

# **QUARTERLY STATEMENT**

AS OF SEPTEMBER 30, 2024 OF THE CONDITION AND AFFAIRS OF THE

## PROASSURANCE INDEMNITY COMPANY, INC

NAIC Group Code 02698	02698 NAIC Company	Code 33391 Employer's	s ID Number 63-0720042
(Current Period) Organized under the Laws of		, State of Domicile or Port of Entry	Alabama
Organized under the Laws of	Alabama		Alabailla
Country of Domicile		United States	
Incorporated/Organized	10/01/1976	Commenced Business	04/15/1977
Statutory Home Office	100 BROOKWOOD PLACE		SHAM, AL, US 35209
Main Administrative Office	(Street and Number)	BIRMINGHAM, AL, US 35209	State, Country and Zip Code) 205-877-4400
Iviairi Administrative Office	(Street and Number)	(City or Town, State, Country and Zip Cod	
Mail Address	PO BOX 590009	W. F.	AL, US 35259-0009
	Street and Number or P.O. Box)		, Country and Zip Code)
Primary Location of Books and Reco	rds 100 BROOKWOOD PLACE	BIRMINGHAM, AL, US 352	209 205-877-4400
,	(Street and Number)	(City or Town, State, Country and Zip	
Internet Web Site Address		www.proassurance.com	2 1 1 1 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2
Statutory Statement Contact	ELAINE MARIE SPARKS	6	15-301-1445
Statutory Statement Somast	(Name)		elephone Number) (Extension)
FinancialFilings@p		615-324-9	
(E-Mail A		(Fax Numb	per)
	OFFIC	TDC	
	OFFIC		
Name	Title	Name	Title
ROBERT DAVID FRANCIS	, PRESIDENT	DANA SHANNON HENDRICKS .	TREASURER
KATHRYN ANNE NEVILLE	SECRETARY	EDWARD LEWIS RAND JR .	CHAIRMAN
	OTHER OF	FICERS	
STEVEN JAMES DAPKUS	SENIOR VICE PRESIDENT	DENNIS ALLEN MEISEL	SENIOR VICE PRESIDENT
DARRYL KEITH THOMAS	SENIOR VICE PRESIDENT	CRAIG GRANVILLE MUSGRAVE	SENIOR VICE PRESIDENT
SHEPHERD MOTT TAPASAK	SENIOR VICE PRESIDENT	KAREN BANKS CARLILE	SENIOR VICE PRESIDENT
SOKOL BERISHA	SENIOR VICE PRESIDENT	LAWRENCE KERRY COCHRAN .	VICE PRESIDENT
PAMELA JOAN ROBERTSON	SENIOR VICE PRESIDENT	JOSEPH MICHAEL ROSENTHAL,	SENIOR VICE PRESIDENT
	DIRECTORS O	R TRUSTEES	
ROBERT DAVID FRANCIS	JEFFREY PATTON LISENBY	EDWARD LEWIS RAND, JR.	
above, all of the herein described assets that this statement, together with related liabilities and of the condition and affairs and have been completed in accordance law may differ; or, (2) that state rules of information, knowledge and belief, respect the NAIC, when required, that is an exact various regulators in lieu of or in addition to PRESIDENT	duly sworn, each depose and say that they are were the absolute property of the said reporting exhibits, schedules and explanations therein of the said reporting entity as of the reporting p with the NAIC Annual Statement Instructions a programmer require differences in reporting tively. Furthermore, the scope of this attestation to open concept for formatting differences due to othe enclosed statement.  IS  DANA SHANNON TREASU	g entity, free and clear from any liens or cla contained, annexed or referred to, is a full eriod stated above, and of its income and or related to accounting practices and Procedures in not related to accounting practices and p is by the described officers also includes the electronic filing) of the enclosed statement.  MANUAL HENDRICKS  JAPIN  a. Is this an original filing contained and contained are contained as a second contained and contained are contained as a second contained and contained are contained as a second	ims thereon, except as herein stated, and and true statement of all the assets and feductions therefrom for the period ended, nanual except to the extent that: (1) state rocedures, according to the best of their related corresponding electronic filing with The electronic filing may be requested by ATHRYN ANNE NEVILLE SECRETARY
Subscribed and sworn to before me this day of NO	s VEMBER, 2024	b. If no: 1. State the amend	ment number
uay or NO	1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 -	2. Date filed	
		3. Number of pages	attached
11/1-			7

JEAN H. NOOJIN Notary Public Alabama State at Large My Commission Expires April 22, 2025

# **ASSETS**

		T	Current Statement Date	9	4
		1	2	3	·
				Net Admitted Assets	December 31 Prior Year Net
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Admitted Assets
1.	Bonds	1,717,426,209		1,717,426,209	1,617,705,821
2.	Stocks:				
	2.1 Preferred stocks	17,958,710		17,958,710	18,708,898
	2.2 Common stocks	9,771,979		9,771,979	
3.	Mortgage loans on real estate:				
	3.1 First liens			0	0
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less				
	\$ encumbrances)	15 271 891		15 271 891	15 345 281
	4.2 Properties held for the production of income	10,271,001		10,271,001	10,010,201
	(less \$encumbrances)			٥	0
	4.3 Properties held for sale (less				
_	\$ encumbrances)			J	0
5.	Cash (\$9,346,974 ),				
	cash equivalents (\$27,433,868 )				
	and short-term investments (\$1, 186,723 )				
	Contract loans (including \$premium notes)			0	0
	Derivatives				
	Other invested assets				
i	Receivables for securities	1	i	i i	
	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1 ,947 ,765 ,379	0	1 ,947 ,765 ,379	1,904,206,114
13.	Title plants less \$charged off (for Title insurers				
	only)			0	
14.	Investment income due and accrued	13,160,829		13 , 160 , 829	12,259,676
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of				
	collection	42,047,331	1,272,893	40,774,438	29,883,596
	15.2 Deferred premiums, agents' balances and installments booked but				
	deferred and not yet due (including \$earned				
	but unbilled premiums)	59,598,425		59,598,425	63,502,282
	15.3 Accrued retrospective premiums (\$1,491,993 ) and				
	contracts subject to redetermination (\$)	1,491,993	149,199	1,342,794	2,625,884
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	3,874,449		3,874,449	14,721,140
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				0
17.	Amounts receivable relating to uninsured plans		l .		0
	Current federal and foreign income tax recoverable and interest thereon				0
	2 Net deferred tax asset				
i	Guaranty funds receivable or on deposit	i	i	1 . 195	
20.	Electronic data processing equipment and software			683,049	780,519
i	Furniture and equipment, including health care delivery assets				,
	(\$)	1,012.619	1,012.619	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates				0
23.	Receivables from parent, subsidiaries and affiliates	2,751.354		2,751.354	1,070,988
	Health care (\$				
	Aggregate write-ins for other-than-invested assets				
1	Total assets excluding Separate Accounts, Segregated Accounts and	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
	Protected Cell Accounts (Lines 12 to 25)	2,249,004,876	39,017,416	2,209,987,460	2,163,284,178
27	From Separate Accounts, Segregated Accounts and Protected	2,210,004,070	55,017,410	2,200,007,400	2,100,204,110
	Cell Accounts				^
20		2,249,004,876	39,017,416	2,209,987,460	2,163,284,178
∠0.	Total (Lines 26 and 27)	2,248,004,070	38,017,410	2,203,301,400	2,100,204,110
1404	DETAILS OF WRITE-INS				_
1101.		i	i	i	0
i		i		i i	0
1103.					
I	Summary of remaining write-ins for Line 11 from overflow page			0	0
	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0		0	0
	Prepaid Expenses.				0
i	Cash Surrender Value of Business Owned Life Insurance		i	67 , 103 , 203	65,474,166
i	State Premium Tax Recoverable	1		505,860	411,867
l	Summary of remaining write-ins for Line 25 from overflow page			962,743	860,072
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	71,163,048	2,591,242	68,571,806	66,746,105

# LIABILITIES, SURPLUS AND OTHER FUNDS

	EIABIEITIEG, GORT EGG ARD GITTERT	1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year \$118,501,371 )	770,291,128	782 , 509 , 129
2.	Reinsurance payable on paid losses and loss adjustment expenses	22,701,088	17 , 274 , 143
3.	Loss adjustment expenses	557 , 675 , 384	542,394,495
	Commissions payable, contingent commissions and other similar charges	· · · · · · · · · · · · · · · · · · ·	1,435,715
5.	Other expenses (excluding taxes, licenses and fees)	11,016,765	5,783,052
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)		705,968
7.′	Current federal and foreign income taxes (including \$ on realized capital gains (losses)).	4,066,295	1,593,353
	2 Net deferred tax liability	i	
8.	Borrowed money \$ and interest thereon \$		0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$19,618,319 and		
	including warranty reserves of \$		
	including \$		
10.	Advance premium	2,980,233	5,069,270
11.	Dividends declared and unpaid:		
	11.1 Stockholders		0
	11.2 Policyholders		0
12.	Ceded reinsurance premiums payable (net of ceding commissions)	6,849,212	4, 198, 839
13.	Funds held by company under reinsurance treaties	5,111,973	3,046,058
14.	Amounts withheld or retained by company for account of others	127 , 196	139,489
15.	Remittances and items not allocated		0
16.	Provision for reinsurance (including \$ certified)	15,918,000	15,918,000
17.	Net adjustments in assets and liabilities due to foreign exchange rates		0
18.	Drafts outstanding	5 ,646	0
19.	Payable to parent, subsidiaries and affiliates	8,472,531	12,238,185
	Derivatives		0
21.	Payable for securities	1,956,055	118,231
22.	Payable for securities lending.		0
23.	Liability for amounts held under uninsured plans.		0
24.	Capital notes \$and interest thereon \$		0
25.	Aggregate write-ins for liabilities	3,680,743	4,624,105
ı	Total liabilities excluding protected cell liabilities (Lines 1 through 25)		
l	Protected cell liabilities		
İ	Total liabilities (Lines 26 and 27)		
	Aggregate write-ins for special surplus funds		
	Common capital stock		
	Preferred capital stock		
	Aggregate write-ins for other than special surplus funds		0
	Surplus notes		10.093.603
	Gross paid in and contributed surplus		
	Unassigned funds (surplus)		54,367,495
	Less treasury stock, at cost:	,,,,,,,,,,	,,
	36.1shares common (value included in Line 30 \$		0
	36.2shares preferred (value included in Line 31 \$		0
37	Surplus as regards policyholders (Lines 29 to 35, less 36)	574,601,667	563,196,804
		2,209,987,460	2,163,284,178
36.	Totals (Page 2, Line 28, Col. 3)	2,209,907,400	2,103,204,170
2501	DETAILS OF WRITE-INS  Retroactive insurance reserve assumed.	3 680 743	4 624 105
	Netrodetive insurance reserve assumed.		0
			0
	Summary of remaining write-ins for Line 25 from overflow page		
	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	3,680,743	4,624,105
	Retroactive insurance surplus adjustments		
			0
	Summary of remaining write-ins for Line 29 from overflow page		0
	Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	(8,698,863)	(6,698,863
			0
			0
	Summary of remaining write-ins for Line 32 from overflow page		0
3299.	Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)	0	0

# **STATEMENT OF INCOME**

	STATEMENT OF INC	OWIL		
		1 Current Year	2 Prior Year	3 Prior Year Ended
		to Date	to Date	December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written \$		190 , 131 , 989	252,041,464
	1.2 Assumed (written \$140, 406, 641 )		122,492,817	166, 353, 718
	1.3 Ceded (written \$35, 183,073 )		34,963,909	41,090,423
	1.4 Net (written \$	285,240,652	277 , 660 , 897	377 , 304 , 759
_	DEDUCTIONS:			
2.	Losses incurred (current accident year \$	90 202 106	88,661,239	159 , 544 , 359
	2.2 Assumed			134,693,110
	2.3 Ceded			
	2.4 Net			213,863,696
3.	Loss adjustment expenses incurred			121,047,476
	Other underwriting expenses incurred.		81,961,345	110,736,259
5.	Aggregate write-ins for underwriting deductions	0	0	0
	Total underwriting deductions (Lines 2 through 5)			445 , 647 , 431
	Net income of protected cells		0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(22 , 729 , 218)	(45, 352, 089)	(68, 342, 672)
	INVESTMENT INCOME			
0	INVESTMENT INCOME  Net investment income earned	57 379 N9A	45,324,232	63,295,091
9. 10	Net investment income earned  Net realized capital gains (losses) less capital gains tax of \$	(3,083,823)	(3,172,639)	
10.	Net investment gain (loss) (Lines 9 + 10)	5/1 20/1 261		
	Net investment gain (1033) (Lines 9 1 10)		42,101,000	
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off			
	(amount recovered \$			
	Finance and service charges not included in premiums		0	0
14.	Aggregate write-ins for miscellaneous income		5,039,675	
	Total other income (Lines 12 through 14)	(276, 159)	4,936,060	5,665,354
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal	24 200 004	1 705 501	(0.000.404)
17	and foreign income taxes (Lines 8 + 11 + 15)			
	Dividends to policyholders		U	0
10.	and foreign income taxes (Line 16 minus Line 17)	31.288.884	1,735,564	(2,363,491)
19.	Federal and foreign income taxes incurred		521,987	1,410,720
	Net income (Line 18 minus Line 19)(to Line 22)		1,213,577	(3,774,211)
				, , , , ,
	CAPITAL AND SURPLUS ACCOUNT			
	Surplus as regards policyholders, December 31 prior year			
22.	Net income (from Line 20)	28,472,621	1,213,577	(3,774,211)
	Net transfers (to) from Protected Cell accounts		0	0
	Change in net unrealized capital gains or (losses) less capital gains tax of	0 400 500	07 440	(00, 000)
0.5	\$1,647,261	3,400,520	87,412	(86,322)
	Change in net deferred income tax			
	Change in nonadmitted assets  Change in provision for reinsurance			
	Change in provision to reinsurance			0
	Surplus (contributed to) withdrawn from protected cells			0
1	Cumulative effect of changes in accounting principles			0
32.	Capital changes:			
	32.1 Paid in			0
	32.2 Transferred from surplus (Stock Dividend)			0
	32.3 Transferred to surplus		0	0
33.	Surplus adjustments:		2	^
	33.1 Paid in			0
	33.2 Transferred to capital (Stock Dividend)			0
34	Net remittances from or (to) Home Office			0
	Dividends to stockholders			0
	Change in treasury stock			0
	Aggregate write-ins for gains and losses in surplus	0	0	0
	Change in surplus as regards policyholders (Lines 22 through 37)	11,404,863	11,916,408	52,963,662
	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	574,601,667	522,149,549	563, 196, 804
	DETAILS OF WRITE-INS	·		
0501.			0	0
			0	0
	Summary of remaining write-ins for Line 5 from overflow page		0	0
U599.	TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0
1401.	Miscellaneous income	122,987	137,080	416,285
	Increase in cash surrender value of business owned life insurance			_
	Loss portfolio transfers			0
	TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)		5,039,675	5,774,325
	` ' ' ' '		0	0
			0	0
		l l		0
	Summary of remaining write-ins for Line 37 from overflow page		0	0
	TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)	0	0	0

# **CASH FLOW**

		1	2	3
		Current Year	Prior Year	Prior Year Ended
		To Date	To Date	December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	306,848,911	281,421,675	373,746,225
	Net investment income		49,538,571	63 , 160 , 564
3.	Miscellaneous income	(144,730)	4,594,901	5,267,217
	Total (Lines 1 to 3)	362.025.707	335.555.147	442 . 174 . 006
	Benefit and loss related payments	127 741 294	180,553,964	212,795,084
	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.		0	(
			144 , 487 , 180	197 , 514 , 633
			0	(
	Federal and foreign income taxes paid (recovered) net of \$			
٥.	gains (losses)	343,321	(7,716,963)	(11,494,190
10	Total (Lines 5 through 9)	293,055,757	317,324,181	398,815,527
	Net cash from operations (Line 4 minus Line 10)	68,969,950	18,230,966	43,358,479
11.	' ' '	00,909,900	10,230,900	45,550,478
10	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:	226 042 005	151 061 600	200 744 045
		' '	151,064,682	209 ,741 ,815
			5,000	705,000
	12.3 Mortgage loans		0	
		0	0	07 000 000
	12.5 Other invested assets		12,524,999	27 , 632 , 322
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		0	(007.04
	12.7 Miscellaneous proceeds	675,742	(1,328,040)	(637, 344
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	237 ,978 ,550	162,266,641	237 , 441 , 793
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds		146 , 160 , 200	221,670,653
	13.2 Stocks		9,701,000	14 , 725 , 464
			0	
			755,078	868 , 328
	13.5 Other invested assets	' '	12,907,434	21 , 556 , 727
	13.6 Miscellaneous applications	(1,837,823)	(1,692,152)	1,589,147
	13.7 Total investments acquired (Lines 13.1 to 13.6)	329,427,875	167,831,560	260,410,319
14.	Net increase/(decrease) in contract loans and premium notes	0	0	(
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(91,449,325)	(5,564,919)	(22,968,526
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	(
	16.2 Capital and paid in surplus, less treasury stock		0	(
	16.3 Borrowed funds	0	0	(
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		0	(
	16.5 Dividends to stockholders		0	(
	16.6 Other cash provided (applied)		0	(
17	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5		-	
	plus Line 16.6)	(30,000,000)	0	(
	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)	(52,479,375)	12,666,047	20,389,953
	Cash, cash equivalents and short-term investments:	, , , , , , , , , , , , , , , , , , , ,	, ,	-,,
	19.1 Beginning of year	90 , 446 , 940	70,056,987	70,056,987
	19.2 End of period (Line 18 plus Line 19.1)	37,967,565	82,723,034	90,446,940

#### Note 1 - Summary of Significant Accounting Policies and Going Concern

#### A. Accounting practices

The financial statements of ProAssurance Indemnity Company, Inc. (the Company) are presented on the basis of accounting practices prescribed or permitted by the Alabama Department of Insurance (ALDOI).

The ALDOI recognizes only statutory accounting practices prescribed or permitted by the State of Alabama for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Alabama Insurance Code. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual has been adopted as a component of prescribed or permitted practices by the State of Alabama.

The Alabama Insurance Code generally requires domestic insurance companies to maintain their assets within the State of Alabama. This requirement can thereby preclude the use of out-of-state banks. On October 4, 2006, the Company received a Permitted Practice from the ALDOI that allows the Company to make use of out-of-state banks. This practice is not at variance with any NAIC statutory accounting practices and procedures (SAP). The Company does not employ any accounting practices prescribed or permitted by the State of Alabama that depart from NAIC SAP, as shown in the following table:

				Year-to-date period ended
NET INCOME	SSAP #	F/S Page	F/S Line #	September 30, December 31, 2024 2023
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 28,472,621 \$ (3,774,211
State Prescribed Practices that are an increase/ (2) (decrease) from NAIC SAP:				
State Permitted Practices that are an increase/ (3) (decrease) from NAIC SAP:				
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 28,472,621 \$ (3,774,211
SURPLUS				
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 574,601,667 \$ 563,196,804
State Prescribed Practices that are an increase/ (6) (decrease) from NAIC SAP:				
State Permitted Practices that are an increase/ (7) (decrease) from NAIC SAP:				
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 574,601,667 \$ 563,196,804

The term "none" or "no significant change" is used in the following notes to indicate that the Company does not have any items requiring disclosure under the respective note.

- B. Use of estimates in the preparation of the financial statements No significant change.
- C. Accounting policy
  - (1) (5) No significant change.
  - (6) Loan-backed securities are reported at amortized cost provided that the SVO's designation is 1 or 2. If the SVO's designation is 3 or greater, the security is reported at the lower of amortized cost or fair value. The Company uses the prospective method to make valuation adjustments when necessary.
  - (7) (13) No significant change.
- D. Going Concern

Management has concluded that there is no doubt regarding the Company's ability to continue as a going concern.

## Note 2 - Accounting Changes and Corrections of Errors - None.

#### Note 3 - Business Combinations and Goodwill - None.

#### Note 4 - Discontinued Operations - None.

#### Note 5 - Investments

- A. Mortgage loans, including mezzanine real estate loans None.
- B. Debt restructuring None.
- C. Reverse mortgages None.

#### D. Loan-backed securities

- (1) Prepayment assumptions for single-class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.
- (2) The Company has recognized the following other-than-temporary impairments of loan-backed securities for intent to sell or for inability to hold to recovery as of September 30, 2024:

		Г	(1)	(	(2)		(3)
			mortized Cost Basis Before Other-Than- Temporary	Tem Impa	r-Than- porary irment inized in		
			Impairment		oss	Fai	r Value 1 - 2
OT	TI recognized 1st Quarter	_					
a.	Intent to sell	\$	500,000	\$	351,250	\$	148,750
b.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis		_		_		
C.	Total 1st Quarter (a+b)	\$	500,000	\$	351,250	\$	148,750
OT	TI recognized 2nd Quarter						
d.	Intent to sell	\$	_	\$	_	\$	_
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis		_		_		_
f.	Total 2nd Quarter (d+e)	\$		\$		\$	
OT	TI recognized 3rd Quarter						
g.	Intent to sell	\$	_	\$	_	\$	
h.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				_		
i.	Total 2nd Quarter (g+h)	\$		\$		\$	
OT	TI recognized 4th Quarter				·		
j.	Intent to sell	\$	_	\$	_	\$	
k.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis		_		_		
l.	Total 2nd Quarter (j+k)	\$	_	\$		\$	
m.	Annual Aggregate Total (c+f+i+l)			\$	351,250		

- (3) No loan-backed securities, held as of September 30, 2024, have incurred other-than-temporary impairments recognized in earnings based on the fact that the present value of projected cash flows expected to be collected was less than the amortized cost of the securities.
- (4) For all loan-backed securities held at September 30, 2024 for which fair value is less than cost, but which have had no other-than-temporary impairment recognized in earnings, the following table displays balances, according to duration of the loss position:
  - a. The aggregate amount of unrealized losses:

1. Less than 12 Months \$ (213,838)
2. 12 Months or Longer \$ (22,747,822)

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

 1. Less than 12 Months
 \$ 29,967,778

 2. 12 Months or Longer
 \$ 249,511,153

- (5) The Company used pricing services in determining the fair value of its loan-backed securities. In determining that a security is not other-than-temporarily impaired, securities are analyzed for future cash flows by using current and expected losses, historical and expected prepayment speeds (based on Bloomberg and broker dealer survey values), and assumptions about recoveries relative to the seniority or subordination in the capital structure. If the results indicate that the Company will be able to maintain the current book yield, no other-than-temporary impairment is warranted.
- E. Dollar repurchase agreements and/or securities lending transactions None.
- F. Repurchase agreements transactions accounted for as secured borrowing None.
- G. Reverse repurchase agreements transactions accounted for as secured borrowing None.
- H. Repurchase agreements transactions accounted for as a sale None.
- I. Reverse repurchase agreements transactions accounted for as a sale None.
- J. Real estate None.

#### K. Low-income housing tax credits (LIHTC)

The Company has invested in limited partnerships whose primary benefits are derived through the utilization of tax credits and losses related to Section 42 of the Internal Revenue Code, commonly referred to as Low Income Housing Tax Credits (LIHTC). The average remaining period of unexpired tax credits is less than a year and the average remaining required holding period is approximately 4 years. The Company has recognized a tax benefit of \$581,825 during 2024. As of September 30, 2024, the balance of LIHTCs recognized in the statement of financial position is \$2,990,386.

#### L. Restricted assets

#### (1) Restricted assets (including pledged)

		G	ross (Admitt	ed & Nonadm	nitted) Restrict	ed			Current '	Year	
			Current Year	r						Perce	ntage
	1	2	3	4	5	6	7	8	9	10	11
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
Subject to contractual obligation for which liability is not shown	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	_	_
b. Collateral held under security lending agreements	_	_	_	_	_	_	_	_	\$ —	_	_
c. Subject to repurchase agreements	_	_	_	_	_	_	_	_	\$ —	_	_
d. Subject to reverse repurchase agreements	_	_	_	_	_	_	_	_	\$ —	_	_
e. Subject to dollar repurchase agreements	_	_	_	_	_	_	_	_	\$ —	_	_
f. Subject to dollar reverse repurchase agreements	_	_	_	_	_	_	_	_	\$ —	_	_
g. Placed under option contracts	_	_	_	_	_	_	_	_	\$ —	_	_
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	_	_	_	_	_	_	_	_	\$ —	_	_
i. FHLB capital stock	2,677,000	_	_	_	2,677,000	1,836,200	840,800	_	\$ 2,677,000	0.1 %	0.1 %
j. On deposit with states	9,022,901	_	_	_	9,022,901	10,506,426	(1,483,525)	_	\$ 9,022,901	0.4 %	0.4 %
k. On deposit with other regulatory bodies	_	_	_	_	_	_	_	_	\$ —	_	_
Pledged as collateral to FHLB (including assets backing funding agreements)									\$ —	_	_
m. Pledged as collateral not captured in other categories	_	_	_	_	_	_	_	_	\$ —	_	_
n. Other restricted assets	_	_	_	_	_	_	_	_	\$ —	_	_
o. Total Restricted Assets	\$11,699,901	\$	\$ —	\$ _	\$11,699,901	\$12,342,626	\$ (642,725)	\$	\$11,699,901	0.5 %	0.5 %

- (a) Subset of column 1
- (b) Subset of column 3
- (c) Column 5 divided by Asset Page, Column 1 Line 28 (d) Column 9 divided by Asset Page, Column 3, Line 28
  - (2) Detail of assets pledged as collateral not captured in other categories None.
  - (3) Detail of other restricted assets None.
  - (4) Collateral received and reflected as assets within the reporting entity's financial statements None.
  - M. Working capital finance investments None.
  - N. Offsetting and netting of assets and liabilities None.
  - O. 5GI Securities None.
  - Short sales None.
  - Prepayment penalty and acceleration fees No significant change.
  - R. Reporting entity's share of cash pool by asset type None.

# Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

- A. Detail for those greater than 10% of admitted assets None.
- B. Write-downs for impairments None.

#### Note 7 - Investment Income

- A. Accrued investment income None.
- B. Amounts nonadmitted None.
- C. The gross, nonadmitted and admitted amounts for interest income due and accrued.

Inte	erest Income Due and Accrued	<u>Amount</u>
1.	Gross	\$ 13,160,829
2.	Nonadmitted	\$ _
3.	Admitted	\$ 13,160,829

- D. The aggregate deferred interest None.
- E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance None.

#### Note 8 - Derivative Instruments - None.

#### Note 9 - Income Taxes

A. The components of the net deferred tax asset/(liability) at September 30 are as follows:

1.

(a) Gross Deferred Tax Asset	(a	) Gross	Deferred	Tax Assets
------------------------------	----	---------	----------	------------

- (b) Statutory Valuation Allowance Adjustments
- (c) Adjusted Gross Deferred Tax Assets (1a 1b)
- (d) Deferred Tax Assets Nonadmitted
- (e) Subtotal Net Admitted Deferred Tax Asset (1c 1d)
- (f) Deferred Tax Liabilities
- (g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability)(1e-1f)

(	a)	) Gross	Deferred	Tax Assets
١.	u	, 01033	Deletted	Tax Associa

- (b) Statutory Valuation Allowance Adjustments
- (c) Adjusted Gross Deferred Tax Assets (1a 1b)
- (d) Deferred Tax Assets Nonadmitted
- (e) Subtotal Net Admitted Deferred Tax Asset (1c 1d)
- (f) Deferred Tax Liabilities
- (g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability)(1e-1f)

(a)	Gross	Deferred	Tax Assets
-----	-------	----------	------------

- (b) Statutory Valuation Allowance Adjustments
- (c) Adjusted Gross Deferred Tax Assets (1a 1b)
- (d) Deferred Tax Assets Nonadmitted
- (e) Subtotal Net Admitted Deferred Tax Asset (1c 1d)
- (f) Deferred Tax Liabilities
- (g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability)(1e-1f)

	9/30/2024	
(1)	(2)	(3)
		(Col 1+2)
Ordinary	Capital	Total

\$84,439,118 \$		5,871,672	\$ 90,310,790		
_	<b>—</b> 3,072,317				
84,439,118		2,799,355	87,238,473		
19,429,250		2,265,532	21,694,782		
65,009,868		533,823	65,543,691		
3,546,126		533,823	4,079,949		

\$61,463,742 \$ — \$61,463,742

	12/31/2023	
(4)	(5)	(6)
		(Col 4+5)
Ordinary	Capital	Total

	\$86,533,855 \$ —		533,855 \$ 9,340,041		
			5,486,808	5,486,808	
	86,533,855		3,853,233	90,387,088	
	29,659,953		3,256,585	32,916,538	
	56,873,902		596,648	57,470,550	
	4,392,278		596,648	4,988,926	

\$52,481,624 \$ — \$52,481,624

Change							
(7)	(8)	(9)					
(Col 1-4)	(Col 2-5)	(Col 7+8)					
Ordinary	Capital	Total					

\$ (2,094,737)	\$ (3,468,369)	\$ (5,563,106)
_	(2,414,491)	(2,414,491)
(2,094,737)	(1,053,878)	(3,148,615)
(10,230,703)	(991,053)	(11,221,756)
8,135,966	(62,825)	8,073,141
(846,152)	(62,825)	(908,977)

\$ 8,982,118 \$ — \$ 8,982,118

2.

Admission Calculation Components SSAP No. 101

- (a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks
- (b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Lesser of 2(b)1 and 2(b)2 Below)
  - (1) Adjusted Gross Deferred Tax Assets Expected To Be Realized Following the Balance Sheet Date
  - (2) Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold
- (c) Adjusted Gross Deferred Tax Assets Offset by Gross **Deferred Tax Liabilities**
- (d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101

(a) Federal Income Taxes Paid in Prior Years Recoverable
Through Loss Carrybacks

- (b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Lesser of 2(b)1 and 2(b)2 Below)
  - (1) Adjusted Gross Deferred Tax Assets Expected To Be Realized Following the Balance Sheet Date
  - (2) Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold
- (c) Adjusted Gross Deferred Tax Assets Offset by Gross Deferred Tax Liabilities
- (d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101
- (a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks
- (b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Lesser of 2(b)1 and 2(b)2 Below)
  - (1) Adjusted Gross Deferred Tax Assets Expected To Be Realized Following the Balance Sheet Date
  - (2) Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold
- (c) Adjusted Gross Deferred Tax Assets Offset by Gross Deferred Tax Liabilities
- (d) Deferred Tax Assets Admitted as the result of application
- of SSAP No. 101
- 3.
- (a) Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount
- Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation in 2(b)2 Above

9/30/2024									
(1)		(2)		(3)					
				(Col 1+2)					
Ordinary		Capital		Total					
\$ 3,717,250	\$	_	\$	3,717,250					
\$57,746,493	\$	_	\$	57,746,493					
\$57,746,493	\$	_	\$	57,746,493					
XXX		XXX	\$	76,997,604					
\$ 3,546,127	\$	533,823	\$	4,079,950					
\$65,009,870	\$	533,823	\$	65,543,693					

12/31/2023 (5)

(6)

(9)

(Col 7+8)

Total

O	0:		(Col 4+5)	
Ordinary	Capital	Total		
\$ 1,914,360	\$ _	\$	1,914,360	
\$50,567,265	\$ _	\$ !	50,567,265	
\$50,567,265	\$ _	\$ !	50,567,265	
XXX	XXX	\$ 7	76,490,199	
\$ 4,392,280	\$ 596,648	\$	4,988,928	
\$56,873,905	\$ 596,648	\$ !	57,470,553	

\$ 1,802,890	\$ _	\$ 1,802,890
\$ 7,179,228	\$ _	\$ 7,179,228
\$ 7,179,228	\$ _	\$ 7,179,228
XXX	XXX	\$ 507,405
\$ (846,153)	\$ (62,825)	\$ (908,978)

Change (8)

(Col 2-5)

Capital

(7)

(Col 1-4)

Ordinary

\$ 8,135,965 \$

9/30/2024	12/31/2023
425 %	422 %

(62,825) \$ 8,073,140

\$ 514,000,406 \$ 510,715,180

4			_	9/30/	2024
4.			<u> </u>		
				(1)	(2)
	mpa	act of Tax-Planning Strategies		Ordinary	Capital
,	`	Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.  1 Adjusted Gross DTAs Amount From Note 9A1(c) 2 Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies 3 Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e) 4 Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	\$	84,439,118 — 65,009,868 —	\$ 2,799,355 73 % 533,823 —
				12/31	/2023
				(3)	(4)
			L	Ordinary	Capital
1	`	Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.  Adjusted Gross DTAs Amount From Note 9A1(c) Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e) Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	\$	86,533,855 — 56,873,902 —	\$ 3,853,233 — 596,648 —
				Cha	nge
				(5) (Col 1-3) Ordinary	(6) (Col 2-4) Capital
	`	Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.  Adjusted Gross DTAs Amount From Note 9A1(c) Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e) Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	\$	(2,094,737) — 8,135,966 —	\$ (1,053,878) 73 % (62,825) —
	(b)	Does the Company's tax-planning strategies include the use of reinsurance?	Ν	lo	
Defe	rrad	Tax Liabilities Not Recognized - None			

B. Deferred Tax Liabilities Not Recognized - None.

C. Current income taxes consist of the following major components:

	3 , 1	(1)	(2)	(3)
				(Col 1-2)
4	O month of the Toron	9/30/2024	12/31/2023	Change
1.	Current Income Tax  (a) Federal  (b) Fereign	\$ 2,065,843	\$ 1,429,045 	\$ 636,798
	(b) Foreign (c) Subtotal (1a+1b)	2,065,843	1,429,045	636,798
	(d) Federal income tax on net capital gains	(262,953)	(738,225)	475,272
	<ul><li>(e) Utilization of capital loss carry-forwards</li><li>(f) Other</li></ul>	750,420	— (18,325)	— 768,745
	<ul><li>(f) Other</li><li>(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)</li></ul>	\$ 2,553,310		
2.	Deferred Tax Assets:			
۷.	(a) Ordinary			
	(1) Discounting of unpaid losses	\$ 22,058,211	\$ 21,977,086	\$ 81,125
	(2) Unearned premium reserve	9,437,453	8,740,562	696,891
	<ul><li>(3) Policyholder reserves</li><li>(4) Investments</li></ul>	_		_
	<ul><li>(4) Investments</li><li>(5) Deferred acquisition costs</li></ul>	_	_	_
	(6) Policyholder dividends accrual	_	_	_
	(7) Fixed assets	_		
	<ul><li>(8) Compensation and benefits accrual</li><li>(9) Pension accrual</li></ul>	8,662,118	7,390,567	1,271,551
	<ul><li>(9) Pension accrual</li><li>(10) Receivables - nonadmitted</li></ul>		269,432	(269,432)
	(11) Net operating loss carry-forward	_		(
	(12) Tax credit carry-forward	40,438,719	44,930,767	(4,492,048)
	(13) Other (99) Subtotal (sum of 2a1 through 2a13)	3,842,617 84,439,118	3,225,441 86,533,855	617,176 (2,094,737)
	(33) Subtotal (3dill of 2d l tillough 2d lo)	04,400,110	00,000,000	(2,004,707)
	(b) Statutory valuation allowance adjustment		_	
	(c) Nonadmitted	19,429,250	29,659,953	(10,230,703)
	(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	65,009,868	56,873,902	8,135,966
	(e) Capital			
	<ul><li>(1) Investments</li><li>(2) Net capital loss carry-forward</li></ul>	5,871,672	9,340,041	(3,468,369)
	<ul><li>(2) Net capital loss carry-forward</li><li>(3) Real estate</li></ul>	_	_	_
	(4) Other			
	(99) Subtotal (2e1+2e2+2e3+2e4)	5,871,672	9,340,041	(3,468,369)
	(f) Statutory valuation allowance adjustment	3,072,317	5,486,808	(2,414,491)
	(g) Nonadmitted	2,265,532	3,256,585	(991,053)
	(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	533,823	596,648	(62,825)
	(i) Admitted deferred tax assets (2d + 2h)	\$ 65,543,691	\$ 57,470,550	\$ 8,073,141
3.	Deferred Tax Liabilities:			
	(a) Ordinary			
	(1) Investments	\$ 1,065,777		
	<ul><li>(2) Fixed assets</li><li>(3) Deferred and uncollected premium</li></ul>	1,564,115	1,973,787	(409,672)
	<ul><li>(3) Deferred and uncollected premium</li><li>(4) Policyholder reserves</li></ul>	_	_	_
	(5) Other	916,234	1,580,314	(664,080)
	(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	3,546,126	4,392,278	(846,152)
	(b) Capital			
	(1) Investments	533,823	596,648	(62,825)
	(2) Real estate	, <u> </u>	, <u> </u>	· · · · ·
	(3) Other			(00.005)
	(99) Subtotal (3b1+3b2+3b3)	533,823	596,648	(62,825)
	(c) Deferred tax liabilities (3a99 + 3b99)	\$ 4,079,949		
4.	Net deferred tax assets/liabilities (2i - 3c)	\$ 61,463,742	\$ 52,481,624	\$ 8,982,118

Total deferred tax assets
Total deferred tax liabilities
Net deferred tax asset
Tax effect of unrealized [(gains)/losses]
Change in net deferred income tax [(charge)/benefit]

9/30/2024	12/31/2023	Change
\$ 87,238,473	\$ 90,387,088	\$ (3,148,615)
4,079,949	4,988,926	(908,977)
83,158,524	85,398,162	(2,239,638)
3,272,088	4,919,349	(1,647,261)
\$ 79,886,436	\$ 80,478,813	\$ (592,377)

#### D. Reconciliation of federal income tax rate to actual effective rate

Among the more significant book to tax adjustments were the following:

	Se	epter	mber 30, 202	.4
	Amount	7	Гах Effect	Effective Tax Rate
Provision computed at statutory rate	\$ 31,025,931	\$	6,515,445	21.0 %
Tax-exempt interest	(235,565)		(49,469)	(0.2)%
Change in statutory valuation allowance	_		(2,414,491)	(7.8)%
Low income housing tax credits	_		(24,038)	(0.1)%
Change in nonadmitted assets	(1,499,367)		(314,867)	(1.0)%
Change in cash surrender value of BOLI	(1,629,037)		(342,098)	(1.1)%
Dividends received deduction	(42,548)		(8,935)	— %
Meals & entertainment	57,980		12,176	— %
Provision to return differences	(98,258)		(116,133)	(0.4)%
Other	(532,876)		(111,903)	(0.2)%
Totals	\$ 27,046,260	\$	3,145,687	10.2 %
Federal income taxes incurred [expense/(benefit)]		\$	2,816,263	9.1 %
Tax on gains/(losses)			(262,953)	(0.8)%
Change in net deferred income tax [charge/(benefit)]			592,377	1.9 %
Total statutory income taxes	•	\$	3,145,687	10.2 %

- E. Operating loss and tax credit carryforwards and protective tax deposits
  - 1. At September 30, 2024, the Company had no unused operating loss carryforwards available to offset against future taxable income and had the following General Business tax credit carryforwards available:

September 30, 2024	\$ 24,038	expiring December 31, 2044
December 31, 2023	\$ 1,462,205	expiring December 31, 2043
December 31, 2022	\$ 4,822,467	expiring December 31, 2042
December 31, 2021	\$ 13,004,801	expiring December 31, 2041
December 31, 2020	\$ 16,982,450	expiring December 31, 2040
December 31, 2019	\$ 3.977.421	expiring December 31, 2039

2. The following is income tax expense for 2024 and 2023 that is available for recoupment in the event of future net losses:

September 30, 2024 \$ 1,802,890 December 31, 2023 \$ 1,914,360

- 3. The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.
- F. Consolidated federal income tax return
  - 1. The Company, the domestic entities listed in Schedule Y (except ProAssurance American Mutual, A Risk Retention Group), and segregated portfolio P18, a segregated portfolio cell of Inova Re Ltd., S.P.C., are included in the consolidated federal income tax return of ProAssurance Corporation, the ultimate parent.
  - 2. Except for the segregated portfolio P18, the method of allocation among companies is subject to a written agreement, approved by the Board of Directors, whereby allocation is made based upon separate return calculations in proportion to the total positive separate company taxable income of the group. Segregated portfolio P18 is subject to a separate written agreement with ProAssurance Corporation whereby allocation is made based upon a calculation of its separate company taxable income and the prohibition against the consolidated group's use of the segregated portfolio cell's loss against the income of other group members.
- G. The Company believes it is reasonably possible that the liability related to any federal or foreign tax loss contingencies may change within the next twelve months. However, an estimate of the change cannot be made at this time.
- H. Repatriation Transition Tax (RTT) No significant change.
- I. Alternative Minimum Tax (AMT) Credit None.

