2 2 2 9 2 2 0 2 4 2 0 1 0 0 1 0 1

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

The Hanover Insurance Company

NAIC Group Code 0088 (Current) 0088 (Prior) NAIC Company Code 22292 Employer's ID Number 13-5129825

Organized under the Laws of New Hampshire, State of Domicile or Port of Entry NH

Country of Domicile United States of America

Incorporated/Organized 10/05/1972 Commenced Business 04/15/1852

Statutory Home Office 4 Bedford Farms Drive, Suite 107 (Street and Number), Bedford, NH, US 03110-5905 (City or Town, State, Country and Zip Code)

Main Administrative Office 440 Lincoln Street (Street and Number)

Worcester, MA, US 01653-0002 (City or Town, State, Country and Zip Code), 508-853-7200 (Area Code) (Telephone Number)

Mail Address 440 Lincoln Street (Street and Number or P.O. Box), Worcester, MA, US 01653-0002 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 440 Lincoln Street (Street and Number)

Worcester, MA, US 01653-0002 (City or Town, State, Country and Zip Code), 508-853-7200-8557928 (Area Code) (Telephone Number)

Internet Website Address WWW.HANOVER.COM

Statutory Statement Contact Dennis M. Hazelwood (Name), 508-853-7200-8557928 (Area Code) (Telephone Number)

DHAZELWOOD@HANOVER.COM (E-mail Address), 508-853-6332 (FAX Number)

OFFICERS

President	John Conner Roche	Vice President & Treasurer	Nathaniel William Clarkin
Senior Vice President & Secretary	Charles Frederick Cronin		

OTHER

Jeffrey Mark Farber, Executive Vice President & CFO	Dennis Francis Kerrigan Jr., Executive Vice President & Chief Legal Officer	Richard William Lavey, Executive Vice President
Willard Ty-Lunn Lee, Executive Vice President	David John Lovely, Executive Vice President	Denise Maureen Lowsley, Executive Vice President
Bryan James Salvatore, Executive Vice President		

DIRECTORS OR TRUSTEES

Warren Ellison Barnes	Jeffrey Mark Farber	Lindsay France Greenfield
Dennis Francis Kerrigan Jr.	Richard William Lavey	Willard Ty-Lunn Lee
David John Lovely	Denise Maureen Lowsley	John Conner Roche
Bryan James Salvatore		

State of Massachusetts
County of Worcester SS:

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

John Conner Roche	Charles Frederick Cronin	Nathaniel William Clarkin
President	Senior Vice President & Secretary	Vice President & Treasurer

Subscribed and sworn to before me this
2nd day of May, 2024

Jaime L. Hawley
Notary
November 29, 2030

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

Jaime Hawley
Notary Public
COMMONWEALTH OF MASSACHUSETTS
My Commission Expires
November 29, 2030

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	6,650,943,206	0	6,650,943,206	6,547,425,515
2. Stocks:				
2.1 Preferred stocks	11,444,560	0	11,444,560	11,444,560
2.2 Common stocks	1,325,384,451	1,112,087	1,324,272,364	1,282,194,475
3. Mortgage loans on real estate:				
3.1 First liens	174,968,729	0	174,968,729	175,160,669
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ 0 encumbrances)	42,605,813	0	42,605,813	43,257,671
4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5. Cash ($ (103,072,041)), cash equivalents ($ 95,255,316) and short-term investments ($ 1,402,959)	(6,413,766)	0	(6,413,766)	32,062,993
6. Contract loans (including $ 0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	533,891,835	0	533,891,835	537,591,642
9. Receivables for securities	8,504,847	0	8,504,847	158,083
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	8,741,329,675	1,112,087	8,740,217,588	8,629,295,608
13. Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	45,406,041	0	45,406,041	45,280,324
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	209,051,916	21,054,295	187,997,621	193,778,518
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	1,297,550,802	0	1,297,550,802	1,236,429,995
15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	62,954,929	0	62,954,929	89,152,042
16.2 Funds held by or deposited with reinsured companies	5,052,995	0	5,052,995	4,998,710
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	195,076,786	7,917,152	187,159,634	187,925,370
19. Guaranty funds receivable or on deposit	4,400,168	0	4,400,168	4,609,007
20. Electronic data processing equipment and software	79,114,956	73,793,034	5,321,922	5,124,967
21. Furniture and equipment, including health care delivery assets ($ 0)	9,502,073	9,502,073	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	124,576,963	0	124,576,963	126,160,709
24. Health care ($ 0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	135,102,985	53,571,591	81,531,394	83,048,804
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	10,909,120,289	166,950,232	10,742,170,057	10,605,804,054
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	10,909,120,289	166,950,232	10,742,170,057	10,605,804,054
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Equity in Pools & Associations	43,979,631	0	43,979,631	45,852,800
2502. State Tax Credits	2,743,460	0	2,743,460	4,492,716
2503. Miscellaneous Assets	33,164,172	0	33,164,172	31,059,157
2598. Summary of remaining write-ins for Line 25 from overflow page	55,215,722	53,571,591	1,644,131	1,644,131
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	135,102,985	53,571,591	81,531,394	83,048,804

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 494,839,000)	4,092,224,055	4,058,004,658
2.	Reinsurance payable on paid losses and loss adjustment expenses	3,766,210	2,976,964
3.	Loss adjustment expenses	1,000,895,327	973,003,783
4.	Commissions payable, contingent commissions and other similar charges	89,848,550	134,347,025
5.	Other expenses (excluding taxes, licenses and fees)	112,424,700	144,665,749
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	21,701,030	33,205,620
7.1	Current federal and foreign income taxes (including $ (196,343) on realized capital gains (losses))	31,108,314	8,445,951
7.2	Net deferred tax liability	0	0
8.	Borrowed money $ 0 and interest thereon $ 0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 79,611,983 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	2,455,378,223	2,421,153,400
10.	Advance premium	29,444,356	25,520,342
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	5,307,000	5,307,000
12.	Ceded reinsurance premiums payable (net of ceding commissions)	47,596,287	51,563,000
13.	Funds held by company under reinsurance treaties	2,818,384	2,790,158
14.	Amounts withheld or retained by company for account of others	3,009,803	3,321,644
15.	Remittances and items not allocated	37,817,103	46,620,912
16.	Provision for reinsurance (including $ 0 certified)	1,000	1,000
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	29,958,683	32,578,396
20.	Derivatives	0	0
21.	Payable for securities	34,873,224	29,356,128
22.	Payable for securities lending	0	0
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	(8,276,834)	220,634
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	7,989,895,415	7,973,082,364
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	7,989,895,415	7,973,082,364
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	5,000,000	5,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	146,230,870	146,230,870
35.	Unassigned funds (surplus)	2,601,043,772	2,481,490,820
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	2,752,274,642	2,632,721,690
38.	Totals (Page 2, Line 28, Col. 3)	10,742,170,057	10,605,804,054
	DETAILS OF WRITE-INS		
2501.	Collateral Held	12,374,274	13,555,814
2502.	Miscellaneous Liabilities	12,626,395	20,178,645
2503.	Retroactive Reinsurance Reserve Ceded	(33,277,503)	(33,513,825)
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	(8,276,834)	220,634
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 556,127,132)	543,909,624	479,358,367	2,032,155,203
	1.2 Assumed (written $ 830,181,517)	799,627,266	794,045,391	3,203,439,329
	1.3 Ceded (written $ 158,813,194)	150,266,258	140,452,111	586,283,250
	1.4 Net (written $ 1,227,495,455)	1,193,270,632	1,132,951,647	4,649,311,282
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 623,794,000):			
	2.1 Direct	236,639,133	225,393,333	989,948,685
	2.2 Assumed	420,429,261	511,154,723	1,981,894,910
	2.3 Ceded	38,202,550	50,001,935	313,118,648
	2.4 Net	618,865,844	686,546,121	2,658,724,947
3.	Loss adjustment expenses incurred	146,384,610	138,764,359	543,384,607
4.	Other underwriting expenses incurred	399,541,433	369,771,757	1,535,185,220
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	1,164,791,887	1,195,082,237	4,737,294,774
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	28,478,745	(62,130,590)	(87,983,492)
	INVESTMENT INCOME			
9.	Net investment income earned	66,765,242	61,033,414	274,377,538
10.	Net realized capital gains (losses) less capital gains tax of $ (196,343)	(716,516)	(9,873,991)	(16,648,178)
11.	Net investment gain (loss) (Lines 9 + 10)	66,048,726	51,159,423	257,729,360
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 1,438,731 amount charged off $ 3,160,189)	(1,721,458)	(2,952,579)	(12,269,006)
13.	Finance and service charges not included in premiums	4,003,726	4,032,518	16,080,216
14.	Aggregate write-ins for miscellaneous income	2,205,198	2,046,110	7,932,101
15.	Total other income (Lines 12 through 14)	4,487,466	3,126,049	11,743,311
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	99,014,937	(7,845,118)	181,489,179
17.	Dividends to policyholders	696,037	1,061,520	4,575,749
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	98,318,900	(8,906,638)	176,913,430
19.	Federal and foreign income taxes incurred	22,858,706	3,194,182	53,408,287
20.	Net income (Line 18 minus Line 19)(to Line 22)	75,460,194	(12,100,820)	123,505,143
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	2,632,721,690	2,682,563,108	2,682,563,108
22.	Net income (from Line 20)	75,460,194	(12,100,820)	123,505,143
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 1,485,125	42,925,895	2,347,635	(85,330,966)
25.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26.	Change in net deferred income tax	2,246,137	7,430,323	20,343,915
27.	Change in nonadmitted assets	(2,177,666)	(14,815,742)	(15,998,178)
28.	Change in provision for reinsurance	0	0	132,000
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) Home Office	0	0	0
35.	Dividends to stockholders	0	0	(100,000,000)
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	1,098,392	1,264,277	7,506,668
38.	Change in surplus as regards policyholders (Lines 22 through 37)	119,552,952	(15,874,327)	(49,841,418)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	2,752,274,642	2,666,688,781	2,632,721,690
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Miscellaneous Income	377,633	442,585	1,634,125
1402.	Interest on Intercompany Notes Receivable	1,736,215	1,603,525	6,132,976
1403.	Gains on State Tax Credits	91,350	0	165,000
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	2,205,198	2,046,110	7,932,101
3701.	Pensions, net of tax	1,098,392	1,264,277	7,506,668
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	1,098,392	1,264,277	7,506,668

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	1,161,029,721	1,151,090,441	4,690,165,613
2.	Net investment income	66,532,494	61,852,263	295,428,836
3.	Miscellaneous income	6,381,872	5,956,515	6,739,084
4.	Total (Lines 1 to 3)	1,233,944,087	1,218,899,219	4,992,333,533
5.	Benefit and loss related payments	557,657,922	590,244,056	2,563,497,367
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	606,278,613	600,186,593	2,014,889,644
8.	Dividends paid to policyholders	696,037	1,061,520	4,077,749
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	0	0	21,962,475
10.	Total (Lines 5 through 9)	1,164,632,572	1,191,492,169	4,604,427,235
11.	Net cash from operations (Line 4 minus Line 10)	69,311,515	27,407,050	387,906,298
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	157,294,387	115,707,704	473,707,099
	12.2 Stocks	0	5,502,331	87,153,994
	12.3 Mortgage loans	195,467	189,267	8,478,352
	12.4 Real estate	0	0	0
	12.5 Other invested assets	17,824,333	6,777,185	24,618,050
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(14,476)	(4,757)	155
	12.7 Miscellaneous proceeds	0	3,158,070	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	175,299,710	131,329,799	593,957,651
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	260,808,098	203,756,159	847,230,978
	13.2 Stocks	0	0	38,603,990
	13.3 Mortgage loans	0	1,017,267	1,017,267
	13.4 Real estate	309,042	651,293	5,537,392
	13.5 Other invested assets	11,658,304	17,525,473	50,193,999
	13.6 Miscellaneous applications	2,829,669	0	437,965
	13.7 Total investments acquired (Lines 13.1 to 13.6)	275,605,113	222,950,192	943,021,591
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(100,305,403)	(91,620,393)	(349,063,940)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	0	0	412,440
	16.6 Other cash provided (applied)	(7,482,871)	45,659,185	15,835,354
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(7,482,871)	45,659,185	15,422,914
	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)	(38,476,759)	(18,554,158)	54,265,272
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	32,062,993	(22,202,279)	(22,202,279)
	19.2 End of period (Line 18 plus Line 19.1)	(6,413,766)	(40,756,437)	32,062,993

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

20.0001.	Bonds sold to subsidiaries in settlement of capital contributions	0	0	(35,348,717)
20.0002.	Bonds acquired in settlement of stockholder dividends receivable	0	0	10,496,738
20.0003.	Accrued interest income on bonds sold for intercompany transactions	0	0	(1,116,652)
20.0004.	Bonds sold to parent in settlement of stockholder dividend payable	0	0	(98,621,536)

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of The Hanover Insurance Company (“the Company”) are presented on the basis of accounting practices prescribed or permitted by the State of New Hampshire Insurance Department.

The State of New Hampshire Insurance Department recognizes only statutory accounting practices prescribed or permitted by the State of New Hampshire for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the New Hampshire Insurance Law. The National Association of Insurance Commissioners (“NAIC”) “Accounting Practices and Procedures Manual” (“NAIC SAP”) has been adopted as a component of prescribed or permitted practices by the State of New Hampshire. The State has not adopted any prescribed accounting practices that differ from those found in NAIC SAP.

A reconciliation of the Company’s net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of New Hampshire is shown below:

	SSAP #	F/S Page	F/S Line #	2024	2023
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 75,460,194	$ 123,505,143
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:				$ -	$ -
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				$ -	$ -
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 75,460,194	$ 123,505,143
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 2,752,274,642	$ 2,632,721,690
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				$ -	$ -
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				$ -	$ -
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,752,274,642	$ 2,632,721,690

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

(1) Short-term investments are stated at amortized cost.

(2) Bonds not backed by loans are stated at either amortized cost or fair value, using the scientific interest method, in accordance with the NAIC Purposes and Procedures of the Securities Valuation Office ("SVO").

(3,4) Preferred stocks that are subject to a 100% mandatory sinking fund are carried at amortized cost. All other preferred stocks and common stocks are carried at fair value, except investments in stocks of unconsolidated subsidiaries and affiliates in which the Company has an interest of 10% or more are carried using the equity method.

(5) Mortgage loans on real estate are stated at unpaid principal balances net of unamortized discounts, premiums, and other adjustments. Mortgage loans are reduced for losses expected by management to be realized on transfers of mortgage loans to real estate (upon foreclosure), on the disposition or settlement of mortgage loans and on mortgage loans which the Company believes may not be collectible in full. In determining the amount of loss, management considers, among other things, the estimated fair value of the underlying collateral.

(6) Loan-backed securities are stated at either amortized cost or fair value, in accordance with the NAIC Purposes and Procedures of the SVO.

(7) The Company owns 100% of the common stock of Allmerica Financial Alliance Insurance Company (“AFAIC”), Allmerica Financial Benefit Insurance Company (“AFBIC”), The Hanover American Insurance Company (“American”), The Hanover Atlantic Insurance Company Ltd. (“Atlantic”), The Hanover Casualty Company (“Hanover Casualty”), Massachusetts Bay Insurance Company (“Mass Bay”), Citizens Insurance Company of America (“CICA”), Citizens Insurance Company of the Midwest (“CICM”), Citizens Insurance Company of Ohio (“CICO”), Verlan Fire Insurance Company (“Verlan”), The Hanover National Insurance Company (“National”), Campmed Casualty and Indemnity Company, Inc. (“Campmed”), and Nova Casualty Company ("NOVA"), all of which are insurance subsidiaries. The Company owns 100% of the common stock of Professionals Direct Inc. (“PDI”), AIX, Inc. (“AIX”), and Allmerica Plus Insurance Agency (“APIA”), which are non-insurance subsidiaries. All subsidiaries are carried using the equity method.

(8) Other invested assets, including investments in trusts, are recorded using the equity method in accordance with the Statement of Statutory Accounting Principles ("SSAP") No. 48, "Joint Ventures, Partnerships and Limited Liability Companies". Investments in affiliated entities are recorded based on its underlying audited GAAP equity balances in accordance with the SSAP 97, "Investments in Subsidiary, Controlled, and Affiliated Entities, A Replacement of SSAP 88". Commercial mortgage loan participations are recorded at outstanding principal balance of the loan per SSAP 21, "Other Admitted Assets".

(9) The Company has not entered into derivative contracts.

(10) The Company does utilize anticipated investment income as a factor in the premium deficiency calculation.

(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported (“IBNR”). Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined.

(12) The Company has not modified its capitalization policy from the prior year.

(13) The Company does not write major medical insurance with prescription drug coverage.

NOTES TO FINANCIAL STATEMENTS

D. Going Concern

Not applicable

NOTE 2 Accounting Changes and Corrections of Errors

Not applicable

NOTE 3 Business Combinations and Goodwill

Not applicable

NOTE 4 Discontinued Operations

Not applicable

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) There were no new commercial mortgage loans during 2024.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 87%.

(3) There were no taxes, assessments or any amounts advanced and not included in the mortgage loan total at the end of the reporting period.

(4-9) The Company did not have impaired loans as of the end of the reporting period.

B. Debt Restructuring

The Company did not have any restructured debt as of the end of the reporting period.

C. Reverse Mortgages

The Company did not have any reverse mortgages as of the end of the reporting period.

D. Loan-Backed Securities

(1) Prepayment assumptions for loan-backed and structured securities were obtained from prepayment models that are sensitive to refinancing, turnover, equity take-out and other relevant factors. These assumptions are consistent with the current interest rate and economic environment.

(2) Not applicable

(3) The Company had no securities with a recognized other-than-temporary impairment.

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ 2,703,773
2. 12 Months or Longer	$ 182,880,915
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 274,044,912
2. 12 Months or Longer	$ 1,535,817,027

(5) The Company employs a systematic methodology to determine if a decline in market value below book/adjusted carrying value is other-than-temporary. In determining whether a decline in fair value below book/adjusted carrying value is other-than-temporary, the Company evaluates several factors and circumstances, including the issuer's overall financial condition; the issuer's credit and financial strength ratings; the issuer's financial performance, including earnings trends, dividend payments, and asset quality; any specific events which may influence the operations of the issuer including governmental actions; a weakening of the general market conditions in the industry or geographic region in which the issuer operates; the length of time and degree to which the fair value of an issuer's securities remains below cost; the Company's intent and ability to hold the security until such time to allow for the expected recovery in value; and with respect to fixed maturity investments, any factors that might raise doubt about the issuer's ability to pay all amounts due according to the contractual terms. These factors are applied to all securities.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1-7) Not applicable

F., G., H., I., J.

Not applicable

NOTES TO FINANCIAL STATEMENTS

K. Low Income Housing tax Credits (LIHTC)

(1) As of March 31, 2024, there are 11 remaining years of unexpired tax credits with no required holding period.

(2) The Company recognized LIHTC and other tax benefits of $911,256 during 2024.

(3) The balance of the investment recognized in the statement of financial position at March 31, 2024 was $34,721,375.

(4) At March 31, 2024, there are no LIHTC investments subject to any regulatory reviews.

(5) LIHTC investments did not exceed 10% of the Company's admitted assets.

(6) There were no recognized impairments on LIHTC investments during the reporting period.

(7) The Company had no write-downs or reclassifcations due to the forfeiture or ineligibility of tax credits during the reporting period.

L. Restricted Assets

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
c. Subject to repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
d. Subject to reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
e. Subject to dollar repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
f. Subject to dollar reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
g. Placed under option contracts	$ -	$ -	$ -	$ -	$ -	$ -	$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	$ -	$ -	$ -	$ -	$ -
i. FHLB capital stock	$ 5,150,000	$ -	$ -	$ -	$ 5,150,000	$ 5,150,000	$ -
j. On deposit with states	$ 240,091,463	$ -	$ -	$ -	$ 240,091,463	$ 232,881,735	$ 7,209,728
k. On deposit with other regulatory bodies	$ 69,244	$ -	$ -	$ -	$ 69,244	$ 69,211	$ 33
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ 138,255,264	$ -	$ -	$ -	$ 138,255,264	$ 142,020,580	$ (3,765,316)
m. Pledged as collateral not captured in other categories	$ -	$ -	$ -	$ -	$ -	$ -	$ -
n. Other restricted assets	$ 748,249	$ -	$ -	$ -	$ 748,249	$ 1,995,094	$ (1,246,845)
o. Total Restricted Assets (Sum of a through n)	$ 384,314,220	$ -	$ -	$ -	$ 384,314,220	$ 382,116,620	$ 2,197,600

(a) Subset of Column 1

(b) Subset of Column 3

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Current Year 8 Total Non-admitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	0.000%	0.000%
b. Collateral held under security lending agreements	$ -	$ -	0.000%	0.000%
c. Subject to repurchase agreements	$ -	$ -	0.000%	0.000%
d. Subject to reverse repurchase agreements	$ -	$ -	0.000%	0.000%
e. Subject to dollar repurchase agreements	$ -	$ -	0.000%	0.000%
f. Subject to dollar reverse repurchase agreements	$ -	$ -	0.000%	0.000%
g. Placed under option contracts	$ -	$ -	0.000%	0.000%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	0.000%	0.000%
i. FHLB capital stock	$ -	$ 5,150,000	0.047%	0.048%
j. On deposit with states	$ -	$ 240,091,463	2.201%	2.235%
k. On deposit with other regulatory bodies	$ -	$ 69,244	0.001%	0.001%
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ -	$ 138,255,264	1.267%	1.287%
m. Pledged as collateral not captured in other categories	$ -	$ -	0.000%	0.000%
n. Other restricted assets	$ -	$ 748,249	0.007%	0.007%
o. Total Restricted Assets (Sum of a through n)	$ -	$ 384,314,220	3.523%	3.578%

(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 (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Not applicable

3. Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted: Current Year 1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account (S/A) Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)	8 Total Current Year Admitted Restricted	Percentage 9 Gross (Admitted & Nonadmitted) Restricted to Total Assets	10 Admitted Restricted to Total Admitted Assets
Held in Trust for Group Accident & Health Business	$ 748,249	$ -	$ -	$ -	$ 748,249	$ 1,995,094	$(1,246,845)	$ 748,249	0.007%	0.007%
Total (c)	$ 748,249	$ -	$ -	$ -	$ 748,249	$ 1,995,094	$(1,246,845)	$ 748,249	0.007%	0.007%

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively.

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

Not applicable

M., N.

Not applicable

O. 5GI Securities

Investment	Number of 5GI Securities Current Year	Number of 5GI Securities Prior Year	Aggregate BACV Current Year	Aggregate BACV Prior Year	Aggregate Fair Value Current Year	Aggregate Fair Value Prior Year
(1) Bonds - AC	0	0	$ -	$ -	$ -	$ -
(2) Bonds - FV	2	2	$ 385,313	$ 513,837	$ 394,557	$ 517,973
(3) LB&SS - AC	0	0	$ -	$ -	$ -	$ -
(4) LB&SS - FV	0	0	$ -	$ -	$ -	$ -
(5) Preferred Stock - AC	0	0	$ -	$ -	$ -	$ -
(6) Preferred Stock - FV	0	0	$ -	$ -	$ -	$ -
(7) Total (1+2+3+4+5+6)	2	2	$ 385,313	$ 513,837	$ 394,557	$ 517,973

AC - Amortized Cost FV - Fair Value

P. Short Sales

Not applicable

NOTES TO FINANCIAL STATEMENTS

Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
1. Number of CUSIPs	8	-
2. Aggregate Amount of Investment Income	$ 140,252	$ -

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

Not applicable

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

Not applicable

NOTE 7 Investment Income

A. Due and accrued income was excluded from surplus on the following basis:

Investment income due and accrued with amounts that are over 90 days past due are nonadmitted.

B. Not applicable

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

Interest Income Due and Accrued	Amount
1. Gross	$ 45,406,041
2. Nonadmitted	$ -
3. Admitted	$ 45,406,041

D. The aggregate deferred interest.

	Amount
Aggregate Deferred Interest	$ -

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

	Amount
Cumulative amounts of PIK interest included in the current principal balance	$ 1,085,119

NOTE 8 Derivative Instruments

Not applicable

NOTE 9 Income Taxes

A. The components of the net deferred tax asset/(liability) at the end of current period are as follows:

1.

	As of End of Current Period			12/31/2023			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
(a) Gross Deferred Tax Assets	$ 223,451,263	$ -	$ 223,451,263	$ 222,239,352	$ -	$ 222,239,352	$ 1,211,911	$ -	$ 1,211,911
(b) Statutory Valuation Allowance Adjustment	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 223,451,263	$ -	$ 223,451,263	$ 222,239,352	$ -	$ 222,239,352	$ 1,211,911	$ -	$ 1,211,911
(d) Deferred Tax Assets Nonadmitted	$ 7,917,152	$ -	$ 7,917,152	$ 6,682,382	$ -	$ 6,682,382	$ 1,234,770	$ -	$ 1,234,770
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	$ 215,534,111	$ -	$ 215,534,111	$ 215,556,970	$ -	$ 215,556,970	$ (22,859)	$ -	$ (22,859)
(f) Deferred Tax Liabilities	$ 13,794,704	$ 14,579,773	$ 28,374,477	$ 14,533,110	$ 13,098,490	$ 27,631,600	$ (738,406)	$ 1,481,283	$ 742,877
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 201,739,407	$ (14,579,773)	$ 187,159,634	$ 201,023,860	$ (13,098,490)	$ 187,925,370	$ 715,547	$ (1,481,283)	$ (765,736)

2.

	As of End of Current Period			12/31/2023			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
Admission Calculation Components SSAP No. 101									
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	$ 50,510,511	$ -	$ 50,510,511	$ 81,552,322	$ -	$ 81,552,322	$ (31,041,811)	$ -	$ (31,041,811)
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	$ 136,649,123	$ -	$ 136,649,123	$ 106,373,048	$ -	$ 106,373,048	$ 30,276,075	$ -	$ 30,276,075
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 136,649,123	$ -	$ 136,649,123	$ 106,373,048	$ -	$ 106,373,048	$ 30,276,075	$ -	$ 30,276,075
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 384,767,251	XXX	XXX	$ 366,719,448	XXX	XXX	$ 18,047,803
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	$ 13,794,704	$ 14,579,773	$ 28,374,477	$ 14,533,110	$ 13,098,490	$ 27,631,600	$ (738,406)	$ 1,481,283	$ 742,877
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 200,954,338	$ 14,579,773	$ 215,534,111	$ 202,458,480	$ 13,098,490	$ 215,556,970	$ (1,504,142)	$ 1,481,283	$ (22,859)

NOTES TO FINANCIAL STATEMENTS

3.

	2024	2023
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	385%	367%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$ 2,565,115,008	$ 2,444,796,320

4.

	As of End of Current Period		12/31/2023		Change	
	(1) Ordinary	(2) Capital	(3) Ordinary	(4) Capital	(5) (Col. 1 - 3) Ordinary	(6) (Col. 2 - 4) Capital
Impact of Tax Planning Strategies:						
(a) 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)	$ 223,451,263	$ -	$ 222,239,352	$ -	$ 1,211,911	$ -
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	$ 215,534,111	$ -	$ 215,556,970	$ -	$ (22,859)	$ -
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%

b. Do the Company's tax-planning strategies include the use of reinsurance? Yes [ ] No [X]

B. The Company does not have any deferred tax liabilities that are not recognized for amounts described in Accounting Standards Codification 740, Income Tax.

NOTES TO FINANCIAL STATEMENTS

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

	(1) As of End of Current Period	(2) 12/31/2023	(3) (Col. 1 - 2) Change
1. Current Income Tax			
(a) Federal	$ 22,858,706	$ 53,412,202	$ (30,553,496)
(b) Foreign	$ -	$ (3,915)	$ 3,915
(c) Subtotal (1a+1b)	$ 22,858,706	$ 53,408,287	$ (30,549,581)
(d) Federal income tax on net capital gains	$ (196,343)	$ (1,310,147)	$ 1,113,804
(e) Utilization of capital loss carry-forwards	$ -	$ -	$ -
(f) Other	$ -	$ -	$ -
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ 22,662,363	$ 52,098,140	$ (29,435,777)
2. Deferred Tax Assets:			
(a) Ordinary:			
(1) Discounting of unpaid losses	$ 73,096,170	$ 71,373,540	$ 1,722,630
(2) Unearned premium reserve	$ 104,362,548	$ 102,760,297	$ 1,602,251
(3) Policyholder reserves	$ -	$ -	$ -
(4) Investments	$ -	$ -	$ -
(5) Deferred acquisition costs	$ -	$ -	$ -
(6) Policyholder dividends accrual	$ -	$ -	$ -
(7) Fixed assets	$ 18,727,321	$ 18,757,183	$ (29,862)
(8) Compensation and benefits accrual	$ 8,724,472	$ 11,080,341	$ (2,355,869)
(9) Pension accrual	$ -	$ -	$ -
(10) Receivables - nonadmitted	$ 15,769,386	$ 15,330,798	$ 438,588
(11) Net operating loss carry-forward	$ -	$ -	$ -
(12) Tax credit carry-forward	$ -	$ -	$ -
(13) Other	$ 2,771,366	$ 2,937,193	$ (165,827)
(99) Subtotal (sum of 2a1 through 2a13)	$ 223,451,263	$ 222,239,352	$ 1,211,911
(b) Statutory valuation allowance adjustment	$ -	$ -	$ -
(c) Nonadmitted	$ 7,917,152	$ 6,682,382	$ 1,234,770
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 215,534,111	$ 215,556,970	$ (22,859)
(e) Capital:			
(1) Investments	$ -	$ -	$ -
(2) Net capital loss carry-forward	$ -	$ -	$ -
(3) Real estate	$ -	$ -	$ -
(4) Other	$ -	$ -	$ -
(99) Subtotal (2e1+2e2+2e3+2e4)	$ -	$ -	$ -
(f) Statutory valuation allowance adjustment	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	$ -	$ -	$ -
(i) Admitted deferred tax assets (2d + 2h)	$ 215,534,111	$ 215,556,970	$ (22,859)
3. Deferred Tax Liabilities:			
(a) Ordinary:			
(1) Investments	$ 3,256,019	$ 2,595,582	$ 660,437
(2) Fixed assets	$ 3,972,811	$ 4,819,601	$ (846,790)
(3) Deferred and uncollected premium	$ -	$ -	$ -
(4) Policyholder reserves	$ 5,048,033	$ 5,769,120	$ (721,087)
(5) Other	$ 1,517,841	$ 1,348,807	$ 169,034
(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	$ 13,794,704	$ 14,533,110	$ (738,406)
(b) Capital:			
(1) Investments	$ 14,579,773	$ 13,098,490	$ 1,481,283
(2) Real estate	$ -	$ -	$ -
(3) Other	$ -	$ -	$ -
(99) Subtotal (3b1+3b2+3b3)	$ 14,579,773	$ 13,098,490	$ 1,481,283
(c) Deferred tax liabilities (3a99 + 3b99)	$ 28,374,477	$ 27,631,600	$ 742,877
4. Net deferred tax assets/liabilities (2i - 3c)	$ 187,159,634	$ 187,925,370	$ (765,736)

The change in net deferred income taxes is comprised of the following, exclusive of non-admitted assets:

	(1) As of End of Current Period	(2) 12/31/2023	(3) (Col. 1 - 2) Change
Adjusted gross deferred tax assets	$ 223,451,263	$ 222,239,352	$ 1,211,911
Total deferred tax liabilities	$ 28,374,477	$ 27,631,600	$ 742,877
Net deferred tax assets (liabilities)	$ 195,076,786	$ 194,607,752	$ 469,034
Tax effect of the change in unrealized gains (losses)			$ 1,485,125
Tax effect of the change in pension liability			$ 291,978
Change in net deferred income tax			$ 2,246,137

NOTES TO FINANCIAL STATEMENTS

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate

The significant items causing a difference between the statutory federal income tax rate and the Company's effective income tax rate are as follows:

	As of End of Current Period	
	Tax	Rate
Tax provision at statutory rate	$ 20,605,737	21.0%
Dividend received deductions and tax exempt interest income	$ (93,844)	-0.1%
Non-deductible expenses	$ 992,350	1.0%
Non-admitted assets	$ (191,929)	-0.2%
Uncertain Tax Position & Accrued Interest	$ 30,997	0.0%
Low Income Housing Credits	$ (927,085)	-0.9%
Total	$ 20,416,226	20.8%

	As of End of Current Period	
	Tax	Rate
Federal income taxes incurred	$ 22,858,706	23.3%
Realized capital gains tax	$ (196,343)	-0.2%
Change in net deferred income taxes	$ (2,246,137)	-2.3%
Total statutory income taxes	$ 20,416,226	20.8%

E. Operating Loss and Tax Credit Carryforwards

1. At the end of the current reporting period, the Company has no net operating loss carryforwards and no capital loss carryforwards.

2. The Company has the following federal income taxes which are available for recoupment in the event of future losses:

For the tax year 2023:	$ 30,064,707
For the tax year 2024:	$ 20,445,803

3. At the end of the current reporting period, the Company has no deposits under section 6603 of the Internal Revenue Service Code.

F. Consolidated Federal Income Tax Return

1. The Company's Federal Income Tax Return is consolidated with the following affiliated companies:

440 Lincoln Street Holding Company LLC
AIX, Inc.
AIX Specialty Insurance Company
Allmerica Financial Alliance Insurance Company
Allmerica Financial Benefit Insurance Company
Allmerica Plus Insurance Agency, Inc.
Campania Holding Company, Inc.
Campmed Casualty & Indemnity Company, Inc.
Citizens Insurance Company of America
Citizens Insurance Company of Illinois
Citizens Insurance Company of Ohio
Citizens Insurance Company of the Midwest
Educators Insurance Agency, Inc.
Hanover Specialty Insurance Brokers, Inc.
Massachusetts Bay Insurance Company
NOVA Casualty Company
Opus Investment Management, Inc.
Professionals Direct, Inc.
The Hanover American Insurance Company
The Hanover Atlantic Insurance Company Ltd.
The Hanover Casualty Company
The Hanover Insurance Group, Inc.
The Hanover National Insurance Company
VeraVest Investments, Inc.
Verlan Fire Insurance Company
Verlan Holdings, Inc.

2. The Board of Directors has delegated to Company Management, the development and maintenance of appropriate Federal Income Tax allocation policies and procedures, which are subject to written agreement between the companies. The Federal Income tax for all subsidiaries in the consolidated return of The Hanover Insurance Group, Inc. ("THG") is calculated on a separate return basis. Any current tax liability is paid to THG. Tax benefits resulting from taxable operating losses or credits of THG's subsidiaries are reimbursed to the subsidiary when such losses or credits can be utilized on a consolidated return basis.

G. The Company has no federal or foreign income tax loss contingencies, for which it is reasonably possible that the total liability will significantly increase within 12 months of the reporting date.

