/19/2024            | VARIOUS                                  | 14,800,000                           | 598,630            | XXX            | 473,912          | 470,492   | 3,420   |   |  |  | 3,420   |   | 473,912   | 124,718                                      | 124,718                                   | XXX  | XXX   | XXX  |     |     |  |
| 606710-20-0   | mitek systems inc                        |              | 07/30/2024            | BLAIR, WILLIAM & CO WILLIAMB             | 1,300,000                            | 17,391             | XXX            | 16,315           |   |   |   |  |  |   |   | 16,315  | 1,076  | 1,076                                     | XXX  | XXX   | XXX  |     |     |  |
| 608190-10-4   | MOHAWK INDUSTRIES INC                    |              | 09/12/2024            | VARIOUS                                  | 4,500,000                            | 670,096            | XXX            | 514,578          |   |   |   |  |  |   |   | 514,578   | 155,518                                      | 155,518                                   | XXX  | XXX   | XXX  |     |     |  |
| 636180-10-1   | NATIONAL FUEL GAS CO                     |              | 08/07/2024            | VARIOUS                                  | 1,000,000                            | 58,826             | XXX            | 64,562           | 50,170  | 14,392  |   |  |  | 14,392  |   | 64,562  | (5,735)                                      | (5,735)                                   | 1,608  | XXX   | XXX  |     |     |  |
| 65473P-10-5   | NISOURCE INC                             |              | 08/21/2024            | VARIOUS                                  | 16,700,000                           | 523,431            | XXX            | 362,614          | 443,385   | (80,771)  |   |  |  | (80,771)  |   | 362,614   | 160,817                                      | 160,817                                   | 12,975   | XXX   | XXX  |     |     |  |
| 670837-10-3   | OGE ENERGY CORP                          |              | 08/07/2024            | VARIOUS                                  | 8,900,000                            | 332,940            | XXX            | 277,928          | 310,877   | (32,949)  |   |  |  | (32,949)  |   | 277,928   | 55,012                                       | 55,012                                    | 11,166   | XXX   | XXX  |     |     |  |
| 680223-10-4   | OLD REPUBLIC INTERNATIONAL CORP          |              | 08/19/2024            | VARIOUS                                  | 3,800,000                            | 127,872            | XXX            | 98,049           | 111,720   | (13,671)  |   |  |  | (13,671)  |   | 98,049  | 29,823                                       | 29,823                                    | 2,014  | XXX   | XXX  |     |     |  |
| 718172-10-9   | PHILIP MORRIS INTERNATIONAL INC          |              | 07/08/2024            | Post Sale Income                         |                                      |                    |                |                  |   |   |   |  |  |   |   |   | 5,715  | 5,715                                     | 3,497  | XXX   | XXX  |     |     |  |
| 72651A-20-7   | PLAINS GP HOLDINGS LP                    |              | 07/31/2024            |  |                                      | 5715               | XXX            | 5,715            |   |   |   |  |  |   |   |   | 47,175                                       | 47,175                                    | 60,246   | 60,246  | 2,232  | XXX | XXX |  |
| 733174-70-0   | POPULAR INC                              | D            | 07/10/2024            | LIQUIDNET INC                            | 1,200,000                            | 107,420            | XXX            | 47,175           | 98,484  | (51,309)  |   | </   |  |   |   |   |  |   |  |   |  |     |     |  |