- J. Inflation Reduction Act Corporate Alternative Minimum Tax (CAMT)
  - 1. The Act was enacted on August 16, 2022.
  - 2. The controlled group of corporations of which the Company is a member has determined that it does not expect to be liable for CAMT in 2024.
  - 3. Based upon projected adjusted financial statement income for 2024, the controlled group of corporations of which the Company is a member has determined that average "adjusted financial statement income" is below the thresholds for the 2024 tax year such that it does not expect to be required to perform the CAMT calculations.

#### Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

#### A. Nature of relationships

ProAssurance American is a risk retention group that was organized in the District of Columbia on January 1, 2015 by the Company. The Company has no equity ownership in ProAssurance American because ProAssurance American is owned exclusively by its policyholders as its members. The Company has been engaged by ProAssurance American to act as the third party administrator for its policies under a Program Management Agreement and serves as the captive manager pursuant to a Management Agreement. The Company provided the initial capital of ProAssurance American by advancing \$10,000,000 in exchange for a surplus note issued by ProAssurance American to the Company. The bylaws of ProAssurance American include certain covenants that will remain in effect so long as the surplus note is outstanding.

Effective January 15, 2024, affiliate Medmarc Casualty Insurance Company paid a dividend in the form of its subsidiary, Hamilton Resources Corporation, whereby Hamilton Resources Corporation became a subsidiary of Medmarc's parent, PRA Professional Liability Group, Inc.

Effective July 18, 2024, affiliate FD Insurance Company was redomiciled from Florida to Alabama. The change is reflected on the organization chart.

- B. Detail of transactions greater than 0.5% of admitted assets None.
- C. Transactions with related parties who are not reported on Schedule Y None.
- D. Amounts due (to) or from related parties:

	Se	ptember 30, 2024	De	ecember 31, 2023
ProAssurance Group Services Corporation	\$	994,799	\$	
ProAssurance Specialty Insurance Company		957,895		_
ProAssurance American Mutual, A Risk Retention Group		147,131		127,071
IAO, Inc.		10,594		11,295
NORCAL Specialty Insurance Company		335,438		843,008
PPM Insurance Services, Inc.		329		323
FD Insurance Company		553		529
PRA Professional Liability Group, Inc.		19		128
Medicus Insurance Company		232		218
Allied Eastern Indemnity Company		5,985		5,264
Eastern Advantage Assurance Company		5,196		4,970
Eastern Alliance Insurance Company		292,908		78,148
Eastern Insurance Holdings, Inc.		50		34
Hamilton Resources Corporation	\$	225		
Subtotal: due from affiliates	\$	2,751,354	\$	1,070,988
ProAssurance Specialty Insurance Company		_		(5,281,326)
ProAssurance Insurance Company of America		(222,513)	)	(233,591)
Medmarc Casualty Insurance Company		(375,280)	)	(39,727)
ProAssurance Group Services Corporation				(2,172,576)
ProAssurance Corporation		(2,229,469)	)	(1,886,172)
NORCAL Insurance Company		(5,645,269)	)	(2,624,793)
Subtotal: due to affiliates	\$	(8,472,531)	\$	(12,238,185)
Total due (to)/from affiliates	\$	(5,721,177)	\$	(11,167,197)

Affiliate balances are normally settled in the succeeding month.

E. Management, service contracts, cost sharing agreements

The Company amended its Quota Share Agreement between the Company and ProAssurance Specialty Insurance Company as well as lowering the ceding commission range effective January 1, 2024. Regulatory approval was received.

- F. Guarantees or contingencies for related parties No significant change.
- G. Nature of control relationships None.
- H. Amounts deducted from value of upstream intermediate entity or ultimate parent owned

The Company owns shares of its ultimate parent, ProAssurance Corporation, whose shares are publicly traded. The statement value of the investment is based on the fair value of the shares reduced by \$7,384,570 for the reciprocal ownership calculation by the NAIC Securities Valuation Office.

- I. Investments in SCA entities exceeding 10% of admitted assets None.
- J. Impairments of SCA entities None.
- K. Investments in foreign insurance subsidiaries None.
- L. Valuation of downstream noninsurance holding company None.
- M. All SCA Investments None.
- N. Investment in Insurance SCAs None.
- O. SCA and SSAP No. 48 Entity Loss Tracking None.

#### Note 11 - Debt

- A. Amount, interest, maturities, collateral, covenants None.
- B. Funding agreements with Federal Home Loan Bank (FHLB)
  - (1) The Company is a member of the Federal Home Loan Bank (FHLB) of Atlanta and Indianapolis. Through its membership, the Company has access to cash advances, but has not established a line of credit or utilized the arrangement in FHLB of Atlanta and Indianapolis to any material standard. The Company plans to utilize these funds for liquidity purposes or other operational needs if necessary. Any funds obtained from the FHLB of Atlanta or Indianapolis for use in general operations would be accounted for consistent with SSAP No. 15, Debt and Holding Company Obligations, as borrowed money. The Company has determined the estimated maximum borrowing capacity as approximately \$328 million.
  - (2) FHLB Capital Stock
    - a. Aggregate Totals

		1	1	2		3
			Total	General	Pi	rotected Cell
1.	Current Year		2+3	Account		Accounts
	(a) Membership Stock - Class A	\$	2,677,000	\$ 2,677,000	\$	
	(b) Membership Stock - Class B		_	_		_
	(c) Activity Stock		_	_		_
	(d) Excess Stock		_	_		
	(e) Aggregate Total (a+b+c+d)	\$	2,677,000	\$ 2,677,000	\$	
	(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 3	328,000,000	XXX		XXX
2.	Prior Year-end					
	(a) Membership Stock - Class A	\$	1,836,200	\$ 1,836,200	\$	_
	(b) Membership Stock - Class B		_	_		_
	(c) Activity Stock		_			_
	(d) Excess Stock					_
	(e) Aggregate Total (a+b+c+d)	\$	1,836,200	\$ 1,836,200	\$	
	(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 3	324,490,000	XXX		xxx

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)

11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

The borrowing capacity for the Company is calculated using 15% of the total admitted assets under the assumption all collateralization and stock requirements are met.

b. Membership Stock (Class A and B) Eligible for Redemption

	1	2		Eligible for R	edemption	
	·	_	3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	,	\$ 2,677,000			\$ —	\$ —
2. Class B	<del>-</del>	_	· _		_	_

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1) 11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

- (3) Collateral Pledged to FHLB None.
- (4) Borrowing from FHLB None.

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

- A D. Defined benefit plans None.
- E. Defined contribution plans See G: Consolidated/Holding company plans.
- F. Multiemployer plans None.
- G. Consolidated/Holding company plans No significant change.
- H. Postemployment benefits and compensated absences None.
- I. Impact of Medicare Modernization Act on postretirement benefits None.

### Note 13 - Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

- A. Capital stock outstanding No significant change.
- B. Dividend rate of preferred stock None.
- C. Dividend restrictions No significant change.
- D. Dates and amounts of dividends paid

On August 13, 2024, the Company declared an ordinary dividend of \$30,000,000 payable in cash and securities to its parent, PRA Professional Liability Group, Inc., to be paid no sooner than August 26, 2024 and no later than September 15, 2024. Notice was provided to the Alabama Commissioner of Insurance. The dividend was settled in cash on August 29, 2024.

E. Amount of ordinary dividends that may be paid

After the dividend paid August 29, 2024, no dividends may be paid in 2024 without prior approval of the Alabama Commissioner of Insurance.

- F. Restrictions on unassigned funds None.
- G. Advances to surplus not repaid for mutual reciprocals Not applicable.
- H. Stock held for special purposes None.
- I. Changes in balances of special surplus funds

Changes in balances of special surplus funds are due to retroactive insurance activity. See Note 23.F.

J. Unassigned funds represented by cumulative unrealized gains / (losses)

The portion of unassigned funds (surplus) represented by cumulative unrealized capital gains / (losses) is \$(19,888,324).

- K. Surplus notes No significant change.
- Impact of quasi-reorganization None.
- M. Effective date of quasi-reorganization None.

#### Note 14 - Liabilities, Contingencies and Assessments

#### A. Contingent commitments

(1) Total SSAP No. 97, Investments in Subsidiary, Controlled and Affiliated Entities, A Replacement of SSAP No. 88, and SSAP No. 48, Joint Ventures, Partnerships and Limited Liability Company contingent liabilities

\$ 60,569,397

The Company has committed to invest additional funds in limited partnerships or limited liability companies carried on Schedule BA, as follows:

The Company has a remaining commitment of approximately \$587,113 of the \$3,000,000 committed to the New Capital Partners Private Equity Fund II, L.P. The investment period has ended. The General Partner has the right to call capital as needed for continued funding of current investments to the extent that uncalled capital is available until the termination of the LP in March 2024, with an option for two one-year extensions. The LP was extended an additional year, through March 31, 2025.

The Company has a remaining commitment of approximately \$3,081,370 of the \$50,000,000 committed to Neuberger Berman Strategic Co-Investment Partners II, L.P., a private equity fund. The Company has effectively funded its commitment and expects no further capital to be drawn down by the General Partner, although the commitment is still legally outstanding.

The Company has a remaining commitment of approximately \$10,155,754 of the \$50,000,000 committed to the Neuberger Berman Secondary Opportunities Fund III, L.P. The Company has effectively funded its commitment through reinvested capital and expects no further capital to be drawn down by the General Partner, although the commitment is still legally outstanding.

The Company has a remaining commitment of approximately \$415,764 of the \$25,000,000 committed to the Neuberger Berman Private Debt Fund, L.P. The investment period has ended. The General Partner has the right to call capital as needed for continued funding of current investments to the extent that uncalled capital is available until the termination of the L.P. in June 2024, with an option for two one-year extensions. The LP was extended for two additional years, through June 30, 2026.

The Company has a remaining commitment of approximately \$1,500,000 of the \$30,000,000 committed to Neuberger Berman Private Equity Credit Opportunities Fund, L.P., a private credit fund. The Company has effectively funded its commitment through reinvested capital and expects no further capital to be drawn down by the General Partner, although the commitment is still legally outstanding.

The Company has a remaining commitment of approximately \$1,792,762 of the \$20,000,000 committed to A&M Capital Opportunities Fund, L.P., a private equity fund. The Company has effectively funded its commitment through reinvested capital and expects no further capital to be drawn down by the General Partner, although the commitment is still legally outstanding.

The Company has a remaining commitment of approximately \$40,303 of the \$5,000,000 to Fenwick Brands Fund I, LLC., a strategy focused fund. The General Partner has the right to call capital as needed for the funding of current investments to the extent that uncalled capital is available until the termination of the fund in 2029.

The Company has a remaining commitment of approximately \$55,451 of the \$5,000,000 committed to Sageview Capital Partners II, L.P., a private equity fund. The Company has effectively funded its commitment through reinvested capital and expects no further capital to be drawn down by the General Partner, although the commitment is still legally outstanding.

The Company has a remaining commitment of approximately \$2,073,028 of the \$5,000,000 committed to Blackstone Tactical Opportunities Fund III, L.P., a private equity fund. The Company has effectively funded its commitment and expects limited capital to be called for follow on investments and management fees to be drawn down by the General Partner.

The Company has a remaining commitment of approximately \$2,542,834 of the \$10,000,000 committed to NB Real Estate Secondary Opportunities Fund, L.P., a real estate fund. The Company has effectively funded its commitment and expects limited capital to be called for follow on investments and management fees to be drawn down by the General Partner.

The Company has a remaining commitment of approximately \$654,628 of the \$10,000,000 committed to WNG Aircraft Opportunities Fund II, L.P., a private equity fund. The investment period has ended, however, the Company expects capital to be called on the investment and management fees to be drawn down by the General Partner.

The Company has a remaining commitment of approximately \$4,039,008 of the \$20,000,000 committed to the Neuberger Berman Private Debt Fund III, L.P., a private debt fund. The Company has effectively funded its commitment through reinvested capital and expects no further capital to be drawn down by the General Partner, although the commitment is still legally outstanding.

The Company has a remaining commitment of approximately \$6,587,727 of the \$20,000,000 committed to Crescent Direct Lending Fund III L.P., a private equity fund with a note feeder. Capital is expected to be called periodically over a four year period following the initial closing date, January 29, 2021.

The Company has a remaining commitment of approximately \$2,429,975 of the \$15,000,000 committed to Neuberger Berman Credit Opportunities Fund II L.P., a private credit fund. Capital is expected to be called periodically over a three year period, with an option of two one year extensions, following the final closing date, June 30, 2023.

The Company has a remaining commitment of approximately \$7,943,803 of the \$20,000,000 committed to PineBridge Private Credit II Parallel RFF, L.P., a private equity fund with a note feeder. Capital is expected to be called periodically over a three year period following the final closing date, January 31, 2022.

The Company has a remaining commitment of approximately \$8,651,215 of the \$10,000,000 committed to Berkeley Partners Value Industrial Fund VI, L.P., a real estate fund. Capital is expected to be called periodically over a four year period following the initial closing date, November 9, 2023.

The Company has a remaining commitment of approximately \$7,937,500 of the \$10,000,000 committed to NB Real Estate Secondary Opportunities Fund II LP, a real estate fund. Capital is expected to be called periodically over a four year period following the final closing date, November 13, 2023.

Additionally, the Company has invested \$163,900,558 in various Low Income Housing Tax Credit (LIHTC) limited partnerships accounted for under SSAP No. 93. See Note 5.K. for additional information. As of September 30, 2024, the Company has unfunded investments in these LIHTC limited partnerships that are expected to be settled as follows:

2024	\$ 14,268
2025	41,159
2026	25,735
2027	
2028	
2029 and thereafter	
For all periods	\$ 81,162

- (2) (3) Guarantees No significant change.
- B. Assessments
  - (1) Liability and related asset No significant change.
  - (2) Assets (Liabilities) recognized from paid and accrued premium tax offsets and policy surcharges None.
  - $\hbox{(3) Guaranty fund liabilities and assets related to long-term insolvencies None.}\\$
- C. Gain contingencies None.
- D. Claims related extra contractual obligation and bad faith losses stemming from lawsuits None.
- E. Product warranties None.
- F. Joint and several liabilities None.
- G. All other contingencies No significant change.

#### Note 15 - Leases

- A. Lessee leasing arrangements No significant change.
- B. Lessor leasing arrangements No significant change.

Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk - None.

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

- A. Transfers of receivables reported as sales None.
- B. Transfer and servicing of financial assets None.
- C. Wash sales
  - (1) The Company employs multiple equity managers who may periodically generate a wash sale as a result of normal portfolio management activities. Additionally, with multiple managers, there exists the potential for one manager to sell and another to reacquire the same security within 30 days.
  - (2) No securities with an NAIC designation of 3 or below, nor unrated were sold and reacquired within 30 days during the quarter ended September 30, 2024.

# Note 18 - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - None.

#### Note 19 - Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - None.

#### Note 20 - Fair Value Measurements

#### A. Fair value measurements

(1) Fair value measurements at reporting date:

	_			 			
	Description	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)		Total
		(==:::)	(==:::=)	(==:::::::)	10		
a.	Assets at fair value						
	Bonds	\$ _	\$ 89,997,526	\$ _	\$ -	- \$	89,997,526
	Preferred stock	6,098,584	5	4,211,186		-	10,309,775
	Other invested assets	_	_	6,410,000	_	-	6,410,000
	Cash equivalents	27,433,868	_	_	_	-	27,433,868
	Total assets at fair value/NAV	\$ 33,532,452	\$ 89,997,531	\$ 10,621,186	\$ -	- \$	3134,151,169
	<del>_</del>						

September 30, 2024

		Dece	ember 31, 2023	3
				Net Asset
Description	(Level 1)	(Level 2)	(Level 3)	Value (NAV) Total
Assets at fair value				
Bonds	\$ —	\$ 96,157,670 \$	1,247,725 \$	— \$ 97,405,395
Preferred stock	5,651,973	_	4,945,615	— 10,597,588
Other invested assets	_	_	5,890,000	<b>—</b> 5,890,000
Cash equivalents	48,956,610	_	_	— 48,956,610
Total assets at fair value/NAV	\$ 54,608,583	\$ 96,157,670 \$	12,083,340 \$	— \$ 162,849,593

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets:										
Bonds	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Other invested assets	5,470,000	_	_	_	940,000	_	_	_	_	6,410,000
Preferred Stock	3,954,542	_			256,644					4,211,186
Total Assets	\$ 9,424,542	\$ _	\$ —	\$	\$ 1,196,644	\$ —	\$ —	\$ —	\$ —	\$10,621,186

(3) The Company's policy is to recognize transfers between levels at the end of the reporting period.

(4) The Company values securities in the Level 1 category using unadjusted quoted prices for identical assets and liabilities in active markets accessible at the measurement date.

The Company values securities in the Level 2 category using market data obtained from sources independent of the reporting entity (observable inputs). Level 2 inputs generally include quoted prices in markets that are not active, quoted prices for similar assets or liabilities, and results from pricing models that use observable inputs such as interest rates and yield curves that are generally available at commonly quoted intervals.

The fair values for securities included in the Level 2 category have been developed by third party, nationally recognized pricing services. These services use complex methodologies to determine values for securities and subject the values they develop to quality control reviews. Management reviews service-provided values for reasonableness by comparing data among pricing services and to available market and trade data. Values that appear inconsistent are further reviewed for appropriateness. If a value does not appear reasonable, the valuation is discussed with the service that provided the value and would be adjusted, if necessary. No such adjustments have been necessary to date.

The Company values assets classified as Level 3 in the Fair Value Hierarchy using the Company's own assumptions about market participant assumptions based on the best information available in the circumstances (non-observable inputs). Level 3 inputs are used in situations where little or no Level 1 or 2 inputs are available or are inappropriate given the particular circumstances. Level 3 inputs include results from pricing models for which some or all of the inputs are not observable, discounted cash flow methodologies, single non-binding broker quotes and adjustments to externally quoted prices that are based on management judgment or estimation.

Additional information regarding the valuation methodologies used by the pricing services by security type is included in *C. Fair values of financial instruments* below.

- (5) Fair value of derivative assets and liabilities None.
- B. Additional fair value disclosures None.
- C. Fair values of financial instruments

			Se	ptember 30, 2024			
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$1,664,439,703	\$1,717,426,209 \$	;	\$1,630,885,534	\$ 33,554,169	\$ —	\$ —
Preferred stocks	17,108,988	17,958,710	10,575,107	2,322,695	4,211,186	_	_
Common stocks	17,156,549	9,771,979	14,479,549	_	2,677,000	_	_
Cash equivalents	27,433,868	27,433,868	27,433,868	_	_	_	_
Short term investments	1,188,250	1,186,723	_	1,188,250	_	_	_
Other invested assets	7,317,146	9,400,386	_	_	7,317,146	_	_
Aggregate write-ins for other than invested assets: Cash surrender value of company owned life insurance and structured annuity	67,839,113	67,839,113	_	_	67,839,113	_	_

			De	ecember 31, 2023			
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$1,521,801,001	\$1,617,705,821	<del>-</del>	\$1,476,403,320	\$ 45,397,681	\$ —	\$ —
Preferred stocks	17,741,771	18,708,898	10,006,670	2,789,486	4,945,615	_	_
Common stocks	15,112,331	11,727,500	13,276,131	_	1,836,200	_	_
Cash equivalents	56,117,226	56,116,100	48,956,610	7,160,616	_	_	_
Short term investments	18,441,156	18,437,169	_	18,441,156	_	_	_
Other invested assets	13,562,265	9,005,911	_	_	13,562,265	_	_
Aggregate write-ins for other than invested assets: Cash surrender value of company owned life insurance and structured annuity	66,166,675	66,166,675	_	_	66,166,675	_	_

The following methods are used to estimate fair value for the instruments included in the above table and for fair value measurements in the financial statements in the table *A1. Fair value measurements at reporting date*, above.

Cash equivalents in Level 1 are comprised of money market mutual funds that are reported at fair value using net asset value as a practical expedient as prescribed by the NAIC.

Short term investments in Level 1 are valued at cost which approximates fair value.

#### Level 2 Valuation Methodologies

Below is a summary description of the valuation methodologies primarily used by the pricing services for bonds included in the Level 2 category, by security type:

*U.S.* Government obligations, including treasury bills classified as cash equivalents and/or short term investments, are valued based on quoted prices for identical assets, or, in markets that are not active, quotes for similar assets, taking into consideration adjustments for variations in contractual cash flows and yields to maturity.

*U.S. Government-sponsored enterprise obligations* are valued using pricing models that consider current and historical market data, normal trading conventions, credit ratings, and the particular structure and characteristics of the security being valued, such as yield to maturity, redemption options, and contractual cash flows. Adjustments to model inputs or model results are included in the valuation process when necessary to reflect recent events, such as regulatory, government or corporate actions or significant economic, industry or geographic events that would affect the security's fair value.

State and municipal bonds are valued using a series of matrices that consider credit ratings, the structure of the security, the sector in which the security falls, yields, and contractual cash flows. Valuations are further adjusted, when necessary, to reflect recent events such as significant economic or geographic events or rating changes that would affect the security's fair value.

Corporate debt consists primarily of corporate bonds, but also includes a small number of bank loans and certificates of deposit with original maturities greater than one year. The methodology used to value Level 2 corporate bonds is the same as the methodology previously described for U.S. Government-sponsored enterprise obligations. Bank loans are valued by an outside vendor based upon a widely distributed, loan-specific listing of average bid and ask prices published daily by an investment industry group. The publisher of the listing derives the averages from data received from multiple market-makers for bank loans.

Residential and commercial mortgage backed securities. Agency pass-through securities are valued using a matrix, considering the issuer type, coupon rate and longest cash flows outstanding. The matrix is developed daily based on available market information. Agency and non-agency collateralized mortgage obligations are both valued using models that consider the structure of the security, current and historical information regarding prepayment speeds, ratings and ratings updates, and current and historical interest rate and interest rate spread data. Evaluations of Alt-A mortgages include a review of collateral performance data, which is generally updated monthly.

Other asset-backed securities are valued using models that consider the structure of the security, monthly payment information, current and historical information regarding prepayment speeds, ratings and ratings updates, and current and historical interest rate and interest rate spread data. Spreads and prepayment speeds consider collateral type.

Evaluations of subprime mortgages are the same as the evaluation methodology previously described for Alt-A mortgages.

*Preferred Stocks* are securities not traded on an exchange on the valuation date. The securities are valued using the most recently available quotes for the securities.

Short term investments in Level 2 are evaluated using the same methodology previously described for U.S. Government-sponsored enterprise obligations.

Other Invested Assets included in the Level 2 category are surplus debentures issued by an unaffiliated insurance company. The methodology used to value these debentures is the same as the methodology previously described for U.S. Government-sponsored enterprise obligations and Corporate debt.

#### Level 3 Valuations

The Company values assets and liabilities classified as Level 3 in the Fair Value Hierarchy using the Company's own assumptions about market participant assumptions based on the best information available in the circumstances (non-observable inputs). Level 3 inputs are used in situations where little or no Level 1 or 2 inputs are available or are inappropriate given the particular circumstances. Level 3 inputs include results from pricing models for which some or all of the inputs are not observable, discounted cash flow methodologies, single non-binding broker quotes and adjustments to externally quoted prices that are based on management judgment or estimation.

#### Level 3 Valuation Processes

- Level 3 securities are priced by ProAssurance Group's Chief Investment Officer, who reports to ProAssurance Group's Chief Financial Officer.
- Level 3 valuations are computed quarterly. Prices are evaluated quarterly against prior period prices and the expected change in price.
- The Company's Level 3 valuations are not overly sensitive to changes in the unobservable inputs used. The securities noted in the disclosure are primarily investment grade debt where comparable market inputs are commonly available for evaluating the securities in question.

#### Level 3 Valuation Methodologies

Below is a summary description of the valuation methodologies primarily used by the pricing services for bonds included in the Level 3 category, by security type:

State and municipal bonds consists of auction rate municipal bonds valued internally using published quotes for similar securities or by using a model based on discounted cash flows using yields currently available on fixed rate securities with a similar term and collateral, adjusted to consider the effect of a floating rate and a premium for illiquidity.

Corporate debt consists of corporate bonds. Valuations are determined using dealer quotes for similar securities or discounted cash flow models using yields currently available for similar securities. Similar securities are defined as securities having like terms and payment features that are of comparable credit quality. Assessments of credit quality are based on nationally recognized statistical rating organization (NRSRO) ratings, if available, or are subjectively determined by management if not available.

Below is a summary description of the valuation methodologies used for other financial instruments included in the Level 3 category, by security type:

Common stock listed in the table above includes securities for which limited observable inputs were available at September 30, 2024. The securities were valued internally based on expected cash flows, including the expected final recovery, discounted at a yield that considered the lack of liquidity and the financial status of the issuer. The estimated fair value of the FHLB common stock is based on the amount the Company would receive if its membership were canceled, as the membership cannot be sold.

*Preferred stock* listed in the table above were priced using broker/dealer quotes and internal models for which limited observable inputs were available at September 30, 2024.

Other Invested Assets listed in the table above includes investments in tax credit partnerships and a surplus note. Fair values of investments in tax credit partnerships are based on the present value of the cash flows expected to be generated by the partnerships discounted at rates for investments with similar risk structures and repayment periods. The fair value of the surplus note is determined using discounted cash flow models using yields currently available for similar securities. Similar securities are defined as securities having like terms and payment features that are of comparable credit quality. Assessments of credit quality are based on NRSRO ratings, if available, or are subjectively determined by management if not available.

Aggregate write-ins for Other than Invested Assets listed in the table above include Business Owned Life Insurance (BOLI). The fair value of the BOLI is the cash surrender value associated with the policies on the valuation date.

- D. Items for which it is not practicable to estimate fair value None.
- E. Investments measured using the NAV practical expedient None.

#### Note 21 - Other Items

- A. Unusual or infrequent items None.
- B. Troubled debt restructuring: debtors None.
- C. Other disclosures

Agents' Balances Certification, Section 625.012(5), Florida Statutes

At September 30, 2024 the Company had admitted assets of \$40,774,438 in accounts receivable for amounts due from policyholders and agents. The Company routinely assesses the collectibility of these receivables and establishes an allowance for uncollectible amounts. There are no amounts due from "controlled" or "controlling" persons included in this balance.

- D. Business interruption insurance recoveries None.
- E. State transferable and non-transferable tax credits None.
- F. Subprime-mortgage-related risk exposure
  - (1) The Company defines subprime by the description of the underlying assets as provided by Bloomberg data, using a combination of: higher than average interest rates on underlying loans, credit scores, and high loan-to-value ratios.
  - (2) Direct exposure through subprime mortgage loans None.

(3) Direct exposure through other investments

	Туре	A	ctual Cost	Book/Adjusted Carrying Value	Fair Value	Other-Than- Temporary Impairments
a.	Residential mortgage-backed securities	\$	2,574,422	\$ 2,541,989	\$ 2,148,589	\$ —
b.	Commercial mortgage-backed securities		_	_		_
C.	Collateralized debt obligations		_	_		_
d.	Structured securities		3,721,019	3,721,697	3,723,414	_
e.	Equity investment in SCAs		_	_	_	_
f.	Other assets		_	_		<u> </u>
g.	Total	\$	6,295,441	\$ 6,263,686	\$ 5,872,003	\$ —

- (4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage None.
- G. Insurance-linked securities (ILS) contracts None.
- H. The amount that could be realized on life insurance where the reporting entity is owner and beneficiary or has otherwise obtained rights to control the policy

(1)	Amount of admitted balance that could be realized from an investment vehicle	\$ 67,103,203
(2)	Percentage bonds	— %
(3)	Percentage stocks	— %
(4)	Percentage mortgage loans	— %
(5)	Percentage real estate	— %
(6)	Percentage cash and short-term investments	— %
(7)	Percentage derivatives	— %
(8)	Percentage other invested assets	100 %

#### Note 22 - Events Subsequent

Subsequent events have been considered through November 8, 2024 for the statutory statement filed on or before November 15, 2024.

Type I - Recognized subsequent events - None.

Type II - Nonrecognized subsequent events - None.

#### Note 23 - Reinsurance

- A. Unsecured reinsurance recoverables No significant change.
- B. Reinsurance recoverables in dispute None.
- C. Reinsurance assumed and ceded

(1)		Assumed F	Reir	nsurance		Ceded Re	ins	urance	N	et	
		Unearned Premium	C	Commission Equity		Unearned Premium	С	ommission Equity	Unearned Premium	С	ommission Equity
a.	Affiliates	\$ 58,173,571	\$	12,062,835	\$	1,451,500	\$	552,660	\$ 56,722,071	\$	11,510,175
b.	All other	8,048,292		_		18,166,819		2,497,109	(10,118,527)		(2,497,109)
C.	Total	\$ 66,221,863	\$	12,062,835	\$	19,618,319	\$	3,049,769	\$ 46,603,544	\$	9,013,066
الم	Direct Lines	 al Duanairraa D			Φ.	17E 117 10E					

d. Direct Unearned Premium Reserve:

\$ 175,117,495

Line (c) of Ceded Reinsurance Premium Reserve Column must equal Page 3, Line 9, first inside amount.

(2) Additional or return commission predicated on loss experience or other profit sharing arrangements

The Company has reinsurance assumed on a contract with a sliding scale commission based on loss experience. As of September 30, 2024, the Company recorded \$888,592 in receivable and reduction to commission expense for expected return commission.

#### **REINSURANCE**

		Direct	Assumed	Ceded	Net
a.	Contingent Commission	\$ — \$	— \$	— \$	_
b.	Sliding Scale Adjustments		4,761,667	_	4,761,667
c.	Other Profit Commission Arrangements	 	<del></del>	<del></del>	
d.	TOTAL (a+b+c)	\$ — \$	4,761,667 \$	— \$	4,761,667

- (3) The Company does not use protected cells as an alternative to traditional reinsurance.
- D. Uncollectible reinsurance None.
- E. Commutation of ceded reinsurance None.
- F. Retroactive reinsurance

The Company assumed retroactive insurance liabilities under the 100% quota share reinsurance agreement with Specialty. Specialty is the originating insurer of two loss portfolio transfers with large healthcare organizations that cover a specific inventory of known claims plus future claims, all covered claims having been incurred by a healthcare organization prior to its acquisition. Under the agreement, Specialty will direct and control the claims settlement processes. As the contract included both prospective coverage and retroactive coverage, the Company bifurcated the provisions of the contract, thereby accounting separately for each of the prospective and retroactive components. The retroactive portion of the two contracts totaled \$18,977,000, which was recorded as a retroactive insurance reserve assumed.

The Company assumed a retroactive insurance liability on one contract in 2021, which contained both prospective and retroactive coverage. The Company bifurcated the provisions of the contract, thereby accounting for each of the prospective and retroactive components. The retroactive portion of the contract totaled \$2,098,356, which was recorded as retroactive insurance reserve assumed.

The tables below show the current effects of the retroactive reinsurance coverage assumed and ceded:

(1) Reported Company	Assumed		Ceded
a. Reserves transferred:	_		
Initial Reserves	\$ (21,075,356)	\$	_
2. Adjustments - Prior Year(s)	16,451,251		
3. Adjustments - Current Year	943,362		
4. Current Total (1+2+3)	\$ (3,680,743)	\$	
b. Consideration Paid or Received:			
Initial Consideration	\$ 21,876,493	\$	
2. Adjustments - Prior Year(s)	_		
3. Adjustments - Current Year	 <u> </u>		
4. Current Total (1+2+3)	\$ 21,876,493	\$	
c. Paid Losses Reimbursed or Recovered:		-	
Prior Year(s)	\$ (23,951,251)	\$	
2. Current Year	 (2,943,362)		
3. Current Total (1+2)	\$ (26,894,613)	\$	
d. Special Surplus from Retroactive Reinsurance		-	
Initial Surplus Gain or Loss	\$ 801,137	\$	
2. Adjustments - Prior Year(s)	(7,500,000)		
3. Adjustments - Current Year	(2,000,000)		
4. Current Year Restricted Surplus	_		_
5. Cumulative Total Transferred to Unassigned Funds (1+2+3+4)	\$ (8,698,863)	\$	

e. All cedents and reinsurers involved in all transactions included in summary totals above:

Company	Assumed Amount	Ceded Amount
ProAssurance Specialty Insurance Company	\$ (2,019,989)	\$ _
American Oak Hill Assurance, Ltd.	 (1,660,754)	 
Total	\$ (3,680,743)	\$ 

- f. Total Paid Loss/LAE amounts recoverable (for authorized, unauthorized and certified reinsurers), any amounts more than 90 days overdue (for authorized, unauthorized and certified reinsurers), and for amounts recoverable the collateral held (for authorized, unauthorized and certified reinsurers) as respects amounts recoverable from unauthorized reinsurers:
  - 1. Authorized Reinsurers None
  - 2. Unauthorized Reinsurers None.
  - 3. Certified Reinsurers None.
- G. Reinsurance accounted for as a deposit None.
- H. Disclosures for transfer of property and casualty run-off agreements None.
- I. Certified reinsurer rating downgraded or status subject to revocation None.
- J. Reinsurance agreements qualifying for reinsurer aggregation None.
- K. Reinsurance credit None.

#### Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

- A. The Company sells medical professional liability policies for which the premiums vary based on loss experience. Future premium adjustments for these retrospective policies are estimated and accrued. The Company estimates these accrued retrospective premium adjustments through the review of each individual retrospectively rated risk, comparing case basis loss development with that anticipated in the policy contracts to arrive at the best estimates of return or additional retrospective premiums.
- B. The Company records accrued return retrospective premiums due to insureds by adjusting unearned premium and records accrued additional retrospective premiums due from insureds through written premium.
- C. Net premiums written for the current year for medical professional liability policies that are subject to retrospective rating features are \$1,937,899, or 0.6% of total net premiums written.
- D. Medical loss ratio rebates None.
- E. The Company uses the 10% method of determining nonadmitted retrospective premium.
  - (1) For ten percent (10%) method of determining nonadmitted retrospective premium

Ten percent of the amount of accrued retrospective premiums not offset by retrospective return premiums, other liabilities to the same party (other than loss and loss adjustment expenses reserves), or collateral as permitted by SSAP No. 66, Retrospectively Rated Contracts, has been nonadmitted.

a.	lotal accrued retro premium	\$ 1,491,993
b.	Unsecured amount	_
C.	Less: Nonadmitted amount (10%)	149,199
d.	Less: Nonadmitted for any person for whom agents' balances or uncollected premiums are nonadmitted	_
e.	Admitted amount (a) - (c) - (d)	\$ 1,342,794

- (2) For quality rating method of determining nonadmitted retrospective premium None.
- F. Risk sharing provisions of the Affordable Care Act (ACA) None.

#### Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

Combined reserves for incurred losses and loss adjustment expenses attributable to insured events as of December 31, 2023 were \$1,324,903,624. The following provides information concerning the re-estimation of those reserves during the nine months ended September 30, 2024:

Losses and loss adjustment expenses December 31, 2023	\$ 1,324,903,624
Re-estimation of reserves (favorable) / unfavorable	(8,925,000)
Re-estimated December 31, 2023 losses and loss adjustment expenses	\$ 1,315,978,624

The re-estimation amount above relates to the medical professional liability line of insurance, principally for prior years' development, and is the result of ongoing analysis of recent loss trends. Original estimates are increased or decreased as additional information becomes available.

Note 26 - Intercompany Pooling Arrangements - None.

Note 27 - Structured Settlements - None.

Note 28 - Health Care Receivables - None.

Note 29 - Participating Policies - None.

<u>Note 30 - Premium Deficiency Reserves</u> - No significant change.

Note 31 - High Deductibles - None.

Note 32 - Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses - None.

Note 33 - Asbestos/Environmental Reserves - None.

Note 34 - Subscriber Savings Accounts - None.

Note 35 - Multiple Peril Crop Insurance - None.

Note 36 - Financial Guaranty Insurance - None.

