

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)

(Fax Number)

OFFICERS

.....JOHN (NMN) AMMENDOLA, PRESIDENT & CEO.....TERESA JEAN BROWN, EVP & CFO.....

.....BETH WILLIAMS MURPHY, EVP & SECRETARY.....

DIRECTORS OR TRUSTEES

.....JOHN (NMN) AMMENDOLA.....KATHIE JANE ANDRADE.....

.....ANNA HOLLIDAY BENSON#.....JAMES MARTIN BENSON.....

.....MARK LEWIS BOXER.....TERESA JEAN BROWN.....

.....PHILIP NELSON DAVIS#.....MICHAEL DESMOND FRAIZER.....

.....ROBERT ENLOW HOYT.....MARY MARNETTE PERRY.....

.....THOMAS SIMRALL STEWART.....CHRISTIANNA (NMN) WOOD.....

State of Ohio.....

County of Franklin.....SS

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

x.....x.....x.....

JOHN (NMN) AMMENDOLA.....BETH WILLIAMS MURPHY.....TERESA JEAN BROWN.....

PRESIDENT & CEO.....EVP & SECRETARY.....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:.....

NOTARY PUBLIC

STATE OF OHIO

TERESA J BURCHWELL

Notary Public

State of Ohio

My Comm. Expires

April 28, 2027

ASSETS

		Current Statement Date			4  December 31 Prior Year Net Admitted Assets
		1  Assets	2  Nonadmitted Assets	3  Net Admitted Assets (Cols. 1 - 2)	
1.	Bonds.....	1,671,663,810		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
Details of Write-Ins					
1101.	.....				
1102.	.....				
1103.	.....				
1198.	Summary of remaining write-ins for Line 11 from overflow page.....				
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....				
2501.	Agent Loans.....	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	2
	Current Statement Date	December 31, 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	2	3
		Current Year to Date	Prior Year to Date	Prior Year Ended December 31
Underwriting Income				
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
Deductions:				
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)
Investment Income				
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
Other Income				
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)
Capital and Surplus Account				
21.	Surplus as regards policyholders, December 31 prior year	1,238,748,815	1,162,587,656	1,162,587,656
22.	Net income (from Line 20)	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
Details of Write-Ins				
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)			
1401.	Miscellaneous income	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	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
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)
Cash from Investments			
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)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	—		
16.2 Capital and paid in surplus, less treasury stock	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
Reconciliation of Cash, Cash Equivalents and Short-Term Investments			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	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
Net Income					
(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:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 126,035,543</u>	<u>\$ (97,340,332)</u>
Surplus					
(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:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 1,369,528,962</u>	<u>\$ 1,238,748,815</u>

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

\$ (47,261)

2. 12 months or longer

(26,049,753)

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

1. Less than 12 months

\$ 13,230,152

2. 12 months or longer

293,674,398

(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
- 6

Notes to the Financial Statements

5. Investments (Continued)

(3) Collateral received

(a) Aggregate amount collateral received

The Company has no repurchase agreements as collateral.

	Fair Value
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)	\$ 24,834,650
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)	\$

The Company has no dollar repurchase agreements as collateral received.

(b) Fair value and portion sold or pledged - 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)	\$ 24,834,650	\$ 24,834,650
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)	\$	\$

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) Total (2+3)	(2) General Account	(3) Protected Cell Accounts
1. Current Year			
(a) Membership stock - Class A	\$ -	\$ -	\$ -
(b) Membership stock - Class B	2,502,538	2,502,538	-
(c) Activity stock	7,804,962	7,804,962	-
(d) Excess stock	-	-	-
(e) Aggregate total (a+b+c+d)	\$ 10,307,500	\$ 10,307,500	\$ -
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 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

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

- (3) Collateral pledged to FHLB

- (a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total general and protected cell accounts total collateral pledged (Lines 2+3)	\$ 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) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current year total general and protected cell accounts maximum collateral pledged (Lines 2+3)	\$ 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)	\$ 200,000,000	\$ 200,000,000	\$ -	\$ -
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)	\$ 200,000,000	\$ 200,000,000	\$ -	\$ -

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

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

- (c) FHLB - Prepayment obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	NO
2. Funding agreements	NO
3. Other	NO

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

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

A. Defined Benefit Plan

- (4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	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)		
f. Prior service cost or credit			(4,269,501)	(2,534,441)		
g. Gain or loss recognized due to a settlement or curtailment			-	(6,822,745)		
h. Total net periodic benefit cost	\$	\$	\$ (6,077,052)	\$ (9,332,349)	\$	\$

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.....	<u>\$.....</u>	<u>\$.....</u>	<u>\$.....</u>	<u>\$.....</u>	<u>\$.....</u>

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

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

- (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\$198.1million. 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.
- Udata 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
Balance at the end of reporting period	\$1,120,823,060	\$1,137,482,675

Notes to the Financial Statements

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

Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Losses and Loss Adjustment Expenses - Not Applicable
26. Intercompany Pooling Arrangements - No Significant Changes
27. Structured Settlements - Not Applicable
28. Health Care Receivables - Not Applicable
29. Participating Policies - Not Applicable
30. Premium Deficiency Reserves - No Significant Changes
31. High Deductibles - Not Applicable
32. Discounting of Liabilities For Unpaid Losses or Unpaid Loss Adjustment Expenses - Not Applicable
33. Asbestos/Environmental Reserves - No Significant Changes
34. Subscriber Savings Accounts - Not Applicable
35. Multiple Peril Crop Insurance - Not Applicable
36. Financial Guaranty Insurance - Not Applicable