H. Repatriation Transition Tax (RTT)

Not applicable

I. Alternative Minimum Tax (AMT) Credit

Not applicable

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

A. Nature of Relationships

The Company is a wholly-owned subsidiary of Opus Investment Management, Inc. ("OPUS") which, in turn, is a wholly-owned non-insurance subsidiary of THG, a publicly traded company incorporated in Delaware.

The Company has intercompany reinsurance agreements with AFAIC, AFBIC, American, Atlantic, Hanover Casualty, Mass Bay, Citizens Insurance Company of Illinois, Verlan, NOVA, AIX Specialty Insurance Company ("ASIC"), and Campmed whereby the Company assumes 100% of the affiliates' insurance and reinsurance obligations. The Company also has an intercompany reinsurance agreement with CICA, whereby the Company assumes 100% of CICA's insurance and reinsurance obligations related to business written in all states except Michigan, Indiana, and Ohio.

NOTES TO FINANCIAL STATEMENTS

B. Detail of Transactions Greater than 1/2% of Admitted Assets

On October 20, 2015, the Company entered into an intercompany loan agreement with THG and issued a loan with a maximum principal amount of up to $125,000,000. This note was disbursed in installments during 2016 and matures on September 25, 2029. Interest is calculated at the annual rate of 5.5%, and is payable on the first month following each quarter, pursuant to the agreement. At the end of the reporting period, the outstanding balance including accrued interest was $126,737,847.

The Company has an intercompany line of credit agreement between itself, THG, and CICA. Interest is calculated at the 3-month SOFR rate plus 12.5 basis points. Principal and interest are due within 90 days of the date of the loan.

C. Transactions with related party who are not reported on Schedule Y

Not applicable

D. Amounts Due to or from Related Parties

At the end of the reporting period the Company reported $29,958,683 as amounts due to subsidiary, controlled and affiliated companies and $124,576,963 due from subsidiary, controlled and affiliated companies. These affiliated receivables include $126,737,847 in notes receivable from affiliated companies and are subject to intercompany loan terms discussed in footnote 10B above. Intercompany servicing arrangements require that intercompany balances be settled within 30 days.

E. Management, Service Contracts, Cost Sharing Arrangements

The Company and its affiliates have entered into an intercompany Consolidated Service Agreement. Under the agreement, legal entities will be charged the cost of the service provided or expenses paid by the entity providing the service or paying the expense. In addition, these entities will be charged a portion of the costs associated with activities that are performed for the good of THG legal entities.

Investment related services are provided by Opus pursuant to an intercompany Advisory Agreement.

F. Guarantees or Contingencies for Related Parties

The Company has related party guarantee agreements with Verlan, NOVA, ASIC, and Campmed, ensuring the complete performance of all obligations of the affiliated companies.

G. Nature of Relationships that Could Affect Operations

All outstanding shares of the Company are owned by Opus.

H., I., J., K., L.,

Not applicable

M.

No change

N. Investment in Insurance SCAs

Not applicable

NOTE 11 Debt

A. See disclosure below related to Federal Home Loan Bank of Boston (FHLBB) Agreements.

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company maintains FHLBB membership stock to enable short-term advances through its membership in FHLBB.

As collateral to FHLBB, the Company has pledged government agency securities with a fair value of $119,822,245 as of the end of the reporting period. The fair value of the collateral pledged must be maintained at certain specified levels (equal to 100% to 112% of loan) of the borrowed amount, which can vary depending on the type of assets pledged. If the fair value of this collateral declines below these specified levels, the Company would be required to pledge additional collateral or repay outstanding borrowings. As a requirement of membership in the FHLBB, the Company maintains a certain level of investment in FHLBB stock. Total holdings of FHLBB stock were $5,150,000 at the end of the reporting period.

The Company calculates the maximum borrowing capacity amount based on the 4.0% requirement rate on short-term advances, maturing within 90 days.

There are no reserves related to FHLBB funding agreements at the end of the reporting period.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Protected Cell Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 5,150,000	$ 5,150,000	$ -
(c) Activity Stock	$ -	$ -	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 5,150,000	$ 5,150,000	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 3,750,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 5,150,000	$ 5,150,000	$ -
(c) Activity Stock	$ -	$ -	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 5,150,000	$ 5,150,000	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 3,750,000	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)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
	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
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 5,150,000	$ 5,150,000	$ -	$ -	$ -	$ -

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

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Protected Cell Account Total Collateral Pledged (Lines 2+3)	$ 119,822,245	$ 138,255,264	$ -
2. Current Year General Account Total Collateral Pledged	$ 119,822,245	$ 138,255,264	$ -
3. Current Year Protected Cell Account Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Protected Cell Account Total Collateral Pledged	$ 125,136,222	$ 142,020,580	$ -

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Protected Cell Account Maximum Collateral Pledged (Lines 2+3)	$ 127,082,667	$ 144,015,674	$ -
2. Current Year General Account Maximum Collateral Pledged	$ 127,082,667	$ 144,015,674	$ -
4. Prior Year-end Total General and Protected Cell Account Maximum Collateral Pledged	$ 127,082,667	$ 144,015,674	$ 24,200,000

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Protected Cell Account	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ -	$ -	$ -	$ -
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ -	$ -	$ -	$ -
2. Prior Year end				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ -	$ -	$ -	$ -
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ -	$ -	$ -	$ -

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Protected Cell Account
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ -	$ -	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total (1+2+3)	$ -	$ -	$ -

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

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

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

The labor for all domestic THG companies is provided and paid for by the Company.

The Company, as the common employer for all domestic affiliated Companies, provided multiple benefit plans to employees and agents of these affiliated Companies, including retirement plans. The salaries of employees and agents covered by these plans and the expenses of these plans are charged to the affiliated Companies in accordance with an intercompany cost sharing agreement.

A. Defined Benefit Plan

(1-3) No change

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2024	2023	2024	2023	2024	2023
(4) Components of net periodic benefit cost						
a. Service cost	$ -	$ -	$ -	$ -	$ -	$ -
b. Interest cost	$ 5,113,000	$ 21,891,000	$ 67,000	$ 295,000	$ -	$ -
c. Expected return on plan assets	$ (5,066,000)	$ (22,055,000)	$ -	$ -	$ -	$ -
d. Transition asset or obligation	$ -	$ -	$ -	$ -	$ -	$ -
e. Gains and losses	$ 1,662,000	$ 7,790,000	$ 30,000	$ 212,000	$ -	$ -
f. Prior service cost or credit	$ -	$ -	$ -	$ -	$ -	$ -
g. Gain or loss recognized due to a settlement or curtailment	$ -	$ -	$ -	$ -	$ -	$ -
h. Total net periodic benefit cost	$ 1,709,000	$ 7,626,000	$ 97,000	$ 507,000	$ -	$ -

(5-11) No change

(12-16) Not applicable

(17) No change

(18) Not applicable

NOTES TO FINANCIAL STATEMENTS

B. Plan Assets

No change

C. The fair value of each class of plan assets

No change

D. No change

E. Defined Contribution Plan

No change

F. Multiemployer Plans

Not applicable

G. Consolidated/Holding Company Plans

No change

H., I.

Not applicable

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

A. Outstanding Shares

The Company has 20,861,784 shares of $1 par value common stock authorized and 5,000,000 shares issued and outstanding. The Company has no preferred stock authorized, issued or outstanding.

B. Dividend Rate of Preferred Stock

Not applicable

C.-F. Dividend Restrictions

Pursuant to New Hampshire's statute, the maximum dividends and other distributions that an insurer may pay in any twelve month period, without prior approval of the New Hampshire Insurance Commissioner, is limited to the lesser of 10% of statutory policyholder surplus as of the preceding December 31, or net income. The Company declared an ordinary dividend of $100,000,000 to Opus on May 10, 2023. Accordingly, the maximum dividend that may be declared payable at January 1, 2024 without prior approval from the New Hampshire Commissioner of Insurance is $163,272,169. The maximum dividend that may be declared payable subsequent to May 10, 2024 without prior approval is $263,272,169.

G., H., I.

Not applicable

J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is $ 796,343,745

This unrealized gain is not net of the applicable deferred tax liabiity of $15,419,882.

K., L., M., N.

Not applicable

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) At the end of the reporting period, there were contractual investment commitments of up to $139,419,495. The Company has no commitments related to state tax credit investments at the end of the reporting period.

Total contingent liabilities: $ 139,419,495

(2-3) Not Applicable

B., C., D., E., F.

Not applicable

G. All Other Contingencies

The Company routinely engages in various legal proceedings in the normal course of business, including claims for punitive damages. In the opinion of management, none of such contingencies are expected to have a material effect on the Company's financial position, although it is possible that the results of operations in a particular quarter or annual period would be materially affected by an adverse development or unfavorable outcome.

NOTE 15 Leases

A. Lessee Operating Lease:

No change

B. Lessor Leases

Not applicable

NOTES TO FINANCIAL STATEMENTS

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

Not applicable

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

A. Transfers of Receivables Reported as Sales

Not applicable

B. Transfer and Servicing of Financial Assets

1-7. Not applicable

C. Wash Sales

The Company generally does not sell and reacquire securities within 30 days of the sale date. There were no wash sale transactions with a NAIC designation of 3 or below in the current year.

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

Not applicable

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

Not applicable

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Preferred Stocks: Industrial and miscellaneous	$ -	$ -	$ 11,444,560	$ -	$ 11,444,560
Bonds: Industrial and miscellaneous	$ -	$ 64,162,419	$ -	$ -	$ 64,162,419
Bank loans	$ -	$ 12,241,949	$ -	$ -	$ 12,241,949
Common Stocks: Industrial and miscellane	$ 92,717,900	$ -	$ -	$ -	$ 92,717,900
Other Invested Assets	$ -	$ -	$ 3,825,081	$ -	$ 3,825,081
Total assets at fair value/NAV	$ 92,717,900	$ 76,404,368	$ 15,269,641	$ -	$ 184,391,909

(a) Excludes equities carried at cost of $5,150,000 at the end of the reporting period which consists of FHLB common stock.

b. The Company does not have any liabilities measured at fair value at the end of the current reporting period.

(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										
Preferred Stocks: Industrial and miscellaneous	$ 11,444,560	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 11,444,560
Other Invested Assets	$ 3,825,081	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 3,825,081
Total Assets	$ 15,269,641	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 15,269,641

b. Not applicable

c. Not applicable

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

(4) For fair value measurements categorized within Level 2 of the fair value hierarchy, fair values of bonds are obtained by a quoted market price if available, otherwise, fair values are estimated using independent pricing sources or internally developed pricing models using discounted cash flow analyses.

The Company utilizes a third party pricing service for the valuation of the majority of its fixed maturity securities and receives one quote per security. When quoted market prices in an active market are available, they are provided by the pricing service as the fair value and such values are classified as Level 1. Since fixed maturities other than U.S. Treasury securities generally do not trade on a daily basis, the pricing service prepares estimates of fair value for those securities using pricing applications based on a market approach. Inputs into the fair value pricing applications which are common to all asset classes include benchmark U.S. Treasury security yield curves, reported trades of identical or similar fixed maturity securities, broker/dealer quotes of identical or similar fixed maturity securities and structural characteristics of the security, such as maturity date, coupon, mandatory principal payment dates, frequency of interest and principal payments and optional principal redemption features. Inputs into the fair value applications that are unique by asset class include, but are not limited to:

- U.S. government – determination of direct versus indirect government support and whether any contingencies exist with respect to the timely payment of principal and interest.
- All other governments – estimates of appropriate market spread versus underlying related sovereign treasury curves dependent on liquidity and direct or contingent support.
- Corporate bonds, which are included in Industrial and miscellaneous bonds - overall credit quality, including assessments of the level and variability of: economic sensitivity; liquidity; corporate financial policies; management quality; regulatory environment; competitive position; ownership; restrictive covenants; and security or collateral.

- Municipal bonds, which are included in States, territories and possessions; Political subdivisions of states, territories and possessions; and Special revenue and special assessment obligations - overall credit quality, including assessments of the level and variability of: sources of payment such as income, sales or property taxes, levies or user fees; credit support such as insurance; state or local economic and political base; natural resource availability; and susceptibility to natural or man-made catastrophic events such as hurricanes, earthquakes or acts of terrorism.

- Residential mortgage-backed securities, U.S. agency pass-thrus and collateralized mortgage obligations ("CMOs") which are included in U.S. governments and Special revenue and special assessment obligations - estimates of prepayment speeds based upon: historical prepayment rate trends; underlying collateral interest rates; geographic concentration; vintage year; borrower credit quality characteristics; interest rate and yield curve forecasts; government or monetary authority support programs; tax policies; and delinquency/default trends.

- Residential mortgage-backed securities, non-agency CMOs, which are included in Industrial and miscellaneous bonds - estimates of prepayment speeds based upon: historical prepayment rate trends; underlying collateral interest rates; geographic concentration; vintage year; borrower credit quality characteristics; interest rate and yield curve forecasts; government or monetary authority support programs; tax policies; delinquency/default trends; and severity of loss upon default and length of time to recover proceeds following default.

- Commercial mortgage-backed securities, which are included in Industrial and miscellaneous bonds - overall credit quality, including assessments of the value and supply/demand characteristics of: collateral type such as office, retail, residential, lodging, or other; geographic concentration by region, state, metropolitan statistical area and locale; vintage year; historical collateral performance including defeasance, delinquency, default and special servicer trends; and capital structure support features.

- Asset-backed securities, which are included in Industrial and miscellaneous bonds – overall credit quality, including assessments of the underlying collateral type such as credit card receivables, auto loan receivables and equipment lease receivables; geographic diversification; vintage year; historical collateral performance including delinquency, default and casualty trends; economic conditions influencing use rates and resale values; and contract structural support features.

Generally, all prices provided by the pricing service, except actively traded securities with quoted market prices, are reported as Level 2.

The Company holds privately placed corporate bonds and certain other bonds that do not have an active market and for which the pricing service cannot provide fair values. The Company determines fair values for these securities using either matrix pricing or broker quotes. The Company will use observable market data to the extent it is available, but is also required to use a certain amount of unobservable judgment due to the illiquid nature of the securities involved. Additionally, the Company may obtain nonbinding broker quotes which are reported as Level 3.

Fair values of common and preferred stocks are based on SVO valuation, if available. If SVO valuations are not available, quoted market prices are used. If neither SVO prices nor quoted market prices are available, fair values are estimated using independent pricing sources or internally developed pricing models using discounted cash flow analyses.

Level 2 includes securities that are valued using pricing for similar securities and pricing models that incorporate observable inputs. Level 3 consists of common stock of private companies for which observable inputs are not available. The Company uses a third party pricing service for the valuation of the majority of its equity securities. When quoted market prices in an active market are available, they are provided by the pricing service as the fair value and such values are classified as Level 1. Generally, all prices provided by the pricing service except quoted market prices, are reported as Level 2. Occasionally, the Company may obtain nonbinding broker quotes which are reported as Level 3.

(5) Not applicable

B. Not applicable

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 6,180,351,936	$ 6,650,943,206	$ 180,321,493	$ 5,992,381,263	$ 7,649,180	$ -	$ -
Preferred Stock	$ 11,444,560	$ 11,444,560	$ -	$ -	$ 11,444,560	$ -	$ -
Common Stock (a)	$ 97,867,900	$ 97,867,900	$ 92,717,900	$ 5,150,000	$ -	$ -	$ -
Mortgages	$ 153,307,721	$ 174,968,729	$ -	$ -	$ 153,307,721	$ -	$ -
Other Invested Assets (a)	$ 230,387,142	$ 236,363,045	$ -	$ 6,246,532	$ 224,140,610	$ -	$ -
Cash and Short-Term Investments	$ (6,413,450)	$ (6,413,766)	$ (7,816,725)	$ 1,403,275	$ -	$ -	$ -

(a) Excludes investments in subsidiaries and other invested assets using the equity method of accounting

D., E.

Not applicable

NOTE 21 Other Items

A. Unusual or Infrequent Items

Not applicable

B. Troubled Debt Restructuring: Debtors

Not applicable

C. Other Disclosures

IBNR loss and loss adjustment expense reserves are allocated to the Company based on the proportion of the Company's earned premiums and case loss reserves relative to other affiliates in The Hanover Insurance Group. Fluctuations by affiliate and state may occur as a result of this re-estimation process.

The Company elected to use rounding to the nearest dollar in reporting amounts in the Statement, except as otherwise directed by instructions.

At the end of the current period and prior year, the Company had admitted assets of $1,485,548,423 and $1,430,208,513, respectively, in premiums receivable due from policyholders, agents and ceding insurers. The Company routinely assesses the collectability of these receivables. Based upon Company experience, any uncollectible premiums receivable at the end of the current period are not expected to exceed the non admitted amounts totaling $21,054,295 and, therefore, no additional provision for uncollectible amounts has been recorded. The potential for any additional loss is not believed to be material to the Company's financial position.

The Company reported $187,997,621 on Page 2 Line 15.1 for Agents' balances or Uncollected Premiums. There are no agents' balances or uncollected premiums due from controlled or controlling persons.

NOTES TO FINANCIAL STATEMENTS

D. Business Interruption Insurance Recoveries

Not applicable

E., F.

Not applicable

G. Insurance-Linked Securities (ILS) Contracts

	Outstanding ILS Contracts	Maximum Proceeds
Management of Risk Related To:		
(1) Directly-Written Insurance Risks		
ILS Contracts as Ceding Insurer	2	$ 300,000,000

The Company has catastrophe protection through two per occurrence excess of loss reinsurance agreements with Commonwealth Re Ltd. (“Commonwealth Re”), an independent company, licensed as a Special Purpose Insurer in Bermuda. The coverage under the reinsurance agreements is limited to specified personal and commercial property coverage written in the following geographies in the United States: Connecticut, Delaware, District of Columbia, Maine, Maryland, Massachusetts, New Hampshire, New Jersey, New York, Pennsylvania, Rhode Island, Vermont, Virginia and all waters contiguous thereto. Coverage is provided for catastrophe losses from named tropical storms or hurricanes, including all events or perils directly resulting from such storm or storm system, which may include, by way of example and not limitation, hurricane, wind, gusts, typhoon, hail, rain, tornadoes, cyclones, ensuing flood, storm surge, water damage, fire following, sprinkler leakage, riots, vandalism, and collapse. The reinsurance agreements meet the requirements to be accounted for as reinsurance in accordance with the guidance for reinsurance contracts. In connection with these two reinsurance agreements, effective July 1, 2023 (“2023 Agreement”) and July 1, 2022 (“2022 Agreement”), Commonwealth Re issued notes (generally referred to as “catastrophe bonds”) to unrelated investors for an aggregate principal amount of $300.0 million, consistent with the amount of coverage provided under the reinsurance agreements as described below. The proceeds have been deposited in a reinsurance trust account.

The 2023 Agreement provides the Company with coverage of up to $150.0 million through June 30, 2026. For events up to and including June 30, 2026, the Company is entitled to begin recovering amounts under this reinsurance agreement if the covered losses in the covered area for a single occurrence reach an initial attachment amount of $1.3 billion. The $150.0 million coverage amount is available for 50% of the covered losses, until such losses reach a maximum level of $1.6 billion.

Pursuant to the terms of the 2022 Agreement, effective July 1, 2023, the Company reset the exhaustion level and percentage of coverage within the layer. For the period from July 1, 2023 through and including June 30, 2025, the Company will be entitled to begin recovering amounts under the 2022 Agreement if the covered losses in the covered area for a single occurrence reach an attachment amount of $1.3 billion. The $150.0 million coverage amount is available for 50% of the covered losses, until such losses reach a maximum level of $1.6 billion. Prior to the reset, effective July 1, 2023, the $150.0 million coverage was available for covered losses between $1.3 billion and $1.45 billion. The attachment level, the maximum level (or exhaustion level) and percentage of coverage under each agreement will be reset annually to adjust the expected loss of the layer within a predetermined range.

The Company has not incurred any losses that have resulted or expected to result in recovery under this agreement since its inception.

H.

Not applicable

NOTE 22 Events Subsequent

Not applicable

NOTE 23 Reinsurance

A. Unsecured Reinsurance Recoverables

No change

B. Reinsurance Recoverable in Dispute

The Company had no reinsurance recoverable on paid and unpaid losses in dispute which exceeds 5% of the Company's policyholder surplus. The aggregate of the Company's disputed items did not exceed 10% of policyholder surplus.

C. Reinsurance Assumed and Ceded

(1) The following table summarizes ceded and assumed unearned premiums and the related commission equity at the end of the current reporting period:

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$1,490,717,651	$ -	$ -	$ -	$1,490,717,651	$ -
b. All Other	$ 4,886,002	$ 1,173,213	$ 79,611,983	$ 22,115,399	$ (74,725,981)	$ (20,942,186)
c. Total (a+b)	$1,495,603,653	$ 1,173,213	$ 79,611,983	$ 22,115,399	$1,415,991,670	$ (20,942,186)
d. Direct Unearned Premium Reserve						$1,039,386,552

(2) The additional or return commission, predicated on loss experience or any other form of profit sharing arrangements in this annual statement as a result of existing contractual arrangements are accrued as follows:

	Direct	Assumed	Ceded	Net
a. Contingent Commission	$ 46,165,351	$ -	$ -	$ 46,165,351
b. Sliding Scale Adjustments	$ -	$ -	$ 695,262	$ (695,262)
c. Other Profit Commission Arrangements	$ -	$ -	$ 501,000	$ (501,000)
d. TOTAL (a+b+c)	$ 46,165,351	$ -	$ 1,196,262	$ 44,969,089

(3) Not applicable

D., E., F., G., H., I., J., K.

Not applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. The estimated cost of loss and loss adjustment expenses (“LAE”) attributable to insured events of prior year’s decreased by $2,600,000 during 2024. The redundancy of $2,600,000 is 0.05% of unpaid losses and LAE of $5,031,008,441 as of December 31, 2023. The favorable loss and LAE reserve development during 2024 is primarily due to favorable catastrophe development, primarily due to lower than expected losses in commercial multiple peril lines related to 2022 and 2023 events, including hurricane Ian and tornadic activity, as well as lower than expected losses across several lines of business. Increases or decreases of this nature occur as a result of claim settlements during the current year, and as additional information is received regarding individual claims, causing changes from the original estimates of the cost of these claims. Recent loss development trends are also taken into account evaluating the overall adequacy of unpaid losses and LAE.

B. There were no significant changes in methodologies and assumptions used in calculating the liability for unpaid property and casualty losses and loss adjustment expenses.

NOTE 26 Intercompany Pooling Arrangements

Not applicable

NOTE 27 Structured Settlements

A. The company has purchased annuities from life insurers under which the claimants are payees as follows:

Loss Reserves Eliminated by Annuities	Unrecorded Loss Contin-gencies
$ 15,303,539	$ 15,303,539

B. Annuity Insurers with Balances due Greater than 1% of Policyholders' Surplus

Not applicable

NOTE 28 Health Care Receivables

Not applicable

NOTE 29 Participating Policies

Not applicable

NOTE 30 Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves	$ -
2. Date of the most recent evaluation of this liability	03/31/2024
3. Was anticipated investment income utilized in the calculation?	Yes [X] No [ ]

NOTE 31 High Deductibles

A. Reserve Credit Recorded on Unpaid Claims and Amount Billed and Recoverable on Paid Claims for High Deductibles

No change

B. Unsecured High Deductible Recoverables for Individual Obligors Part of a Group Under the Same Management or Control Which Are Greater Than 1% of Capital and Surplus. For this purpose, a group of entities under common control shall be regarded as a single customer.

Not applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 32 Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

Total liabilities for unpaid property and casualty losses and loss adjustment expenses are not discounted. However, case unpaid losses for pension-type workers' compensation reserves are discounted on a tabular basis using the National Council on Compensation Insurance ("NCCI") published tables at a rate of 3.5%. This discount is completely offset in the Company's IBNR reserves.

The Company discounts the Group Accident and Health liabilities for unpaid losses on long term care and medical conversion claims.

A. Tabular Discount

Reserves for Long Term Care claims have been discounted on a tabular basis using the 1994 GAM Table at 4.0%. The reserves as of the end of the current reporting period include $88,447,680 of such discounted reserves. The amount of disocunt for case and IBNR reserves is as follows:

	Tabular Discount Included in Schedule P, Part 1*	
	(1) Case	(2) IBNR
1. Homeowners/Farmowners	$ -	$ -
2. Private Passenger Auto Liability/Medical	$ -	$ -
3. Commercial Auto/Truck Liability/Medical	$ -	$ -
4. Workers' Compensation	$ -	$ -
5. Commercial Multiple Peril	$ -	$ -
6. Medical Professional Liability - occurrence	$ -	$ -
7. Medical Professional Liability - claims-made	$ -	$ -
8. Special Liability	$ -	$ -
9. Other Liability - occurrence	$ -	$ -
10. Other Liability - claims-made	$ -	$ -
11. Special Property	$ -	$ -
12. Auto Physical Damage	$ -	$ -
13. Fidelity, Surety	$ -	$ -
14. Other (including Credit, Accident & Health)	$ 23,602,702	$ 18,009,955
15. International	$ -	$ -
16. Reinsurance Nonproportional Assumed Property	$ -	$ -
17. Reinsurance Nonproportional Assumed Liability	$ -	$ -
18. Reinsurance Nonproportional Assumed Financial Lines	$ -	$ -
19. Products Liability - occurrence	$ -	$ -
20. Products Liability - claims-made	$ -	$ -
21. Financial Guaranty/Mortgage Guaranty	$ -	$ -
22. Warranty	$ -	$ -
23. Total (Sum of Lines 1 through 22)	$ 23,602,702	$ 18,009,955

* Must exclude medical loss reserves and all loss adjustment expense reserves.

B. Nontabular Discount

Not applicable

NOTE 33 Asbestos/Environmental Reserves

No change

NOTE 34 Subscriber Savings Accounts

Not applicable

NOTE 35 Multiple Peril Crop Insurance

Not applicable

NOTE 36 Financial Guaranty Insurance

Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

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

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No [ ]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0000944695

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/01/2021

6.4 By what department or departments?
New Hampshire Department of Insurance

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

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

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

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Opus Investment Management, Inc	Worcester, MA				YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

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

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

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

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

(e) Accountability for adherence to the code.

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

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $257,970

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $191,215,832

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$0	$0
14.22	Preferred Stock	$0	$0
14.23	Common Stock	$1,190,177,554	$1,227,516,551
14.24	Short-Term Investments	$0	$0
14.25	Mortgage Loans on Real Estate	$0	$0
14.26	All Other	$0	$0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$1,190,177,554	$1,227,516,551
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$0	$0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

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

If no, attach a description with this statement.

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

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

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

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

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? .... Yes [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon	225 Liberty Street, New York, NY 10286

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? .... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Opus Investment Management, Inc	A
Wellington Funds (US) LLC	U
J.P. Morgan Investments Mng't Inc.	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107569	Opus Investment Management, Inc	549300UFGZJWL1LMOS85	Securities Exchange Commission	DS
288313	Wellington Funds (US) LLC	5493007617BARMGYJ883	Securities Exchange Commission	NO
107038	J.P. Morgan Investments Mng't Inc.	549300W78QHV4XMM6K69	Securities Exchange Commission	NO

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? .... Yes [ ] No [ ] N/A [X]
   If yes, attach an explanation.
   ....

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? .... Yes [ ] No [X]
   If yes, attach an explanation.
   ....

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

3.2 If yes, give full and complete information thereto.
   ....

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
Long Term Care	................0.0	............0.040	23,602,702	0	 18,009,955	41,612,657	502,000	0	383,000	885,000
TOTAL			23,602,702	0	18,009,955	41,612,657	502,000	0	383,000	885,000

5. Operating Percentages:

   5.1 A&H loss percent .... 379.430 %

   5.2 A&H cost containment percent .... 0.000 %

   5.3 A&H expense percent excluding cost containment expenses .... 41.080 %

6.1 Do you act as a custodian for health savings accounts? .... Yes [ ] No [X]

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

6.3 Do you act as an administrator for health savings accounts? .... Yes [ ] No [X]

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

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? .... Yes [X] No [ ]

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

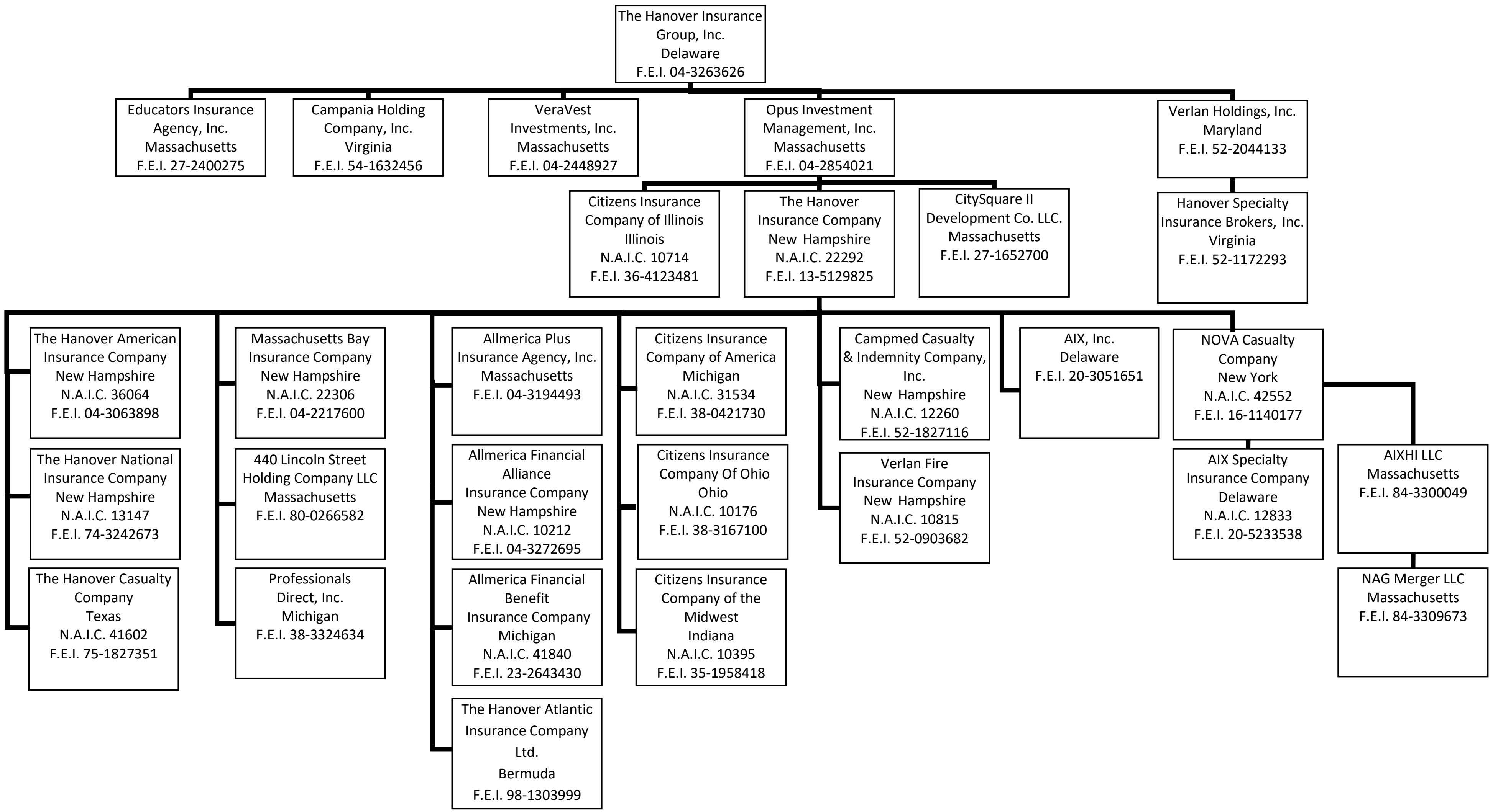
	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, etc.	Active Status (a)	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	2,464,342	2,152,965	701,874	239,277	7,913,039	5,611,334
2. Alaska AK	L	129,792	104,536	94,360	74,505	970,056	1,078,170
3. Arizona AZ	L	6,495,674	5,217,192	1,929,161	931,208	11,904,510	16,478,722
4. Arkansas AR	L	1,073,708	892,955	215,538	973,347	7,838,416	10,304,309
5. California CA	L	34,770,873	33,494,319	9,585,040	13,947,280	108,152,106	97,637,431
6. Colorado CO	L	8,443,480	9,521,158	8,291,415	4,118,361	31,277,384	27,931,272
7. Connecticut CT	L	17,840,883	17,002,138	7,707,063	8,488,384	62,498,263	57,495,249
8. Delaware DE	L	1,297,322	1,018,279	1,134,422	28,126	4,257,320	4,681,686
9. District of Columbia DC	L	3,578,479	3,687,109	301,406	767,901	12,352,106	16,638,396
10. Florida FL	L	12,413,227	12,236,328	1,980,295	4,783,440	44,985,706	45,264,827
11. Georgia GA	L	15,084,547	12,462,553	3,956,456	8,132,465	35,840,996	32,119,269
12. Hawaii HI	L	103,134	169,299	36,457	64,740	343,352	282,373
13. Idaho ID	L	1,021,450	709,466	271,844	42,010	2,058,378	1,021,483
14. Illinois IL	L	15,592,751	16,952,529	7,404,932	5,672,584	45,410,270	47,538,363
15. Indiana IN	L	15,557,750	15,008,728	7,813,492	5,982,057	34,268,972	25,039,368
16. Iowa IA	L	1,942,720	1,818,471	330,374	100,652	2,382,976	1,480,868
17. Kansas KS	L	806,626	770,289	40,557	2,604,105	3,575,933	8,314,048
18. Kentucky KY	L	2,499,332	2,543,642	3,110,769	290,492	7,017,820	14,449,277
19. Louisiana LA	L	7,096,311	7,378,079	5,123,051	1,017,328	22,280,616	13,275,386
20. Maine ME	L	18,977,215	15,667,361	8,821,083	4,065,239	44,126,279	38,747,390
21. Maryland MD	L	15,566,945	12,301,345	4,206,596	4,392,613	21,146,758	15,888,481
22. Massachusetts MA	L	77,778,511	74,946,945	35,367,966	28,225,422	185,868,684	148,219,372
23. Michigan MI	L	20,116,935	18,739,648	4,824,654	5,960,633	45,516,939	43,572,339
24. Minnesota MN	L	12,837,804	12,300,772	3,523,587	1,930,501	44,889,796	31,521,254
25. Mississippi MS	L	1,648,285	931,458	591,192	250,100	9,365,440	8,548,457
26. Missouri MO	L	2,624,574	2,974,717	557,367	369,278	8,241,096	4,169,429
27. Montana MT	L	814,570	495,401	32,881	168,690	1,204,238	1,116,553
28. Nebraska NE	L	745,405	578,842	73,487	29,844	2,421,089	3,112,325
29. Nevada NV	L	2,553,767	2,441,989	65,572	363,931	3,849,658	2,956,868
30. New Hampshire NH	L	15,363,259	8,570,170	2,963,412	1,787,199	20,611,938	18,918,541
31. New Jersey NJ	L	39,308,239	37,316,358	18,554,796	20,312,037	141,486,534	146,778,559
32. New Mexico NM	L	1,673,018	1,273,892	181,434	594,101	2,199,946	2,002,512
33. New York NY	L	36,351,381	38,810,490	8,416,527	12,858,844	164,160,663	189,891,869
34. North Carolina NC	L	12,968,394	11,783,918	2,517,131	3,549,436	32,169,696	28,553,124
35. North Dakota ND	L	2,026,203	1,619,324	1,288,109	139,022	4,856,901	2,042,040
36. Ohio OH	L	9,822,650	11,003,521	6,506,892	5,889,344	26,540,877	24,848,106
37. Oklahoma OK	L	2,158,312	2,343,070	2,848,902	1,116,756	4,795,431	6,097,640
38. Oregon OR	L	4,427,970	3,984,699	461,964	746,761	11,561,435	10,557,245
39. Pennsylvania PA	L	21,274,769	20,056,037	11,740,037	12,792,733	70,819,772	56,482,145
40. Rhode Island RI	L	3,435,179	3,361,061	1,014,935	503,013	21,135,421	7,684,898
41. South Carolina SC	L	6,416,499	5,652,936	1,665,640	1,257,915	11,553,501	7,678,893
42. South Dakota SD	L	1,263,549	1,112,383	157,365	70,208	1,430,580	(23,130)
43. Tennessee TN	L	12,396,265	12,083,841	7,533,930	7,164,817	22,210,541	23,156,847
44. Texas TX	L	36,679,452	35,129,489	18,332,920	11,408,684	83,977,622	117,690,715
45. Utah UT	L	2,772,098	2,877,192	2,511,424	982,042	19,862,909	13,525,382
46. Vermont VT	L	3,359,062	2,919,527	2,239,149	1,016,637	8,052,970	5,960,717
47. Virginia VA	L	17,045,280	13,177,607	5,422,111	2,646,174	27,935,128	23,321,305
48. Washington WA	L	7,837,845	7,196,631	1,673,323	2,270,828	15,124,240	15,028,761
49. West Virginia WV	L	1,180,718	947,200	524,112	74,011	1,689,528	1,531,692
50. Wisconsin WI	L	15,035,127	14,298,795	5,977,827	4,756,402	28,708,418	29,518,624
51. Wyoming WY	L	308,296	229,289	26,250	14,653	475,537	721,087
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	L	0	12,853	0	0	183	16
55. U.S. Virgin Islands VI	N	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	174,618	164,612	0	0	391,526	19,150
58. Aggregate Other Alien OT	XXX	972,539	985,770	0	0	968,754	995,000
59. Totals	XXX	556,127,134	521,429,178	220,651,081	195,966,130	1,534,678,247	1,457,476,037
DETAILS OF WRITE-INS							
58001. AND Andorra	XXX	700	0	0	0	697	0
58002. ARE United Arab Emirates	XXX	28,404	2,308	0	0	28,293	2,330
58003. ARG Argentina	XXX	381	280	0	0	380	283
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	943,054	983,182	0	0	939,384	992,387
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	972,539	985,770	0	0	968,754	995,000