# **GENERAL INTERROGATORIES**

#### **PART 1 - COMMON INTERROGATORIES**

#### **GENERAL**

1.1	Did the reporting entity experience any material tra Domicile, as required by the Model Act?	nsactions requiring the filing of Disclosure	of Material	Transactio	ns with the St	ate of	Yes	[]	No [X]
1.2	If yes, has the report been filed with the domiciliary						Yes	[]	No [ ]
2.1	Has any change been made during the year of this reporting entity?	statement in the charter, by-laws, articles	of incorpora	ation, or de	ed of settleme	ent of the	Yes	[]	No [X]
2.2	If yes, date of change:								
3.1	Is the reporting entity a member of an Insurance Hewhich is an insurer?						Yes	[X]	No [ ]
	If yes, complete Schedule Y, Parts 1 and 1A.								
3.2	Have there been any substantial changes in the or	ganizational chart since the prior quarter e	nd?				Yes	[X]	No [ ]
3.3	If the response to 3.2 is yes, provide a brief descrip The Company org chart was amended to reflect a		of domici	le as Alab	ama. See Not	e 10.A			
3.4	Is the reporting entity publicly traded or a member	of a publicly traded group?					Yes	[X]	No [ ]
3.5	If the response to 3.4 is yes, provide the CIK (Cent	tral Index Key) code issued by the SEC for	the entity/g	Jroup				000	1127703
4.1	Has the reporting entity been a party to a merger o	or consolidation during the period covered l	y this state	ment?			Yes	[]	No [X]
4.2	If yes, provide the name of entity, NAIC Company of ceased to exist as a result of the merger or consoli		state abbre	eviation) for	any entity the	at has			
	Ţ Ţ	1		2	3				
		Name of Entity	NAIC Com	pany Code	State of D	omicile			
5.	If the reporting entity is subject to a management a fact, or similar agreement, have there been any sig If yes, attach an explanation.	nificant changes regarding the terms of th	e agreemer	nt or princip	als involved?	·	Yes [ ] No		
	State as of what date the latest financial examination.  State the as of date that the latest financial examination.							IZ/	31/2020
0.2	This date should be the date of the examined balar	nce sheet and not the date the report was	completed	or released	· ······	enuty.		12/	31/2020
6.3	State as of what date the latest financial examination the reporting entity. This is the release date or cosheet date).	ompletion date of the examination report a	nd not the	date of the	examination (	balance		05/	19/2022
6.4	By what department or departments?								
6.5	ALABAMA DEPARTMENT OF INSURANCE	e latest financial examination report been a	ccounted fo	r in a subs	equent financ	ial	Yes [ ] No	[]	NA [X]
6.6	Have all of the recommendations within the latest f	The state of the s					Yes [X] No	[]	NA [ ]
7.1	Has this reporting entity had any Certificates of Aut suspended or revoked by any governmental entity If yes, give full information:	unority, licenses or registrations (including during the reporting period?	corporate re	egistration,	ir applicable)		Yes	[]	No [X]
8.1	Is the company a subsidiary of a bank holding com	npany regulated by the Federal Reserve Bo	pard?				Yes	[]	No [X]
8.2	If response to 8.1 is yes, please identify the name	• , ,							
8.3	Is the company affiliated with one or more banks, ti						Yes	[]	No [X]
8.4	If response to 8.3 is yes, please provide below the federal regulatory services agency [i.e. the Federal Deposit Insurance Corporation (FDIC) and the Secreption [1]	I Reserve Board (FRB), the Office of the C	omptroller of	of the Curre	ency (OCC), t	he Federal			
	regulator.]	2		3	4	5	6	1	
	Affiliate Name	Location (City, State)		FRB	осс	FDIC	SEC		
				. "					
9.1	Are the senior officers (principal executive officer, psimilar functions) of the reporting entity subject to a (a) Honest and ethical conduct, including the ethic (b) Full, fair, accurate, timely and understandable (c) Compliance with applicable governmental laws (d) The prompt internal reporting of violations to an (e) Accountability for adherence to the code.	a code of ethics, which includes the following all handling of actual or apparent conflicts disclosure in the periodic reports required s, rules and regulations;	ng standard of interest b to be filed b	ls? petween pe by the repor	rsonal and pr			[X]	No [ ]
9.11	If the response to 9.1 is No, please explain:								
9.2	Has the code of ethics for senior managers been a	mended?					Yes	[]	No [X]
9.21	If the response to 9.2 is Yes, provide information re	elated to amendment(s).							
9.3	Have any provisions of the code of ethics been wa						Yes	[]	No [X]
9.31	If the response to 9.3 is Yes, provide the nature of	any waiver(s).							
10.1	Does the reporting entity report any amounts due fi	<b>FINANCIA</b> from parent, subsidiaries or affiliates on Pa		statement?	)		Yes	[X]	No [ ]
10.2	If yes, indicate any amounts receivable from paren	t included in the Page 2 amount:				\$			19

# **GENERAL INTERROGATORIES**

11.2 If yes, give full and complete information relating thereto:    12. Amount of real estate and mortgages held in other investments:   13. Amount of real estate and mortgages held in short-term investments:   14. Does the reporting entity have any investments in perent, subsidiaries and affiliates?   14. Does the reporting entity have any investments in perent, subsidiaries and affiliates?   14. Does the reporting entity have any investment subsidiaries and affiliates?   14. Does the reporting on the following:   14. Does the reporting on the following:   14. Does the reporting on the following:   14. Does the reporting of the following:   14. Does the reporting of the following:   14. Does the reporting of the following:   14. Does the reporting on the following:   15. Has the reporting on the following:   16. To fail the reporting on the following:   16. To fail review of formwood colorised asserts the protection of Schedule DRP:   16. To fail review of formwood colorised asserts the protection of Schedule DRP:   16. To fail review of formwood colorised asserts the protection of Schedule DRP and the current statement date:   16. To fail review of formwood colorised asserts the protection of Schedule DRP and the protection of the reporting entity asserting the relation of the reporting entity asserting the re			
Amount of roal estate and mortgages held in other invested assets in Schodule BA:	] No	√o [X	X ]
14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliate?  14.2 If yes, please complete the following:    Prior Vear-End Book-Appliable Carrying Nation   Prior Vear-End Book-Appliable   Pri			
14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?  If yes, please complete the following:    Prior Vas-Cnd Book/Aglusted Carrying Value   Book/Aglusted   Book/A	, 260 , 3	, 352	
14.2 If yes, please complete the following:    Prior Year-End Book/Adjusted Book/Adjusted Book/Adjusted Book/Adjusted Book/Adjusted Book/Adjusted Book/Adjusted State			
Prior Year-End BookAnglusted Currying Value Currying Value Carrying Value Carryin	[X] No	No [	[ ]
Prior Year-End BookAdjusted Carrying Value   BookAdjusted Carryi			
14.22 Preferred Stock \$ 9, 981;30 \$ 7,094;979 14.24 Short-ferni Investments \$ 9, 981;30 \$ \$ 7,094;979 14.24 Short-ferni Investments \$ 9, 981;30 \$ \$ 7,094;979 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14,21 to 14,26) \$ 15,781;300 \$ 13,504;979 14.28 Total Investment in Parent included in Lines 14,21 to 14,26 \$ 12,81 Total Investment in Parent included in Lines 14,21 to 14,26 \$ \$ 15,781;300 \$ 13,504;979 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$			
14.24 Short-Term Investments			
14.26 All Oriber 14.27 Total Investment in Parent, Subsidiaries and Affiliates (1.428) 14.28 Total Investment in Parent, Subsidiaries and Affiliates (1.428) 14.28 Total Investment in Parent Included in Lines 14.21 to 14.26 \$ \$ 15.781.300 \$ 13.504.979 \$ 14.28 Total Investment in Parent Included in Lines 14.21 to 14.26 \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$			
Subtotal Lines 14.2 to 14.26   \$			
15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?   Yes			
15.2 If yes, has a comprehensive description of the hodging program been made available to the domicillary state?  16. For the reporting entity's security lending program, state the amount of the following as of the current statement date: 16. For the reporting entity's security lending program, state the amount of the following as of the current statement date: 16. Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 16.3 Total payable for securities lending reported on the liability page \$ 17. Excluding items in Schedule E – Part 3 – Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaulist 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 Semination Considerations, P. Outsourcing of Critical Functions, Custodial or Safeteeping Agreements of the NAIC Financial Condition Examiners Handbook, complete the following:  17. 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:  17. Bank (S)			
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:  10.1 Total fair value of reinvested collidarial assets reported on Schedule DL, Parts 1 and 2 \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	] No	No [X	Х]
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:  18.1 Total fair value of reinvested collidarial assets reported on Schedule DL, Parts 1 and 2  \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	] NA	NA [X	Х]
entity's offices, walls 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, complete the following:    17.1   For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:    1	0	0	
Name of Custodian(s)   Custodian Address   2204 LAKESHORE DRIVE, SUITE 302, BIRNINGHAM, AL   35209	X] No	No [	]
Name of Custodian(s)   2204 LAKESHORE DRIVE, SUITE 302, BIRMINGHAM, AL 35209			
17.3   Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?			
Name(s)   Location(s)   Complete Explanation(s)			
17.4 If yes, give full and complete information relating thereto:    1			
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  AAM INVESTMENT MANAGEMENT.  ALLSPRING CAPITAL MANAGEMENT.  U.  CADENCE BANK, N.A. TRUST DEPARTMENT.  U.  CALAMOS ADVISORS LLC.  CONNING ASSET MANAGEMENT.  U.  LAWRENCE COCHRAN.  U.  LAWRENCE COCHRAN.  U.  LAWRENCE COCHRAN.  U.  LAWRENCE COCHRAN.  U.  STERLING CAPITAL MANAGEMENT, LLC.  U.  VOYA INVESTMENT MANAGEMENT, LLC.  U.  LOSOPENHEI MERR INVESTMENT MANAGEMENT, LLC.  U.  VOYA INVESTMENT MANAGEMENT, LLC.  U.  LT.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity	] No	√o [X	Х]
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"]    Name of Firm or Individual Affiliation			
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  AAM INVESTMENT MANAGEMENT. U. ALLSPRING CAPITAL MANAGEMENT. U. CADENCE BANK, N.A. TRUST DEPARTMENT. U. CALAMOS ADVISORS LLC. U. CONNING ASSET MANAGEMENT. U. INSIGHT MANAGEMENT. U. LAWRENCE COCHRAN. U. LAWRENCE COCHRAN. U. OPPENHEIMER INVESTMENT MANAGEMENT U. STERLING CAPITAL MANAGEMENT, LLC. U. VOYA INVESTMENT MANAGEMENT, COMPANY LLC. U.  17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity			
Name of Firm or Individual  AMM INVESTMENT MANAGEMENT.  ALLSPRING CAPITAL MANAGEMENT.  CADENCE BANK, N.A. TRUST DEPARTMENT  CALAMOS ADVISORS LLC.  CONNING ASSET MANAGEMENT.  INSIGHT MANAGEMENT.  LAWRENCE COCHRAN.  OPPENHEIMER INVESTMENT MANAGEMENT.  REGIONS BANK.  STERLING CAPITAL MANAGEMENT, LLC.  U.  U.  17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity			
CADENCE BANK, N.A. TRUST DEPARTMENT.  CALAMOS ADVISORS LLC.  CONNING ASSET MANAGEMENT.  INSIGHT MANAGEMENT.  LAWRENCE COCHRAN.  OPPENHEIMER INVESTMENT MANAGEMENT.  REGIONS BANK.  STERLING CAPITAL MANAGEMENT, LLC.  VU.  U.  U.  U.  U.  U.  U.  U.  U.			
CALAMOS ADVISORS LLC.  CONNING ASSET MANAGEMENT.  INSIGHT MANAGEMENT.  LAWRENCE COCHRAN.  OPPENHE IMER INVESTMENT MANAGEMENT  REGIONS BANK.  STERLING CAPITAL MANAGEMENT, LLC.  VOYA INVESTMENT MANAGEMENT COMPANY LLC.  U.  U.  U.  U.  17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity			
CONNING ASSET MANAGEMENT.  INSIGHT MANAGEMENT.  LAWRENCE COCHRAN.  OPPENHE IMER INVESTMENT MANAGEMENT.  REGIONS BANK.  STERLING CAPITAL MANAGEMENT, LLC.  VOYA INVESTMENT MANAGEMENT COMPANY LLC.  U  U  U  U  U  U  U  17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity			
LAWRENCE COCHRAN			
REGIONS BANK. STERLING CAPITAL MANAGEMENT, LLC. VOYA INVESTMENT MANAGEMENT COMPANY LLC. U.			
VOYA INVESTMENT MANAGEMENT COMPANY LLC			
	X] No	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,	V 1	Na r	,
does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?  Yes  17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below	r] No	No [	1

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	Name of Firm or	Legal Entity		Investment Management					
Depository Number	Individual	Identifier (LEI)	Registered With	Agreement (IMA) Filed					
	STERLING CAPITAL MANAGEMENT								
6255	LLC	N/A	SEC	NO					
104973	ALLSPRING CAPITAL MANAGEMENT	549300B3H21002L85190	SEC.	NO					
105758	CALAMOS ADVISORS LLC	54300B31HSTB1V60G26	SEC.	NO					
	VOYA INVESTMENT MANAGEMENT								
106494	COMPANY LLC	L1XJE5NM40E6WXS12J24	SEC.	NO					
107423	CONNING ASSET MANAGEMENT	549300Z0G14KK37BDV40	SEC.	NO					
	REGIONS BANK		SEC.	NO					
113972	INSIGHT MANAGEMENT	N/A	SEC.	NO					

# **GENERAL INTERROGATORIES**

1	2	3	4	5
Central Registration	Name of Firm or	Legal Entity		Investment Management
Depository Number	Individual	Identifier (LEI)	Registered With	Agreement (IMA) Filed
	OPPENHEIMER INVESTMENT			
133243	MANAGEMENT	N/A	SEC.	NO
109875	AAM INVESTMENT MANAGEMENT	549300DSCHE1V5W3U963	SEC.	NO
	CADENCE BANK, N.A. TRUST			
	DEPARTMENT	3XATK28RY0RGPDF31217	SEC	NO.

	Have all the filing requirements of the <i>Purposes and Procedures Manual of the NAIC Investment Analysis Office</i> been followed?	Yes [X] No [
9.	By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:	
	<ul> <li>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.</li> </ul>	
	b. Issuer or obligor is current on all contracted interest and principal payments.	
	c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.	
	Has the reporting entity self-designated 5GI securities?	Yes [ ] No [X]
0.	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.	
	<ul> <li>The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.</li> </ul>	
	c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is	
	shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.	
	d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.	
	Has the reporting entity self-designated PLGI securities?	Yes [ ] No [X]
1.	By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:	
	a. The shares were purchased prior to January 1, 2019.	
	b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.	
	c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.	
	d. The fund only or predominantly holds bonds in its portfolio.	
	e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.	
	f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.	
	Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?	Yes [ ] No [X]

# GENERAL INTERROGATORIES PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.	If the reporting er	ntity is a member	r of a pooling ar	rangement, did	the agreement of	or the reporting	g entity's particip	oation change?		Yes [ ] N	o [ ] NA [X]
	If yes, attach an	explanation.									
0	11 # <del></del>							15 - 1- 11 (4			
2.	Has the reporting from any loss that	t may occur on t	he risk, or portic	on thereof, reins	ng entity and agr sured?	eed to release	such entity from	n liability, in wr	iole or in part,	Ye	s [ ] No [X
	If yes, attach an	explanation.									
3.1	Have any of the r	eporting entity's	primary reinsura	ance contracts	been canceled?					Ye	s [ ] No [X
3.2	If yes, give full ar										
0.2	, ee, ge .u u.	.u complete ime									
4.1	Are any of the lia	bilities for unpaid	d losses and los	s adiustment ex	xpenses other th	ıan certain wor	kers' compensa	ation tabular res	serves (see		
	Annual Statemen	nt Instructions pe	rtaining to disclo	osure of discou	nting for definitio	n of "tabular r	eserves,") disco	ounted at a rate	of interest	Ye	s [ ] No [X
	g										- [ ] [
4.2	If yes, complete t	he following sch	edule:								
					TOTAL DIS	SCOUNT		DISC	OUNT TAKEN	DURING PER	IOD
	1	2	3	4	5	6	7	8	9	10	11
Li	ne of Business	Maximum Interest	Discount Rate	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	TOTAL
			TOTAL	0	0	0	0	0	0	0	0
			_							-	
5.	Operating Percer	ntages:									
	· -	oss percent									%
	5.2 A&H c	cost containment	percent						·····		%
	5.3 A&H e	expense percent	excluding cost of	containment ex	penses						%
6.1	Do you act as a d	custodian for hea	alth savings acco	ounts?					_	Ye	s [ ] No [X]
6.2	If yes, please pro	vide the amount	of custodial fun	ds held as of th	ne reporting date	)			\$_		
6.3	Do you act as an	administrator fo	r health savings	accounts?						Ye	s [ ] No [X]
6.4	If yes, please pro	vide the balance	e of the funds ad	lministered as o	of the reporting d	late			\$_		
7.	Is the reporting e	ntity licensed or	chartered, regis	tered, qualified	, eligible or writir	ng business in	at least two stat	tes?		Ye	s [X] No [ ]
7.1	If no, does the re	porting entity as								Ye	s [ ] No [ ]

# **SCHEDULE F - CEDED REINSURANCE**

Showing	All New Paincurer	s - Current Vear to Date	Δ.

		Showing All New Reinsurers - Current Year to Date				
1	2	Showing All New Reinsurers - Current Year to Date 3	4	5	6 Certified	7 Effective Date
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Reinsurer Rating (1 through 6)	of Certified Reinsurer Rating
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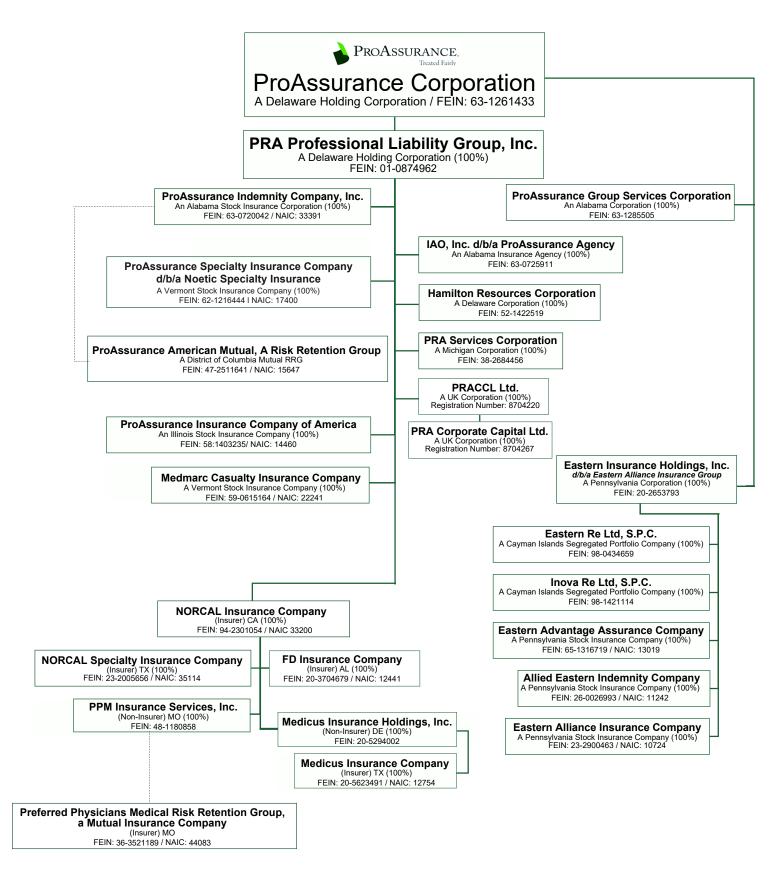
# **SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

		-				y States and Territor		Discrett and	! !!-!
			1	Direct Premiu 2	ams vvritten 3	Direct Losses Paid (I	5	Direct Losse	es Unpaid 7
	States, etc.		Active Status (a)	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
1.	Alabama	AL	L	43,074,106	44,417,759	12,821,790	22,675,378	91,686,377	85,700,158
	Alaska		L	, , ,	0	0	0	0	0
3.	Arizona		L	171,028	191,830	52 , 188	907 , 831	307 , 536	493 , 244
4.	Arkansas		L	444,869	919,180		1,318,668	2,234,583	2,945,931
5.	California		L	233,921	1 , 176 , 555	2,804,695	6,895,456	13,043,780	15,734,834
6.	Colorado		L	19,385	22,566	0	24,500	6,458	9,081
1	Connecticut		L	1,076,188	959,585		1,260	4,562,734	4,257,794
	Delaware		L	4,768,685	5,388,697	5,246,327	1,873,692		15,114,391
1	Dist. Columbia		L	3,642,280 L	3,162,302	2,201,018 5,558,835	1,750,987 8,040,641	5,696,605 15,362,118	5,885,098
10.			L	628,796	490.718	1,221,013	6,937,579	3,331,251	4,651,910
	Hawaii		L	020,790	0		0,997,979	3,164	22,368
			L	750,077	589,811	0	0	240,615	240,617
	Illinois		l	8,073,348	7,374,450		18,704,856	28,709,270	33,034,730
1	Indiana		L	13,236,462	13 , 179 , 137	' '	6,112,199	43,003,754	36,662,585
1	lowa			720,952	715,596		′ ′		6,764,465
17.	Kansas	.KS	L	4,310,678	4,058,002	i	724,034	5,111,380	5 ,950 ,208
18.	Kentucky	.KY	L	6,704,383	6,228,894	4,546,102	11,890,981	26,097,686	25,989,628
	Louisiana		L		0	0	0	0	0
	Maine		L	1,597,590	858,517	37,067	0	568,916	377 ,814
	Maryland		L	2,667,635	2,917,419		3,753,569	7,825,719	10,403,639
	Massachusetts		L	202,530	178,421			81,823	45 , 254
	Michigan		L	16,494,009	17 ,701 ,012				55,557,057
i	Minnesota		L	824,445	947,354	4,315,970	14,666	8,273,190	5,069,813
i	Mississippi	i i	L	234,527	156,317		873,047	438,019	425,494
	Missouri		L	4,855,434	4,596,950		3,142,427	16,633,794	22,376,170
i	Montana		L	98,247	2,871 661,780		i	249,6913,244,166	34,274
	Nebraska		L	450,796 L 15,578,825 L	14,679,940	6,742,715	527,813 5,186,128	16,513,261	2,713,979
	New Hampshire		L	3,757,870	4,306,011	9,376	2,479,275	i i	1,731,392
	New Jersey				1,476,824	, ,	4,496,769		2,446,028
	New Mexico		L	13.569	15,536	019	0	11,906	3,713
i	New York		N	10,000	196,788		375,000	1,281,763	2,334,961
1	No. Carolina				224,352	1.012.740	153,905	1.453.831	4.329.339
	No. Dakota				0	, , ,	0	0	0
1	Ohio				13,838,591		5,961,745	52,359,700	51,930,026
37.	Oklahoma	.ok	L	541,082	712,286	220,040	1,263,112		6,102,132
38.	Oregon	.OR	L	179,784	183,625	14,672	2,311,414	2,066,590	961,882
39.	Pennsylvania	.PA	L	2,544,982	1,542,151	289,753	1,782,085	10,305,798	9,492,415
	Rhode Island				0		0	0	0
	So. Carolina			433,380	(445,305)				6,734,378
	So. Dakota			5,825	8,766	0			16,598
	Tennessee			845,542	786,562		7,629,949	7,923,832	9,909,443
1	Texas				13,463,182				23 , 265 , 114
	Utah				90,919				75 , 148
	Vermont		L	I			8,594 L		18,949
	Virginia Washington				3,631			9,461	14,107,919
	Washington West Virginia			10,240	9,488	0	0	1,419	3,503
	Wisconsin								21,671,617
	Wyoming				7,066		0		3,199
	American Samoa				0		0	1	0
	Guam								_
	Puerto Rico								_
	U.S. Virgin Islands				0		0		0
	Northern Mariana Islands.		N		0		0		0
	Canada		N		0		Ω		0
	Aggregate Other Alien		XXX	0	0	0	0	0	0
59.	Totals		XXX	198,698,780	199,004,865	113,219,165	153,880,880	527,447,098	529,799,511
58001.	DETAILS OF WRITE-INS		XXX						
58001.			XXX						
58003.			XXX						
ხ8998.	Summary of remaining wr for Line 58 from overflow		XXX	0	0	0	0	0	n
58999.	TOTALS (Lines 58001 thr	ough							9
1	58003 plus 58998) (Line 5		XXX		_	_	_		^
<u> </u>	above) ve Status Counts		λλλ	0	0	0	0	0	0

<sup>.0</sup> .0

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

PART 1 - ORGANIZATIONAL CHART



# 7

# SCHEDULE Y PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

							<u></u>						1		
1	2	3	4	5	6	7 Name of Securities	8	9	10	11	12 Type of Control (Ownership,	13	14	15	16
						Exchange if			Relationship		Board,	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group		Company	ID	Federal		Traded (U.S. or	Parent, Subsidiaries	Domiciliary	1 3	Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Yes/No)	*
00000		00000	63-1261433		0001127703	New York Stock	ProAssurance Corporation	DE	UIP		Board, Other	0.0		NO	0
00000		00000	00-1201400		0001127703	LAGIIange	PRA Professional Liability		11		Doard, Other		ProAssurance		
00000		00000	01-0874962				Group. Inc.	DE	UDP	ProAssurance Corporation	Ownership	100.0	Corporation	NO	2
							ProAssurance Insurance Company			PRA Professional Liability			ProAssurance		
02698	ProAssurance Corp Group	14460	58 - 1403235				of America	IL	I A	Group, Inc	Ownership	100.0	Corporation	NO	0
		00004					ProAssurance Indemnity Company,	l		PRA Professional Liability		400.0	ProAssurance		
02698	ProAssurance Corp Group	33391	63-0720042				Inc.	AL	RE	Group, Inc.	Ownership	100.0	Corporation	NO	0
00000		00000	63-0725911				IAO, Inc. d/b/a ProAssurance	AL	NIA	PRA Professional Liability Group, Inc.	Ownership	100.0	ProAssurance Corporation	NO	Λ
00000			00-0120011				ngonoy			PRA Professional Liability	.   Owner annp	100.0	ProAssurance	INU	0
00000		00000	38-2684456	<u> </u>	l		PRA Services Corporation	MI	N I A	Group, Inc	Ownership	100.0	Corporation	NO.	0
							ProAssurance Group Services			1 '			ProAssurance		
00000		00000	63 - 1285505				Corporation	AL	NIA	ProAssurance Corporation	Ownership	100.0	Corporation	NO	0
							Medmarc Casualty Insurance			PRA Professional Liability			ProAssurance		
02698	ProAssurance Corp Group	22241	59-0615164				Company	VT	I A	Group, Inc	Ownership	100.0	Corporation	NO	0
							ProAssurance Specialty Insurance Company d/b/a Noetic			PRA Professional Liability			ProAssurance		
02698	ProAssurance Corp Group	17400	62-1216444				Specialty Insurance	VT	I A	Group. Inc	Ownership	100.0	Corporation	NO	0
02030	Tronssurance corp croup	117400	02-1210444				opecialty moundine			PRA Professional Liability	.   O WING 1 3111   P		ProAssurance		
00000		00000	52 - 1422519				Hamilton Resources Corporation	DE	NIA	Group. Inc.	Ownership	100.0	Corporation	NO	2
										PRA Professional Liability	'		ProAssurance		
00000		00000	00-0000000				PRACCL Ltd.	GBR	NIA	Group, Inc.	Ownership	100.0	Corporation	N0	0
00000		00000	00 0000000				DDA Occasional Occident Ltd.	ADD	OTIL	DD400L L4.I	0	400.0	ProAssurance	NO	
00000		00000	00-0000000	-			PRA Corporate Capital Ltd Eastern Insurance Holdings.	GBR	OTH	PRACCL Ltd.	Ownership	100.0	Corporation ProAssurance	NU	
00000		00000	20-2653793				Inc	PA	N I A	ProAssurance Corporation	Ownership	100.0	Corporation	NO	0
00000		00000	20-20007 00				1110			Eastern Insurance Holdings,		100.0	ProAssurance		
00000		00000	98-0434659				Eastern Re Ltd, S.P.C	CYM	I A	Incgs;	Ownership	100.0	Corporat ion	NO	0
							·			Eastern Insurance Holdings,	· '		ProAssurance		
00000		00000	98-1421114				Inova Re Ltd, S.P.C.	CYM	I A	Inc	Ownership	100.0	Corporation	N0	0
02600	Dro Accurance Comme	12010	CE 1210740				Eastern Advantage Assurance	D.	I I A	Eastern Insurance Holdings,	Ownersh:	400.0	ProAssurance	N/O	^
02698	ProAssurance Corp Group	13019	65-1316719	-			CompanyEastern Alliance Insurance	PA	I A	IncEastern Insurance Holdings,	.Ownership	100.0	Corporation ProAssurance	NU	0
02698	ProAssurance Corp Group	10724	23-2900463				Company	PA	I A	Inc	Ownership	100 0	Corporation	NO	Λ
02000	11 10/1000 all alloc out b of out	. 10127	20 2000400				Allied Eastern Indemnity	r		Eastern Insurance Holdings.	10 milot 3111 p	100.0	ProAssurance		
02698	ProAssurance Corp Group	11242	26-0026993				Company	PA	I A	Inc	Ownership	100.0	Corporat ion	NO	0
	· · ·						ProAssurance American Mutual, A			ProAssurance Indemnity	Management,		ProAssurance		
02698	ProAssurance Corp Group	15647	47 - 2511641	.			Risk Retention Group	DC	I A	Company, Inc.	Other	0.0	Corporation	N0	2
00000	D A	20000	04 0004054				NOROAL Laurence O	0.4		PRA Professional Liability	0	400.0	ProAssurance		-
02698	ProAssurance Corp Group	33200	94-2301054	-			NORCAL Insurance Company	CA	I A	Group, Inc	Ownership	1100.0	Corporation	[N0	2
02698	ProAssurance Corp Group	35114	23-2005656				NORCAL Specialty Insurance	ТХ	I A	NORCAL Insurance Company	 Ownership	100.0	ProAssurance Corporation	NΟ	n
02030	Trionsourance corp droup	00114	20-20000000	-			, colliparty			INOTIONE THOUTAING COMPANY	.10**!!@1.9111b	100.0	ProAssurance	INU	
02698	ProAssurance Corp Group	12441	20-3704679	l			FD Insurance Company	AL	IIA	NORCAL Insurance Company	Ownership.	100.0	Corporation	NO.	2
							Medicus Insurance Holdings,						ProAssurance		
00000		00000	20-5294002	.			Inc	DE	NIA	NORCAL Insurance Company	Ownership	100.0	Corporation	YES	0

# SCHEDULE Y PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	1 4	5	T 6	7	8	9	10	11	12	13	14	15	16
'	_	3	4	3		Name of	0	9	10	''	Type of Control	13	14	15	10
						Securities					(Ownership,				
						Exchange if			Relationship		Board.	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group		Company	/ ID	Federal		Traded (U.S. or		Domiciliary	Reporting	Directly Controlled by	Attorney-in-Fact,		Ultimate Controlling		
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location		(Name of Entity/Person)	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Yes/No)	*
	•					,				Medicus Insurance Holdings,	,		ProAssurance		
02698	ProAssurance Corp Group	. 12754	20-5623491				Medicus Insurance Company	TX	IA	Inc	Ownership	100.0	Corporation	NO .	0
													ProAssurance		
00000		. 00000	48-1180858				PPM Insurance Services, Inc	MO	NIA	NORCAL Insurance Company	Ownership	100.0	Corporation	YES	0
							Preferred Physicians Medical Risk Retention Group, a Mutual				l				
00000		44000	00 0504400				Risk Retention Group, a Mutual		1	DDM 1	Management,	0.0	ProAssurance	l No	
02698	ProAssurance Corp Group	44083	. 36-3521189				Insurance Company	MO	I A	PPM Insurance Services, Inc	Other		Corporation	NO	0
														·····	
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A	sterisk	Explanation
		Corporate member - Lloyd's of London (Syndicate 1729 and Syndicate 6131)
	_	See Note 10
	-	500 TOTO

## **PART 1 - LOSS EXPERIENCE**

	Current Year to Date				
		1	2	3	4 Prior Year to
		Direct Premiums	Direct Losses	Direct Loss	Date Direct Loss
	Line of Business	Earned	Incurred	Percentage	Percentage
1.	Fire				0.0
2.1				٠٠.٠٠.	0.0
2.2				0.0	0.0
2.3				0.0	0.0
2.5	·			0.0 0.0	0.U
3.	Farmowners multiple peril			0.0	0.0
4.	Homeowners multiple peril			0.0	0.0
5.1	Commercial multiple peril (non-liability portion)			0.0	0.0
5.2	Commercial multiple peril (liability portion)			0.0	0.0
6.	Mortgage guaranty			0.0	0.0
8.	Ocean marine			0.0	0.0
9.1	. Inland marine			0.0	0.0
9.2	. Pet insurance			0.0	
10.	Financial guaranty			0.0	0.0
11.1			11,615,878	64.2	62.7
11.2	Medical professional liability -claims made		68,205,271	40.9	45.0
12.	Earthquake				0.0
13.1					U.U
13.2	Comprehensive (hospital and medical) group			0.0	0.0
14. 15.1	Credit accident and health Vision only			0.0	0.0
15.1					
15.2				0.0	0.0
15.4				0.0	0.0
15.5				0.0	0.0
15.6				0.0	0.0
15.7				0.0	0.0
15.8				0.0	0.0
15.9	Other health			0.0	0.0
16.	Workers' compensation			0.0	0.0
17.1	Other liability occurrence	230,276	99,616	43.3	57.3
17.2	Other liability occurrence Other liability-claims made	644,213	282,431	43.8	43.9
17.3	Excess Workers' Compensation			0.0	0.0
18.1	Products liability-occurrence			0.0	0.0
18.2	Products liability-claims made			0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)			0.0	0.0
19.2	Other private passenger auto liability				
19.3	Commercial auto no-fault (personal injury protection)				
19.4					
21.1 21.2				0.0	0.0
22.	Aircraft (all perils)			0.U 0.D	0.0 0.0
23.	Fidelity			0.0 n n	0.0 n n
24.	Surety			0.0 0 n	0.0 0 n
26.	Burglary and theft			0 N	0.0
27.	Boiler and machinery			0.0	0.0
28.	Credit			0.0	0.0
29.	International			0.0	0.0
30.	Warranty			0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	TOTALS	185,535,431	80,203,196	43.2	46.6
	DETAILS OF WRITE-INS				
3401.				0.0	0.0
3402.					
3403.					
	Sum. of remaining write-ins for Line 34 from overflow page		0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34)	0	0	0.0	0.0

## **PART 2 - DIRECT PREMIUMS WRITTEN**

		1 Current	2 Current	3 Prior Year
	Line of Business	Quarter	Year to Date	Year to Date
1.	Fire			
2.1	Allied lines			
2.2	Multiple peril crop			
2.3	Federal flood			
2.4	Private crop			(
2.5	Private flood	0		(
3.	Farmowners multiple peril			(
4.	Homeowners multiple peril	0		(
5.1	Commercial multiple peril (non-liability portion)	0		(
5.2	Commercial multiple peril (liability portion)	0 L		(
6.	Mortgage guaranty			(
8.	Ocean marine	0 L		(
9.1.	Inland marine			
9.2.	Pet insurance	0		
10.	Financial quaranty	0		
11.1	Modical professional liability accurrance	12 032 795	20 696 606	19 504 14
11.1	Financial guaranty	72 121 202	177 586 800	170 270 51
	wiculoai professional liability-daims made	73, 101,092	660,000,111	
12.	Earthquake			
13.1	Comprehensive (hospital and medical) individual			
13.2	Comprehensive (hospital and medical) group			
14.	Credit accident and health	0		!
15.1	Vision only	0		
15.2	Dental only	0		
15.3	Disability income	0		
15.4	Medicare supplement	0		
15.5	Medicaid Title XIX			
15.6	Medicare Title XVIII	0		(
15.7	Long-term care	0		(
15.8	Federal employee health benefits plan			
15.9	Other health			
16.	Workers' compensation			ا
	Other liability occurrence.	146 726	220 002	
17.1 17.2	Other liability-claims made.	140,720	230,002	247 02
	Citier liability-claims made		111,213	۱۱ ک۲۱۲
17.3	Excess Workers' Compensation	y		
18.1	Products liability-occurrence			
18.2	Products liability-claims made			
19.1	Private passenger auto no-fault (personal injury protection)	0		
19.2	Other private passenger auto liability	0		
19.3	Commercial auto no-fault (personal injury protection)	0 L		(
19.4	Other commercial auto liability	0 L		
21.1	Private passenger auto physical damage	0 L		
21.2	Commercial auto physical damage	l0 L.		
22.	Aircraft (all perils)	0		
23.	Fidelity	0		
24.	Surety	n		
26.	Burglary and theft	0		
20. 27.	Boiler and machinery	0		
	Credit			
28. 29.	International			
30.	Warranty		vvv	242424
31.	Reinsurance - Nonproportional Assumed Property		XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability		XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	ХХХ	XXX
34.	Aggregate write-ins for other lines of business	0	0	
35.	TOTALS	85,421,421	198,698,780	199,004,86
DE	TAILS OF WRITE-INS			
3401		0 L		
3402				
3403				
	m. of remaining write-ins for Line 34 from overflow page	n	0	(
3498 80				

# PART 3 (\$000 OMITTED)

#### LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

				-099 AND I	LOSS ADJU	SIMENIE	APENSE RE	SERVES S	PUEDOLE				
	1	2	3	4	5	6	7	8	9	10	11	12	13
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 Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7 + 8 + 9)	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)
1. 2021 + Prior	702,371	66,216	768,587	140,085	6,395	146,480	545,924	270	68,988	615,182	(16,362)	9,437	(6,925)
2. 2022	178,812	72,793	251,605	41,665	2,129	43,794	168,314	2,174	35,323	205,811	31 , 167	(33, 167)	(2,000)
3. Subtotals 2022 + prior	881,183	139,009	1,020,192	181,750	8,524	190 , 274	714,238	2,444	104,311	820,993	14,805	(23,730)	(8,925)
4. 2023	110,857	193,855	304,712	22,503	2,676	25 , 179	186,297	2,615	90,621	279,533	97 ,943	(97,943)	0
5. Subtotals 2023 + prior	992,040	332,864	1,324,904	204,253	11,200	215 , 453	900,535	5,059	194,932	1,100,526	112,748	(121,673)	(8,925)
6. 2024	xxx	XXX	xxx	xxx	12,437	12,437	XXX	73,228	154,213	227 ,441	XXX	XXX	xxx
7. Totals	992,040	332,864	1,324,904	204,253	23,637	227,890	900,535	78,287	349,145	1,327,967	112,748	(121,673)	(8,925)
Prior Year-End     Surplus As     Regards Policy- holders	563,197										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 11.4	2. (36.6)	
													Col. 13, Line 7

Line 8

### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	YES
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
5.	AUGUST FILING  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
	A NO response resulting with a bar code is only appropriate in the 2nd quarter.	IV/ A
Explai	nation:	
Bar Co	ode:	
1.		
3.		
4.		

### **OVERFLOW PAGE FOR WRITE-INS**

PQ002 Additional Aggregate Lines for Page 02 Line 25. \*ASSETS

ASSETS				
	1	2	3	4
				December 31 Prior
			Net Admitted Assets	Year Net Admitted
	Assets	Nonadmitted Assets	(Cols. 1 - 2)	Assets
2504. Met Life Annuity	735,910		735,910	692,509
2505. State Income Tax Recoverable	0		0	167 , 563
2506. Deductible Receivable.		183,032	214,914	0
2507. Transferable State Tax Credits	11,919		11,919	0
2508.			0	0
2509.			0	0
2597. Summary of remaining write-ins for Line 25 from Page 02	1,145,775	183,032	962,743	860,072

#### **SCHEDULE A – VERIFICATION**

Real Estate

	1	2
		Prior Year Ended
	Year To Date	December 31
Book/adjusted carrying value, December 31 of prior year		14,956,755
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		L0
2.2 Additional investment made after acquisition	294,480	868,328
Current year change in encumbrances		0
4. Total gain (loss) on disposals		0
Total gain (loss) on disposals      Deduct amounts received on disposals		0
6. Total foreign exchange change in book/adjusted carrying value		<u> </u> 0
7. Deduct current year's other-than-temporary impairment recognized.		0
8. Deduct current year's depreciation.	367,869	479,803
7. Deduct current year's other-than-temporary impairment recognized.  8. Deduct current year's depreciation	15,271,891	15,345,280
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	15,271,891	15,345,280

#### **SCHEDULE B - VERIFICATION**

Mortgage Loans Prior Year Ended Year To Date December 31 Book value/recorded investment excluding accrued interest, December 31 of prior year. ..0 ..0 Cost of acquired:
2.1 Actual cost at time of acquisition 2.2 Additional investment made after acquisition Capitalized deferred interest and other..... 0 4 Accrual of discount. 0 Unrealized valuation increase/(decrease)... 0 Total gain (loss) on disposals.