GENERAL INTERROGATORIES  
PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?.....NO.....
- 1.2 If yes, has the report been filed with the domiciliary state?.....
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?.....NO.....
- 2.2 If yes, date of change:.....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?.....YES.....  
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end?.....NO.....
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.  
.....
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group?.....NO.....
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.....
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?.....NO.....
- 4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?.....NO.....  
If yes, attach an explanation.  
.....
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made.....12/31/2019...
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.....12/31/2019...
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).....02/03/2021...
- 6.4 By what department or departments?  
Ohio.....
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?.....N/A.....
- 6.6 Have all of the recommendations within the latest financial examination report been complied with?.....YES.....
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?.....NO.....
- 7.2 If yes, give full information  
.....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?.....NO.....
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.  
.....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms?.....NO.....
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliates primary federal regulator.

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?.....YES.....  
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
(c) Compliance with applicable governmental laws, rules and regulations;  
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
(e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:  
.....
- 9.2 Has the code of ethics for senior managers been amended?.....NO.....
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).  
.....
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers?.....NO.....
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).  
.....

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?.....YES.....
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:.....\$ 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 / Adjusted Carrying Value	Current Quarter Book / Adjusted Carrying Value
14.21 Bonds	\$	\$
14.22 Preferred Stock		
14.23 Common Stock	249,269,352	198,052,730
14.24 Short-Term Investments		
14.25 Mortgage Loans on Real Estate		
14.26 All Other		
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	249,269,352	198,052,730
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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
113013 .....	Advent Capital Management, LLC .....		SEC #801-60263 .....	NO .....
111242 .....	SSGA Funds Management, Inc. ....	FT3UGI3NU6B7EELQF380 .....	SEC #801-60103 .....	NO .....
104889 .....	SSI Investment Management .....		SEC #801-10544 .....	NO .....
105726 .....	Thompson, Siegel & Walmsley, LLC .....		SEC #801-6273 .....	NO .....
153966 .....	Crescent Capital Group LP .....	549300L8Z46F3ZAWSB82 .....	SEC #801-71747 .....	NO .....
105725 .....	Sit Investment Associates .....		SEC #801-16350 .....	NO .....
111231 .....	Brown Brothers Harriman .....		SEC #801-60256 .....	NO .....

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

18.2 If no, list exceptions: .....

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

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

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

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

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

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

a. The security was purchased prior to January 1, 2018.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.

d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

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

a. The shares were purchased prior to January 1, 2019.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.

d. The fund only or predominantly holds bonds in its portfolio.

e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

GENERAL INTERROGATORIES  
PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?.....NO.....  
If yes, attach an explanation.  
.....
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	2	3	4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
Total.....										
5. Operating Percentages:

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

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

5.3 A&H expense percent excluding cost containment expenses.....%
- 6.1 Do you act as a custodian for health savings accounts?.....NO.....
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date.....\$.....
- 6.3 Do you act as an administrator for health savings accounts?.....NO.....
- 6.4 If yes, please provide the balance of the funds administered as of the reporting date.....\$.....
7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....YES.....
- 7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....

SCHEDULE F - CEDED REINSURANCE  
Showing All New Reinsurers - Current Year to Date

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

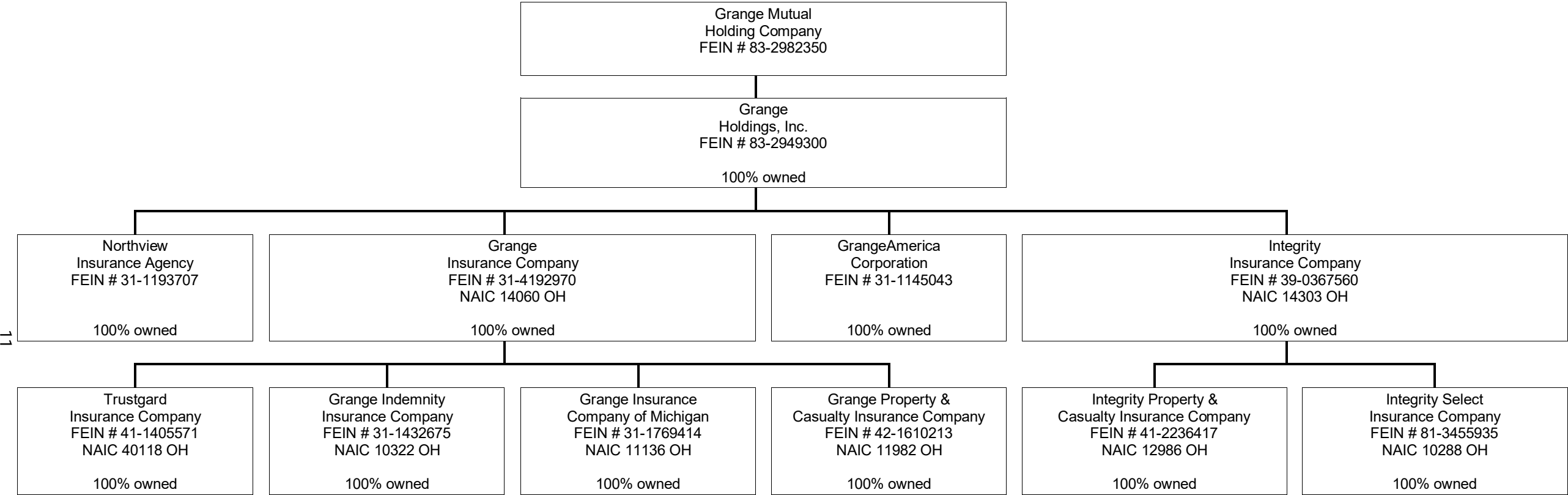
SCHEDULE T – EXHIBIT OF PREMIUMS WRITTEN  
Current Year to Date - Allocated by States and Territories

