

QUARTERLY STATEMENT

AS OF MARCH 31, 2024
OF THE CONDITION AND AFFAIRS OF THE

PROVIDENCE MUTUAL FIRE INSURANCE COMPANY

NAIC Group Code 00382 (Current Period)	,00382 (Prior Period)	NAIC Company Code	15040	_ Employer's ID Nu	mber	05-0204000
Organized under the Laws of	Rhode Island	l S	ate of Domicile or Po	ort of Entry	Rho	de Island
Country of Domicile	Tallouc Island	_	nited States	ortor Entry	11100	ic island
Country of Dornicle		UI	illed States			
Incorporated/Organized	10/27/1800	Co	mmenced Business		10/27/180	0
Statutory Home Office	340 East Ave		,	Warwick, RI, US		
Main Administrative Office	(Street and Num	ber)	Warwick, RI, US 0	(City or Town, State, Co		o Code) 101-827-1800
iviain Administrative Office	(Street and Number)		(City or Town, State, Coun	try and Zip Code)		de) (Telephone Number)
	P.O. Box 6066		Pr	ovidence, RI, US 02	2940-6066	6
(Street Primary Location of Books and Records	and Number or P.O. Box)	Λνορμο		or Town, State, Country		
Primary Location of Books and Records	340 East A			JS 02886-1802 Country and Zip Code)		1-827-1800-125 ode) (Telephone Number)
Internet Web Site Address		www.pi	ovidencemutual.com	1	· ,	
Statutory Statement Contact	Christin	a Mullaney		401-827-18		
cmullaney@providence		lame)		(Area Code) (Telephone 401-822-1872	Number) (Ex	tension)
(E-Mail Addres				(Fax Number)		
		OFFICER				
Manag	T141 -	OFFICERS				T:41 -
Name	Title		Name	.com		Title
Michele Leigh Streton ,, Earl Francis Cottam Jr	President Treasurer		Thomas Clayton Bev	veriy,	Se	cretary
,,		OTHER OFFICE	EDO			
Incomb. John Marcolo		OTHER OFFIC			\ <i>(</i> !	D ! d 4
,,,,,,,,,	Vice Presider Vice Presider		William Leo Donov ashmira Rajendra Pr			President President
Franco Marco DiDuca .	Vice Presider		asilillia Najeliula Fi	<u>auriari</u> ,	VICE I	-Tesiderit
,,	VIOC I ICOIGCI					
	DIRE	CTORS OR TH	RUSTEES			
Alan Henry Litwin	David Martin Gil		B. Michael Rauh	Jr.	Edwin Jo	seph Santos
John Bond Trevor IV	Collin Earle Ba		Maria Patrice Ducha	rme		tt Lombardo
Kimberly Marie Barker	Michele Leigh St	reton				
State ofRhode Island						
County ofKent	SS					
The officers of this reporting entity being duly sabove, all of the herein described assets were that this statement, together with related exhiliabilities and of the condition and affairs of the and have been completed in accordance with law may differ; or, (2) that state rules or reginformation, knowledge and belief, respectively the NAIC, when required, that is an exact copy various regulators in lieu of or in addition to the	the absolute property of bits, schedules and explicts, schedules and explicts as the NAIC Annual Statem gulations require different Furthermore, the scope y (except for formatting denclosed statement.	the said reporting entity anations therein contain of the reporting periods ent Instructions and Acc ces in reporting not rel of this attestation by the	, free and clear from an ed, annexed or referre tated above, and of its counting Practices and ated to accounting pradescribed officers also nic filing) of the enclose	ny liens or claims ther ad to, is a full and tru- income and deduction Procedures manual e actices and procedure o includes the related of	reon, excepte statements therefron except to the es, according corresponding tronic filing	t as herein stated, and t of all the assets and n for the period ended, e extent that: (1) state ng to the best of their ng electronic filing with g may be requested by
Michele Leigh Streton		Thomas Clayton Be	verly	Earl Fr	rancis Cot	am Jr.
President		Secretary			Treasurer	
			a. Is this	an original filing?		Yes [X] No []
Subscribed and sworn to before me this			b. If no:			
14day ofMay	<u>, 2024</u>		1. Sta 2. Dat	te the amendment nur	nber	
				e illed nber of pages attached	d	
			J. 14dii			
Stephanie William	ish					

Stephanie Williamson, Notary

January 16, 2025

ASSETS

			Current Statement Date	;	4
		1	2	3	
				Net Admitted Assets	December 31 Prior Year Net
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Admitted Assets
1.	Bonds	97.658.846		97,658,846	
2.	Stocks:	, ,		, ,	, , , , , , , , , , , , , , , , , , , ,
	2.1 Preferred stocks			0	0
	2.2 Common stocks	i	i	51,413,663	
3.	Mortgage loans on real estate:	, ,,,,,		, ,,,,,	, , , , , ,
0.	3.1 First liens			0	0
	3.2 Other than first liens			0	0
4	Real estate:				
	4.1 Properties occupied by the company (less				
	\$ encumbrances)	2 /12 858		2,412,858	2 /130 005
	4.2 Properties held for the production of income	2,412,000		2,412,000	Σ, 400, 000
	·			0	0
	(less \$encumbrances)			U	0
	4.3 Properties held for sale (less				
	\$encumbrances)			0	0
	Cash (\$489,848),				
	cash equivalents (\$932,350)			, ,,,,	0 400 440
	and short-term investments (\$	1			
	Contract loans (including \$ premium notes)			0	0
	Derivatives			0	0
	Other invested assets				
	Receivables for securities	i	i	i .	807
	Securities lending reinvested collateral assets				0
	Aggregate write-ins for invested assets				0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	152,950,597	0	152,950,597	156 , 407 , 462
13.	Title plants less \$charged off (for Title insurers				
	only)		1	0	
14.	Investment income due and accrued	610,770		610,770	735,829
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of				
	collection	873,010	54,202	818,808	805,867
	15.2 Deferred premiums, agents' balances and installments booked but				
	deferred and not yet due (including \$earned				
	but unbilled premiums)	16,193,600		16,193,600	15,675,558
	15.3 Accrued retrospective premiums (\$) and				
	contracts subject to redetermination (\$)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	491,999		491,999	1,258,439
	16.2 Funds held by or deposited with reinsured companies	ı	ı		0
	16.3 Other amounts receivable under reinsurance contracts				0
17.	Amounts receivable relating to uninsured plans				0
	Current federal and foreign income tax recoverable and interest thereon			148,829	148,829
	Net deferred tax asset	l		0	0
i	Guaranty funds receivable or on deposit	i		0	0
20.	Electronic data processing equipment and software				
	Furniture and equipment, including health care delivery assets				
	(\$)	178 829	178 829	n	0
22	Net adjustment in assets and liabilities due to foreign exchange rates	1	1		 Ω
l .	Receivables from parent, subsidiaries and affiliates	1	1		<u>ن</u> ۱
	Health care (\$) and other amounts receivable				0
	Aggregate write-ins for other-than-invested assets				
	Total assets excluding Separate Accounts, Segregated Accounts and		107 , 103	, , , , , , , , , , , , , , , , ,	
۷٠.	Protected Cell Accounts (Lines 12 to 25)	179,437,336	355,863	179,081,473	181,960,501
27		170,407,000	333,003	173,001,473	101,300,301
۷1.	From Separate Accounts, Segregated Accounts and Protected				0
	Cell Accounts		055 000	170 004 470	U
28.	Total (Lines 26 and 27)	179,437,336	355,863	179,081,473	181,960,501
	DETAILS OF WRITE-INS				
1101.		i	i	i . i	0
l				 0	0
				0	0
	Summary of remaining write-ins for Line 11 from overflow page		0	0	0
	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0
2501.	Other Assets	1,348,073	i	1,348,073	
2502.	Pools and Associations	6,538,036	107 , 185	6 , 430 , 851	6,419,649
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page		0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	7,886,109	107, 185	7,778,924	6,830,284