## SCHEDULE D - PART 4

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

| 1<br>CUSIP<br>Identification  | 2<br>Description   | 3<br>Foreign | 4<br>Disposal<br>Date | 5<br>Name of Purchaser                                 | 6<br>Number of<br>Shares of<br>Stock | 7<br>Consideration | 8<br>Par Value | 9<br>Actual Cost | 10<br>Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Change in Book / Adjusted Carrying Value                  |   |  |  |   | 16<br>Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal Date | 17<br>Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | 18<br>Realized Gain<br>(Loss) on<br>Disposal | 19<br>Total Gain<br>(Loss) on<br>Disposal | 20<br>Bond Interest /<br>Stock<br>Dividends<br>Received<br>During Year | 21<br>Stated<br>Contractual<br>Maturity<br>Date | 22<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol |     |     |
|---|--|--------------|-----------------------|--|--------------------------------------|--------------------|----------------|------------------|---|---|---|--|--|---|---|---|--|---|--|---|--|-----|-----|
|   |  |              |                       |  |                                      |                    |                |                  |   | 11<br>Unrealized<br>Valuation<br>Increase /<br>(Decrease) | 12<br>Current Year's<br>(Amortization)<br>/ Accretion | 13<br>Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | 14<br>Total Change<br>in B. / A.C.V.<br>(11+12-13) | 15<br>Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. |   |   |  |   |  |   |  |     |     |
| 76171L-10-6   | REYNOLDS CONSUMER<br>PRODUCTS INC  |              | 09/05/2024            | VARIOUS  | 13,400.00                            | 421,793            | XXX            | 373,369          | 359,656   | 13,713  |   |  | 13,713   |   | 373,369   |   | 48,424                                       | 48,424                                    | 8,579  | XXX   | XXX  |     |     |
| 78442P-10-6   | SLM CORP   |              | 07/15/2024            | VARIOUS  | 3,300.00                             | 72,418             | XXX            | 53,501           | 63,096  | (9,595)   |   |  |  | (9,595)   |   | 53,501  |  | 18,916                                    | 18,916   | 726   | XXX  | XXX |     |
| 816851-10-9   | SEMPRA   |              | 07/15/2024            | Post Sale Income                                       |                                      |                    | XXX            |                  |   |   |   |  |  |   |   |   |  |   |  | 1,364   | XXX  | XXX |     |
| 83001C-10-8   | SIX FLAGS ENTERTAINMENT<br>CORP  |              | 07/15/2024            | INSTINET INV SERVICES LTD<br>LONDON                    | 1,400.00                             | 74,686             | XXX            | 57,732           |   |   |   |  |  |   |   | 57,732  |  | 16,954                                    | 16,954   | 3,693   | XXX  | XXX |     |
| 84857L-10-1   | SPIRE INC  |              | 07/22/2024            | STATE STREET BANK & TRUST<br>COMPANY / ISHA            | 1,500.00                             | 98,629             | XXX            | 88,785           | 93,510  | (4,725)   |   |  |  | (4,725)   |   | 88,785  |  | 9,844                                     | 9,844  | 3,398   | XXX  | XXX |     |
| 85254J-10-2   | STAG INDUSTRIAL INC  |              | 07/15/2024            | Post Sale Income                                       |                                      |                    | XXX            |                  |   |   |   |  |  |   |   |   |  |   |  | 136   | XXX  | XXX |     |
| 88642R-10-9   | TIDEWATER INC  |              | 07/15/2024            | BERENBERG CAPITAL MARKETS<br>LLC                       | 2,000.000                            | 209,844            | XXX            | 131,628          | 144,220   | (12,592)  |   |  |  | (12,592)  |   | 131,628   |  | 78,216                                    | 78,216   | XXX   | XXX  | XXX |     |
| 912008-10-9   | US FOODS HOLDING CORP  |              | 08/21/2024            | VARIOUS  | 1,900.000                            | 110,344            | XXX            | 70,489           | 86,279  | (15,790)  |   |  |  | (15,790)  |   | 70,489  |  | 39,854                                    | 39,854   | XXX   | XXX  | XXX |     |
| 92240M-10-8   | VECTOR GROUP LTD   |              | 09/04/2024            | VARIOUS  | 44,500.000                           | 659,950            | XXX            | 485,014          | 251,544   | 12,862  |   |  |  | 12,862  |   | 485,014   |  | 174,936                                   | 174,936  | 17,520  | XXX  | XXX |     |
| 92556V-10-6   | VIATRIS INC  |              | 07/11/2024            | VARIOUS  | 3,500.000                            | 38,459             | XXX            | 40,550           |   |   |   |  |  |   |   |   |  | (2,091)                                   | 840  | XXX   | XXX  | XXX |     |