			1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			Active Status (a)	2	3	4	5	6	7
				Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
States, Etc.									
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	69,032,198
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	24,363,744
15.	Indiana	IN	L	10,450,638	11,339,845	7,417,507	6,763,907	18,721,993	17,524,449
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	31,376,418
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	98,534,086
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	39,487,211
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	21,461,312
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	8,474,882
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						
59.	Totals		XXX	309,878,514	324,545,874	174,900,389	236,613,600	302,488,006	310,254,300
Details of Write-Ins									
58001.			XXX						
58002.			XXX						
58003.			XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)		XXX						

(a) Active Status Counts

1. L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG	21	4. Q – Qualified - Qualified or accredited reinsurer	—
		Domestic Surplus Lines Insurer (DSLII) – 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 DSLII)	—	6. N – None of the above - Not allowed to write business in the state	36

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

PART 1 – LOSS EXPERIENCE

		Current Year to Date			4
		1	2	3	Prior Year to Date
Line of Business		Direct Premiums Earned	Direct Losses Incurred	Direct Loss Percentage	Direct Loss Percentage
1.	Fire .....	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
Details of Write-Ins					
3401.	.....				
3402.	.....				
3403.	.....				
3498.	Summary of remaining write-ins for Line 34 from overflow page .....				
3499.	Summary of remaining write-ins for Line 34 from overflow page .....				

PART 2 – DIRECT PREMIUMS WRITTEN

		1	2	3
Line of Business		Current Quarter	Current Year to Date	Prior Year 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
Details of Write-Ins				
3401.	.....			
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page .....			
3499.	Summary of remaining write-ins for Line 34 from overflow page .....			

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

	1	2	3	4	5	6	7	8	9	10	11	12	13
								Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End			Prior Year-End Known Case Loss and LAE Reserves Developed (Savings) / Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings) / Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings) / Deficiency (Cols. 11+12)
Years in Which Losses Occurred	Prior Year End Known Case Loss and LAE Reserves	Prior Year End IBNR Loss and LAE Reserves	Total Prior Year End Loss and LAE Reserves (Cols. 1+2)	2024 Loss and LAE Payments on Claims Reported as of Prior Year End	2024 Loss and LAE Payments on Claims Unreported as of Prior Year End	Total 2024 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End		Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)			
1. 2021 + Prior.....	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.....	1,238,749										Col. 11, Line 7 As % of Col. 1, Line 7  14.261 %	Col. 12, Line 7 As % of Col. 2, Line 7  (20.400)%	Col. 13, Line 7 As % of Col. 3, Line 7  (3.962)%  Col. 13, Line 7 / Line 8  (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. 

14060202449000003
2. 

14060202445500003
3. 

14060202436500003
4.
5.

OVERFLOW PAGE FOR WRITE-INS  
LIABILITIES

	1	2
	Current Statement Date	December 31, 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	2
			Year to Date	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	2
			Year to Date	Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....			
2.	Cost of acquired:			
2.1	Actual cost at time of acquisition.....			
2.2	Additional investment made after acquisition.....			
3.	Capitalized deferred interest and other.....			
4.	Accrual of discount.....			
5.	Unrealized valuation increase / (decrease).....			
6.	Total gain (loss) on disposals.....			
7.	Deduct amounts received on disposals.....			
8.	Deduct amortization of premium and mortgage interest points and comm.....			
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	2
			Year to Date	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	2
			Year to Date	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	2	3	4	5	6	7	8
		Book / Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book / Adjusted Carrying Value End of First Quarter	Book / Adjusted Carrying Value End of Second Quarter	Book / Adjusted Carrying Value End of Third Quarter	Book / Adjusted Carrying Value December 31 Prior Year
<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	2	3	4	5
	Book / Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
7709999999 Total.....	537,673	XXX.....	580,301		366

SCHEDULE DA - VERIFICATION  
Short-Term Investments

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....		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	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year.....	88,384,549	66,962,228
2.	Cost of cash equivalents acquired.....	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	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Additional Investment Made after Acquisition
Acquired by purchase								
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	Location		4	5	6	7	8	Change in Book / Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book / Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 – Totals																			

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
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	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value / Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0599999 – Total																	