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1. Lo	osses (current accident year \$		
	Reinsurance payable on paid losses and loss adjustment expenses		0
	oss adjustment expenses		
	Commissions payable, contingent commissions and other similar charges		2,830,246
	Other expenses (excluding taxes, licenses and fees)		1,871,761
	axes, licenses and fees (excluding federal and foreign income taxes)		
	current federal and foreign income taxes (including \$		
	let deferred tax liability		0
8. B	orrowed money \$ and interest thereon \$		0
	Inearned premiums (after deducting unearned premiums for ceded reinsurance of \$ and		
in	ocluding warranty reserves of \$ and accrued accident and health experience rating refunds		
in	ocluding \$ for medical loss ratio rebate per the Public Health Service Act)	44 , 143 , 829	43 , 758 , 686
10. A	dvance premium	1,091,040	1,030,362
11. D	Dividends declared and unpaid:		
1	1.1 Stockholders		0
1	1.2 Policyholders		0
12. C	Ceded reinsurance premiums payable (net of ceding commissions)	0	672,415
13. F	unds held by company under reinsurance treaties	11,990	11,990
14. A	mounts withheld or retained by company for account of others	75,741	72,701
15. R	Remittances and items not allocated	8,968	2,146
16. P	rovision for reinsurance (including \$ certified)		0
17. N	let adjustments in assets and liabilities due to foreign exchange rates		0
18. D	Prafts outstanding		0
19. P	Payable to parent, subsidiaries and affiliates		0
20. D	Derivatives	0	0
21. P	Payable for securities		0
22. P	Payable for securities lending		0
23. Li	iability for amounts held under uninsured plans		0
24. C	apital notes \$and interest thereon \$		0
25. A	ggregate write-ins for liabilities	0	0
26. T	otal liabilities excluding protected cell liabilities (Lines 1 through 25)	93 , 505 , 280	96,606,052
27. P	Protected cell liabilities		0
28. T	otal liabilities (Lines 26 and 27)	93 , 505 , 280	96,606,052
29. A	ggregate write-ins for special surplus funds	0	0
30. C	Common capital stock		0
31. P	Preferred capital stock		0
32. A	ggregate write-ins for other than special surplus funds	0	0
33. S	Surplus notes		0
34. G	Gross paid in and contributed surplus		0
35. U	Inassigned funds (surplus)	85 , 576 , 193	85,354,449
36. L	ess treasury stock, at cost:		
36	6.1 shares common (value included in Line 30 \$		0
36	6.2 shares preferred (value included in Line 31 \$		0
37. s	Surplus as regards policyholders (Lines 29 to 35, less 36)	85,576,193	85,354,449
38. T	otals (Page 2, Line 28, Col. 3)	179,081,473	181,960,501
D	ETAILS OF WRITE-INS		
2501			0
			0
			0
2598. S	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. T	otals (Lines 2501 through 2503 plus 2598) (Line 25 above)	0	0
			0
2902			0
2903			0
	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. T	otals (Lines 2901 through 2903 plus 2998) (Line 29 above)	0	0
3201			0
3202			0
3203			0
3298. S	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. T	otals (Lines 3201 through 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

		1	2	3
		Current Year	Prior Year	Prior Year Ended
		to Date	to Date	December 31
	UNDERWRITING INCOME			
	Premiums earned:			
	1.1 Direct (written \$22,289,586)	22 , 182 , 970		83,103,200
	1.2 Assumed (written \$			398,361
	1.3 Ceded (written \$			15,510,264
	1.4 Net (written \$18,583,552)	18, 198, 411	, 807 du	67,991,297
2	DEDUCTIONS: Losses incurred (current accident year \$):			
2.	2.1 Direct	14 794 176	14 094 342	50 016 311
	2.2 Assumed			194,674
	2.3 Ceded	2,426,036		3,472,553
	2.4 Net		13,710,947	46,738,432
	Loss adjustment expenses incurred	2,125,211	2,872,815	10 , 118 , 122
4.	Other underwriting expenses incurred.	7,874,042		31,786,223
5.	Aggregate write-ins for underwriting deductions	0		0
6.	Total underwriting deductions (Lines 2 through 5)	22,411,021		88 , 642 , 777
7.	Net income of protected cells	/4 040 040	(7,000,040)	(00.054.400)
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(4,212,610)	(7,908,810)	(20,651,480)
	INVESTMENT INCOME			
۵	Net investment income earned	6/0 160	656.511	3,265,897
10	Net mestinent income earned Net realized capital gains (losses) less capital gains tax of \$	2,916,464	754,582	2,345,948
11	Net investment gain (loss) (Lines 9 + 10)	3 565 633		
'''		, , , , , , , , , , , , , , , , ,		,0,011,040
	OTHER INCOME			
	Net gain or (loss) from agents' or premium balances charged off			
İ	(amount recovered \$ amount charged off \$)	(10,820)	(23,863)	(192,190)
13.	Finance and service charges not included in premiums	49 , 183	52,017	
	Aggregate write-ins for miscellaneous income		(42,527)	(385,921)
	Total other income (Lines 12 through 14)	(98,473)	(14,373)	(371,022)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal	(745 450)	/C E40 000\	/4E /40 0F7\
17	and foreign income taxes (Lines 8 + 11 + 15)		(6,512,090)	(/657, UT+, CT)
1	Dividends to policyholders		•	U
10.	and foreign income taxes (Line 16 minus Line 17)	(745 . 450)	(6.512.090)	(15 . 410 . 657)
19.	Federal and foreign income taxes incurred	(, 10, 100)	0,012,000	0
	Net income (Line 18 minus Line 19)(to Line 22)	(745,450)	(6,512,090)	(15,410,657)
	· · · · · · · · · · · · · · · · · · ·	,,,	(-,,,)	(- , , /
	CAPITAL AND SURPLUS ACCOUNT			
	Surplus as regards policyholders, December 31 prior year		93 , 339 , 979	
22.	Net income (from Line 20)	(745,450)	(6,512,090)	(15,410,657)
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains or (losses) less capital gains tax of		=. =	
	\$200,015			
25.	Change in net unrealized foreign exchange capital gain (loss)		0	1 542 100
	Change in net deferred income tax	200,015	520,615	
1	Change in provision for reinsurance			76,653 0
1	Change in provision for reinsurance		0	0
	Surplus (contributed to) withdrawn from protected cells			0
1	Cumulative effect of changes in accounting principles		0	0
i	Capital changes:			
	32.1 Paid in		0	0
	32.2 Transferred from surplus (Stock Dividend)			0
	32.3 Transferred to surplus		0	0
33.	Surplus adjustments:			
	33.1 Paid in		0	0
	33.2 Transferred to capital (Stock Dividend)		0	0
24	33.3 Transferred from capital			0
i	Net remittances from or (to) Home Office		0	0
	Dividends to stockholders		0	 n
	Aggregate write-ins for gains and losses in surplus		n	ا n
1	Change in surplus as regards policyholders (Lines 22 through 37)	221,744	(4,013,417)	(7,985,533)
1	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	85,576,193	89,326,562	85,354,449
	DETAILS OF WRITE-INS	35,570,100	55,525,552	55,561,170
0501.	DETAILS OF WRITE-ING		n l	0
i			0	0
			0	0
	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.	Policyholder Service Fees			(385,921)
l	Loss on Disposal of Assets		0	0
1				
1	Summary of remaining write-ins for Line 14 from overflow page		0	0
	TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	(136,836)	(42,527)	(385,921)
1			0	0
l				
	Summary of remaining write ine for Line 27 from everflow page			^
	Summary of remaining write-ins for Line 37 from overflow page	ا ر	0	0
J/99.	TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)	U	0	0

CASH FLOW

		1	2	3
		Current Year To Date	Prior Year To Date	Prior Year Ended December 31
	Cash from Operations	10 Date	10 Date	December 31
1.	Premiums collected net of reinsurance	17 ,440 ,834	15,824,764	70,099,06
			803,297	3,458,35
	Miscellaneous income	(98,473)	(14,373)	(371,02
	Total (Lines 1 to 3)	18.139.916	16.613.688	73,186,39
	Benefit and loss related payments	11.996.624	9,572,545	45,424,85
	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.		0	
	Commissions, expenses paid and aggregate write-ins for deductions		11,720,419	39,911,25
	Dividends paid to policyholders		0	
	Federal and foreign income taxes paid (recovered) net of \$		***************************************	
٠.	gains (losses)	0	(436,067)	(436.06
10	Total (Lines 5 through 9)	24,528,621	20,856,897	84,900,04
	Net cash from operations (Line 4 minus Line 10)	(6,388,705)	(4,243,209)	(11,713,64
	Cash from Investments	(0,300,703)	(4,240,200)	(11,710,04
12	Proceeds from investments sold, matured or repaid:			
12.	12.1 Bonds	4 064 161	2.579.942	17 , 303 , 15
			7 , 349 , 158	23,869,86
	12.3 Mortgage loans			23,009,00
	12.4 Real estate		0	
	12.5 Other invested assets		0 N	
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		0	
		0	0	
	12.7 Miscellaneous proceeds	•		// 172 O1
40	12.8 Total investment proceeds (Lines 12.1 to 12.7)	13,505,735	9,929,100	41 , 173 , 01
13.	Cost of investments acquired (long-term only):	0 407 777	0	0 470 54
	13.1 Bonds			9,173,54
	13.2 Stocks		5,190,351	18 , 857 , 67
	13.3 Mortgage loans		0	
	13.4 Real estate		0	
	13.5 Other invested assets		0	
	13.6 Miscellaneous applications	42,226	0	80
	13.7 Total investments acquired (Lines 13.1 to 13.6)		5,190,351	28,032,02
	Net increase/(decrease) in contract loans and premium notes		0	
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	5,618,528	4,738,749	13,140,98
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes		0	
	16.2 Capital and paid in surplus, less treasury stock		0	
	16.3 Borrowed funds	0	0	
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		0	
	16.5 Dividends to stockholders		0	
	16.6 Other cash provided (applied)	(913,745)	(599,778)	72,81
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(913,745)	(599,778)	72,81
	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)	(1,683,922)	(104,238)	1 , 500 , 15
	Cash, cash equivalents and short-term investments:			
		3,106,119	1,605,967	1,605,96
	19.2 End of period (Line 18 plus Line 19.1)	1,422,197	1,501,729	3,106,11

NOTES TO THE FIANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A) Accounting Practices

The accompanying financial statements of the Company are presented on the basis of accounting practices prescribed or permitted by the State of Rhode Island Department of Business Regulation Insurance Division. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual (NAIC SAP) has been adopted as prescribed or permitted practices by the State of Rhode Island Department of Business Regulation Insurance Division.

The Company, with the explicit permission of the State of Rhode Island Department of Business Regulation Insurance Division, records its' investment in an unaudited wholly owned subsidiary as an admitted asset. If the investment was non-admitted, common stocks and statutory surplus would be decreased by \$1,173,694 as of March 31, 2024, and December 31, 2023, respectively.