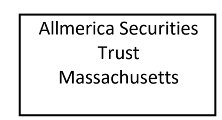
(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 52
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile 0
6. N - None of the above - Not allowed to write business in the state 5

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

PART 1 – ORGANIZATIONAL CHART





Affiliated Investment Management Company

Note: All Companies are wholly-owned.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
	The Hanover Insurance Group		80-0266582				440 Lincoln Street Holding Company LLC	MA	NIA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		84-3300049				AIXHI LLC	MA	NIA	Nova Casualty Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	12833	20-5233538				AIX Specialty Insurance Company	DE	IA	Nova Casualty Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		20-3051651				AIX, Inc.	DE	NIA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10212	04-3272695				Allmerica Financial Alliance Insurance Co.	NH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	41840	23-2643430				Allmerica Financial Benefit Insurance Co.	MI	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		04-3194493				Allmerica Plus Insurance Agency, Inc.	MA	NIA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group						Allmerica Securities Trust	MA	NIA	The Hanover Insurance Group, Inc.	Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		54-1632456				Campania Holding Company, Inc.	VA	NIA	The Hanover Insurance Group, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	12260	52-1827116				Campmed Casualty & Indemnity Co. Inc.	NH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	31534	38-0421730				Citizens Insurance Company of America	MI	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10714	36-4123481				Citizens Insurance Company of Illinois	IL	IA	Opus Investment Management, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10176	38-3167100				Citizens Insurance Company of Ohio	OH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10395	35-1958418				Citizens Insurance Company of the Midwest	IN	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		27-1652700				CitySquare II Development Co., L.L.C	MA	NIA	Opus Investment Management, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		27-2400275				Educators Insurance Agency, Inc.	MA	NIA	The Hanover Insurance Group, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		52-1172293				Hanover Specialty Insurance Brokers, Inc.	VA	NIA	Verlan Holdings, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	22306	04-2217600				Massachusetts Bay Insurance Company	NH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		84-3309673				NAG Merger LLC	MA	NIA	AIXHI LLC	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	42552	16-1140177				NOVA Casualty Company	NY	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		04-2854021				Opus Investment Management, Inc.	MA	UDP	The Hanover Insurance Group, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		38-3324634				Professionals Direct, Inc.	MI	NIA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	36064	04-3063898				The Hanover American Insurance Company	NH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		98-1303999				The Hanover Atlantic Insurance Company Ltd.	BMU	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	YES	
0088	The Hanover Insurance Group	41602	75-1827351				The Hanover Casualty Company	TX	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	22292	13-5129825				The Hanover Insurance Company	NH	RE	Opus Investment Management, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group		04-3263626			New York Stock Exchange	The Hanover Insurance Group, Inc.	DE	UIP			0.000		NO	
0088	The Hanover Insurance Group	13147	74-3242673				The Hanover National Insurance Company	NH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		04-2448927				VeraVest Investments, Inc.	MA	NIA	The Hanover Insurance Group, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10815	52-0903682				Verlan Fire Insurance Company	NH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		52-2044133				Verlan Holdings, Inc.	MD	NIA	The Hanover Insurance Group, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	

Asterisk	Explanation

NONE

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	1,944,086	1,009,818	51.9	189.5
2.1	Allied Lines	13,389,229	1,387,012	10.4	15.3
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	29,453	11,147	37.8	94.5
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	70,894,740	49,710,513	70.1	78.2
5.1	Commercial multiple peril (non-liability portion)	45,486,883	11,351,401	25.0	53.9
5.2	Commercial multiple peril (liability portion)	33,311,794	12,314,029	37.0	45.6
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	16,517,868	6,107,309	37.0	73.5
9.1	Inland marine	78,849,828	28,504,091	36.1	28.6
9.2	Pet insurance	0	0	0.0	0.0
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	(145)	0.0	0.0
11.2	Medical professional liability - claims-made	0	(1)	0.0	0.0
12.	Earthquake	874,531	8,939	1.0	(5.8)
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disability income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	0	0	0.0	0.0
16.	Workers' compensation	20,709,396	7,410,488	35.8	34.9
17.1	Other liability - occurrence	53,782,296	29,988,898	55.8	30.7
17.2	Other liability - claims-made	78,814,570	26,674,129	33.8	37.4
17.3	Excess workers' compensation	0	0	0.0	0.0
18.1	Products liability - occurrence	2,753,943	435,278	15.8	27.1
18.2	Products liability - claims-made	1,768,646	320,740	18.1	15.5
19.1	Private passenger auto no-fault (personal injury protection)	4,254,494	2,890,588	67.9	67.4
19.2	Other private passenger auto liability	36,650,905	25,964,913	70.8	99.3
19.3	Commercial auto no-fault (personal injury protection)	164,846	(17,426)	(10.6)	(19.5)
19.4	Other commercial auto liability	5,221,952	1,226,452	23.5	66.4
21.1	Private passenger auto physical damage	43,285,283	24,663,625	57.0	73.9
21.2	Commercial auto physical damage	2,323,318	1,142,903	49.2	37.0
22.	Aircraft (all perils)	0	0	0.0	0.0
23.	Fidelity	7,530,084	2,980,689	39.6	12.5
24.	Surety	21,316,423	2,894,291	13.6	4.7
26.	Burglary and theft	2,523,587	(205,489)	(8.1)	29.9
27.	Boiler and machinery	1,141,624	(271,228)	(23.8)	3.9
28.	Credit	0	0	0.0	0.0
29.	International	369,845	136,169	36.8	58.6
30.	Warranty	0	0	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	543,909,624	236,639,133	43.5	47.0
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	1,952,385	1,952,385	1,630,105
2.1	Allied Lines	15,128,086	15,128,086	12,747,887
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	20,300	20,300	30,161
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	60,921,964	60,921,964	55,612,728
5.1	Commercial multiple peril (non-liability portion)	48,515,335	48,515,335	40,843,847
5.2	Commercial multiple peril (liability portion)	33,420,467	33,420,467	33,128,615
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	19,292,279	19,292,279	15,882,216
9.1	Inland marine	75,662,529	75,662,529	72,157,283
9.2	Pet insurance	0	0	0
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	0	0	0
12.	Earthquake	660,764	660,764	802,679
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disability income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	25,065,905	25,065,905	27,480,814
17.1	Other liability - occurrence	54,342,738	54,342,738	53,208,779
17.2	Other liability - claims-made	87,473,504	87,473,504	88,161,346
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	2,432,469	2,432,469	1,724,867
18.2	Products liability - claims-made	1,621,722	1,621,722	1,642,579
19.1	Private passenger auto no-fault (personal injury protection)	4,131,384	4,131,384	4,103,780
19.2	Other private passenger auto liability	37,846,356	37,846,356	34,398,220
19.3	Commercial auto no-fault (personal injury protection)	192,938	192,938	185,848
19.4	Other commercial auto liability	6,092,405	6,092,405	5,444,026
21.1	Private passenger auto physical damage	45,749,836	45,749,836	38,883,378
21.2	Commercial auto physical damage	2,715,710	2,715,710	2,357,733
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	7,278,591	7,278,591	7,499,656
24.	Surety	21,312,851	21,312,851	19,376,116
26.	Burglary and theft	2,489,482	2,489,482	2,601,253
27.	Boiler and machinery	1,299,559	1,299,559	1,040,973
28.	Credit	0	0	0
29.	International	507,573	507,573	484,290
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	556,127,132	556,127,132	521,429,179
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 ($000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2024 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2024 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2024 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2021 + Prior	1,304,699	894,046	2,198,746	150,479	9,822	160,300	1,181,401	14,028	837,634	2,033,063	27,181	(32,563)	(5,383)
2. 2022	518,914	540,915	1,059,829	73,005	3,222	76,227	478,775	14,525	492,249	985,548	32,866	(30,919)	1,947
3. Subtotals 2022 + Prior	1,823,614	1,434,961	3,258,575	223,484	13,044	236,528	1,660,176	28,552	1,329,883	3,018,611	60,046	(63,482)	(3,436)
4. 2023	667,102	1,105,332	1,772,434	240,428	58,023	298,451	544,446	53,313	877,031	1,474,791	117,772	(116,964)	808
5. Subtotals 2023 + Prior	2,490,716	2,540,293	5,031,009	463,912	71,067	534,979	2,204,622	81,865	2,206,914	4,493,402	177,818	(180,446)	(2,628)
6. 2024	XXX	XXX	XXX	XXX	168,160	168,160	XXX	161,026	438,691	599,717	XXX	XXX	XXX
7. Totals	2,490,716	2,540,293	5,031,009	463,912	239,228	703,140	2,204,622	242,891	2,645,606	5,093,119	177,818	(180,446)	(2,628)
8. Prior Year-End Surplus As Regards Policyholders	2,632,722										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. 7.1	2. (7.1)	3. (0.1)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.1)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	YES
AUGUST FILING	
5. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanations:

1.

2.

3.

Bar Codes:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Miscellaneous non-admitted assets	53,571,591	53,571,591	0	0
2505. Prepaid Reinsurance Premiums	1,644,131	0	1,644,131	1,644,131
2597. Summary of remaining write-ins for Line 25 from overflow page	55,215,722	53,571,591	1,644,131	1,644,131

Additional Write-ins for Schedule T Line 58

States, etc.	1 Active Status	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
58004. ARM Armenia	XXX	16	0	0	0	16	0
58005. AUS Australia	XXX	20,448	6,259	0	0	20,368	6,318
58006. AUT Austria	XXX	3,226	3,595	0	0	3,213	3,629
58007. BDI Burundi	XXX	0	(216)	0	0	0	0
58008. BEL Belgium	XXX	3,679	2,554	0	0	3,665	2,578
58009. BGD Bangladesh	XXX	279	30	0	0	278	30
58010. BGR Bulgaria	XXX	(260)	68	0	0	0	69
58011. BHR Bahrain	XXX	1,975	2,323	0	0	1,967	2,345
58012. BHS Bahamas	XXX	198	2,644	0	0	197	2,669
58013. BLZ Belize	XXX	(195)	0	0	0	0	0
58014. BMU Bermuda	XXX	402	727	0	0	400	734
58015. BRA Brazil	XXX	2,711	6,211	0	0	2,701	6,269
58016. BRB Barbados	XXX	724	0	0	0	721	0
58017. BRN Brunei Darussalam	XXX	40	0	0	0	40	0
58018. BTN Bhutan	XXX	0	2,500	0	0	0	2,523
58019. CHE Switzerland	XXX	11,003	10,070	0	0	10,960	10,164
58020. CHL Chile	XXX	1,394	204	0	0	1,388	206
58021. CHN China	XXX	149,059	113,759	0	0	148,478	114,824
58022. COL Colombia	XXX	5,281	6,012	0	0	5,260	6,068
58023. CRI Costa Rica	XXX	4,293	6,626	0	0	4,276	6,688
58024. CYP Cyprus	XXX	0	157	0	0	0	158
58025. CZE Czech Republic	XXX	2,414	78	0	0	2,405	79
58026. DEU Germany	XXX	43,789	50,937	0	0	43,618	51,414
58027. DNK Denmark	XXX	12,995	9,766	0	0	12,945	9,857
58028. DOM Dominican Republic	XXX	5,253	6,599	0	0	5,233	6,661
58029. ECU Ecuador	XXX	40	3,614	0	0	40	3,648
58030. EGY Egypt	XXX	49	163	0	0	49	165
58031. ESP Spain	XXX	18,433	12,122	0	0	18,361	12,236
58032. EST Estonia	XXX	0	2,569	0	0	0	2,593
58033. FIN Finland	XXX	3,185	1,436	0	0	3,173	1,449
58034. FRA France	XXX	89,871	244,377	0	0	89,521	246,665
58035. GBR United Kingdom	XXX	166,656	135,319	0	0	165,201	134,969
58036. GHA Ghana	XXX	25	32	0	0	25	32
58037. GNQ Equatorial Guinea	XXX	0	139	0	0	0	140
58038. GRC Greece	XXX	3,589	129	0	0	3,575	130
58039. GTM Guatemala	XXX	82	21	0	0	82	21
58040. GUY Guyana	XXX	33	0	0	0	33	0
58041. HKG Hong Kong	XXX	0	2,300	0	0	0	2,322
58042. HKG Hong Kong, Special Administrative Region of China	XXX	5,744	0	0	0	5,722	0
58043. HND Honduras	XXX	82	21	0	0	82	21
58044. HRV Croatia	XXX	205	40	0	0	204	40
58045. HUN Hungary	XXX	104	125	0	0	104	126
58046. IDN Indonesia	XXX	1,111	48	0	0	1,107	48
58047. IND India	XXX	8,896	13,929	0	0	8,861	14,059
58048. IRL Ireland	XXX	14,852	8,688	0	0	14,794	8,769
58049. ISL Iceland	XXX	0	57	0	0	0	58
58050. ISR Israel	XXX	1,139	7,433	0	0	1,135	7,503
58051. ITA Italy	XXX	26,197	25,082	0	0	26,095	25,317
58052. JAM Jamaica	XXX	468	150	0	0	466	151
58053. JOR Jordan	XXX	579	60	0	0	577	61
58054. JPN Japan	XXX	19,971	14,584	0	0	19,893	14,721
58055. KEN Kenya	XXX	82	21	0	0	82	21
58056. KHM Cambodia	XXX	66	85	0	0	66	86
58057. KOR Korea, Republic of	XXX	11,318	4,896	0	0	11,274	4,942
58058. LBN Lebanon	XXX	6	62	0	0	6	63
58059. LTU Lithuania	XXX	51	0	0	0	51	0
58060. LVA Latvia	XXX	144	93	0	0	143	94
58061. MAR Morocco	XXX	2,929	3,134	0	0	2,918	3,163
58062. MCO Monaco	XXX	0	40	0	0	0	40
58063. MEX Mexico	XXX	195,354	165,154	0	0	194,593	166,700
58064. MHL Marshall Islands	XXX	22	0	0	0	22	0
58065. MKD Macedonia, the Former Yugoslav Republic of	XXX	14	0	0	0	14	0
58066. MLT Malta	XXX	25	(776)	0	0	25	0
58067. MNE Montenegro	XXX	0	53	0	0	0	53
58068. MYS Malaysia	XXX	7,119	7,064	0	0	7,091	7,130
58069. NLD Netherlands	XXX	22,126	27,569	0	0	22,040	27,827
58070. NOR Norway	XXX	38	157	0	0	38	158
58071. NZL New Zealand	XXX	134	(57)	0	0	133	0
58072. OMN Oman	XXX	0	(557)	0	0	0	0
58073. PAK Pakistan	XXX	205	338	0	0	204	341
58074. PAN Panama	XXX	1,493	0	0	0	1,487	0
58075. PER Peru	XXX	288	28	0	0	287	28
58076. PHL Philippines	XXX	14,625	9,128	0	0	14,568	9,213
58077. POL Poland	XXX	1,373	5,384	0	0	1,368	5,434
58078. PRT Portugal	XXX	1,564	1,381	0	0	1,558	1,394
58079. PYF French Polynesia	XXX	14	0	0	0	14	0
58080. QAT Qatar	XXX	478	2,383	0	0	476	2,405

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

States, etc.	1 Active Status	Direct Premiums Written 2 Current Year To Date	 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	 7 Prior Year To Date
58081. ROU Romania	XXX	291	28	0	0	290	28
58082. RUS Russian Federation	XXX	0	70	0	0	0	71
58083. RWA Rwanda	XXX	0	232	0	0	0	234
58084. SAU Saudi Arabia	XXX	2,868	468	0	0	2,857	472
58085. SGP Singapore	XXX	7,686	5,230	0	0	7,656	5,279
58086. SLV El Salvador	XXX	33	0	0	0	33	0
58087. SRB Serbia	XXX	0	2,500	0	0	0	2,523
58088. SVK Slovakia	XXX	198	94	0	0	197	95
58089. SWE Sweden	XXX	2,576	11,282	0	0	2,566	11,388
58090. THA Thailand	XXX	1,410	2,892	0	0	1,405	2,919
58091. TUN Tunisia	XXX	50	0	0	0	50	0
58092. TUR Turkey	XXX	4,879	5,056	0	0	4,860	5,103
58093. TWN Taiwan, Republic of China	XXX	17,996	17,628	0	0	17,926	17,793
58094. VGB British Virgin Islands	XXX	(1,011)	0	0	0	0	0
58095. VIR US Virgin Islands	XXX	658	416	0	0	0	420
58096. VNM Viet Nam	XXX	15,404	8,169	0	0	15,344	8,245
58097. ZAF South Africa	XXX	515	196	0	0	513	198
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	943,054	983,182	0	0	939,384	992,387

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	43,257,671	41,481,387
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	309,042	5,537,392
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	960,900	3,761,108
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	42,605,813	43,257,671
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	42,605,813	43,257,671

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	175,160,669	182,595,147
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	1,017,267
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	3,527	26,749
5.	Unrealized valuation increase/(decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	195,467	8,478,352
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	143
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	174,968,729	175,160,669
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	174,968,729	175,160,669
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	174,968,729	175,160,669

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	537,591,642	519,995,691
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	150,000	2,865,954
	2.2 Additional investment made after acquisition	11,508,304	47,328,045
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	13,289	101
5.	Unrealized valuation increase/(decrease)	3,330,710	(2,601,548)
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	17,824,333	24,618,050
8.	Deduct amortization of premium and depreciation	877,777	2,231,698
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	3,146,853
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	533,891,835	537,591,642
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	533,891,835	537,591,642

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	7,842,147,686	7,733,617,006
2.	Cost of bonds and stocks acquired	260,808,098	896,497,398
3.	Accrual of discount	3,841,320	14,016,823
4.	Unrealized valuation increase/(decrease)	41,080,311	(83,961,510)
5.	Total gain (loss) on disposals	(806,533)	(283,150)
6.	Deduct consideration for bonds and stocks disposed of	157,434,639	695,182,152
7.	Deduct amortization of premium	1,912,427	8,213,585
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	91,851	14,430,838
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	140,252	87,694
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	7,987,772,218	7,842,147,686
12.	Deduct total nonadmitted amounts	1,112,087	1,083,137
13.	Statement value at end of current period (Line 11 minus Line 12)	7,986,660,131	7,841,064,549

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)	4,624,904,667	184,643,795	184,462,244	41,082,107	4,666,168,325	0	0	4,624,904,667
2. NAIC 2 (a)	1,708,037,348	51,722,860	49,103,151	(38,619,033)	1,672,038,024	0	0	1,708,037,348
3. NAIC 3 (a)	134,306,313	11,701,029	7,988,970	8,306,164	146,324,537	0	0	134,306,313
4. NAIC 4 (a)	145,335,612	13,037,203	7,635,408	(15,830,924)	134,906,483	0	0	145,335,612
5. NAIC 5 (a)	17,793,590	11,080	1,240,637	4,293,065	20,857,098	0	0	17,793,590
6. NAIC 6 (a)	11,157,126	0	944,987	1,839,558	12,051,698	0	0	11,157,126
7. Total Bonds	6,641,534,658	261,115,967	251,375,396	1,070,937	6,652,346,165	0	0	6,641,534,658
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	5,000,000	0	0	0	5,000,000	0	0	5,000,000
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	6,444,560	0	0	0	6,444,560	0	0	6,444,560
14. Total Preferred Stock	11,444,560	0	0	0	11,444,560	0	0	11,444,560
15. Total Bonds and Preferred Stock	6,652,979,217	261,115,967	251,375,396	1,070,937	6,663,790,725	0	0	6,652,979,217

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

NAIC 1 $ 0 ; NAIC 2 $ 1,094,912 ; NAIC 3 $ 0 NAIC 4 $ 308,047 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	1,402,959	XXX	1,393,372	0	5,541

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	12,819,356	13,581,631
2. Cost of short-term investments acquired	307,869	17,062,375
3. Accrual of discount	50,295	293,413
4. Unrealized valuation increase/(decrease)	0	219
5. Total gain (loss) on disposals	(14,476)	0
6. Deduct consideration received on disposals	11,760,000	18,080,000
7. Deduct amortization of premium	84	38,283
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,402,959	12,819,356
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,402,959	12,819,356

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	111,098,505	42,223,876
2.	Cost of cash equivalents acquired	426,312,258	1,077,896,921
3.	Accrual of discount	210,213	1,078,805
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	(65)
6.	Deduct consideration received on disposals	442,365,660	1,010,101,032
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	95,255,316	111,098,505
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	95,255,316	111,098,505

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
440 Lincoln Street Holding Company LLC	Worcester	MA	01/01/2015		0	0	0	309,042
0199999. Acquired by Purchase					0	0	0	309,042
0399999 - Totals					0	0	0	309,042

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
703204	Atlanta	GA		08/10/2020		23,349	0	14	0	0	14	0	23,364	23,364	0	0	0
703242	Brooklyn	NY		03/09/2020		28,326	0	(59)	0	0	(59)	0	28,267	28,267	0	0	0
703340	Washington	DC		12/03/2020		26,579	0	19	0	0	19	0	26,598	26,598	0	0	0
703561	Tinicum Township	PA		12/20/2021		117,134	0	104	0	0	104	0	117,238	117,238	0	0	0
0299999. Mortgages with partial repayments						195,388	0	79	0	0	79	0	195,467	195,467	0	0	0
0599999 - Totals						195,388	0	79	0	0	79	0	195,467	195,467	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	AEA Mezzanine Fund IV, LP	STAMFORD	CT	AEA Mezzanine Partners IV LP		07/23/2018	2	0	50,071	0	2,259,570	2.029
000000-00-0	AEA Middle Market Debt Fund III, LP	STAMFORD	CT	AEA Middle Market Debt Fnd III		12/14/2016	2	0	277,979	0	2,291,422	3.478
000000-00-0	AEA Middle Market Debt Fund IV, LP	STAMFORD	CT	AEA Middle Market Debt Fnd IV		05/31/2019	2	0	65,690	0	1,603,480	2.198
000000-00-0	Heartwood Partners III, LP	NORWALK	CT	Capital Partners III, LP		05/30/2018	3	0	37,147	0	1,221,991	2.000
000000-00-0	Falcon Strategic Partners V, LP	BOSTON	MA	Falcon Strategic Partners V		06/13/2016	2	0	862,150	0	3,082,774	1.788
000000-00-0	GCG Investors IV, LP	CHICAGO	IL	GCG Investors IV, LP		03/14/2017	2	0	130,909	0	602,872	2.909
000000-00-0	Graham Partners IV, LP	NEWTOWN SQUARE	PA	Graham Partners IV, LP		06/20/2017	3	0	32,435	0	822,071	1.636
000000-00-0	Harvest Partners SCF II, LP	NEW YORK	NY	Harvest Partners SCF II, LP		06/28/2018	2	0	622,188	0	1,598,172	1.526
000000-00-0	Harvest Partners SCF I, LP	NEW YORK	NY	Harvest Partners SCF, LP		09/27/2016	2	0	28,443	0	2,643,775	2.659
000000-00-0	Ironwood Mezzanine Fund IV, LP	AVON	CT	Ironwood Mezzanine Fund IV, LP		06/12/2018	2	0	260,740	0	611,668	5.492
000000-00-0	PA Direct Credit Opportunities Fund II, LP	DARIEN	CT	PA Direct Credit Opport. II		03/27/2017	2	0	169,256	0	830,093	1.742
000000-00-0	Falcon Private Credit Opportunities VI, LP	BOSTON	MA	Falcon Private Credit Opp. VI		11/30/2019	2	0	513,650	0	5,026,834	0.909
000000-00-0	Graham Partners V, LP	NEWTOWN SQUARE	PA	Graham Partners V, LP		08/31/2019	3	0	249,665	0	683,675	0.854
000000-00-0	North Haven Credit Partners III, LP	NEW YORK	NY	North Haven Credit Prtners III		12/20/2019	2	0	54,908	0	3,975,428	1.250
000000-00-0	The Peninsula Fund VII, LP	DETROIT	MI	Peninsula Fund VI LP		02/12/2020	2	0	38,468	0	1,590,422	2.198
000000-00-0	PA Direct Credit Opportunities Fund III, LP	DARIEN	CT	PA Direct Credit Opport. III		10/01/2020	2	0	841,242	0	4,833,994	1.080
000000-00-0	Argosy Investment Partners VI, LP	WAYNE	PA	Argosy Investment Partners VI, LP		12/14/2020	2	0	1,622,222	0	1,927,667	1.896
000000-00-0	Harvest Partners SCF III, LP	NEW YORK	NY	Harvest Partners Structured Capital Fund		12/14/2020	2	0	452,114	0	3,088,555	0.674
000000-00-0	Performance Direct Investments IV, LP	GREENWICH	CT	Performance Direct Investments IV, LP		03/09/2021	2	0	55,105	0	199,706	3.117
000000-00-0	Heartwood Partners IV, LP	NORWALK	CT	Heartwood Partners IV, LP		06/30/2021	2	0	753,535	0	6,028,281	1.860
000000-00-0	Barings Real Estate Debt Income Fund	HARTFORD	CT	Barings Estate Debt Income		12/13/2021		0	382,934	0	0	3.200
000000-00-0	Ironwood Capital Partners V, LP	AVON	CT	Ironwood Mezzanine Fund V, LP		08/18/2022	2	0	243,103	0	11,679,750	4.200
000000-00-0	Graham Partners VI, LP	NEWTOWN SQUARE	PA	Graham Partners VI, LP		05/04/2023	3	0	1,485,900	0	7,430,500	1.204
000000-00-0	The Peninsula Fund VIII, LP	DETROIT	MI	The Peninsula Fund VIII, LP		01/22/2024	2	150,000	1,213,629	0	10,636,371	4.980
000000-00-0	GCG Investors VI, LP	CHICAGO	IL	GCG Investors VI, LP		10/18/2023	2	0	942,121	0	7,422,276	3.864
2599999. Joint Venture Interests - Other - Unaffiliated								150,000	11,385,604	0	82,091,348	XXX
HAN702-61-8	Pennsylvania Avenue - MBS	WASHINGTON	DC	Pennsylvania Avenue - MBS		07/16/2014		0	122,700	0	0	0.000
2999999. Collateral Loans - Unaffiliated								0	122,700	0	0	XXX
6099999. Total - Unaffiliated								150,000	11,508,304	0	82,091,348	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								150,000	11,508,304	0	82,091,348	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	AEA Mezzanine Fund IV, LP	STAMFORD	CT	AEA Mezzanine Partners IV LP	07/23/2018	01/05/2024	129,845	0	0	0	0	0	0	129,845	129,845	0	0	0	0
000000-00-0	AEA Middle Market Debt Fund III, LP	STAMFORD	CT	AEA Middle Market Debt Fnd III	12/14/2016	01/25/2024	249,694	0	0	0	0	0	0	249,694	249,694	0	0	0	0
000000-00-0	AEA Middle Market Debt Fund IV, LP	STAMFORD	CT	AEA Middle Market Debt Fnd IV	05/31/2019	01/25/2024	126,578	0	0	0	0	0	0	126,578	126,578	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Falcon Strategic Partners IV, LP	BOSTON	MA	Falcon Strategic Partners IV	12/26/2013	02/23/2024	493,626	0	0	0	0	0	0	493,626	493,626	0	0	0	0
000000-00-0	Harvest Partners SCF I, LP	NEW YORK	NY	Harvest Partners SCF, LP	09/27/2016	01/16/2024	23,959	0	0	0	0	0	0	23,959	23,959	0	0	0	0
000000-00-0	LBC Credit Partners IV, LP	PHILADELPHIA	PA	LBC Credit Partners IV, LP	01/13/2017	02/16/2024	100,324	0	0	0	0	0	0	100,324	100,324	0	0	0	0
000000-00-0	Morgan Stanley Prime Property Fund, LLC	NEW YORK	NY	Morgan Stanley Prime Property	03/30/2017	03/28/2024	422,274	0	0	0	0	0	0	422,274	422,274	0	0	0	0
000000-00-0	New Canaan Funding Mezzanine VI, LP	NEW CANAAN	CT	New Canaan Funding Mezz VI, LP	11/09/2015	01/16/2024	261,830	0	0	0	0	0	0	261,830	261,830	0	0	0	0
000000-00-0	Newstone Capital Partners III, LP	DALLAS	TX	Newstone Capital Partners III	11/09/2016	03/14/2024	1,648,337	0	0	0	0	0	0	1,648,337	1,648,337	0	0	0	0
000000-00-0	PA Direct Credit Opportunities Fund II, LP	DARIEN	CT	PA Direct Credit Opport. II	03/27/2017	01/16/2024	120,718	0	0	0	0	0	0	120,718	120,718	0	0	0	0
000000-00-0	The Peninsula Fund VI, LP	DETROIT	MI	Peninsula Fund VI LP	12/09/2015	01/30/2024	745,367	0	0	0	0	0	0	745,367	745,367	0	0	0	0
000000-00-0	Falcon Private Credit Opportunities VI, LP	BOSTON	MA	Falcon Private Credit Opp. VI	11/30/2019	02/15/2024	160,883	0	0	0	0	0	0	160,883	160,883	0	0	0	0
000000-00-0	Siguler Guff SBCOF II, LP	NEW YORK	NY	Siguler Guff Small Business II	10/31/2019	01/19/2024	753,161	0	0	0	0	0	0	753,161	753,161	0	0	0	0
000000-00-0	North Haven Credit Partners III, LP	NEW YORK	NY	North Haven Credit Prtners III	12/20/2019	01/30/2024	148,070	0	0	0	0	0	0	148,070	148,070	0	0	0	0
000000-00-0	PA Direct Credit Opportunities Fund III, LP	DARIEN	CT	PA Direct Credit Opport. III	10/01/2020	02/15/2024	811,578	0	0	0	0	0	0	811,578	811,578	0	0	0	0
000000-00-0	Barings Real Estate Debt Income Fund	HARTFORD	CT	Barings Estate Debt Income	12/13/2021	03/29/2024	40,810	0	0	0	0	0	0	40,810	40,810	0	0	0	0
000000-00-0	Siguler Guff SBCOF III, LP	NEW YORK	NY	Siguler Guff Small Business III	03/14/2023	03/19/2024	1,232,128	0	0	0	0	0	0	1,232,128	1,232,128	0	0	0	0
000000-00-0	Graham Partners VI, LP	NEWTOWN SQUARE	PA	Graham Partners VI, LP	05/04/2023	03/29/2024	99,382	0	0	0	0	0	0	99,382	99,382	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							7,568,564	0	0	0	0	0	0	7,568,564	7,568,564	0	0	0	0
000000-00-0	10 & 120 South Riverside Plaza - MBS	CHICAGO	IL	10 & 120 South Riverside Plaza - MBS	01/23/2014	01/25/2024	9,514,577	0	0	0	0	0	0	9,514,577	9,514,577	0	0	0	56,551
000000-00-0	TR Parkside Towers Corp. - MBS	FOSTER CITY	CA	TR Parkside Towers Corp. - MBS	02/13/2014	03/01/2024	97,561	0	0	0	0	0	0	97,561	97,561	0	0	0	1,127
000000-00-0	Birkdale Village - MBS	HUNTERSVILLE	NC	Birkdale Village - MBS	03/27/2014	03/01/2024	54,728	0	0	0	0	0	0	54,728	54,728	0	0	0	361
000000-00-0	Benchmark 320 East 22nd Street - MBS	NEW YORK	NY	Benchmark 320 East 22nd Street - MBS	10/09/2014	03/01/2024	41,720	0	0	0	0	0	0	41,720	41,720	0	0	0	268
000000-00-0	MF Houston Virage - MBS	HOUSTON	TX	MF Houston Virage - MBS	12/16/2014	03/01/2024	48,757	0	3,180	0	0	3,180	0	51,937	51,937	0	0	0	303
000000-00-0	Utopia Center - MBS	QUEENS	NY	Utopia Center - MBS	05/01/2015	03/01/2024	26,906	0	0	0	0	0	0	26,906	26,906	0	0	0	153
000000-00-0	Westin Bellevue Hotel - MBS	BELLEVUE	WA	Westin Bellevue Hotel - MBS	06/18/2015	03/01/2024	49,141	0	0	0	0	0	0	49,141	49,141	0	0	0	306
000000-00-0	Mall at Bay Plaza - MBS	BRONX	NY	Mall at Bay Plaza - MBS	08/31/2015	03/01/2024	51,562	0	0	0	0	0	0	51,562	51,562	0	0	0	314
000000-00-0	JW Marriott Miami - MBS	MIAMI	FL	JW Marriott Miami - MBS	07/22/2015	03/01/2024	46,825	0	0	0	0	0	0	46,825	46,825	0	0	0	292
000000-00-0	Oak Park Mall - MBS	OVERLAND PARK	KS	Oak Park Mall - MBS	10/01/2015	03/01/2024	40,336	0	10,084	0	0	10,084	0	50,420	50,420	0	0	0	313
000000-00-0	Towers at Williams Square - MBS	IRVING	TX	Towers at Williams Square - MBS	10/27/2015	03/01/2024	59,428	0	0	0	0	0	0	59,428	59,428	0	0	0	380
000000-00-0	Grand Bohemian - MBS	ORLANDO	FL	Grand Bohemian - MBS	02/26/2016	03/01/2024	49,818	0	0	0	0	0	0	49,818	49,818	0	0	0	356
000000-00-0	Hyatt Regency Boston - MBS	BOSTON	MA	Hyatt Regency Boston - MBS	06/23/2016	03/01/2024	56,778	0	0	0	0	0	0	56,778	56,778	0	0	0	379
000000-00-0	Hotel Van Zandt - MBS	AUSTIN	TX	Hotel Van Zandt - MBS	10/05/2017	03/01/2024	46,511	0	0	0	0	0	0	46,511	46,511	0	0	0	343
000000-00-0	Graham Industrial Portfolio - MBS	BIRMINGHAM	AL	Graham Industrial Portfolio - MBS	12/04/2017	03/01/2024	34,300	0	0	0	0	0	0	34,300	34,300	0	0	0	207
HAN702-95-6	Mission City Corporate Center - MBS	SAN DIEGO	CA	Mission City Corporate Center - MBS	10/05/2017	03/01/2024	23,559	0	0	0	0	0	0	23,559	23,559	0	0	0	139
2999999. Collateral Loans - Unaffiliated							10,242,505	0	13,264	0	0	13,264	0	10,255,769	10,255,769	0	0	0	61,791
6099999. Total - Unaffiliated							17,811,069	0	13,264	0	0	13,264	0	17,824,333	17,824,333	0	0	0	61,791
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							17,811,069	0	13,264	0	0	13,264	0	17,824,333	17,824,333	0	0	0	61,791