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated												
G2926*-10-0	EATON VANCE INST SR LOAN FUND	GEORGETOWN	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
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Other, Unaffiliated												
9941N9-99-4	COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY PARTNERS III, LP	Wilton	CT	COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY		06/01/2021	1		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
994MXC-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	2	Location		5	6	7	8	Change in Book / Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book / Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other, Unaffiliated																			
9941N9-99-4	COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY PARTNERS III, LP	Wilton	CT	Distribution	06/01/2021	09/26/2024	86,993	(17,561)				(17,561)		69,432	69,432				2,146
9947EZ-99-3	ADAMS STREET SENIOR PRIVATE 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
Bonds: U.S. Governments									
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
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
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
Bonds: Industrial and Miscellaneous (Unaffiliated)									
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	D	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		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	D	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	D	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.A Z
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	D	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	D	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						2,591,612	XXX		XXX
4509999997 – Subtotals - Preferred Stocks - Part 3						2,591,612	XXX		XXX
4509999998 – Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)									
4509999999 – Subtotals - Preferred Stocks						2,591,612	XXX		XXX
<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
Common Stocks: Mutual Funds Designations Not Assigned by the SVO									
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
Common Stocks: Closed-End Funds Designations Not Assigned by the SVO									
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	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
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.....						1,644,333.....	XXX.....		XXX.....
5989999997 – Subtotals - Common Stocks - Part 3.....						20,517,441.....	XXX.....		XXX.....
5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly).....									
5989999999 – Subtotals Common Stocks.....						20,517,441.....	XXX.....		XXX.....
5999999999 – Subtotals Preferred and Common Stocks.....						23,109,054.....	XXX.....		XXX.....
6009999999 – Totals.....						271,018,816.....	XXX.....	954,482.....	XXX.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds: U.S. Governments																					
36183R-N6-6	GOVERNMENT NATIONAL 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38381J-E3-7	GOVERNMENT NATIONAL 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38384D-EG-8	GOVERNMENT NATIONAL 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 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 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 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 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 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 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 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 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 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 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 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 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 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 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-SW-6	TSY INFL IX 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 INFL IX 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 INFL IX 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 INFL IX 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 INFL IX N/B 0.125 15/04/26.		04/15/2024	Post Sale Income	XXX													(516)	04/15/2026	1.A	
91282C-DX-6	TSY INFL IX N/B 0.125 15/01/32.		07/15/2024	Post Sale Income	XXX													(347)	01/15/2032	1.A	
91282C-HP-9	TSY INFL IX 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
Bonds: U.S. States, Territories and Possessions																					
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. FIRSTTEN	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	ROBERT W. BAIRD LIMITED 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	ROBERT W. BAIRD LIMITED 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
Bonds: U.S. Political Subdivisions of States, Territories and Possessions																					
014464-YH-8	ALEDO TX INDEP SCH DIST 5		08/13/2024	ROBERT W. BAIRD LIMITED ROBERTWB	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 ROBERTWB	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 ROBERTWB	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	FIRST TENNESSEE BANK N.A. 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	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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	FIRST TENNESSEE BANK N.A. FIRSTTEN	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	D. A. DAVIDSON & CO. INC. 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	FIRST TENNESSEE BANK N.A. 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	FIRST TENNESSEE BANK N.A. 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 ROCK 5		07/25/2024	FIRST TENNESSEE BANK N.A. 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	FIRST TENNESSEE BANK N.A. 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 ROBERT W. BAIRD LIMITED ROBERTWB	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	FREDDIE MAC 3 POOL ID QA9556		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 5.05 16/09/27		09/16/2024	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		09/21/2024	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	FREDDIEMAC STRIP 3.5 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	40,507	40,507	44,052	43,665		(256)		(256)		40,507				850	10/15/2042	1.A