Net Income	<u>2024</u>	<u>2023</u>
Company state basis (Page 4, Line 20, Columns 1 & 2)	(752,447)	(15,410,657)
State prescribed practices	0	0
State permitted practices	0	0
NAIC SAP	_(752,447)	(<u>15,410,657</u>)
Surplus		
Company state basis (Page 3, Line 37, Columns 1 & 2)	85,576,193	85,354,449
State prescribed practices	0	0
State permitted practices (SSAP 97)	(1,173,694)	(1,173,694)
NAIC SAP	84,402,499	84,180,755

B) Use of Estimates in 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 Policies

Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed by semi-monthly pro-rata methods for direct and ceded business.

Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

In addition the Company uses the following accounting policies:

- 1. Short-term investments are stated at amortized cost.
- 2. Bonds not backed by other loans are stated at either amortized cost using the interest method or the lower of amortized cost or fair market value.
- 3. Unaffiliated common stocks are stated at fair market value.
- 4. Unaffiliated preferred stocks are stated at fair market value.
- 5. The Company does not hold mortgage loans.
- 6. Loan-backed securities, including Mortgage-Backed Securities and Asset-Backed Securities, are stated at either amortized cost or the lower of amortized cost or fair value, using the interest method. Prepayment assumptions are reviewed on a periodic basis. If changes in prepayments are deemed necessary, securities are revalued based upon the new prepayment assumptions. The retrospective adjustment method is used to revalue all securities except for interest only securities, securities where the yield had become negative or securities where an other than temporary impairment was recognized as adopted under SSAP No. 43R, that are valued using the prospective method.
- 7. Common stocks of uncombined subsidiaries and affiliates in which the Company has an interest of 20% or more are carried on the equity basis.
- 8. Real estate is stated at cost less accumulated depreciation.
- 9. The Company does not hold derivative instruments.
- 10. The Company does utilize anticipated investment income as a factor in premium deficiency calculations
- 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. Such liabilities are necessary 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 period.

D) Going Concern

Management has determined there is no substantial doubt about the entity's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

There have been no accounting changes or corrections of errors during the statement periods.

NOTES TO THE FIANCIAL STATEMENTS

3. Business Combinations and Goodwill Not applicable.

4. Discontinued Operations Not applicable.

- 5. Investments
 - A) Mortgage Loans Not applicable.
 - B) Debt Restructuring Not applicable.
 - C) Reverse Mortgages Not applicable.
 - D) Loan-Backed Securities
 - 1) Prepayment assumptions for Mortgage-Backed Securities and Asset-Backed Securities were generated using a third-party prepayment model. The multi-factor model captures house price change trends, housing turnover, borrower default, and refinance incentive, among other factors.
 - 2) Other-than-temporary impairments were \$0 and \$0 at both March 31, 2024 and December 31, 2023, respectively.
 - 3) Not Applicable.
 - 4) All impaired securities (fair value is less than cost or amortized cost) for which another than temporary impairment has not been recognized in earnings.

	<u>Fair Value</u>	<u>Unrealized Losses</u>
Unrealized losses less than 12 months	2,676,661	(24,528)
Unrealized losses greater than 12 months	27,725,020	(2,850,779)
Total	30,401,681	(2,875,307)

- 5) Loan backed securities in an unrealized loss position are reviewed to determine whether other-thantemporary impairments should be recognized. The Company asserts that it has the intent and ability to hold these securities long enough to allow the cost basis of these securities to be recovered.
- E) Dollar Repurchase Agreements and/or Securities Lending Transactions Not applicable.
- F) Repurchase Agreements Transactions Accounted for as Secured Borrowing Not applicable.
- G) Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing Not applicable.
- H) Repurchase Agreements Transactions Accounted for as a Sale Not applicable.
- Reverse Repurchase Agreements Transactions Accounted for as a Sale Not applicable.
- J) Real EstateNot applicable.
- K) Low-Income Housing Tax Credits Not applicable.
- L) Restricted Assets

United States treasury securities and cash with a carrying values of \$400,295 and \$398,126 at March 31, 2024 and December 31, 2023, respectively, were on deposit with the State of Rhode Island, as required by law.

- M) Working Capital Finance Investments Not applicable.
- N) Offsetting and Netting of Assets and Liabilities Not applicable.
- O) 5GI Securities Not applicable.
- P) Short Sales Not applicable.

NOTES TO THE FIANCIAL STATEMENTS

- Q) Prepayment Penalty and Accelerated Fees Not applicable.
- 6. Joint Ventures, Partnerships and Limited Liability Companies Not applicable.

7. Investment Income

- A) Investment income due and accrued with amounts over 90 day past due is non-admitted.
- B) The Company had no investment income due and accrued excluded from surplus as of March 31, 2024, and December 31, 2023.
- C) Gross interest income at March 31, 2024 and December 31, 2023 totaled \$610,770 and \$735,829 all of which are included in admitted assets.
- D) Aggregate Deferred Interest None
- E) The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance at March 31, 2024 and December 31, 2023 totaled \$42,755 and \$39,749.

8. Derivative Instruments

Not applicable.

9. Income Taxes

. Income raxes				
A. 1. Components of the net deferred income tax asset or net deferred tax liability;				
March 31, 2024	Ordinary	<u>Capital</u>	<u>Total</u>	
(a) Gross deferred tax assets	8,378,080	0	8,378,080	
(b) Statutory Valuation Allowance Adjustments	(5,010,321)	0	(5,010,321)	
(c) Adjusted gross deferred tax assets (1a-1b)	3,367,759	0	3,367,759	
(d) Deferred tax assets nonadmitted	0	0	0	
(e) Subtotal net admitted deferred tax assets (1c-1d)	3,367,759	0	3,367,759	
(f) Deferred tax liabilities	(114,954)	(3,252,805)	(3,367,759)	
(g) Net admitted deferred tax assets / (net deferred tax liabilities)	3,252,805	(3,252,805)	0	
(1e-1f)				
December 31, 2023				
,		_		
(a) Gross deferred tax assets	8,218,887	0	8,218,887	
(b) Statutory Valuation Allowance Adjustments	(5,046,566)	0	(5,046,566)	
(c) Adjusted gross deferred tax assets (1a-1b)	3,172,321	0	3,172,321	
(d) Deferred tax assets nonadmitted	0	0	0	

(1e-1f)

~			
(a) Gross deferred tax assets	159,193	0	159,193
(b) Statutory Valuation Allowance Adjustments	36,245	0	36,245
(c) Adjusted gross deferred tax assets (1a-1b)	195,438	0	195,438
(d) Deferred tax assets nonadmitted	0	0	0
(e) Subtotal net admitted deferred tax assets (1c-1d)	195,438	0	195,438
(f) Deferred tax liabilities	4,577	(200,015)	(195,438)
(g) Net admitted deferred tax assets / (net deferred tax liabilities)	200,015	(200,015)	0
(1e-1f)			

3,172,321

(119,531)

3,052,790

0

(3,052,791)

(3,052,791)

3,172,321

(3,172,321)

2. Admission Calculation Components

(f) Deferred tax liabilities

(e) Subtotal net admitted deferred tax assets (1c-1d)

(g) Net admitted deferred tax assets / (net deferred tax liabilities)

March 31, 2024	<u>Ordinary</u>	<u>Capital</u>	<u>Total</u>
(a) Federal income taxes paid in prior years recoverable through loss			
carrybacks (11a)	0	0	0
(b) Adjusted gross DTAs expected to be realized after application of			
the threshold limitations	0	0	0
(Lesser of 11bi or 11bii)	0	0	0
1. Adjusted gross DTAs expected to be realized following the			
balance sheet date (11bi)	N/A	N/A	0
2. Adjusted gross DTAs allowed per limitation threshold (11bii)	N/A	N/A	12,803,167
Lesser of $(b)1$. or $(b)2$.	0	0	0
(c) Adjusted gross DTAs offset by gross DTLs (11c)	3,367,759	0	3,367,759
(d) Deferred Tax Assets Admitted as the result of application of			
SSAP No. 101	3,367,759	0	3,367,759