Deduct amounts received on disposals. 6. .0 0 8. 0 0 10. ..0 ..0 12. 0 .0 14 Deduct total nonadmitted amounts. 0 0 Statement value at end of current period (Line 13 minus Line 14)

#### 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	149,582,110	157 , 707 , 363
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		4,459,293
	2.1 Actual cost at time of acquisition     2.2 Additional investment made after acquisition     Capitalized deferred interest and other     Accrual of discount	7 , 172 , 562	17,097,434
3.	Capitalized deferred interest and other.		0
4.	Acrual of discount		0
5.	Unrealized valuation increase/(decrease)	2,369,040	(23,739)
6.	Accrual of discount. Unrealized valuation increase/(decrease)		196,769
7.	Deduct amounts received on disposals	9,863,307	27,632,322
8.	Deduct amortization of premium and depreciation	(94,798)	2,222,688
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other-than-temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	149,355,203	149,582,110
12.	Deduct total nonadmitted amounts.		0
13.	Statement value at end of current period (Line 11 minus Line 12)	149,355,203	149,582,110

#### SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
		Prior Year Ended
	Year To Date	December 31
Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,648,142,219	1,625,371,446
2. Cost of bonds and stocks acquired	323,798,656	236,396,117
Cost of bonds and stocks acquired     Accrual of discount	2,993,874	2,428,937
4. Unrealized valuation increase/(decrease)	2,678,743	1,140,377
5. Total gain (loss) on disposals	(1,085,977)	(196,780)
6. Deduct consideration for bonds and stocks disposed of	227,439,501	210,446,815
7. Deduct amortization of premium	3.284.886	5.058.839
Total foreign exchange change in book/adjusted carrying value	1,599,599	2,190,465
Deduct current year's other-than-temporary impairment recognized	2,254,825	3,703,957
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	8,996	21,268
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,745,156,898	1 , 648 , 142 , 219
12. Deduct total nonadmitted amounts	<u>0</u>	0
13. Statement value at end of current period (Line 11 minus Line 12)	1,745,156,898	1,648,142,219

### **SCHEDULE D - PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,268,601,162	65,766,613	64,903,626	1,402,869	1 ,247 ,684 ,991	1,268,601,162	1,270,867,018	1, 195, 843, 706
2. NAIC 2 (a)	322,926,955	13,494,203	12,435,120	2,555,312	331,822,497	322,926,955	326,541,350	336,203,638
3. NAIC 3 (a)	62,717,618	5,788,274	963,000	2,558,047	60 , 155 , 333	62,717,618	70,100,939	56,953,837
4. NAIC 4 (a)	40,070,953	695,806	2,009,994	(838 , 187)	43,934,029	40,070,953	37,918,578	44,316,228
5. NAIC 5 (a)	9,145,976		148,608	2,068,829	11,616,987	9,145,976	11,066,197	8,413,182
6. NAIC 6 (a)	1,910,450			208,400	1,540,050	1,910,450	2,118,850	1,571,888
7. Total Bonds	1,705,373,114	85,744,896	80,460,348	7,955,270	1,696,753,887	1,705,373,114	1,718,612,932	1,643,302,479
PREFERRED STOCK								
8. NAIC 1	2,400,000				2,400,000	2,400,000	2,400,000	2,400,000
9. NAIC 2	10,897,628			7,544	11,588,987	10,897,628	10,905,172	11,360,466
10. NAIC 3	0			442,339	0	0	442,339	0
11. NAIC 4	0				0	0	0	0
12. NAIC 5	0				0	0	0	0
13. NAIC 6	3,955,168	318,916		(62,885)	4,946,553	3,955,168	4,211,199	4,948,431
14. Total Preferred Stock	17,252,796	318,916	0	386,998	18,935,540	17,252,796	17,958,710	18,708,897
15. Total Bonds & Preferred Stock	1,722,625,910	86,063,812	80,460,348	8,342,268	1,715,689,427	1,722,625,910	1,736,571,642	1,662,011,376

(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 \$	987 , 140	; NAIC 2 \$199,583

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

### **SCHEDULE DA - PART 1**

**Short-Term Investments** 

	1	2	3	4	5
					Paid for Accrued
	Book/Adjusted			Interest Collected	Interest
	Carrying Value	Par Value	Actual Cost	Year To Date	Year To Date
770999999 Totals	1,186,723	xxx	1,164,907	7,500	1,592

### **SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
Book/adjusted carrying value, December 31 of prior year		20,232,158
Cost of short-term investments acquired		33,500,128
3. Accrual of discount		799,816
Unrealized valuation increase/(decrease)		6,373
5. Total gain (loss) on disposals	(5,976)	(17,149)
Deduct consideration received on disposals		36,288,518
7. Deduct amortization of premium	808	12,179
Total foreign exchange change in book/adjusted carrying value	(129,235)	216,540
Deduct current year's other-than-temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		18 , 437 , 169
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	1,186,723	18,437,169

Schedule DB - Part A - Verification

**NONE** 

Schedule DB - Part B - Verification

**NONE** 

Schedule DB - Part C - Section 1

**NONE** 

Schedule DB - Part C - Section 2

**NONE** 

Schedule DB - Verification

**NONE** 

## **SCHEDULE E - PART 2 - VERIFICATION**

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
Book/adjusted carrying value, December 31 of prior year		49,488,156
Cost of cash equivalents acquired		
3. Accrual of discount		
Unrealized valuation increase/(decrease)		0
5. Total gain (loss) on disposals		1,631
Deduct consideration received on disposals		140,691,539
7. Deduct amortization of premium		0
Total foreign exchange change in book/adjusted carrying value		0
Deduct current year's other-than-temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		56,116,100
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	27,433,868	56,116,100

Schedule A - Part 2

**NONE** 

Schedule A - Part 3

**NONE** 

Schedule B - Part 2

**NONE** 

Schedule B - Part 3

**NONE** 

### **SCHEDULE BA - PART 2**

Showing Other Long-Te	erm Invested Assets ACQUIRED	AND ADDITIONS MADE Durin	the Current Quarter
-----------------------	------------------------------	--------------------------	---------------------

	1 2 Location 5 6 7 8 9 10 11 12 13													
1	2	Loc	ation	5	6	7	8	9	10	11	12	13		
		3	4	Name	NAIC Designation,									
					NAIC Designation Modifier		Туре	Actual			Commitment	Percentage		
CUSIP				Vendor or	and SVO Administrative	Originally	and	Cost at Time of	Additional Investment	Amount of	for Additional	of		
Identification	Name or Description	City	State	General Partner	Symbol	Acquired	Strategy	Acquisition	Made After Acquisition	Encumbrances	Investment	Ownership		
	artnership or Limited Liability Company Intere				NAIC Designation Not As	signed by the Securities	Valuation Office (SVO) - l	Jnaffiliated						
		NEW YORK		NEUBERGER BERMAN		08/10/2018			74,182		4,039,008	2.422		
000000-00-0	PINEBRIDGE PRIVATE CR II PARALLELL RFF	NEW YORK	NY	PINEBRIDGE INVESTMENTS		11/16/2021			120,709		7,943,802	9.779		
	Venture, Partnership or Limited Liability Comp	any Interests with U	nderlying Assets Hav	ring the Characteristics of: Fixed Income Inst	ruments - NAIC Designat	ion Not Assigned by the	Securities Valuation							
Office (SVO) - U	naffiliated							0	194,891	0	11,982,810	XXX		
Joint Venture, P.	artnership or Limited Liability Company Intere	sts with Underlying A	Assets Having the Ch	naracteristics of: Other - Unaffiliated										
	NB REAL ESTATE SECONDARY OPPORTUNITIES FUND II			NB REAL ESTATE SECONDARY OPP										
000000-00-0	LP	NEW YORK	NY	ASSOC II LP		11/13/2023			53,860		7,937,500	2.495		
	FENWICK BRAND FUND, LLC	BIRMINGHAM	AL	FBF MANAGER, LLC		07/20/2017			20,848		40,303	14.903		
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III	NEW YORK	NY	THE BLACKSTONE GROUP LP		02/08/2019			18,918		2,073,028	0.149		
2599999 - Joint \	Venture, Partnership or Limited Liability Comp	any Interests with Ui	nderlying Assets Hav	ring the Characteristics of: Other - Unaffiliate	ed			0	93,626	0	10,050,831	XXX		
											·			
									+					
										• • • • • • • • • • • • • • • • • • • •				
6099999 - Subto	otals - Unaffiliated	·			·	·	·	0	288,517	0	22,033,641	XXX		
6199999 - Subto	otals - Affiliated	•			•	•	•	0	0	0	0	XXX		
6299999 Totals		<u> </u>			•	•	•	0	288,517	0	22,033,641	XXX		

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid	During the	Current Quarter
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				Showing Other Long-Term inves	sieu Assei	DISPUSE	D, ITAIISIEI	rea or kep	ald During	the Curren	it Quarter								
1	2	Location		5	6	7	8		Chang	e in Book/Adju	usted Carryin	g Value		15	16	17	18	19	20
		3	4	1				9	10	11	12	13	14						.
							Book/		Current	Current				Book/Adjusted					
							Adjusted		Voor's	Year's		Total	Total	Carrying					.
							Carrying	Unrealized	(Depreciation)	Other-Than-	Capitalized	Change	Foreign	Value		Foreign	Realized	Total	.
					Date		Value Less	Valuation	or	Temporary	Deferred	in	Exchange	Less		Exchange	Gain	Gain	
CUSIP	Name or			Name of Purchaser or	Originally	Disposal	Encumbrances	Increase/	(Amortization)/	Impairment	Interest	B./A.C.V.	Change in	Encumbrances		Gain (Loss)	(Loss) on	(Loss) on	Investment
Identification	Description	City	State	Nature of Disposal	Acquired	Date	Prior Year	(Decrease)	Accretion	Recognized	and Other			on Disposal	Consideration	on Disposal	Disposal	Disposal	Income
Joint Venture, Partner	rship or Limited Liability Company Intere	sts with Underlying Assets Havin	g the Characte	eristics of: Fixed Income Instruments - NA	IC Designation	n Not Assigne	ed by the Sec	urities Valuati	ion Office (SV	O) - Unaffiliat	ed						•		
·	NB PRIVATE EQUITY CREDIT OPPORTUNITIES		Ĭ						,										
000000-00-0	FUND, LP	NEW YORK	NY	NEUBERGER BERMAN		08/16/2024				ļ		0		479,091	479,091			0	25,033
000000-00-0		NEW YORK	NY	NEUBERGER BERMAN		09/13/2024	1,230,736					٥		1,230,736	1,230,736			0	64,574
1799999 - Joint Ventu	ure, Partnership or Limited Liability Comp	pany Interests with Underlying As	sets Having th	e Characteristics of: Fixed Income Instru	ments - NAIC	Designation													
Not Assigned by the S	Securities Valuation Office (SVO) - Unaff	iliated					1,709,827	0	0	0	0	0	0	1,709,827	1,709,827	0	0	0	89,607
Joint Venture, Partner	rship or Limited Liability Company Intere	sts with Underlying Assets Havin	g the Characte	eristics of: Real Estate - Unaffiliated															
	BERKLEY PARTNERS VALUE INDUSTRIAL FUND																		
000000-00-0	VI, LP	OAKLAND	CA	BPVIF VI GP, LLC.	11/09/2023_	09/23/2024	120,939					0		120,939	120,939			0	
2199999 - Joint Ventu	ure, Partnership or Limited Liability Comp	pany Interests with Underlying As	sets Having th	e Characteristics of: Real Estate - Unaffi	liated		120,939	0	0	0	0	0	0	120,939	120,939	0	0	0	0
Joint Venture, Partner	rship or Limited Liability Company Intere	sts with Underlying Assets Havin	g the Characte	eristics of: Other - Unaffiliated															
000000-00-0	MK PE FOF II LIQUIDATION TRUST	MEMPHIS	TN	MORGAN KEEGAN	12/31/2021.	D8/01/2024	161,953					0		161,953	161,953			0	
2599999 - Joint Ventu	ure, Partnership or Limited Liability Comp	pany Interests with Underlying As	sets Having th	e Characteristics of: Other - Unaffiliated			161,953	0	0	0	0	0	0	161,953	161,953	0	0	0	0
6099999 - Subtotals	- Unaffiliated						1,992,719	0	0	0	0	0	0	1,992,719	1,992,719	0	0	0	89,607
6199999 - Subtotals	- Affiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 Totals							1,992,719	0	0	0	0	0	0	1,992,719	1,992,719	0	0	0	89,607

Show All Long-Term Bonds and Stock Acquired During the Current Quarter  1 2 3 4 5 6 7 8	9	10
		10
CUSIP Identification Description Foreign Date Acquired Name of Vendor Shares of Stock Cost Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - All Other Governments	interest and Dividend	5   Symbol
	,857	83.B FE
030999999 - Bonds - All Other Governments 382,586 39	,857 4,43	8 XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions		
	,000	1.C FE
	,0002,71	
0709999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions  1,209,265  1,238  Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	,000 2,71	3 XXX
	.000	1.B FE
3/34/14 F6WN W12479 4.940 05/01/28 0.81/16/2024 D.A. DAVIDSON & CO. XXX. 727.497 7.22.497 7.2	,000 1,99	
31397N-ILI-2 FN 0919F PW FLX 09/26/2024 NAT ALLIANCE SECURITIES LLC XXX 61 122 66	951	1.A
L 3140XN-20-6 FNCL FS7082 3.500 09/01/52 L 0.5/31/2024 CITIGROUP GLOBAL MARKETS L XXX (8.777) L (9.777) L (1.770)	,973)	2)1.A
	,8251,94	
650 000   650 00	.000	1.A FE
641279-A4-6. NEVADA HOUSING DIVISION		1.B FE
	,00050	
		91.B FE 1.A 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  19,486,219  19,316		
Bonds - Industrial and Miscellaneous (Unaffiliated)	, 104	AAA
	.000 [	0 L3.B FE
01166V-AA-7 ALASKA AIR PASS THROUGH TRUST 2020-1A 08/09/2024 OPPENHEIMER & CO. XXX 573,526 58	96413,73	
	,00084	
	,528	
023037-AA-9 RIMENICAN ELECTRIC POWER COMPANY INC. 07/20/2024. MINORONI STANLET XXX. 461,313 47/30/3025816-DF-3. AMERICAN EXPRESS COMPANY. 09/26/2024. ROYAL BANK OF SCOTLAND US. XXX. 3,075,600 3,000		
L 03990D-AA-5   ARECNT 241ND A FLT   08/15/2024   CITIGROUP GLOBAL MARKETS   XXX 99.750   10	,0002	01.A FE
04018V-AA-1   ARES FINANCE CO	,0002,72	
G0593M-E4-5. ASTRAZENECA PLC. B. 09/13/2024. JANE STREET FINANCIAL LIMITIED. XXX. 1,241,677 1,381 05368V-AB-2. AVIENT CORPORATION. 09/06/2024. J.P. MORGAN. XXX. 856,750	,1251,510 ,0001,510	01.E FE 3.C FE
L 053773-BH-9 LAVIS BUDGET CAR RENTAL I C L 100 224 L 107/23/2024 I MARKETAXESS L XXX L 100 224 L 100	,000 1,53	
GORROD-XN-O BRAIT INTERNATIONAL FINANCE PLIC B 1 09/09/2024 CITIGROUP CAPITAL MARKETS LOND XXX 1 111 456 1 1 100		
05876C-BC-6 BALLY 2022-20A BR2 BANK LOANS D	,000	1.F Z
	,65019,81 .000 22	
	,000	
	.000	
	,00012	
G1R263-AC-9 BP CAPITAL MARKETS B.V. B. 08/29/2024 UBS LONDON XXX 1,166,222 1,100	,05014,810	
F1883H-X5-0. BPCE SA BRITISH TELECOMMUNICATIONS PUBLIC LIMITE B. 08/29/2024. RBC CAPITAL MARKETS LONDON. XXX. 567,468 55. CITIGROUP CAPITAL MARKETS LOND. XXX. 1,162,872 1,104.	,525	
	,000	
120568-BD-1 BUNGE LIMITED FINANCE CORP. 09/11/2024 SMBC NIKKO SECURITIES AMERICA, XXX 839,715 846	,000	2.A FE
	,000	1.A FE
	,0001,97 ,000	
135000C-AR-0 CANPACK 3.A.	.000	1.A FE
	,000	1.G FE
1/1946C-39-5   CITICROUP INC   07/22/2024   IAME STREET FINANCIAL LIMITIED   YYY   1.005/405   97/	,650	92.A FE
178908 -AA-7. CK HUTCHISON INTERNATIONAL (24) (II) LIM. D. 0.9/10/2024. HSBC SECURITIES LIMITED. XXX. 998.790 1.000 18977W-2F-6. CNO GLOBAL FUNDING. 09/04/2024. GOLDMAN SACHS. XXX 484.743 486.		1.F FE
18977W-2F-6. CNO GLOBAL FUNDING	,000	1.G FE
222070-AE-4. COTY INC	,000	
F2R125-2N-4. CREDIT AGRICOLE SA. B	52511,79	11.G FE
225740-AA-7 CRESCENT DIRECT LENDING   11 NOTE	,976	2.B PL
	,000 37 ,000 8,59	

				v All Long-Term Bonds and Stock Acquired During th					
1	2	3	4	5	6	7	8	9	10
									NAIC Designation,
									NAIC Designation
CUSIP					Number of	Actual		Paid for Accrued	Modifier and SVO Administrative
Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends	Symbol
23346G-AA-7	DTPCMT 23STE2 A FIX		07/16/2024	WELLS FARGO SECURITIES LLC	XXX	252,734	250.000	671	1.A FE
26444H-AQ-4			09/19/2024	GOLDMAN SACHS.	XXX	93,299	85,000	1,734	1.F FE
28000X - AB - 4 532457 - BW - 7	EDGE 2024-1 A2.		07/23/2024	GUGGENHEIM CAPITAL MARKETS	XXXXXX	982,771 1,194,535	1,000,000 1,386,125	7.598	2.B FE 1.E FE
29003M-AS-6	ELI LILLY AND COMPANY. ELMW 18RR CRR FLT BANK LOANS.	D	09/13/2024 08/06/2024	CITIGROUP GLOBAL MARKETS.	XXX				1.F FE
29360A - AB - 6	JENSTAR FINANCE LLC		00/18/2024	VARIOUS	XXX	348,031	376,000	3,401	2.C FE
29364W-BM-9	ENTERGY LOUISIANA LLC.		09/19/2024	GOLDMAN SACHS.	XXX	94,580	90,000	67	1.F FE
22689L - AA - 3 26884A - BP - 7	EQS 2024-1C A ERP OPERATING LIMITED PARTNERSHIP.			VARIOUS. BARCLAYS AMERICAN.	XXX XXX	1,599,804 469,366	1,600,000 470,000	789	1.F FE 1.G FE
31425B-AA-5	FCI FUNDING 2024-1 LLC. FSTACR 22DNA2 M1B MEZZ FLT. FSTACR 23HQA2 M1B MEZZ FLT.		08/07/2024	CAPITAL MARKETS CORP	XXX	549,980	550,000		1.A FE
35564K -RF -8	FSTACR 22DNA2 M1B MEZZ FLT		08/29/2024	INTERNATIONAL FOSTONE PARTNERS	XXX	1,434,125	1,400,000	958	1.A
35564K - 2G - 3	FSTACR 23HQA2 M1B MEZZ FLT		08/30/2024	NOMURA SECURITIES DOMESTIC	XXX	947,813	900,000	1,740	
40424U-AA-5 449173-AA-1	HLTNCM 24DPLO A HYTCMT 24RGCY A FLT	····	08/28/2024 08/15/2024	CITIGROUP GLOBAL MARKETS	XXXXXX	746,719 748,125	750,000 750,000	2,035	1.A FE 1.A FE
458140-CG-3	INTEL CORPORATION.		08/06/2024	DUNCAN-WILLIAMS, INC	XXX	431,860	425,000	10.866	2.A FE
46590#-AA-3	INTEL CORPORATION. IVORYTON OPPORTUNITY RATED FEEDER NOTE		09/01/2024	DIRECT	XXX	119,661	119,661		1.G Z
46651T-AA-9	J.J.G. WENTWORTH XLI LLC SERIES 2018–1		08/29/2024	MITSUBISHI UFJ SECURITIES USA	XXX	959,074	1,051,760	1,639	
46616P-AA-1 48128B-AQ-4	J.G. WENTWORTH XXIII LLC	····	08/14/2024 08/01/2024	J.P. MORGAN	XXX	220,828 499,742	223,508	5.592	1.A FE 2.B FE
46593D-AV-9	JPMT 249 A9A		09/17/2024	J.P. MORGAN	XXX	998,281	1,000,000	4,431	1.B FE
46657X-AA-4	JWCMT 24MRCO A FLT		08/22/2024	WELLS FARGO SECURITIES LLC.	XXX	722,734	725,000	1,121	1.A FE
49803X - AF - 0	KITE REALTY GROUP L.P. LBAT 247IND A FLT.			BANK AMERICA	XXX	1,291,576 498,750	1,300,000	1,073	
52109X-AA-6 50206B-AA-0	LD CELULOSE INTERNATIONAL GMBH	n	09/20/2024 09/27/2024	SALOMON SMITH BARNEY	XXXXXX		500,000		1.A
F58485-CR-6	LVMH MOET HENNESSY LOUIS VUITTON SE	В.	03/27/2024	BANK OF AMERICA LONDON	XXX	992.023	979,650	4.590	
50245X-AA-5	LVT 24SHOW A SEQ.		09/27/2024	GOLDMAN SACHS	XXX	300,000	300,000		
61035M-AW-2	MCAF 2R B1R FIX		07/02/2024	JEFFERIES & CO	XXX	499,977	500,000	4.054	1.F FE
61747Y-FT-7 62479W-AA-9	MORGAN STANLEY		08/09/2024 08/22/2024	CITIGROUP GLOBAL MARKETS	XXXXXX	314,480	310,000 373.764	1,054 517	1.E FE 1.A
63941U-AA-1	MOCROAN STANLET MSC 211LP A FLT. NAVIENT PRIVATE EDUCATION REFI LOAN TRUS. NBLA 24RR CR2 FLT BANK LOANS. NESTLE FINANCE INTERNATIONAL LTD. SA. NESTLE FINANCE INTERNATIONAL LTD. SA.		08/20/2024	CANTOR FITZGERALD	XXX	819,778	893,491	174	
64130H-AY-7	NBLA 24RR CR2 FLT BANK LOANS	D	08/08/2024	IWELLS FARGO SECURITIES LLC	XXX	375,000	375,000		1.F FE
L6S79F-4S-2 L6S79F-MA-1	NESTLE FINANCE INTERNATIONAL LTD. SA	<u>B</u>	07/02/2024 09/19/2024	JANE STREET FINANCIAL LIMITIED	XXX XXX	1,034,852 523,146	1,074,300 556,450	15,549 4.002	
62919U-AB-9		D	08/20/2024	TRUIST SECURITIES, INC.	XXX	999,892	1,000,000	4,002	1.A FE
62919U-AC-7	NWEF FUNDING 2024-A LLC. NP SPE X L.P. SERIES 2019-2 OAKCL 2022-3A CR BANK LOANS. OCMT 22 INV1 AF.		08/20/2024	ITRILIST SECURITIES INC	XXX	799,812	800,000		1.F FE
62947A-AB-9	NP SPE X L.P.SERIES 2019-2		08/19/2024 08/23/2024	INT CAPITALIZATION. J.P. MORGAN WELLS FARGO SECURITIES LLC.	XXX				1.F FE
67401R-AU-8 67648B-CQ-3	OAKCL 2022-3A CR BANK LOANS	D	08/23/2024 08/15/2024	J.P. MORGAN	XXXXXX	250,000 229,985	250,000 247,900	723	1.F FE 1.A FE
68233J-CS-1	ONCOR ELECTRIC DELIVERY COMPANY LLC.	···	09/24/2024	DUNCAN-WILLIAMS.INC.	XXX	310.761	247,900	5.815	
682680-CB-7	ONEOK INC.		09/10/2024	J.P. MORGAN	XXX	654.764	655,000	,	2.B FE
F6861D-KL-3	ORANGE SA	BB.	09/19/2024	DEUTSCHE BANK LONDON	XXX	525,484	556,450	314	
698813-AA-0 72304#-AA-6	PAPA JOHN'S INTERNATIONAL INC		08/16/2024	MORGAN STANLEY	XXXXXX		100,000	1,389	4.A FE 2.B PL
74341E-AC-6	PAPA JUHN S INTERNATIONAL INC. PINEBRIDGE PRIVATE CREDIT II NOTE. PROLOGIS EURO FINANCE LLC. PROLOGIS L.P.		09/13/2024	HSBC BANK PLC, LONDON	XXX	1,162,737	1,386,125	166	1.G FE
74340X-CN-9	PROLOGIS L.P.			J.P. MORGAN	XXX	470,851	470,000	1,306	1.G FE
L747262-BA-0	LOVC INC		09/25/2024	EXCHANGE.	XXX	1,349,640	1,656,000	4 047	3.C FE
7591EP - AE - 0 N7532R - AD - 9	REGIONS FINANCIAL CORPORATION ROCHE FINANCE EUROPE B.V.		09/13/2024 08/29/2024	BOK FINANCIAL SECURITIES, INC	XXX XXX	290,688 1,132,889	250,000	4,917 19,078	2.A FE1.C FE
N7532R-AJ-6	ROCHE FINANCE EUROPE B.V.	B.	09/19/2024	NATIXIS LONDON	XXX	570.484		7,035	1.C FE
812127 - AB - 4	SEALED ALR CORPORATION		08/21/2024	VARIOUS	XXX	419,074	400,000	6,686	3.B FE
81254U-AK-2	SEASPAN CORPORATION.	D	07/23/2024	JEFFERIES & CO.	XXX	90,257	100,000	2,643	3.B FE
81744K-AA-4 N79935-BT-3	SEOMT 232 A1 FIXSIEMENS FINANCIERINGSMAATSCHAPPIJ N.V	B	07/26/2024 08/29/2024	J.P. MORGAN. MORGAN STANLEY INTERNATIONAL	XXX	251,215 459,559	259,989 553,525	1,011 3,592	1.A 1.D FE
83002Y - AA - 7	SIX FLAGS ENTERTAINMENT CORPORATION		08/21/2024	CUI DMANI SACHS	XXX	206 440	200,000	4,049	3.A FE
86217R-AQ-1	SKPCLO 1R CR FLT BANK LOANS	<u>D</u>	09/23/2024	CITIGROUP GLOBAL MARKETS.	XXX	500,000	500,000	,	1.F FE
G15632-AW-5	SKY LIMITED	В	09/19/2024	WELLS FARGO SECURITIES INTL LT	XXX	549,544 374,990	556,450	12,585	1.G FE
83100A - AA - 0 78450X - AA - 6	SLAM 2024-1A A		09/17/2024	MITSUBISHI UFJ SECURITIES USA	XXX XXX	374,990	375,000		1.F FE 1.A FE
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC.		08/07/2024 .07/23/2024	MORGAN STANLEY	XXX			1,066	
88033G-DK-3	TENET HEALTHCARE CORPORATION		09/06/2024	MARKETAXESS	XXX	29,127	29,000		4.C FE
88316A-AA-9	TEXTAINER MARINE CONTAINERS LIMITED.	D	08/06/2024	WELLS FARGO SECURITIES LLC.	XXX	499,993	500,000		1.C FE

## **SCHEDULE D - PART 3**

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

			Shov	v 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
020002-BL-4	THE ALLSTATE CORPORATION.			DUNCAN-WILLIAMS, INC.	XXX	256,613	250,000	1,543	
883556-CC-4	THERMO FISHER SCIENTIFIC INCORPORATED		09/13/2024	DEUTSCHE BANK LÖNDON.	XXX	576,983	665,340	5 , 599	
87252L - AA - 3	THPTMT 23THL A		08/07/2024	DEUTSCHE BANK	XXX	230,396	225,000	306	1.A FE
91159H-JR-2	U.S. BANCORP		08/09/2024	JANE STREET EXECUTION SERVICES.	XXX	309,231	300,000	899	1.F FE
	VDCR 2024-1A A2		09/10/2024	GUGGENHEIM CAPITAL MARKETS.	XXX	500,000	500,000		1.G FE
92338B-AW-5	VERDE 1RR ARR FLT BANK LOANS	D	08/14/2024	GOLDMAN SACHS.	XXX	1,550,000	1,550,000		1.A FE
92338B-BA-2	VERDE 1RR CRR MEZZ FLT BANK LOANSWAYPOINT RESIDENTIAL LLC	JDD.	08/14/2024	GOLDMAN SACHS.	XXX	250,000	250,000		1.F FE
94677M-AA-4	WAYPOINI RESIDENTIAL LLC		12/15/2022	DIRECT.	XXX		075 000	4 000	3.A PL
	WHISTLER PIPELINE LLC.		08/27/2024	J.P. MORGAN	XXX	385,913	375,000	1,366	2.C FE
39152M-AA-3	WOLF 24WOLF A FLT.		08/28/2024	BARCLAYS AMERICAN	XXX	746,719	750,000	2,006	1.A FE
	WYNN RESORTS FINANCE LLC.		07/23/2024	MARKE I AXESS	XXX	208,746	200,000	6,294	3.C FE
	Sonds - Industrial and Miscellaneous (Unaffiliated)					63,792,053	64,701,418	428,994	XXX
Bonds - Hybrid Sec									
172967 - PM - 7	CITIGROUP INC		09/18/2024	HSBC SECURITIES LIMITED.	XXX	483,188	450,000	4,288	
	FIFTH THIRD BANCORP		08/05/2024	JANE STREET EXECUTION SERVICES.	ХХХ	193,048	200,000	900	3.A FE
	Sonds - Hybrid Securities					676,236	650,000	5,188	XXX
	Sonds - Subtotals - Bonds - Part 3					85,546,359	86,302,409	458,210	XXX
	Sonds - Subtotals - Bonds					85,546,359	86,302,409	458,210	XXX
	ndustrial and Miscellaneous (Unaffiliated) Perpetual Pre	eferred							
	CARESYNTAX SERIES C PREFERRED STOCK			DIRECT	2,624.823	318,916	50.00		6. *
	Preferred Stocks - Industrial and Miscellaneous (Unaffilia	ated) - Perpetual Pr	eferred			318,916	XXX	0	XXX
450999997 - F	Preferred Stocks - Subtotals - Preferred Stocks - Part 3					318,916	XXX	0	XXX
4509999999 - F	Preferred Stocks - Subtotals - Preferred Stocks					318,916	XXX	0	XXX
5999999999 - C	Common Stocks - Subtotals - Preferred and Common St	tocks				318,916	XXX	0	XXX
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6009999999 Tota	S					85,865,275	XXX	458,210	XXX

								SCHE											
1	2 3	4	5	6	Sho	ow All Long-T	erm Bonds a	nd Stock Solo	l, Redeemed		Disposed of ook/Adjusted Ca		Surrent Quarter	17	18	19	20	21	22
'	2   3   F	4	5	0	,	0	9	10	11	12	13	14	15	17	10	19	20	21	NAIC
CUSIP Identi- fication	o r e i g Description n	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)/	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Adjusted Exchange Carrying Valu B./A.C.V. Disposal Dat	(Loss) on	iin Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	Designation, NAIC Desig. Modifier and SVO Administrative Symbol
	Governments	00/01/2024	PAY DOWN	XXX	114,446	114,446	115,269	1 1		(022)		(022)	114,44	6	1	Ι ο	2 167	10/20/2052	1 1 1
	G2JM MA9229 6.000 10/20/53 G2J0 MA0674 2.500 01/20/28	09/01/2024	PAY DOWN.	XXX	16,574	16,574	17,227			(823)		(823)	16,57			0	3,167	10/20/2053	1.A
	G2J0 MA4690 3.000 09/20/32	09/01/2024	PAY DOWN	XXX	21,329	21,329	20,019			1,310		1,310	21,32			0	417	09/20/2032	1.A
	G2J0 MA6015 4.000 07/20/34	09/01/2024	PAY DOWN.	XXX	9,648	9,648	9,418			229		229				0	257	07/20/2034	1.A
	. G2J0 MA6512 2.500 03/20/35 . G2J0 MA6629 2.500 05/20/35	09/01/2024	PAY DOWN		27 ,651 12 ,288	27,651	27,098						27,65 12,28			ļ	464	03/20/2035	1.A 1.A
	G2SF 003011 7.500 12/20/30	09/01/2024	PAY DOWN.	XXX	15	15	15	15		(422)		(422)	12,20			1	1	12/20/2030	1.A
	G2SF 003041 7.500 02/20/31	09/01/2024	PAY DOWN.	XXX	472	472	483	476		(3)		(3)	47	2			22	02/20/2031	1.A
	G2SF 003070 7.500 04/20/31	09/01/2024	PAY DOWN		152	152	156	153		(1)		(1)	15			٥	8	04/20/2031	1.A
	G2SF 003623 5.000 10/20/34	09/01/2024	PAY DOWN	XXX			746	745		(7)		(7)				ļ0	25	10/20/2034	1.A
	. G2SF 004222 6.000 08/20/38 . G2SF 004883 4.500 12/20/40	09/01/2024	PAY DOWN	XXX	1,263	1,263	1,292	1,291		(28)		(28)	1,26			1	38	08/20/2038	1 A
		09/01/2024	PAY DOWN.	XXX	13,728	13,728	14,189	6,689		(461)		(461)	13,72			۵	275	03/20/2045	1.A
	G2SF MA8881 6.500 05/20/53	09/01/2024	PAY DOWN.	XXX	127,634	127,634	126,826									0	5,621	05/20/2053	1.A
	G2SF MA8951 7.000 06/20/53 GN 0560B WZ PAC Z FIX	09/01/2024	PAY DOWN	XXX	36,719 12,267	36,719	38,027 12.573			(1,308)		(1,308)	36,71 12,26			0	1,766 451	06/20/2053	1.A
	GN 0851A PE PAC FIX	09/01/2024	PAY DOWN.	XXX	12,267	12,267		502		(307)		(307)				1	451	06/20/2035	1.A
	GN 0913E E FIX.	09/01/2024	PAY DOWN	XXX	1,555	1,555	1,531	1,533		21		21	1,55				46	03/16/2039	1.A
38373A - K5 - 4		09/01/2024	PAY DOWN.	XXX	859		901	896		(36)		(36)	85	9		0	25	08/20/2039	1.A
38376C - QA - O	GN 0975F JD PAC ACCDIRECT	09/01/2024	PAY DOWN	XXX	3,984	3,984	4,091			(107)		(107)	3,98	4		1	105	08/16/2039	1 A
	GN 13144K GA SEQ FIX	09/01/2024	PAY DOWN.	XXX	34,305	34,305	33,302			1,002		1.002	34.30			0	572	12/20/2040	1.A
	GN 1315 AC SEQ FIX	09/01/2024	PAY DOWN.	XXX	923	923	927			(4)		(4)	92	3		0	11	08/16/2051	1.A
38379F - SM - 2	GN 15162E EB PAC1 FIX	09/01/2024	PAY DOWN	XXX	4,996	4,996	5 , 153			(158)		(158)	4,99	6		0	85	09/20/2044	1.A
38380A-MM-6	GN 16116E GA PAC ACCDIRECT	09/01/2024	PAY DOWN	XXX	14,864	14,864	15,138			(274)		(274)	14.86	4		0	176	11/20/2044	1.A
38379Y-KZ-0	GN 1677G MA PAC FIX	09/01/2024	PAY DOWN.	XXX	6,874	6,874	7 , 121			(247)		(247)	6,87			0	112	09/20/2045	1.A
	. GN 18155C LM SEQ FIX	09/01/2024	PAY DOWN.		24,292	24,292	23,927			364		364	24,29				565	11/20/2045	
	GN 1857 A SEQ FIX	09/01/2024	PAY DOWN	XXXXXX	3,120	3,120	3,282			(162)		(162)	3,12				62	03/16/2057	1.A 1.A
	GN 2023 AC SEQ FIX		PAY DOWN.	XXX	5,583	5,583	5,619			(36)		(36)				10	91	02/16/2062	1.A
İ	GN 23120A AK SEQ ACCDIRECT															Ī .			
38384C-SR-1	GN 23181A AV SEQ ACCDIRECT	09/01/2024	PAY DOWN.	XXX	55,746	55,746	55,781			(35)		(35)	55,74			0	2,337	11/20/2044	1.A
38384F - BN - 1.	.FIX	09/01/2024	PAY DOWN	XXX	10,873	10,873	11,041	69		(168)		(168)				L	349	02/20/2033	1.A1.A
	GNSF 477502 6.500 10/15/28,	09/01/2024	PAY DOWN.	XXX	1,374	1.374	1,398	1,384		(10)		(10)	1.37	-		I 0	60	10/15/2028	1.A
36209P-SP-3.	GNSF 477626 7.000 07/15/28	09/01/2024	PAY DOWN.	XXX	21	21	21	21				Ĺ	2	1		0	1	07/15/2028	1.A
	. GNSF 634441 5.500 10/15/34	09/01/2024	PAY DOWN.		479	479	489			(10)		(10)	47			ļΩ	17	10/15/2034	
	. GNSF 677219 5.000 08/15/38 . GNSF 677567 6.000 11/15/37	09/01/2024	PAY DOWN	XXX	1,113 40	1,113	1,112	1,113				‡1	1,11	- p		ļ	3/	08/15/2038	1.A 1.A
	GNSF 687824 5.500 08/15/38	09/01/2024	PAY DOWN.	XXX	414	414	414			1		I1	41	·		1	15	08/15/2038	1.A
36296D-EE-4	GNSF 687833 6.000 08/15/38	09/01/2024	PAY DOWN	XXX	609	609	617			(8)		(8)	60	9		0	24	08/15/2038	1.A
	GNSF 687835 6.000 08/15/38	09/01/2024	PAY DOWN	XXX	116	116	116				ļ	0	11			ļ0	5	08/15/2038	1.A
	GNSF 697924 5.000 03/15/39 GNSF 698485 5.000 08/15/39		PAY DOWN.	XXXXXX	3,481 2,367	3,481 2,367	3,629	1,879 1,201		(147)		(147)	3,48			ļ	117	03/15/2039	1.A 1.A
	GNSF 698517 6.000 10/15/38	09/01/2024	PAY DOWN.	XXX	384	2,307	2,403	,201		(35)		(2)	38			1	16	10/15/2038	1.A
36296X-Z6-4	GNSF 704665 5.000 08/15/39	09/01/2024	PAY DOWN	XXX	1,744	1,744	1,819			(75)		(75)	1,74	4		0	58	08/15/2039	1.A
	GNSF 708042 5.000 09/15/39	09/01/2024	PAY DOWN.	XXX	2,160	2,160	2,216			(56)		(56)	2,16			0	72	09/15/2039	1.A
	GNSF 710924 5.000 10/15/39	09/01/2024	PAY DOWN.	XXXXXX	8,675 .536	8,675	9,048			(373)		(373)				ļ	275	10/15/2039	1.A 1.A
		09/01/2024	PAY DOWN		1,434	1,434	1,471	·		(14)		(14)	1,43			n	48	09/15/2039	
		09/01/2024	PAY DOWN.	XXX	14 , 193	14,193	14,499			(306)		(306)	14,19			I	473	08/15/2039	1.A
	GNSF 722212 5.000 08/15/39	09/01/2024	PAY DOWN.	XXX	3,823	3,823	3,915			(92)		(92)				٥	128	08/15/2039	1.A
	GNSF 737424 4.000 09/15/40	09/01/2024	PAY DOWN	XXX		874	874	14.714		(1)		(1,523)				łő	23	09/15/2040	1.A
	GNSF 738303 5.000 05/15/41 GNSF 769098 4.500 07/15/41	09/01/2024	PAY DOWN	XXX	13,191	560	14,724	611		(1,523)		(1,523)	13,19			† <sup>0</sup>	440	05/15/2041 07/15/2041	1.A
	GNSP 782435 4.500 09/15/38	09/01/2024	PAY DOWN.	XXX	2,162	2,162	2,107	2,109		53		53	2,16			I	65	09/15/2038	1.A
8316A0-S8-4.	SBAVR 530542 6.125		PAY DOWN	XXX	29,400	29,400	29,657	, , , , , , , , , , , , , , , , , , , ,		(257)		(257)	29,40			0	659	09/25/2034	1.A
								,											