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38383U-T3-4	GNR 2022-178 GB - CMO/RMBS		03/26/2024	INL		13,334,375	16,000,000	8,667	1.A
38384H-RG-5	GNR 2023-188 KB - CMO/RMBS		01/17/2024	INL		6,898,179	7,640,000	16,433	1.A
912828-2R-0	UNITED STATES TREASURY		01/12/2024	Citigroup		661,801	700,000	6,634	1.A
91282C-EE-7	UNITED STATES TREASURY		02/09/2024	WELLS FARGO SECURITIES LLC		458,906	500,000	4,413	1.A
91282C-FB-2	UNITED STATES TREASURY		01/26/2024	Citigroup		955,586	1,000,000	13,675	1.A
91282C-FC-0	UNITED STATES TREASURY		03/22/2024	BARCLAYS CAPITAL INC		1,849,336	2,000,000	7,861	1.A
91282C-FF-3	UNITED STATES TREASURY		01/12/2024	BARCLAYS CAPITAL INC		913,086	1,000,000	11,583	1.A
91282C-FL-0	UNITED STATES TREASURY		03/08/2024	BARCLAYS CAPITAL INC		989,258	1,000,000	17,363	1.A
91282C-FM-8	UNITED STATES TREASURY		02/28/2024	WELLS FARGO SECURITIES LLC		990,898	1,000,000	17,131	1.A
91282C-GT-2	UNITED STATES TREASURY		02/28/2024	WELLS FARGO SECURITIES LLC		972,383	1,000,000	15,055	1.A
91282C-HR-5	UNITED STATES TREASURY		01/26/2024	JP Morgan Securities LLC		993,086	1,000,000	19,891	1.A
91282C-HR-5	UNITED STATES TREASURY		03/08/2024	GOLDMAN		994,883	1,000,000	4,505	1.A
91282C-JJ-1	UNITED STATES TREASURY		01/04/2024	B.A. Securities Inc.		990,078	950,000	5,990	1.A
91282C-JQ-5	UNITED STATES TREASURY		02/09/2024	Citigroup		974,297	1,000,000	4,533	1.A
91282C-JW-2	UNITED STATES TREASURY		02/09/2024	B.A. Securities Inc.		993,398	1,000,000	1,429	1.A
91282C-JW-2	UNITED STATES TREASURY		02/02/2024	BARCLAYS CAPITAL INC		500,254	500,000	275	1.A
0109999999. Subtotal - Bonds - U.S. Governments						33,469,804	37,290,000	155,437	XXX
051645-Y9-4	AURORA ILL		02/22/2024	ROBERT W. BAIRD		300,000	300,000	0	1.C FE
051645-Z2-8	AURORA ILL		02/22/2024	ROBERT W. BAIRD		500,000	500,000	0	1.C FE
051645-Z4-4	AURORA ILL		02/22/2024	ROBERT W. BAIRD		190,000	190,000	0	1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						990,000	990,000	0	XXX
3132E0-Y5-5	FH SD4332 - RMBS		01/02/2024	WELLS FARGO SECURITIES LLC		1,941,507	1,947,898	4,058	1.A
3133BJ-GC-0	FH QE8295 - RMBS		02/02/2024	INL		4,987,587	5,320,093	7,093	1.A
3136A4-HQ-5	FNR 2012-20 QZ - CMO/RMBS		03/01/2024	Direct		9,369	9,369	0	1.A
3140QP-RV-1	FN CB4099 - RMBS		03/12/2024	JP Morgan Securities LLC		10,062,980	10,426,270	12,381	1.A
3140QT-QZ-5	FN CB7671 - RMBS		01/03/2024	Citigroup		8,397,605	8,455,073	17,615	1.A
3140XM-X8-4	FN FS6102 - RMBS		01/25/2024	PNC BANK		10,007,457	10,192,279	30,479	1.A
54651R-CT-4	LOUISIANA ST UNCLAIMED PPTY SPL REV		02/29/2024	SMITH NEW COURT		436,580	500,000	64	1.D FE
975680-FC-8	WINSTON-SALEM N C LTD OBLIG		03/26/2024	MORGAN STANLEY CO		1,138,267	1,330,000	12,622	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						36,981,350	38,180,981	84,312	XXX
00287Y-DR-7	ABBVIE INC		02/22/2024	B.A. Securities Inc.		1,497,885	1,500,000	0	1.G FE
00287Y-DT-3	ABBVIE INC		02/22/2024	MORGAN STANLEY CO		1,498,440	1,500,000	0	1.G FE
00287Y-DU-0	ABBVIE INC		02/22/2024	MORGAN STANLEY CO		1,495,275	1,500,000	0	1.G FE
00687Y-AC-9	ADIENT GLOBAL HOLDINGS LTD	C	03/04/2024	Merril Lynch Pierce Fenner Smith		208,101	197,000	6,167	4.B FE
02352N-AA-7	AMER SPORTS CO		03/15/2024	Various		280,816	281,000	519	4.A FE
025816-DF-3	AMERICAN EXPRESS CO		02/12/2024	KEY CAPITAL MARKETS		987,460	1,000,000	14,429	1.F FE
025816-DP-1	AMERICAN EXPRESS CO		02/12/2024	RBC CAPITAL MARKETS		1,000,000	1,000,000	0	1.F FE
02665W-FD-8	AMERICAN HONDA FINANCE CORP		03/11/2024	TORONTO DOMINION SECS USA INC		499,725	500,000	0	1.G FE
02665W-FE-6	AMERICAN HONDA FINANCE CORP		03/11/2024	MITSUBISHI UFJ SECURITIES		999,560	1,000,000	0	1.G FE
03027X-CG-3	AMERICAN TOWER CORP		03/04/2024	Citigroup		1,992,760	2,000,000	0	2.C FE
03027X-CH-1	AMERICAN TOWER CORP		03/04/2024	Citigroup		1,985,700	2,000,000	0	2.C FE
03040W-AU-9	AMERICAN WATER CAPITAL CORP		02/23/2024	Citigroup		1,861,360	2,000,000	16,483	2.A FE
03040W-BD-6	AMERICAN WATER CAPITAL CORP		02/20/2024	US BANCORP INVESTMENTS INC.		1,993,620	2,000,000	0	2.A FE
03523T-BY-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC		03/19/2024	B.A. Securities Inc.		995,960	1,000,000	0	1.G FE
03740M-AB-6	AON NORTH AMERICA INC		02/28/2024	Citigroup		1,997,220	2,000,000	0	2.A FE
03740M-AD-2	AON NORTH AMERICA INC		02/28/2024	Citigroup		1,996,960	2,000,000	0	2.A FE
04364V-AG-8	ASCENT RESOURCES UTICA HOLDINGS LLC		03/12/2024	Various		173,945	174,000	4,004	4.A FE
04636N-AL-7	ASTRAZENECA FINANCE LLC		02/21/2024	Citigroup		564,407	565,000	0	1.F FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
04636N-AN-3	ASTRAZENECA FINANCE LLC		02/21/2024	JP Morgan Securities LLC		318,829	320,000	0	1.F FE
053773-BH-9	AVIS BUDGET CAR RENTAL LLC		03/11/2024	Merril Lynch Pierce Fenner Smith		97,000	100,000	2,467	4.A FE
05523R-AJ-6	BAE SYSTEMS PLC	C	03/19/2024	JP Morgan Securities LLC		1,993,740	2,000,000	0	2.A FE
05565E-CF-0	BMW US CAPITAL LLC		02/13/2024	SOCIETE GENERALE		997,170	1,000,000	572	1.F FE
05565E-CJ-2	BMW US CAPITAL LLC		03/25/2024	JP Morgan Securities LLC		1,497,900	1,500,000	0	1.F FE
05565E-CK-9	BMW US CAPITAL LLC		03/25/2024	JP Morgan Securities LLC		499,960	500,000	0	1.F FE
075887-CP-2	BECTON DICKINSON AND CO		02/13/2024	JP Morgan Securities LLC		938,470	1,000,000	20,654	2.B FE
075887-CS-6	BECTON DICKINSON AND CO		02/13/2024	JP Morgan Securities LLC		983,810	1,000,000	994	2.B FE
097751-CB-5	BOMBARDIER INC		03/22/2024	RBC CAPITAL MARKETS		212,468	213,000	0	4.B FE
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC		02/13/2024	US BANCORP INVESTMENTS INC.		846,670	1,000,000	2,494	1.E FE
10373Q-BW-9	BP CAPITAL MARKETS AMERICA INC		01/04/2024	JP Morgan Securities LLC		1,699,626	1,700,000	0	1.E FE
10373Q-BX-7	BP CAPITAL MARKETS AMERICA INC		01/04/2024	JP Morgan Securities LLC		999,800	1,000,000	0	1.E FE
110122-EF-1	BRISTOL-MYERS SQUIBB CO		02/14/2024	Citigroup		1,566,703	1,570,000	0	1.F FE
110122-EG-9	BRISTOL-MYERS SQUIBB CO		02/14/2024	Citigroup		1,931,962	1,935,000	0	1.F FE
110122-EH-7	BRISTOL-MYERS SQUIBB CO		02/16/2024	Various		2,953,321	2,950,000	0	1.F FE
11135F-AQ-4	BROADCOM INC		03/15/2024	JP Morgan Securities LLC		1,862,051	1,980,000	28,303	2.C FE
11135F-AS-0	BROADCOM INC		03/15/2024	JP Morgan Securities LLC		1,399,620	1,500,000	22,217	2.C FE
11135F-BA-8	BROADCOM INC		03/15/2024	JP Morgan Securities LLC		984,930	1,000,000	20,319	2.C FE
12008R-AS-6	BUILDERS FIRSTSOURCE INC		02/26/2024	Merril Lynch Pierce Fenner Smith		215,000	215,000	0	3.C FE
1248EP-CB-7	CCO HOLDINGS LLC		02/12/2024	Merril Lynch Pierce Fenner Smith		31,850	35,000	381	3.C FE
1248EP-CD-3	CCO HOLDINGS LLC		03/19/2024	Various		236,900	275,000	858	3.C FE
1248EP-CE-1	CCO HOLDINGS LLC		03/12/2024	Various		167,131	200,000	193	3.C FE
12510C-AA-9	CD&R SMOKEY BUYER INC		01/24/2024	UBS SECURITIES LLC		53,730	54,000	111	4.C FE
12543D-BC-3	CHS/COMMUNITY HEALTH SYSTEMS INC		02/20/2024	Various		763,317	768,000	22,801	4.C FE
125523-CT-5	CIGNA GROUP		02/05/2024	JP Morgan Securities LLC		1,498,335	1,500,000	0	2.A FE
125523-CV-0	CIGNA GROUP		02/05/2024	JP Morgan Securities LLC		999,530	1,000,000	0	2.A FE
12592B-AS-3	CNH INDUSTRIAL CAPITAL LLC		03/19/2024	Deutsche Bank Securities, Inc.		1,735,248	1,750,000	0	2.A FE
12664Q-AC-8	CNH 2023-A A3 - ABS		03/13/2024	SOCIETE GENERALE		573,754	577,000	0	1.A FE
12769G-AC-4	CAESARS ENTERTAINMENT INC		01/24/2024	DEUTSCHE BANK SECURITIES INC.		312,000	312,000	0	3.C FE
14149Y-BN-7	CARDINAL HEALTH INC		02/14/2024	GOLDMAN		999,230	1,000,000	0	2.B FE
14149Y-BP-2	CARDINAL HEALTH INC		02/14/2024	GOLDMAN		999,320	1,000,000	0	2.B FE
14913U-AJ-9	CATERPILLAR FINANCIAL SERVICES CORP		02/22/2024	MITSUBISHI UFJ SECURITIES		998,640	1,000,000	0	1.F FE
16115Q-AF-7	CHART INDUSTRIES INC		02/01/2024	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		123,900	120,000	850	3.C FE
165167-DF-1	CHESAPEAKE ENERGY CORP		03/26/2024	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		183,243	185,000	1,611	3.B FE
171239-AK-2	CHUBB INA HOLDINGS INC		03/04/2024	Citigroup		1,992,960	2,000,000	0	1.F FE
17275R-BQ-4	CISCO SYSTEMS INC		02/21/2024	Deutsche Bank Securities, Inc.		998,700	1,000,000	0	1.E FE
17275R-BR-2	CISCO SYSTEMS INC		02/21/2024	Citigroup		749,738	750,000	0	1.E FE
17275R-BS-0	CISCO SYSTEMS INC		02/21/2024	JP Morgan Securities LLC		598,806	600,000	0	1.E FE
17275R-BT-8	CISCO SYSTEMS INC		02/21/2024	B.A. Securities Inc.		1,923,056	1,925,000	0	1.E FE
18060T-AA-3	CLARIOS GLOBAL LP		01/30/2024	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		420,263	420,000	5,985	4.A FE
18978F-AC-0	CNH 2024-A A3 - ABS		01/17/2024	B.A. Securities Inc.		1,499,646	1,500,000	0	1.A FE
205768-AS-3	COMSTOCK RESOURCES INC		03/19/2024	Merril Lynch Pierce Fenner Smith		46,625	50,000	188	4.B FE
210518-DW-3	CONSUMERS ENERGY CO		01/02/2024	Various		2,665,429	2,670,000	0	1.E FE
21871N-AC-5	CORECIVIC INC		03/05/2024	GOLDMAN		495,000	495,000	0	3.B FE
231021-AV-8	CUMMINS INC		02/16/2024	BARCLAYS CAPITAL INC		1,997,280	2,000,000	272	1.F FE
231021-AW-6	CUMMINS INC		02/14/2024	B.A. Securities Inc.		1,993,360	2,000,000	0	1.F FE
24422E-XH-7	JOHN DEERE CAPITAL CORP		01/02/2024	GOLDMAN		1,696,804	1,700,000	0	1.E FE
25260W-AD-3	DIAMOND FOREIGN ASSET CO	C	01/30/2024	GOLDMAN SACHS AND CO. LLC		107,625	105,000	3,223	4.C FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
26885B-AF-7	EQM MIDSTREAM PARTNERS LP		03/14/2024	Merril Lynch Pierce Fenner Smith		115,216	115,000	1,476	3.C FE
27034R-AA-1	PERMIAN RESOURCES OPERATING LLC		03/20/2024	GOLDMAN SACHS AND CO. LLC		154,875	150,000	5,233	3.C FE
27034R-AC-7	PERMIAN RESOURCES OPERATING LLC		03/12/2024	Various		599,906	540,000	15,515	3.C FE
29254B-AA-5	ENCINO ACQUISITION PARTNERS HOLDINGS LLC		03/18/2024	BARCLAYS CAPITAL INC FIXED INC		10,063	10,000	328	4.B FE
29365B-AB-9	ENTEGRIS ESCROW CORP		02/20/2024	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		29,475	30,000	332	3.B FE
29379V-CF-8	ENTERPRISE PRODUCTS OPERATING LLC		01/02/2024	MITSUBISHI UFJ SECURITIES		3,011,091	3,020,000	0	1.G FE
29450Y-AA-7	EQUIPMENTSHARE.COM INC		01/23/2024	RBC CAPITAL MARKETS		5,063	5,000	88	4.C FE
29605J-AA-4	ESAB CORP		03/25/2024	GOLDMAN SACHS AND CO. LLC		236,000	236,000	0	3.A FE
29736R-AV-2	ESTEE LAUDER COMPANIES INC		02/12/2024	GOLDMAN		1,993,780	2,000,000	0	1.F FE
337738-BK-3	FISERV INC		03/01/2024	Various		1,504,480	1,500,000	149	2.B FE
337738-BL-1	FISERV INC		02/26/2024	JP Morgan Securities LLC		999,900	1,000,000	0	2.B FE
36166T-AB-6	GCI LLC		01/18/2024	BNY/SUNTRUST CAPITAL MARKETS		4,550	5,000	64	4.C FE
369550-BM-9	GENERAL DYNAMICS CORP		02/02/2024	WELLS FARGO SECURITIES LLC		2,369,900	2,500,000	31,467	1.G FE
37185L-AL-6	GENESIS ENERGY LP		02/27/2024	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		15,019	15,000	90	4.C FE
373334-KV-2	GEORGIA POWER CO		02/21/2024	Various		1,500,990	1,500,000	0	2.A FE
373334-KW-0	GEORGIA POWER CO		02/20/2024	JP Morgan Securities LLC		996,790	1,000,000	0	2.A FE
428040-DA-4	HERTZ CORP		01/11/2024	Various		88,625	100,000	578	4.C FE
428040-DB-2	HERTZ CORP		01/02/2024	Jefferies		28,306	35,000	160	4.C FE
431571-AF-5	HILLENBRAND INC		02/07/2024	HSBC SECURITIES INC.		86,000	86,000	0	3.A FE
432833-AP-6	HILTON DOMESTIC OPERATING COMPANY INC		03/22/2024	Merril Lynch Pierce Fenner Smith		141,000	141,000	0	3.B FE
432833-AQ-4	HILTON DOMESTIC OPERATING COMPANY INC		03/22/2024	Merril Lynch Pierce Fenner Smith		141,000	141,000	0	3.B FE
437918-AC-9	HAROT 2024-1 A3 - ABS		02/13/2024	MITSUBISHI UFJ SECURITIES		1,749,924	1,750,000	0	1.A FE
440452-AK-6	HORMEL FOODS CORP		03/05/2024	WELLS FARGO SECURITIES LLC		999,030	1,000,000	0	1.E FE
44984W-AJ-6	INEOS FINANCE PLC	C	01/31/2024	GOLDMAN SACHS AND CO. LLC		448,000	448,000	0	3.B FE
45344L-AD-5	CRESCENT ENERGY FINANCE LLC		03/19/2024	Merril Lynch Pierce Fenner Smith		252,000	252,000	0	3.C FE
45824T-BC-8	INTELSAT JACKSON HOLDINGS SA	C	03/14/2024	BARCLAYS CAPITAL INC FIXED INC		294,806	315,000	171	4.A FE
46647P-EB-8	JPMORGAN CHASE & CO		01/16/2024	JP Morgan Securities LLC		450,000	450,000	0	1.E FE
46647P-EC-6	JPMORGAN CHASE & CO		01/16/2024	MORGAN STANLEY CO		1,002,840	1,000,000	0	1.E FE
46657P-AD-5	JPMMT 241 A4 - RMBS		01/19/2024	JP Morgan Securities LLC		3,994,296	4,000,000	20,000	1.A FE
47800R-AB-9	JDOT 2024 A2A - ABS		03/11/2024	Citigroup		1,499,912	1,500,000	0	1.A FE
47800R-AD-5	JDOT 2024 A3 - ABS		03/11/2024	Citigroup		714,960	715,000	0	1.A FE
482480-AP-5	KLA CORP		01/30/2024	JP Morgan Securities LLC		1,987,860	2,000,000	0	1.F FE
487526-AC-9	KEHE DISTRIBUTORS LLC		01/23/2024	BONY MELLON/BMO CAP MKTS		147,000	147,000	0	4.C FE
49271V-AT-7	KEURIG DR PEPPER INC		03/04/2024	GOLDMAN		997,230	1,000,000	0	2.A FE
49271V-AV-2	KEURIG DR PEPPER INC		03/04/2024	MIZUHO SECURITIES USA/FIXED INCOME		499,030	500,000	0	2.A FE
494553-AD-2	KINDER MORGAN INC		01/29/2024	MIZUHO SECURITIES USA/FIXED INCOME		998,340	1,000,000	0	2.B FE
494553-AE-0	KINDER MORGAN INC		01/29/2024	MIZUHO SECURITIES USA/FIXED INCOME		996,870	1,000,000	0	2.B FE
50012L-AC-8	KODIAK GAS SERVICES LLC		01/30/2024	BARCLAYS CAPITAL INC FIXED INC		240,000	240,000	0	4.A FE
502431-AQ-2	L3HARRIS TECHNOLOGIES INC		02/13/2024	RBC CAPITAL MARKETS		2,004,940	2,000,000	4,500	2.B FE
502431-AS-8	L3HARRIS TECHNOLOGIES INC		03/11/2024	JP Morgan Securities LLC		488,907	490,000	0	2.B FE
502431-AT-6	L3HARRIS TECHNOLOGIES INC		03/11/2024	JP Morgan Securities LLC		1,998,520	2,000,000	0	2.B FE
516806-AK-2	VITAL ENERGY INC		03/14/2024	Merril Lynch Pierce Fenner Smith		223,000	223,000	0	4.B FE
532457-CK-2	ELI LILLY AND CO		02/07/2024	Citigroup		2,998,020	3,000,000	0	1.E FE
532457-CL-0	ELI LILLY AND CO		02/07/2024	Citigroup		949,696	950,000	0	1.E FE
538034-AV-1	LIVE NATION ENTERTAINMENT INC		01/19/2024	MUFG SECURITIES AMERICAS INC.		266,988	265,000	3,254	3.C FE
538034-AX-7	LIVE NATION ENTERTAINMENT INC		03/12/2024	MUFG SECURITIES AMERICAS INC.		179,888	195,000	1,115	3.C FE
539830-CD-9	LOCKHEED MARTIN CORP		01/25/2024	STC		998,910	1,000,000	0	1.G FE
550241-AB-9	LUMEN TECHNOLOGIES, INC.		03/26/2024	BANC OF AMERICA/FIXED INCOME		363,521	586,500	2,672	4.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
550241-AC-7	LUMEN TECHNOLOGIES, INC.		03/26/2024	Various		363,521	586,500	2,672	4.A FE
550241-AH-6	LUMEN TECHNOLOGIES, INC.		03/26/2024	Various		608,822	910,604	5,315	4.A FE
552953-CJ-8	MGM RESORTS INTERNATIONAL		03/25/2024	DEUTSCHE BANK SECURITIES INC.		288,000	288,000	0	4.A FE
55318C-AC-8	MMAF 24A A3 - ABS		01/17/2024	B.A. Securities Inc.		1,534,719	1,535,000	0	1.A FE
571748-BW-1	MARSH & MCLENNAN COMPANIES INC		02/14/2024	WELLS FARGO SECURITIES LLC		998,470	1,000,000	0	1.G FE
58506D-AA-6	MEDLINE BORROWER LP		03/20/2024	GOLDMAN		343,000	343,000	0	3.C FE
58768P-AC-8	MBART 2022-1 A3 - ABS		02/16/2024	JP Morgan Securities LLC		1,372,000	1,372,000	1,191	1.A FE
58769J-AR-8	MERCEDES-BENZ FINANCE NORTH AMERICA LLC		01/08/2024	B.A. Securities Inc.		1,997,620	2,000,000	0	1.F FE
58769J-AS-6	MERCEDES-BENZ FINANCE NORTH AMERICA LLC		01/08/2024	B.A. Securities Inc.		1,997,660	2,000,000	0	1.F FE
58770A-AC-7	MBART 2023-1 A3 - ABS		01/03/2024	Jefferies		3,168,692	3,190,000	7,993	1.A FE
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		01/04/2024	US BANCORP INVESTMENTS INC.		73,592	73,500	239	2.C FE
60672J-AA-7	MITER BRANDS ACQUISITION HOLDCO INC		03/20/2024	RBC CAPITAL MARKETS		216,000	216,000	0	3.C FE
609207-BC-8	MONDELEZ INTERNATIONAL INC		02/15/2024	J P MORGAN SECURITIES		1,940,757	1,950,000	0	2.B FE
618937-AA-4	MOSAIC SOLAR LOAN TRUST 2024-1 - ABS		02/16/2024	SOCIETE GENERALE		2,972,932	3,000,000	0	1.D FE
620076-BY-4	MOTOROLA SOLUTIONS INC		03/12/2024	Various		1,995,470	2,000,000	0	2.B FE
620076-BZ-1	MOTOROLA SOLUTIONS INC		03/11/2024	B.A. Securities Inc.		1,997,760	2,000,000	0	2.B FE
62482B-AA-0	MEDLINE BORROWER LP		03/20/2024	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		122,038	135,000	2,343	4.A FE
62922L-AC-2	NGL ENERGY OPERATING LLC		01/25/2024	BARCLAYS CAPITAL INC FIXED INC		254,000	254,000	0	4.A FE
62922L-AD-0	NGL ENERGY OPERATING LLC		01/25/2024	BARCLAYS CAPITAL INC FIXED INC		255,000	255,000	0	4.A FE
63861C-AF-6	NATIONSTAR MORTGAGE HOLDINGS INC		01/29/2024	GOLDMAN		206,442	208,000	0	4.A FE
64105M-AA-9	NESTLE CAPITAL CORP		03/05/2024	JP Morgan Securities LLC		1,997,000	2,000,000	0	1.D FE
64105M-AC-5	NESTLE CAPITAL CORP		03/05/2024	B.A. Securities Inc.		1,999,060	2,000,000	0	1.D FE
651229-BC-9	NEWELL BRANDS INC		02/02/2024	MORGAN STANLEY & CO LLC		187,468	190,000	4,722	3.C FE
65473P-AQ-8	NISOURCE INC		03/11/2024	JP Morgan Securities LLC		1,995,620	2,000,000	0	2.B FE
66815L-2R-9	NORTHWESTERN MUTUAL GLOBAL FUNDING		03/18/2024	MORGAN STANLEY CO		1,999,780	2,000,000	0	1.A FE
66977W-AS-8	NOVA CHEMICALS CORP		02/06/2024	RBC CAPITAL MARKETS		908,850	1,095,000	10,729	3.C FE
66977W-AU-3	NOVA CHEMICALS CORP		02/05/2024	RBC CAPITAL MARKETS		207,000	207,000	0	3.C FE
68622T-AB-7	ORGANON & CO		02/15/2024	GOLDMAN SACHS AND CO. LLC		172,000	200,000	3,132	4.A FE
69351U-BC-6	PPL ELECTRIC UTILITIES CORP		01/02/2024	B.A. Securities Inc.		2,555,253	2,550,000	0	1.E FE
69371R-S9-8	PACCAR FINANCIAL CORP		03/18/2024	Various		1,996,450	2,000,000	0	1.E FE
69867D-AA-6	CLARIOS GLOBAL LP		02/14/2024	GOLDMAN SACHS AND CO. LLC		54,863	55,000	869	4.A FE
713466-AD-2	PEPSICO SINGAPORE FINANCING I PTE LTD	C	02/12/2024	Deutsche Bank Securities, Inc.		1,996,060	2,000,000	0	1.E FE
718547-AU-6	PHILLIPS 66 CO		02/26/2024	MITSUBISHI UFJ SECURITIES		995,830	1,000,000	0	2.A FE
718547-AU-6	PHILLIPS 66 CO		03/01/2024	GOLDMAN		1,002,820	1,000,000	1,021	2.A FE
737446-AU-8	POST HOLDINGS INC		02/05/2024	BARCLAYS CAPITAL INC FIXED INC		144,000	144,000	0	3.B FE
73943N-AA-4	PRAIRIE ACQUIROR LP		02/22/2024	Jefferies		141,000	141,000	0	4.C FE
740816-AR-4	PRESIDENT AND FELLOWS OF HARVARD COLLEGE		03/07/2024	GOLDMAN		3,012,060	3,000,000	0	1.A FE
742718-GG-8	PROCTER & GAMBLE CO		01/24/2024	MORGAN STANLEY CO		1,000,000	1,000,000	0	1.D FE
744573-AY-2	PUBLIC SERVICE ENTERPRISE GROUP INC		03/25/2024	BARCLAYS CAPITAL INC		998,550	1,000,000	0	2.B FE
744573-AZ-9	PUBLIC SERVICE ENTERPRISE GROUP INC		03/25/2024	BARCLAYS CAPITAL INC		998,390	1,000,000	0	2.B FE
749571-AK-1	RHP HOTEL PROPERTIES LP		03/21/2024	Merril Lynch Pierce Fenner Smith		336,000	336,000	0	3.C FE
75281A-BJ-7	RANGE RESOURCES CORP		03/12/2024	Various		260,313	250,000	5,544	3.C FE
76774L-AB-3	RITCHIE BROS HOLDINGS INC		02/28/2024	RBC CAPITAL MARKETS		35,831	35,000	1,089	3.B FE
771196-CK-6	ROCHE HOLDINGS INC		03/04/2024	JP Morgan Securities LLC		1,400,000	1,400,000	0	1.C FE
780153-BS-0	ROYAL CARIBBEAN CRUISES LTD		03/06/2024	WELLS FARGO SECURITIES, LLC		212,500	200,000	2,429	2.C FE
780153-BU-5	ROYAL CARIBBEAN CRUISES LTD		02/22/2024	Merril Lynch Pierce Fenner Smith		272,000	272,000	0	3.B FE
78016H-ZW-3	ROYAL BANK OF CANADA		01/10/2024	RBC CAPITAL MARKETS		2,469,951	2,475,000	0	1.E FE
78454L-AP-5	SM ENERGY CO		03/27/2024	WELLS FARGO SECURITIES, LLC		106,866	107,000	1,497	3.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
810186-AS-5	SCOTTS MIRACLE-GRO CO		02/05/2024	MORGAN STANLEY & CO LLC		155,750	175,000	2,450	4.C FE
85571B-BB-0	STARWOOD PROPERTY TRUST INC		03/14/2024	Various		215,460	215,000	0	3.C FE
857477-BV-4	STATE STREET CORP		03/13/2024	BARCLAYS CAPITAL INC		465,710	500,000	2,371	1.F FE
857477-CL-5	STATE STREET CORP		03/13/2024	MORGAN STANLEY CO		1,000,000	1,000,000	0	1.F FE
882508-CH-5	TEXAS INSTRUMENTS INC		02/05/2024	MIZUHO SECURITIES USA/FIXED INCOME		2,238,947	2,240,000	0	1.E FE
89115A-2E-1	TORONTO-DOMINION BANK		03/26/2024	SCOTIA CAPITAL (USA) INC.		958,660	1,000,000	13,616	1.E FE
89115A-2Y-7	TORONTO-DOMINION BANK		03/26/2024	TORONTO DOMINION SECS USA INC		550,000	550,000	0	1.F FE
893647-BU-0	TRANSDIGM INC		03/14/2024	Various		562,129	563,000	691	4.A FE
893647-BV-8	TRANSDIGM INC		02/12/2024	GOLDMAN SACHS AND CO. LLC		352,000	352,000	0	4.A FE
90353T-AE-0	UBER TECHNOLOGIES INC		02/06/2024	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		35,788	35,000	1,043	3.B FE
904764-BT-3	UNILEVER CAPITAL CORP		01/26/2024	Citigroup		1,067,210	1,050,000	7,583	1.E FE
911365-BR-4	UNITED RENTALS (NORTH AMERICA) INC		03/07/2024	MORGAN STANLEY & CO LLC		285,000	285,000	0	3.B FE
914906-AX-0	UNIVISION COMMUNICATIONS INC		01/10/2024	MORGAN STANLEY & CO LLC		120,170	122,000	300	4.A FE
914906-AY-8	UNIVISION COMMUNICATIONS INC		01/18/2024	MORGAN STANLEY & CO LLC		131,300	130,000	4,767	4.A FE
92564R-AG-0	VICI PROPERTIES LP		02/08/2024	GOLDMAN SACHS AND CO. LLC		118,140	120,000	879	2.C FE
92735L-AA-0	CHESAPEAKE ENERGY CORP		03/21/2024	Various		345,628	344,000	8,831	3.B FE
92808V-AB-8	VIRPFS 2024 A2 - ABS		02/07/2024	MORGAN STANLEY CO		4,692,543	4,680,000	0	1.A FE
933940-AA-6	WAND NEWCO 3 INC		01/18/2024	GOLDMAN SACHS AND CO. LLC		262,000	262,000	0	4.C FE
94106B-AG-6	WASTE CONNECTIONS INC		02/15/2024	JP Morgan Securities LLC		988,350	1,000,000	0	2.A FE
95000U-3K-7	WELLS FARGO & CO		01/16/2024	WELLS FARGO SECURITIES LLC		1,500,000	1,500,000	0	1.E FE
95081Q-AQ-7	WESCO DISTRIBUTION INC		02/27/2024	GOLDMAN SACHS AND CO. LLC		533,175	533,000	0	3.B FE
95081Q-AR-5	WESCO DISTRIBUTION INC		02/26/2024	GOLDMAN SACHS AND CO. LLC		270,000	270,000	0	3.B FE
983133-AC-3	WYNN RESORTS FINANCE LLC		02/08/2024	DEUTSCHE BANK SECURITIES INC.		158,620	154,000	244	3.C FE
98421M-AC-0	XEROX HOLDINGS CORP		03/13/2024	Various		274,019	273,000	0	4.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						182,108,761	184,173,104	356,843	XXX
000000-00-0	TRUIST INSURANCE HOLDINGS, LLC - TERM LO		03/22/2024	JP MORGAN CHASE BANK N.A.		224,438	225,000	0	4.B FE
000000-00-0	QUIKRETE HOLDINGS, INC. - (2031) TERM LO		03/25/2024	WELLS FARGO		99,490	99,740	0	3.B FE
000000-00-0	SUPPLYONE, INC. - SEVEN-YEAR TERM LOAN B		03/27/2024	Royal Bank of Canada		173,250	175,000	0	4.B FE
00132U-AN-4	AI AQUA MERGER SUB, INC. - INCREMENTAL T		03/01/2024	Morgan Stanley		(21,426)	0	0	4.C FE
01881U-AL-9	ALLIANT HOLDINGS INTERMEDIATE, LLC - B6		01/01/2024	Morgan Stanley		(447)	(447)	0	4.B FE
02474R-AJ-2	AMERICAN BUILDERS & CONTRACTORS SUPPLY C		01/26/2024	Direct		599,250	600,000	0	3.B FE
12508K-AJ-6	CD&R HYDRA BUYER, INC. - TERM LOAN		03/15/2024	UBS AG - STAMFORD BRANCH		139,300	140,000	0	4.C FE
17288Y-AM-4	CITADEL SECURITIES LP - TERM LOAN B		01/11/2024	BANK OF NYC/GOLDMAN		200,000	200,000	0	2.C FE
22164M-AB-3	COTIVITI HOLDINGS, INC. - FLOATING-RATE		02/22/2024	JP MORGAN CHASE BANK N.A.		273,625	275,000	0	4.B FE
22860E-AH-5	CROWN SUBSEA COMMUNICATIONS HOLDING, INC		01/26/2024	Goldman Sachs & Co		198,000	200,000	0	4.A FE
26812C-AK-2	DYNASTY ACQUISITION CO., INC. - TERM LOA		03/20/2024	UBS AG - STAMFORD BRANCH		72,082	72,172	0	4.A FE
26812C-AL-0	DYNASTY ACQUISITION CO., INC. - TERM LOA		03/20/2024	UBS AG - STAMFORD BRANCH		27,793	27,828	0	4.C FE
29359B-AE-1	ENSEMBLE HEALTH PARTNERS, INC.		01/30/2024	Direct		93,876	94,262	0	4.B FE
34416D-AZ-1	FOCUS FINANCIAL PARTNERS, LLC - TRANCHE		01/16/2024	RBC		250,621	250,902	0	4.A FE
35039K-AD-8	FOUNDATION BUILDING MATERIALS, INC. - IN		01/25/2024	RBC		168,300	170,000	0	4.B FE
39479U-AT-0	GREENEDEN U.S. HOLDINGS I, LLC - TERM LO		02/09/2024	Goldman Sachs Bank USA		99,750	100,000	0	4.B FE
39954E-AB-9	GROUNDWORKS, LLC - TERM LOAN		03/06/2024	KKR CORPORATE LENDING LLC		209,029	211,140	0	4.B FE
39954E-AC-7	GROUNDWORKS, LLC - DELAYED DRAW TERM LOA		03/06/2024	KKR CORPORATE LENDING LLC		38,472	38,860	0	4.B FE
43283L-AG-6	HILTON GRAND VACATIONS BORROWER LLC - IN		01/10/2024	BAML		189,525	190,000	0	3.A FE
44988L-AK-3	IRB HOLDING CORPORATION - TERM LOAN		01/16/2024	BZW SECS		175,000	175,000	0	4.B FE
47077D-AH-3	JANE STREET GROUP, LLC - TERM LOAN B		01/12/2024	BZW SECS		437,800	440,000	0	3.B FE
48242Y-AU-6	KBR, INC. - TERM LOAN B		01/10/2024	BAML		112,882	113,192	0	3.A FE
48853U-BN-9	KENAN ADVANTAGE GROUP, INC., THE - TERM		01/19/2024	MCDONALD & CO SECURITIES INC		346,566	350,000	0	4.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
50011J-AD-2	KODIAK BP, LLC - INCREMENTAL TERM LOAN B		03/19/2024	ROYAL BANK OF CANADA		99,500	100,000	0	4.B FE
55336C-AE-2	MIWD HOLDCO II LLC - TERM LOAN		03/21/2024	ROYAL BANK OF CANADA		124,375	125,000	0	3.C FE
62908H-AM-7	NEP GROUP, INC. - PIK TERM LOAN B		01/01/2024	DIRECT		2,259	2,259	0	4.B FE
62908H-AM-7	NEP GROUP, INC. - PIK TERM LOAN B		02/05/2024	DIRECT		386	386	0	4.B FE
62908H-AP-0	NEP GROUP, INC. - INCREMENTAL (209MM) PI		02/05/2024	DIRECT		8,821	8,821	0	5.A FE
68218H-AB-3	OMNIA PARTNERS, LLC - FIRST LIEN TERM LO		01/30/2024	Direct		23,615	23,615	0	4.B FE
68764J-AH-4	ORYX MIDSTREAM SERVICES PERMIAN BASIN LL		01/31/2024	BZW SECS		199,500	200,000	0	3.C FE
72811H-AH-3	RECESS HOLDINGS, INC. - TERM LOAN B		02/14/2024	GOLDMAN SACHS CREDIT PARTNERS LP		98,500	100,000	0	4.B FE
78350U-AE-5	RYAN SPECIALTY GROUP ,LLC - INITIAL TERM		01/17/2024	Jefferies & Co., Inc.		300,000	300,000	0	4.A FE
89157N-AA-1	TOUCHDOWN ACQUIRER INC. - INITIAL DOLLAR		02/07/2024	BAML		114,276	114,850	0	4.B FE
89157N-AE-3	TOUCHDOWN ACQUIRER INC. - DELAYED DRAW T		02/07/2024	BAML		25,024	25,150	0	4.B FE
89841E-AB-1	UKG INC. - 2024 REFINANCING TERM LOAN (F		02/21/2024	Nomura Corporate Funding Americas, LLC		188,932	189,169	0	4.C FE
90347B-AL-2	AXALTA COATING SYSTEMS DUTCH HOLDING B B		03/18/2024	BZW SECS		360,551	363,540	0	3.A FE
90351N-AL-9	USI, INC. (FKA COMPASS INVESTORS INC.) -		02/01/2024	Morgan Stanley		(488)	(488)	0	4.B FE
92943E-AB-2	GTCR W MERGER SUB LLC - (USD) TERM LOAN		02/01/2024	Jefferies & Co., Inc.		(2,258)	0	0	3.B FE
93369P-AK-0	WAND NEWCO 3, INC. - TERM LOAN		01/18/2024	BAML		194,513	195,000	0	4.C FE
98932T-AG-8	ZELIS COST MANAGEMENT BUYER, INC. - TERM		01/10/2024	Morgan Stanley		293,210	294,684	0	4.A FE
C6907U-AB-7	ONTARIO GAMING GTA LIMITED PARTNERSHIP -		02/23/2024	DEUTSCHE BANK AG, NEW YORK BRANCH		99,500	100,000	0	4.B FE
C8856U-AE-8	HUSKY INJECTION MOLDING SYSTEMS LTD. (YU		02/01/2024	Deutsche Bank Wellington Direct		98,500	100,000	0	4.C FE
G4712J-AU-6	HYPERION REFINANCE S.A.R.L.	D	02/02/2024	Jefferies & Co., Inc.		298,500	300,000	0	4.B FE
G4768P-AQ-4	INEOS US FINANCE LLC - TERM LOAN B		01/31/2024	BARCLAYS BANK PLC		326,700	330,000	0	3.C FE
G5080A-AH-5	JAZZ FINANCING LUX S.A.R.L. - TERM LOAN		01/12/2024	BAML		300,000	300,000	0	3.C FE
U3000J-AQ-2	EVERTEC GROUP, LLC - TERM LOAN B		01/01/2024	BBNT		(2,909)	0	0	3.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						7,258,182	7,319,633	0	XXX
2509999997. Total - Bonds - Part 3						260,808,098	267,953,718	596,592	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						260,808,098	267,953,718	596,592	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						260,808,098	XXX	596,592	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36179V-ZQ-6	G2 MA7051 - RMBS		03/01/2024	Paydown		18,023	18,023	15,863	15,851	0	2,172	0	2,172	0	18,023	0	0	0	61	12/20/2050	1.A
36179W-BY-3	G2 MA7255 - RMBS		03/01/2024	Paydown		93,295	93,295	96,479	96,931	0	(3,636)	0	(3,636)	0	93,295	0	0	0	388	03/20/2051	1.A
36179W-NE-4	G2 MA7589 - RMBS		03/01/2024	Paydown		142,587	142,587	147,213	147,159	0	(4,572)	0	(4,572)	0	142,587	0	0	0	602	09/20/2051	1.A
36179X-H2-5	G2 MA8349 - RMBS		03/01/2024	Paydown		84,590	84,590	84,683	84,672	0	(82)	0	(82)	0	84,590	0	0	0	791	10/20/2052	1.A
3620AR-3K-5	GN 738002 - RMBS		03/01/2024	Paydown		10,996	10,996	11,683	11,768	0	(772)	0	(772)	0	10,996	0	0	0	63	02/15/2041	1.A
38376M-R5-8	GNR 2017-059 PL - CMO/RMBS		03/01/2024	Paydown		75,394	75,394	77,621	76,929	0	(1,535)	0	(1,535)	0	75,394	0	0	0	441	04/20/2046	1.A