NOTES TO THE FIANCIAL STATEMENTS

	<u>Ordinary</u>	<u>Capital</u>	<u>Total</u>
December 31, 2023			
(a) Federal income taxes paid in prior years recoverable through loss carrybacks (11a)	0	0	0
(b) Adjusted gross DTAs expected to be realized after application of	v	Ů	Ů
the threshold limitations	0	0	0
(Lesser of 11bi or 11bii) 1. Adjusted gross DTAs expected to be realized following the	0	0	0
balance sheet date (11bi)	N/A	N/A	0
2. Adjusted gross DTAs allowed per limitation threshold (11bii)	N/A	N/A	12,803,167
Lesser of (b)1. or (b)2.	0	0	0
(c) Adjusted gross DTAs offset by gross DTLs (11c)(d) Deferred Tax Assets Admitted as the result of application of	3,172,321	0	3,172,321
SSAP No. 101	3,172,321	0	3,172,321
Change	Ordinary	<u>Capital</u>	<u>Total</u>
(a) Federal income taxes paid in prior years recoverable through loss	<u></u>		
carrybacks (11a)	0	0	0
(b) Adjusted gross DTAs expected to be realized after application of	0	0	0
the threshold limitations (Lesser of 11bi or 11bii)	0	0	$0 \\ 0$
1. Adjusted gross DTAs expected to be realized following	U	U	V
the balance sheet date (11bi)	N/A	N/A	0
2. Adjusted gross DTAs allowed per limitation threshold (11bii)	N/A	N/A	0
Lesser of (b)1. or (b)2.	0	0	0
(c) Adjusted gross DTAs offset by gross DTLs (11c)	195,438	0	195,438
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101	195,438	0	195,438
35A1 NO. 101	175,750	U	193,436
3. Disclosure of ratios used for threshold limitations (for 11b);			
() D () 1 14 1 11	03/31/24	12/31/23	
(a) Ratio percentage used to determine recovery period and threshold limitation amount	786%	786%	/ 0
(b) Amount of adjusted capital and surplus used to determine recovery	70070	7007	·
period threshold limitation in 2(b)2 above	85,354,449	85,354,449	9
4. Impact of Tax Planning Strategies on the Determination of:			
Manual 21 2024	Ordinary	<u>Capital</u>	Total
March 31, 2024 (a) Adjusted gross deferred tax assets	Percentage 0	Percentage 0	Percentage 0
(Percentage of total adjusted gross deferred tax assets)	N/A	N/A	0%
(b) Net admitted adjusted gross deferred tax assets	0	0	0
(Percentage of total net admitted adjusted gross deferred tax assets)	N/A	N/A	0%
(c) Does the Company's tax-planning strategies include the use of	14/11	14/11	070
reinsurance?	Yes	No <u>X</u>	
December 31, 2023			
(a) Adjusted gross deferred tax assets	0	0	0
(Percentage of total adjusted gross deferred tax assets)	N/A	N/A	0%
(b) Net admitted adjusted gross deferred tax assets (Percentage of total net admitted adjusted gross deferred tax	0	0	0
assets)	N/A	N/A	0%
Change			
(a) Adjusted gross deferred tax assets	0	0	0
(Percentage of total adjusted gross deferred tax assets)	N/A	N/A	0%
(b) Net admitted adjusted gross deferred tax assets	0	0	0
(Percentage of total net admitted adjusted gross deferred tax assets)	N/A	N/A	0%
uoo-co)	11/11	1 1/ 1/1	070

B. Unrecognized deferred tax liabilities

⁽¹⁾ There are no temporary difference for which deferred tax liabilities are not recognized.

NOTES TO THE FIANCIAL STATEMENTS

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

1	Current tax expense incurred	03/31/24	12/31/23	Change
	(a) Current year federal tax expense (benefit)- ordinary income	0	0	0
	(b) Current year foreign tax expense (benefit)- ordinary income	0		0
	(c) Subtotal	0	0	0
	(d) Current year tax expense (benefit) - net realized capital gains			0
	(losses)	0		0
	(e) Utilization of operating loss carry forwards (f) Tax on Capital Gains	$0 \\ 0$		$0 \\ 0$
	(g) Federal and foreign income taxes incurred	0		0
	(g) I ederal and foreign meome taxes meured	O	O	V
2	Deferred income tax assets and liabilities consist of the following			
	major components:	03/31/24	12/31/23	Change
	Deferred tax assets:			
	(a) Ordinary			
	(1) Discounting of unpaid losses and loss adjustment expenses	174,255	533,195	358,940
	(2) Unearned premium reserve	1,854,041	1,837,865	(16,176)
	(3) Fixed Assets	0 369,979	0 347,194	(22.785)
	(4) Compensation and benefits accruals(5) Receivables nonadmitted	11,382	11,382	(22,785)
	(6) Net operating loss carryforward	5,564,574	5,085,676	(478,898)
	(7) Tax Credit C/F	0	0	0
	(8) Anticipated Salvage and Subrogation	295,524	295,524	0
	(9) Other (including items <5% of total ordinary tax assets	108,325	108,051	(274)
	Subtotal	8,378,080	8,218,887	(159,193)
	(b) Statutory Valuation Allowance Adjustment	(5,010,321)	(5,046,566)	(36,245)
	(c) Nonadmitted ordinary deferred tax assets	0	0	0
	(d) Admitted ordinary deferred tax assets	3,367,759	3,172,321	(195,438)
	(e) Capital	0	0	0
	 Investments Unrealized capital losses 	0	$0 \\ 0$	0
	(3) Other (including items <5% of ordinary tax liabilities	0	0	0
	Subtotal	0	0	0
	(f) Statutory Valuation Allowance Adjustment	0	0	0
	(g) Nonadmitted capital deferred tax assets	0	0	0
	(h) Admitted capital deferred tax assets	0	0	0
	(i) Admitted deferred tax assets	3,367,759	3,172,321	(195,438)
3	Deferred tax liabilities:			
	(a) Ordinary	(10.251)	(5.054)	2 005
	(1) Fixed Assets	(10,351)	(7,254)	3,097
	(2) Other (including items<5% of ordinary tax liabilities)	(114,603)	(112,276)	(7,673)
	Subtotal	(114,954)	(119,530)	(4,576)
	(b) Capital			
	(1) Unrealized capital gains	(3,252,805)	(3,052,790)	200,015
	(2) Other (including items<5% of ordinary tax liabilities)	0	0	0
	Subtotal	(3,252,805)	(3,052,790)	200,015
	(c) Deferred tax liabilities	(3,367,759)	(3,172,321)	195,438
4	Net deferred tax asset (liability)	0	0	0

The valuation allowance adjustment to gross deferred tax assets as of March 31, 2024 and December 31, 2023 was \$5,010,321 and \$3,321,440, respectively. The net change in the total valuation allowance adjustment for the periods ended March 31, 2024 and December 31, 2023 was a decrease of \$36,245 and an increase of \$1,725,126, respectively. The valuation allowance adjustment for the year ended March 31, 2024 relates to entity's significant pre-tax book and taxable loss along with the entity's projected future pre-tax book losses.

The realization of the deferred tax asset is dependent upon the Company's ability to generate sufficient taxable income in future periods. Based on historical results and the prospects for future current operations, management anticipates that it is more likely than not that future taxable income will not be sufficient for the realization the remaining deferred tax assets.

On August 16, 2022, the Inflation Reduction Act of 2022 (Act) was signed into law. The Act includes a new corporate alternative minimum tax (CAMT). Based upon information available as of March 31, 2024, the Company has determined that it is a nonapplicable reporting entity with respect to CAMT, meaning that it will not be required to calculate or pay CAMT in 2023.

The change in the net deferred income taxes is comprised of the following (this analysis is exclusive of the nonadmitted DTAs as the Change in Nonadmitted Assets is reported separately from the Change in Net Deferred Income Taxes in the surplus section of the Annual Statement);

NOTES TO THE FIANCIAL STATEMENTS

	03/31/24	12/31/23	<u>Change</u>
Total deferred tax assets	8,378,080	8,218,887	159,193
Total deferred tax liabilities	(3,367,759)	(3,172,321)	(195,438)
Net deferred tax assets/liabilities	5,010,321	5,046,566	(36,245)
Statutory valuation allowance adjustment	(5,010,321)	(5,046,566)	36,245
Net deferred tax assets/liabilities after SVA	0	0	0
Tax effect of unrealized gains/(losses)	(3,252,805)	(3,052,791)	(200,014)
Statutory valuation allowance adjustment	0	0	0
Change in net deferred income tax	3,252,805	3,052,791	200,014

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

The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income before income taxes. The significant items causing this difference are as follows;

	Tax effect	Effective
March 31, 2024	<u>21%</u>	Tax Rate
Income before taxes	(156,545)	21.0%
Dividends received deduction (net of proration)	(12,857)	(1.7%)
True-ups	0	0.0%
Change in valuation allowance	(36,245)	(4.9%)
Change in valuation allowance (tax credits)	0	0.0%
Change in Non-Admitted Assets	3,097	(0.0%)
Other, net	2,445	(0.0%)
	(200,014)	26.8%
Federal and foreign income taxes incurred	0	0.0%
Change in net deferred taxes	(200,014)	26.8%
	(200,014)	26.8%
December 31, 2023		
Provision at statutory rate	(3,236,238)	21.0%
Dividends received deduction (net of proration)	(55,770)	0.4%
True-ups	(15,156)	0.1%
Change in valuation allowance	1,734,807	(11.3%)
Change in valuation allowance (tax credits)	(9,682)	0.1%
Change in Non-Admitted Assets	16,097	(0.1%)
Other, net	22,763	(0.2%)
	(1,543,179)	10.0%
Federal and foreign income taxes incurred	0	0.0%
Change in net deferred taxes	(1,543,179)	10.0%
-	(1,543,179)	10.0%

E. Carryforward, recoverable taxes and IRC section 6603 deposits;

On December 22, 2017, H.R. 1, the Tax Cuts and Jobs Bill Act (the Act) was enacted into law. The Act eliminated Corporate Alternative Minimum Taxes and established a method for companies to recover the AMT credit deferred tax asset by offsetting regular tax with the credit or receive a refund from the IRS over the next four years. The Company received a refund of \$403,116 in 2021. The Company expects additional AMT refund of \$148,828 in 2024 from a carryback claim under the CARES Act, which is included as part of income tax receivable.