										D - PF										
					Sho	w All Long-T	erm Bonds a	1	d, Redeemed	l or Otherwise			urrent Quart							
1	2	3 4	5	6	7	8	9	10	44		ook/Adjusted C		15	16	17	18	19	20	21	22 NAIC
CUSIP Identi-		o r e i g Disposal		Number of Shares of				Prior Year Book/Adjusted	11 Unrealized Valuation Increase/	12 Current Year's (Amortization)/	13 Current Year's Other Than Temporary Impairment	Total Change in B./A.C.V.	15 Total Foreign Exchange Change in	at	Foreign Exchange Gain (Loss) on	(Loss) on	Total Gain (Loss) on	Bond Interest/Stock Dividends Received	Stated Contractual Maturity	Designation, NAIC Desig. Modifier and SVO Administrative
fication	Description SBAVR 530588 5.800	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
8316A0-UN-8		09/02/2024	PAY DOWN	XXX	23,911	23,911	23,911					ا ۵		23,911			0	424	08/25/2034	1.A
831641-FX-8		09/01/2024	PAY DOWN	XXX	1, 175	1 , 175	1 , 175					0		1 , 175			0	27	03/01/2034	1.A
83162C-S7-9 912828-Y8-7	. COMPANIES 2023	09/01/2024	PAY DOWN	XXX	41,118 2,075,000	41,118	41,095					22		41,118			0	2,131	03/10/2033	1.A
01099999	999 - Bonds - U.S. Governme	nts	•	•	2,797,448	2,797,448	2,828,043	35,401	0	(30,552)	0	(30,552)	0	2,797,448	0	0	0	59,229	XXX	XXX
Bonds - U.S	S. States, Territories and Pos	sessions																		
		07/01/2024		XXX	1,375,000	1,375,000	1,400,528	508,973		(3,973)		(3,973)		1,375,000			0		07/01/2024	1.A FE
	999 - Bonds - U.S. States, Te				1,375,000	1,375,000	1,400,528	508,973	0	(3,973)	0	(3,973)	0	1,375,000	0	0	0	62,618	XXX	XXX
Bonds - U.S	B. Political Subdivisions of Sta	ates, Territories	and Possessions	1		1	ı		ı	1				1			ı	1	ı	
068599-GQ-6		07/15/2024	MATURITY	xxx	205,000	205,000	205,000					0		205,000			۵	1,845	07/15/2024	1.D FE
862811-7S-9	. CONNECTICUT	08/01/2024	MATURITY	XXX	1,285,000	1,285,000	1,285,000	1,285,000				0		1,285,000			0	12,285	08/01/2024	1.F FE
352802-HD-7		09/01/2024	MATURITY	XXX	1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	2,700	09/01/2024	1.E FE
	999 - Bonds - U.S. Political Su				2,490,000	2,490,000	2,490,000	2,285,000	0	0	0	0	0	2,490,000	0	0	0	16,830	XXX	XXX
Bonds - U.S	S. Special Revenue and Spe	ial Assessment	and all Non-Guaranteed C	Obligations of <i>F</i>	Agencies and Au	thorities of Gove	rnments and Th	eir Political Subd T	ivisions	1							ı	1	ı	
04108N-2M-3		07/01/2024	PAYDOWN	xxx	200,000	200,000	200,000	200,000				0		200,000			0	5,300	07/01/2024	1.E FE
30711X-AM-6	FLT	07/25/2024	PAY DOWN	XXX	161,019	161,019	161,674	20,208		(653)		(653)		161,019		ļ	0	7,913	07/25/2024	1.A
30711X-R6-3		09/25/2024	PAY DOWN	XXX	19,540	19,540	19,809			(269)		(269)		19,540		<b></b>	0	1,055	12/26/2030	1.A
20754F - AK - 8 20754R - AB - 2		08/26/2024	PAY DOWN	XXX	27,773	27,773	27,873			(100)		(100)		27,773		<del> </del>	Ω	1,402	07/25/2031	1.A
3133EN-V2-3	FEDERAL FARM CREDIT BANKS	09/25/2024	CALLED AT 100	XXX		400.000	400,000			203		203		400,000			0	19,241	10/25/2041	1.B FE
3128ME-4C-2		09/01/2024.	PAY DOWN.	XXX	82,575	82,575				(3,651)		(3,651)		82,575		1	0	1,928	12/01/2030	1.A
3128MF - G3 - 6		09/01/2024	PAY DOWN	XXX		36,123	36,975			(852)		(852)		36,123		<b></b>			03/01/2032	1.A
3128MF - L4 - 8		09/01/2024	PAY DOWN	XXX	35,622	35,622	36,410			(788)		(788)		35,622		<b></b>	Ω	819	09/01/2032	1.A
31307B-5M-8		09/01/2024	PAY DOWN	XXX	14,163	14,163	14,398			(235)		(235)		14,163		<del> </del>	0	237	05/01/2028	1.A
31307F - JM - 4	. FGC  J26568 3.500 12/01/28. FGLMC A10737 5.500	09/01/2024	PAY DOWN	XXX	23 , 844	23,844	25 , 159			(1,315)		(1,315)		23,844		<del> </del>		547	12/01/2028	1.A
31296J-ZA-7	. 06/01/33	09/01/2024	PAY DOWN	XXX	7,024	7 ,024	7 , 151			(127)		(127)		7,024			0	259	06/01/2033	1.A
31296K-LQ-4	. 07/01/33 FGLMC A12381 5.000	09/01/2024	PAY DOWN	XXX	202	202	206	205		(3)		(3)		202			0	8	07/01/2033	1.A
31296L -UE -9	. 08/01/33. FGLMC A14359 5.500	09/01/2024	PAY DOWN	XXX	398	398	389	391						398		·····		13	08/01/2033	1.A
31296N-ZY-6	FGLMC A20394 5.000	09/01/2024	PAY DOWN.	XXX	104	104	106	106		(2)		(2)		104			0	4	10/01/2033	1.A
31296W-NK-9	. 04/01/34. FGLMC A23859 5.000	09/01/2024	PAY DOWN	XXX				337		(4)		(4)		333			0	11	04/01/2034	1.A
31297B-JC-7 31297H-PN-3	.06/01/34 FGLMC A29429 4.500 .01/01/35	09/01/2024	PAY DOWN	XXX			330	332		47				339		·····		11	06/01/2034	1.A
31297H-FN-3	FGLMC A29699 5.000 01/01/35	09/01/2024	PAY DOWN	XXX	1.418	1.418	1.418		***************************************	(1)		(1)		1.418		<u> </u>	0	47	01/01/2035	1.A
31297P-JS-1	FGLMC A33873 5.000 03/01/35	09/01/2024	PAY DOWN	XXX	712	712	712			('/				712			0	24	03/01/2035	1.A
31297S-ZP-3	FGLMC A37050 5.000 09/01/35	09/01/2024.	PAY DOWN	XXX	1,456	1,456	1,438			18		18		1,456			0	49	09/01/2035	1.A
3128K8-TQ-9		09/01/2024	PAY DOWN.	XXX	83	83	80	80		2		2		83			0	3	11/01/2035	1.A
3128KL -GN - 1	FGLMC A57405 5.500	09/01/2024	PAY DOWN	XXX	216	216	216	216		(1)		(1)		216			٥	8	02/01/2037	1.A
31292H-Q3-1	FGLMC C01374 6.000 .06/01/32 FGLMC C01490 5.500	09/01/2024	PAY DOWN	XXX	154	154	159	158		(4)		(4)		154			0	6	06/01/2032	1.A
31292H-UP-7		09/01/2024	PAY DOWN	XXX	1,122	1,122	1 , 139	1,136		(13)		(13)		1 , 122			0	42	02/01/2033	1.A
31292H-YU-2	09/01/33	09/01/2024	PAY DOWN	XXX	2.450	2.450	2,430	2,433	L	17		L17		2.450	L	1	L	90	09/01/2033	L1.A

Chaur All Lang Tarm Ban	da and Céaal: Cald Dadaama	d as Othersiae Dieseand a	of During the Current Quarter

					Sho	w All I ong-T	erm Bonds a	nd Stock Solo	l Redeemed	or Otherwise	Disposed of	During the C	Current Quart	er						
1	2	3 4	5	6	7	8 8	9	10	i, redecined		Book/Adjusted Ca		Janeni Quare	16	17	18	19	20	21	22
	_	F	1			-			11	12	13	14	15	1						NAIC
		0																		Designation,
		r									Current Year's		<u>_</u> .	Book/				Bond		NAIC Desig.
CUSIP		e		Number of				Prior Year	Unrealized Valuation	Current Year's	Other Than	Total Change in		Adjusted	Foreign	Daalizad Cain	Total Gain	Interest/Stock	Stated	Modifier and SVO
Identi-		g Dispos	a	Shares of				Book/Adjusted	Increase/	(Amortization)/	Temporary Impairment	B./A.C.V.	Exchange Change in	at	Exchange Gain (Loss) on	(Loss) on	(Loss) on	Dividends Received	Contractual Maturity	Administrative
fication	Description	n Date		Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
	FGLMC C01839 5.000								(======)			(,						_		
31292J-BG-		09/01/20	24. PAY DOWN	XXX	1,848	1,848	1,847	1,848		1		ļ1		1,848			0	61	05/01/2034	1.A
31292L-LL-	FGLMC C03931 3.500 7. 05/01/42	09/01/20	24. PAY DOWN	XXX	111,331	111,331	119,176			(7,845)		(7,845)		111,331			0	2.875	05/01/2042	1.A
	FGLMC C63679 6.000		24 I AI DOWN									1(1,040)	·						03/01/2042	
31287P-CQ-		09/01/20	24. PAY DOWN	XXX	37	37	37	37				0		37			0	2	02/01/2032	1.A
31287P-E2-	FGLMC C63753 6.000 5 02/01/32	09/01/20	24. PAY DOWN.	XXX	13	13	13	13				0		13			0	1	02/01/2032	1.A
į	FGLMC C73044 6.000	i i																'		
31288B-LZ-		09/01/20	24. PAY DOWN	XXX	1,522	1,522	1,561	1,554		(31)		(31)		1,522			0	67	11/01/2032	1.A
31288G-3S-	FGLMC C78009 5.500 9 04/01/33	09/01/20	24. PAY DOWN	XXX	75	75	75	75				1		75			0	3	04/01/2033	1.A
į	FGLMC C79490 5.500	i i						i i												
31288J-RK-		09/01/20	24. PAY DOWN	XXX	105	105	111	109		(4)		(4)		105			0	4	05/01/2033	1.A
31283H-S8-	FGLMC G01443 6.500 9. 08/01/32	09/01/20	24. PAY DOWN.	xxx	480	480	497	490		(10)		(10)		480			0	21	08/01/2032	1.A
į	FGLMC G01973 5.000	i i								` ′		1								
3128LX-FN-		09/01/20	24. PAY DOWN	XXX	1,136	1,136	1,089			47	ļ	<b>47</b>	ļ	1 , 136		<del> </del>	0	37	12/01/2035	1.A
3128MJ-AQ-	FGLMC G08014 5.000 3. 10/01/34	09/01/20	24. PAY DOWN	XXX	1,004	1,004	1,004	1,004				0		1,004			0	33	10/01/2034	1.A
	FGLMC G08026 5.000																			
3128MJ-A4-		09/01/20	24. PAY DOWN	XXX	820	820	822	822		(1)		ļ(1)					0	28	12/01/2034	1.A
3128MJ-D4-	FGLMC G08122 5.500 9. 04/01/36	09/01/20	24. PAY DOWN	XXX		863	833			30		30					0	29	04/01/2036	1.A
	FGLMC G08563 4.000																			
3128MJ-TV-	2. 01/01/44 FGLMC G08741 3.000	09/01/20	24. PAY DOWN	XXX	22,678	22,678	23,904			(1,226)		(1,226)		22,678		····	0	604	01/01/2044	1.A
3128MJ-ZF-		09/01/20	24. PAY DOWN	xxx	8, 173	8,173	8,406			(232)		(232)	,	8 , 173			0	163	01/01/2047	1.A
	FGLMC G08771 4.000									, ,										
3128MJ-2D-	1. 07/01/47 FGLMC Q13205 3.000	09/01/20	24. PAY DOWN	XXX	23,552	23,552	24,855			(1,304)		(1,304)		23,552			0	618	07/01/2047	1.A
3132HP-R2-		09/01/20	24. PAY DOWN.	XXX	14,249	14,249	15,542			(1,294)		(1,294)	,	14 , 249			0	289	11/01/2042	1.A
į	FGLMC Q34163 3.500	i i								, , , ,										
3132QQ-TV-		09/01/20		XXX	20,392	20,392				(981)		(981)	}	20,392			0	476	06/01/2045	1.A
	3. FGTW C90859 5.500 PD DOWN 9. FH 2178 PB PAC FIX	09/01/20		XXX	1,839 2,984	1,839	1,891			(51)		(51)		1,839 2,984				66	10/01/2024	1.A
31398E-HW-		09/01/20		XXX	1,474	1,474	1.447	1.449		25		25	'	1,474				49	05/15/2037	1.A
	3. FH 3973B PD PAC FIX	09/01/20	24. PAY DOWN.	XXX	42,128	42,128	41,023			1,105		1,105		42 , 128			0	713	12/15/2026	1.A
	9. FH 4446C PE PAC FIX	09/01/20		XXX	12,179	12,179	13,018			(839)		(839)	)	12,179				251	07/15/2038	1.A
	7. FH 4495A TC FIX	09/01/20		XXX	10,682	10,682	10,515	4,663		135		135		10,682			0	177	07/15/2030	1.A
313/F1-AK-	4. FH 4691A HA FIX. FH 4990D KL PAC ACCDIRECT	09/01/20	24. PAY DOWN	XXX	17,930	17,930	15,896			2,034		2,034		17,930		····	D	158	06/15/2040	1.A
3137FU-S2-	1. FIX.	09/01/20	24. PAY DOWN.	XXX	6,859	6,859	6,977			(118)		(118)		6,859			0	91	06/25/2050	1.A
3137FX-BT-	4. FH 5018L LJ FIX	09/01/20	24. PAY DOWN	XXX	6,876	6,876	6,872	ļ		4	ļ	4		6,876		ļ]	0	58	10/25/2040	1.A
3137FF-UW-	5. FH 5081L HE FIX	09/01/20	24. PAY DOWN	XXX	21,010	21,010	21,243			(233)	ļ	(233)		21,010		<b> </b>	0	140	01/15/2044	1.A
3137H0-XG-	FH 5115N KC PAC ACCDIRECT 8. FIX.	09/01/20	24 PAY DOWN	XXX	4.820	4.820	4.784			36	1	36		4.820			0	32	12/25/2050	1.A
	3. FH 5131G TG FIX	09/01/20		XXX	13,398	13,398	13,390			8		8		13,398			0	88	04/25/2049	1.A
2427112 27	FH 5155B MJ PAC ACCDIRECT			VVV													•			
3137H3-6Y-	3. FIX	09/01/20		XXXXXX	12,406 161,961	12,406	12,353 158,665				·		ļ	12,406 161,961		<del> </del>	0	82	10/25/2051 04/25/2025	1.A1.A
	6. FH K053 A1 FIX	08/01/20		XXXXXX	79,574		81,164	36,962						79,574		†	 n	1,348	04/25/2025	1.A
	9. FH K1504 A1 FIX	09/01/20		XXX	27,760	27,760	28,313	, 302		(554)		(554)		27,760			0	588	11/25/2028	1.A
3137FH-Q2-	2. FH KC02 A2 FIX	09/01/20	24. PAY DOWN	XXX	39,792	39,792	43,075	40,853		(1,060)		(1,060)		39,792			0	1,018	07/25/2025	1.A
	4. FH S287A A4 FIX	09/01/20	24. PAY DOWN	XXX	4,342	4,342	4,280			62		62		4,342			0	44	10/15/2027	1.A
3132WW-VN-	9. FHWA WA3120 3.000 04/01/34. FLORIDA HOMELOAN	09/01/20	24. PAY DOWN	XXX	5,086	5,086	4,441			645	ļ	645		5,086			0	76	04/01/2034	1.A
34074M-K8-		07/01/20	24. CALLED AT 100	XXX	10.000	10.000	10,000	10,000		1	1	I 0	L	10.000			0	538	01/01/2034	1.A FE
	FLORIDA HOMELOAN	i i					1	i i		1	I	T		·						
34074M-S2-	8. CORPORATION	07/01/20	24. CALLED AT 100	XXX	5,000	5,000	5,000	5,000		+	<del> </del>	ļ0	ļ	5,000		<del> </del>	0	235	07/01/2033	1.A FE
34074M-S4-		07/01/20	24. CALLED AT 100.	XXX	5,000	5,000	5,000			1	1	l		5.000			0	238	07/01/2034	1.A FE
	7. FN 0314G AT PAC FIX	09/01/20		XXX	493	493	495			(2)		[2]		493			0	13	03/25/2033	1.A
31392J-W9-	6. FN 0321G OG PAC FIX	09/01/20	24. PAY DOWN	XXX	486	486	487			(1)		ļ(1)		486			0	13	01/25/2033	1.A
31393E-AE-	FN 0374A PJ TAC ACCDIRECT	09/01/20	24. PAY DOWN.	XXX	2,022	2,022	1,941	1,969		52	[	52		2,022			0	44	08/25/2033	1.A
	3. FN 0525C ZH SEQ Z FIX		24. PAY DOWN	XXX	19,558		19.638				ļ	(79)	·	19.558		†	 0	571	06/25/2035	1.A

Show All Long-Term Bonds and Stock Sold. Redeemed or Otherwise Dispos	sed of During the Current Quarter

					Sho	T-pgo I IIA w	arm Ronde a	nd Stock Sold	L Padaamad			During the C	Current Quarte	ar.						
1	2	3 4	5	6	7	R All Long-1	o o	10	i, Redeemed		ook/Adjusted Ca		Juli elli Qualte	16	17	18	19	20	21	22
'		ř			, '			'0	11	12	13	14	15	10	17	10	15	20	21	NAIC
		0																		Designation,
		r									Current Year's		1	Book/				Bond		NAIC Desig.
OLIGID		e		Ni				Dei V	Unrealized	0	Other Than	Total Change		Adjusted	Foreign	D. die d Oeie	T-4-1 O-1-	Interest/Stock	Stated	Modifier and
CUSIP Identi-		g Disposal		Number of Shares of				Prior Year Book/Adjusted	Valuation Increase/	Current Year's (Amortization)/	Temporary Impairment	in B./A.C.V.	Exchange Change in	Carrying Value at	(Loss) on	Realized Gain (Loss) on	Total Gain (Loss) on	Dividends Received	Contractual Maturity	SVO Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
31397N-UJ-2		09/01/2024.	PAY DOWN.	XXX	10,868	10,868	12,311		(======,	(1,443)		(1,443)		10,868			0	323	10/25/2036	1.A
3136A8-EY-2	FN 1293C UA SEQ FIX	09/01/2024	PAY DOWN	XXX	8,276	8,276	8,218			57		57		8,276			0	82	07/25/2027	1.A
3136AB-ZW-6.	FN 131C DC FIX	09/01/2024.	PAY DOWN		3,405	3,405	3,419			(13)		(13)	)	3,405		ļ	0	46	02/25/2033	1.A
3136AD-LC-1.	FN 1329D JA PAC ACCDIRECT	09/01/2024.	PAY DOWN	XXX	7,441	7,441	7,076			365		365		7 ,441			0	178	01/25/2043	1 Δ
	FN 1372G NA PAC FIX	09/01/2024	PAY DOWN.	XXX	4,106	4,106	4,150			(44)		(44)		4,106			0	69	08/25/2042	1.A
3136AK - 2F - 9	FN 14M11B 2A VARI	09/01/2024	PAY DOWN	XXX	608	608	653			(45)		(45)		608			0	22	08/25/2026	1.A
3136AW-YJ-0		09/01/2024	PAY DOWN	XXX	17 , 125	17 , 125	16,619			506		506		17 , 125			0	351	05/25/2053	1.A
	FN 2079M JA SPECIAL FIX	09/01/2024.			9,238	9,238	8,060			1,178		1,178		9,238			0	92	11/25/2050	1.A
	FNCI BA6574 3.000 01/01/31. FNCI BM3057 3.000 09/01/30	09/01/2024.		XXXXXX	5,000 17,507	5,000 17,507	5,167 18.032			(167)		(167)	\	5,000 5,507			U	99	01/01/2031	1.A
	FNC1 BM3547 3.500 11/01/31.	09/01/2024	PAY DOWN	XXX	36,270	36,270	37,063			(793)		(793)		36,270			 0	845	11/01/2031	1.A
	FNC1 FM2743 3.000 02/01/34.	09/01/2024.	PAY DOWN	XXX		16,574	17,444			(870)		(870)		16,574			0	332	02/01/2034	1.A
	FNCI FS1492 3.000 11/01/33.	09/01/2024.		XXX	30,006	30,006	28,796			1,210		1,210		30,006			0	603	11/01/2033	1.A
	FNCI SB0308 2.500 01/01/35.	09/01/2024.		XXX	21,534	21,534	22,977			(1,443)		(1,443)		21,534			0	355	01/01/2035	1.A
	. FNCI SB8068 1.500 10/01/35.	09/01/2024.	PAY DOWN		16,982	16,982	17,295			(313)		(313)		16,982			0	169	10/01/2035	1.A
313/1K-BR-1. 31371K-GB-1.	FNCL 253948 6.000 09/01/31. FNCL 254094 5.500 11/01/31.	09/01/2024.	PAY DOWN	XXX			742	613		10		10		752 614			D	30	09/01/2031	1.A
	FNCL 254869 5.500 09/01/33.	09/01/2024		XXX	2,435	2,435	2,438			(3)		(3)		2,435				88	09/01/2033	1.A
	FNCL 256514 6.000 12/01/36.	09/01/2024		XXX	281	281	277	277		3		3	·	281			0	12	12/01/2036	1.A
31371N-EW-1.		09/01/2024.	PAY DOWN	XXX	238	238	236	236		2		2		238			0	10	06/01/2037	1.A
	FNCL 578569 5.500 04/01/31	09/01/2024.		XXX	512	512	511	512						512			0	19	04/01/2031	1.A
	FNCL 580142 5.500 07/01/31.	09/01/2024		XXX	222	222	220	220		1		1		222		ļ	0	8	07/01/2031	1.A
	FNCL 649205 6.500 07/01/32	09/01/2024.	PAY DOWN.	XXX	155	155	163	158		(3)		(3)	}	155		<del> </del>	0		07/01/2032	1.A
	FNCL 649487 6.500 08/01/32. FNCL 653658 6.500 08/01/32.	09/01/2024.	PAY DOWN.	XXX	1,256 635	1,256 635	1,301	1,289 658		(33)		(33)		1,256 635		·····		54	08/01/2032	1.A1.A
31391S-TF-7	FNCL 675650 6.000 02/01/33	09/01/2024	PAY DOWN.	XXX	1,144	1,144	1,196	1,184		(40)		(40)		1.144			0	46	02/01/2033	1.A
31391S-U7-3.		09/01/2024	PAY DOWN.	XXX	3,698	3.698	3.852	3,824		(125)		(125)		3.698			0	148	03/01/2033	1.A
31391U-W6-8.	FNCL 677569 6.000 02/01/33.	09/01/2024.	PAY DOWN.	XXX	5	5	5	5						5		ļ	0		02/01/2033	1.A
	FNCL 683211 5.500 02/01/33.	09/01/2024.	PAY DOWN	XXX	4,441	4,441	4,561	4,487		(47)		(47)		4,441			0	155	02/01/2033	1.A
	FNCL 687933 6.000 02/01/33.	09/01/2024.	PAY DOWN.	XXX	1,905	1,905	1,978	1,962		(57)		(57)	!	1,905			0	76	02/01/2033	1.A
	FNCL 696911 5.500 04/01/33. FNCL 704062 5.500 05/01/33.	09/01/2024.	PAY DOWN	XXX	47 42	47	48	48		(1)		(1)		47 42			U	2	04/01/2033	1.A 1.A
	FNCL 709201 5.500 07/01/33.	09/01/2024.		XXX	116	116	115	115		( '/		0	'	116				4	07/01/2033	1.A
	FNCL 709303 5.000 07/01/33.	09/01/2024.		XXX			681	676		(16)		(16)		660			0	22	07/01/2033	1.A
	FNCL 711503 5.500 06/01/33	09/01/2024		XXX	47	47	47	47				0		47			0	2	06/01/2033	1.A
	FNCL 711547 5.500 06/01/33.	09/01/2024	PAY DOWN	XXX	713	713	744	740		(26)		(26)		713		<b></b>	0	26	06/01/2033	1.A
	FNCL 711736 5.500 06/01/33.	09/01/2024	PAY DOWN.	XXX	85	85	85	85		(0)		0		85		<del> </del>	0	3	06/01/2033	1.A
31401N-GK-4	FNCL 713108 5.500 06/01/33. FNCL 722512 5.500 07/01/33.	09/01/2024.	PAY DOWN	XXXXX	473 167	473 167	475 166	474		(2)		(2)	<sup>1</sup>	473 167			U	10	06/01/2033	1.A1.A
	FNCL 725591 5.000 07/01/34	09/01/2024	PAY DOWN	XXX	1,547	1,547	1,560	1,558		(11)		(11)		1,547			 0	51	07/01/2033	1.A
	FNCL 728733 5.000 07/01/33.	09/01/2024	PAY DOWN	XXX		55	56	55		(1)		(1)		55			0	2	07/01/2033	1.A
	FNCL 728859 5.500 07/01/33.	09/01/2024.	PAY DOWN.	XXX	71	71	71	71						71			0	3	07/01/2033	1.A
31402H-N8-0.		09/01/2024.	PAY DOWN	XXX	1,277	1,277	1,290	1,286		(9)		(9)		1,277			0	43	07/01/2033	1.A
	FNCL 729538 6.000 07/01/33.	09/01/2024.	PAY DOWN		139	139	142	141		(2)		(2)	)	139			0	5	07/01/2033	1.A
	FNCL 735230 5.500 02/01/35.	09/01/2024.	PAY DOWN	XXX		689	685	686		44		44		689 500				25	02/01/2035	1.A
	FNCL 745418 5.500 04/01/36. FNCL 747378 5.000 10/01/33.	09/01/2024.		XXX	1,112	1,112	1.104	1.106						1,112				3/1	04/01/2036	1.A 1.A
	FNCL 759592 5.500 02/01/34	09/01/2024	PAY DOWN.	XXX	645	645	660	658		(13)		(13)		645			0	24	02/01/2034	1.A
	FNCL 770415 5.000 04/01/34.	09/01/2024	PAY DOWN	XXX	354	354	359	358		(4)		(4)		354			0	12	04/01/2034	1.A
	FNCL 777050 5.000 04/01/34.	09/01/2024.	PAY DOWN		19	19	19	19		ļ		0		19		ļl	0	1	04/01/2034	1.A
	FNCL 780061 5.000 05/01/34.	09/01/2024	PAY DOWN.	XXX	253	253	251	251		2		ļ2		253		<del> </del>	ō	8	05/01/2034	1.A
	FNCL 781126 5.000 05/01/34	09/01/2024	PAY DOWN.	XXX	443	443	432	····		12		12		443		<del> </del>	0	15	05/01/2034	1.A
31404X-T8-7	FNCL 781875 5.500 07/01/34. FNCL 804787 5.500 01/01/35.	09/01/2024.		XXXXXX	3,799 513	3,799 513	3,863	521		(64)		(64)		3,799 513		<del> </del>		126	07/01/2034	1.A 1.A
31406E-DM-3		09/01/2024.		XXX		781	799			(11)		(11)	<u> </u>	781		†····	 0	29	01/01/2035	1.A
	FNCL 815082 5.500 05/01/35.	09/01/2024	PAY DOWN.	XXX	121	121	123	122		(1)		(1)		121			0	4	05/01/2035	1.A
	FNCL 824427 5.500 05/01/35.	09/01/2024.		XXX	1,643	1,643	1,658			(15)		(15)		1,643			0	60	05/01/2035	1.A
	FNCL 826585 5.000 08/01/35.	09/01/2024	PAY DOWN	XXX	329	329	318	319		10		10		329			0	11	08/01/2035	1.A
31407E-UR-2	FNCL 828692 6.000 07/01/35, .	09/01/2024.	PAY DOWN	XXX	886	886	906			(20)		(20)	L	886		1	0	35	07/01/2035	1.A

Show All Long-Torm	n Ronds and Stock Sold Rada	amad ar Otharwica Dienacad	of During the Current Quarter

					Show	All Long T	orm Bonde a	nd Stock Solo	_	or Othorwise		During the C	Current Quart	`r						
1	2	3 1	5	6	7	All Lulig-1	o a	10	i, Redeemed		Book/Adjusted Ca		Juli elli Quali	16	17	18	19	20	21	22
		ř			· '	U		10	11	12	13	14	15	10	"		15	20	-	NAIC
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		r									Current Year's			Book/				Bond		NAIC Desig.
OLIOID.		e		I				p. v	Unrealized		Other Than	Total Change		Adjusted	Foreign		T	Interest/Stock	Stated	Modifier and
CUSIP Identi-		g Disposal		Number of Shares of				Prior Year Book/Adjusted	Valuation Increase/	Current Year's (Amortization)/	Temporary Impairment	in B./A.C.V.	Exchange Change in	Carrying Value	(Loss) on	Realized Gain (Loss) on	Total Gain (Loss) on	Dividends Received	Contractual Maturity	SVO Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
31407N-2C-6	FNCL 836071 5.000 10/01/35.	09/01/2024.	PAY DOWN.	XXX	453	453	438	439	(======,	14		14		453			0	16	10/01/2035	1.A
31407Y -RS - 0	FNCL 844797 4.500 10/01/35.	09/01/2024	PAY DOWN.	XXX	1,120	1 , 120	1,059	1,065		55		55		1,120		ļ	0	35	10/01/2035	1.A
31408A - TC - 4.	FNCL 845747 5.000 10/01/35.	09/01/2024.		XXX	363	363	351	352		11		11		363		<del> </del>	0	12	10/01/2035	1.A
	FNCL 849299 5.500 01/01/36.	09/01/2024		XXX	665	665	655	147		10		10		665		<del> </del>	0	24	01/01/2036	1.A
	FNCL 850884 5.000 12/01/35. FNCL 852512 5.000 01/01/36.	09/01/2024		XXX_	477 703	477 703	452 657			25 45		45		477 703		<del> </del>	U	22	12/01/2035	1.A
	FNCL 870614 5.000 06/01/36.	09/01/2024		XXX	369	369	361	362		7		7		369		†	0	12	06/01/2036	1.A
	FNCL 890514 4.000 12/01/42.	09/01/2024.		XXX	15,682	15,682	16,341			(659)		(659)					0	437	12/01/2042	1.A
31411D-S7-5.	FNCL 905142 5.500 02/01/37.	09/01/2024.	PAY DOWN	XXX	680	680	682	682		(1)		(1)		680		ļļ	0	25	02/01/2037	1.A
	. FNCL 936523 5.500 07/01/37.	09/01/2024.		XXX	2,410	2,410	2,381			28		28		2,410		<b></b>	0	86	07/01/2037	1.A
31412X-LJ-1	FNCL 937829 6.000 06/01/37.	09/01/2024.		XXXXXX	1,114	1,114	1,102	413		12		12		1 , 114 418		<del> </del>	0	49	06/01/2037	1.A
	FNCL 939957 6.000 06/01/37. FNCL 944020 6.000 08/01/37.	09/01/2024		XXX	11,308	11,308	11,251	413		57				11,308		†·····	رر ۱	404	08/01/2037	1.A 1.A
	FNCL AB4229 3.500 01/01/42.	09/01/2024.		XXX	13.085	13,085	13,978			(893)		(893)		13,085			0	306	01/01/2042	1.A
	FNCL AB6297 2.500 09/01/42.	09/01/2024.		XXX	4,097	4,097	4,257			(160)		(160)		4,097			0	68	09/01/2042	1.A
	FNCL AB8569 3.000 02/01/43.	09/01/2024.		XXX	11 , 145	11 , 145	11,441			(296)		(296)		11,145		<b> </b>	0	223	02/01/2043	1.A
	. FNCL AB8899 3.000 04/01/43.	09/01/2024.			64,715	64,715	63,830							64,715		<b></b>	0	1,328	04/01/2043	1.A
	FNCL AB9461 3.000 05/01/43. FNCL AP0308 3.500 07/01/42.	09/01/2024		XXX_	2,568 98,420	2,568 98,420	2,641	103,639		(73)		(73)		2,568 98,420		<del> </del>		53	05/01/2043	1.A 1.A
	FNCL AP1409 3.500 07/01/42.	09/01/2024		XXX	2,231	2,231	2,386	103,039		(154)		(154)		2,231		†	۷	52	08/01/2042	1.A
	FNCL AS1042 4.000 11/01/43.	09/01/2024		XXX	35,507	35,507	37,314			(1,807)		(1,807)		35,507			0	971	11/01/2043	1.A
3138WF-LC-8.	FNCL AS5722 3.500 09/01/45.	09/01/2024.	PAY DOWN.	XXX	3,314	3,314	3,536	3,536		(221)		(221)		3,314		ļ	0	77	09/01/2045	1.A
	FNCL AS7017 3.500 04/01/46.	09/01/2024	PAY DOWN	XXX	2,340	2,340	2,470			(129)		(129)		2,340		ļ	0	55	04/01/2046	1.A
	FNCL AS8359 3.000 11/01/46.	09/01/2024.		XXX	6,911	6,911	7,294			(383)		(383)		6,911		ł	0	136	11/01/2046	1.A
	FNCL AU7279 4.000 10/01/43. FNCL AY4198 3.500 05/01/45.	09/01/2024.		XXXXXX	23,238	23,238	25,427	17,268		(2,123)		(2, 123)		23,238		<del> </del>	0	621	10/01/2043	1.A
	FNCL BE0277 3.500 05/01/45.	09/01/2024.		XXX	4.193	4.193	4.493			(596)		(300)		4.193		†		98	10/01/2045	1.A
3140FK-NP-1		09/01/2024.		XXX	6,286	6,286	6,521			(236)		(236)		6,286		1	0	126	09/01/2046	1.A
3140FQ-S7-3.		09/01/2024.		XXX	23,363	23,363	23,990			(628)		(628)		23,363		I	0	546	11/01/2046	1.A
3140H1-VN-7.		09/01/2024.		XXX	5,004	5,004	5,380			(376)		(376)		5,004		ļ	0	121	03/01/2048	1.A
	. FNCL BJ9169 4.000 05/01/48.	09/01/2024.		XXX	4,319	4,319	4,536			(217)		(217)		4,319		<del> </del>	0	114	05/01/2048	1.A
	FNCL BK2194 3.000 03/01/50. FNCL B01338 3.000 08/01/49.	09/01/2024.		XXXXXX	9,392 5.398	9,392 5.398	9,451 5,546			(59)		(59)		9,392 5,398		<del> </del>		176 96	03/01/2050	1.A
	FNCL B06225 3.000 06/01/49.	09/01/2024		XXX	2,329		2,382			(52)		(52)		2,329		†		45	12/01/2049	1.A
	FNCL B07517 3.000 01/01/50.	09/01/2024		XXX	1,903	1,903	2,006			(103)		(103)		1,903		1	0	38	01/01/2050	1.A
3140KE-HY-7		09/01/2024	PAY DOWN.	XXX	15,016	15,016	15,792			(777)		(777)		15,016			0	319	08/01/2050	1.A
3140LQ-AJ-9		09/01/2024.	PAY DOWN	XXX	19,536	19,536	20,284			(748)		(748)		19,536		ļ	0	317	06/01/2051	1.A
	FNCL CA0770 3.500 11/01/47.	09/01/2024.		XXX	4,883	4,883	5,201			(318)		(318)		4,883		<b></b>	0	116	11/01/2047	1.A
	FNCL CA2375 4.000 09/01/48. FNCL CA4372 4.500 10/01/49.	09/01/2024.		XXXXXX	2,195 2,175	2, 195 2, 175	2,309	2,345		(114)	····	(114)		2,195 2,175		<del> </del>	0	55	09/01/2048	1.A 1.A
	FNCL CA4372 4.500 10/01/49.	09/01/2024.		XXX	2,175		1,216	∠,343		(47)		(47)		1,168		† <del> </del>		27	10/01/2049	1.A
	FNCL CA4792 3.000 12/01/49.	09/01/2024		XXX	7,672	7,672	8,152	2,944		(480)		(480)		7,672		I	0	160	12/01/2049	1.A
3140QD-VW-1.	FNCL CA6028 2.500 06/01/50.	09/01/2024.	PAY DOWN	xxx	32,188	32,188	26,872			5,316		5,316		32,188		ļ	٥	527	06/01/2050	1.A
	FNCL CA6404 2.500 07/01/50.	09/01/2024.		XXX	17 , 164	17 , 164	18,038			(874)		(874)	ļ	17 , 164		<del> </del>	0	291	07/01/2050	1.A
	FNCL CA6422 3.000 07/01/50.	09/01/2024.		XXX	22,000	22,000	23,442	8,707		(1,442)	ļ	(1,442)	ļ	22,000		<del> </del>	ō	435	07/01/2050	1.A
	FNCL CA6601 2.500 08/01/50. FNCL CA6799 2.000 08/01/50.	09/01/2024.		XXX	20,686 9.976	20,686	21,732	8,053		(1,027)	·	(1,027)	J	20,686		<del> </del>	0	342	08/01/2050	1.A 1 A
	FNCL CA7227 2.500 10/01/50.	09/01/2024.		XXX	9,976	9,976	13,489			(426)	·	(426)				† <del>-</del>		214	08/01/2050	
	FNCL CA7605 3.000 11/01/50.	09/01/2024	PAY DOWN.	XXX	7,179	7,179	6,212	2,226		960				7 , 179		1	0	139	11/01/2050	1.A
3140QF - 4G - 1	FNCL CA8022 2.500 12/01/50.	09/01/2024	PAY DOWN.	XXX	26,064	26,064	27,437	10,211		(1,334)		(1,334)		26,064			0	428	12/01/2050	1.A
	FNCL CA8045 2.500 12/01/50.	09/01/2024.		XXX	19,725	19,725	20,788	7,730		(1,027)		(1,027)		19,725		ļļ	0	331	12/01/2050	1.A
	FNCL CB0193 3.000 04/01/51.	09/01/2024.		XXX	5,634	5,634	5,983	5,957		(323)		(323)		5,634		<del> </del>	0	118	04/01/2051	1.A
31400K - NQ - 7_		09/01/2024		XXX	7,474 13,494	7 , 474	6,601	ļ		872	·	872		7,474 13,494		<del> </del>	0	149	05/01/2051	1.A
	FNCL CB3292 2.500 04/01/52. FNCL CB6328 6.000 05/01/53.	09/01/2024.		XXX	25.081	25,081	12,711				ļ					†			04/01/2052	1.A
	FNCL CB6748 5.500 07/01/53	09/01/2024		XXX	64,832	64.832	64,244	21,417		585				64,832		1	n	2.507	07/01/2053	1.A
	FNCL FM1496 3.500 09/01/49.	09/01/2024.		XXX	3,216	3,216	3,405			(189)		(189)		3,216		I	0	75	09/01/2049	1.A
3140X6-AQ-4	FNCL FM2714 3.000 03/01/50.	09/01/2024.	PAY DOWN	XXX	21,714	21,714	23,173			(1,459)		(1,459)		21,714		ļ	0	442	03/01/2050	1.A
	FNCL FM3599 3.000 12/01/47.			XXX	7,014	7,014	7,410			(397)		(397)		7,014		ļļ	0	142	12/01/2047	1.A
I 21/I∩V0 D∩ 2	FNCL FM/QQ/ 2 000 12/01/50	00/01/2024	PAV DOWN	YYY	57 565	57 565	50 703			(2.228)	1	(2.228)	1	57 565		1	0	772	12/01/2050	1 Δ