| 925652-10-9   | VICI PROPERTIES INC  |              | 07/03/2024            | Post Sale Income                                       |                                      |                    | XXX            |                  |   |   |   |  |  |   |   |   |  |   |  | 1,702   | XXX  | XXX | XXX |
| 957638-10-9   | WESTERN ALLIANCE BANCORP   |              | 07/19/2024            | BERENBERG CAPITAL MARKETS<br>LLC                       | 1,100.000                            | 84,590             | XXX            | 32,904           | 72,369  | (39,465)  |   |  |  | (39,465)  |   | 32,904  |  | 51,687                                    | 51,687   | 814   | XXX  | XXX |     |
| 96208T-10-4   | WEX INC  |              | 09/30/2024            | INSTINET INV SERVICES LTD<br>LONDON                    | 1,000.000                            | 209,531            | XXX            | 144,493          | 194,550   | (50,057)  |   |  |  | (50,057)  |   | 144,493   |  | 65,038                                    | 65,038   | XXX   | XXX  | XXX |     |
| 968223-20-6   | JOHN WILEY & SONS INC  |              | 07/08/2024            | LIQUIDNET INC  | 3,300.000                            | 146,689            | XXX            | 110,251          |   |   |   |  |  |   |   |   | 110,251                                      | 36,438                                    | 36,438   | 1,155   | XXX  | XXX | XXX |
| G21810-10-9   | CLARIVATE PLC  |              | 07/25/2024            | VARIOUS  | 3,400.000                            | 23,749             | XXX            | 32,521           | 31,484  | 1,037   |   |  |  | 1,037   |   | 32,521  |  | (8,772)                                   | (8,772)  | XXX   | XXX  | XXX |     |
| G5960L-10-3   | MEDTRONIC PLC  |              | 07/12/2024            | Post Sale Income                                       |                                      |                    | XXX            |                  |   |   |   |  |  |   |   |   |  |   |  | 2,170   | XXX  | XXX | XXX |
| G9456A-10-0   | GOLAR LNG LTD  | D            | 07/22/2024            | B.RILEY & CO. LLC                                      | 4,300.000                            | 147,737            | XXX            | 59,919           | 98,857  | (38,938)  |   |  |  | (38,938)  |   | 59,919  |  | 87,818                                    | 87,818   | 2,150   | XXX  | XXX |     |
| 5019999999 - Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded |  |              |                       |  | 10,516,858                           | XXX                | 9,165,229      | 5,839,890        | 30,017  |   |   |  |  | 30,017  |   | 9,165,229   |  | 1,351,629                                 | 1,351,629  | 140,994   | XXX  | XXX |     |
| Common Stocks: Closed-End Funds Designations Not Assigned by the SVO                    |  |              |                       |  |                                      |                    |                |                  |   |   |   |  |  |   |   |   |  |   |  |   |  |     |     |
| 09247F-20-9   | BLACKROCK INCOME TRUST INC   |              | 08/23/2024            | VARIOUS  | 16,309,000                           | 199,115            | XXX            | 283,785          | 198,644   | 85,141  |   |  |  | 85,141  |   | 283,785   |  | (84,670)                                  | (84,670)   | 10,789  | XXX  | XXX |     |
| 09248E-10-2   | BLACKROCK CALIFORNIA<br>MUNICIPAL INCOME TRUST                                 |              | 08/22/2024            | Northern Trust Corp.                                   | 20,800,000                           | 247,277            | XXX            | 248,067          | 250,224   | (2,157)   |   |  |  | (2,157)   |   | 248,067   |  | (790)                                     | (790)  | 8,986   | XXX  | XXX |     |
| 09248L-10-6   | BLACKROCK MUNICIPAL INCOME<br>FUND INC   |              | 08/22/2024            | VARIOUS  | 9,529,000                            | 102,280            | XXX            | 98,508           |   |   |   |  |  |   |   | 98,508  |  | 3,772                                     | 3,772  | 1,557   | XXX  | XXX |     |
| 09253X-10-2   | BLACKROCK MUNIHOLDINGS NEW<br>YORK QUALITY FUND INC                            |              | 09/23/2024            | Northern Trust Corp.                                   | 41,200,000                           | 512,069            | XXX            | 485,666          |   |   |   |  |  |   |   | 485,666   |  | 26,403                                    | 26,403   | 9,262   | XXX  | XXX |     |
| 09255C-10-6   | BLACKROCK MUNIYIELD NEW<br>YORK QUALITY FUND INC                               |              | 08/22/2024            | Northern Trust Corp.                                   | 15,573,000                           | 166,856            | XXX            | 162,730          |   |   |   |  |  |   |   | 162,730   |  | 4,126                                     | 4,126  | 2,524   | XXX  | XXX |     |