1. As of March 31, 2024, there are the following net operating loss carryforwards available for tax purposes:

Origination Year	Expiration Year	<u>Amount</u>
2020	2040	3,289,995
2021		0
2022	2042	6,321,572
2023	2043	14,605,938
2024	2044	2,280,467
Total		26,497,973

As of March 31, 2024, there are the following net capital loss carryforwards available for tax purposes:

Origination Year	Expiration Year	<u>Amount</u>
2020		0
2021		0
2022		0
Total		0

NOTES TO THE FIANCIAL STATEMENTS

2. The amount of Federal income taxes incurred that are available for recoupment in the event of future net losses are:

<u>Year</u>	<u>Ordinary</u>	<u>Capital</u>	<u>Total</u>
2022	0	0	0
2021	0	0	0

3. The aggregate amount of deposits admitted under Section 6603 of the Internal Revenue Code are \$ 0.

F. Consolidated federal income tax return

- 1. The Company's federal income tax return is consolidated with The Providence Protection Insurance Company.
- 2. The Company is included in a consolidated federal income tax return with its wholly owned subsidiary Providence Protection Insurance Company. The Company has a written agreement, approved by the Company's Board of Directors, which sets forth the manner in which the total combined federal income tax is allocated to each entity which is a party to the consolidation. Pursuant to this agreement, the Company has the enforceable right to recoup federal income taxes paid in prior years in the event of future net losses, which it may incur, or to recoup its net losses carried forward as an offset to future net income subject to federal income taxes.
- 3. The Company's income tax returns that remain open to examination are for the years 2020 and subsequent.
- 10. Information Concerning Parent, Subsidiaries and Affiliates
 - A) Nature of Relationships

The Company is not directly or indirectly owned or controlled by any other entity.

B-O) Not applicable.

11. Debt

Not applicable.

- 12. Retirement Plans, Deferred Compensation and Other Postretirement Benefit Plans
 - A) Defined Benefit Plan

Not applicable.

B-D) Not applicable.

E) Defined Contribution Plan

The Company maintains a profit sharing and 401(k) savings plan to provide benefits for substantially all employees, including officers, upon retirement or, to the extent of vested amounts, upon termination of employment. The Company's contribution for the plan was \$200,003 and \$707,578 for March 31, 2024 and December 31, 2023, respectively.

The Company maintains a nonqualified excess benefit plan which is credited for benefits which exceed the government's restrictions on how much pre-tax investment an employee may make. In addition, the Company maintains nonqualified pension plans covering key employees. The Company expensed \$30,000 and \$93,500 in 2024 and 2023, respectively, relating to these plans.

- F-I) Not applicable.
- 13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations
- A-E) Not applicable.
 - F) No restrictions have been placed upon the unassigned surplus funds and there are no outstanding unpaid advances to surplus as of the reporting periods.
- G-I) Not applicable.
 - J) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is \$15,663,235.
- K-M) Not applicable.
- 14. Contingencies
 - A) Contingent Commitments
 Not applicable.
 - B) Assessments

The Company is subject to guaranty fund assessments by the state in which it writes business. The Company has established a guaranty fund accrual which represents management's best estimate based on the information received by the Company as of the current reporting period.

NOTES TO THE FIANCIAL STATEMENTS

- C) Gain Contingencies Not applicable.
- D) Claims Relating to Extra Contractual Obligations & Bad Faith Losses Not applicable.
- E) Product Warranties Not applicable.
- F) Joint and Several Liability Not applicable.
- G) All Other Contingencies

Various lawsuits against the Company have arisen in the course of the Company's business. Contingent liabilities arising from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company.

15. Leases

The Company does not have any material lease obligations at this time.

16. Information about Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

Not applicable.

- 17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities Not applicable.
- 18. Gain or Loss to the Insurer from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans Not applicable.
- 19. Direct Premium Written / Produced by Managing General Agents / Third Party Administrators Not applicable.
- 20. Fair Value Measurements
 - A) Fair Value Measurements at March 31, 2024.

The Company's valuation techniques are based on observable and unobservable inputs. Observable inputs reflect market data obtained pricing from independent sources based on trades of securities while unobservable inputs reflect the Company's market assumptions.

Level 1 – Observable inputs in the form of quoted process for identical instruments in active markets.

Level 2 – Observable inputs other than Level 1 prices, such as quoted prices for similar assets or liabilities, quoted prices in markets that are not active or other inputs that are observable or can be derived from observable market data for substantially the full term of the assets and liabilities.

Level 3 – One or more unobservable inputs that are supported by little or no market activity and are significant to the fair value of the assets and liabilities. Level 3 assets and liabilities include financial instruments whose fair value is determined using internal models, as well as instruments for which the determination of fair value requires significant management judgment or estimation.

<u>Description</u>	Level 1	Level 2	Level 3	Net Asset NAV	<u>Total</u>
Cash and Cash Equivalents MM Mutual Funds	932,350	0	0	0	932,350
Bonds					
Industrial & Misc	0	0	0	0	0
SVO Identified Funds	0	0	0	0	0
Common Stock					
Industrial & Misc	39,410,669	98,200	20,533	0	39,529,402
Mutual Funds	1,010,001	0	0	0	1,010,001
Parent, Sub & Affiliate	0	0	1,173,694	0	1,173,694
Exchange Traded Funds	9,700,567	0	0	0	9,700,567
Total Assets as Fair Value	51,053,587	98,200	1,194,227	0	52,346,014

As of March 31, 2024, the common stocks in level 3 are privately held securities.

B) Not applicable.

NOTES TO THE FIANCIAL STATEMENTS

C) Fair Value Measurements for All Financial Instruments at March 31, 2024.

<u>Description</u>	Aggregate Fair Value		Level 1	Level 2	Level 3	NAV
Bonds						
Governments	1,024,869	1,049,214	601,781	423,088	0	0
Industrial & Misc	63,370,326	66,809,540	0	63,370,326	0	0
Political Subdivisions	2,036,289	2,395,769	0	2,036,289	0	0
Special Revenue	22,654,047	25,552,685	0	22,654,047	0	0
States Terr & Poss	1,751,834	1,851,638	0	1,751,834	0	0
SVO Identified Funds	0	0	0	0	0	0
Total Bonds	90,837,365	97,658,846	601,781	90,235,584	0	0
Common Stock						
Industrial & Misc	39,529,401		39,410,669	98,200	20,533	0
Mutual Funds	1,010,001	1,010,001	1,010,001	0	0	0
Parent, Sub & Affiliate	1,173,694	1,173,694	0	0	1,173,694	0
Exchange Traded Funds		9,700,567	9,700,567	0	0	0
Total Common Stock	51,413,663	51,413,663	50,121,237	98,200	1,194,227	
Short Term						
Special Revenue	0	0	0	0	0	0
Aggregate	Admitted					
<u>Description</u>	Fair Value	<u>Assets</u>	Level 1	Level 2	Level 3	<u>NAV</u>
Cash Equivalents						
Cash	489,848	489,848	489,848	0	0	0
Other MM Fund	932,350	932,350	932,350	0	0	0
Total Cash Equivalents	1,422,198	1,422,198	1,422,198	0	0	0
Total Assets	143,673,226	150,494,707	52,145,216	90,333,784	1,194,227	0

21. Other Items

- A) Unusual or Infrequent Items Not applicable.
- B) Troubled Debt Restructuring: Debtors Not applicable.

C) Other Disclosures

Assets in the amount of \$400,295 and \$398,126 at March 31, 2024 and December 31, 2023, respectively, were on deposit with government authorities as required by law.

- D) Business Interruption Insurance Recoveries Not applicable.
- E) State Transferable and Non-Transferable Tax Credits Not applicable.

F) Subprime Mortgage Related Risk Exposure

The Company does not engage in direct subprime residential mortgage lending. The Company's exposure to subprime is limited to investments within the fixed income investment portfolio which contains securities collateralized by mortgages that have characteristics of subprime lending. Such characteristics include an interest rate above prime to borrowers who do not qualify for prime rate loans, borrowers with low credit ratings (FICO scores), unconventionally high initial loan-to-value ratios, and borrowers with less than conventional documentation of their income and / or net assets.

The Company minimizes risk exposure by holding securities which carry higher credit ratings and by monitoring the underlying collateral performance on an ongoing basis.

The chart below summarizes the Actual Cost, Book Adjusted Carrying Value and the Fair Value of subprime mortgage related risk exposure.

Cost	Book Adjusted Carrying Value	Fair Value
\$0	\$0	\$0

G) Insurance –Linked Securities (ILS) Contracts Not applicable.

NOTES TO THE FIANCIAL STATEMENTS

H) The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy Not applicable.

22. Events Subsequent

Not applicable.

23. Reinsurance

A) Unsecured Reinsurance Recoverables

The Company does not have any unsecured aggregate recoverables for losses; paid and unpaid including IBNR, loss adjustment expenses, and unearned premium that exceeds 3% of the Company's policyholder surplus.

B) Reinsurance Recoverable in Dispute

There are no individual reinsurance recoverables on paid and unpaid (including IBNR) losses in dispute by reason of notification, arbitration or litigation with any company which exceeds 5% of the Company's policyholder surplus or aggregate reinsurance recoverables on paid and unpaid (including IBNR) losses in dispute which exceed 10% of the Company's policyholder surplus.

C) Reinsurance Assumed and Ceded

	ASSUMED REINSURANCE				CEDED REINSURANCE				NET			
	Premium	Con	nmission	Pren	nium	Comn	nission	Pro	emium			
Commi	Reserve (1)	Е	Equity (2)		Reserve (3)		Equity (4)		Reserve (5)			
Affiliates	\$ (\$	0	\$	0	\$	0	\$	0	\$	0	
All Other	249,636	5 4	8,468	2,10)5,956	243	3,245	(1,8	(1,856,320) (19		94,777)	
Total	249,636	5 48	3, 468	2,10)5,956	243	3,245	(1,8	56,320)	(19	94,777)	

Direct Unearned Premium Reserve \$44,143,829

D-K) Not applicable.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company was not involved in any retrospectively rated contracts during the statement periods.