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					SI	now All Long-T	erm Bonds a	nd Stock Solo	d, Redeemed	or Otherwise	Disposed of	During the C	urrent Quarte	er						
1	2	3 4	5	6	7	8	9	10		Change in B	ook/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F							11	12	13	14	15	1						NAIC
		0																		Designation,
		r									Current Year's			Book/				Bond		NAIC Desig.
		е							Unrealized		Other Than	Total Change	Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	Modifier and
CUSIP		i l		Number of				Prior Year	Valuation	Current Year's	Temporary	l in	Exchange	Carrying Value	Exchange Gain	Realized Gain	Total Gain	Dividends	Contractual	svo
Identi-		g Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideratio	n Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
3140X8-3G-0	FNCL FM5298 3.500 10/01/50.	09/01/2024	PAY DOWN	XXX	12,97		13,733	13,733	(======)	(762)		(762)		12,971			0	318	10/01/2050	1.A
3140XG-FY-0	FNCL FS1082 2.500 03/01/52	09/01/2024	PAY DOWN	XXX	23.51		20,527			2.987		2,987		23,514			0	390	03/01/2052	1.A
	FNCL FS2995 5.500 10/01/52.	09/01/2024	PAY DOWN.	XXX			36,778			(374)		(374)		36,397			0	1.390	10/01/2052	1.A
	FNCL FS3220 5.500 11/01/52	09/01/2024	PAY DOWN	XXX	43,01		43,065	23,532		(45)		(45)		43,018			0	1.554	11/01/2052	1.A
	FNCL FS3239 3.500 08/01/50	09/01/2024	PAY DOWN	XXX	79,51		73,490	26,255		6,010		6,010		79,515			0	1,892	08/01/2050	1.A
3140XM-DX-1	FNCL FS5517 6.000 07/01/53	09/01/2024	PAY DOWN	XXX	20,31		20,420	20,200		(105)		(105)		20,315			0	510	07/01/2053	1.A
	FNCL FS7082 3.500 09/01/52	09/01/2024	PAY DOWN	XXX	31,60		27,812			3,793		3.793		31,605			0	230	09/01/2052	1.A
3140XP-GE-3	FNCL FS7396 6.000 03/01/54.	08/29/2024.	VARIOUS	XXX	4.578.42		4,526,327			(4,758)		(4.758)		4,521,569		56.859	56,859	130.966	03/01/2054	1.A
3140XP-GF-0	FNCL FS7397 6.000 03/01/54.	09/01/2024	PAY DOWN.	XXX	38.25		39.107			(855)		(855)					000,000,000	1,109	03/01/2054	1.A
	FNCL FS7404 3.500 01/01/48.	09/01/2024	PAY DOWN.	XXX	.5.52		5,217			305		305		5.523			٥	16	01/01/2048	1.A
	FNCL MA2896 3.500 02/01/47.	09/01/2024		XXX	6,35		6,640			(283)		(283)		6,357			Ω	149	02/01/2047	1.A
31418D-FS-6		09/01/2024	PAY DOWN.	XXX	1,25		1,315			(58)		(263)		1,257		†	٠	35	09/01/2047	1.A
31418D-GK-2		09/01/2024	PAY DOWN.	XXX	1,00		1,014			(7)		(36)		1,008				17	10/01/2049	1.A
31418D-GL-0		09/01/2024	PAY DOWN.	XXX			2,097			(44)		(44)		2.053		†		41	10/01/2049	1.A
31418D-HK-1.				XXX						(70)				1.748		·····		29		1.A
	FNCL MA3833 2.500 11/01/49.	09/01/2024	PAY DOWN	XXXXXX			1,818			(30)		(70)				t		29	11/01/2049	
	FNCL MA3851 4.500 11/01/49 FNCL MA3902 2.500 01/01/50	09/01/2024		XXXXXX						(30)		(30)				<del> </del> <del> </del>		14	11/01/2049	1.A1.A
		09/01/2024		XXX						(42)		(42)						10 41		
	FNCL MA3960 3.000 03/01/50.	09/01/2024	PAY DOWN	XXX			2,066			(93)		, ,		2,024				41	03/01/2050	1.A
	FNCL MA4047 2.000 06/01/50.	09/01/2024	PAY DOWN		5,30		5,399					(93)		5,306				404	06/01/2050	1.A
	FNCL MA4077 2.000 07/01/50.	09/01/2024	PAY DOWN.	XXX	7,56		7,729			(161)		(161)		7,568		·····		101	07/01/2050	1.A
31418D - RW - 4.		09/01/2024	PAY DOWN	XXX	11,35		11,695			(339)		(339)		11,356			n	152	08/01/2050	1.A
31418D - 2M - 3.	FNCL MA4379 2.500 07/01/51.	09/01/2024	PAY DOWN	XXX	32,20		33,301			(1,099)		(1,099)		32,202			0	536	07/01/2051	1.A
31418D - 2N - 1	FNCL MA4380 3.000 07/01/51.	09/01/2024	PAY DOWN.	XXX	11,84		12,451			(607)		(607)		11,843			0	237	07/01/2051	1.A
31418D - 3G - 5	FNCL MA4398 2.000 08/01/51.	09/01/2024	PAY DOWN.	XXX	10,02		8,205			1,824		1,824		10,029			0	133	08/01/2051	1.A
	FNCL MA4626 4.000 06/01/52.	09/01/2024	PAY DOWN	XXX	36,37		36,060			311		311		36,371			0	966	06/01/2052	1.A
	FNCL MA4644 4.000 05/01/52.	09/01/2024		XXX	54,85		54,652	7,889		195		195		54,850			0	1,474	05/01/2052	1.A
	FNCL MA4737 5.000 08/01/52.	09/01/2024	PAY DOWN	XXX	43,73		42,375	42,445		1,287		1,287		43,731			0	1,449	08/01/2052	1.A
3133AM-EP-7.	FNCL QC2842 2.500 06/01/51.	09/01/2024		XXX	42,44		43,988			(1,548)		(1,548)		42,440			0	723	06/01/2051	1.A
3133BV -5M - 3,	FNCL QF8052 5.500 02/01/53.	09/01/2024	PAY DOWN	XXX	4, 12		4,112			15		15		4,127			0	152	02/01/2053	1.A
3133KJ-VV-1.	FNCL RA3328 2.000 08/01/50.	09/01/2024		XXX	6,86		7 , 155			(290)		(290)		6,865			0	89	08/01/2050	1.A
	FNCL RA3605 2.500 10/01/50.	09/01/2024		XXX	9,31		9,812	9,782		(467)		(467)		9,315			0	155	10/01/2050	1.A
	FNCL RA4258 1.500 12/01/50.	09/01/2024	PAY DOWN	XXX	54,68		55,208			(523)		(523)		54,685			0	556	12/01/2050	1.A
	FNCL RA7557 4.500 06/01/52.	09/01/2024	PAY DOWN	XXX	44 , 16		44,788	9,738		(607)		(607)		44 , 167			0	1,307	06/01/2052	1.A
	FNCL SD0612 2.500 11/01/50.	09/01/2024		XXX	79,50			23,913		12,735		12,735		79,509			0	1,313	11/01/2050	1.A
	FNCL SD0666 2.500 08/01/51.	09/01/2024	PAY DOWN	XXX	5,40		5,547			(144)		(144)		5,402			0	87	08/01/2051	1.A
	FNCL SD1686 5.500 09/01/52.	09/01/2024	PAY DOWN	XXX	58,79		58,350	16,605		434		434		58,791			0	2,085	09/01/2052	1.A
3132DP-BW-7.	FNCL SD1853 5.500 11/01/52.	09/01/2024	PAY DOWN	XXX	11,20		11,306	5,952		(97)		(97)		11,207			0	422	11/01/2052	1.A
	FNCL SD2670 3.500 06/01/52.	09/01/2024	PAY DOWN	XXX	11,08		10,427					660		11,087			0	258	06/01/2052	1.A
	FNCL SD2766 6.000 04/01/53.	09/01/2024	PAY DOWN	XXX	107 ,43		108,958	44,832		(1,515)		(1,515)		107,430			0	3,989	04/01/2053	1.A
	FNCL SD3009 5.500 06/01/53.	09/01/2024		XXX	5,28		5,260			19		19		5,280			0	109	06/01/2053	1.A
	FNCL SD3130 5.500 06/01/53.	09/01/2024	PAY DOWN	XXX	70,22		69,334	28,500						70,229			0	2,643	06/01/2053	1.A
3132DQ-W3-6.		09/01/2024	PAY DOWN	XXX	109,51		106,178	35,412		3,317		3,317	ļ	109,514			0	3,622	07/01/2053	1.A
	FNCL SD3495 5.000 07/01/53.	09/01/2024		XXX	26,04		25,286						ļ	26,047			0	917	07/01/2053	1.A
	FNCL SD3571 6.000 08/01/53.	09/01/2024		XXX			48,098			185		185		48,283			0	1,719	08/01/2053	1.A
	FNCL SD3636 6.000 08/01/53.	09/01/2024	PAY DOWN	XXX	12,62	012,620	12,803	ļ		(183)		(183)	ļ	12,620		ļ <u>.</u>	0	338	08/01/2053	1.A
	FNCL SD4083 6.000 11/01/53.	09/01/2024	PAY DOWN	XXX	24,43	224,432	24,234	8,723		198		198	ļ	24,432			0	944	11/01/2053	1.A
3132E0-UL-4.	FNCL SD4187 6.000 11/01/53.	09/01/2024	PAY DOWN	XXX	109,05	1109,051	108,288	38,824						109,051			0	4,510	11/01/2053	1.A
3132DS-H9-6	FNCL SD4756 6.000 02/01/54.	09/01/2024	PAY DOWN	XXX	37,78	2	37,995			(213)		(213)		37,782			0	605	02/01/2054	1.A
3132DS-2L-5	FNCL SD5279 3.000 08/01/52.	09/01/2024.	PAY DOWN	XXX	8,31	6	7,121			1,195		1,195		8,316			0	41	08/01/2052	1.A
3132DT-CS-7	FNCL SD5481 5.500 06/01/54	09/01/2024	PAY DOWN	XXX	173,52		171,543	<u> </u>		1,979		1,979	<u> </u>	173,522			0	1,845	06/01/2054	1.A
3132DT-GJ-3	FNCL SD5601 5.500 06/01/54.	09/01/2024.	PAY DOWN	XXX	26,02		26,462	[		(439)		(439)		26,023		<u> </u>	0	119	06/01/2054	1.A
3132DV-LP-8	FNCL SD7534 2.500 02/01/51.	09/01/2024.	PAY DOWN.	XXX	13,82		14,074			(252)		(252)		13,823		<u> </u>	0	231	02/01/2051	1.A
	FNCL SD8092 3.000 09/01/50	09/01/2024	PAY DOWN	XXX	5,83		6,123	6,123		(291)		(291)		5,832			0	115	09/01/2050	1.A
3132DW-BJ-1	FNCL SD8141 2.500 04/01/51.	09/01/2024	PAY DOWN	XXX	39,41		40,705	, ,20		(1,292)		(1,292)		39,413			n	648	04/01/2051	1.A
	FNCL ZS4713 3.500 04/01/47.	09/01/2024	PAY DOWN	XXX	2.84		3.014	3.014		(171)		(171)		2.843			0	67	04/01/2047	1.A
	FNCL ZS4771 3.500 06/01/48.	09/01/2024.	PAY DOWN.	XXX	4,31		4.475			(160)		(160)		4,315			 n	99	06/01/2048	1.A
	FNCL ZT0529 3.000 10/01/46.	09/01/2024.	PAY DOWN.	XXX			11,535			(907)		(907)					رر ۱	213	10/01/2046	1.A
	FNCT 255627 5.000 02/01/25.	09/01/2024		XXX			314	311		1		1				1	۵	10	02/01/2025	1.A
	FNCT 255628 5.500 02/01/25.	09/01/2024		XXX	35		366	358		/4\		/1\					۸	13	02/01/2025	1.A
	FNCT 255667 5.000 03/01/25			XXX	94		948	945		T(1)		†( ˈ/)		945		1	υ	31	03/01/2025	1.A

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	2 3	3 4	5	6	Snc	W All Long-I	erm Bonds a	na Stock Sol	a, Reaeemea	Or Otherwise	ook/Adjusted Ca		urrent Quart	e <b>r</b> 16	17	18	19	20	21	22
'		2 4	3	0	,	°	9	10	11	12	13	14	15	10	17	10	19	20	21	NAIC
		,								'-	10	'-								Designation,
	r	-									Current Year's			Book/				Bond		NAIC Desig.
OLIGID	l e	•		Normalian of				Delan Varia	Unrealized	0	Other Than	Total Change	Total Foreign	Adjusted	Foreign	Dardinad Oak	T-4-1 O-:	Interest/Stock	Stated	Modifier and
CUSIP Identi-		Disposal		Number of Shares of				Prior Year Book/Adjusted	Valuation Increase/	(Amortization)/	Temporary Impairment	in B./A.C.V.	Exchange Change in	Carrying Value	Exchange Gain (Loss) on	(Loss) on	Total Gain (Loss) on	Dividends Received	Contractual Maturity	SVO Administrative
fication	Description n	Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
31371L-6D-6.	FNCT 255668 5.500 03/01/25	09/01/2024	PAY DOWN	XXX	607	607	620	608		(2)		(2)		607			0	22	03/01/2025	1.A
31371M-KF-3	FNCT 255994 5.500 11/01/25	09/01/2024	PAY DOWN	XXX	758			758				0		758			0	28	11/01/2025	1.A
31371M-PJ-0.	FNCT 256125 5.000 01/01/26	09/01/2024	PAY DOWN	XXX	498	498	491	496		2		ļ2		498			0	17	01/01/2026	1.A 1 A
31371M-RT-6. 31371M-SX-6.	FNCT 256198 5.500 04/01/26 FNCT 256234 5.500 05/01/26	09/01/2024	PAY DOWN	XXX	582 1,170	582 1,170	573 1,168	580 1,169						582 1,170				21	04/01/2026 05/01/2026	1.A
31371M-T5-6	FNCT 256272 5.500 06/01/26	09/01/2024	PAY DOWN	XXX	646	646	641	644		2		2		646			0	24	06/01/2026	1.A
31371N-CL-7.	FNCT 256675 5.000 04/01/27	09/01/2024	PAY DOWN	XXX	438	438	425	433		5		5		438			0	15	04/01/2027	1.A
31371N-CM-5.	FNCT 256676 5.500 04/01/27	09/01/2024	PAY DOWN	XXX	444	444	439	442		3		3		444			0	16	04/01/2027	1.A
31418A-KN-7.	FNCT MA1200 3.000 10/01/32	09/01/2024	PAY DOWN.	XXX		16,763	17,811			(1,048)		(1,048)		16,763			0	336	10/01/2032	1.A
31418E-WG-1. 3133KY-S3-4.	FNCT MA5146 5.500 09/01/43 FNCT RB5038 3.000 03/01/40	09/01/2024	PAY DOWN	XXX	11,579	11,579	11,565			(76)		(76)		2,589			D	342	09/01/2043	1.A 1 A
3140XT - AN - 1.		09/01/2024	PAY DOWN.	XXX	16,200	16,200	14,018			2.182		2.182					0	320	08/01/2051	1.A
3133US-H9-5.	FNZL S12056 3.500 12/01/50	09/01/2024	PAY DOWN.	XXX	17 , 183	17 , 183	15,454			1,729		1,729		17 , 183			0	405	12/01/2050	1.A
347075-AB-9.	FORT CARSON FAMILY HOUSING	09/15/2024	CALLED AT 100	XXX	30.000	30.000	36,040	34,807		(449)		(449)		34,359		(4,359)	(4,359)	1,572	11/15/2029	1.D FE
	MINNESOTA HOUSING FINANCE	03/13/2024			· ·	· ·		· ·	·			1		· .		(4,309)	(4,359)			
60416Q-JE-5.	AGENCY	09/03/2024	MATURITY	XXX	17,986	17,986	15,666	15,668		2,318		2,318		17 ,986			0	524	10/01/2052	1.A FE
60416T-2M-9.	MINNESOTA HOUSING FINANCE	07/01/2024	CALLED AT 100	XXX	5.000	5.000	5,000	5,000				1		5.000			۱ ،	224	01/01/2033	1.B FE
	MINNESOTA HOUSING FINANCE					·						1		·						
60416T-2N-7.	AGENCY	07/01/2024	CALLED AT 100	XXX	5,000	5,000	5,000					L0		5,000			0	225	07/01/2033	1.B FE
60416T-8A-9	AGENCY	07/01/2024	CALLED AT 100	XXX	5,000	5,000	5,000					0		5,000			0	69	07/01/2039	1.B FE
	MISSOURI HOUSING				· ·	·				<u> </u>										
60637B-5X-4	DEVELOPMENT COMMISSION NEW HAMPSHIRE HOUSING	09/01/2024	CALLED AT 100	XXX	40,000	40,000	40,000	40,000				0		40,000			0	2,033	11/01/2038	1.B FE
64469D-VC-2	FINANCE AUTHORITY	07/01/2024	MATURITY.	XXX	320,000	320,000	323,200	320,000				1		320,000			0	11,744	07/01/2024	1.B FE
	NEW MEXICO MORTGAGE				· ·							_		· .						
647201-F4-9.	FINANCE AUTHORITY	09/01/2024	CALLED AT 100	XXX	15,000	15,000	15,000					ļ0		15,000			0	437	09/01/2039	1.A FE
650035-8W-1	DEVELOPMENT CORPORA	09/26/2024	PARTIAL DEFEASANCE	XXX	2,094,523	2,215,000	2,085,179			9,345		9,345		2,094,523			0	86,385	03/15/2033	1.B FE
077500 51/ 0	OHIO HOUSING FINANCE	00/04/0004	ONLIED AT 400	VVV	5 000	5 000	5 000	5 000						5 000				000	00/04/0000	4 4 55
67756Q-5K-9.	AGENCY	09/01/2024	CALLED AT 100	XXX	5,000	5,000	5,000	5,000		-		ļ		5,000				206	03/01/2033	1.A FE
79770G-GR-1.	. REDEVELOPMENT AG	08/01/2024	MATURITY	XXX	1,250,000	1,250,000	1,233,963	1,248,473		1,527		1,527		1,250,000			0	32,813	08/01/2024	1.D FE
3130AN-5G-1	THE FEDERAL HOME LOAN BANKS	07/29/2024	MATURITY	XXX	750,000		750,000							750,000				4,275	07/29/2024	1.B FE
3130AN-30-1.	THE HOUSING AUTHORITY OF	0112312024	. IMATONTIT		1	750,000	750,000					1						4,275	0112312024	
24917Q-AV-6.	THE CITY AND CO	08/01/2024	MATURITY	XXX	1,000,000	1,000,000	1,000,000	600,000				0		1,000,000			0	8,390	08/01/2024	1.D FE
901662-BQ-8.	TWIN LAKES REGIONAL SEWER	07/01/2024	MATURITY	XXX	200.000	200.000	200,000					1		200,000			۱ ،	1.840	07/01/2024	1.C FE
	WEST COVINA PUBLIC				· ·	İ						1		· ·				, , , ,		
95236P-GB-0.	FINANCING AUTHORITY	08/01/2024	MATURITY	XXX	250,000	250,000	250,000	250,000				L0		250 , 000			۵	5,420	08/01/2024	1.E FE
954507 -FE -4.		08/01/2024	MATURITY	xxx	250,000	250.000	255,628			(5,628)		(5,628)		250,000			٥	3, 195	08/01/2024	1.C FE
	99 - Bonds - U.S. Special Rev	enue and Spe	cial Assessment and all No	on-			,													
		f Agencies and	Authorities of Governmen	ts and Their	15.394.591	15.389.221	15.343.537	3.477.037		/0.400	_	(8.163)		15.342.091		52.500	52.500		VVV	VVV
Pondo Indi	Political Subdivisions	offiliated)			15,394,591	15,389,221	15,343,537	3,4/7,03/	0	(8,163)	0	(8,163)	0	15,342,091	0	52,500	52,500	414,476	XXX	XXX
	ustrial and Miscellaneous (Una ACHV ABS TRUST 2023-4CP		PAY DOWN.	XXX	33,412	33,412	33,409	33,409	1	1		Ι	<u> </u>	33,412			0	1,706	11/25/2030	1.C FE
	AIR CANADA PASS THROUGH							,405		1		1					1			
00908P-AA-5.	CERTIFICATES SER	<b>A.</b> 07/15/2024	PAY DOWN	XXX	64,000	64,000	58,672			5,328		5,328		64,000			0	1,056	07/15/2031	1.C FE
01166V-AA-7.	ALASKA AIR PASS THROUGH TRUST 2020-1A	08/15/2024	PAY DOWN.	XXX	31,434	31.434	30.978			456		456		31.434			n	754	02/15/2029	1.F FE
023135-AZ-9.	AMAZON.COM INC	08/22/2024	MATURITY.	XXX	875,000	875,000	899,045	376,043		(14,783)		(14,783)		875,000			0	24,500	08/22/2024	1.D FE
004740 411 0	AMCCLO 18R AR SR SEQ FLT	00/00/0004	DAY DOWN	VVV						, , ,		, , ,					_	7 707	05/00/0004	
001746-AN-6.	BANK LOANS	D08/26/2024	PAY DOWN	XXX	153,284	153,284	143,704		†	9,580		9,580		153 , 284			† <sup>D</sup>		05/26/2031	1.A FE
02376U-AA-3.	PASS THROUGH TR	07/15/2024	PAY DOWN	XXX	23,740	23,740	22,268		ļ	1,472		1,472		23,740			0	424	07/15/2029	1.F FE
02377L-AA-2.	AMERICAN AIRLINES 2019-1 PASS THROUGH TR	08/15/2024	PAY DOWN.	XXX	40,715	40 745	40 745	20. 250	1			_		40 745			_	1 202	08/15/2022	1 5 55
UZ3//L-AA-Z.	AMERICAN AIRLINES PASS	08/15/2024	FAI DUNN		40,715	40,715	40,715	20,358		†		† <sup>n</sup>		40,715			l	1,283	08/15/2033	1.F FE
02379K-AA-2.	THROUGH TRUST 202	07/11/2024	PAY DOWN	XXX	24 , 130	24,130	24,176	24 , 168		(38)		(38)		24 , 130			۵	694	01/11/2036	1.F FE
02376L - AA - 3.	AMERICAN AIRLINES PASS THROUGH TRUST 202	07/11/2024	PAY DOWN.	XXX	22,500	22.500	22.500	9,000				_		22,500			0	889	01/11/2032	2.B FE
	AMUR EQUIPMENT FINANCE			^^^	· ·	i .		i .		1		1		· .			l			
03236X-AB-3.	RECEIVABLES XI LL	09/20/2024	PAY DOWN	XXX	50,598	50,598	50,590	50,593		5		5		50,598			0	1,799	06/21/2028	1.A FE

Chau All Lang Tarm Da	and Stock Sold, Redeemed	t ar Othanuica Dianacad of Di	wing the Current Quarter

					Sho	w All Long-T	erm Bonds a	nd Stock Solo	d, Redeemed	or Otherwise	Disposed of	f During the C	Current Quart	er						
1	2	3 4	5	6	7	8	9	10			Book/Adjusted Ca			16	17	18	19	20	21	22
		F							11	12	13	14	15	1						NAIC
		0																		Designation,
		r							Unrealized		Current Year's Other Than	Total Change	Total Foreign	Book/ Adjusted	Foreign			Bond Interest/Stock	Stated	NAIC Desig. Modifier and
CUSIP		i		Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange			Realized Gain	Total Gain	Dividends	Contractual	SVO
Identi-		g Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	` Accretion ´	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
03464R-AB-9	AOMT 201 A2 SR FIX	09/01/2024	PAY DOWN.	XXX	6,053	6,053	6,052			1		1		6,053			0	103	12/26/2059	1.A
03465L - AA - 3	. AOMT 203 A1 SR FIX	09/01/2024	PAY DOWN.	XXX	30,802	30,802	30,802			<del> </del>		0		30,802		····	0	335	04/25/2065	1.A
03465A - AB - 5.	AOMT 206 A2 SR FIX APIDOS 12R AR SR FLT BANK	09/01/2024	PAY DOWN	XXX	2,784	2,784	2,784			<del> </del>				2,784				28	05/25/2065	1.A
03764D-AH-4.	LOANS	D07/02/2024	PAY DOWN	XXX	852,831	852,831	801,662			51,170		51,170		852,831			٥	41,195	04/15/2031	1.A FE
03765L-AP-7	APIDOS 20RR 1RA SR FLT BANK LOANS	D 07/16/2024	PAY DOWN	XXX	217.455	217.455	215,932			1.522		1.522		217.455			0	11.100	07/16/2031	1.A FE
U3/O3L-AP-/	ARI FLEET LEASE TRUST	D07 / 10 / 2024	PAT DOWN		217,400	217 ,400	210,932			1,322				217,400					0//10/2031	I.A FE
04033G-AB-3.	. 2023-B	09/15/2024	PAY DOWN	XXX	108,558	108,558	109,508			(950)		(950)		108,558			0	3,643	07/15/2032	1.A FE
04206R - AA - 2.		09/15/2024			37,500	37,500	37,499			11		1		37,500		ļ	0	619	11/15/2027	1.F FE
042859 - AA - 6.	ARRW 191 A1 SR FIX	09/01/2024	PAY DOWN	XXX	3,456		3,562			(106)		(106)		3,456			0	93	01/25/2049	1.A
04942J-AC-5	LOANS	D07/15/2024	PAY DOWN.	XXX	297,516	297 , 516	297,702			(186)		(186)		297 ,516			0	5,024	01/15/2031	1.A FE
03237C-AB-8	AXIS 2024-1A A2	09/20/2024	PAY DOWN	XXX	53,775	53,775	53,769			6		6		53,775			0	1,733	01/21/2031	1.A FE
05526D - AZ - 8.	B.A.T CAPITAL CORPORATION	08/15/2024	MATURITY	XXX	500,000	500,000	500,000	500,000		<b></b>	ļ		ļ	500,000		ļ	0	16,110	08/15/2024	2.A FE
05526D-BG-9	B.A.T CAPITAL CORPORATION BANK 18BK10 ASB SR PAC FIX	09/06/2024	MATURITYPAY DOWN	XXX	900,000 L .85,313	900,000	900,000	85,981		(000)	<del> </del>	(668)	.}	900,000 85,313		<del> </del>	0	25,101	09/06/2024	2.A FE
06368L - AP - 1.		A09/01/2024	MATURITY	XXX	1,700,000	1,700,000	1,698,929			(668) 1,071			·	1,700,000				2,065	02/1//2061	1.A
07030U-A*-3		09/25/2024	PAYDOWN.	XXX		87,710	87,710			1		0						4 . 152	10/25/2030	1.F Z
08162D-AB-4		09/01/2024	PAY DOWN	XXX	21,132	21,132	20,286			845				21,132			0	435	08/17/2057	1.A
05565E-BU-8.		08/12/2024	MATURITY	XXX	230,000	230,000	229,979			21		21		230,000			0	1,725	08/12/2024	1.F FE
09857L -AC -2		09/23/2024	MATURITY		1,392,875	1,392,875	1,340,584	1,368,770		11,835		11,835	(18,024)	1,383,632	9,243		9,243	33,081	09/23/2024	1.G FE
105690 - AA - 9	BRFT 21NQM3 A1 SR FIX	09/01/2024		XXX XXX		49,329 33,603	43,610			5,719	·	5,719		49,329		····	U	559 1.424	04/26/2060	1.A 1.A FE
10309D-AA-1	BRITISH AIRWAYS PASS	09/01/2024	FAT DOWN.	^^^		,003	002, دو			†	·			, 600				1,424	09/23/2003	I.A FE
11042T - AA - 1.	THROUGH TRUST 2018	C09/20/2024	PAY DOWN	XXX	41,063	41,063	41,269	41,176		(113)		(113)		41,063			0	1,170	03/20/2033	1.D FE
07336N-AU-3	BVINV 22INV2 AF FLT	09/25/2024	PAY DOWN.	XXX		7,230	6,606	6,610		620		620				ļ	0	274	12/26/2051	1.A
05609Q-AA-4 12434C-AL-8		07/15/2024	PAY DOWN.	XXXXXX	4,781	4,781 12,999	4,769	1,045		9		9		4,781 12,999		····	0	178	11/15/2038	1.A
12434G-AL-0.		08/15/2024	PAY DOWN.	XXX		45.082	12,960	44.969		40		113		45.082				1.962	09/15/2034	1.A FE
	BXCMT 24MF A FLT	09/15/2024	PAY DOWN.	XXX	85.909	85,909	85,775			134		134		85,909			0	501	02/15/2039	1.A FE
	BXCMT 24XL4 C FLT	09/15/2024	PAY DOWN	XXX	6,474	6,474	6,458			16		16		6,474			0	288	02/15/2039	1.G FE
12807C - AA - 1	CAL FUNDING IV LTD 2020-1	D09/25/2024	PAY DOWN	XXX	10,625	10,625	10,743			(118)		(118)		10,625		ļ	0	157	09/25/2045	1.F FE
14316N-AD-1	CARMAX AUTO OWNER TRUST	09/15/2024	PAY DOWN.	XXX	17,528	17,528	17 ,527	17,528				0		17,528			0	70	10/15/2026	1.A FE
14576A - AD - 4		09/16/2024	PAY DOWN	XXX	625	625	625					0		625			0	15	12/15/2050	1.F FE
12510H-AD-2	CARS-DB4 L.P.	09/16/2024.	PAY DOWN	XXX	1,262	1,262	1,262					0		1,262			0	27	02/15/2050	1.E FE
12510H-AF-7		09/16/2024	PAY DOWN	XXX	1,787	1,787	1,536			251		251		1,787			0	40	02/15/2050	1.E FE
14687T-AD-9	CARVANA AUTO RECEIVABLES TRUST 2021-P2	09/10/2024	PAY DOWN	XXX	164,657	164,657	164,601			56		56		164,657			0	935	01/11/2027	1.A FE
	CCG RECEIVABLES TRUST																			
12509D - AE - 2		07/14/2024	PAY DOWN		500,000	500,000	499,899			101		101		500,000			0	7,817	12/14/2027	1.C FE
12512X-AB-9	CCG RECEIVABLES TRUST 2023-1	09/14/2024	PAY DOWN	XXX	121,371	121,371	121,361	121,361		10		10		121,371			0	4,667	09/16/2030	1.A FE
	CECLO 21RRR A1R SR SEQ FLT									1		10								
15137E-BN-2		D07/29/2024	PAY DOWN		184,284	184 , 284	184,284	66,409		<b></b>		0		184 , 284			0	9,291	07/27/2030	1.A FE
19736W-AG-5	CECLO 30 A2 SEQ FLT BANK LOANS	D08/14/2024	PAY DOWN.	XXX	500,000	500,000	500,000					n		500,000			Λ	29.940	01/20/2034	1.A FE
	CEDARF 5R A1R SR FLT BANK				· I							1		· ·						
15032A - AN - 7.	LOANS	D07/17/2024	PAY DOWN		129,558	129 , 558	128,523	ļ		1,035	ļ	1,035	ļ	129 , 558		····	0	6,614	07/17/2031	1.A FE
15032F - AA - 4.	BANK LOANS	D08/16/2024	PAY DOWN	XXX	805.782	805.782	796.528			.9,254		9,254					0	44 . 139	01/20/2031	1.A FE
	CF HIPPOLYTA ISSUER LLC									1		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								
12530M-AC-9.		08/15/2024	PAY DOWN				<b></b>			<b></b>		Ω					0		07/15/2060	1.G FE
12530M-AD-7	CF HIPPOLYTA ISSUER LLC SERIES 2020-1	08/15/2024	PAY DOWN.	XXX			1	]		1	1	n	L	1					07/15/2060	1.G FE
	CHESAPEAKE FUNDING II LLC						T	]		I	I	T		Ī						
165183-CM-4	. 2020-1	07/15/2024	PAY DOWN.	XXX	126,236	126,236	126,234			2		2		126,236			0	1,576	08/16/2032	1.B FE
16160D - AK - 9. 12559Y - BH - 7.	CHLMT 241 A6	09/01/2024	PAY DOWN	XXX			85,467 7,821			(336)		(336)						4,609	01/25/2055	1.A FE
12564K - AU - 2				XXX	6,876					(222)		(146)		6,876		†	 n	170	03/25/2050	1.A
	CLI FUNDING VIII LLC				· i					, ,		1		· ·						İ
12565K - AC - 1.	SERIES 2021-1	09/18/2024	PAY DOWN	XXX	20,500	20,500	20,396			104		104		20,500			0	325	02/18/2046	2.B FE

Chaur All Lang Tarm Ban	da and Céaal: Cald Dadaama	d as Othersiae Dieseand a	of During the Current Quarter