| 09255E-10-2   | EATON VANCE MUNICIPAL BOND<br>FUND   |              | 08/22/2024            | Northern Trust Corp.                                   | 17,200,000                           | 179,582            | XXX            | 174,718          |   |   |   |  |  |   |   | 174,718   |  | 4,864                                     | 4,864  | 2,860   | XXX  | XXX |     |
| 27827X-10-1   | EATON VANCE SHORT DURATION<br>DIVERSIFIED INCOME FUND                          |              | 07/12/2024            | CORPORATE ACTIONS<br>MISCHLER FINANCIAL GROUP,<br>INC. | 50,059,000                           | 555,219            | XXX            | 558,764          | 507,098   | 51,666  |   |  |  | 51,666  |   | 558,764   |  | (3,544)                                   | (3,544)  | 14,057  | XXX  | XXX |     |
| 46131J-10-3   | INVESCO MUNICIPAL TRUST  |              | 08/19/2024            | Northern Trust Corp.                                   | 34,288,000                           | 343,864            | XXX            | 370,300          | 326,765   | 43,535  |   |  |  | 43,535  |   | 24,521  |  | 112,751                                   | (18,669)   | (18,669)  | 4,685  | XXX | XXX |
| 46131M-10-6   | INVESTMENT GRADE MUNICIPALS<br>INVESTMENT GRADE NEW YORK                       |              | 08/29/2024            | CAPITAL INSTITUTIONAL<br>SERVICES, INC.                | 10,628,000                           | 109,997            | XXX            | 118,383          | 105,111   | 13,272  |   |  |  | 13,272  |   | 118,383   |  | (8,386)                                   | (8,386)  | 3,386   | XXX  | XXX |     |
| 46131T-10-1   | INVESTMENT GRADE MUNICIPALS<br>INVESTMENT GRADE NEW YORK                       |              | 07/15/2024            | Northern Trust Corp.                                   | 1,112,000                            | 12,633             | XXX            | 11,763           |   |   |   |  |  |   |   | 11,763  |  | 870                                       | 870  | 164   | XXX  | XXX |     |
| 46132E-10-3   | INVESTMENT GRADE MUNICIPALS<br>INCOME TRUST II                                 |              | 08/23/2024            | Northern Trust Corp.                                   | 23,526,000                           | 210,668            | XXX            | 198,468          | 198,795   | (327)   |   |  |  | (327)   |   | 198,468   |  | 12,200                                    | 12,200   | 7,956   | XXX  | XXX |     |
| 46132H-10-6   | INVESTMENT GRADE MUNICIPALS<br>INVESTMENT GRADE NEW YORK                       |              | 08/07/2024            | CAPITAL INSTITUTIONAL<br>SERVICES, INC.                | 3,100,000                            | 33,475             | XXX            | 30,504           |   |   |   |  |  |   |   | 30,504  |  | 2,971                                     | 2,971  | 401   | XXX  | XXX |     |
| 46132L-10-7   | INVESTMENT GRADE MUNICIPALS<br>NUVEEN AMT-FREE MUNICIPAL<br>CREDIT INCOME FUND |              | 08/05/2024            | CAPITAL INSTITUTIONAL<br>SERVICES, INC.                | 14,728,000                           | 238,797            | XXX            | 287,871          | 224,013   | 63,858  |   |  |  | 63,858  |   | 287,871   |  | (49,074)                                  | (49,074)   | 6,986   | XXX  | XXX |     |
| 67071L-10-6   | INVESTMENT GRADE MUNICIPALS<br>NUVEEN PREFERRED & INCOME<br>OPPORTUNITIES FUND |              | 09/19/2024            | Northern Trust Corp.                                   | 56,463,000                           | 749,629            | XXX            | 676,609          | 667,393   | 9,216   |   |  |  | 9,216   |   | 676,609   |  | 73,020                                    | 73,020   | 29,132  | XXX  | XXX |     |
| 67073B-10-6   | INVESTMENT GRADE MUNICIPALS<br>WESTERN ASSET PREMIER BOND<br>FUND              |              | 08/26/2024            | VARIOUS  | 70,100,000                           | 537,567            | XXX            | 703,815          | 473,876   | 229,939   |   |  |  | 229,939   |   | 703,815   |  | (166,248)                                 | (166,248)  | 25,972  | XXX  | XXX |     |
| 957664-10-5   | INVESTMENT GRADE MUNICIPALS<br>WESTERN ASSET PREMIER BOND<br>FUND              |              | 08/26/2024            | CAPITAL INSTITUTIONAL<br>SERVICES, INC.                | 19,032,000                           | 211,363            | XXX            | 269,608          | 205,546   | 64,063  |   |  |  | 64,063  |   | 269,608   |  | (58,245)                                  | (58,245)   | 9,551   | XXX  | XXX |     |
| 5729999999 - Common Stocks: Closed-End Funds Designations Not Assigned by the SVO       |  |              |                       |  | 4,504,472                            | XXX                | 4,792,309      | 3,245,693        | 582,727   |   |   |  |  | 582,727   |   | 4,792,309   |  | (287,837)                                 | (287,837)  | 149,123   | XXX  | XXX |     |