25. Change in Incurred Losses and Loss Adjustment Expenses

The estimated cost of loss and loss adjustment expenses attributable to insured events of prior years increased by \$2,139,000 during 2023, compared to a decrease of \$2,727,000 during 2022. The increase / decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

The Company has not purchased any annuities under which the claimant is payee but for which the Company is contingently liable.

28. Health Care Receivables

Not applicable.

29. Participating Policies

Not applicable.

30. Premium Deficiency Reserves

Not applicable.

31. High Deductibles

Not applicable.

32. Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses Not applicable.

33. Asbestos/Environmental Reserves

The Company has minor exposure to asbestos and / or environmental claims.

34. Subscriber Savings Accounts

Not applicable.

NOTES TO THE FIANCIAL STATEMENTS

- 35. Multiple Peril Crop Insurance Not applicable.
- 36. Financial Guaranty Insurance Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1	Did the reporting entity experience any material tra Domicile, as required by the Model Act?	tate of	,	Yes []] No	o [X]			
1.2	If yes, has the report been filed with the domiciliary					,	Yes []] No	0 []
2.1	Has any change been made during the year of this reporting entity?	statement in the charter, by-laws, articles	of incorporation, or de	eed of settlem	ent of the	,	Yes []] No	o [X]
2.2	If yes, date of change:								
3.1	Is the reporting entity a member of an Insurance H which is an insurer?		,	Yes [X]] No	0 []			
	If yes, complete Schedule Y, Parts 1 and 1A.								
3.2	Have there been any substantial changes in the or	ganizational chart since the prior quarter e	nd?			·	Yes []	J No	o [X]
3.3	If the response to 3.2 is yes, provide a brief descrip								
3.4	Is the reporting entity publicly traded or a member		,	Yes []] No	o [X]			
3.5	If the response to 3.4 is yes, provide the CIK (Cent								
4.1	Has the reporting entity been a party to a merger of	r consolidation during the period covered l	by this statement?			,	Yes []] No	o [X]
4.2	If yes, provide the name of entity, NAIC Company ceased to exist as a result of the merger or consoli		state abbreviation) fo	r any entity th	at has				
	1	1 Name of Entity	2 NAIC Company Code	State of E					
5.	If the reporting entity is subject to a management a fact, or similar agreement, have there been any signifyes, attach an explanation.					Yes []	No []] N.	A [X]
6.1	State as of what date the latest financial examination	on of the reporting entity was made or is b	eing made				12	/31/	2020
6.2	State the as of date that the latest financial examin. This date should be the date of the examined balance.	ation report became available from either nce sheet and not the date the report was	the state of domicile of completed or released	r the reporting	g entity.		12	/31/	2020
6.3	State as of what date the latest financial examinati or the reporting entity. This is the release date or c sheet date).	ompletion date of the examination report a	nd not the date of the	examination	(balance		03	/07/	2022
6.4	By what department or departments?								
6.5		latest financial examination report been a	ccounted for in a subs	equent financ	cial	Yes []	No f	1 N.	A [X]
6.6	Have all of the recommendations within the latest f					Yes [X]		•	A []
7.1	Has this reporting entity had any Certificates of Au- suspended or revoked by any governmental entity	thority, licenses or registrations (including during the reporting period?	corporate registration,	if applicable)		,	Yes []] No	o [X]
7.2	If yes, give full information:								
8.1	Is the company a subsidiary of a bank holding com	pany regulated by the Federal Reserve Bo	pard?			,	Yes []] No	o [X]
8.2	If response to 8.1 is yes, please identify the name								
8.3	Is the company affiliated with one or more banks, t					,	Yes []] No	o [X]
8.4	If response to 8.3 is yes, please provide below the federal regulatory services agency [i.e. the Federa Deposit Insurance Corporation (FDIC) and the Secregulator.]	I Reserve Board (FRB), the Office of the C	omptroller of the Curr	ency (OCC), t	he Federal				
	1	2	3	4	5	6			
	Affiliate Name	Location (City, State)	FRB	occ	FDIC	SEC			
9.1	Are the senior officers (principal executive officer,	principal financial officer, principal account	ing officer or controlle	r, or persons	L performing				
	similar functions) of the reporting entity subject to a (a) Honest and ethical conduct, including the ethic (b) Full, fair, accurate, timely and understandable (c) Compliance with applicable governmental laws (d) The prompt internal reporting of violations to a (e) Accountability for adherence to the code.	eal handling of actual or apparent conflicts disclosure in the periodic reports required s, rules and regulations;	of interest between per to be filed by the repo	ersonal and pr			Yes [X]] No	0 []
9.11	If the response to 9.1 is No, please explain:								
9.2	Has the code of ethics for senior managers been a	mended?				,	Yes []] No	o [X]
9.21	If the response to 9.2 is Yes, provide information re	elated to amendment(s).							
9.3	Have any provisions of the code of ethics been wa					,	Yes []] No	o [X]
9.31	If the response to 9.3 is Yes, provide the nature of	•							
10.1		FINANCIA	L			,	Yes []] No	o [X]
10.2	If yes, indicate any amounts receivable from paren	t included in the Page 2 amount:			\$				

GENERAL INTERROGATORIES

INVESTMENT

11.1	Were any of the stock for use by another per										Yes []	No [X]
11.2	If yes, give full and co	•	`	g thereto:								
12.	Amount of real estate											0
13.	Amount of real estate	and mortgag	es held in sh	ort-term investment	s:					\$		0
14.1	Does the reporting e	ntity have an	y investments	s in parent, subsidia	ries and affili	ates?					Yes [X]	No [
14.2	If yes, please comple	ete the follow	ing:									
	14.21 Bon	ds				\$	1 Prior Ye Book/Ad Carrying	ear-End djusted	Bo Car	2 rent Quarter ok/Adjusted rrying Value		
	14.22 Pref 14.23 Con	erred Stock .				\$ \$	1	0 1 , 173 , 694 0	\$	1, 173, 694	-	
	14.25 Mor	tgage Loans	on Real Esta	te		\$			\$			
	14.27 Tota	al Investment	in Parent, Su	ıbsidiaries and Affili	ates	•			•	1, 173, 694		
	14.28 Tota	al Investment	in Parent inc	i) luded in Lines 14.2	1 to 14.26	•		1,173,694				
									·			
15.1	Has the reporting enti	ty entered int	o any hedgin	g transactions repo	rted on Sche	dule DB?					Yes []	No [X]
15.2	If yes, has a compreh If no, attach a descrip		-	edging program be	en made ava	ilable to the	domiciliar	ry state?		Yes	[] No []	NA []
16.		e of reinveste	ed collateral a	ssets reported on S	chedule DL,	Parts 1 and	2		e:			
			•	invested collateral a rted on the liability p	•	ea on Scneal	lie DL, P	arts 1 and 2				
17.	Excluding items in Scientity's offices, vaults pursuant to a custodia Considerations, F. Ou Handbook?	or safety dep al agreement itsourcing of	oosit boxes, w with a qualific Critical Funct	vere all stocks, bond ed bank or trust con ions, Custodial or S	ls and other some and other some and other some some some some some some some some	securities, ov ordance with agreements o	vned thro Section of the NA	oughout the cur 1, III – General IC <i>Financial C</i> o	rrent year held Examination ondition Examin	ers	Yes [X]	No []
17.1	For all agreements that	at comply wit	h the requirer		inancial Con	dition Exami	ners Han		ete the following	: 		
		IIS RANK		1 of Custodian(s)		1025 CONNEC	CTICUT AV	2 Custodian Addr VE NW, SUITE	ess 517, WASHINGTON	N, DC		
		OO DANK										
17.2	For all agreements the location and a comple			equirements of the	NAIC Financ	ial Condition	Examine	ers Handbook,	provide the nam	ie,		
	Todalon and a comple	Бобранаце	1 Name(s)		2 Location(s))		3 Complete Ex				
17.3	Have there been any	changes, inc	luding name	changes, in the cust	todian(s) ider	ntified in 17.1	during th	he current qua	rter?		Yes []	No [X]
17.4	If yes, give full and co	mplete inforn	nation relating	g thereto:								
		1 Old Cust	odian	2 New Custoo	lian	3 Date of Cha	inge	F	4 Reason			
		014 0401	oulan	Trow Guoto	nan -	Date of One	ingo		1000011			
17.5	Investment managem authority to make inverte reporting entity, note a	estment decis	ions on beha	If of the reporting er	ntity. For ass	ets that are n	nanaged ecurities"	internally by e				
	N	1 ame of Firm	or Individual				2 Affiliation	on				
	NEW ENGLAND ASSET I NORTHERN TRUST	MANAGEMENT		l	J J							
17.509	7 For those firms/indivion (i.e., designated with							ith the reportin	g entity		Yes [X]	No []
17.509	8 For firms/individuals of does the total assets								17.5,		Yes [X]	No []
17.6	For those firms or indi	viduals listed	l in the table f	or 17.5 with an affili	ation code of	f "A" (affiliate	d) or "U"	(unaffiliated), p	provide the infor	mation for the t	able below.	
	Central Regist Depository Nu			e of Firm or ndividual		egal Entity entifier (LEI)		Regis	stered With		nent Managem ment (IMA) Filo	
	Have all the filing requ If no, list exceptions:	uirements of	the <i>Purposes</i>	and Procedures Ma	anual of the I	NAIC Investn	nent Anai	lysis Office bee	en followed?		Yes [X]] No [
19.	PL security is b. Issuer or oblig	n necessary not available or is current as an actual e	to permit a fu on all contrace expectation of	all credit analysis of cted interest and print f ultimate payment of	the security oncipal payme	does not exis ents. ed interest a	t or an N nd princip	AIC CRP cred	it rating for an F		Yes []	No [X]
20.	By self-designating Pl a. The security w b. The reporting	vas purchase	d prior to Jan					_	PLGI security:			