					Sho	w All Long-T	erm Bonds a	nd Stock Solo	l, Redeemed	or Otherwise	Disposed of	During the C	urrent Quart	er						
1	2	3 4	5	6	7	8	9	10	,		ook/Adjusted Ca			16	17	18	19	20	21	22
İ		F							11	12	13	14	15	1						NAIC
		0																		Designation,
		r									Current Year's			Book/				Bond		NAIC Desig.
		е							Unrealized		Other Than	Total Change	Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	Modifier and
CUSIP		i		Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange	Carrying Value			Total Gain	Dividends	Contractual	SVO
Identi-	5	g Dispos		Shares of		D 1/1		Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
12563L - AN - 7.	CLIF VI HOLDINGS LLC 2020-	09/18/2	024. PAY DOWN	xxx	4.950	4.950	5.016			(66)		(66)		4.950			0	69	09/18/2045	1.F FE
120002 /11 / .	CLIF VI HOLDINGS LLC 2020-		024		7,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				(00)		(00)							007 107 20 40	
12563L - AS - 6.	3	09/18/2	024. PAY DOWN	XXX	25,000	25,000	24,995	24,998		2		2		25,000			0	345	10/18/2045	1.F FE
	. CMLT 21J1 A4A	09/01/2		XXX	12,094	12,094	12,253			(159)		(159)		12,094			0	291	04/25/2051	1.A
	. CMLT 21J2 A3A FIX	09/01/2		XXX	15,929	15,929	16,127			(198)		(198)		15,929			0	404	07/25/2051	1.A
12591Q-AR-3	CMT 14UBS4 A5 SR SEQ FIX COMMONBOND STUDENT LOAN	09/01/2	024. PAY DOWN	XXX	204,695	204,695	224 , 157			(19,462)		(19,462)		204,695			0	4,474	08/12/2047	1.A
20269D-AA-3	TRUST 2018-A-GS	09/25/2	024. PAY DOWN	xxx	23, 165	23 , 165	23 , 157	23,263		(99)		(99)		23 , 165			0	495	02/25/2044	1.A FE
	COMMONBOND STUDENT LOAN							· 1		, ,				· ·						
20267X-AA-1.	TRUST 2018-C-GS	09/25/2	024 PAY DOWN	XXX	7,004	7,004	7,003	7 ,058		(54)		(54)		7 ,004			0	182	02/26/2046	1.A FE
20268C - AA - 6.	COMMONBOND STUDENT LOAN TRUST 2019-A-GS	09/25/2	024. PAY DOWN	XXX	15.947	15.947	15.942	15,975		(28)		(28)		15,947			0	272	01/25/2047	1.A FE
202000-AA-0.	COMMONBOND STUDENT LOAN	09/23/2	024 PAT DOWN				10,942			(20)		(20)		15,947				212	01/23/204/	I.A FE
20267W-AA-3.	TRUST 2020-A-GS	09/25/2	024 PAY DOWN	XXX	2,974	2,974	2,973			11		11		2,974			0	39	08/25/2050	1.A FE
	COMMONBOND STUDENT LOAN																			
20267W-AB-1	TRUST 2020-A-GS	09/25/2	024. PAY DOWN	XXX	1,060	1,060	1,060					ļ0		1,060			0	22	08/25/2050	1.F FE
20268W-AA-2	COMMONBOND STUDENT LOAN TRUST 2021-A-GS	09/25/2	024. PAY DOWN.	XXX	13,776	13.776	13,773	13,775				0		13,776			0	110	03/25/2052	1.A FE
2020011 7111 2	COMMONBOND STUDENT LOAN	ı			i '			·		Ī										
20268A - AA - O.	TRUST 2021-B-GS	09/25/2	024. PAY DOWN	XXX	10 , 191	10 , 191	10 , 189	2,548		2		2		10 , 191			0	80	09/25/2051	1.A FE
G23296-XG-9	COMPASS GROUP FINANCE NETHERLANDS B.V.	.B07/03/2	024. MATURITY.	XXX	569,379	569.379	560,624	575,536		9,698		9,698	(5, 132)	568,028	1.351		1,351	3,559	07/03/2024	1.F FE
023290-70-9	CREDIT ACCEPTANCE AUTO		024. MATORTIT							9,090		9,090	(3, 132)						01/03/2024	I.F FE
22535B-AA-1	LOAN TRUST 2021-4	09/15/2	024. PAY DOWN	XXX	105,588	105,588	105,573	105,586		3		3		105,588			0	886	10/15/2030	1.A FE
12634N-AS-7	CSAIL 15C2 A3 SR FIX	09/01/2	024. PAY DOWN	XXX	157,854	157 , 854	153,236			4,618		4,618		157 , 854			0	3,825	06/15/2057	1.A
12597D-AB-1	CSAIL 19C18 A2 SR SEQ FIX	09/01/2	024. PAY DOWN	XXX	36,010	36,010	37,090	14,365		(727)		(727)		36,010			0	681	12/17/2052	1.A
14314B-AL-1	CUCLO 171R A1R FLT BANK LOANS	.D07/22/2	024. PAY DOWN.	XXX		223,366	202 200	50,514						223,366			0	11,328	04/20/2024	1 4 55
143 14D-AL-1	CUCLO 173R 1AR SEQ FLT		UZ4 PAT DUWN		223,300	223,300	223,366			<del> </del>		ļ		223,300				11,320	04/20/2031	1.A FE
14314F - AL - 2		.D09/05/2	024. PAY DOWN	XXX	571,276	571,276	571,276	213,847		1		0	L	571,276		l	0	32,354	07/20/2029	1.A FE
126650 - DE - 7.	CVS HEALTH CORPORATION	08/15/2	024. MATURITY	XXX	1,370,000	1,370,000	1,378,453			(8,453)		(8,453)		1,370,000			0	35,963	08/15/2024	2.B FE
126650-BP-4.	CVSLBT 06 CRT SCHED FIX	09/10/2	024. PAY DOWN	XXX		47 , 493	48,613	47 ,837		(344)		(344)		47 , 493			0	1,912	12/10/2028	2.B FE
000040 41/ 7	DB MASTER FINANCE LLC	00 (00 (0	OOA DAY DOWN	VVV	050	050	004			(44)		/44)		050			0	ا	05 (00 (00 40	0.0.55
233046 - AK - 7	DB MASTER FINANCE LLC	08/20/2	024. PAY DOWN	XXX	250	250	261			(11)		(11)		250					05/20/2049	2.B FE
233046 - AL - 5		08/20/2	024. PAY DOWN.	XXX	500	500	531			(31)		(31)		500			0	16	05/20/2049	2.B FE
	DB MASTER FINANCE LLC									i		1								
233046 - AF - 8		08/20/2		XXX	1,000	1,000	984			16		16		1,000			0	30	11/20/2047	2.B FE
	DBCT FINANCE	09/12/2		XXX	3,500,000	3,500,000	3,500,000	3,500,000		27		0		3,500,000			0	134,400	09/12/2024	2.C
	DEXT ABS 2020-1 LLC	07/15/2	024. PAY DOWN	XXXXXX		79,635 227,163	79,608 227,130	85.371		23		23						1,408 1,009	11/15/2027	1.B FE
	DLLAD 2021-1 LLC	09/1//2		XXX	204,819	227 , 103	204 ,807	65.002				23		204,819			U	874	09/21/2026	1.A FE
	DOMINION ENERGY INC	08/15/2		XXX		58,000				(3,436)		(3,436)	l	58,000				1,781	08/15/2024	2.B FE
1	DRIVEN BRANDS FUNDING LLC									, , ,		T	l					·		
26208L - AD - 0.		07/20/2	024. PAY DOWN	XXX	1,600	1,600	1,698			(98)		(98)		1,600			0	56	04/20/2049	2.C FE
26209X - AA - 9.	DRIVEN BRANDS FUNDING LLC	07/20/2	024. PAY DOWN.	XXX	625	625	625					_		625			0	10	07/20/2050	2.C FE
ZUZUBA-AA-9.	DRIVEN BRANDS FUNDING LLC		UZ-7   A   DUMN			020		·····		t		†	l	020			U	10	01/20/2000	4.V FE
26208L - AC - 2	SERIES 2018-1	07/29/2		XXX	145,700	145,700	155,626			(9,926)		(9,926)		145,700			0	5,351	04/20/2048	2.C FE
24380X - AA - 5.	DRMT 222 A1 SR FIX	09/01/2	024. PAY DOWN	XXX		16,283	16,262			21		ļ21		16,283			0	458	03/25/2067	1.A FE
26252N-AN-9	DRYLTD 72R AR FLT BANK	00/20/20	024 PAY DOWN	XXX	1 140 000	1 140 000	1,140,000	430,000		I		_		1 140 000			^	66,410	05/45/2022	4 4 55
	LOANS EDGE 2024-1 A2	.D09/26/2 09/25/2		XXX	1,140,000 3,194	1,140,000 3,194	3,139	430,000		55		55		1,140,000 3,194				21	05/15/2032	1.A FE 2.B FE
20000A-AB-4	ELFI GRADUATE LOAN PROGRAM		UZ4FAI DUWN								l	155	ļ				U	<sup>21</sup>	0112112004	
28628D-AA-2		09/25/2	024. PAY DOWN	XXX	4,876	4,876	4,851	4,857		19		19		4,876			0	207	02/04/2048	1.A FE
289338-AB-1.		09/20/2		XXX	25,569	25,569	25,569			ļ1		ļ1		25,569			0	502	08/20/2029	1.F FE
29364W-BK-3.	ENTERGY LOUISIANA LLC	08/19/2	024. CALLED AT 100	XXX	225,000	225,000	224,663	154,941		150		150		224,987		13	13	1,888	10/01/2024	1.F FE
202740 40 7	ENTERPRISE FLEET FINANCING	00/20/2	024 DAY DOWN	XXX		EE 20E	EE 2000	55 200		_		_		55,305			0	2,130	10/22/2020	1 1 55
29374G-AB-7_	2022-4 LLC	09/20/2	024. PAY DOWN	XXX	48,485	55,305 48,485	55,296 48,479	55,300		5		<sup>5</sup>	····	48,485				2,130	10/22/2029	1.A FE
	FCI FUNDING 2024-1 LLC		024. PAY DOWN.	XXX						1		†D	····				 n		08/15/2036	1.A FE
01420D-AA*0.	FEDERAL EXPRESS		02-1. I NI DOMN.		17, 103					†'		1						00	00/ 10/2000	
314353-AA-1.	CORPORATION 2020-1 PASS	08/20/2	024. PAY DOWN	XXX	20,052	20,052	20,052	20,052		<b></b>		0		20,052			0	376	08/20/2035	1.D FE
220020 45 0	FLAT 17R AR SEQ FLT BANK	00/07/0	024. PAY DOWN	XXX	412.644	412.644	412.644	154.742						412.644			^	20.058	05/15/2030	1.A FF
33882G-AE-8	LUANO		UZ4. PAY DUWN	<b>.</b>	.1412,644	412,644	1412,644	154,742		4	L	<b></b> U	L	<b>1</b> 41∠,044			0	L∠U,058	03/15/2030	T.A FE

Sho	ow All Long-T	erm Bonds a	nd Stock Solo	I, Redeemed or Otherwise Disposed of During the Current Quarte	er
7	0	0	10	Change in Rook/Adjusted Carrying Value	

					Sho	w All Long-T	erm Bonds a	nd Stock Solo	l, Redeemed	or Otherwise	Disposed of	During the C	urrent Quart	er						
1	2	3 4	5	6	7	8	9	10			ook/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F							11	12	13	14	15							NAIC
		0									,									Designation,
		r							Llavaaliaad		Current Year's	Total Change	Total Faraina	Book/	Faraira			Bond Interest/Stock	Stated	NAIC Desig. Modifier and
CUSIP		e		Number of				Prior Year	Unrealized Valuation	Current Veer's	Other Than	Total Change	Total Foreign	Adjusted	Foreign	Realized Gain	Total Gain	Dividends	Contractual	SVO
Identi-		g Disposa		Shares of				Book/Adjusted	Increase/	(Amortization)/	Temporary Impairment	in B./A.C.V.	Exchange Change in	at	Exchange Gain (Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Disposa	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
lication	FOUNDATION FINANCE TRUST	II Date	IVAINC OF Furchases	Otock	Consideration	i ai vaiuc	Actual Cost	Carrying value	(Decrease)	Accidion	recognized	(11112-13)	D./A.O.V.	Disposai Date	Бізрозаі	Disposai	Бізрозаі	Duning real	Date	Oymboi
35041K-AA-0.	2020-1	09/15/202	4. PAY DOWN	XXX	21,342	21,342	21,748			(406)		(406)		21,342			0	505	07/16/2040	1.A FE
33852B-AB-1.	FSMT 192 A2 FIX	09/01/202	4. PAY DOWN	XXX	8,687		7,601	7,620		1,067		1,067		8,687			0	308	12/25/2049	1.A
	FSMT 2011NV B1A SUB VARI	09/01/202	4. PAY DOWN	XXX	8,275	8,275	9,085			(810)		(810)		8,275			0	319	03/25/2050	1.A
	FSMT 202 A2 FIX	09/01/202			16,511	16,511	16,975			(464)		(464)		16,511			Ω	502	08/25/2050	1.A
	FSMT 215INV A5 FIX	09/01/202		XXX	9,413	9,413	8,096	8 , 187		1,227		1,227		9,413			0	156	07/25/2051	1.A
35564K-HE-2		09/25/202	4. PAY DOWN	XXX	32,373	32,373	32,151			223		223		32,373			0	1,718	01/25/2034	1.A
262240 AD 2	GALAXY PIPELINE ASSETS BIDCO LIMITED	C09/30/202	4. PAY DOWN	XXX	198,605	198,605	200,290	145,715		(1,302)		(1,302)		198,605			0	4,290	03/31/2034	1.C FE
	GCAT 19NQM3 A1 SR FIX	09/01/202		XXX	30,643	30,643	30,642	145,7 15		(1,302)		1,302)		30,643			D	747	11/25/2059	1.A
	GCI 2020-1 A.	09/18/202		XXX	59,944	59,944	54,725			5,219		5,219		59,944			0	704	10/18/2045	1.F FE
38178H-AA-6.		D07/20/202		XXX	38,830	38 .830	38 ,830					0					0	808	04/20/2029	1.F FE
38178X-AC-7.	GCPAF 212 B SEQ FIX	07/20/202		XXX	11,436	11,436	11,436					0		11,436			0	343	10/19/2029	2.B FE
	GLENCORE FINANCE (EUROPE)	İ			· ·		· ·													
G3R312-AE-6.	LIMITED	B09/11/202	4. MATURITY	XXX	330,540	330,540	367,644	332,177		(764)		(764)	31,174	332,070	(1,530)		(1,530)	2,066	09/11/2024	2.A FE
36263D-AC-1.	GLS AUTO RECEIVABLES	00/45/200	4. PAY DOWN	XXX	224,513	224 542	224 . 464			40		40		224 542				2.010	10/15/2027	1 4 55
30203D-AC-1.	ISSUER TRUST 2021-4	09/15/202	4. PAT DOWN		224,313	224,513	224,404			49		49		224,513				2,918	10/13/2027	1.A FE
36260K - AD - 6.		09/16/202	4. PAY DOWN	XXX	476,776	476,776	476,647	476,762		14		14		476,776			0	1,696	02/17/2026	1.A FE
İ		İ	PERFORMANCE TRUST CAPITAL				i .													
36264Y - AE - 0.	GMSCII 21ROSS B SEQ FLT	09/16/202	4. PART	XXX	1,395,625	1,750,000	1,750,000	250,000				0		1,750,000		(354,375)	(354,375)	94,858	05/15/2026	1.A
200274 44 0	GOODLEAP SUSTAINABLE HOME	00 100 1000	DAY DOWN	VVV	F 000	F 200	5 005	2 000						5 000				7.5	05 (00 (00 40	4.0.55
382371-AA-0.	SOLUTIONS TRUS	09/20/202	4. PAY DOWN	XXX	5,368	5,368	5,365	3,832		∠		Z		5,368			U	75	05/20/2048	1.D FE
38237V - AA - 4.	SOLUTIONS TRUS	08/23/202	4. VARIOUS.	XXX	132,483	134,391	134,350	134,350		1		1		134,350		(1,867)	(1,867)	5,063	02/22/2055	1.F FE
36259V-AB-9.		09/01/202		XXX	17,804	17,804	18,347			(542)		(542)					0	511	01/25/2051	1.A
36260D-AB-6.	GSMBS 20PJ5 A2 FIX.	09/01/202		XXX	8,161	8,161	8,414			(253)		(253)					0	238	03/27/2051	1.A
36261M-AB-5,	GSMBS 21PJ1 A2 FIX	09/01/202		XXX	3,607	3,607	2,922	2.938		.669				3,607			0	92	06/25/2051	1.A
36262A - AD - 6.	GSMBS 21PJ3 A4 SR FIX	09/01/202		XXX	6,131	6,131	6,223			(92)		(92)		6, 131			0	135	08/25/2051	1.A
36262L - AB - 6.	GSMBS 21PJ6 A2 FIX	09/01/202	4. PAY DOWN	XXX	34,084	34,084	34,489			(405)		(405)		34,084			0	828	11/25/2051	1.A
36264E-AG-9.	GSMBS 22NQM1 A4 FIX	09/01/202	4. PAY DOWN	XXX	917	917	936	935		(18)		(18)		917			0	37	05/25/2062	1.A
36267 J - BM - 1.	GSMBS 22PJ6 A24 SR FIX	09/01/202		XXX	2,859		2,413	2,429		430		430					۵	57	01/27/2053	1.A
36267T-BS-6.		09/01/202			7,391	7,391	5,543	1,518		1,841		1,841		7 , 391			0	276	02/25/2053	1.F FE
	GSMBS 23PJ5 B2 SUB VARI	09/01/202	4. PAY DOWN	XXX	400	400	409			(9)		(9)		400			0	16	02/25/2054	1.G FE
36228F -PF -7.		09/01/202		XXX	72	72	73			(2)		(2)		72			0	2	04/25/2033	1.A FM
42772G-AB-8.		D09/20/202		XXX	10,428	10,428	11,149			(720)		(720)		10,428			0	460	09/21/2048	1.A FE
	HERO FUNDING 2017-2A	09/20/202		XXX	3,358	3,358	3,461			(103)		(103)		3,358			D	104	09/21/2048	1.A FE
	HERO FUNDING 2017-2A HERO FUNDING 2017-3	D09/20/202		XXX	3,358 18,359	3,358	3,527	18.393		(169)		(169)		3,358				128	09/21/2048	1.A FE 1.A FE
	HINTT 2024-A A	09/20/20/		XXX	51.486	51.486	51,473			(34)		13		51,486			D	1,063	09/21/2046	1.A FE
443201-AA-6.		08/23/202		XXX	411,343	408.000	415,536	115,979		(3,987)		(3,987)		409,892		(1,892)	(1,892)	26,094	05/01/2025	2.C FE
	HSBC HOLDINGS PLC	B09/06/202		XXX	1,329,480	1,329,480	1,270,768	1,300,783		24,323		24,323	(4,991)	1,328,280	1,200	(1,002)	1,200	11,633	09/06/2024	1.G FE
	ILPT 19SURF A SR SEQ FIX		4. WELLS FARGO SECURITIES LLC		589,383	600,000	556 , 172	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		3,352		3,352	.,001/	559,524	,200	29.859	29,859	11,675	02/13/2041	1.A FE
	J.G. WENTWORTH XLI LLC				· ·		· ·					· ·								
46651T - AA - 9.	SERIES 2018-1	09/15/202	4. PAY DOWN.	XXX	13,335	13,335	11,690	1,945		1,630		1,630		13,335			0	204	10/17/2072	1.A FE
ACCEOV AA 4	J.G. WENTWORTH XLIII LLC	09/15/202	PAY DOWN	XXX	12.766	12.766	11.051	3.960		1.702		1.702		12.766			_	328	08/17/2071	1 4 55
46650X-AA-1 46616P-AA-1	SERIES 2019-1 J.G. WENTWORTH XXIII LLC	09/15/202		XXX		2,689	2,657	ა,900				32					۸	328	10/15/2056	1.A FE
400 IOF -AA-1.	J.G. WENTWORTH XXXIV LLC			^^^	,009			<del> </del>		132	·····	32		∠,009		·····	L	''	10/ 13/2030	I.A FE
46618L - AA - 8.	SERIES 2015-1	09/15/202	24. PAY DOWN.	XXX	1,503	1,503	1,485			18		18		1,503			0	32	09/15/2072	1.A FE
1	J.G. WENTWORTH XXXIX LLC			1				"""]								"""				
46620V - AA - 2.	2017-2	09/16/202	4. PAY DOWN	XXX	1,928	1,928	2,168	ļ		(239)		(239)		1,928			0	46	09/15/2072	1.A FE
466365-AE-3	JACK IN THE BOX FUNDING	08/25/202	4. PAY DOWN	XXX	3,000	3,000	3,000					0		3,000				93	02/26/2052	2.B FE
46616Y-AA-2.	JGWPT XXVI LLC	09/15/202		XXX	2,290	2,290	2,359	<del> </del>		(69)		(69)		2,290				60	10/15/2059	1.A FE
+00101-AA-2.	JIMMY JOHNS FUNDING LLC		T. I A I DOMN.					ļ		(09)		(09)					ι		10/10/2009	I.A I L
47760Q-AB-9.	2017 - 1	07/30/202	4. PAY DOWN	XXX	600	600	641			(41)		(41)		600			٥	22	07/30/2047	2.B FE
	JPMT 19HYB1 B1	09/01/202	4. PAY DOWN	XXX	3,588	3,588	3,736			(148)		(148)	L	3,588			0	160	10/25/2049	1.A
	JPMT 201 A15 SR FIX CMPNT	09/01/202		XXX	3,697	3,697	3,790			(94)		(94)					0	79	06/27/2050	1.A
	JPMT 202 A15 FIX	09/01/202		XXX	2,688	2,688	2,746			(58)		(58)		2,688			0	94	07/25/2050	1.A
	JPMT 202 A3 FIX	09/01/202		XXX	560	560	573			(13)		(13)		560			0	18	07/25/2050	1.A
46652F -BX -7.	JPMT 204 B2 SUB VARI	09/01/202		XXX	1,369	1,369	1,420	1,379		(10)		(10)		1,369			0	50	11/25/2050	1.A
46653J-BU-4		09/01/202		XXX	6,267	6,267	6,778			(511)		(511)	ļ	6,267			0	205	12/25/2050	1.A
46652T-BW-9.	JPMT 208 A15 SR FIX	09/01/202	4. PAY DOWN	XXX	10,284	10,284	10,557			(273)		(273)		10,284			0	287	03/25/2051	1.A

Show All Long-Torm	n Ronds and Stock Sold Rada	amad ar Otharwica Dienacad	of During the Current Quarter

						Sho	w All Long-T	erm Bonds a	nd Stock Solo	l, Redeemed	or Otherwise	Disposed of	During the C	urrent Quarte	er						
1	2	3	4	5	6	7	8	9	10		Change in E	Book/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F								11	12	13	14	15							NAIC
		0																			Designation,
		r								Unrealized		Current Year's	Total Change	Total Foreign	Book/	Faraira			Bond Interest/Stock	Stated	NAIC Desig. Modifier and
CUSIP		e			Number of				Prior Year	Valuation	Current Year's	Other Than Temporary	in in	Exchange	Adjusted	Foreign Exchange Gain	Realized Gain	Total Gain	Dividends	Contractual	SVO
Identi-		a D	Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description		Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
46652T - AC - 4.	JPMT 208 A3 FIX.			PAY DOWN	XXX	26,566	26,566	27,454		(======,	(888)		(888)		26,566			0	807	03/25/2051	1.A
46592E - AC - 0.	JPMT 211 A3 FIX	09	9/01/2024 I	PAY DOWN.	XXX	9,805	9,805	10,203			(398)		(398)		9,805			0	251	06/25/2051	1.A
46654A - AC - 3.	JPMT 2110 A3 FIX			PAY DOWN	XXX	15,236	15,236	15,524			(288)		(288)		15,236			0	382	12/25/2051	1.A
46653Q-AC-9.	JPMT 2114 A3 FIX			PAY DOWN	XXX	2,331	2,331	1,900	1,915		416		416		2,331			0	58	05/25/2052	1.A
46592K - AC - 6	JPMT 213 A3 FIX			PAY DOWN	XXX	12,775	12,775	13,190			(415)		(415)		12,775			0	320	07/25/2051	1.A
				PAY DOWN	XXX	1,304	1,304	1,318	1,316		(13)		(13)		1,304		····	0	33	08/25/2051	1.A
46592N-BP-0. 46654U-AB-1.	JPMT 217 A15 FIX JPMT 223 A2 FIX			PAY DOWN	XXXXXX	6,856 .8,245	6,856 8,245	6,919 6,761	2,765		(61) 1,484		1,484		6,856 .8,245		····		170 245	11/25/2051	1.A 1.A
465977 - AZ - 9.				PAY DOWN.	XXX	3,319	3,319	2,696	2,716						3,319			U	245	09/25/2052	1.A
46655K-AD-8.	JPMT 226 A3 FIX			PAY DOWN	XXX	9,578	9,578				2,251				9,578			 	260	11/25/2052	1.A
46657Q-AP-6.	JPMT 243 A6 SEQ FIX			PAY DOWN	XXX	55,204		49.935			5,270		5.270		55,204			0	966	05/25/2054	1.A FE
46657W-AU-2				PAY DOWN.	XXX	41.758	41,758	41,634			124		124		41,758			0	1,357	10/25/2054	1.B FE
	KINDER MORGAN ENERGY					İ		· ·											· i		
494550 - BV - 7.	PARTNERS L.P.	09	9/01/2024	MATURITY	XXX	810,000	810,000	808,639			1,361		1,361		810,000			0	17,213	09/01/2024	2.B FE
50106G-AF-9.	KRONOS ACQUISITION HOLDINGS INC	07	7/08/2024	CALLED AT 103.5	XXX	155,250	150,000	147 ,615					993		148,608		1.392	1.392	15.983	12/31/2027	5.B FE
001000 711 0.	LENDINGPOINT 2022-B ASSET		170072024	ONEEED AT 100.0											140,000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,		12/01/2027	
52606W-AA-6.	SECURITIZATION		9/15/2024		XXX	28,376	28,376	28,287			89		89		28,376			0	907	10/15/2029	1.G FE
53218C-AA-8.	LIFEMT 21BMR A SR SEQ FLT		8/15/2024	PAY DOWN	XXX	138,580	138,580	138,580	52,205				0		138,580			0	5,771	03/15/2038	1.A
53948Q-AB-2,	LOANPAL SOLAR LOAN 2021-2	00	9/20/2024	PAY DOWN	XXX	4.940	4.940	4,939							4.940			0	93	03/20/2048	1.G FE
33340Q-AD-2.	MADPF 48 A SR SEQ FLT		3/20/2024	TAT DOWN											4,340					03/20/2040	
55821U-AA-2	BANK LOANS	.D07	7/19/2024	PAY DOWN	XXX	14,531	14,531	14,531	5,474				0		14,531			0	747	04/19/2033	1.A FE
56564R - AA - 8.	MAPS-2018-1 LIMITED	.D09	9/15/2024	PAY DOWN	XXX	9,809	9,809	10,093			(284)		(284)		9,809			0	275	05/15/2043	1.G FE
56585A-AG-7.	MARATHON PETROLEUM CORPORATION	00	9/15/2024	MATURITY	XXX	235,000	235,000	230,615	234,605		395		395		235,000			0	8,519	09/15/2024	2.B FE
00000A-AG-/.	MARLETTE FUNDING TRUST	09	9/ 13/2024	MATURIT		230,000	230,000	230,010	234,000						235,000					09/15/2024	Z.D FE
57109N-AB-5.	2022-3	09	9/15/2024	PAY DOWN	XXX	306,426	306,426	304,253			2, 173		2, 173		306,426			0	12,152	11/15/2032	1.D FE
55283A - AA - 7.	MCAFH 3 A			PAY DOWN	XXX	56,802	56,802	56,802					0		56,802			0	1,385	11/15/2035	1.F FE
	MELLO 211NV3 A15 SR FIX			PAY DOWN	XXX	11,508	11,508	11,584			(76)		(76)		11,508			0	262	10/25/2051	1.A
585495-AA-2.	MELLO 21MTG1 A1 FIX			PAY DOWN	XXX	14,089	14,089	10,536			3,553		3,553	ļ	14,089			Ω	346	04/25/2051	1.A
585494-AU-1	MELLO 21MTG2 A19 FIX MITSUBISHI UFJ FINANCIAL	09	9/01/2024	PAY DOWN	XXX	2,663	2,663	2,685	2,683		(20)		(20)	ļ	2,663		<del> </del>	0	67	06/25/2051	1.A
606822-BJ-2	GROUP INC.	D 07	7/18/2024	MATURITY	XXX	589,000	589,000	598,488			(9,488)		(9,488)		589,000			0	16,498	07/18/2024	1.G FE
	MITSUBISHI UFJ FINANCIAL										1										
606822-CQ-5		.D09	9/12/2024	CALLED AT 100	XXX	3,000,000	3,000,000	3,000,000					0		3,000,000			0	151,890	09/12/2025	1.G FE
55317J-AC-4.	MMAF EQUIPMENT FINANCE LLC	00	9/13/2024	PAY DOWN	XXX	144 ,238	144 , 238	144 , 208	54,244		21		21		144.238			0	538	06/13/2028	1.A FE
	MORGAN STANLEY			CALLED AT 100	XXX	1,170,000	1,170,000	1, 196,060	300.632		(21,799)		(21,799)		1, 170,000			۵	31,824	07/22/2025	1.E FE
	MOSAIC SOLAR LOAN TRUST										1		21,100)								
61946N-AA-6.	2020-1	09	9/20/2024	PAY DOWN	XXX	3,392	3,392	3,392					0					0	48	04/20/2046	1.A FE
61946N-AB-4.	MOSAIC SOLAR LOAN TRUST 2020-1	00	9/20/2024	PAY DOWN	XXX	1,696	1,696	1,696							1,696			0	35	04/20/2046	1.E FE
0 1340N*AD*4.	MOSAIC SOLAR LOAN TRUST		3/20/2024	I AT DOWN			,050	, ,090												04/20/2040	
61946P-AA-1.	2020-2	09	9/20/2024	PAY DOWN	xxx	4,778	4,778	4,742			36		36		4,778			0	46	08/20/2046	1.A FE
640470 44 7	MOSAIC SOLAR LOAN TRUST 2021-1	00	1,00,0004	PAY DOWN	XXX	7 750	7 750	6 400			1,325		1.325		7 750			^	29	10/00/0040	1 1 1
61947D-AA-7.	MOSAIC SOLAR LOAN TRUST	09	9/20/2024 I	PAT DUMN		7,758	7,758	6,433			1,325		1,325		7 ,758				29	12/20/2046	1.B FE
61946T-AB-1.	2021-3	09	9/20/2024	PAY DOWN	XXX	7,237	7,237	7 , 188			49		49		7 , 237			Ω	93	06/20/2052	1.E FE
61947B-AA-1.	MSAIC 2024-2A A	09	9/20/2024 I	PAY DOWN	XXX	17,214	17,214	16,857			357	ļ	357		17,214			0	201	04/22/2052	1.D FE
61772L -BL -4.				PAY DOWN	XXX	3,933	3,933	3,968	3,965		(31)		(31)		3,933			0	101	05/25/2051	1.A
	MSSG 17237P A SR SEQ FIX			PAY DOWN	XXX								0					0		09/15/2039	1.A
55400E-AA-7.	MVW 2020-1 LLCNAVIENT PRIVATE EDUCATION		9/20/2024	PAY DOWN	XXX	8,121	8,121	8,120	ļ		<u> </u>	ļ	<del> </del> 1	ļ	8,121		<b></b>	0	94	10/20/2037	1.A FE
63941G-AB-0.		09	9/15/2024	PAY DOWN	XXX	88,677	88,677	91,116	90,172		(1,495)		(1,495)		88,677			0	1,261	01/15/2069	1.A FE
	NAVIENT PRIVATE EDUCATION		i	501111		i .					1,,433)	[	1	[			1		,201		
63941X-AA-5.	REF I LOAN TRUS	09	9/15/2024	PAY DOWN	XXX	3,697	3,697	3,697					0		3,697			0	30	07/15/2069	1.A FE
63941U-AA-1.	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	00	0/45/2024	PAY DOWN	XXX	21 040	21 040	20, 420			1,810		1.810		21 040			0	21	00/16/2000	1 4 55
0394 IU-AA-1.	NBLA 24R CR SEQ FLT BANK	09	9/15/2024	FAI DUMIN		21,940	21,940	20 , 130			1,810				21,940		····		<sup>Z1</sup>	09/16/2069	1.A FE
G6460A-AH-3.	LOANS	.D08	8/22/2024	PAY DOWN	XXX	500,000	500,000	500,000	[		<u> </u>	<u> </u>	l	<u></u>	500,000		<u> </u>	0	32,293	04/19/2030	1.E FE
	NEBSC 161R A1R FLT BANK				V				[		1	1						-			
65023T-AJ-1.	LOANS NORTH MILL EQUIPMENT	.ם07	7/29/2024	PAY DOWN		47 , 966	47,966	47,966	ļ		<del> </del>	<del> </del>	ļ0	ļ	47,966		<del> </del>	0	2,466	12/21/2029	1.A FE
62919T-AD-8	FINANCE FUNDING 202	09	9/15/2024	PAY DOWN	XXX	80.342	80 . 342	80.333			9	1	9	[				0	1,372	12/15/2027	1.A FE
	NP SPE X L.P.SERIES 2019-2.		7/19/2024		XXX	290	290	300			(10)		(10)		290		I	0		11/19/2049	1.F FE

Chaur All Lang Tarm Ban	da and Céaal: Cald Dadaama	d as Othersiae Dieseand a	of During the Current Quarter

					Sho	w All Long-T	erm Bonds a	nd Stock Solo	l, Redeemed				urrent Quart	er						
1	2	3 4	5	6	7	8	9	10			Book/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F							11	12	13	14	15							NAIC
		0																		Designation,
		r									Current Year's		<u>_</u> .	Book/				Bond		NAIC Desig.
OLIOID		e		1				D: V	Unrealized		Other Than	Total Change	Total Foreign	Adjusted	Foreign	D :: 10:	T	Interest/Stock	Stated	Modifier and
CUSIP		l Diameter		Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange		Exchange Gain		Total Gain	Dividends	Contractual	SVO
Identi-	Description	g Disposal	Name of Purchaser	Shares of	Camaidanatian	Day Value	A atual Cast	Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V. (11+12-13)	Change in	at Diamagal Data	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication 64830D-AM-5	Description NRMLT 192 B1 SUB SEQ FIX	n Date 09/01/2024		Stock	Consideration 66,340	Par Value 66,340	Actual Cost 69,942	Carrying Value	(Decrease)	Accretion (3,601)	Recognized	(11+12-13)	B./A.C.V.	Disposal Date 66,340	Disposal	Disposal	Disposal	During Year	Date	Symbol 1.A
64828E - AA - 3	NRMLT 192 BT 30B 3EQ FTA	09/01/2024	PAY DOWN.	XXX	9,177	9,177	9,177			(3,001)		(3,001)		9,177				158	12/25/2057 09/25/2059	1.A
64830U-AA-3.	NRMLT 20NQM2 A1 SR FIX	09/01/2024	PAY DOWN	XXX	2,202	2,202	2,202					1		2,202				25	05/24/2060	1.A
64831U-AA-2		09/01/2024	PAY DOWN	XXX	63.820	63,820	63.604			216	1	216		63,820			0	1.941	06/25/2062.	1.A FE
	NRMLT 24NQM1 A1 SR FIX	09/01/2024		XXX	37,243	37,243	37,220			23		23		37,243			0	435	03/25/2064	1.A FE.
62954H-BB-3.	NXP B.V.	D09/24/2024		XXX	89,022	88,000	86,301			84		84					2,637	3,056	01/15/2033	2.A FE
	OAK STREET INVESTMENT																			
	GRADE NET LEASE FU	09/20/2024.			1,993	1,993	1,992			ļ1		ļ1		1,993			0	27	11/20/2050	1.A FE
67648B-CQ-3.	OCMT 221NV1 AF OCPCLO 1917R A1R SEQ FLT	09/25/2024.	. PAY DOWN	XXX	3,814	3,814	3,538			276		276		3,814			0	51	12/25/2051	1.A FE
67113L-AL-0.		D07/09/2024.	PAY DOWN	XXX	700.000	700.000	695 . 450			4.550		4.550		700,000			0	34.040	07/20/2032	1.A FE
	OHACP 16 C SEQ FLT BANK									1		Ī		· ·				, , ,	İ	
67115L - AE - 4.	LOANS	D09/24/2024.	PAY DOWN	XXX	1,050,000	1,050,000	1,050,000	250,000		ļ		0		1,050,000			0	75,208	10/18/2034	1.F FE
68785A - AD - 7_		D09/10/2024.	PAY DOWN	XXX	606,626	606,626	606,468	606,584		42		42	ļ	606,626			0	4,069	04/10/2028	1.A FE
69144A-AA-7	OXFORD FINANCE FUNDING 2020-1 LLC	08/15/2024	PAY DOWN	XXX	2,353	2,353	2,353					1		2,353			0	46	02/15/2028	1.F FE
0014711 701 7	PAGAYA AI DEBT SELECTION				· ·							1		· ·					02/10/2020	
69547P-AA-7_	TRUST 2021-HG1	09/15/2024.	PAY DOWN	XXX	10,437	10,437	10,436	10,437		11		11		10,437			0	85	01/16/2029	1.G FE
COEACH AD 2	PAGAYA AI DEBT TRUST 2022-	09/15/2024	PAY DOWN	XXX	95,485	95,485	95,485							95,485			0	2 205	10/15/2020	1 5 55
69546M-AB-3_	PARLTD 171R A1R FLT BANK	09/10/2024	PAT DOWN		90,400	90,400	95,465			<b>+</b>		ļ		95,465				2,395	10/15/2029	1.E FE
69915X-AL-0	LOANS	D07/22/2024	PAY DOWN	XXX	9.185	9,185	9,013			172		172		9.185			0	468	07/20/2029	1.A FE
	PAWNEE EQUIPMENT									T		T								
704100-AB-2.	RECEIVABLES 2021-1	09/15/2024.	PAY DOWN		20,223	20,223	20,222	20,223		11		<u> </u>		20,223			0	148	07/15/2027	1.A FE
74165G-AB-6.	PCCSEC 154 C SUB SEQ FIX	.C09/20/2024.	. PAY DOWN		800,022	800,022	823,679			(23,657)		(23,657)		800,022			0	21,334	08/24/2049	1.G FE
709599-BF-0.	PENSKE TRUCK LEASING CO.	07/01/2024	MATURITY	XXX	1,000,000	1,000,000	997.640	999.760		240		240		1,000,000			0	34,500	07/01/2024	2.B FE
743874-AG-4	PFMLT 201 A4 SEQ FIX.	09/01/2024		XXX	43,717	43,717	44.646			(929)		(929)		43,717			0	907	02/25/2050	1.A
	PFMLT 212 A9 FIX	09/01/2024		XXX	6.748	6.748	6,520			228				6.748			0	158	04/25/2051	1.A
	PFMLT 21INV1 A14 FIX.	09/01/2024		XXX	11,635	11,635	11,846			(211)		(211)		11,635			0	296	08/25/2051	1.A
	PINEBRIDGE PRIVATE CREDIT				İ					` ′		' '								
72304#-AA-6.	II NOTE	07/05/2024.	DIRECT	XXX	446,649	446,649	446,649	180 , 121				ļ0		446,649			0	22,954	09/30/2033	2.B PL
	PNC EQUIPMENT FINANCE LLC	09/18/2024.			23,170	23,170	23,170	23 , 170		(0.44)		0		23,170			0	693	09/13/2027	1.D Z
746245-AA-7.	PSMC 202 A2 FIX PUREW 2021-1 A1	09/01/2024.		XXXXXX		8,870	9,111			(241)		(241)					D	266	05/25/2050	1.A
746246-AA-5.		09/20/2024.	PAY DOWN.	XXX	16,588	16,588	16,588	41,268						41,268				1,598	12/22/2036 12/05/2037	1.G FE
70410D-AC-2		09/05/2024	PAY DOWN.	XXX	239,969	239,969	239,958	239,958		12		12		239,969				8,269	02/15/2028	1.A FE
747262-AY-9	QVC INC.	09/25/2024	TAT BOM	XXX	471,690	505,000	522,123	161,950	47,317	(6,498)		40,819		512,939		(41,249)	(41,249)	26,653	02/15/2027	4.B FE
747262 - AZ - 6.	QVC INC	09/25/2024		XXX	1,206,200	1,480,000	1,511,249	417,600	168 . 453	(10,492)		157 .961		1,497,055		(290,855)	(290,855)	69.067	09/01/2028.	4.B FE
75409X-BG-0		09/01/2024	PAY DOWN_	XXX	23,989	23,989	23,686			304		304		23,989		(200,000)	0	400	12/25/2051	1.A
	RATE 21J4 A1 FIX	09/01/2024		XXX	30,199	30,199	30,161	[]		38	ļ	38	ļ	30,199	ļ		0	748	11/25/2051.	1.A
750070 44 0	REGIONAL MANAGEMENT	00/45/0004	DAY DOWN	VVV	440.005	440.005	440 507			_		_		440.005			_	0.470	10/15/0000	4 4 55
75907Q-AA-6_	ISSUANCE TRUST 2020	09/15/2024 .A07/16/2024		XXXXXX	140,605 1,150,000	140,605	140,597	250.423		(13, 266)			ļ	140,605				2,176	10/15/2030 07/16/2024	1.A FE
	ROYAL BANK OF CANADA	A07 / 16 / 2024.	MATURITY	XXX	1,150,000	1,150,000	1,100,411	1.083.442		20.736		(13,200)	(17.901)	1,071,785	16.715			1,361	07/16/2024	1.E FE
00000D-ZD-0.	SANTANDER DRIVE AUTO		. mr.runttt		1,000,000	1,000,300	1,037,933	1,000,442		20,730		20,730	[(17,901)	1,0/1,700				1,301	0112312024	
80287H-AD-0.	RECEIVABLES TRUST 2	09/15/2024.	PAY DOWN	XXX	51,692	51,692	51,682			10		10		51,692			0	1,667	03/15/2027	1.A FE
700007 10 -	SCF EQUIPMENT LEASING	00/00/000	DAY DOWN	,,,,,,	105.055	105.055	105.050	105.051						105.055			_		00/04/0000	4,55
783897 - AC - 5	2021-1 LLC SCF EQUIPMENT LEASING	08/20/2024.	. PAY DOWN	XXX	185,955	185,955	185,952	185,954		†1		<del> </del> 1		185,955			0	1,015	08/21/2028	1.A FE
784024-AB-7	2023-1 LLC	09/20/2024	PAY DOWN	XXX	167 , 161	167 , 161	168,506			(1,345)	L	(1,345)	L	167 , 161			n	4,655	01/22/2030	1.A FE
81746N-CB-2	SEQMT 163 B1 SUB VARI	09/01/2024		XXX	36,900		34,357			2,543		2,543		36,900			0		11/25/2046	1.A FE
81748K - AA - O.	SEQMT 202 A1 FIX	09/01/2024.	PAY DOWN	XXX	2,868	2,868	2,952			(84)		(84)					0	101	03/25/2050	1.A
81748K - BN - 1.	SEQMT 202 A19 SR FIX	09/01/2024.		XXX	4,302	4,302	4,395			(93)		(93)	ļ	4,302			Ω	152	03/25/2050	1.A
	SEQMT 202 B2 SUB SEQ VARI	09/01/2024.		XXX	7,734	7,734	8,056			(322)		(322)					0	258	03/25/2050	1.A
	SEQMT 215 A19 FIX	09/01/2024.			9,324	9,324	7 , 473	7 ,542		1,782	ļ	1,782	ļ		ļ	ļ	0	229	07/25/2051	1.A
81744K - AA - 4.	SEQMT 232 A1 FIX	09/01/2024.			2,780	2,780	2,686			94		94		2,780			۵	13	03/25/2053	1.A
816943-BJ-2		09/01/2024	. PAY DOWN	XXX	28,433	28,433	28,208			225		225	ļ	28,433		·	0	1,719	09/25/2053	1.A
83407E-AA-2		09/15/2024	PAY DOWN	XXX	48,975	48,975	48,974	9,795		1		1		48,975			n	1,886	05/15/2031	1.A FE
30.012.111.2.	SOFI PROFESSIONAL LOAN									1		1								
78471C-AB-5	PROGRAM 2017-D LL	09/25/2024.	PAY DOWN		31,850	31,850	30,935	31,420		430				31,850			0	559	09/25/2040	1.A FE
004007 45 0	SOFI PROFESSIONAL LOAN	00/45/0004	DAY DOWN	VVV	20 450	20 450	20 440	20.454		_				20 450			_	540		4,55
83406T - AB - 8.	PROGRAM 2020-A TR	09/15/2024.	. PAY DOWN	XXX	30,456	30,456	30,442	30,451		<b></b> 6		<b></b> 6	ļ	30,456			L	516	05/15/2046	1.A FE