3133A4-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	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	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	09/01/2050	1.A
3133EP-EC-5	FEDERAL FARM CREDIT BANK 5.93 28/03/33		08/30/2024	SECURITY CALLED BY ISSUER at 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	SECURITY CALLED BY ISSUER at 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-TS-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	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	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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						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)		260				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		53				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)		1,193				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
3136AY-6S-7	FANNIEMAE-ACES 2.6145 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
	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
3136B2-7L-0	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-EF-5	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
3136B2-RL-8	FANNIE MAE 3 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-BX-7	FANNIE MAE 3.5 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
3136B3-DG-2	FANNIE MAE 4 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
3136B4-MA-3	FANNIE MAE 3.5 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
3136B6-3P-6	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
3136B6-XJ-7	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
3136B8-XS-3	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
3136BA-TZ-7	FANNIE MAE 2 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
3136BB-GT-3	FANNIE MAE 5 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	65,182	65,182	67,239	66,957		(80)		(80)		752				752	12/25/2050	1.A
3136BC-N5-5	FANNIE MAE 2 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-5C-8	FANNIE MAE 1.25 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	698	698	717	785		(4)		(4)		698				8	10/25/2050	1.A
3136BD-DA-3	FANNIE MAE 2 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	87,397	87,397	88,489	88,312		(67)		(67)		87,397				636	02/25/2041	1.A
3136BD-F8-6	FANNIE MAE 1.25 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-PX-0	FANNIE MAE 2 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-V6-2	FANNIE MAE 1 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	44,547	44,547	44,972	44,956		(23)		(23)		361				361	02/25/2051	1.A
3136BD-W3-8	FANNIE MAE 1.5 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
3136BF-UK-7	FANNIE MAE 1.25 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-JD-8	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
3136BJ-MZ-5	FANNIE MAE 1.5 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-ED-0	FANNIE MAE 2 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	27,669	27,669	23,614			43		43		27,669					08/25/2051	1.A
3136BK-Q2-1	FANNIE MAE 1.5 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-LV-0	FANNIE MAE 3 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
3136BL-QC-7	FANNIE MAE 2 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
3136BM-5W-4	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
3136BN-X6-8	FANNIE MAE 4 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-C9-0	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-CH-2	FANNIE MAE 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-E4-9	FANNIE MAE 5.5 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	92,115	92,115	93,238	93,144		(153)		(153)		92,115				2,957	12/25/2033	1.A
3136BP-LV-1	FANNIE MAE 5.5 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	91,426	91,426	94,340	94,103		(393)		(393)		91,426				3,202	10/25/2033	1.A
3136BP-ML-2	FANNIE MAE 6 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	152,256	152,256	153,969	153,952		(311)		(311)		152,256				4,552	01/25/2048	1.A
3136BP-MN-8	FANNIE MAE 6 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	142,974	142,974	145,387	145,000		(366)		(366)		142,974				4,997	06/25/2042	1.A
3136BP-QN-4	FANNIE MAE 6 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	279,401	279,401	279,620	279,594		(56)		(56)		279,401				8,966	06/25/2043	1.A
3136BP-S2-8	FANNIE MAE 5.5 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	105,833	105,833	105,982	105,969		(29)		(29)		105,833				3,442	06/25/2050	1.A
3136BP-X4-8	FANNIE MAE 5.5 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	249,857	249,857	253,097	252,997		(875)		(875)		249,857				9,702	06/25/2048	1.A
3136BQ-NP-0	FANNIE MAE 6.5 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	519,361	519,361	524,302	291,008		(1,267)		(1,267)		519,361				18,916	07/25/2048	1.A
3136BQ-RK-7	FANNIE MAE 6.5 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	206,576	206,576	206,318	206,328		78		78		206,576				8,249	06/25/2049	1.A
3136BQ-RT-8	FANNIE MAE 6.5 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	1,747	1,747	1,727	1,735		2		2		1,747				59	10/01/2032	1.A
31371K-UA-7	FANNIE MAE 5.5 POOL ID 254477		09/01/2024	MBS PAYDOWN	XXX	52,366	52,366	55,082	53,070		(156)		(156)		52,366				1,219	08/15/2030	1.A
3137A1-BV-4	FREDDIE MAC 4 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	12,888	12,888	13,122	12,922		(26)		(26)		12,888				265	11/15/2025	1.A
3137A4-WF-0	FREDDIE MAC 3.5 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX																