GENERAL INTERROGATORIES

- 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.
 - $\label{eq:f.equation} \textbf{f.} \quad \text{The public credit rating} \textbf{(s)} \text{ with annual surveillance assigned by an NAIC CRP has not lapsed.}$

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 [] N	lo []	NA [X]				
	If yes, attach an e	xplanation.										
2.	Has the reporting from any loss that									Ye	es []	No [X]
	If yes, attach an e	xplanation.										
3.1	Have any of the re	eporting entity's	primary reinsur	ance contracts	been canceled?					Ye	es []	No [X]
3.2	If yes, give full and	d complete infor	mation thereto.									
4.1	Are any of the liab											
	Annual Statement greater than zero?									Υe	es []	No [X]
	J											- [-]
4.2	If yes, complete th	ne following sch	edule:									
					TOTAL DIS	COUNT	-	DISC	COLINIT TAKEN	DUDING DED	IOD	
	1	2	3	4	TOTAL DIS	6	7	8	9 9	10		11
Li	ne of Business	Maximum Interest	Discount Rate	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	TC	OTAL
			TOTAL	0	0	0	0	0	0	0		0
						'	'		·			
5	Operating Persons	tagas:										
Э.	Operating Percent	_										0/6
		·							_			%
			•		penses							%
6 1	Do you act as a cu		_		•				_	Ye	s []	No [X]
6.2	If yes, please prov		· ·							10	.5 []	NO [X]
6.3	Do you act as an a				· -					Ye	s []	No [X]
6.4	If yes, please prov		_								- []	[1]
7.	Is the reporting en								_		s [X]	No []
7.1		•			. •	·						
	If no, does the reporting				at covers risks r					Ye	s []	No []

SCHEDULE F - CEDED REINSURANCE

1	2	Showing All New Reinsurers - Current Year to Date 3	4	5	6	7
NAIC Company Code	ID Number	N. CD.	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
Company Code	ID Nullibel	Property/Casualty - Affiliates	Domicilary Jurisdiction	Type of Reffisurer	(1 tillough 6)	Remsulei Raming
		Property/Casualty - Attitudes				
10166	38 - 3207001	Property/Casualty - Affiliates Property/Casualty - U.S. Insurers ACCIDENT FUND INS CO OF AMER Property/Casualty - Pools and Associations Property/Casualty - All Other Insurers Lloyd's Syndicate Number 4472.	MI	Authorized		
		Property/Casualty – Pools and Associations		,		
		Property/Casualty - All Other Insurers				
00000	AA - 1126006	Lloyd's Syndicate Number 4472	GBR	Authorized		
						ļ
						
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					†	†
				·····	†	†
					1	†

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

						y States and Territor		Direct I -	oo I Innoid
			1	Direct Premiu 2	ms Written 3	Direct Losses Paid (I	Deducting Salvage) 5	Direct Losse	es Unpaid 7
	States, etc.		Active Status	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
1	· · · · · · · · · · · · · · · · · · ·	AL	(a) N	To Date	10 Date	To Date	16 Date	10 Date	To Date
1	Alaska		N		0		0		0
		ΑZ	N		0		0		0
4.	Arkansas	AR	N		0		0		0
5.	California	CA	N		0		0		0
6.	Colorado	CO	N		0		0		0
7.	Connecticut	CT	L	5,042,540	4,737,991	2,714,302	3,335,940	9,534,086	9,123,931
1	Delaware		N		0		0		0
	Dist. Columbia		N		0		0		0
	Florida		N		0		0		0
1	Georgia		N		0		0		0
i	Hawaii		N		0		0		0
		ID	N		0		0		0
1		IL	N		0		0		0
	Indiana		N N						0
i	lowa	IA KS	N N						
	Kansas		N N						
	Louisiana		N						ں ۸
	Maine			789,890	641.158	604,290	368,547	1,680,911	1,538,863
	Maryland		N		041,130		00,047		n
	Massachusetts		L	4,687,004	4,135,390	1,371,217	1,466,039	6,975,136	6,871,932
	Michigan		N.		0	, , , , , , , , , , , , , , , , , , , ,	0		0
	Minnesota		N		0		0		0
25.	Mississippi	MS	N		0		0		0
26.	Missouri	MO	N		0		0		0
	Montana		N		0		0		0
i	Nebraska		N		0		0		0
	Nevada		N		0		0		0
	New Hampshire		LL		1,709,528		1,831,825		4,682,251
	New Jersey		LL	6 , 135 , 120	5 , 177 ,820	3,438,244	1,795,016	10 , 454 , 943	10,495,722
	New Mexico		N	050 400	0		0		0
	New York		LL	656 , 133	627 , 134	281,623	(45,403)	1,594,301	1,887,233
1	No. Carolina		N N				0		
	No. Dakota	ND OH	NNNNN						U
1	Ohio		N						U
1	Oregon	-	N		0		0		 0
	Pennsylvania		N		0		0		0
	Rhode Island		L	3,532,017	3,153,170	2,971,620	1,862,803	7 , 563 , 277	7 ,848 ,342
	So. Carolina		N	i	0		0	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	0
	So. Dakota		N		0		0		0
	Tennessee		N		0		0		0
	Texas		N		0		0		0
1	Utah		N		0		0		0
	Vermont		lL		0		0		0
	Virginia		N		0		0		0
	Washington		N		0		0		0
	West Virginia		N		0		0		0
	Wisconsin		N		0		0		0
	Wyoming		N		0		0		0
	American Samoa		N		0		0		0
1	Guam		N		0		0		0
	Puerto Rico		NNN				0 0		
	U.S. Virgin Islands Northern Mariana Islands		NNNNN						 ^
I	Canada				ا ۱		0		<i>ر</i>
i	Aggregate Other Alien		XXX	0	0	0	0	0	 n
1	Totals	- 1	XXX	22,289,586	20,182,191	13,796,605	10,614,767	42,618,554	42,448,274
	DETAILS OF WRITE-INS			,,,000	20,102,101	.5,.55,555	.0,0.1,101	.2,0.0,001	, . 10,
58001. 58002.			XXXXXX						
58002. 58003.			XXXXXX						
	Summary of remaining writ								
58000	for Line 58 from overflow particles (Lines 58001 thro		XXX	0	0	0	0	0	0
50999.	TOTALS (Lines 58001 thro 58003 plus 58998) (Line 58								
<u> </u>	above)		XXX	0	0	0	0	0	0
(a) Acti	ve Status Counts								

The Providence Mutual Fire Insurance Company

FEIN: 05-0204000 NAIC Co. Code: 15040 Domiciliary State: RI Parent – Insurer

100%

The Providence Protection Insurance Company

FEIN: 05-0428479 NAIC Co. Code: 33430 Domiciliary State: RI

Wholly – Owned Subsidiary - Insurer

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
						Name of					Type of Control				
						Securities Exchange if			Relationship		(Ownership, Board.	If Control is		Is an SCA	
		NAIC				Publicly	Names of		to		Management,	Ownership		Filing	
Group		Company	ID	Federal	0114	Traded (U.S. or	Parent, Subsidiaries		Reporting	Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	*
Code	Group Name	Code	Number	RSSD	CIK	International)	or Affiliates	Location	Entity	(Name of Entity/Person)	Influence, Other)	Percentage	Entity(ies)/Person(s) The Providence	(Yes/No)	*
							The Providence Mutual Fire			The Providence Mutual Fire			Mutual Fire		
00382	The Providence Group	15040	05-0204000				Insurance Company	RI			Board	0.0	Insurance Company	YES	1
							The Drewidenes Dretestion			The Drawidenes Mutual Fire			The Providence Mutual Fire		
00382	The Providence Group	33430	05-0428479				The Providence Protection Insurance Company	RI	DS	The Providence Mutual Fire Insurance Company	Ownership	100.0	Insurance Company	NO.	1
	The Free racines of cap		00 0 120 11 0				Triodi diloo osiipariy			Thou and Company	0 #1101 0111 p				
									· · · · · · · · · · · · · · · · · · ·						
		l						1	1		1	l .			