E05.12

## Quarterly Statement as of September 30, 2024 of the GRANGE INSURANCE COMPANY

**SCHEDULE D - PART 4**

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

| 1<br>CUSIP<br>Identification   | 2<br>Description | 3<br>Foreign | 4<br>Disposal<br>Date | 5<br>Name of Purchaser | 6<br>Number of<br>Shares of<br>Stock | 7<br>Consideration | 8<br>Par Value | 9<br>Actual Cost | 10<br>Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Change in Book / Adjusted Carrying Value                  |   |  |  |   | 16<br>Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal Date | 17<br>Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | 18<br>Realized Gain<br>(Loss) on<br>Disposal | 19<br>Total Gain<br>(Loss) on<br>Disposal | 20<br>Bond Interest /<br>Stock<br>Dividends<br>Received<br>During Year | 21<br>Stated<br>Contractual<br>Maturity<br>Date | 22<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol |
|--|------------------|--------------|-----------------------|------------------------|--------------------------------------|--------------------|----------------|------------------|---|---|---|--|--|---|---|---|--|---|--|---|--|
|  |                  |              |                       |                        |                                      |                    |                |                  |   | 11<br>Unrealized<br>Valuation<br>Increase /<br>(Decrease) | 12<br>Current Year's<br>(Amortization)<br>/ Accretion | 13<br>Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | 14<br>Total Change<br>in B. / A.C.V.<br>(11+12-13) | 15<br>Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. |   |   |  |   |  |   |  |
| 5989999997 – Subtotals - Common Stocks - Part 4                            |                  |              |                       |                        | 15,021,330                           | XXX                | 13,957,538     | 9,085,583        | 612,744   |   |   |  | 612,744  |   | 13,957,538  |   | 1,063,791                                    | 1,063,791                                 | 290,117  | XXX   | XXX  |
| 5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly) |                  |              |                       |                        |                                      |                    |                |                  |   |   |   |  |  |   |   |   |  |   |  |   |  |
| 5989999999 – Subtotals Common Stocks                                       |                  |              |                       |                        | 15,021,330                           | XXX                | 13,957,538     | 9,085,583        | 612,744   |   |   |  | 612,744  |   | 13,957,538  |   | 1,063,791                                    | 1,063,791                                 | 290,117  | XXX   | XXX  |
| 5999999999 – Subtotals Preferred and Common Stocks                         |                  |              |                       |                        | 15,886,260                           | XXX                | 14,879,011     | 9,467,456        | 663,740   |   | (874)   |  | 662,866  |   | 14,878,136  |   | 1,008,123                                    | 1,008,123                                 | 328,203  | XXX   | XXX  |
| 6009999999 – Totals  |                  |              |                       |                        | 184,263,485                          | XXX                | 190,895,000    | 160,472,801      | (66,856)  |   | (898,233)   |  | (965,089)  |   | 182,278,713   |   | 1,984,771                                    | 1,984,771                                 | 6,483,380  | XXX   | XXX  |

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

(E-10) Schedule DB - Part E

**NONE**

**SCHEDULE DL - PART 1**  
**SECURITIES LENDING COLLATERAL ASSETS**

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

| 1   | 2   | 3       | 4   | 5               | 6                              | 7               |
|---|---|---------|---|-----------------|--------------------------------|-----------------|
| CUSIP Identification                                    | Description                               | Code    | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Fair Value      | Book / Adjusted Carrying Value | Maturity Dates  |
| <b>Cash Equivalents (Schedule E, Part 2 type)</b>       |   |         |   |                 |                                |                 |
| 665279-10-5.....  | Northern Institutl Liquid Asset Port..... | LS..... | 1.A.....  | 24,834,650..... | 24,834,650.....                | 10/06/2024..... |
| 9709999999 - Cash Equivalents (Schedule E, Part 2 type) |   |         |   | 24,834,650..... | 24,834,650.....                | XXX.....        |
| 9999999999 - Total.....                                 |   |         |   | 24,834,650..... | 24,834,650.....                | XXX.....        |

## General Interrogatories:

1. Total activity for the year to date      Fair Value \$9,570,718      Book/Adjusted Carrying Value \$9,570,718
2. Average balance for the year to date      Fair Value \$16,964,204      Book/Adjusted Carrying Value \$16,964,204
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1 \$ 24,834,650; NAIC 2 \$ ...; NAIC 3 \$ ...; NAIC 4 \$ ...; NAIC 5 \$ ...; NAIC 6 \$ ...