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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)		(61)		25,093				521	03/15/2042	1.A
3137B1-5G-3	FREDDIE MAC 3 POOL ID N.A.		09/01/2024		XXX			10,464	7,945	(1,117)			(1,117)						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)		(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)		(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)		(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)		(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)		(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)		(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					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)		(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)		(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)		(29)		15,939				426	01/15/2049	1.A
	FHLMC MULTIFAMILY STRUCTURED P 3.499 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	175,324	175,324	192,638	178,286		(1,629)		(1,629)		175,324				3,812	01/25/2026	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)		(54)		19,414				244	03/25/2048	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				543	01/25/2050	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				643	08/25/2050	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				1,003	09/25/2050	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				916	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				814	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)		(350)		70,006				1,425	10/25/2049	1.A
3137H0-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				683	11/25/2050	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				51	02/25/2051	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				86	04/25/2050	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					11/25/2051	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				61	12/25/2048	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				375	06/25/2048	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				271	11/25/2051	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				82	11/25/2043	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				2,433	09/25/2050	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				965	11/25/2048	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				1,866	11/25/2049	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				1,527	06/25/2033	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						96,542				2,535	07/25/2033	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				4,982	06/25/2047	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	84,898	53			53		85,257				2,737	09/25/2033	1.A
3137H9-KL-2	FREDDIE MAC 5 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	145,505	145,505	146,210	146,117	(90)			(90)		145,505				4,251	06/25/2042	1.A
3137H9-RL-5	FREDDIE MAC 5 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	147,051	147,051	147,442	147,423	(32)			(32)		147,051				4,380	12/25/2052	1.A
3137H9-W7-0	FREDDIE MAC 6 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	205,909	205,909	206,842	206,709	(182)			(182)		205,909				7,214	09/25/2046	1.A
3137HA-NU-6	FREDDIE MAC 6 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	245,206	245,206	243,979	244,039	404			404		245,206				8,889	11/25/2048	1.A
3137HA-R6-5	FREDDIE MAC 6 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	268,834	268,834	269,212	269,203	(89)			(89)		268,834				9,785	04/25/2043	1.A
3137HA-SZ-0	FREDDIE MAC 2.5 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	212,634	212,634	197,500	197,707	2,848			2,848		212,634				3,095	05/25/2041	1.A
3137HA-U4-6	FREDDIE MAC 6.5 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	247,770	247,770	252,415	252,326	(876)			(876)		247,770				9,657	08/25/2045	1.A
3137HB-Q6-4	FREDDIE MAC 2 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	143,395	143,395	124,294		949			949		143,395				496	03/25/2049	1.A
3137HB-QV-9	FREDDIE MAC 5.25 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	71,245	71,245	70,788		28			28		71,245				1,303	10/25/2053	1.A
3137HB-XY-5	FREDDIE MAC 5.5 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	95,127	95,127	94,756		23			23		95,127				1,309	01/25/2035	1.A
3137HC-NZ-1	FREDDIE MAC 6 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	76,131	76,131	77,654		(53)			(53)		76,131				382	02/25/2035	1.A
3137HD-FF-2	FREDDIE MAC 5.5 POOL ID N.A.		09/01/2024	MBS PAYDOWN	XXX	56,910	56,910	57,319		(16)			(16)		56,910				131	04/25/2035	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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
31398L-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				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 DIST WS 5		07/17/2024	ROBERT W. BAIRD LIMITED 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
414005-WL-8	HARRIS CNTY TX 5 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
45470R-DS-2	KANSAS ST DEPT OF TRANSPRTN HI 5		08/07/2024	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
485424-PT-6	LOUISVILLE & JEFFERSON CNTY KY 3		09/01/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	750,000	750,000	900,270	761,568		(11,568)		(11,568)		750,000				37,500	09/01/2030	1.C FE
54659R-EL-1	MAINE ST MUNI BOND BANK 5 NEBRASKA ST PUBLIC PWR DIST RE 5		08/06/2024	ROBERT W. BAIRD LIMITED ROBERTWB	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	NEW YORK CITY NY TRANSITIONAL 5		07/24/2024	BREAN CAPITAL LLC	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	NEW YORK ST ENVRNMNTL FACS COR 5		07/17/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	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	WASHINGTON DC MET AREA TRANSIT 5		08/13/2024	ROBERT W. BAIRD LIMITED ROBERTWB	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	WISCONSIN ST GEN FUND ANNUAL A 5		08/13/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	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	SALT RIVER AZ PROJ AGRIC IMPRT& 5		07/25/2024	FIRST TENNESSEE BANK N.A. 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	SMALL BUSINESS ADMINISTRATION 5.688 POOL ID N.A.		08/14/2024	FIRST TENNESSEE BANK N.A. 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	SPARTANBURG SC WTRWKS REVENUE 5		07/25/2024	ROBERT W. BAIRD LIMITED ROBERTWB	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	WASHINGTON DC MET AREA TRANSIT 5		09/01/2024	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	47,275	47,275	48,634			(50)		(50)		47,275				1,356	09/10/2033	1.A
8316A0-VE-7	WISCONSIN ST GEN FUND ANNUAL A 5		09/01/2024	MBS PAYDOWN	XXX	37,101	37,101	37,101							37,101				90	08/25/2034	1.A
847184-TR-9	SPARTANBURG SC WTRWKS REVENUE 5		08/14/2024	FIRST TENNESSEE BANK N.A. 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	WASHINGTON DC MET AREA TRANSIT 5		08/07/2024	ROBERT W. BAIRD LIMITED 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	WISCONSIN ST GEN FUND ANNUAL A 5		08/19/2024	FIRST TENNESSEE BANK N.A. 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	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds: Industrial and Miscellaneous (Unaffiliated)																					
00687Y-AA-3	ADIENT GLOBAL HOLDINGS 4.875 15/08/26		07/25/2024	J.P. MORGAN SECURITIES INC 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 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 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 01/06/31	D	08/29/2024	VARIOUS	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 01/06/28		08/05/2024	J.P. MORGAN SECURITIES INC JPMORG4	XXX	273,000	300,000	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 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 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 20/08/26		08/09/2024	MORGAN STANLEY & CO INC. 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	J.P. MORGAN SECURITIES INC 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	J.P. MORGAN SECURITIES INC 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 15/07/27		09/17/2024	MERRIL LYNCH, P F SMITH INC 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 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.	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 29/05/29	D	09/17/2024	BARCLAYS CAPITAL INC BARCUS31	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	BARCLAYS CAPITAL INC BARCUS31	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	BARCLAYS CAPITAL INC 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 07/05/29	D	09/09/2024	BARCLAYS BANK PLC BARCLABP	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 30/04/30	A	09/27/2024	MORGAN STANLEY & CO INC. 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 01/07/27		08/19/2024	UBS WARBURG LLC WARBURGD	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	J.P. MORGAN SECURITIES LLC- 514105	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 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 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 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 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 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 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 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 28/02/34		09/30/2024	MBS PAYDOWN	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	MORGAN STANLEY & CO INC. 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