Sho	w All Long-T	erm Bonds a	nd Stock Solo	d, Redeemed or Otherwise Disposed of During the Current Quarter	

					Sho	w All Long-T	erm Bonds a	nd Stock Solo	d, Redeemed	or Otherwise	Disposed of	f During the C	urrent Quart	er						
1	2 3	3 4	5	6	7	8	9	10		Change in E	ook/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		=							11	12	13	14	15	1						NAIC
																				Designation,
		•									Current Year's			Book/				Bond		NAIC Desig.
		•							Unrealized		Other Than	Total Change	Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	Modifier and
CUSIP				Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange	Carrying Value	Exchange Gain		Total Gain	Dividends	Contractual	SVO
Identi-		Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description r	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
83390U-AF-4.	SOFI PROFESSIONAL LOAN PROGRAM 2020-C TR	09/15/2024.	PAY DOWN	XXX	15 , 401	15.401	15.734	15.671		(270)		(270)		15.401				200	02/15/2046	1.A FE
033900-AF-4.	SOFI PROFESSIONAL LOAN	09/13/2024.	PAT DUWN				10,734			(270)		(270)					† <sup>D</sup>	200	02/13/2040	I.A FE
83405N-AA-4		09/15/2024.	PAY DOWN	XXX	5, 160	5 , 160	4,315	4,380		781				5 . 160			l	39	02/15/2047	1.A FE
	SPCLO 20 A SR SEQ FLT					· ·		·												
83611J-AA-3.		D07/26/2024.	PAY DOWN		493,407	493,407	487 ,732			5,674		5,674		493 , 407			0	25,178	07/26/2031	1.A FE
83609Y-AC-0	SPCLO 4RR A FLT BANK LOANS	007/18/2024.	PAY DOWN	XXX	184 .752	184 .752	183 .034			1,718		1,718		184 , 752				9,494	04/18/2031	1.A FE
85208N-AE-0		09/20/2024.	PAY DOWN.	XXX	158.750	158.750	172.453	105.688		(5,626)		(5,626)		158.750			1	6.134	09/20/2029	1.F FE
85208N-AD-2		09/20/2024.	PAY DOWN.	XXX	125,000	125.000	135,500	64,112		(6,862)		(6,862)		125,000			1	4.442	09/20/2029	1.F FE
	SPR0 2024-1A A2	07/25/2024.	PAY DOWN.	XXX	5.000	5.000	5,000			(0,002)		1(0,002)		5,000			1	155	01/25/2054	2.C FE
	SRL 2024-1A A	09/17/2024.	PAY DOWN	XXX	1,146	1.146	1,145			1		1		1.146			0	15	05/17/2054	1.C FE
	STORE MASTER FUNDING 1-VII					, ,											T			
86190B-AC-8.	XIV XIX XX (S	09/20/2024.	PAY DOWN		625	625	625			<b></b>		0		625			L0	12	06/20/2051	1.C FE
86744T-AB-2	SUNNOVA HELÌOS VII ISSUER	09/20/2024.	PAY DOWN	XXX	8.536	8.536	8,533			,		,						115	07/20/2048	1.G FE
00/441-AD-2	TCIFL 161RRR AR3 SEQ FLT		I A I DOWN.	^^^						1		†	ļ				1		0112012040	I.U FE
87230A - AW - 6.	BANK LOANS	007/17/2024.	PAY DOWN		194,558	194,558	194,558	68,095				0		194 , 558			l	9,545	01/17/2032	1.A FE
	TCIFL 171R AR FLT BANK	i						·												
87231B-AL-7.	LOANS	D08/19/2024.	PAY DOWN		216,635	216,635	216,635	81 , 130				L0		216,635			ļ0	10,898	11/18/2030	1.A FE
88316A-AA-9	TEXTAINER MARINE	009/20/2024.	PAY DOWN.	XXX	4.000	4.000	4,000					0		4.000			1	21	08/20/2049	1.C FE
000 TON-AN-0,	TEXTAINER MARINE	303/20/2024.	I AT BOWN.			, ,000	, , 000			1		1		, ,000			1		00/20/2040	
88315L - AT - 5.	CONTAINERS VII LTD SERI	09/20/2024	PAY DOWN.		10,000	10,000	9,210							10,000			0	111	08/20/2046	2.B FE
	THE GOLDMAN SACHS GROUP			1000																
U3823E-CW-3.		08/19/2024.	MATURITY		274,775	274,775	302,059	276,267		(102)		(102)	25,391	270,525	4,250	40.450	4,250	343	08/19/2024	2.A FE
89115A-2M-3.	THE TORONTO-DOMINION BANK	A08/05/2024.	GOLDMAN SACHS	XXX	821,486	805,000	801,345			983		983		802,328		19 , 158	19,158	44,388	01/10/2028	1.E FE
88603U-AA-7	DESIGNATED AC	09/15/2024	PAY DOWN	XXX	7,139	7,139	6,211			928		928		7,139			0	173	07/16/2040	1.F FE
000000 781 7	THUNDERBOLT AIRCRAFT LEASE			1																
88606W-AA-0.	LIMITED SERIE	D07/15/2024.	PAY DOWN		112,528	112,528	114,932			(2,404)		(2,404)		112,528			۵	4,518	05/17/2032	2.A FE
872480 - AA - 6.		09/20/2024.	PAY DOWN		20,000	20,000	18,756			1,244		1,244		20,000			L0	279	08/20/2045	1.F FE
872480 - AF - 5,	TIF FUNDING II LLC SERIES	00/20/2024	PAY DOWN	XXX	3,094	3.094	3.093			1		1						F0	02/20/2046	2.A FE
	TIF FUNDING III LLC	09/20/2024.	PAY DOWN	xxx	37.500	37.500	37.487			13		13		37,500				793	02/20/2046	1.C FE
00000A-AA-0,	TOWD 191 A1 SR SEQ	03/20/2024.	TAT DOWN			, 1000						10		, , , , , , , , , , , , , , , , ,			1		04/20/2045	
89177B-AA-3.	AVAILFUNDS	09/01/2024.	PAY DOWN	XXX	39,998	39,998	39,754			244		244		39,998			٥	1,768	03/25/2058	1.A
	TOYOTA MOTOR CREDIT			1000													1			
89236T - KG - 9.	. CORPORATION	09/20/2024.	MATURITY		3,000,000	3,000,000	2,999,880			120		120		3,000,000			L0	132,000	09/20/2024	1.E FE
89657B-AA-2	2019-1	09/17/2024.	PAY DOWN.	XXX	1,523	1,523	1,452			71		71		1,523			0	19	04/17/2049	1.F FE
000013 781 2	TRITON CONTAINER FINANCE				,020	, 020				1				, 020			Ī			
89680H-AA-0.		09/20/2024.	PAY DOWN		68,106	68,106	68,094			13		13		68 , 106			۵	958	09/20/2045	1.F FE
006000 45 0	TRITON CONTAINER FINANCE	00/20/2024	PAY DOWN.	XXX	11,475	11.475	11,400			75		75	[	11.475				142	03/20/2046	1.F FE
89680H-AE-2	TRP 2021 LLC SERIES 2	09/20/2024. 09/17/2024.	PAY DOWN	XXX	3,885	3.885	3.491			394		394	····	3.885			1	33	03/20/2046	1.F FE
	UBS GROUP INC.	307/17/2024.	CALLED AT 100	XXX	342,689	342,689	392,795	349,631		(1,628)		(1,628)	35.942	337,599	5.089		5.089	4,284	07/17/2025	1.G FE
1.00000 /11-1	UNION PACIFIC RAILROAD CO	1								, , ,		,					1	7,204		
90783X-AA-9		07/02/2024.	PAY DOWN	XXX	14,060	14,060	16,844	16,099	ļ	(2,039)		(2,039)	ļ	14,060			ļ0	868	01/02/2031	1.C FE
00702W 44 4	UNION PACIFIC RAILROAD	07/00/0004	DAY DOWN	XXX										1					07/00/2020	1055
90783W-AA-1	COMPANY PASS THRO	07/02/2024.	PAY DOWN	XXX	22,330	22.330	22,330	22,330	<b></b>	<b>†</b>		†	·	22,330			ţ	670	07/02/2030	1.C FE 1.D Z
	UNION PACIFIC RR PTC ETC		MATURITY	XXX	22,330	22,330	22,330	22,330	l	†		1	ļ	22,330	<b></b>	····	† <sup>^</sup>	637	09/13/2027	1.D Z
13013#=#0=0.	UNITED AIRLINES INC 2018-		. I MATURITI							<b>†</b>		1	····	21,100			1		03/13/202/	
909318-AA-5		09/01/2024	PAY DOWN	XXX	48,698	48,698	47,470			1,228		1,228		48,698			0	1,418	09/01/2031	1.E FE
	UNITED AIRLINES PASS																			
90931G-AA-7	THROUGH TRUST 2020	07/15/2024.	. PAY DOWN.	XXX	31,208	31,208	31,169	31,170		38		38	ļ	31,208			ļ0	1,375	04/15/2029	1.E FE
91682N-AB-9.	TRUST 2021-4	09/20/2024.	PAY DOWN	XXX	125.694	125,694	125,674			20		20	[	125,694				1,539	09/20/2031	2.C FE
3 100ZN-AD*3.	USQ RAIL   LLC SERIES		I AT DOMN.		120,034	120,034				1		1		120,034			1	, ,555		
90352W-AD-6.	. 2021-1	08/28/2024.	PAY DOWN		7,775	7 ,775	7 ,775			<b></b>		ļ	ļ	7 ,775			L	109	02/28/2051	1.F FE
000540 44 5	USQ RAIL I LLC SERIES	00/20/2024	DAY DOWN	XXX	2 500	2 500	2 500			1		1		2 500				40	06/00/0054	4 5 55
90354P-AA-5 91824N-BL-5		08/28/2024.	PAY DOWN.	XXX	3,502 14,408	3,502 14,408	3,500	1,810					·	3,502			ţ	49	06/28/2051	1.F FE
91824N-BL-5.		09/01/2024.	PAY DOWN.	XXX	14,408	14,408	14,487			(170)		(170)	·	14,408			† <sup>^</sup>	371	06/25/2051	1.A
	VCP RRL ABS   LTD		PAY DOWN	XXX	46,577					1 (1/0)		1(1/0)	ļ		·····	<b>†</b>	†	752	10/20/2031	1.F FE
JZZTJN-AA*Z	1 'VI TITL ADO I LID		TEAT DOWN	· · · · · · · · · · · · · · · · · · ·						<b>+</b>		4U	ļ	+, JII			4D			

Show All Long Torm Bonds and 9	Stack Sald Dadaamad or Othorwica	Disposed of During the Current Quarter

1	2 3																			
		3   4	5	6	7	8	9	10		Change in E	look/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		=						Ī	11	12	13	14	15	1				l i		NAIC
																				Designation,
	-   -   -   -	r									Current Year's			Book/				Bond		NAIC Desig.
		9							Unrealized		Other Than	Total Change	Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	Modifier and
CUSIP		i 📗		Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange	Carrying Value	Exchange Gain	Realized Gain	Total Gain	Dividends	Contractual	SVO
Identi-		Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication		n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
	VENCLO 14RR BRR SR FLT																			
92328G-BB		D08/28/2024	PAY DOWN	XXX	187 ,733	187 ,733	187 ,733					L0		187 , 733			0	10,238	08/28/2029	1.A FE
92338B-AN	VERDE 1R AR FLT BANK	009/04/2024	DAY DOWN	XXX	1,550,000	1,550,000	1,550,000	550.000						1,550,000			0	93.449	04/15/2032	1.A FE
92330D-AIN	VERDE 2019-1A CR BANK	J09/04/2024	FAT DOWN									ļ						93,449	04/13/2032	I.A FE
92338B-AS		009/04/2024	PAY DOWN	XXX	250.000	250.000	246,250			3,750		3,750		250.000			0	17 , 101	04/15/2032	1.F FE
92538L - AA	-9. VERUS 204 A1 FIX		PAY DOWN	XXX		17,312	17,312					I					0	181	05/26/2065	1.A FE
92538H-AA	-8. VERUS 214 A1 SR FIX	09/01/2024	PAY DOWN	XXX	40,922	40.922	30,013	1,454				10,884					0	264	07/26/2066	1.A FE
	-5. VERUS 224 A1 FIX	09/01/2024	PAY DOWN	XXX	1,749	1,749	1,749	1,749				Ι		1,749			0	52	04/25/2067	1.A FE
W9863R-VA	-7. VOLVO TREASURY AKTIEBOLAG	309/17/2024	MATURITY	XXX	667,440		625,366	648,098		14,428		14,428	(8,015)	664 , 145	3,295		3,295	834	09/17/2024	1.F FE
W9863R-X0	-O. VOLVO TREASURY AKTIEBOLAG	309/01/2024	MATURITY	ХХХ	664 , 140	664,100	633,238	655,531				7,117	(15,947)	664 , 140			0	14,113	09/01/2024	1.F FE
94974B-GA	-2. WELLS FARGO & COMPANY	09/09/2024	MATURITY	XXX	375,000	375,000	410,333	381,936		(6,936)		(6,936)		375,000			0	12,375	09/09/2024	2.A FE
95058X-AH	-1. WENDY'S FUNDING LLC	09/15/2024	PAY DOWN	XXX	879	879	934			(54)		(54)		879			0	27	06/15/2049	2.B FE
95058X - AE	-8. WENDYS FUNDING LLC 2018-1	09/15/2024	PAY DOWN	XXX	506	506	459	467		39		39		506			0	15	03/16/2048	2.B FE
95058X-AL	-2. WENDYS FUNDING LLC 2021-1	09/15/2024	PAY DOWN	XXX	1,501	1,501	1,479			22		22		1,501			0	31	06/15/2051	2.B FE
	WESTLAKE AUTOMOBILE			NAME OF THE PERSON OF THE PERS																
96042V - AE	-9. RECEIVABLES TRUST 20	09/15/2024	PAY DOWN	XXX	136,191	136,191	136 , 169			22		22		136 , 191			0	4,402	09/15/2027	1.A FE
060427 48	WESTLAKE AUTOMOBILE -1. RECEIVABLES TRUST 20	09/15/2024	DAY DOWN	XXX	17 , 182	17.182	17.180	17.180		2		2		17.182			0	633	06/15/2026	1.A FE
	-O WESTLAKE CORPORATION		MATURITY	XXX	725,000	725.000	723.934			1.066		1.066		725.000				6.344	08/15/2024	2.B FE
	-1 WFCMT 15C27 A4 SR FIX		PAY DOWN	XXX	33,449	33,449	35,360			(1,912)		(1,912)	····	33,449				675	02/15/2048	1.4
	-9 WFCMT 18C48 A4 SR FIX		PAY DOWN	XXX	21,254	21.254	24.354			(3,100)		(3,100)		21,254				651	02/13/2040	1.A
	-9. WFCMT 19C51 ASB SR PAC FIX		PAY DOWN.	XXX	138,130	138 . 130	142,266			(4, 136)		(4, 136)		138,130			٥	2.901	06/17/2052	1.A
	-6. WFLF 2023-1A A		PAY DOWN.	XXX	62.951	62.951	62.892			I59				62.951				2.436	04/18/2038	1.A FE
	-3. WFMBS 194 A17 SR FIX	09/01/2024	PAY DOWN.	XXX	34,922	34.922	30 , 164			4,758		4.758		34,922				1,494	09/27/2049	1.A
	-2. WFMBS 201 A17 SR FIX	09/01/2024	PAY DOWN.	XXX	9.919	9.919	10.006			[87]		(87)		9,919				270	12/25/2049	1.A
	-3. WFMBS 203 A17 SR FIX		PAY DOWN.	XXX	5,586	5.586	5.734			I(148)		(148)		5,586			0	114	06/27/2050	1.A
	-8. WFMBS 204 A17 FIX		PAY DOWN.	XXX	2,155	2.155	2,226			I(71)		(71)		2,155			0	62	07/25/2050	1.A
	-4. WFMBS 20RR1 A1 FIX		PAY DOWN.	XXX	2,954	2.954	3,033			I(79)		(79)		2,954			0	78	05/25/2050	1.A
	-3. WFMBS 211 A17 FIX			XXX	6.048	6.048	6,138			I(90)		(90)		6,048			0	131	12/25/2050	1.A
	WORLD OMNI AUTO									(00)		1								
98163T-AD	-5. RECEIVABLES TRUST 2022-C	09/15/2024	PAY DOWN	XXX	3,299	3,299	3,299					0					0	91	10/15/2027	1.A FE
110999	9999 - Bonds - Industrial and Mi	iscellaneous (U	Inaffiliated)		55,270,696	55,918,565	55,854,600	19,758,642	215,770	63,991	0	279,761	22,497	55,859,667	39,613	(637, 179)	(597,566)	1,948,569	XXX	XXX
Bonds - F	ybrid Securities																			
172967 - MG	-3. CITIGROUP INC	09/12/2024	CALLED AT 100	XXX	963,000	963,000	989,569			(26,569)		(26,569)		963,000			0	48,150	01/01/9999	3.A FE
48128B-AF	-8. JPMORGAN CHASE & CO	08/01/2024	CALLED AT 100	XXX	899,000	899,000	922,804			(23,804)		(23,804)		899,000			0	44,950	01/01/9999	2.B FE
130999	9999 - Bonds - Hybrid Securities	3		•	1,862,000	1,862,000	1,912,373	0	0	(50, 373)	0	(50,373)	0	1,862,000	0	0	0	93,100	XXX	XXX
250999	9997 - Bonds - Subtotals - Bond	ls - Part 4			79,189,735	79,832,234	79,829,081	26,065,053	215,770	(29,070)	0	186,700	22,497	79,726,206	39,613	(584,679)	(545,066)	2,594,822	XXX	XXX
	9999 - Bonds - Subtotals - Bond				79.189.735	79.832.234	79,829,081	26.065.053	215.770	(29.070)	0	186.700	22.497	79.726.206	39.613	(584.679)	(545,066)	2.594.822	XXX	XXX
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								ļ <u></u>		<b>+</b>		<b></b>	ļ	<b></b>				ļ		<b> </b>
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								·····		<del> </del>		†····	<del> </del>	t		·····		·····		t
600000					79.189.735	XXX	79.829.081	26.065.053	215.770	(29.070)	n	186.700	22.497	79.726.206	39.613	(584.679)	(545,066)	2.594.822	XXX	XXX

Schedule DB - Part A - Section 1

**NONE** 

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part D - Section 1

**NONE** 

Schedule DB - Part D - Section 2

**NONE** 

Schedule DB - Part E

**NONE** 

Schedule DL - Part 1

**NONE** 

Schedule DL - Part 2

**NONE** 

# SCHEDULE E - PART 1 - CASH

	Mont	th End Dep	ository Balanc	es				
1	2	3	4	5		Balance at End on During Current (		9
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7 Second Month	8	*
Open Depositories	0000		Quality.	24.0	1	0000114 111011411		
FEDERAL HOME LOAN BANK. ATLANTA, GA. FEDERAL HOME LOAN BANK. INDIANAPOLIS, IN SYNOVUS. COLUMBUS, GA. PINNACLE. NASHVILLE, TN. FIRST HORIZON BANK. MEMPHIS, TN. US BANK - CLAIMS DISB. BIRMINGHAM, AL. US BANK - CAS CLAIMS CDA. BIRMINGHAM, AL. US BANK - OPERATING. BIRMINGHAM, AL. US BANK - PRUST CASH. BIRMINGHAM, AL. US BANK - PRUST CASH. BIRMINGHAM, AL. US BANK - EURO TRUST CASH. BIRMINGHAM, AL. US BANK - ZAR TRUST CASH. BIRMINGHAM, AL. US BANK - ZAR TRUST CASH. BIRMINGHAM, AL. US BANK - ZAR TRUST CASH. BIRMINGHAM, AL. US BANK - BURNINGHAM, AL. US BANK - BURNINGHAM, AL. US BANK - BURNINGHAM, AL. US BANK - BURNINGHAM, AL. US BANK - BIRMINGHAM, AL. US BANK - BURNINGHAM, AL. WELLS FARGO BANK BIRMINGHAM, AL. WELLS FARGO BANK - OASIS LBX BIRMINGHAM, AL. KEY BANK - IND FKA CAS. CLEVELAND, OH. KEY BANK - IND FKA CAS. CLEVELAND, OH.	CFCF				19,162 49,522 5,000,000 3,100,357 18,483 (4,615,031) (500,000) 1,123,340 (958,902) 98,061 183,406 21,669 51,066 44,139 293,464 1,985,949 2,319,305	47,102 49,663 5,000,000 3,106,492 10,861 (9,729,281) 0 607,677 (851,707) 129,022 4,342,835 2,529 83,163 42,170 33,565 1,984,360 1,228,539	47,304 49,850 5,000,000 3,111,973 11,759 (4,080,640) 0 1,218,914 (698,775) 113,402 358,206 147,365 78,800 201,784 87,769 1,982,640 1,716,623	XXX XXX XXX XXX XXX XXX XXX XXX
0199998 Deposits in	XXX XXX	XXX XXX	2,310	0	8,233,990	6,086,990	9,346,974	XXX XXX
0399999 Total Cash on Deposit 0499999 Cash in Company's Office 0599999 Total	XXX XXX XXX	XXX XXX XXX	2,310 XXX 2,310	0 XXX 0	8,233,990 8,233,990	6,086,990	9,346,974	XXX XXX XXX

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#### STATEMENT AS OF SEPTEMBER 30, 2024 OF THE PROASSURANCE INDEMNITY COMPANY, INC.

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

		Sho	w Investments O	wned End of Current Quarter				
1	2	3	4	5	6	7	8	9
			Date	Rate of	Maturity	Book/Adjusted	Amount of Interest	Amount Received
CUSIP	Description	Code	Acquired	Interest	Date	Book/Adjusted Carrying Value	Due & Accrued	During Year
All Other Money Marke	et Mutual Funds	•	'			, , , , , , , , , , , , , , , , , , , ,	•	
31846V - 33 - 6	FIRST AM GOV OBLIG-X		09/30/2024	4.821	ХХХ		109,468	2,082,823
31846V - 33 - 6 31846V - 56 - 7	FIRST AM GOV OBLIG-Z		09/30/2024	4.781	ХХХ	200,000	832	3,143
8309999999 - AII 0	ther Money Market Mutual Funds					27,433,868	110,300	2,085,966
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			†					
8609999999 Total	Cash Equivalents					27,433,868	110,300	2,085,966



Designate the type of health care providers reported on this page. Physicians

Inpaid 7 umber of Claims 457	8 Direct Losses Incurred But
Claims	
157	Not Reported
401	(1,499,393)
0	0
2	107,704
10	(470,846)
50	(4,480,749)
0	4,352
17	189,815
45	(854.000)
32	1.361.794
154	, , , , ,
	(2,097,349)
6	858,382
0	0
1	224,981
87	(8,005,096)
749	409,852
14	(1,730,564)
25	206,966
116	(6,881,554)
0	0
۵	504.452
	(2,558,312)
0	(2,556,512)
446	(9,408,560)
17	(1,012,417)
4	(48,818)
69	(3,086,135)
2	(53,558)
12	(458, 374)
109	(1,127,171)
19	238,445
21	105,824
0	0
1	(73,816)
5	. , ,
	(230,970)
0	0
263	(15,058,751)
18	(1,758,559)
7	506,143
52	(1,919,621)
0	0
31	(2,305,414)
	2,157
	(2,411,428)
	(1,349,484)
الدا	
	57 , 551
U	(282)
	1,245,410
	4 , 425
0	1,419
117	3,314,101
2	41,394
	1
	1
^	^
	(50,400,074)
3,232	(59,422,974)
	ł
Λ	^
0	0
	52 



Designate the type of health care providers reported on this page. Hospitals

		ALLOGA		TAILS					
	_	1 Direct Premiums	2 Direct Premiums	Direct Los	4 Number of	5 Direct Losses	Direct Loss 6 Amount	7 Number of	8 Direct Losses Incurred But
	States, Etc.	Written	Earned	Amount	Claims	Incurred	Reported	Claims	Not Reported
	Alabama AL	156 , 178	470,860	710,858	4	(131,962)	7 ,529 ,279	46	(559,551)
	Alaska AK	0	0	0	0	0	0	0	J0
ı	Arizona AZ		D	0	0		0	D	J
i	Arkansas AR		D	(538)	(1)	452,694	1,000,009	2	(341,044)
l	California CA		0	(162,406)	(2)	(523,607)	0		J
I	Colorado CO	0	0	0	0	0	0	0	J0
i	Connecticut CT			L	0	0	0	0	J
	Delaware DE	0	U	ا D	0	(44, 163)	0	0	J
9.	District of Columbia DC		Q		0	0	0	L	J
i	Florida FL			0	0		0	0	J
i	Georgia GA			0	0	(8,269)	0	0	J
	Hawaii HI			D	0				J
13.	IdahoID	0	0	0	0	0	0	0	
14.	IllinoisIL	0	31,707	0	0	(214,081)	600,000	3	(150,848)
l	IndianaIN	233,861	3,553,703	754,586	2	1,071,807	7 , 555 , 117	144	942,681
	lowa IA		64,081	500,000	1	(318,353)	128,001	2	44,742
i	Kansas KS	983,995	679,862	1,498,551	10	871,509	1,820,669	78	(72,211)
	KentuckyKY		164,254	0	0	(43,868)	3,001	ļ1	97,865
	Louisiana LA	0	0	ō	0	0	0	0	J
	Maine ME		0	ļ0	0	0	0	ļ0	0
i	Maryland MD		0	0	0	551	3,001	ļ <u>1</u>	1,//2
	Massachusetts MA		0	0	0	(2,348)	0	Ω	J0
1	Michigan MI		156,507	0	0	206 , 185	556,001	7	(97,020)
24.	Minnesota MN	61,331	45 , 141	500,000	1	(356,450)	2,000,000	ļ1	(332,771)
1	Mississippi MS	0	0	0	0	0	0	0	J0
26.	Missouri MO		13,492	0	0	5,329	0	0	9,269
ı	Montana MT	0	0	0	0	0	0	0	J0
28.	Nebraska NE		14,786	0	0	(53,796)	0	ļ1	21,576
1	Nevada NV		27 , 521	0	0	(22,727)	0	٥	14,881
	New Hampshire NH	0	0	0	0	0	0	0	0
31.	New Jersey NJ	0	0	0	0	0	0	0	0
32.	New Mexico NM		0	0	0	0	0	0	0
33.	New York NY		0	(6,414)	0	(155,922)	600,000	2	(191,732)
34.	North CarolinaNC		0	0	0	0	0	0	0
35.	North DakotaND		0	0	0	0	0	0	۵
36.	Ohio OH	691,312	534,687	(28)	0	(256,270)	808,002	5	24,328
37.	Oklahoma OK		0	0	0	10 , 282	250,000	1	(87,508)
38.	OregonOR			0	0	0	0	۵	J0
39.	PennsylvaniaPA		0	0	0	0	0	۵	0
40.	Rhode IslandRI		0	0	0	0	0	0	0
41.	South Carolina SC		0	0	0	0	0	0	0
42.	South Dakota SD		0	0	0	0	0	Ω	0
43.	Tennessee TN		0	0	0	11,945	550,000	2	(161,436)
44.	Texas TX		0	0	0	0	0	0	0
45.	Utah UT		0	l0	0	0	0	0	0
46.	VermontVT		0	0	0	0	0	0	<u> </u> 0
	VirginiaVA		0	0	0	0	0	0	J
48.	Washington WA			0	0		0	0	J0
	West VirginiaWV	0		0	0		0	0	J0
	Wisconsin WI		1,068,483	668,610	2	3,604,557	7 ,704 ,838	47	904,544
51.	Wyoming WY		0	0	0	0	0	0	<b>0</b>
	American Samoa AS								<b> </b>
53.	Guam GU								
54.	Puerto Rico PR								<u> </u>
	U.S. Virgin IslandsVI								<u> </u>
	Northern Mariana Islands MP								
l	Canada CAN								
	Aggregate other alien OT	1	0	0	0	0	0	0	0
	Totals	3,724,648	6,825,084	4,463,219	17	4,103,043	31,107,918	343	67,537
	DETAILS OF WRITE-INS								
1									
58003.									<b> </b>
	Sum. of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	0	0	0	0	0	0	0	0



Designate the type of health care providers reported on this page. Other Health Care Professionals

		ALLOGA	ILDDI	DIAILS AND ILKKITOKILS					
		1 Direct Premiums	2 Direct Premiums	Direct Los	4 Number of	5 Direct Losses	6 Amount	rses Unpaid 7 Number of	Direct Losses Incurred But
	States, Etc.	Written	Earned	Amount	Claims	Incurred	Reported	Claims	Not Reported
1	Alabama AL	2,643,176	2,493,793	1,068,155	4	1,089,365	3,068,264	33	264,358
1	Alaska AK		0	0	0	0	0	0	]0
	Arizona AZ		45,944	J	0	42,381	90,000	2	39,832
i	Arkansas		49,035	0	0	4,890	5,001	1	24,304
	California CA		135,104	246,639		695,049	1,674,241	8	(510,851)
	Colorado CO		5,384	0	0	(1,472)	0	0	2,107
l	Connecticut CT		32,216	0	0	(3,919)	0	0	13,996
	Delaware DE		177,004	22,696		95,763	22,317	4	239 , 151
9.	District of Columbia		53, 173	0	0	36,967	12,004	4	51,788
	FloridaFL		535,531	3,205	0	87,095 13.752	510,601 15,000		35,549 69.128
	- 3	132 , 112	129,362 0	0	0		15,000	Z	
	Hawaii HI		14.967	0	0		3.001	0	9.632
13.	IdahoID	,	1,967	242,027	3	(62,003)	1,282,925	27	,
14.	Illinois IL	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, ,		د				116,413
	IndianaIN	1, 184, 570	1,237,806 29,298	399,468	2	1,005,330 (7,137)	3,629,385	65 0	(226,794)
16.	lowa IA		29,290	0,771	0	' ' '	2,333		8,015
	Kansas KS		277 . 420	504.704	0	(53,403)		2	66,115
	KentuckyKY			, , ,		(222,055)	105,001	د	148,004
-	Louisiana LA.		0 66 200	1 022	0	0	0	0	0
	Maine ME.		66,389 40.074	1,922	ļ0	529	0	0	24,531
	MarylandMD				0	(64,463)	13,503	3	5,743
	Massachusetts MA.		7,103	0	U	2,304	3,001		5,742
			1,269,575	1,924,297		597 , 393	1,364,554	21	144,844
	Minnesota MN.		23,321	0	0	(3,126)	0	0	12,846
	Mississippi MS		10,897	0	0	(3,436)		0	5,835
	Missouri MO.		360,621	48 , 197	1	427 , 553	1,830,001	9	(365,924)
	Montana MT		2,127	0	0	(189)	0	0	749
	Nebraska NE	28,012	73,059	0	0	638,979	1,000,000	1	(318,627)
	Nevada NV		1,226,324	235,705	2	(78,775)	209,538	14	371,398
	New Hampshire NH		71,438	0	0	(24, 113)	0	0	30,345
	New Jersey NJ		34,487	0	0	2,407	5,001	ļ <u>1</u>	11,860
	New Mexico NM		10,203	0	0	7,888	5,000	ļ <u>1</u>	6,906
	New York NY		0	(597)	0	(656,963)	953,001	/	(255,690)
34.	North CarolinaNC		30 , 100	5 , 276	0	(1,480)	4,724	0	4 , 160
	North DakotaND	0	0	0	0	0	0	0	0
	Ohio OH		439,809	0	0	(421,674)	678,004	8	(8,516)
	Oklahoma OK.		19,203	5,000	1	(46,609)	25,001	3	17,414
1	OregonOR		140,624	0	0	(7,073)	2,501	0	76,578
	PennsylvaniaPA		392,730	164,906	2	53,607	142 , 118	6	143,115
	Rhode IslandRI		0	0	0	0	0	0	0
	South Carolina SC		18 , 131	J0	0	(19,736)	3,001	1	6,172
	South Dakota SD		0	0	0	0	0	0	J0
43.	Tennessee TN		153,567	475,000	1	340,663	278,001	1	(32,372)
	TexasTX		1 , 287 , 117	182,215	2	573,753	1,244,066	22	120,919
	Utah UT		4 , 166	J0	0	(3,493)	0	0	1,708
	VermontVT		0	0	0	(898)	0	0	J0
	VirginiaVA		182,033	5 ,297	0	(19,917)	27 , 866	1	56,979
	Washington WA		13,990	0	0	(5,750)	0	0	5,036
	West Virginia WV.		0	0	0	0	0	0	J0
	Wisconsin WI		682,884	180,778	2	320,955	570 , 713	16	387,963
	Wyoming WY		6 , 150	0	0	(1,072)	0	0	2,184
52.	American Samoa AS								ļ
	Guam GU								ļ
	Puerto Rico PR								ļ
	U.S. Virgin IslandsVI								ļ
	Northern Mariana Islands MP								ļ
57.	Canada CAN	L							ļ
	Aggregate other alien OT	0	0	0	0	0	0	0	0
59.	Totals	13,782,883	13,087,425	5,721,661	30	4,441,466	18,879,694	269	812,645
									ļ
									<del> </del>
	Sum. of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
JO999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	0	0	0	0	0	0	0	



Designate the type of health care providers reported on this page. Other Health Care Facilities

			1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			Direct Premiums	Direct Premiums	3	4 Number of	Direct Losses	6 Amount	7 Number of	Direct Losses Incurred But
	States, Etc.		Written	Earned	Amount	Claims	Incurred	Reported	Claims	Not Reported
1	Alabama	AL	494.342	207,078	322.948	1	2.444	531,002	5	(4.077)
1	Alaska	AK	0	0	0	0	0	0	0	0
	Arizona	AZ	0	0	l0	0	0	0	0	0
1	Arkansas	AR	0	0	0	0	(60,829)	440,000	2	(146,866)
i	California	CA	0	0	0	1	55,071	80,000	2	49,153
6.	Colorado	CO	0	0	0	0	0	0	0	0
7.	Connecticut	CT	0	0	0	0	0	0	0	0
8.	Delaware	DE	0	0	l0	0	0	0	0	0
9.	District of Columbia	DC	0	0	l0	0	0	0	0	0
10.	Florida	FL	0	0	0	0	0	0	0	0
11.	Georgia	GA	0	0	0	0	0	0	0	0
12.	Hawaii	HI	0	0	0	0	0	0	0	0
13.	Idaho	ID	0	0	0	0	0	0	0	0
14.	Illinois	IL	24,271	3,976	l0	0	3,511	5,001	1	(1,490)
15.	Indiana	IN	249,356	197,517	l0	0	450,853	849,013	21	(72,589)
16.	lowa	IA	0	0	0	0	0	0	0	l0′
17.	Kansas	KS	26 , 424	24,274	0	0	(6,371)	31,002	3	14,496
1	Kentucky	KY	0	ا o	<u> </u> 0	0	ا 'م	0	Ω	J
1	Louisiana	LA	0	0	<u> </u>	0		0	Ω	0
	Maine	ME	0	0	0	0	0	0	0	0
1	Maryland	MD	0	0	0	0	<u> </u> 0	0	0	0
	Massachusetts	MA	0	0	0	0	0	0	0	0
	Michigan	MI	23,785	7,950	l	0	4,367	0	0	4,367
	Minnesota	MN	0	0	l0	0	0	0	0	0
1	Mississippi	MS	0	0	0	0	0	0	0	0
1	Missouri	MO	5,000	3.361	0	0	1.873	0	0	1.873
1	Montana	MT	0	0	0	0	0	0	0	0
1	Nebraska	NE	0	0	0	0	0	0	0	0
1	Nevada	NV	0	0	0	0	0	0	0	0
1	New Hampshire	NH	0	0	0	0	0	0	0	0
	New Jersey	NJ	0	0	0	0	0	0	0	0
	New Mexico	NM	0	0	0	0	0	0	0	0
1	New York	NY	0	0	0	0	(64.885)	0	0	0
1	North Carolina	NC	0	0	0	0	0	0	0	0
1	North Dakota	ND	0	0	0	0	0	0	0	0
1	Ohio	OH	27.637	14.610	0	0	(158,014)	705,001	2	(205, 386)
1	Oklahoma	OK	0	0	0	0	0	0	0	0
1	Oregon	OR	0	0	0	0	0	0	0	0
1	Pennsylvania	PA	0	0	0	0	0	0	0	0
1	Rhode Island	RI	0	0	0	0	0	0	0	0
	South Carolina	SC	0	0	0	0	0	0	0	0
	South Dakota	SD	0	0	0	0	0	0	0	0
	Tennessee	TN	0	0	0	0	0	0	0	0
1	Texas	TX	0	0	0	0	0	0	0	0
i	Utah	UT	0	0	0	0	0	0	0	0
1	Vermont		0	0	0	0	0	0	0	0
	Virginia		0	0		0	1,335	.3,001	1	3.485
	Washington		0	0	l0	0	0	0	0	0
	West Virginia		0	0	0	0	0	0	0	n
	Wisconsin		146,619	55,793	0	0	54,977	15,001	3	47.684
	Wyoming		0	0	0	0	0	0	0	0
	American Samoa									
	Guam									
	Puerto Rico									
	U.S. Virgin Islands									
	Northern Mariana Islands									
	Canada									
1	Aggregate other alien		0	0	0	0	0	0	0	0
1	Totals	01	997,434	514,559	322,948	2	284,332	2,659,021	40	(309, 350)
	DETAILS OF WRITE-INS			,	,		,			, , , , ,
58002.										
58003.										
	Sum. of remaining write-ins 58 from overflow page		0	0	0	0	0	0	0	0
58999.	Totals (Lines 58001 through plus 58998) (Line 58 above)		0	0	0	0	0	0	0	0