**SCHEDULE DL - PART 2**  
**SECURITIES LENDING COLLATERAL ASSETS**

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

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

**NONE**

## General Interrogatories:

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

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

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

| 1<br>Depository   | 2<br>Code | 3<br>Rate of<br>Interest | 4<br>Amount of<br>Interest<br>Received During<br>Current Quarter | 5<br>Amount of<br>Interest Accrued<br>at Current<br>Statement Date | Book Balance at End of Each Month During Current<br>Quarter |                   |                  | 9<br>* |
|---|-----------|--------------------------|--|--|---|-------------------|------------------|--------|
|   |           |                          |  |  | 6<br>First Month  | 7<br>Second Month | 8<br>Third Month |        |
| PNC Bank - Operating – Pittsburgh, Pennsylvania   |           |                          |  |  | 5,400,199   | 10,975,521        | 13,792,972       | XXX    |
| Huntington National Bank - Payroll – Columbus, Ohio   |           |                          |  |  | 122,506   | 121,563           | 120,288          | XXX    |
| Fifth Third Bank - Lockbox – Cincinnati OH  |           |                          |  |  | 20,000,000  | 20,000,000        | 20,000,000       | XXX    |
| FHLB of Cincinnati – Cincinnati OH  | 4.300     |                          | 12,785   |  | 717,970   | 643,443           | 484,597          | XXX    |
| 0199998 – Deposits in ... depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories      |           |                          |  |  |   |                   |                  | XXX    |
| 0199999 – Total Open Depositories   |           |                          | 12,785   |  | 26,240,675  | 31,740,527        | 34,397,857       | XXX    |
| 0299998 – Deposits in ... depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories |           |                          |  |  |   |                   |                  | XXX    |
| 0299999 – Total Suspended Depositories  |           |                          |  |  |   |                   |                  | XXX    |
| 0399999 – Total Cash on Deposit   |           |                          | 12,785   |  | 26,240,675  | 31,740,527        | 34,397,857       | XXX    |
| 0499999 – Cash in Company's Office  |           |                          | XXX  | XXX  |   |                   |                  | XXX    |
| 0599999 – Total   |           |                          | 12,785   |  | 26,240,675  | 31,740,527        | 34,397,857       | XXX    |

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

| 1<br>CUSIP  | 2<br>Description                         | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book / Adjusted<br>Carrying Value | 8<br>Amount of Interest<br>Due and Accrued | 9<br>Amount Received<br>During Year |
|---|--|-----------|--------------------|-----------------------|--------------------|--|--|-------------------------------------|
| <b>Exempt Money Market Mutual Funds – as Identified by SVO</b>            |  |           |                    |                       |                    |  |  |                                     |
| 665279-87-3.....  | NORTHERN INSTITL TREASURY PORTFOLIO..... |           | 09/30/2024.....    |                       | XXX.....           | 56,314,356.....                        | 427,226.....                               | 1,451,913.....                      |
| 8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO..... |  |           |                    |                       |                    | 56,314,356.....                        | 427,226.....                               | 1,451,913.....                      |
| <b>All Other Money Market Mutual Funds</b>                                |  |           |                    |                       |                    |  |  |                                     |
| 4812A0-36-7.....  | JPMORGAN PRIME MONEY MARKET FUND.....    |           | 09/27/2024.....    |                       | XXX.....           | 17,033,604.....                        |  | 60,182.....                         |
| 61747C-71-5.....  | MSILF PRIME PORTFOLIO.....               |           | 09/27/2024.....    |                       | XXX.....           | 17,148,068.....                        |  | 60,751.....                         |
| 8309999999 – All Other Money Market Mutual Funds.....                     |  |           |                    |                       |                    | 34,181,673.....                        |  | 120,933.....                        |
| 8609999999 – Total Cash Equivalents.....                                  |  |           |                    |                       |                    | 90,496,029.....                        | 427,226.....                               | 1,572,845.....                      |

**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

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

NAIC Group Code: 0267

Company Name: GRANGE INSURANCE COMPANY

NAIC Company Code: 14060

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

## 1. Monoline policies

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

## 2. Commercial Multiple Peril (CMP) Packaged Policies

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

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

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

2.31 Amount quantified:..... \$..... 22,042

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

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverage provided in CMP packaged policies..... \$..... (7,528)