E058

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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
15189T-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 GOLSACOM	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 GOLSACOM	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	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	BNP PARIBAS PRIME 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 15/01/36		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	GOLDMAN SACHS AND COMPANY GOLSACOM		08/23/2024	XXX	45,403	54,000	54,000								54,000		(8,597)	(8,597)	450	06/17/2027	2.A Z
37960J-AA-6	GS FINANCE CORP 4.84 17/06/27	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	GLOBAL AIR LEASE CO LTD 6.5 15/09/24		07/20/2024	GOLUB CAPITAL PARTNERS FUNDING 3.9936 POOL ID 2A	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	MERRIL LYNCH, P F SMITH INC NEW YORK M	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	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
55318R-AA-9	MMH MASTER LLC 6.375 01/02/34 MACY'S RETAIL HLDGS LLC 5.875 01/04/29		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	MATADOR RESOURCES CO 6.875 15/04/28		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	MED TRUST 7.243 POOL ID MDLN		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	MICROSTRATEGY INC 0.875 15/03/31		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	MICROCHIP TECHNOLOGY INC 0.75 01/06/30		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	MORGAN STANLEY FIN LLC 1 23/11/27		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	NMEF FUNDING LLC 6.57 POOL ID A		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	NRG ENERGY INC 5.75 15/01/28 NABORS INDUSTRIES INC 7.375 15/05/27		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	NEW FORTRESS ENERGY INC 6.5 30/09/26		09/30/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	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	NEWTEK SMALL BUSINESS LOAN TRU 7.75 POOL ID 1		07/30/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	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	NOBLE FINANCE II LLC 8 15/04/30 ON SEMICONDUCTOR CORP 0.5 01/03/29		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	PARSONS CORP 2.625 01/03/29		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	PHINIA INC 6.75 15/04/29 PRIME SECSRVC BRW/FINANC 6.25 15/01/28		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	QUICKEN LOANS LLC/QUICKN 3.625 01/03/29		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	RMF PROPRIETARY ISSUANCE TRUST 3 POOL ID 1		09/27/2024	VARIOUS	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	ROYAL CARIBBEAN CRUISES 8.25 15/01/29		08/14/2024	BARCLAYS BANK PLC NY BARCNY	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	ROYAL CARIBBEAN CRUISES 5.625 30/09/31		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	SABRE GLBL INC 11.25 15/12/27	A	08/14/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	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	SANTANDER BANK AUTO CREDIT- LIN 1.833 POOL ID 1A		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	SAREPTA THERAPEUTICS INC 1.25 15/09/27		07/10/2024	JEFFERIES & COMPANY JEFFERIE	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	SEADRILL FINANCE LTD 8.375 01/08/30		08/05/2024	WELLS FARGO BANK, N.A. NEW YORK M	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	SM ENERGY CO 6.5 15/07/28		09/09/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	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	SM ENERGY CO 7 01/08/32		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	SM ENERGY CO 7 01/08/32		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	SM ENERGY CO 6.5 15/07/28		07/30/2024	VARIOUS	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	UBS WARBURG LLC WARBURGD J.P. MORGAN SECURITIES INC JPMORG4		09/17/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	25,250	25,000	25,000			(1,375)		(1,375)	25,000			250	250		09/30/2031	3.B FE
78454L-AW-0	UBS WARBURG LLC WARBURGD J.P. MORGAN SECURITIES INC JPMORG4		09/11/2024	MBS PAYDOWN	XXX	350,438	350,000	351,375						350,000			438	438	14,977	07/15/2028	3.C FE
78454L-AY-6	UBS WARBURG LLC WARBURGD J.P. MORGAN SECURITIES INC JPMORG4		09/27/2024	MBS PAYDOWN	XXX	75,281	75,000	75,000						75,000			281	281	948	08/01/2032	4.A FE
78573N-AH-5	UBS WARBURG LLC WARBURGD J.P. MORGAN SECURITIES INC JPMORG4		09/23/2024	MBS PAYDOWN	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	SEADRILL FINANCE LTD 8.375 01/08/30		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	SEADRILL FINANCE LTD 8.375 01/08/30		07/01/2024	JEFFERIES & COMPANY JEFFERIE	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							
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		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		09/20/2024	MBS PAYDOWN	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 INDUSTR INC/NJ 6.5		07/31/2024	DEUTSCHE BANK SECURITIES CORP DEUTSECU	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		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		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	6.19 POOL ID 1A		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		08/23/2024	BARCLAYS BANK PLC NY BARCNY	XXX	511,875	500,000	500,000							500,000		11,875	11,875	21,818	02/15/2029	4.A FE
88162G-AA-1	7.375 15/02/29		08/02/2024	JEFFERIES & COMPANY JEFFERIE	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	J.P. MORGAN SECURITIES LLC- 514105	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.	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	TRIPCOM GROUP LTD 0.75	D	09/25/2024	CITIGROUP GLOBAL MARKETS INC/SMITH BARNE	XXX	414,380	400,000	400,000							400,000		14,380	14,380	908	06/15/2029	3.B Z
897051-AC-2	15/06/29		08/07/2024	GOLDMAN SACHS AND COMPANY GOLSACOM	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	TRONOX INC 4.625 15/03/29		09/19/2024	CITIGROUP GLOBAL MARKETS INC.CP AND CD	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	UNIVISION COMMUNICATIONS 8		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	15/08/28		08/15/2024	BARCLAYS BANK PLC BARCLABP	XXX	128,224	114,000	114,000	114,000						114,000		14,224	14,224	2,920	06/01/2026	2.A FE
92332Y-AC-5	VENTAS REALTY LP 3.75 01/06/26		07/22/2024	MERRIL LYNCH, P F SMITH INC NEW YORK M	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	01/02/29		08/28/2024	BARCLAYS BANK PLC NY BARCNY	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	WALGREENS BOOTS ALLIANCE 4.8		09/24/2024	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	25,500	25,000	25,000							25,000		500	500		10/31/2029	3.B FE
958102-AS-4	18/11/44		07/11/2024	BANK OF AMERICA CORPORATION	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	WOODMONT TRUST 8.6846 POOL ID 9A	D	09/05/2024	SECURITY CALLED BY ISSUER at 100.000	XXX	600,000	600,000	600,000	600,000						600,000				46,002	04/25/2034	1.F FE
98310W-AN-8	WYNDHAM DESTINATIONS INC		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	5.75 01/04/27		08/26/2024	ZILLOW GROUP INC 1.375	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	01/09/26		09/05/2024	MERRIL LYNCH, P F SMITH INC 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)																					
2509999999 – Subtotals - Bonds						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