38378V-2P-9	GNR 2013-117 B - CMO/RMBS		03/01/2024	Paydown		31,124	31,124	29,898	30,716	0	408	0	408	0	31,124	0	0	0	153	10/20/2040	1.A
38380T-B7-0	GNR 2017-107 T - CMO/RMBS		03/01/2024	Paydown		99,933	99,934	101,917	100,467	0	(533)	0	(533)	0	99,934	0	0	0	513	01/20/2047	1.A
38380T-PZ-3	GNR 2016-173 CT - CMO/RMBS		03/01/2024	Paydown		36,444	36,444	36,865	36,461	0	(17)	0	(17)	0	36,444	0	0	0	189	10/20/2045	1.A
38381R-3C-1	GNR 2019-038 JG - CMO/RMBS		03/01/2024	Paydown		9,743	9,743	9,764	9,789	0	(46)	0	(46)	0	9,743	0	0	0	50	03/20/2049	1.A
38382A-NY-7	GNR 2019-125 EA - CMO/RMBS		03/01/2024	Paydown		49,833	49,833	49,623	49,346	0	487	0	487	0	49,833	0	0	0	284	10/20/2049	1.A
38382W-DR-5	GNR 2021-117 PC - CMO/RMBS		03/01/2024	Paydown		128,227	128,227	130,552	130,210	0	(1,983)	0	(1,983)	0	128,227	0	0	0	478	07/20/2051	1.A
91282C-HK-0	UNITED STATES TREASURY		01/12/2024	BARCLAYS CAPITAL INC		477,227	475,000	475,000	475,000	0	0	0	0	0	475,000	0	2,227	2,227	10,335	06/30/2028	1.A
0109999999. Subtotal - Bonds - U.S. Governments						1,257,416	1,255,190	1,267,162	1,265,298	0	(10,108)	0	(10,108)	0	1,255,190	0	2,226	2,226	14,348	XXX	XXX
644682-D8-6	NEW HAMPSHIRE STATE		03/01/2024	Maturity @ 100.00		5,000,000	5,000,000	5,791,450	5,000,649	0	(12,970)	0	(12,970)	0	5,000,000	0	0	0	125,000	03/01/2024	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						5,000,000	5,000,000	5,791,450	5,000,649	0	(12,970)	0	(12,970)	0	5,000,000	0	0	0	125,000	XXX	XXX
196480-2R-7	COLORADO HOUSING AND FINANCE AUTHORITY		03/01/2024	Call @ 100.00		11,730	11,730	11,730	11,730	0	0	0	0	0	11,730	0	0	0	104	08/01/2053	1.A FE
196480-GG-6	COLORADO HOUSING AND FINANCE AUTHORITY		03/01/2024	Paydown		14,861	14,861	14,810	14,814	0	47	0	47	0	14,861	0	0	0	58	04/01/2050	1.A FE
196480-K3-0	COLORADO HOUSING AND FINANCE AUTHORITY		03/01/2024	Call @ 100.00		176,749	176,749	176,749	176,749	0	0	0	0	0	176,749	0	0	0	1,394	10/01/2052	1.A FE
196480-N7-8	COLORADO HOUSING AND FINANCE AUTHORITY		03/01/2024	Call @ 100.00		274,382	274,382	274,382	274,382	0	0	0	0	0	274,382	0	0	0	2,987	03/01/2053	1.A FE
196480-T9-8	COLORADO HOUSING AND FINANCE AUTHORITY		03/01/2024	Call @ 100.00		17,411	17,411	17,411	17,411	0	0	0	0	0	17,411	0	0	0	149	06/01/2053	1.A FE
31288Q-WV-8	FH 841560 - RMBS		03/01/2024	Paydown		170,480	170,480	168,455	168,573	0	1,907	0	1,907	0	170,480	0	0	0	1,772	05/01/2053	1.A
3128LX-QN-3	FH G02261 - RMBS		03/01/2024	Paydown		9,728	9,728	10,197	10,296	0	(568)	0	(568)	0	9,728	0	0	0	108	12/01/2035	1.A
3128M8-G9-9	FH G06224 - RMBS		03/01/2024	Paydown		8,512	8,512	8,129	8,021	0	490	0	490	0	8,512	0	0	0	50	01/01/2041	1.A
3128MF-AN-8	FH G16113 - RMBS		03/01/2024	Paydown		13,632	13,632	14,060	13,938	0	(307)	0	(307)	0	13,632	0	0	0	70	03/01/2032	1.A
3128MJ-3J-7	FH G08800 - RMBS		03/01/2024	Paydown		54,549	54,549	55,175	55,004	0	(455)	0	(455)	0	54,549	0	0	0	325	02/01/2048	1.A
3128MJ-W9-7	FH G08671 - RMBS		03/01/2024	Paydown		4,977	4,977	5,092	5,194	0	(217)	0	(217)	0	4,977	0	0	0	28	10/01/2045	1.A
3128MJ-WV-8	FH G08659 - RMBS		03/01/2024	Paydown		20,148	20,148	19,994	19,919	0	228	0	228	0	20,148	0	0	0	111	08/01/2045	1.A
3128MJ-XE-5	FH G08676 - RMBS		03/01/2024	Paydown		38,810	38,810	39,910	40,668	0	(1,859)	0	(1,859)	0	38,810	0	0	0	208	11/01/2045	1.A
3128MJ-XJ-4	FH G08680 - RMBS		03/01/2024	Paydown		70,028	70,028	71,138	71,224	0	(1,196)	0	(1,196)	0	70,028	0	0	0	359	12/01/2045	1.A
3128MJ-Y5-3	FH G08731 - RMBS		03/01/2024	Paydown		39,747	39,747	39,628	39,563	0	185	0	185	0	39,747	0	0	0	163	11/01/2046	1.A
3128MJ-ZB-9	FH G08737 - RMBS		03/01/2024	Paydown		91,253	91,253	92,507	93,055	0	(1,802)	0	(1,802)	0	91,253	0	0	0	435	12/01/2046	1.A
3128MJ-ZF-0	FH G08741 - RMBS		03/01/2024	Paydown		12,686	12,686	12,671	12,671	0	14	0	14	0	12,686	0	0	0	63	01/01/2047	1.A
3128MM-VL-4	FH G18618 - RMBS		03/01/2024	Paydown		77,675	77,675	73,353	74,411	0	3,264	0	3,264	0	77,675	0	0	0	259	11/01/2031	1.A
3128MM-YP-2	FH G18717 - RMBS		03/01/2024	Paydown		3,030	3,030	3,060	3,059	0	(28)	0	(28)	0	3,030	0	0	0	23	12/01/2033	1.A
3128P8-E8-0	FH C91959 - RMBS		03/01/2024	Paydown		46,999	46,999	45,373	44,479	0	2,520	0	2,520	0	46,999	0	0	0	236	11/01/2037	1.A
31292L-AD-7	FH C03604 - RMBS		03/01/2024	Paydown		2,622	2,622	2,504	2,431	0	191	0	191	0	2,622	0	0	0	15	12/01/2040	1.A
312943-NE-9	FH A94889 - RMBS		03/01/2024	Paydown		40,420	40,420	41,374	41,740	0	(1,320)	0	(1,320)	0	40,420	0	0	0	253	11/01/2040	1.A
31323A-BM-3	FH T65444 - RMBS		03/01/2024	Paydown		11,579	11,579	11,480	11,393	0	186	0	186	0	11,579	0	0	0	58	11/01/2047	1.A
3132AE-J7-2	FH ZT2086 - RMBS		03/01/2024	Paydown		39,825	39,825	40,774	43,405	0	(3,580)	0	(3,580)	0	39,825	0	0	0	228	06/01/2049	1.A
3132AE-KL-9	FH ZT2099 - RMBS		03/01/2024	Paydown		6,849	6,849	7,073	7,225	0	(376)	0	(376)	0	6,849	0	0	0	32	11/01/2046	1.A
3132D6-DJ-6	FH SB8205 - RMBS		03/01/2024	Paydown		59,974	59,974	59,969	59,970	0	4	0	4	0	59,974	0	0	0	443	01/01/2038	1.A
3132D6-EF-3	FH SB8234 - CMO/RMBS		03/01/2024	Paydown		35,339	35,339	35,310	35,313	0	26	0	26	0	35,339	0	0	0	280	06/01/2038	1.A
3132D6-NU-0	FH SB8503 - RMBS		03/01/2024	Paydown		45,274	45,274	47,452	47,172	0	(1,899)	0	(1,899)	0	45,274	0	0	0	148	08/01/2035	1.A
3132D9-M6-8	FH SC0381 - RMBS		03/01/2024	Paydown		193,528	193,528	195,403	195,451	0	(1,923)	0	(1,923)	0	193,528	0	0	0	1,788	05/01/2043	1.A
3132DM-SK-2	FH SD0522 - RMBS		03/01/2024	Paydown		3,308	3,308	3,519	3,584	0	(277)	0	(277)	0	3,308	0	0	0	17	12/01/2050	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3132DM-WT-8	FH SD0658 - RMBS		03/01/2024	Paydown		275,977	275,977	290,885	290,477	0	(14,500)	0	(14,500)	0	275,977	0	0	0	1,499	06/01/2051	1.A
3132DN-7K-3	FH SD1798 - RMBS		03/01/2024	Paydown		35,075	35,075	34,631	34,628	0	446	0	446	0	35,075	0	0	0	266	11/01/2052	1.A
3132DN-T8-6	FH SD1475 - RMBS		03/01/2024	Paydown		105,618	105,618	105,569	105,561	0	57	0	57	0	105,618	0	0	0	748	08/01/2052	1.A
3132DN-YG-2	FH SD1611 - RMBS		03/01/2024	Paydown		84,074	84,074	83,864	83,860	0	214	0	214	0	84,074	0	0	0	807	10/01/2052	1.A
3132DP-GG-7	FH SD1999 - RMBS		03/01/2024	Paydown		121,422	121,422	122,162	122,149	0	(727)	0	(727)	0	121,422	0	0	0	1,130	12/01/2052	1.A
3132DP-NX-2	FH SD2206 - RMBS		03/01/2024	Paydown		82,458	82,458	82,439	82,429	0	29	0	29	0	82,458	0	0	0	838	02/01/2053	1.A
3132DP-VL-9	FH SD2419 - RMBS		03/01/2024	Paydown		132,184	132,184	132,534	132,517	0	(334)	0	(334)	0	132,184	0	0	0	1,611	02/01/2053	1.A
3132DQ-6E-1	FH SD3569 - RMBS		03/01/2024	Paydown		58,174	58,174	58,142	58,137	0	37	0	37	0	58,174	0	0	0	500	08/01/2053	1.A
3132DQ-F7-6	FH SD2890 - RMBS		03/01/2024	Paydown		60,559	60,559	60,956	60,935	0	(376)	0	(376)	0	60,559	0	0	0	478	05/01/2053	1.A
3132DQ-XB-7	FH SD3374 - RMBS		03/01/2024	Paydown		112,049	112,049	112,504	112,495	0	(446)	0	(446)	0	112,049	0	0	0	890	06/01/2053	1.A
3132DQ-YW-0	FH SD3425 - RMBS		03/01/2024	Paydown		60,781	60,781	60,453	60,455	0	326	0	326	0	60,781	0	0	0	537	07/01/2053	1.A
3132DV-3N-3	FH SD8005 - RMBS		03/01/2024	Paydown		42,244	42,244	43,320	46,204	0	(3,960)	0	(3,960)	0	42,244	0	0	0	239	08/01/2049	1.A
3132DV-4V-4	FH SD8036 - RMBS		03/01/2024	Paydown		30,129	30,129	30,586	31,291	0	(1,162)	0	(1,162)	0	30,129	0	0	0	160	01/01/2050	1.A
3132DV-LC-7	FH SD7523 - RMBS		03/01/2024	Paydown		45,346	45,346	47,057	47,139	0	(1,793)	0	(1,793)	0	45,346	0	0	0	193	08/01/2050	1.A
3132DW-FJ-7	FH SD8269 - RMBS		03/01/2024	Paydown		99,931	99,931	100,306	100,310	0	(379)	0	(379)	0	99,931	0	0	0	973	10/01/2052	1.A
3132E0-F8-0	FH SD3791 - RMBS		03/01/2024	Paydown		208,008	208,008	200,111	200,158	0	7,850	0	7,850	0	208,008	0	0	0	2,159	09/01/2053	1.A
3132E0-G7-1	FH SD3822 - RMBS		03/01/2024	Paydown		94,912	94,912	94,897	94,896	0	15	0	15	0	94,912	0	0	0	747	09/01/2053	1.A
3132E0-MB-5	FH SD3954 - RMBS		03/01/2024	Paydown		46,176	46,176	43,629	43,622	0	2,554	0	2,554	0	46,176	0	0	0	302	11/01/2052	1.A
3132E0-Y5-5	FH SD4332 - RMBS		03/01/2024	Paydown		56,808	56,808	56,531	51,188	0	277	0	277	0	56,808	0	0	0	471	10/01/2053	1.A
3132GS-N6-2	FH Q07313 - RMBS		03/01/2024	Paydown		22,499	22,499	23,251	23,247	0	(748)	0	(748)	0	22,499	0	0	0	102	03/01/2042	1.A
3132WH-5N-1	FH Q44452 - RMBS		03/01/2024	Paydown		83,190	83,190	83,574	83,755	0	(565)	0	(565)	0	83,190	0	0	0	438	11/01/2046	1.A
3132WJ-ZS-3	FH Q45252 - RMBS		03/01/2024	Paydown		95,085	95,085	93,435	93,003	0	2,082	0	2,082	0	95,085	0	0	0	583	01/01/2047	1.A
3132WK-Q8-4	FH Q45878 - RMBS		03/01/2024	Paydown		57,352	57,352	57,052	56,919	0	433	0	433	0	57,352	0	0	0	320	12/01/2046	1.A
31335A-BE-7	FH G60037 - RMBS		03/01/2024	Paydown		97,575	97,575	94,805	94,594	0	2,981	0	2,981	0	97,575	0	0	0	494	10/01/2043	1.A
31335B-C2-0	FH G60989 - RMBS		03/01/2024	Paydown		47,501	47,501	47,389	47,373	0	128	0	128	0	47,501	0	0	0	238	12/01/2046	1.A
31335B-M6-0	FH G61281 - RMBS		03/01/2024	Paydown		44,395	44,395	46,075	47,350	0	(2,955)	0	(2,955)	0	44,395	0	0	0	277	01/01/2048	1.A
3133A2-D6-4	FH QA7325 - RMBS		03/01/2024	Paydown		19,824	19,824	20,325	20,737	0	(913)	0	(913)	0	19,824	0	0	0	137	02/01/2050	1.A
3133AR-UQ-6	FH QC6891 - RMBS		03/01/2024	Paydown		136,504	136,504	140,546	140,469	0	(3,965)	0	(3,965)	0	136,504	0	0	0	549	09/01/2051	1.A
3133BD-NG-6	FH QE3991 - RMBS		03/01/2024	Paydown		30,903	30,903	30,821	30,821	0	82	0	82	0	30,903	0	0	0	206	05/01/2052	1.A
3133BJ-GC-0	FH QE8295 - RMBS		03/01/2024	Paydown		118,132	118,132	110,748	0	0	7,383	0	7,383	0	118,132	0	0	0	394	08/01/2052	1.A
3133KL-A9-8	FH RA4532 - RMBS		03/01/2024	Paydown		130,977	130,977	136,076	136,417	0	(5,440)	0	(5,440)	0	130,977	0	0	0	544	02/01/2051	1.A
3133KL-H2-6	FH RA4749 - RMBS		03/01/2024	Paydown		90,298	90,298	93,218	93,466	0	(3,168)	0	(3,168)	0	90,298	0	0	0	377	03/01/2051	1.A
3133KL-S6-5	FH RA5041 - RMBS		03/01/2024	Paydown		64,255	64,255	64,134	64,136	0	119	0	119	0	64,255	0	0	0	183	04/01/2051	1.A
3133KN-BN-2	FH RA6345 - RMBS		03/01/2024	Paydown		84,220	84,220	88,944	88,837	0	(4,618)	0	(4,618)	0	84,220	0	0	0	374	11/01/2051	1.A
3133KP-LW-6	FH RA7541 - RMBS		03/01/2024	Paydown		20,741	20,741	20,316	20,318	0	423	0	423	0	20,741	0	0	0	138	06/01/2052	1.A
3133KP-MD-7	FH RA7556 - RMBS		03/01/2024	Paydown		229,279	229,279	232,306	232,011	0	(2,732)	0	(2,732)	0	229,279	0	0	0	1,644	06/01/2052	1.A
3133KP-Q7-6	FH RA7678 - RMBS		03/01/2024	Paydown		149,273	149,273	150,591	150,441	0	(1,169)	0	(1,169)	0	149,273	0	0	0	1,118	07/01/2052	1.A
3133KQ-EV-4	FH RA8248 - RMBS		03/01/2024	Paydown		34,784	34,784	34,898	34,893	0	(108)	0	(108)	0	34,784	0	0	0	294	11/01/2052	1.A
3133KQ-GM-2	FH RA8304 - RMBS		03/01/2024	Paydown		213,064	213,064	215,328	215,246	0	(2,181)	0	(2,181)	0	213,064	0	0	0	1,517	12/01/2052	1.A
3133KS-CZ-3	FH RA9988 - RMBS		03/01/2024	Paydown		33,632	33,632	32,224	32,242	0	1,390	0	1,390	0	33,632	0	0	0	333	10/01/2053	1.A
31346Y-VM-2	FH QA5120 - RMBS		03/01/2024	Paydown		70,503	70,503	72,943	76,008	0	(5,505)	0	(5,505)	0	70,503	0	0	0	244	11/01/2049	1.A
3136A0-3K-1	FNR 2011-87 LB - CMO/RMBS		03/01/2024	Paydown		111,379	111,379	116,948	111,785	0	(406)	0	(406)	0	111,379	0	0	0	652	09/25/2026	1.A
3136A5-N2-8	FNR 2012-53 EL - CMO/RMBS		03/01/2024	Paydown		185,253	185,253	191,115	185,699	0	(445)	0	(445)	0	185,253	0	0	0	928	05/25/2027	1.A
3136A5-ZR-0	FNR 2012-54 WA - CMO/RMBS		03/01/2024	Paydown		25,984	25,984	25,919	25,924	0	60	0	60	0	25,984	0	0	0	133	04/25/2032	1.A
3136A8-LL-2	FNR 2012-93 TY - CMO/RMBS		03/01/2024	Paydown		20,901	20,901	19,667	19,429	0	1,472	0	1,472	0	20,901	0	0	0	68	06/25/2042	1.A
3136AA-EK-7	FNR 2012-129 TD - CMO/RMBS		03/01/2024	Paydown		1,185	1,185	1,144	1,146	0	39	0	39	0	1,185	0	0	0	4	05/25/2040	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3136AE-BJ-5	FNR 2013-47 YA - CMO/RMBS		03/01/2024	Paydown		20,973	20,973	19,793	19,508	0	1,465	0	1,465	0	20,973	0	0	0	68	05/25/2040	1.A
3136AH-6F-2	FNR 2014-5 JL - CMO/RMBS		03/01/2024	Paydown		26,510	26,510	27,707	27,503	0	(993)	0	(993)	0	26,510	0	0	0	210	02/25/2044	1.A
3136AH-H9-4	FNR 2013-130 A - CMO/RMBS		03/01/2024	Paydown		3,847	3,847	3,826	3,825	0	23	0	23	0	3,847	0	0	0	19	01/25/2044	1.A
3136AK-2Y-8	FNR 2014-64 TY - CMO/RMBS		03/01/2024	Paydown		121,629	121,629	119,310	120,775	0	854	0	854	0	121,629	0	0	0	594	09/25/2042	1.A
3136AR-PP-7	FNR 2016-11 LA - CMO/RMBS		03/01/2024	Paydown		11,283	11,283	11,345	11,298	0	(15)	0	(15)	0	11,283	0	0	0	66	05/25/2042	1.A
3136AX-C8-6	FNR 2017-69 EG - CMO/RMBS		03/01/2024	Paydown		45,350	45,350	45,261	45,259	0	91	0	91	0	45,350	0	0	0	250	09/25/2047	1.A
3136B0-CA-2	FNR 2017-97 HP - CMO/RMBS		03/01/2024	Paydown		29,786	29,786	28,904	28,729	0	1,056	0	1,056	0	29,786	0	0	0	149	07/25/2047	1.A
3136B1-LV-4	FNR 2018-24 VD - CMO/RMBS		03/01/2024	Paydown		240,676	240,676	242,781	240,699	0	(24)	0	(24)	0	240,676	0	0	0	1,312	04/25/2031	1.A
3136B5-QE-8	FNR 2019-45 CL - CMO/RMBS		03/01/2024	Paydown		20,176	20,176	20,173	20,254	0	(78)	0	(78)	0	20,176	0	0	0	64	08/25/2049	1.A
3136B6-YL-1	FNR 2019-66 LA - CMO/RMBS		03/01/2024	Paydown		70,911	70,911	70,224	69,789	0	1,122	0	1,122	0	70,911	0	0	0	355	11/25/2049	1.A
3136BA-P3-2	FNR 2020-43 BY - CMO/RMBS		03/01/2024	Paydown		64,313	64,313	65,860	65,972	0	(1,660)	0	(1,660)	0	64,313	0	0	0	215	10/25/2048	1.A
3136BG-UX-7	FNR 2021-61 LA - CMO/RMBS		03/01/2024	Paydown		165,702	165,702	172,796	171,701	0	(5,999)	0	(5,999)	0	165,702	0	0	0	635	09/25/2051	1.A
3136BL-G9-5	FNR 2022-4 JC - CMO/RMBS		03/01/2024	Paydown		228,083	228,083	231,576	231,119	0	(3,036)	0	(3,036)	0	228,083	0	0	0	956	02/25/2052	1.A
3136BP-LQ-2	FNR 2022-85 BA - CMO/RMBS		03/01/2024	Paydown		546,654	546,654	546,133	545,989	0	665	0	665	0	546,654	0	0	0	5,083	08/25/2047	1.A
3136BP-RJ-2	FNR 2022-84 A - CMO/RMBS		03/01/2024	Paydown		264,897	264,897	267,711	267,364	0	(2,467)	0	(2,467)	0	264,897	0	0	0	2,487	02/25/2045	1.A
3137A1-PS-6	FHR 3734 B - CMO/RMBS		03/01/2024	Paydown		63,468	63,468	63,607	63,407	0	61	0	61	0	63,468	0	0	0	366	09/15/2025	1.A
3137A3-H7-7	FHR 3751 HB - CMO/RMBS		03/01/2024	Paydown		151,209	151,209	151,209	151,209	0	0	0	0	0	151,209	0	0	0	884	11/15/2025	1.A
3137A4-2G-1	FHR 3777 DY - CMO/RMBS		03/01/2024	Paydown		67,850	67,850	70,013	68,026	0	(176)	0	(176)	0	67,850	0	0	0	396	12/15/2025	1.A
3137A6-L6-7	FHR 3814 B - CMO/RMBS		03/01/2024	Paydown		23,549	23,549	24,753	23,666	0	(117)	0	(117)	0	23,549	0	0	0	114	02/15/2026	1.A
3137AH-2W-7	FHR 3936 AB - CMO/RMBS		03/01/2024	Paydown		42,190	42,190	42,864	42,217	0	(28)	0	(28)	0	42,190	0	0	0	211	10/15/2026	1.A
3137AM-UP-0	FHR 4010 QA - CMO/RMBS		03/01/2024	Paydown		5,069	5,069	4,676	4,610	0	459	0	459	0	5,069	0	0	0	16	01/15/2042	1.A
3137AU-A4-1	FHR 4103 DV - CMO/RMBS		01/16/2024	Paydown		39,666	39,666	40,048	39,666	0	0	0	0	0	39,666	0	0	0	99	11/15/2025	1.A
3137AU-KR-9	FHR 4102 BC - CMO/RMBS		03/01/2024	Paydown		241,016	241,016	250,958	242,247	0	(1,231)	0	(1,231)	0	241,016	0	0	0	1,172	08/15/2027	1.A
3137AY-D3-2	FHR 4166 PV - CMO/RMBS		03/01/2024	Paydown		48,113	48,113	50,601	48,933	0	(820)	0	(820)	0	48,113	0	0	0	261	07/15/2037	1.A
3137B1-LM-2	FHR 4198 BM - CMO/RMBS		03/01/2024	Paydown		30,507	30,507	30,442	30,468	0	39	0	39	0	30,507	0	0	0	154	10/15/2040	1.A
3137BA-J3-7	FHR 4345 AG - CMO/RMBS		03/01/2024	Paydown		164,166	164,166	161,575	163,855	0	311	0	311	0	164,166	0	0	0	712	02/15/2040	1.A
3137BA-W8-1	FHR 4340 UE - CMO/RMBS		03/01/2024	Paydown		96,295	96,295	97,694	97,080	0	(785)	0	(785)	0	96,295	0	0	0	570	05/15/2042	1.A
3137BD-UD-6	FHR 4385 MQ - CMO/RMBS		03/01/2024	Paydown		268,920	268,920	270,000	269,738	0	(818)	0	(818)	0	268,920	0	0	0	1,327	07/15/2041	1.A
3137F7-JJ-5	FHR 5057 GA - CMBS/CMO/RMBS		03/01/2024	Paydown		110,610	110,610	114,560	113,967	0	(3,357)	0	(3,357)	0	110,610	0	0	0	367	12/25/2050	1.A
3137F7-MW-2	FHR 5050 CP - CMO/RMBS		03/01/2024	Paydown		102,602	102,602	106,514	105,858	0	(3,256)	0	(3,256)	0	102,602	0	0	0	340	12/25/2050	1.A
3137F9-GM-7	FHR 5074 KP - CMO/RMBS		03/01/2024	Paydown		101,425	101,425	105,014	104,424	0	(2,999)	0	(2,999)	0	101,425	0	0	0	329	02/25/2051	1.A
3137FL-3C-6	FHR 4863 HP - CMO/RMBS		03/01/2024	Paydown		9,591	9,591	9,681	9,831	0	(240)	0	(240)	0	9,591	0	0	0	56	03/15/2049	1.A
3137FL-3R-3	FHR 4863 K - CMO/RMBS		03/01/2024	Paydown		21,670	21,670	22,059	22,266	0	(596)	0	(596)	0	21,670	0	0	0	123	03/15/2049	1.A
3137FL-A3-8	FHR 4875 DA - CMO/RMBS		03/01/2024	Paydown		7,485	7,485	7,589	7,614	0	(128)	0	(128)	0	7,485	0	0	0	37	07/15/2048	1.A
3137FL-W5-9	FHR 4881 AK - CMO/RMBS		03/01/2024	Paydown		12,249	12,249	12,463	12,717	0	(468)	0	(468)	0	12,249	0	0	0	73	02/15/2048	1.A
3137FM-2E-1	FHR 4891 PB - CMO/RMBS		03/01/2024	Paydown		33,148	33,148	33,787	35,256	0	(2,108)	0	(2,108)	0	33,148	0	0	0	195	06/15/2049	1.A
3137FN-FS-4	FHR 4911 LB - CMO/RMBS		03/01/2024	Paydown		24,412	24,412	24,519	24,595	0	(183)	0	(183)	0	24,412	0	0	0	121	08/25/2049	1.A
3137FY-TN-6	FHR 5096 C - CMO/RMBS		03/01/2024	Paydown		90,388	90,388	89,064	88,910	0	1,478	0	1,478	0	90,388	0	0	0	273	04/25/2051	1.A
3137H4-W6-3	FHR 5185 A - CMO/RMBS		03/01/2024	Paydown		207,372	207,372	212,783	212,066	0	(4,695)	0	(4,695)	0	207,372	0	0	0	847	01/25/2052	1.A
3137H6-XY-6	FHR 5213 JM - CMO/RMBS		03/01/2024	Paydown		339,291	339,291	343,532	342,876	0	(3,585)	0	(3,585)	0	339,291	0	0	0	2,024	09/25/2051	1.A
3137H8-HX-2	FHR 5248 HB - CMO/RMBS		03/01/2024	Paydown		78,796	78,796	79,962	79,753	0	(958)	0	(958)	0	78,796	0	0	0	563	08/25/2052	1.A
3137H8-K8-3	FHR 5249 AB - CMO/RMBS		03/01/2024	Paydown		137,348	137,348	137,203	137,176	0	172	0	172	0	137,348	0	0	0	980	11/25/2051	1.A
3137H9-DC-0	FHR 5270 AB - CMO/RMBS		03/01/2024	Paydown		266,139	266,139	265,556	265,533	0	606	0	606	0	266,139	0	0	0	2,573	01/25/2049	1.A
3138A8-SQ-0	FN AH6826 - RMBS		03/01/2024	Paydown		10,321	10,321	10,826	10,405	0	(84)	0	(84)	0	10,321	0	0	0	68	03/01/2026	1.A
3138WE-6W-4	FN AS5384 - RMBS		03/01/2024	Paydown		1,992	1,992	1,990	1,990	0	2	0	2	0	1,992	0	0	0	11	07/01/2045	1.A
3138WJ-Q2-7	FN AS8572 - RMBS		03/01/2024	Paydown		38,217	38,217	38,050	38,009	0	209	0	209	0	38,217	0	0	0	222	12/01/2046	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3138X0-Y2-8	FN AU1628 - RMBS		03/01/2024	Paydown		21,922	21,922	22,792	22,988	0	(1,066)	0	(1,066)	0	21,922	0	0	0	113	07/01/2043	1.A
31395V-DH-9	FHR 2989 CB - CMO/RMBS		03/01/2024	Paydown		27,557	27,557	27,583	27,514	0	43	0	43	0	27,557	0	0	0	203	06/15/2025	1.A
31396E-4L-7	FHR 3044 EX - CMO/RMBS		03/01/2024	Paydown		32,786	32,786	32,971	32,758	0	28	0	28	0	32,786	0	0	0	276	10/15/2025	1.A
31396U-T4-2	FHR 3187 JZ - CMO/RMBS		03/01/2024	Paydown		48,097	48,097	50,721	50,870	0	(2,773)	0	(2,773)	0	48,097	0	0	0	417	07/15/2036	1.A
31397S-C5-1	FNR 2011-36 DB - CMO/RMBS		03/01/2024	Paydown		119,707	119,707	119,595	119,485	0	222	0	222	0	119,707	0	0	0	594	05/25/2026	1.A
31397U-ZB-8	FNR 2011-58 AL - CMO/RMBS		03/01/2024	Paydown		84,683	84,683	86,800	84,791	0	(108)	0	(108)	0	84,683	0	0	0	497	07/25/2026	1.A
31398E-4H-4	FHR 3546 NB - CMO/RMBS		03/01/2024	Paydown		29,221	29,221	31,059	29,239	0	(18)	0	(18)	0	29,221	0	0	0	192	06/15/2024	1.A
31402C-4G-4	FN 725423 - RMBS		03/01/2024	Paydown		17,686	17,686	20,134	19,907	0	(2,221)	0	(2,221)	0	17,686	0	0	0	170	05/01/2034	1.A
3140EV-VF-1	FN BC1513 - RMBS		03/01/2024	Paydown		85,721	85,721	86,297	86,324	0	(603)	0	(603)	0	85,721	0	0	0	505	08/01/2046	1.A
3140F0-JJ-4	FN BC4764 - RMBS		03/01/2024	Paydown		24,915	24,915	25,123	25,235	0	(320)	0	(320)	0	24,915	0	0	0	111	10/01/2046	1.A
3140FX-C7-5	FN BF0093 - RMBS		03/01/2024	Paydown		63,274	63,274	65,192	68,396	0	(5,122)	0	(5,122)	0	63,274	0	0	0	378	05/01/2056	1.A
3140GY-GZ-6	FN BH9215 - RMBS		03/01/2024	Paydown		27,575	27,575	27,669	27,793	0	(218)	0	(218)	0	27,575	0	0	0	158	01/01/2048	1.A
3140HA-XB-1	FN BJ8773 - RMBS		03/01/2024	Paydown		85,711	85,711	86,162	87,252	0	(1,541)	0	(1,541)	0	85,711	0	0	0	537	09/01/2049	1.A
3140J7-XA-8	FN BM3372 - CMBS/RMBS		03/01/2024	Paydown		16,343	16,343	17,460	17,453	0	(1,111)	0	(1,111)	0	16,343	0	0	0	93	01/01/2028	1.A
3140JC-A4-6	FN BM7226 - RMBS		03/01/2024	Paydown		165,616	165,616	162,692	162,783	0	2,833	0	2,833	0	165,616	0	0	0	1,373	05/01/2053	1.A
3140JC-CR-3	FN BM7279 - RMBS		03/01/2024	Paydown		127,754	127,754	123,187	123,306	0	4,448	0	4,448	0	127,754	0	0	0	759	06/01/2053	1.A
3140JP-M9-3	FN BN6683 - RMBS		03/01/2024	Paydown		45,650	45,650	46,830	49,166	0	(3,516)	0	(3,516)	0	45,650	0	0	0	295	06/01/2049	1.A
3140JV-TA-0	FN BO1444 - RMBS		03/01/2024	Paydown		4,033	4,033	4,127	4,187	0	(154)	0	(154)	0	4,033	0	0	0	20	10/01/2049	1.A
3140KL-GA-4	FN BQ1092 - RMBS		03/01/2024	Paydown		11,581	11,581	12,312	12,449	0	(868)	0	(868)	0	11,581	0	0	0	58	08/01/2050	1.A
3140L0-D8-7	FN BR1926 - RMBS		03/01/2024	Paydown		61,347	61,347	63,436	63,390	0	(2,043)	0	(2,043)	0	61,347	0	0	0	206	01/01/2051	1.A
3140MA-T7-9	FN BU8673 - RMBS		03/01/2024	Paydown		107,196	107,196	106,442	106,442	0	753	0	753	0	107,196	0	0	0	466	05/01/2052	1.A
3140MR-ZP-5	FN BW0749 - RMBS		03/01/2024	Paydown		498,191	498,191	494,682	494,668	0	3,523	0	3,523	0	498,191	0	0	0	2,903	06/01/2052	1.A
3140N9-UX-2	FN BX5097 - RMBS		03/01/2024	Paydown		135,510	135,510	135,510	135,491	0	18	0	18	0	135,510	0	0	0	1,404	02/01/2053	1.A
3140Q7-SL-2	FN CA0522 - RMBS		03/01/2024	Paydown		37,802	37,802	37,116	36,641	0	1,161	0	1,161	0	37,802	0	0	0	249	10/01/2047	1.A
3140QG-5K-9	FN CA8949 - RMBS		03/01/2024	Paydown		161,221	161,221	166,410	166,613	0	(5,392)	0	(5,392)	0	161,221	0	0	0	690	02/01/2051	1.A
3140QG-NQ-6	FN CA8498 - RMBS		03/01/2024	Paydown		100,067	100,067	103,882	104,172	0	(4,105)	0	(4,105)	0	100,067	0	0	0	339	01/01/2051	1.A
3140QG-RN-9	FN CA8592 - RMBS		03/01/2024	Paydown		87,138	87,138	90,624	90,569	0	(3,431)	0	(3,431)	0	87,138	0	0	0	322	01/01/2051	1.A
3140QG-UM-7	FN CA8687 - RMBS		03/01/2024	Paydown		68,768	68,768	69,111	69,103	0	(335)	0	(335)	0	68,768	0	0	0	218	01/01/2051	1.A
3140QK-6D-5	FN CB0867 - RMBS		03/01/2024	Paydown		61,894	61,894	66,197	67,586	0	(5,692)	0	(5,692)	0	61,894	0	0	0	350	06/01/2051	1.A
3140QK-7M-4	FN CB0899 - RMBS		03/01/2024	Paydown		17,790	17,790	18,246	18,377	0	(588)	0	(588)	0	17,790	0	0	0	49	06/01/2051	1.A
3140QM-HT-4	FN CB2041 - RMBS		03/01/2024	Paydown		112,847	112,847	115,324	115,182	0	(2,336)	0	(2,336)	0	112,847	0	0	0	490	11/01/2051	1.A
3140QM-KF-0	FN CB2093 - RMBS		03/01/2024	Paydown		414,713	414,713	432,623	431,658	0	(16,945)	0	(16,945)	0	414,713	0	0	0	2,212	11/01/2051	1.A
3140QM-MQ-4	FN CB2166 - RMBS		03/01/2024	Paydown		237,578	237,578	249,642	248,915	0	(11,337)	0	(11,337)	0	237,578	0	0	0	1,331	11/01/2051	1.A
3140QP-CL-9	FN CB3674 - RMBS		03/01/2024	Paydown		294,942	294,942	285,045	285,609	0	9,333	0	9,333	0	294,942	0	0	0	1,733	05/01/2052	1.A
3140QP-EY-9	FN CB3750 - RMBS		03/01/2024	Paydown		305,435	305,435	311,568	311,018	0	(5,582)	0	(5,582)	0	305,435	0	0	0	2,449	06/01/2052	1.A
3140QP-H2-6	FN CB3848 - RMBS		03/01/2024	Paydown		261,674	261,674	255,909	256,033	0	5,641	0	5,641	0	261,674	0	0	0	1,961	06/01/2052	1.A
3140QP-PY-7	FN CB4038 - RMBS		03/01/2024	Paydown		104,998	104,998	105,129	105,131	0	(133)	0	(133)	0	104,998	0	0	0	1,175	06/01/2052	1.A
3140QP-RK-5	FN CB4089 - RMBS		03/01/2024	Paydown		144,331	144,331	142,854	142,898	0	1,433	0	1,433	0	144,331	0	0	0	1,043	07/01/2052	1.A
3140QQ-BT-1	FN CB4549 - RMBS		03/01/2024	Paydown		531,588	531,588	514,644	514,613	0	16,975	0	16,975	0	531,588	0	0	0	5,087	09/01/2052	1.A
3140QR-HX-4	FN CB5645 - RMBS		03/01/2024	Paydown		121,698	121,698	121,717	121,700	0	(3)	0	(3)	0	121,698	0	0	0	951	02/01/2053	1.A
3140QR-R2-1	FN CB5904 - RMBS		03/01/2024	Paydown		52,256	52,256	52,910	52,923	0	(666)	0	(666)	0	52,256	0	0	0	423	03/01/2053	1.A
3140QS-A6-8	FN CB6328 - RMBS		03/01/2024	Paydown		51,010	51,010	51,240	51,224	0	(215)	0	(215)	0	51,010	0	0	0	514	05/01/2053	1.A
3140QT-QZ-5	FN CB7671 - RMBS		03/01/2024	Paydown		27,780	27,780	27,591	0	0	189	0	189	0	27,780	0	0	0	170	12/01/2053	1.A
3140X7-JZ-3	FN FM3879 - RMBS		03/01/2024	Paydown		23,689	23,689	25,144	25,360	0	(1,671)	0	(1,671)	0	23,689	0	0	0	81	07/01/2050	1.A
3140XA-2W-1	FN FM7088 - RMBS		03/01/2024	Paydown		277,719	277,719	288,307	288,090	0	(10,371)	0	(10,371)	0	277,719	0	0	0	1,167	05/01/2051	1.A
3140XA-GK-2	FN FM6501 - RMBS		03/01/2024	Paydown		69,397	69,397	71,414	72,079	0	(2,682)	0	(2,682)	0	69,397	0	0	0	373	03/01/2051	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3140XB-2Z-2	FN FM7991 - RMBS		03/01/2024	Paydown		265,108	265,108	276,728	276,100	0	(10,992)	0	(10,992)	0	265,108	0	0	0	987	07/01/2051	1.A
3140XB-X7-0	FN FM7901 - RMBS		03/01/2024	Paydown		192,842	192,842	201,370	200,771	0	(7,928)	0	(7,928)	0	192,842	0	0	0	803	07/01/2051	1.A
3140XB-XU-9	FN FM7890 - RMBS		03/01/2024	Paydown		300,932	300,932	313,392	313,027	0	(12,095)	0	(12,095)	0	300,932	0	0	0	1,455	06/01/2051	1.A
3140XC-B8-0	FN FM8162 - RMBS		03/01/2024	Paydown		108,973	108,973	114,217	114,111	0	(5,138)	0	(5,138)	0	108,973	0	0	0	411	07/01/2051	1.A
3140XC-JP-4	FN FM8369 - RMBS		03/01/2024	Paydown		63,568	63,568	66,310	66,192	0	(2,624)	0	(2,624)	0	63,568	0	0	0	265	08/01/2051	1.A
3140XC-MZ-8	FN FM8475 - RMBS		03/01/2024	Paydown		14,294	14,294	15,149	15,115	0	(821)	0	(821)	0	14,294	0	0	0	61	08/01/2051	1.A
3140XD-6E-1	FN FM9868 - RMBS		03/01/2024	Paydown		22,613	22,613	23,318	23,290	0	(677)	0	(677)	0	22,613	0	0	0	102	12/01/2051	1.A
3140XD-6H-4	FN FM9871 - RMBS		03/01/2024	Paydown		184,444	184,444	187,744	187,599	0	(3,155)	0	(3,155)	0	184,444	0	0	0	770	12/01/2051	1.A
3140XD-SE-7	FN FM9516 - RMBS		03/01/2024	Paydown		268,763	268,763	276,343	276,074	0	(7,311)	0	(7,311)	0	268,763	0	0	0	1,188	11/01/2051	1.A
3140XF-ZD-6	FN FS0739 - RMBS		03/01/2024	Paydown		147,734	147,734	150,596	150,650	0	(2,917)	0	(2,917)	0	147,734	0	0	0	1,011	02/01/2052	1.A
3140XG-GA-1	FN FS1092 - RMBS		03/01/2024	Paydown		41,495	41,495	41,934	41,913	0	(418)	0	(418)	0	41,495	0	0	0	279	04/01/2052	1.A
3140XG-U3-1	FN FS1501 - RMBS		03/01/2024	Paydown		64,636	64,636	65,323	65,436	0	(800)	0	(800)	0	64,636	0	0	0	408	08/01/2051	1.A
3140XH-4D-6	FN FS2619 - RMBS		03/01/2024	Paydown		80,359	80,359	80,861	80,837	0	(479)	0	(479)	0	80,359	0	0	0	727	08/01/2052	1.A
3140XH-LX-3	FN FS2141 - RMBS		03/01/2024	Paydown		29,002	29,002	26,342	26,325	0	2,678	0	2,678	0	29,002	0	0	0	174	06/01/2052	1.A
3140XH-WC-7	FN FS2442 - RMBS		03/01/2024	Paydown		125,943	125,943	126,612	126,567	0	(624)	0	(624)	0	125,943	0	0	0	843	07/01/2052	1.A
3140XJ-LX-9	FN FS3041 - RMBS		03/01/2024	Paydown		18,321	18,321	17,373	17,392	0	929	0	929	0	18,321	0	0	0	122	10/01/2052	1.A
3140XJ-X8-1	FN FS3402 - RMBS		03/01/2024	Paydown		146,322	146,322	145,461	145,462	0	860	0	860	0	146,322	0	0	0	1,509	11/01/2052	1.A
3140XM-AY-2	FN FS5422 - RMBS		03/01/2024	Paydown		123,587	123,587	116,514	116,536	0	7,051	0	7,051	0	123,587	0	0	0	949	08/01/2053	1.A
3140XM-KW-5	FN FS5708 - RMBS		03/01/2024	Paydown		10,561	10,561	9,894	9,896	0	665	0	665	0	10,561	0	0	0	65	06/01/2053	1.A
3140XM-R5-7	FN FS5907 - RMBS		03/01/2024	Paydown		25,832	25,832	24,811	24,818	0	1,014	0	1,014	0	25,832	0	0	0	256	09/01/2053	1.A
3140XM-X8-4	FN FS6102 - RMBS		03/01/2024	Paydown		308,764	308,764	302,240	227,859	0	6,514	0	6,514	0	308,764	0	0	0	2,296	10/01/2053	1.A
31410K-3J-1	FN 890101 - RMBS		03/01/2024	Paydown		3,130	3,130	3,513	3,587	0	(457)	0	(457)	0	3,130	0	0	0	33	02/01/2039	1.A
31417Y-GJ-0	FN MA0200 - RMBS		03/01/2024	Paydown		5,213	5,213	5,589	5,444	0	(232)	0	(232)	0	5,213	0	0	0	38	10/01/2029	1.A
31418B-MK-9	FN MA2161 - RMBS		03/01/2024	Paydown		13,163	13,163	13,984	13,615	0	(452)	0	(452)	0	13,163	0	0	0	77	01/01/2030	1.A
31418C-CP-7	FN MA2777 - RMBS		03/01/2024	Paydown		17,281	17,281	16,584	15,826	0	1,454	0	1,454	0	17,281	0	0	0	75	10/01/2046	1.A
31418C-DK-7	FN MA2805 - RMBS		03/01/2024	Paydown		50,174	50,174	48,653	48,191	0	1,983	0	1,983	0	50,174	0	0	0	225	11/01/2046	1.A
31418C-E4-2	FN MA2854 - RMBS		03/01/2024	Paydown		84,626	84,626	81,822	81,391	0	3,235	0	3,235	0	84,626	0	0	0	386	12/01/2046	1.A
31418C-M4-3	FN MA3078 - RMBS		03/01/2024	Paydown		44,904	44,904	44,069	43,764	0	1,140	0	1,140	0	44,904	0	0	0	203	07/01/2037	1.A
31418C-WW-0	FN MA3360 - RMBS		03/01/2024	Paydown		21,223	21,223	21,259	21,304	0	(81)	0	(81)	0	21,223	0	0	0	120	05/01/2038	1.A
31418C-XX-7	FN MA3393 - RMBS		03/01/2024	Paydown		20,403	20,403	20,929	21,123	0	(721)	0	(721)	0	20,403	0	0	0	123	06/01/2033	1.A
31418D-2N-1	FN MA4380 - RMBS		03/01/2024	Paydown		130,101	130,101	136,586	137,543	0	(7,442)	0	(7,442)	0	130,101	0	0	0	714	07/01/2051	1.A
31418D-C6-7	FN MA3692 - RMBS		03/01/2024	Paydown		24,177	24,177	24,721	26,178	0	(2,001)	0	(2,001)	0	24,177	0	0	0	151	07/01/2049	1.A
31418D-RW-4	FN MA4100 - RMBS		03/01/2024	Paydown		12,477	12,477	10,477	10,505	0	1,972	0	1,972	0	12,477	0	0	0	41	08/01/2050	1.A
31418D-YC-0	FN MA4306 - RMBS		03/01/2024	Paydown		84,525	84,525	87,100	87,238	0	(2,713)	0	(2,713)	0	84,525	0	0	0	342	04/01/2051	1.A
31418D-Z8-8	FN MA4366 - RMBS		03/01/2024	Paydown		137,440	137,440	141,975	141,694	0	(4,254)	0	(4,254)	0	137,440	0	0	0	550	06/01/2041	1.A
31418E-CZ-1	FN MA4587 - RMBS		03/01/2024	Paydown		47,036	47,036	45,434	45,554	0	1,482	0	1,482	0	47,036	0	0	0	181	04/01/2042	1.A
31418E-RJ-1	FN MA4988 - RMBS		03/01/2024	Paydown		30,367	30,367	30,258	30,258	0	109	0	109	0	30,367	0	0	0	249	04/01/2043	1.A
31418M-GG-1	FN AD0198 - RMBS		03/01/2024	Paydown		3,658	3,658	4,071	4,130	0	(472)	0	(472)	0	3,658	0	0	0	34	09/01/2038	1.A
3142BN-CQ-5	FH 8D0079 - RMBS		03/01/2024	Paydown		31,373	31,373	31,867	32,121	0	(748)	0	(748)	0	31,373	0	0	0	122	08/01/2051	1.A
34074M-ND-9	FLORIDA HSG FIN CORP REV		03/01/2024	Call @ 100.00		17,898	17,898	17,898	17,898	0	0	0	0	0	17,898	0	0	0	94	07/01/2037	1.A FE
358782-CE-8	FRISCO TEX ECONOMIC DEV CORP SALES TAX R		02/15/2024	Maturity @ 100.00		1,175,000	1,175,000	1,175,000	1,175,000	0	0	0	0	0	1,175,000	0	0	0	19,446	02/15/2024	1.C FE
454898-QX-8	INDIANA MUN PWR AGY PWR SUPPLY SYS REV		01/02/2024	Maturity @ 100.00		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	4,226	01/01/2024	1.E FE
462467-R4-5	IOWA FIN AUTH SINGLE FAMILY MTG REV		03/01/2024	Call @ 100.00		70,906	70,906	70,906	70,906	0	0	0	0	0	70,906	0	0	0	296	01/01/2053	1.A FE
47770V-AY-6	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ		01/02/2024	Call @ 100.00		30,000	30,000	29,618	29,697	0	0	0	0	0	29,698	0	302	302	598	01/01/2029	1.D FE
47770V-BR-0	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ		01/02/2024	Call @ 100.00		420,000	420,000	422,016	421,853	0	0	0	0	0	421,853	0	(1,853)	(1,853)	9,309	01/01/2033	1.D FE
60416Q-FT-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2024	Paydown		4,736	4,736	4,736	4,730	0	6	0	6	0	4,736	0	0	0	20	09/01/2042	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
60416Q-GK-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2024	Call @ 100.00		11,872	11,872	11,872	11,757	0	0	0	0	0	11,757	0	115	115	54	08/01/2046	1.A FE
60416Q-HX-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2024	Call @ 100.00		18,635	18,635	18,635	18,635	0	0	0	0	0	18,635	0	0	0	76	06/01/2050	1.A FE
60416Q-HY-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2024	Call @ 100.00		168,125	168,125	168,125	168,125	0	0	0	0	0	168,125	0	0	0	613	09/01/2050	1.A FE
60416Q-HZ-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2024	Call @ 100.00		71,428	71,428	71,428	71,428	0	0	0	0	0	71,428	0	0	0	273	12/01/2050	1.A FE
60416Q-JA-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2024	Call @ 100.00		35,094	35,094	35,094	35,094	0	0	0	0	0	35,094	0	0	0	102	02/01/2051	1.A FE
60416Q-JC-9	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2024	Call @ 100.00		102,608	102,608	102,608	102,608	0	0	0	0	0	102,608	0	0	0	367	09/01/2051	1.A FE
60416Q-JE-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2024	Paydown		88,493	88,493	88,493	88,493	0	0	0	0	0	88,493	0	0	0	658	10/01/2052	1.A FE
60637B-B6-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		03/01/2024	Call @ 100.00		44,982	44,982	44,982	44,982	0	0	0	0	0	44,982	0	0	0	139	11/01/2050	1.B FE
641279-NX-8	NEVADA HSG DIV SINGLE FAMILY MTG REV		03/01/2024	Paydown		28,144	28,144	28,144	28,144	0	0	0	0	0	28,144	0	0	0	89	11/01/2044	1.B FE
64469D-VN-8	NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM		01/02/2024	Maturity @ 100.00		340,000	340,000	340,000	340,000	0	0	0	0	0	340,000	0	0	0	6,154	01/01/2024	1.B FE
647201-RN-4	NEW MEXICO MTG FIN AUTH		03/01/2024	Call @ 100.00		59,424	59,424	59,424	59,424	0	0	0	0	0	59,424	0	0	0	248	01/01/2044	1.A FE
677377-2P-7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV		03/01/2024	Call @ 100.00		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	88	11/01/2041	1.A FE
684907-WN-4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R		03/01/2024	Call @ 100.00		55,654	55,654	55,654	55,654	0	0	0	0	0	55,654	0	0	0	85	09/01/2050	1.A FE
88275F-SH-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		03/01/2024	Call @ 100.00		17,901	17,901	17,901	17,901	0	0	0	0	0	17,901	0	0	0	59	03/01/2036	1.B FE
92812U-LT-3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - C		03/01/2024	Paydown		16,819	16,819	16,949	17,063	0	(244)	0	(244)	0	16,819	0	0	0	148	06/25/2034	1.A FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M		03/01/2024	Paydown		21,544	21,544	20,766	20,841	0	703	0	703	0	21,544	0	0	0	138	08/25/2042	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						21,910,606	21,910,606	22,088,140	21,853,770	0	(159,801)	0	(159,801)	0	21,912,042	0	(1,435)	(1,435)	163,677	XXX	XXX
00253X-AA-9	AADVANTAGE LOYALTY IP LTD		01/20/2024	Paydown		152,917	152,917	147,706	149,126	0	3,791	0	3,791	0	152,917	0	0	0	2,149	04/20/2026	3.A FE
015271-AR-0	ALEXANDRIA REAL ESTATE EQUITIES INC		03/28/2024	MORGAN STANLEY CO		1,779,990	2,000,000	1,997,180	1,998,168	0	52	0	52	0	1,998,220	0	(218,230)	(218,230)	42,188	08/15/2031	2.A FE
02008J-AC-0	ALLYA 2022-1 A3 - ABS		03/15/2024	Paydown		658,806	658,806	658,678	658,763	0	43	0	43	0	658,806	0	0	0	3,617	11/16/2026	1.A FE
026874-CY-1	AMERICAN INTERNATIONAL GROUP INC		02/15/2024	Maturity @ 100.00		4,000,000	4,000,000	4,285,720	4,005,122	0	(5,122)	0	(5,122)	0	4,000,000	0	0	0	82,500	02/15/2024	2.B FE
03065W-AB-1	AMCAR 2022-2 A2A - ABS		03/18/2024	Paydown		1,122,665	1,122,665	1,122,580	1,122,650	0	14	0	14	0	1,122,665	0	0	0	7,936	12/18/2025	1.A FE
03217C-AA-4	AMS OSRAM AG	C	01/01/2024	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	78	07/31/2025	3.C FE
03674X-AS-5	ANTERO RESOURCES CORP		03/21/2024	RBC CAPITAL MARKETS		72,100	75,000	75,000	71,885	3,115	0	0	3,115	0	75,000	0	(2,900)	(2,900)	2,269	03/01/2030	3.A FE
038779-AB-0	ARBYS 2020-1 A2 - RMBS		01/30/2024	Paydown		10,000	10,000	10,065	10,010	0	(10)	0	(10)	0	10,000	0	0	0	81	07/30/2050	2.C FE
03938L-AZ-7	ARCELORMITTAL SA	C	03/26/2024	TORONTO DOMINION SECS USA INC		402,392	400,000	395,964	398,226	0	288	0	288	0	398,514	0	3,878	3,878	7,963	06/01/2025	2.C FE
052528-AH-9	AUSTRALIA AND NEW ZEALAND BANKING GROUP	C	03/19/2024	Maturity @ 100.00		2,325,000	2,325,000	2,433,210	2,328,575	0	(3,575)	0	(3,575)	0	2,325,000	0	0	0	52,313	03/19/2024	1.G FE
05602R-AD-3	BMWOT 2022-A A3 - ABS		03/25/2024	Paydown		1,122,224	1,122,224	1,096,527	1,112,343	0	9,882	0	9,882	0	1,122,224	0	0	0	5,938	08/25/2026	1.A FE
064159-MK-9	BANK OF NOVA SCOTIA		02/11/2024	Maturity @ 100.00		5,000,000	5,000,000	4,995,450	4,999,892	0	108	0	108	0	5,000,000	0	0	0	85,000	02/11/2024	1.F FE
065403-BB-2	BANK 2019-BNK17 A3 - CMBS		03/01/2024	Paydown		289,537	289,537	293,824	292,270	0	(2,733)	0	(2,733)	0	289,537	0	0	0	1,006	04/17/2052	1.A
06540A-AC-5	BANK 2019-BNK20 A2 - CMBS		03/01/2024	Paydown		26,337	26,337	27,060	26,838	0	(502)	0	(502)	0	26,337	0	0	0	124	09/15/2062	1.A
06540R-AD-6	BANK 2017-BNK9 A3 - CMBS		03/01/2024	Paydown		5,747	5,747	5,805	5,776	0	(29)	0	(29)	0	5,747	0	0	0	47	11/15/2054	1.A
06650A-AD-9	BANK 2017-BNK8 A3 - CMBS		03/01/2024	Paydown		9	9	10	10	0	0	0	0	0	9	0	0	0	0	11/18/2050	1.A
085770-AA-3	BERRY GLOBAL INC		03/26/2024	Deutsche Bank Securities, Inc.		392,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	(8,000)	(8,000)	13,704	07/15/2026	2.C FE
08883@-AA-1	BOWLING GREEN KETUCKY CTL PASS-THROUGH T		03/15/2024	Paydown		28,601	28,601	28,601	28,601	0	0	0	0	0	28,601	0	0	0	255	06/15/2036	2.C
08884@-AA-0	BGS CTL PASS THROUGH TRUST SERIES 2012 (		03/15/2024	Paydown		60,051	60,052	60,052	60,052	0	0	0	0	0	60,052	0	(1)	(1)	506	11/15/2033	2.C
09247X-AL-5	BLACKROCK INC		03/18/2024	Maturity @ 100.00		5,550,000	5,550,000	5,628,561	5,550,609	0	(2,343)	0	(2,343)	0	5,550,000	0	0	0	97,125	03/18/2024	1.D FE
097751-BT-7	BOMBARDIER INC		03/29/2024	Call @ 100.00		204,000	204,000	199,981	200,888	0	248	0	248	0	201,136	0	2,864	2,864	0	04/15/2027	4.B FE
10112R-AW-4	BOSTON PROPERTIES LP		02/01/2024	Maturity @ 100.00		2,000,000	2,000,000	2,056,160	2,000,000	0	0	0	0	0	2,000,000	0	0	0	38,000	02/01/2024	2.B FE
1248EP-BX-0	CCO HOLDINGS LLC		03/19/2024	Various		310,663	335,000	297,313	304,319	0	1,057	0	1,057	0	305,376	0	5,287	5,287	9,736	02/01/2028	3.C FE
1248EP-CP-6	CCO HOLDINGS LLC		02/21/2024	GOLDMAN SACHS AND CO. LLC		11,363	15,000	10,780	10,826	0	40	0	40	0	10,866	0	496	496	386	01/15/2034	3.C FE
12527G-AH-6	CF INDUSTRIES INC		03/28/2024	US BANCORP INVESTMENTS INC.		460,304	472,000	489,422	478,441	0	(528)	0	(528)	0	477,914	0	(17,610)	(17,610)	7,139	12/01/2026	2.B FE
12530M-AB-1	SORT 2020-1 A2 - ABS		03/15/2024	Paydown		1,750	1,750	1,749	1,749	0	0	0	0	0	1,750	0	0	0	5	07/15/2060	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12591Q-AQ-5	COMM 2014-UBS4 A4 - CMBS		03/01/2024	Paydown		778,554	778,554	786,284	778,226	0	328	0	328	0	778,554	0	0	0	6,558	08/12/2047	1.A
12592B-AJ-3	CNH INDUSTRIAL CAPITAL LLC		01/15/2024	Maturity @ 100.00		1,000,000	1,000,000	997,010	999,977	0	23	0	23	0	1,000,000	0	0	0	21,000	01/15/2024	2.B FE
12631D-BB-8	COMM 2014-CCRE17 A5 - CMBS		03/01/2024	Paydown		2,891,270	2,891,270	2,830,293	2,877,364	0	13,906	0	13,906	0	2,891,270	0	0	0	25,393	05/10/2047	1.A
12664J-AB-6	CNH 2022-C A2 - ABS		03/15/2024	Paydown		480,636	480,636	480,634	480,635	0	1	0	1	0	480,636	0	0	0	4,046	07/15/2026	1.A FE
126650-BP-4	CVSPAS 06 CRT - ABS		03/10/2024	Paydown		61,805	61,805	65,571	64,608	0	(2,803)	0	(2,803)	0	61,805	0	0	0	623	12/10/2028	2.B FE
14043G-AB-0	COPAR 2022-2 A2A - ABS		03/15/2024	Paydown		293,129	293,129	293,114	293,126	0	3	0	3	0	293,129	0	0	0	1,825	09/15/2025	1.A FE
14043Q-AB-8	COPAR 2022-1 A2 - ABS		03/15/2024	Paydown		152,267	152,267	152,252	152,265	0	2	0	2	0	152,267	0	0	0	676	06/16/2025	1.A FE
14043Q-AC-6	COPAR 2022-1 A3 - ABS		03/15/2024	Paydown		13,589	13,589	13,586	13,588	0	1	0	1	0	13,589	0	0	0	108	04/15/2027	1.A FE
141781-BP-8	CARGILL INC		02/02/2024	Maturity @ 100.00		1,300,000	1,300,000	1,226,966	1,294,869	0	5,131	0	5,131	0	1,300,000	0	0	0	2,600	02/02/2024	1.F FE
143658-BJ-0	CARNIVAL CORP		02/01/2024	Call @ 100.00		251,851	240,000	240,600	240,559	0	(11)	0	(11)	0	240,548	0	(548)	(548)	23,701	08/01/2027	3.C FE
156700-BB-1	LUMEN TECHNOLOGIES INC		03/26/2024	Call @ 100.00		1,328,218	1,630,000	888,350	917,146	0	27,841	0	27,841	0	944,987	0	383,232	383,232	55,670	12/15/2026	6. FE
156700-BC-9	LUMEN TECHNOLOGIES INC		03/26/2024	Redemption @ 100.00		934,041	1,380,000	1,156,687	890,611	313,634	11,363	0	324,997	0	1,215,607	0	(281,566)	(281,566)	38,617	02/15/2027	5.C FE
17322A-AD-4	CGCMT 2014-GC19 A4 - CMBS		01/12/2024	Corporate Action		1,176,569	1,176,569	1,173,673	1,176,569	0	0	0	0	0	1,176,569	0	0	0	3,944	03/12/2047	1.A
21871N-AB-7	CORECIVIC INC		03/12/2024	Corporate Action		527,094	505,000	510,586	509,452	0	(347)	0	(347)	0	509,105	0	(4,105)	(4,105)	39,106	04/15/2026	3.C FE
233046-AN-1	DNKN 2021-1 A2I - RMBS		02/20/2024	Paydown		2,563	2,563	2,563	2,563	0	0	0	0	0	2,563	0	0	0	13	11/20/2051	2.B FE
233046-AQ-4	DNKN 2021-1 A22 - RMBS		02/20/2024	Paydown		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	140	11/20/2051	2.B FE
24703T-AD-8	DELL INTERNATIONAL LLC		03/07/2024	Call @ 100.00		725,988	714,000	713,657	713,922	0	6	0	6	0	713,928	0	72	72	6,629	06/15/2026	2.B FE
25755T-AL-4	DPABS 2019-1 A2 - RMBS		01/25/2024	Paydown		11,088	11,088	11,143	11,127	0	(39)	0	(39)	0	11,088	0	0	0	102	10/25/2049	2.A FE
25755T-AN-0	DPABS 2021-1 AI - RMBS		01/25/2024	Paydown		9,000	9,000	9,030	9,013	0	(13)	0	(13)	0	9,000	0	0	0	60	04/25/2051	2.A FE
25755T-AP-5	DPABS 2021-1 AII - RMBS		01/25/2024	Paydown		9,000	9,000	9,040	9,026	0	(26)	0	(26)	0	9,000	0	0	0	71	04/25/2051	2.A FE
28470R-AH-5	CAESARS ENTERTAINMENT INC		01/24/2024	Adjustment		2,047,732	2,040,000	2,016,089	2,023,099	0	1,076	0	1,076	0	2,024,175	0	23,557	23,557	76,146	07/01/2025	4.A FE
29278N-AM-5	ENERGY TRANSFER LP		01/15/2024	Maturity @ 100.00		350,000	350,000	353,907	350,000	0	0	0	0	0	350,000	0	0	0	10,281	01/15/2024	2.C FE
29365B-AA-1	ENTEGRIS ESCROW CORP		02/20/2024	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		171,450	180,000	162,715	165,235	0	327	0	327	0	165,562	0	5,888	5,888	2,993	04/15/2029	2.C FE
29717P-AR-8	ESSEX PORTFOLIO LP		03/28/2024	WELLS FARGO SECURITIES LLC		1,333,766	1,400,000	1,391,922	1,397,028	0	213	0	213	0	1,397,240	0	(63,474)	(63,474)	21,287	05/01/2027	2.A FE
30219G-AK-4	EVERNORTH HEALTH INC		02/07/2024	Corporate Action		3,853,560	4,000,000	3,970,880	3,998,462	0	482	0	482	0	3,998,944	0	(145,384)	(145,384)	146,056	06/15/2024	1.G FE
302491-AT-2	FMC CORP		03/28/2024	Various		1,191,863	1,260,000	1,258,727	1,259,473	0	46	0	46	0	1,259,519	0	(67,656)	(67,656)	112	10/01/2026	2.C FE
302491-AU-9	FMC CORP		03/28/2024	JP Morgan Securities LLC		2,160,840	2,400,000	2,399,976	2,399,999	0	0	0	0	0	2,399,999	0	(239,159)	(239,159)	230	10/01/2029	2.C FE
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LTD	C	03/19/2024	RBC CAPITAL MARKETS		35,700	40,000	33,898	34,510	0	128	0	128	0	34,638	0	1,062	1,062	824	04/01/2031	3.A FE
316773-CX-6	FIFTH THIRD BANCORP		01/25/2024	Maturity @ 100.00		2,000,000	2,000,000	2,102,487	2,000,000	0	0	0	0	0	2,000,000	0	0	0	36,500	01/25/2024	2.A FE
345295-AB-5	FORDO 2022-D A2A - ABS		03/15/2024	Paydown		614,687	614,687	614,644	614,676	0	11	0	11	0	614,687	0	0	0	5,553	08/15/2025	1.A FE
34534L-AD-9	FORDO 2022-B A3 - ABS		03/15/2024	Paydown		202,329	202,329	202,318	202,325	0	4	0	4	0	202,329	0	0	0	1,650	09/15/2026	1.A FE
36128#-AA-5	G & M PIER LEWISVILLE, LLC - ABS		03/01/2024	Paydown		41,138	41,138	40,802	40,370	882	(114)	0	768	0	41,138	0	0	0	442	01/15/2025	3.B
36252W-AX-6	GSMS 2014-GC20 A5 - CMBS		03/12/2024	Paydown		4,942,258	4,942,258	4,922,759	4,935,852	0	6,405	0	6,405	0	4,942,258	0	0	0	31,073	04/12/2047	1.A
362585-AC-5	GMCAR 2022-2 A3 - ABS		03/16/2024	Paydown		113,115	113,115	113,091	113,107	0	8	0	8	0	113,115	0	0	0	757	02/16/2027	1.A FE
36264P-AF-6	GSMBS 21PJ4 A6 - RMBS		03/01/2024	Paydown		188,289	188,289	176,786	178,311	0	9,978	0	9,978	0	188,289	0	0	0	760	09/25/2051	1.A
36266F-AC-3	GMALT 2022-2 A3 - ABS		03/20/2024	Paydown		492,931	492,931	492,880	492,914	0	17	0	17	0	492,931	0	0	0	2,897	06/20/2025	1.A FE
36270F-AZ-6	GSMBS 23PJ3 A16 - RMBS		03/25/2024	Paydown		52,134	52,134	51,287	51,298	0	836	0	836	0	52,134	0	0	0	532	10/27/2053	1.A
362925-AP-4	GSMBS 22PJ5 A9 - CMO/RMBS		03/01/2024	Paydown		217,162	217,162	211,485	211,843	0	5,319	0	5,319	0	217,162	0	0	0	1,098	10/25/2052	1.A
36804P-AF-3	GATX CORP - ABS		01/02/2024	Paydown		26,090	26,090	26,090	26,090	0	0	0	0	0	26,090	0	0	0	743	01/02/2025	2.B FE
36830R-AW-0	GCAT 22INV3 2A5 - RMBS		03/01/2024	Paydown		202,718	202,718	201,261	199,158	0	3,560	0	3,560	0	202,718	0	0	0	1,735	08/26/2052	1.A
37185L-AN-2	GENESIS ENERGY LP		02/27/2024	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		15,563	15,000	15,000	15,000	0	0	0	0	0	15,000	0	563	563	496	04/15/2030	4.C FE
380130-AD-6	GMALT 2022-3 A3 - ABS		03/20/2024	Paydown		1,718,711	1,718,711	1,718,552	1,718,671	0	40	0	40	0	1,718,711	0	0	0	12,371	09/22/2025	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
403949-AM-2	HF SINCLAIR CORP		01/19/2024	BARCLAYS CAPITAL INC FIXED INC		360,825	375,000	346,485	351,826	0	304	0	304	0	352,130	0	8,695	8,695	8,958	02/01/2028	2.C FE
404119-BN-8	HCA INC		03/15/2024	Maturity @ 100.00		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	17,500	03/15/2024	2.C FE
404280-AP-4	HSBC HOLDINGS PLC	C	03/14/2024	Maturity @ 100.00		3,000,000	3,000,000	3,090,046	3,003,196	0	(3,196)	0	(3,196)	0	3,000,000	0	0	0	63,750	03/14/2024	2.A FE
431318-AS-3	HILCORP ENERGY I LP		02/20/2024	Various		374,020	377,000	361,201	363,704	0	300	0	300	0	364,005	0	10,015	10,015	6,933	11/01/2028	3.B FE
43815P-AB-5	HAROT 2022-2 A2 - ABS		03/18/2024	Paydown		367,536	367,536	363,502	366,740	0	796	0	796	0	367,536	0	0	0	2,327	03/18/2025	1.A FE
46591A-AZ-8	JPMDB 2018-C8 A3 - CMBS		02/01/2024	Paydown		123,718	123,718	125,616	124,664	0	(946)	0	(946)	0	123,718	0	0	0	813	06/16/2051	1.A
465978-AM-6	JPMMT 2023-1 A4A - RMBS		03/01/2024	Paydown		231,890	231,890	228,484	228,556	0	3,334	0	3,334	0	231,890	0	0	0	1,477	06/25/2053	1.A
466365-AD-5	JACK 221 A21 - RMBS		02/25/2024	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	129	02/26/2052	2.B FE
466365-AE-3	JACK 221 A22 - RMBS		02/25/2024	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	155	02/26/2052	2.B FE
46653P-AM-9	JPMMT 216 A6 - RMBS		03/01/2024	Paydown		14,612	14,612	13,402	13,432	0	1,179	0	1,179	0	14,612	0	0	0	65	10/25/2051	1.A
46655K-BV-7	JPMMT 226 12A - RMBS		03/25/2024	Paydown		257,248	257,248	255,044	255,025	0	2,223	0	2,223	0	257,248	0	0	0	1,739	11/25/2052	1.A
46655N-CS-7	JPMMT 227 24A - RMBS		03/01/2024	Paydown		389,403	389,403	380,703	380,579	0	8,824	0	8,824	0	389,403	0	0	0	2,786	12/26/2053	1.A
46655V-BD-3	JPMMT 228 A12 - RMBS		03/25/2024	Paydown		414,493	414,493	413,408	413,379	0	1,114	0	1,114	0	414,493	0	0	0	3,138	01/25/2053	1.A
46655V-BE-1	JPMMT 228 12A - RMBS		03/25/2024	Paydown		69,598	69,598	68,821	68,959	0	638	0	638	0	69,598	0	0	0	468	01/25/2053	1.A
46656R-AN-0	JPMMT 2023-3 A4B - RMBS		03/01/2024	Paydown		138,155	138,155	136,860	136,879	0	1,276	0	1,276	0	138,155	0	0	0	1,332	10/27/2053	1.A
46657P-AD-5	JPMMT 241 A4 - RMBS		03/25/2024	Paydown		123,063	123,063	122,887	0	0	175	0	175	0	123,063	0	0	0	913	06/25/2054	1.A FE
477920-AB-8	JDOT 2023-B A2 - ABS		03/15/2024	Paydown		327,829	327,829	327,637	327,713	0	115	0	115	0	327,829	0	0	0	4,581	06/15/2026	1.A FE
487526-AC-9	KEHE DISTRIBUTORS LLC		03/14/2024	Various		149,416	147,000	147,000	0	0	0	0	0	0	147,000	0	2,416	2,416	1,361	02/15/2029	4.C FE
538034-AR-0	LIVE NATION ENTERTAINMENT INC		03/12/2024	Various		186,419	195,000	173,940	178,261	0	725	0	725	0	178,986	0	7,433	7,433	3,727	10/15/2027	4.B FE
55903V-AV-5	WARNERMEDIA HOLDINGS INC		03/15/2024	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	88,200	03/15/2024	2.C FE
58768P-AB-0	MBART 2022-1 A2 - ABS		03/15/2024	Paydown		1,666,402	1,666,402	1,666,296	1,666,373	0	29	0	29	0	1,666,402	0	0	0	14,500	10/15/2025	1.A FE
58770A-AB-9	MBART 2023-1 A2 - ABS		03/15/2024	Paydown		130,127	130,127	130,123	130,125	0	2	0	2	0	130,127	0	0	0	1,100	01/15/2026	1.A FE
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		03/20/2024	Paydown		22,500	22,500	22,420	17,192	0	52	0	52	0	22,500	0	0	0	366	06/20/2027	2.C FE
606822-BD-5	MITSUBISHI UFJ FINANCIAL GROUP INC	C	03/07/2024	Maturity @ 100.00		100,000	100,000	99,095	99,901	0	99	0	99	0	100,000	0	0	0	1,704	03/07/2024	1.G FE
606940-AB-0	MMAF 22B A2 - ABS		03/09/2024	Paydown		2,557,969	2,557,969	2,557,638	2,560,812	0	(2,843)	0	(2,843)	0	2,557,969	0	0	0	23,078	09/09/2025	1.A FE
61763K-BD-5	MSBAM 2014-C15 B - CMBS		01/18/2024	Paydown		1,144,242	1,144,242	1,141,214	1,144,242	0	0	0	0	0	1,144,242	0	0	0	4,353	04/17/2047	1.A
61764P-BT-8	MSBAM 2014-C19 A3 - CMBS		03/01/2024	Paydown		1,923,583	1,923,583	1,923,907	1,919,827	0	3,755	0	3,755	0	1,923,583	0	0	0	15,610	12/17/2047	1.A
61775J-AF-0	MSRM 232 A4 - RMBS		02/25/2024	Paydown		83,202	83,202	82,363	82,382	0	821	0	821	0	83,202	0	0	0	583	06/25/2053	1.A FE
61775J-AF-0	MSRM 232 A4 - RMBS		03/25/2024	Paydown		41,735	41,735	41,313	41,323	0	412	0	412	0	41,735	0	0	0	626	06/25/2053	1.A
618937-AA-4	MSAIC 241 A - ABS		03/20/2024	Paydown		27,015	27,015	26,772	0	0	244	0	244	0	27,015	0	0	0	116	09/20/2049	1.D FE
62922L-AA-6	NGL ENERGY OPERATING LLC		02/06/2024	Call @ 100.00		163,000	160,000	155,311	156,422	0	153	0	153	0	156,575	0	3,425	3,425	9,167	02/01/2026	4.A FE
64952W-CN-1	NEW YORK LIFE GLOBAL FUNDING		01/17/2024	Maturity @ 100.00		5,000,000	5,000,000	5,209,930	5,002,090	0	(2,662)	0	(2,662)	0	5,000,000	0	0	0	72,500	01/17/2024	1.A FE
65480L-AD-7	NALT 2022-A A3 - ABS		03/15/2024	Paydown		3,599,802	3,599,802	3,589,319	3,597,724	0	2,078	0	2,078	0	3,599,802	0	0	0	23,321	05/15/2025	1.A FE
67116M-AC-5	OBX 23J1 A3 - RMBS		03/01/2024	Paydown		79,548	79,548	76,416	76,463	0	3,084	0	3,084	0	79,548	0	0	0	570	01/27/2053	1.A
67448E-AG-3	OBX 22INV4 A7 - RMBS		03/01/2024	Paydown		129,444	129,444	125,581	125,892	0	3,552	0	3,552	0	129,444	0	0	0	487	06/25/2052	1.A
67448J-AG-2	OBX 22INV5 A7 - RMBS		03/01/2024	Paydown		68,756	68,756	64,201	64,362	0	4,394	0	4,394	0	68,756	0	0	0	518	10/25/2052	1.A
68245X-AP-4	1011778 BC UNLIMITED LIABILITY CO		02/01/2024	Jane Street		148,475	162,000	148,230	148,294	0	224	0	224	0	148,517	0	(43)	(43)	2,678	02/15/2029	3.B FE
69336V-AB-7	PGT INNOVATIONS INC		03/29/2024	Call @ 100.00		538,295	530,000	528,675	528,109	930	35	0	966	0	529,075	0	925	925	19,759	10/01/2029	4.A FE
737446-AM-6	POST HOLDINGS INC		03/01/2024	Call @ 100.00		284,702	282,000	284,115	279,785	3,060	(40)	0	3,020	0	282,805	0	(805)	(805)	10,809	03/01/2027	4.B FE
740212-AM-7	PRECISION DRILLING CORP		02/12/2024	Various		23,850	24,000	21,720	21,977	0	39	0	39	0	22,015	0	1,835	1,835	958	01/15/2029	4.A FE
75513E-CG-4	RTX CORP		03/15/2024	Maturity @ 100.00		3,000,000	3,000,000	2,991,360	2,999,733	0	267	0	267	0	3,000,000	0	0	0	48,000	03/15/2024	2.A FE
76774L-AC-1	RITCHIE BROS HOLDINGS INC		02/28/2024	RBC CAPITAL MARKETS		105,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	5,000	5,000	3,574	03/15/2031	4.A FE
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD		03/08/2024	Call @ 100.00		1,039,843	960,000	992,446	988,294	0	(1,200)	0	(1,200)	0	987,094	0	(27,094)	(27,094)	142,773	08/15/2027	3.B FE
80285U-AD-3	SDART 2022-3 A3 - ABS		03/15/2024	Paydown		817,249	817,249	805,662	814,330	0	2,919	0	2,919	0	817,249	0	0	0	4,628	12/15/2026	1.A FE
80286M-AC-2	SDART 2022-2 A3 - ABS		03/15/2024	Paydown		671,702	671,702	664,985	667,892	0	3,810	0	3,810	0	671,702	0	0	0	3,308	10/15/2026	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
80287H-AC-2	SDART 2022-5 A3 - ABS		03/15/2024	Paydown		354,885	354,885	354,872	354,882	0	3	0	3	0	354,885	0	0	0	2,436	08/17/2026	1.A FE
816943-BJ-2	SEMT 233 A4 - CMO/RMBS		03/01/2024	Paydown		111,879	111,879	110,991	110,998	0	881	0	881	0	111,879	0	0	0	1,361	09/25/2053	1.A
81744K-AD-8	SEMT 2023-2 A4 - RMBS		03/01/2024	Paydown		230,640	230,640	222,928	223,244	0	7,395	0	7,395	0	230,640	0	0	0	2,107	03/25/2053	1.A
81745B-AA-3	SEMT 2013-6 A1 - RMBS		03/01/2024	Paydown		25,701	25,701	25,504	25,520	0	180	0	180	0	25,701	0	0	0	122	05/26/2043	1.A
81749B-AD-3	SEMT 231 A4 - RMBS		03/01/2024	Paydown		133,210	133,210	132,279	132,308	0	902	0	902	0	133,210	0	0	0	1,401	01/15/2053	1.A
81761T-AA-3	SERV 2020-1 A21 - RMBS		01/30/2024	Paydown		17,000	17,000	17,279	17,091	0	(91)	0	(91)	0	17,000	0	0	0	121	01/30/2051	2.C FE
83001A-AC-6	SIX FLAGS ENTERTAINMENT CORP		03/04/2024	BNP PARIBAS SECURITIES CORPO		98,375	100,000	91,024	93,002	0	333	0	333	0	93,335	0	5,040	5,040	2,154	04/15/2027	4.C FE
830867-AA-5	SKYMILES IP LTD	C	01/20/2024	Paydown		21,000	21,000	21,000	21,000	0	0	0	0	0	21,000	0	0	0	236	10/20/2025	2.B FE
83546D-AJ-7	SONIC 2020-1 A22 - RMBS		03/20/2024	Paydown		8,000	8,000	8,000	8,000	0	0	0	0	0	8,000	0	0	0	58	01/20/2050	2.B FE
845467-AS-8	SOUTHWESTERN ENERGY CO		02/06/2024	Various		442,848	460,000	433,683	437,058	0	308	0	308	0	437,366	0	5,482	5,482	9,759	03/15/2030	3.A FE
85208N-AE-0	SPRNTS 1A2 - ABS		03/20/2024	Paydown		12,500	12,500	12,719	12,568	0	(68)	0	(68)	0	12,500	0	0	0	161	09/20/2029	1.F FE
86203#-AA-8	STONEHENGE CAPITAL FUND CONNECTICUT IV L		03/15/2024	Paydown		47,541	47,541	47,541	47,541	0	0	0	0	0	47,541	0	0	0	951	12/15/2025	1.C
86208#-AC-9	STONEHENGE CAPITAL FUND CONNECTICUT VI,		03/15/2024	Paydown		2,197	2,197	2,197	2,197	0	0	0	0	0	2,197	0	0	0	44	12/15/2031	1.C FE
86746B-AA-1	SNVA 23GRD1 A1 - ABS		03/20/2024	Paydown		6,055	6,055	5,906	5,906	0	149	0	149	0	6,055	0	0	0	58	12/20/2050	1.B FE
873050-CF-6	TTX CO		01/15/2024	Maturity @ 100.00		5,000,000	5,000,000	5,262,500	5,001,209	0	(1,209)	0	(1,209)	0	5,000,000	0	0	0	103,750	01/15/2024	1.F FE
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP		02/23/2024	Merril Lynch Pierce Fenner Smith		352,606	370,000	335,057	341,519	0	784	0	784	0	342,303	0	10,303	10,303	11,983	01/15/2028	3.C FE
88033G-CZ-1	TENET HEALTHCARE CORP		03/05/2024	Call @ 100.00		2,188,000	2,188,000	2,087,525	2,113,722	0	6,208	0	6,208	0	2,119,929	0	68,071	68,071	72,295	01/01/2026	3.C FE
89238J-AC-9	TAOT 2021-D A3 - ABS		03/15/2024	Paydown		631,314	631,314	592,005	616,373	0	14,940	0	14,940	0	631,314	0	0	0	748	04/15/2026	1.A FE
89239H-AB-4	TAOT 2022-D A2A - ABS		03/15/2024	Paydown		473,425	473,425	473,419	473,421	0	4	0	4	0	473,425	0	0	0	4,164	01/15/2026	1.A FE
893647-BE-6	TRANSDIGM INC		02/21/2024	Corporate Action		1,624,750	1,675,000	1,662,865	1,662,794	53	821	0	874	0	1,663,668	0	(38,918)	(38,918)	97,359	03/15/2026	4.A FE
893830-BX-6	TRANSOCEAN INC	C	02/15/2024	Paydown		20,150	20,150	20,546	20,508	0	(358)	0	(358)	0	20,150	0	0	0	882	02/15/2030	4.B FE
896818-AU-5	Adjustment		02/27/2024	Various		16,480	16,000	16,000	16,000	0	0	0	0	0	16,000	0	0	0	112	03/15/2028	5.A FE
907818-DV-7	UNION PACIFIC CORP		03/15/2024	Maturity @ 100.00		2,000,000	2,000,000	2,116,609	2,000,000	0	0	0	0	0	2,000,000	0	0	0	37,500	03/15/2024	1.G FE
914906-AV-4	UNIVISION COMMUNICATIONS INC		01/10/2024	MORGAN STANLEY & CO LLC		109,038	122,000	102,988	105,045	0	78	0	78	0	105,123	0	3,914	3,914	1,083	05/01/2029	4.A FE
918307-AE-9	UWM 21INV4 A4 - RMBS		03/01/2024	Paydown		100,525	100,525	86,986	87,584	0	12,941	0	12,941	0	100,525	0	0	0	436	12/26/2051	1.A
92857W-BH-2	VODAFONE GROUP PLC	C	01/16/2024	Maturity @ 100.00		7,500,000	7,500,000	7,430,124	7,498,239	0	1,761	0	1,761	0	7,500,000	0	0	0	140,625	01/16/2024	2.B FE
92868A-AC-9	VWALT 2022-A A3 - ABS		03/20/2024	Paydown		408,755	408,755	408,722	408,749	0	6	0	6	0	408,755	0	0	0	2,435	07/21/2025	1.A FE
947890-AH-2	WEBSTER FINANCIAL CORP		02/15/2024	Maturity @ 100.00		1,000,000	1,000,000	992,080	999,882	0	118	0	118	0	1,000,000	0	0	0	21,875	02/15/2024	2.B FE
94989A-AT-2	WFCM 2014-LC18 A4 - CMBS		03/01/2024	Paydown		41,099	41,099	41,488	41,093	0	6	0	6	0	41,099	0	0	0	323	12/17/2047	1.A
94989N-BD-8	WFCM 2015-C30 A3 - CMBS		02/01/2024	Paydown		145,398	145,398	146,852	145,479	0	(81)	0	(81)	0	145,398	0	0	0	827	09/17/2058	1.A
94989W-AT-4	WFCM 2015-C31 ASB - CMBS		03/01/2024	Paydown		133,157	133,157	137,151	133,475	0	(318)	0	(318)	0	133,157	0	0	0	792	11/18/2048	1.A
95000U-2C-6	WELLS FARGO & CO		01/24/2024	Maturity @ 100.00		3,000,000	3,000,000	3,166,804	3,000,000	0	0	0	0	0	3,000,000	0	0	0	56,250	01/24/2024	2.A FE
95003N-AD-8	WFMBS 2022-INV1 A4 - RMBS		03/01/2024	Paydown		192,190	192,190	182,785	183,463	0	8,727	0	8,727	0	192,190	0	0	0	873	03/25/2052	1.A
95058X-AK-4	WEN 211 A2 - RMBS		03/15/2024	Paydown		10,365	(126,876)	(127,319)	(127,908)	0	1,032	0	1,032	0	(126,876)	0	137,241	137,241	(3,183)	06/15/2051	2.B FE