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																					
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)	14,571	XXX	2.B Z
03769M-30-4	APOLLO GLOBAL MANAGEMENT		09/23/2024	VARIOUS	2,383.000	161,758		119,150	119,150						119,150		42,608	42,608	6,032	XXX	2.A FE
65339F-71-3	6.75 31/07/26		09/13/2024	NEXTERA ENERGY INC 6.926	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)																					
4509999999 – Subtotals - Preferred Stocks						864,930	XXX	921,473	381,873	50,996	(874)		50,122		920,598		(55,668)	(55,668)	38,086	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
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 ROBERTWB	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
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
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
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
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
088929-10-4	BGC GROUP INC		07/22/2024	BERENBERG CAPITAL MARKETS LLC	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
12541W-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	XXX	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
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	QUIDELORTHO CORP		07/25/2024	LIQUIDNET INC	1,600,000	62,593	XXX	63,240							63,240		(647)	(647)		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		XXX													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		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
29472R-10-8	EQUITY LIFESTYLE PROPERTIES INC		07/18/2024	Post Sale Income		XXX													191	XXX	XXX
297178-10-5	ESSEX PROPERTY TRUST INC		07/12/2024	Post Sale Income		XXX													163	XXX	XXX
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST INC		07/01/2024	Post Sale Income		XXX													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
37247D-10-6	GENWORTH FINANCIAL INC		08/28/2024	VARIOUS	51,400,000	347,332	XXX	265,977	281,228	(72,302)			(72,302)		265,977		81,355	81,355		XXX	XXX
388689-10-1	GRAPHIC PACKAGING HOLDING 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		9,772	9,772		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
46187W-10-7	INVITATION HOMES INC		07/19/2024	Post Sale Income		XXX													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
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
606710-20-0	MITEK SYSTEMS INC		07/30/2024	BLAIR, WILLIAM & CO WILLIAM B	1,300,000	17,391	XXX	16,315							16,315		1,076	1,076		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
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		XXX													3,497	XXX	XXX
72651A-20-7	PLAINS GP HOLDINGS LP		07/31/2024			5,715	XXX	5,715							5,715					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)			(51,309)		47,175		60,246	60,246	2,232	XXX	XXX
758849-10-3	REGENCY CENTERS CORP		07/03/2024	Post Sale Income		XXX													134	XXX	XXX
76169C-10-0	REXFORD INDUSTRIAL REALTY INC		07/01/2024	Post Sale Income		XXX													167	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
76171L-10-6	REYNOLDS CONSUMER PRODUCTS INC		09/05/2024	VARIOUS	13,400.000	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	3,300.000	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 CORP		07/15/2024	INSTINET INV SERVICES LTD LONDON	1,400.000	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 COMPANY / ISHA	1,500.000	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 LLC	2,000.000	209,844	XXX	131,628	144,220	(12,592)			(12,592)	131,628		78,216	78,216		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	
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						40,550		(2,091)	(2,091)	840	XXX	XXX	
925652-10-9	VICI PROPERTIES INC		07/03/2024	Post Sale Income			XXX											1,702	XXX	XXX	
957638-10-9	WESTERN ALLIANCE BANCORP		07/19/2024	BERENBERG CAPITAL MARKETS 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 LONDON	1,000.000	209,531	XXX	144,493	194,550	(50,057)			(50,057)	144,493		65,038	65,038		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	
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	
G5960L-10-3	MEDTRONIC PLC		07/12/2024	Post Sale Income			XXX											2,170	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		
09248E-10-2	BLACKROCK CALIFORNIA 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		
09248L-10-6	BLACKROCK NEW YORK MUNICIPAL INCOME TRUST		08/22/2024	VARIOUS	9,529.000	102,280	XXX	98,508						98,508		3,772	3,772	1,557	XXX		
09253X-10-2	BLACKROCK MUNICIPAL INCOME 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		
09255C-10-6	BLACKROCK MUNIHOLDINGS NEW 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		
09255E-10-2	BLACKROCK MUNIYIELD NEW YORK QUALITY FUND INC		08/22/2024	Northern Trust Corp	17,200.000	179,582	XXX	174,718						174,718		4,864	4,864	2,860	XXX		
27827X-10-1	EATON VANCE MUNICIPAL BOND FUND		07/12/2024	CORPORATE ACTIONS	50,059.000	555,219	XXX	558,764	507,098	51,666			51,666	558,764		(3,544)	(3,544)	14,057	XXX		
27828V-10-4	EATON VANCE SHORT DURATION DIVERSIFIED INCOME FUND		08/21/2024	MISCHLER FINANCIAL GROUP, INC.	8,500.000	94,082	XXX	112,751	88,230	24,521			24,521	112,751		(18,669)	(18,669)	4,685	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	370,300		(26,436)	(26,436)	10,856	XXX		
46131M-10-6	INVESCO TRUST FOR INVESTMENT GRADE MUNICIPALS		08/29/2024	CAPITAL INSTITUTIONAL 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		
46131T-10-1	INVESCO TRUST FOR INVESTMENT GRADE NEW YORK MUNICIPALS		07/15/2024	Northern Trust Corp	1,112.000	12,633	XXX	11,763						11,763		870	870	164	XXX		
46132E-10-3	INVESCO ADVANTAGE MUNICIPAL 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		
46132H-10-6	INVESCO CALIFORNIA VALUE MUNICIPAL INCOME TRUST		08/07/2024	CAPITAL INSTITUTIONAL SERVICES, INC.	3,100.000	33,475	XXX	30,504						30,504		2,971	2,971	401	XXX		
46132L-10-7	INVESCO BOND FUND		08/05/2024	CAPITAL INSTITUTIONAL 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		
67071L-10-6	NUVEEN AMT-FREE MUNICIPAL CREDIT INCOME 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		
67073B-10-6	NUVEEN PREFERRED & INCOME OPPORTUNITIES 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		
957664-10-5	WESTERN ASSET PREMIER BOND FUND		08/26/2024	CAPITAL INSTITUTIONAL 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		
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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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
Cash Equivalents (Schedule E, Part 2 type)						
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	Fair Value	\$ ...	Book/Adjusted Carrying Value	\$ ...
2. Average balance for the year to date	Fair Value	\$ ...	Book/Adjusted Carrying Value	\$ ...

SCHEDULE E - PART 1 - CASH  
Month End Depository Balances

1  Depository	2  Code	3  Rate of Interest	4  Amount of Interest Received During Current Quarter	5  Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9  *
					6	7	8	
					First Month	Second Month	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	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
Exempt Money Market Mutual Funds – as Identified by SVO								
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.....
All Other Money Market Mutual Funds								
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&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)