95058X-AL-2	WEN 211 A2I - RMBS		03/15/2024	Paydown		10,003	10,003	10,052	10,033	0	(29)	0	(29)	0	10,003	0	0	0	69	06/15/2051	2.B FE
95058X-AM-0	WEN 2022-1 A21 - RMBS		03/15/2024	Paydown		6,375	6,375	6,375	6,375	0	0	0	0	0	6,375	0	0	0	68	03/15/2052	2.B FE
95081Q-AR-5	WESCO DISTRIBUTION INC		02/27/2024	GOLDMAN SACHS AND CO. LLC		70,175	70,000	70,000	0	0	0	0	0	0	70,000	0	175	175	0	03/15/2032	3.B FE
959802-BA-6	WESTERN UNION CO		03/27/2024	KEY CAPITAL MARKETS		1,754,319	2,100,000	2,098,173	2,098,642	0	43	0	43	0	2,098,684	0	(344,365)	(344,365)	31,442	03/15/2031	2.B FE
961214-EC-3	WESTPAC BANKING CORP	C	02/26/2024	Maturity @ 100.00		100,000	100,000	99,514	99,955	0	45	0	45	0	100,000	0	0	0	1,650	02/26/2024	1.D FE
98163N-AC-0	WOLS 2022-A A3 - ABS		03/15/2024	Paydown		273,256	273,256	273,219	273,251	0	6	0	6	0	273,256	0	0	0	1,505	02/18/2025	1.A FE
98163T-AB-9	WOART 2022-C A2 - ABS		03/15/2024	Paydown		380,010	380,010	379,970	380,000	0	10	0	10	0	380,010	0	0	0	2,363	03/16/2026	1.A FE
983130-AV-7	WYNN LAS VEGAS LLC		02/23/2024	Corporate Action		1,049,944	1,080,000	1,039,839	1,057,748	0	2,656	0	2,656	0	1,060,405	0	(10,461)	(10,461)	60,780	03/01/2025	3.C FE
988498-AN-1	YUM! BRANDS INC		02/07/2024	MORGAN STANLEY & CO LLC		4,425	5,000	4,908	4,509	417	1	0	418	0	4,927	0	(502)	(502)	73	03/15/2031	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						125,659,903	127,430,383	127,115,780	125,418,639	322,092	178,652	0	500,743	0	126,293,604	0	(773,954)	(773,954)	2,330,968	XXX	XXX
000000-00-0	FUGUE FINANCE LLC - TERM LOAN		02/29/2024	Redemption @ 100.00		626	626	613	616	0	0	0	0	0	616	0	10	10	15	01/31/2028	4.B FE
000000-00-0	TMF SAPPHIRE BIDCO B.V. - (USD) TERM LOA	D	03/28/2024	Redemption @ 100.00		913	913	892	895	0	1	0	1	0	896	0	17	17	0	05/03/2028	4.B FE
00076V-AY-6	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		03/01/2024	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	854	12/20/2029	4.C FE
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		03/29/2024	Redemption @ 100.00		6,351	6,351	6,243	6,267	0	9	0	9	0	6,276	0	74	74	379	12/21/2028	4.A FE
00162D-AB-1	AL GCX HOLDINGS, LLC - TERM LOAN B		01/08/2024	Redemption @ 100.00		175	175	171	172	0	0	0	0	0	172	0	3	3	1	05/17/2029	4.A FE
00184N-AB-3	TRICORBRAUN HOLDINGS, INC. - CLOSING DAT		01/01/2024	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/03/2028	4.C FE
00213N-AM-4	APX GROUP, INC. - INITIAL TERM LOAN		03/01/2024	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	3	07/10/2028	3.B FE
00247N-AG-7	AZZ INCORPORATED - TERM LOAN B		02/29/2024	Redemption @ 100.00		13,846	13,846	13,362	13,474	0	9	0	9	0	13,483	0	363	363	176	05/13/2029	4.B FE
00488P-AP-0	ACRISURE, LLC - INCREMENTAL TL		03/28/2024	Redemption @ 100.00		1,452	1,452	1,441	1,444	0	1	0	1	0	1,446	0	6	6	86	02/15/2027	4.B FE
00488Y-AB-2	ACPRODUCTS HOLDINGS, INC. - INITIAL TERM		03/29/2024	Redemption @ 100.00		752	752	744	658	89	0	0	89	0	747	0	5	5	57	05/17/2028	5.A FE
00775K-AG-3	ADVISOR GROUP HOLDINGS, INC. - TERM LOAN		03/29/2024	Redemption @ 100.00		838	838	829	830	0	0	0	0	0	830	0	7	7	21	08/17/2028	4.A FE
01642P-BB-1	ALIXPARTNERS, LLP - INITIAL DOLLAR TERM		03/28/2024	Redemption @ 100.00		448	448	444	445	0	0	0	0	0	445	0	3	3	9	02/04/2028	4.A FE
01881U-AL-9	ALLIANT HOLDINGS INTERMEDIATE, LLC - B6		03/29/2024	Redemption @ 100.00		1,735	1,735	1,733	1,734	0	0	0	0	0	1,734	0	1	1	23	11/06/2030	4.B FE
03234T-AZ-1	AMWINS GROUP, INC. - INCREMENTAL TERM LO		03/28/2024	Redemption @ 100.00		250	250	248	248	0	0	0	0	0	248	0	2	2	5	02/19/2028	4.A FE
04009D-AF-1	ARETEC GROUP, INC. - INCREMENTAL TERM LO		03/29/2024	Redemption @ 100.00		1,382	1,382	1,379	1,380	0	0	0	0	0	1,381	0	2	2	36	08/09/2030	4.B FE
04287K-AE-1	ARSENAL AIC PARENT LLC - 2024 TERM B LOA		03/28/2024	Redemption @ 100.00		623	623	617	618	0	0	0	0	0	618	0	6	6	6	08/18/2030	3.C FE
04349H-AK-0	ASCEND LEARNING, LLC - TL		03/28/2024	Redemption @ 100.00		1,150	1,150	1,144	1,129	17	0	0	18	0	1,146	0	4	4	42	12/11/2028	4.C FE
04621H-AT-0	ASSUREDPARTNERS CAPITAL, INC. - INCREMEN		01/01/2024	Redemption @ 100.00		275	275	274	274	0	0	0	0	0	275	0	0	0	22	02/12/2027	4.B FE
04621H-AV-5	ASSUREDPARTNERS, INC. - 2023 TERM LOAN		01/01/2024	Redemption @ 100.00		248	248	239	241	0	0	0	0	0	241	0	6	6	5	02/12/2027	4.B FE
04649V-BB-5	ASURION, LLC - TERM LOAN		03/29/2024	Redemption @ 100.00		1,197	1,197	1,137	1,151	0	2	0	2	0	1,153	0	44	44	29	08/19/2028	4.A FE
04649V-BC-3	ASURION, LLC - NEW B-11 TERM LOAN		03/29/2024	Redemption @ 100.00		1,079	1,079	1,066	1,073	0	0	0	0	0	1,073	0	6	6	26	08/19/2028	4.A FE
04686R-AB-9	ATHENAHEALTH, INC. - TERM LOAN B		03/28/2024	Redemption @ 100.00		1,137	1,137	1,131	1,130	2	0	0	2	0	1,133	0	4	4	24	02/15/2029	4.B FE
04761P-AJ-4	SIMPLY GOOD FOODS USA, INC. - TERM LOAN		01/29/2024	Redemption @ 100.00		6,952	6,952	6,952	6,952	0	0	0	0	0	6,952	0	0	0	48	03/17/2027	3.C FE
05350N-AL-8	AVANTOR FUNDING, INC. - INCREMENTAL B-5		03/28/2024	Redemption @ 100.00		2,823	2,823	2,820	2,821	0	0	0	0	0	2,821	0	2	2	43	11/08/2027	3.A FE
07014Q-AN-1	GREAT OUTDOORS GROUP, LLC - TERM B-2 LOA		03/28/2024	Redemption @ 100.00		1,131	1,131	1,100	1,108	0	1	0	1	0	1,109	0	21	21	80	03/06/2028	4.A FE
07768Y-AM-4	BELFOR HOLDINGS INC. - (USD) TERM LOAN B		03/28/2024	Redemption @ 100.00		9,413	9,413	9,319	9,321	0	3	0	3	0	9,324	0	89	89	214	11/01/2030	4.B FE
08078U-AH-6	BELRON FINANCE US LLC - TERM LOAN		01/01/2024	Redemption @ 100.00		625	625	622	622	0	0	0	0	0	622	0	3	3	0	04/18/2029	3.B FE
08511L-AX-6	BERLIN PACKAGING L.L.C. - TRANCHE B-5 TE		03/28/2024	Redemption @ 100.00		1,504	1,504	1,489	1,494	0	1	0	1	0	1,495	0	9	9	41	03/11/2028	4.C FE
09238F-AK-7	BLACKHAWK NETWORK HOLDINGS, INC. - TERM		01/01/2024	Redemption @ 100.00		775	775	766	769	0	2	0	2	0	772	0	4	4	67	06/15/2025	4.B FE
10620U-AF-9	BRAZOS DELAWARE II, LLC - TERM LOAN B		03/29/2024	Redemption @ 100.00		9,900	9,900	9,801	9,814	0	2	0	2	0	9,815	0	85	85	88	02/11/2030	4.A FE
11565H-AB-2	BROWN GROUP HOLDINGS, LLC - INITIAL TERM		03/28/2024	Redemption @ 100.00		1,405	1,405	1,399	1,401	0	0	0	0	0	1,401	0	4	4	29	06/07/2028	4.B FE
12546F-AF-9	CHG PPC PARENT LLC - TL		01/01/2024	Redemption @ 100.00		1,507	1,507	1,499	1,501	0	1	0	1	0	1,502	0	5	5	124	12/08/2028	4.B FE
12768E-AG-1	CAESARS ENTERTAINMENT, INC. - TERM LOAN		01/01/2024	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	5	02/06/2030	4.A FE
12768E-AG-1	CAESARS ENTERTAINMENT, INC. - TERM LOAN		03/28/2024	Redemption @ 100.00		675	675	668	669	0	0	0	0	0	669	0	6	6	10	02/06/2030	3.C FE
14835J-AQ-3	CAST & CREW LLC - INCREMENTAL FACILITY N		03/28/2024	Redemption @ 100.00		538	538	535	535	0	0	0	0	0	536	0	2	2	12	12/29/2028	4.B FE
15963C-AC-0	THE CHAMBERLAIN GROUP, LLC. - TERM LOAN		03/28/2024	Redemption @ 100.00		788	788	784	785	0	0	0	1	0	785	0	2	2	28	11/03/2028	4.C FE
16384Y-AJ-6	CHEMOURS COMPANY, THE - TERM LOAN (USD)		03/28/2024	Redemption @ 100.00		2,750	2,750	2,709	2,710	0	2	0	2	0	2,713	0	38	38	81	08/18/2028	3.A FE
172442-AT-2	CINEMARK USA, INC. - TERM LOAN		03/29/2024	Redemption @ 100.00		3,000	3,000	2,955	2,957	0	3	0	3	0	2,960	0	40	40	111	05/24/2030	3.A FE
17288Y-AM-4	CITADEL SECURITIES LP - TERM LOAN B		03/29/2024	Redemption @ 100.00		490	490	490	0	0	0	0	0	0	490	0	0	0	2	07/29/2030	2.C FE
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS, INC. -		03/28/2024	Redemption @ 100.00		663	663	646	650	0	1	0	1	0	651	0	12	12	17	04/13/2029	4.B FE
22006V-AL-3	CORPORATION SERVICE COMPANY - TERM LOAN		03/29/2024	Redemption @ 100.00		11,391	11,391	10,977	11,056	0	4	0	4	0	11,059	0	332	332	62	11/02/2029	3.C FE
22282G-AC-1	COVANTA HOLDING CORP - TERM LOAN B		03/29/2024	Redemption @ 100.00		488	488	487	488	0	0	0	0	0	488	0	1	1	10	11/30/2028	3.B FE
24022K-AB-5	DCERT BUYER, INC. - INITIAL TERM LOAN (F		03/28/2024	Redemption @ 100.00		1,148	1,148	1,131	1,136	1	1	0	2	0	1,138	0	10	10	27	10/16/2026	4.B FE
24440E-AB-3	DEERFIELD DAKOTA HOLDING, LLC - INITIAL		03/28/2024	Redemption @ 100.00		789	789	785	780	6	0	0	6	0	786	0	2	2	(5)	04/09/2027	4.C FE
26872N-AC-3	EMRLD BORROWER LP - TERM LOAN B		03/28/2024	Redemption @ 100.00		127,247	127,247	125,974	126,088	0	18	0	18	0	126,106	0	1,140	1,140	1,152	05/31/2030	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
26881K-AC-8	EP PURCHASER, LLC - TERM LOAN B		03/28/2024	Redemption @ 100.00		400	400	398	396	3	0	0	3	0	399	0	1	1	9	11/06/2028	4.B FE
28414B-AF-3	ELANCO ANIMAL HEALTH INCORPORATED - TERM		03/28/2024	Redemption @ 100.00		776	776	771	771	2	0	0	2	0	773	0	3	3	13	08/01/2027	3.B FE
29102T-AB-8	AZALEA TOPCO, INC. - INITIAL TERM LOAN (		03/29/2024	Redemption @ 100.00		1,023	1,023	996	1,007	0	2	0	2	0	1,009	0	14	14	23	07/24/2026	4.C FE
29279U-AB-2	ENDURANCE INTERNATIONAL GROUP HOLDINGS,		03/28/2024	Redemption @ 100.00		1,511	1,511	1,425	1,441	0	9	0	9	0	1,451	0	61	61	72	02/10/2028	4.B FE
29359B-AB-7	ENSEMBLE RCM, LLC - CLOSING DATE TERM LO		01/30/2024	Redemption @ 100.00		98,837	99,223	98,727	98,804	0	13	0	13	0	98,817	0	20	20	2,791	08/03/2026	4.B FE
29362L-AM-6	ENTEGRIS, INC. - TERM LOAN B		02/28/2024	Redemption @ 100.00		31,599	31,599	31,132	31,201	0	47	0	47	0	31,249	0	350	350	1,759	07/06/2029	2.C FE
30233P-AB-6	EYECARE PARTNERS, LLC - INITIAL TERM LOA		01/08/2024	Various		(379)	0	0	0	0	0	0	0	0	0	0	(379)	(379)	4,697	02/18/2027	5.B FE
31556P-AB-3	GOLDEN NUGGET, INC. - TERM LOAN B		03/18/2024	Redemption @ 100.00		112,988	112,988	112,705	112,783	0	9	0	9	0	112,791	0	196	196	2,345	01/27/2029	4.B FE
31732F-AR-7	FILTRATION GROUP CORPORATION - 2021 INCR		03/28/2024	Redemption @ 100.00		500	500	499	499	0	0	0	0	0	499	0	1	1	11	10/21/2028	4.C FE
31732F-AT-3	FILTRATION GROUP CORPORATION - (USD) TER		03/28/2024	Redemption @ 100.00		663	663	656	657	0	0	0	0	0	657	0	6	6	16	10/21/2028	4.C FE
31935H-AD-9	FIRST BRANDS GROUP, LLC - 2021 TERM LOAN		03/28/2024	Redemption @ 100.00		1,146	1,146	1,146	1,134	11	0	0	11	0	1,146	0	0	0	32	03/30/2027	4.A FE
31935H-AG-2	FIRST BRANDS GROUP, LLC - 2022-II INCREM		03/28/2024	Redemption @ 100.00		692	692	671	673	0	1	0	1	0	675	0	17	17	19	03/30/2027	4.A FE
33718F-AD-2	FIRST STUDENT BIDCO INC. - INITIAL TERM		01/02/2024	Redemption @ 100.00		588	588	580	583	0	0	0	0	0	583	0	6	6	0	07/21/2028	4.A FE
33718F-AE-0	FIRST STUDENT BIDCO INC. - INCREMENTAL T		01/02/2024	Redemption @ 100.00		715	715	658	672	0	0	0	0	0	672	0	43	43	0	07/21/2028	4.A FE
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATING COMPANY,		03/28/2024	Redemption @ 100.00		1,616	1,616	1,588	1,597	0	1	0	1	0	1,598	0	18	18	20	04/28/2028	3.A FE
34416D-AZ-1	FOCUS FINANCIAL PARTNERS, LLC - TRANCHE		03/28/2024	Redemption @ 100.00		27,213	27,213	26,687	26,751	0	5	0	5	0	26,757	0	456	456	170	06/30/2028	4.A FE
35100D-AT-3	FOUR SEASONS HOLDINGS INC. - 2023 REPRIC	A	02/26/2024	Redemption @ 100.00		515,626	515,626	507,892	509,095	0	169	0	169	0	509,264	0	6,362	6,362	9,999	11/30/2029	3.C FE
35906E-AQ-3	FRONTIER COMMUNICATIONS CORPORATION - TL		03/28/2024	Redemption @ 100.00		1,134	1,134	1,131	1,126	5	0	0	5	0	1,132	0	2	2	26	10/08/2027	4.B FE
365556-AU-3	INGERSOLL-RAND SERVICES COMPANY - 2020 S		03/29/2024	Redemption @ 100.00		763	763	754	757	0	0	0	0	0	758	0	6	6	14	03/01/2027	2.B FE
38017B-AV-8	GO DADDY OPERATING COMPANY, LLC - TRANCH		03/28/2024	Redemption @ 100.00		1,467	1,467	1,461	1,464	0	0	0	0	0	1,464	0	2	2	20	11/09/2029	3.B FE
40147E-AB-5	INTRADO CORPORATION (WEST CORP/OLYMPUS M		01/25/2024	Redemption @ 100.00		99,500	99,500	97,510	97,769	0	19	0	19	0	97,788	0	1,712	1,712	723	01/31/2030	4.B FE
410346-AX-8	HANESBRANDS INC. - INITIAL TERM LOAN B		03/28/2024	Redemption @ 100.00		775	775	767	768	0	0	0	0	0	768	0	7	7	18	03/08/2030	3.B FE
421300-AL-8	HAYWARD INDUSTRIES, INC. - REFINANCING T		03/28/2024	Redemption @ 100.00		1,128	1,128	1,125	1,126	0	0	0	0	0	1,126	0	2	2	16	05/30/2028	4.B FE
43117L-AG-8	HIGHTOWER HOLDING, LLC - INITIAL TERM LO		03/28/2024	Redemption @ 100.00		1,500	1,500	1,489	1,491	0	1	0	1	0	1,493	0	7	7	87	04/21/2028	4.C FE
44332E-AV-8	HUB INTERNATIONAL LIMITED - TERM LOAN B		01/26/2024	Redemption @ 100.00		138,950	138,950	133,392	134,300	0	54	0	54	0	134,354	0	4,596	4,596	698	11/10/2029	4.B FE
44332E-AW-6	HUB INTERNATIONAL LIMITED - 2023 REFINAN		01/31/2024	Redemption @ 100.00		1,391	1,391	1,391	1,391	0	0	0	0	0	1,391	0	0	0	12	06/20/2030	4.B FE
44988L-AH-0	IRB HOLDING CORP. - 2022 REPLACEMENT TER		01/23/2024	Redemption @ 100.00		1,042	1,042	1,042	1,042	0	0	0	0	0	1,042	0	0	0	2,793	12/15/2027	4.B FE
45173J-AQ-7	II-VI INCORPORATED - TERM LOAN B		03/28/2024	Redemption @ 100.00		11,246	11,246	10,997	11,065	0	5	0	5	0	11,069	0	177	177	138	07/02/2029	3.A FE
45567Y-AN-5	MH SUB I, LLC (MICRO HOLDING CORP.) - 20		03/28/2024	Redemption @ 100.00		1,555	1,555	1,551	1,526	27	0	0	27	0	1,553	0	2	2	37	05/03/2028	4.B FE
45784Q-AB-5	INSULET CORPORATION - TERM B LOAN		01/30/2024	Redemption @ 100.00		1,131	1,131	1,125	1,127	0	0	0	0	0	1,127	0	4	4	3,103	05/04/2028	3.C FE
46284N-AV-1	IRON MOUNTAIN INCORPORATED - TERM LOAN B		03/28/2024	Redemption @ 100.00		1,013	1,013	1,005	1,005	0	0	0	0	0	1,005	0	7	7	9	01/31/2031	3.C FE
47077D-AH-3	JANE STREET GROUP, LLC - TERM LOAN B		03/29/2024	Redemption @ 100.00		1,134	1,134	1,128	0	0	0	0	0	0	1,129	0	5	5	13	01/26/2028	3.B FE
48254E-AB-7	KKR APPLE BIDCO, LLC - INITIAL TERM LOAN		03/28/2024	Redemption @ 100.00		375	375	374	374	0	0	0	0	0	374	0	1	1	8	09/22/2028	4.B FE
50179J-AB-4	LBM ACQUISITION, LLC - INITIAL TERM LOAN		01/01/2024	Redemption @ 100.00		1,630	1,630	1,604	1,609	0	4	0	4	0	1,613	0	17	17	163	12/17/2027	4.C FE
50217U-AS-6	LTI HOLDINGS, INC. - INITIAL TERM LOAN (		03/28/2024	Redemption @ 100.00		1,160	1,160	1,147	1,117	37	1	0	38	0	1,155	0	5	5	26	09/06/2025	4.C FE
50220K-AB-0	LS GROUP OPCO ACQUISITION LLC (LS GROUP		03/28/2024	Redemption @ 100.00		2,273	2,273	2,256	2,260	0	2	0	2	0	2,262	0	11	11	126	11/02/2027	4.B FE
55314N-AW-4	MKS INSTRUMENTS, INC. - TERM LOAN B		02/05/2024	Redemption @ 100.00		8,824	8,824	8,523	8,591	0	5	0	5	0	8,596	0	228	228	121	08/17/2029	3.A FE
55315Q-AF-3	MJH HEALTHCARE HOLDINGS, LLC		03/29/2024	Redemption @ 100.00		675	675	665	667	0	1	0	1	0	668	0	7	7	37	01/28/2029	4.C FE
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC - INITIAL T		03/29/2024	Redemption @ 100.00		375	375	362	361	6	0	0	6	0	367	0	8	8	9	09/01/2028	4.B FE
57723C-AR-0	MATTRESS FIRM, INC. - TERM LOAN (2021)		03/29/2024	Redemption @ 100.00		750	750	739	742	0	0	0	1	0	743	0	7	7	19	09/25/2028	4.A FE
57763T-AB-9	MAUSER PACKAGING SOLUTIONS HOLDING COMPA		01/02/2024	Redemption @ 100.00		325	325	320	321	0	0	0	0	0	321	0	4	4	0	08/14/2026	4.B FE
57776D-AE-3	AMENTUM GOVERNMENT SERVICES HOLDINGS LLC		03/28/2024	Redemption @ 100.00		875	875	871	871	0	0	0	0	0	872	0	3	3	51	02/15/2029	4.B FE
57906H-AD-9	MCAFEE CORP. - TERM LOAN B (USD)		03/29/2024	Redemption @ 100.00		1,975	1,975	1,965	1,961	6	0	0	7	0	1,968	0	7	7	51	03/01/2029	4.C FE
58503U-AC-7	MEDLINE BORROWER, LP - INITIAL DOLLAR TE		03/28/2024	Redemption @ 100.00		51,875	51,875	50,588	50,943	0	46	0	46	0	50,989	0	886	886	1,084	10/23/2028	4.A FE
59408U-AB-3	MICHAELS COMPANIES, INC. THE - TERM B LO		03/28/2024	Redemption @ 100.00		752	752	746	622	126	0	0	126	0	748	0	4	4	19	04/15/2028	5.A FE
59835X-AC-8	MIDWEST PHYSICIAN ADMINISTRATIVE SERVICE		03/28/2024	Redemption @ 100.00		477	477	475	431	45	0	0	45	0	476	0	2	2	11	03/12/2028	4.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
60662W-AS-1	MITCHELL INTERNATIONAL, INC. - INITIAL T		03/28/2024	Redemption @ 100.00		1,500	1,500	1,481	1,485	0	2	0	2	0	1,487	0	13	13	91	10/15/2028	4.C FE
60672H-AC-7	MITNICK CORPORATE PURCHASER, INC. - TERM		01/01/2024	Redemption @ 100.00		288	288	286	286	0	0	0	0	0	286	0	1	1	28	05/02/2029	4.C FE
60877J-AG-7	MOMENTIVE PERFORMANCE MATERIALS GMBH - T		03/28/2024	Redemption @ 100.00		1,188	1,188	1,140	1,145	2	2	0	4	0	1,149	0	38	38	29	03/29/2028	4.B FE
62908H-AD-7	NEP GROUP, INC. - INITIAL DOLLAR TERM LO		01/03/2024	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	749	10/20/2025	4.B FE
62908H-AM-7	NEP GROUP, INC. - PIK TERM LOAN B		01/03/2024	Redemption @ 100.00		387	387	371	379	0	0	0	0	0	379	0	8	8	0	08/19/2026	5.A FE
62908H-AP-0	NEP GROUP, INC. - INCREMENTAL (209MM) PI		03/29/2024	Redemption @ 100.00		2,500	2,500	2,475	2,488	0	1	0	1	0	2,489	0	11	11	29	08/19/2026	5.A FE
64072U-AK-8	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.		01/16/2024	Redemption @ 100.00		765	765	745	723	29	0	0	29	0	752	0	13	13	5	04/15/2027	4.B FE
64072U-AM-4	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.		01/16/2024	Redemption @ 100.00		1,115	1,115	1,094	1,075	28	0	0	28	0	1,104	0	12	12	10	01/18/2028	4.B FE
66877A-AD-0	NORTONLIFELOCK INC. - TERM LOAN B		03/28/2024	Redemption @ 100.00		99,061	99,061	97,729	98,064	0	18	0	18	0	98,082	0	979	979	734	09/12/2029	2.C FE
68218H-AC-1	OMNIA PARTNERS, LLC - FIRST LIEN DELAYED		01/24/2024	Redemption @ 100.00		23,615	23,615	23,379	23,393	0	2	0	2	0	23,395	0	220	220	319	07/25/2030	4.B FE
68218H-AE-7	OMNIA PARTNERS, LLC - INITIAL TERM LOAN		03/29/2024	Redemption @ 100.00		688	688	680	680	0	0	0	0	0	680	0	7	7	0	07/25/2030	4.B FE
68371Y-AP-8	OPEN TEXT CORPORATION - 2023 REPLACEMENT	A	03/29/2024	Redemption @ 100.00		32,585	32,585	31,513	31,677	0	10	0	10	0	31,686	0	898	898	42	01/31/2030	2.C FE
68764J-AH-4	ORYX MIDSTREAM SERVICES PERMIAN BASIN LL		03/29/2024	Redemption @ 100.00		747	747	742	743	0	0	0	0	0	743	0	4	4	4	10/05/2028	3.C FE
69315J-AG-8	PAI HOLDCO, INC. - TERM B LOAN (FIRST LI		03/28/2024	Redemption @ 100.00		427	427	426	398	29	0	0	29	0	427	0	1	1	11	10/28/2027	4.C FE
69515E-AH-5	PACKAGING COORDINATORS MIDCO, INC. - TER		03/28/2024	Redemption @ 100.00		465	465	464	464	0	0	0	0	0	464	0	1	1	(6)	11/30/2027	4.C FE
70323K-AE-8	PATHWAY VET ALLIANCE LLC - 2021 REPLACEM		03/28/2024	Redemption @ 100.00		1,020	1,020	1,015	896	121	0	0	121	0	1,017	0	3	3	23	03/31/2027	4.C FE
70533D-AF-7	PEDIATRIC ASSOCIATES HOLDING COMPANY, LL		03/28/2024	Redemption @ 100.00		800	800	796	772	25	0	0	25	0	798	0	3	3	17	12/29/2028	4.B FE
70757D-AZ-2	PENN NATIONAL GAMING, INC. - TERM LOAN B		03/29/2024	Redemption @ 100.00		1,225	1,225	1,216	1,217	0	1	0	1	0	1,218	0	7	7	65	05/03/2029	3.C FE
71360H-AB-3	PERATON CORP. - TERM B LOAN (FIRST LIEN)		03/28/2024	Redemption @ 100.00		756	756	747	750	0	0	0	0	0	750	0	6	6	29	02/01/2028	4.A FE
71677H-AL-9	PETSMART LLC - INITIAL TERM LOAN		01/26/2024	Redemption @ 100.00		1,134	1,134	1,071	1,089	0	1	0	1	0	1,089	0	44	44	0	02/11/2028	4.A FE
71880J-AD-6	PHINIA INC. - TERM LOAN B		03/29/2024	Redemption @ 100.00		750	750	720	723	0	1	0	1	0	724	0	26	26	12	07/03/2028	3.A FE
72431H-AD-2	CORNERSTONE BUILDING BRANDS, INC. - TRAN		03/28/2024	Redemption @ 100.00		2,267	2,267	2,230	2,238	0	4	0	4	0	2,242	0	25	25	120	04/12/2028	4.B FE
73044E-AB-0	PODS, LLC - INITIAL TERM LOAN		03/29/2024	Redemption @ 100.00		1,350	1,350	1,337	1,329	11	1	0	12	0	1,341	0	9	9	74	03/31/2028	4.B FE
73108R-AB-4	POLARIS NEWCO, LLC - DOLLAR TERM LOAN (F		03/28/2024	Redemption @ 100.00		526	526	525	519	7	0	0	7	0	525	0	1	1	5	06/02/2028	4.C FE
74773K-AB-1	QUALTRICS ACQUIRECO, LLC - TERM LOAN B		03/28/2024	Redemption @ 100.00		950	950	939	940	0	0	0	0	0	941	0	9	9	21	06/28/2030	4.A FE
74839X-AF-6	QUIKRETE HOLDINGS, INC. - INITIAL LOAN (		03/28/2024	Redemption @ 100.00		1,081	1,081	1,072	1,076	0	0	0	0	0	1,076	0	5	5	22	02/01/2027	3.B FE
74919E-AP-9	R1 RCM INC. - INITIAL TERM B LOAN		01/01/2024	Adjustment		0	0	0	0	0	(9)	0	(9)	0	0	0	0	0	0	06/21/2029	4.A FE
74919E-AQ-7	R1 RCM INC. - INCREMENTAL TERM LOAN		01/01/2024	Adjustment		0	0	0	6	0	(6)	0	(6)	0	0	0	0	0	0	06/21/2029	4.A FE
75605V-AD-4	REALPAGE, INC. - INITIAL TERM LOAN (FIRS		01/31/2024	Various		573,211	586,500	582,834	581,151	2,854	67	0	2,920	0	584,072	0	(10,860)	(10,860)	11,146	04/24/2028	4.B FE
77669L-AE-3	INDICOR, LLC - TRANCHE B DOLLAR TERM LOA		03/29/2024	Redemption @ 100.00		572	572	552	555	0	0	0	0	0	555	0	17	17	9	11/22/2029	5.B GI
78350U-AE-5	RYAN SPECIALTY GROUP ,LLC - INITIAL TERM		03/28/2024	Redemption @ 100.00		775	775	775	0	0	0	0	0	0	775	0	0	0	11	09/01/2027	4.A FE
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS, INC. - TERM		03/28/2024	Redemption @ 100.00		1,204	1,204	1,196	1,201	0	1	0	1	0	1,202	0	2	2	22	04/16/2025	3.A FE
78466Y-AN-8	SRS DISTRIBUTION INC. - 2021 REFINANCING		01/31/2024	Redemption @ 100.00		752	752	738	742	0	0	0	0	0	742	0	9	9	6	06/02/2028	4.C FE
78466Y-AQ-1	SRS DISTRIBUTION INC. - TERM LOAN		01/31/2024	Redemption @ 100.00		300	300	298	299	0	0	0	0	0	299	0	1	1	2	06/02/2028	4.C FE
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SERVICES, INC		01/01/2024	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	34	02/24/2028	4.B FE
855031-AQ-3	STAPLES, INC. - 2019 REFINANCING NEW TER		02/01/2024	Redemption @ 100.00		385	385	374	363	16	0	0	16	0	379	0	5	5	7	04/16/2026	4.C FE
87159J-AH-7	SYNAPTICS INCORPORATED - TERM LOAN		03/29/2024	Redemption @ 100.00		250	250	249	248	1	0	0	1	0	250	0	0	0	5	12/02/2028	3.A FE
87876G-AF-9	TECTA AMERICA CORP. - TERM LOAN (FIRST L		03/29/2024	Redemption @ 100.00		705	705	674	682	0	1	0	1	0	683	0	22	22	17	04/10/2028	4.B FE
88023H-AG-5	TEMPO ACQUISITION, LLC - ADDITIONAL FIFT		03/28/2024	Redemption @ 100.00		1,108	1,108	1,107	1,107	0	0	0	0	0	1,107	0	1	1	22	08/31/2028	3.C FE
89705D-AK-8	TRONOX FINANCE LLC - FIRST LIEN TERM LOA		03/29/2024	Redemption @ 100.00		1,075	1,075	1,064	1,067	0	0	0	0	0	1,067	0	8	8	45	04/04/2029	3.B FE
90266U-AJ-2	UFC HOLDINGS, LLC - TERM B-3 LOAN (FIRST		03/28/2024	Redemption @ 100.00		2,721	2,721	2,695	2,705	0	4	0	4	0	2,708	0	13	13	140	04/29/2026	3.C FE
90276D-AC-3	UGI ENERGY SERVICES, LLC - TERM LOAN B		03/28/2024	Redemption @ 100.00		322	322	322	322	0	0	0	0	0	322	0	0	0	12	02/22/2030	3.C FE
90347B-AK-4	AXALTA COATING SYSTEM U.S. HOLDINGS, INC		03/18/2024	Redemption @ 100.00		376,488	379,477	375,682	376,243	0	113	0	113	0	376,356	0	133	133	6,526	12/20/2029	3.A FE
90351J-AH-7	UBER TECHNOLOGIES, INC. - TERM LOAN B		01/01/2024	Redemption @ 100.00		475	475	475	475	0	0	0	0	0	475	0	0	0	30	03/03/2030	3.B FE
90351J-AH-7	UBER TECHNOLOGIES, INC. - TERM LOAN B		03/29/2024	Redemption @ 100.00		475	475	475	475	0	0	0	0	0	475	0	0	0	10	03/03/2030	2.C FE
90351N-AJ-4	USI, INC. (FKA COMPASS INVESTORS INC.) -		01/01/2024	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(4,295)	11/22/2029	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
90351N-AL-9	USI, INC. (FKA COMPASS INVESTORS INC.) -		03/29/2024	Redemption @ 100.00		1,463	1,463	1,459	1,459	0	0	0	0	0	1,459	0	3	3	4	09/27/2030	4.B FE
90351N-AM-7	USI, INC. - TERM LOAN		03/29/2024	Redemption @ 100.00		2,954	2,954	2,912	2,930	0	1	0	1	0	2,931	0	24	24	6	11/22/2029	4.B FE
90385K-AK-7	UKG INC. - TERM LOAN (1ST LIEN)		02/21/2024	Redemption @ 100.00		55,832	55,832	55,792	55,811	0	1	0	1	0	55,812	0	20	20	1,722	02/10/2031	4.C FE
91809E-AE-1	UTZ QUALITY FOODS, LLC - 2021 NEW TERM L		02/12/2024	Redemption @ 100.00		53,868	53,868	51,586	52,234	0	46	0	46	0	52,281	0	1,588	1,588	1,269	01/20/2028	4.B FE
94254P-AC-4	WATLOW ELECTRIC MANUFACTURING COMPANY -		02/23/2024	Redemption @ 100.00		4,909	4,909	4,864	4,879	0	1	0	1	0	4,880	0	29	29	80	03/02/2028	4.B FE
96208U-AU-5	WEX INC. - TERM B-1 LOAN		03/29/2024	Redemption @ 100.00		754	754	745	748	0	0	0	0	0	748	0	6	6	10	03/31/2028	3.C FE
96350T-AC-4	WHITE CAP BUYER, LLC - INITIAL CLOSING D		01/31/2024	Redemption @ 100.00		1,500	1,500	1,500	1,500	0	0	0	0	0	1,500	0	0	0	13	10/19/2027	4.B FE
96620E-AD-9	WHITEWATER WHISTLER HOLDINGS, LLC - TERM		01/16/2024	Redemption @ 100.00		2,111	2,111	2,101	2,102	0	0	0	0	0	2,102	0	9	9	44	02/15/2030	3.B FE
96925H-AF-9	WILLIAM MORRIS ENDEAVOR ENTERTAINMENT, L		03/28/2024	Redemption @ 100.00		1,217	1,217	1,203	1,211	0	1	0	1	0	1,212	0	5	5	28	05/18/2025	4.C FE
97360B-AD-7	WINDSOR HOLDINGS III, LLC - 2024 DOLLAR		03/28/2024	Redemption @ 100.00		1,160	1,160	1,136	1,139	0	0	0	0	0	1,139	0	21	21	0	08/01/2030	4.A FE
98932T-AD-5	ZELIS COST MANAGEMENT BUYER, INC. - TERM		01/17/2024	Redemption @ 100.00		294,684	294,684	291,000	292,326	0	38	0	38	0	292,363	0	2,320	2,320	1,395	09/30/2026	4.A FE
98975V-AM-8	FLUIDRA, S.A. - TERM LOAN B		03/28/2024	Redemption @ 100.00		425	425	424	424	0	0	0	0	0	424	0	1	1	8	01/29/2029	3.B FE
C0787F-AG-7	BAUSCH + LOMB CORPORATION - INCREMENTAL		03/28/2024	Redemption @ 100.00		900	900	891	892	0	0	0	0	0	892	0	8	8	21	09/29/2028	4.C FE
C6901L-AJ-6	1011778 B.C. UNLIMITED LIABILITY COMPANY		03/28/2024	Redemption @ 100.00		1,087	1,087	1,061	1,071	0	1	0	1	0	1,072	0	15	15	21	09/20/2030	3.B FE
C6907U-AB-7	ONTARIO GAMING GTA LIMITED PARTNERSHIP -		03/28/2024	Redemption @ 100.00		750	750	743	743	0	0	0	0	0	743	0	7	7	13	08/01/2030	4.B FE
C8614Y-AD-5	XPLORNET COMMUNICATIONS INC. - REFINANCI	A	03/28/2024	Redemption @ 100.00		1,880	1,880	1,494	1,493	0	20	0	20	0	1,514	0	366	366	110	10/02/2028	5.C FE
C9413P-BD-4	BAUSCH HEALTH COMPANIES INC. - TERM LOAN	A	03/29/2024	Redemption @ 100.00		2,533	2,533	1,875	1,875	0	0	0	0	0	1,875	0	657	657	68	02/01/2027	5.A FE
F6628D-AN-4	NUMERICABLE U.S. LLC - USD TLB-[14] LOAN	C	01/16/2024	Redemption @ 100.00		744	744	711	666	56	0	0	56	0	722	0	22	22	21	08/15/2028	5.B GI
F6628D-AN-4	NUMERICABLE U.S. LLC - USD TLB-[14] LOAN	C	03/26/2024	JP MORGAN CHASE BANK N.A.		237,796	295,399	282,106	264,506	22,113	494	0	22,607	0	287,114	0	(49,317)	(49,317)	8,224	08/15/2028	5.B GI
G5080A-AH-5	JAZZ FINANCING LUX S.A.R.L. - TERM LOAN		03/28/2024	Redemption @ 100.00		854	854	854	0	0	0	0	0	0	854	0	0	0	4	05/05/2028	3.C FE
L1802P-AC-3	COBHAM ULTRA US CO-BORROWER LLC - TERM L		03/28/2024	Redemption @ 100.00		827	827	809	814	0	1	0	1	0	814	0	13	13	40	08/03/2029	4.C FE
L2210T-AH-8	CURIUM BIDCO S.A R.L. - 2023 ADDITIONAL		03/28/2024	Redemption @ 100.00		1,469	1,469	1,451	1,456	0	1	0	1	0	1,456	0	13	13	36	07/31/2029	4.C FE
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII S.A R.L. - FACIL	D	03/25/2024	Redemption @ 100.00		440,932	440,932	437,625	438,943	0	166	0	166	0	439,109	0	1,823	1,823	9,535	10/01/2026	4.B FE
L9635L-AB-0	MARLINK AS - (USD) TL	C	03/28/2024	Redemption @ 100.00		350	350	331	337	0	1	0	1	0	338	0	12	12	10	06/28/2029	4.B FE
L9901E-AE-7	ZACAPA S.A R.L. - FIRST LIEN TERM LOAN	D	01/01/2024	Redemption @ 100.00		1,500	1,500	1,492	1,493	0	1	0	1	0	1,494	0	6	6	147	03/22/2029	4.B FE
N6949K-AB-7	PEARLS (NETHERLANDS) BIDCO B.V. - TERM L	D	03/28/2024	Redemption @ 100.00		738	738	736	728	8	0	0	8	0	736	0	1	1	17	02/26/2029	4.A FE
N8137F-AB-6	HUNTER DOUGLAS NV - TERM LOAN	C	01/01/2024	Redemption @ 100.00		988	988	983	983	0	1	0	1	0	984	0	4	4	65	02/26/2029	4.B FE
N8232N-AE-7	NOURYON FINANCE B.V. - TERM LOAN B	D	03/28/2024	Redemption @ 100.00		363	363	359	359	0	0	0	0	0	360	0	3	3	9	04/03/2028	4.A FE
N8232N-AG-2	NOURYON FINANCE B.V. - EXTENDED DOLLAR T	C	03/28/2024	Redemption @ 100.00		1,475	1,475	1,460	1,461	0	1	0	1	0	1,462	0	14	14	24	04/03/2028	4.A FE
P2121Y-AU-2	CARNIVAL CORPORATION - TERM LOAN B		03/28/2024	Redemption @ 100.00		588	588	585	585	0	0	0	0	0	585	0	2	2	13	08/09/2027	3.A FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						3,606,714	3,681,359	3,624,641	3,609,690	25,684	1,453	0	27,137	0	3,640,084	0	(33,370)	(33,370)	74,610	XXX	XXX
2509999997. Total - Bonds - Part 4						157,434,639	159,277,538	159,887,173	157,148,046	347,775	(2,776)	0	345,000	0	158,100,920	0	(806,533)	(806,533)	2,708,604	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						157,434,639	159,277,538	159,887,173	157,148,046	347,775	(2,776)	0	345,000	0	158,100,920	0	(806,533)	(806,533)	2,708,604	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						157,434,639	XXX	159,887,173	157,148,046	347,775	(2,776)	0	345,000	0	158,100,920	0	(806,533)	(806,533)	2,708,604	XXX	XXX

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
PNC Bank	Pittsburgh, PA		0.000	0	0	(127,035,338)	(139,009,868)	(114,081,474)	XXX
BB&T Bank	Winston Salem, NC		0.000	0	0	1,216,761	1,602,626	7,228,718	XXX
Bank of America	Charlotte, NC		0.000	0	0	(6,560,446)	(12,235,382)	(9,664,670)	XXX
Wells Fargo Bank N.A.	San Francisco, CA		0.000	0	0	4,560,203	13,668,812	10,996,503	XXX
Bank of NY Mellon	New York, NY		0.000	0	0	18,495,456	235,926	826,345	XXX
Federal Home Loan Bank	Boston, MA		0.000	0	0	1,006,112	1,009,841	1,122,537	XXX
Chase Manhatten Bank	New York, NY		0.000	0	0	500,000	500,000	500,000	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(107,817,252)	(134,228,045)	(103,072,041)	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(107,817,252)	(134,228,045)	(103,072,041)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	0	0	(107,817,252)	(134,228,045)	(103,072,041)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
09248U-70-0	BLKRK LQ:FEDFUND INSTL		03/28/2024	5.200		19,761,490	0	20,470
261908-10-7	DREYFUS TRS OBS CM INST		03/28/2024	5.200		13,698,774	66,856	20,947
261908-10-7	DREYFUS TRS OBS CM INST		03/25/2024	5.200		2,123,515	7,891	1,403
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						35,583,779	74,747	42,819
857492-70-6	SS INST INV:US GV MM PRM		03/31/2024	5.260		59,671,536	0	440,270
8309999999. Subtotal - All Other Money Market Mutual Funds						59,671,536	0	440,270
8609999999 - Total Cash Equivalents						95,255,316	74,747	483,090

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended MARCH 31, 2024

NAIC Group Code 0088 NAIC Company Code 22292

Company Name HANOVER INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premium	2 Direct Earned Premium	3 Direct Losses Incurred
$ 7,680,497	$ 7,122,693	$ 828,106

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [X] No [ ]

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

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

2.31 Amount quantified: $ 14,209

2.32 Amount estimated using reasonable assumptions: $ 0

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