Asterisk	Explanation
1	The Providence Mutual Fire Insurance Company owns 100% of The Providence Protection Insurance Company

PART 1 - LOSS EXPERIENCE

				4	
		1	Current Year to Date	3	Prior Year to
		Direct Premiums	Direct Losses	Direct Loss	Date Direct Loss
	Line of Business	Earned	Incurred	Percentage	Percentage
1.	Fire		(2,243)	(0.5)	110.3
2.1		422,467	215,769	51.1	30.0
2.2	Multiple peril crop			0.0	0.0
2.3				0.0	0.0
2.4					
2.5				0.0	0.0
3.	Farmowners multiple peril			0.0	0.0
4.	Homeowners multiple peril Commercial multiple peril (non-liability portion)	9,850,903	7 ,036 ,792	71.4	55.7
5.1	Commercial multiple peril (non-liability portion)	5,903,976	4 , 216 , 366	71.4	53.7
5.2	Commercial multiple peril (liability portion)	L1,963,933 I	509,208 L	25.9 I	150.2
6.	Mortgage guaranty			0.0	0.0
8.	Ocean marine			0.0	0.0
9.1	. Inland marine	L103,710 L	(1,568) [(1.5) l	114.5
9.2	. Pet insurance			0.0	
10.	Financial guaranty			0.0 l	0.0
11.1	Medical professional liability -occurrence			0.0	0.0
11.2	Medical professional liability -claims made			0.0 l	0.0
12.	Earthquake			0.0 l	0.0
13.1	Comprehensive (hospital and medical) individual			0.0 l	0.0
13.2				0.0	0.0
14.	Credit accident and health			0.0 l	0.0
15.1				0.0	0.0
15.2				0.0	0.0
15.3				0.0	0.0
15.4				0.0	0.0
15.5				0.0	0.0
15.6				0.0	0.0
15.7				0.0	0.0
15.7				0.0	0.0
15.0				0.0	0.0
	Workers' compensation	0 012	15 000	160 2	160 0
16.		018,0		100.3	0.001
17.1			407 ,690	121.0	
17.2	Other liability-claims made				U.U
17.3	Excess Workers' Compensation				
18.1	Products liability-occurrence				
18.2					
19.1	Private passenger auto no-fault (personal injury protection)				
19.2	Other private passenger auto liability	1,625,5/5	1 ,0/3 ,545	66.0	98.1
19.3	Commercial auto no-fault (personal injury protection)			0.0	0.0
19.4	Other commercial auto liability	222,865	14,005	6.3	38.2
21.1	Private passenger auto physical damage	1 , 114 , 084	1,056,371	94.8	90.9
21.2	Commercial auto physical damage	L	193,035 L	168.9 I	40.9
22.	Aircraft (all perils)			0.0	0.0
23.	Fidelity			0.0	0.0
24.	Surety			0.0	0.0
26.	Burglary and theft			0.0	0.0
27.	Boiler and machinery			0.0 l	0.0
28.	Credit			0.0	0.0
29.	International			0.0	
30.	Warranty			0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property		XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability		XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	1000	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business		n l	0.0	0.0
35.	TOTALS	22,182,970	14,794,176	66.7	70.8
	DETAILS OF WRITE-INS	22,102,070	11,701,170	00.1	10.0
3401.	DETAILS OF WINTE-INS				
3401.					
3402.					
	Sum. of remaining write-ins for Line 34 from overflow page	0		0.0	0.0
			0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34)	U	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	440,445	440 , 445	402,780
2.1	Allied lines	406 , 837	406 , 837	363 , 436
2.2	Multiple peril crop			
2.3	Federal flood			0
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril			0
4.	Homeowners multiple peril	8,857,346	8,857,346	
5.1	Commercial multiple peril (non-liability portion)	6,829,774	6,829,774	5,494,341
5.2	Commercial multiple peril (liability portion)	2,097,093	2,097,093	2,192,774
6.	Mortgage guaranty			0
8.	Ocean marine			0
9.1.	Inland marine			
9.2.	Pet insurance		•	_
10.	Financial guaranty			0
11.1	Medical professional liability-occurrence			0
11.2	Medical professional liability-claims made			0
12.	Earthquake	L0 L.		0
13.1	Comprehensive (hospital and medical) individual	L0 L.		0
13.2	Comprehensive (hospital and medical) group	L		0
14.	Credit accident and health			0
15.1	Vision only			0
15.2	Dental only	0		0
15.3	Disability income	0		
15.4	Medicare supplement	0		
15.5	Medicaid Title XIX	0		
15.6	Medicare Title XVIII	0		0
15.7	Long-term care	0		
15.8	Federal employee health benefits plan	0		0
15.9	Other health	0		0
16.	Workers' compensation			
17.1	Other liability occurrence	430 352	430 352	420 265
17.2	Other liability-claims made	0 1		
17.3	Excess Workers' Compensation	0		
18.1	Products liability-occurrence	0 1		
18.2	Products liability-claims made			
19.1	Private against a fault (paragral initial paragrafia)	b		
1	Private passenger auto no-fault (personal injury protection) Other private passenger auto liability	1 663 523	1 663 533	1 706 063
19.2	Other private passenger auto liability	1,003,323	1,000,020 [1,790,902
19.3	Commercial auto no-fault (personal injury protection)	207 024	207 024	
19.4	Other commercial auto liability	207,824	207,824	207 ,208
21.1	Private passenger auto physical damage		1,166,702	1, 139,418
21.2	Commercial auto physical damage	112,748	112,748	130,000
22.	Aircraft (all perils)	h		
23.	Fidelity			
24.	Surety			
26.	Burglary and theft			
27.	Boiler and machinery			
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - Nonproportional Assumed Property	XXX		XXX
32.	Reinsurance - Nonproportional Assumed Liability		XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business		0	(
35.	TOTALS	22,289,586	22,289,586	20,182,191
	TAILS OF WRITE-INS	,,	,,	-, -, -
3401				
3402				
1	m. of remaining write-ins for Line 34 from overflow page	0	0	(
, 5 . 5 5 . Oui	tals (Lines 3401 through 3403 plus 3498) (Line 34)	0	0	

PART 3 (\$000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

			<u>-</u>	LOGO AND I	LOGO ADGO	SIMENIE	VI FIAOF IVE	OLIVED DO	JIILDULL				
	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2024 Loss and LAE Payments on Claims Reported as of Prior Year-End	2024 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2024 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11 + 12)
1. 2021 + Prior	9,029	7,096	16 , 125	3,440	0	3,440	7 ,428	0	4,362	11,790	1,839	(2,734)	(895
2. 2022	3,746	3,618	7,364	567	5	572	3,297	64	2,284	5,645	118	(1,265)	(1,147
3. Subtotals 2022 + prior	12,775	10,714	23,489	4,007	5	4,012	10,725	64	6,646	17 ,435	1,957	(3,999)	(2,042
4. 2023	11,435	11,337	22,772	5,350	638	5,988	7 ,598	811	4,362	12,771	1,513	(5,526)	(4,013
5. Subtotals 2023 + prior	24,210	22,051	46,261	9,357	643	10,000	18,323	875	11,008	30,206	3,470	(9,525)	(6,055
6. 2024	xxx	xxx	xxx	xxx	5,817	5,817	xxx	5 , 117	9,659	14,776	xxx	XXX	xxx
7. Totals	24,210	22,051	46,261	9,357	6,460	15,817	18,323	5,992	20,667	44,982	3,470	(9,525)	(6,055
Prior Year-End Surplus As Regards Policy- holders	85,354										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. 14.3	2. (43.2)	3. (13.1 Col. 13, Line 7

Line 8

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

2

3.

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A – VERIFICATION

Real Estate

	Real Estate		
		1	2
			Prior Year Ended
		Year To Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,439,994	2,548,538
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		0
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals.		0
5.	Deduct amounts received on disposals		L0
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other-than-temporary impairment recognized Deduct current year's depreciation		0
8.	Deduct current year's depreciation.	27 , 137	108,544
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	2,412,857	2,439,994
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	2,412,857	2,439,994

SCHEDULE B - VERIFICATION

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

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

SCHEDULE BA – VERIFICATION

	Other Long-Term Invested Assets		
	-	1	2
			Prior Year Ended
		Year To Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		0
İ	2.2 Additional investment made after acquisition		0
3.	2.2 Additional investment made after acquisition Capitalized deferred interest and other Accrual of discount.		0
4.	Accrual of discount.		0
5.	Unrealized valuation increase/(decrease)		0
6.	Total gain (loss) on disposals.		0
7.	Deduct amounts received on disposals		0
8.	Deduct amounts received on disposals. Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value		()
10.	Deduct current year's other-than-temporary impairment recognized		L0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)	0	0

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
		Prior Year Ended
	Year To Date	December 31
Book/adjusted carrying value of bonds and stocks, December 31 of prior year	150,860,540	154,409,915
Cost of bonds and stocks acquired		28,031,208
3. Accrual of discount		94,898
4. Unrealized valuation increase/(decrease)		7 , 348 , 471
5. Total gain (loss) on disposals.	2,916,464	2,345,948
6. Deduct consideration for bonds and stocks disposed of	13,505,731	41,176,759
7. Deduct amortization of premium		196,897
Total foreign exchange change in book/adjusted carrying value		0
Deduct current year's other-than-temporary impairment recognized		0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees		3,756
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	149,072,509	150,860,540
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	149,072,509	150,860,540

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)	85,950,606	4,690,406	5,850,795	12,129	84,802,346	0	0	85,950,606
2. NAIC 2 (a)	12,624,344	499,765	266,895	(714)	12,856,500	0	0	12,624,344
3. NAIC 3 (a)	0				0	0	0	0
4. NAIC 4 (a)	0				0	0	0	0
5. NAIC 5 (a)	0				0	0	0	0
6. NAIC 6 (a)	0				0	0	0	0
7. Total Bonds	98,574,950	5,190,171	6,117,690	11,415	97,658,846	0	0	98,574,950
PREFERRED STOCK								
8. NAIC 1	0				0	0	0	0
9. NAIC 2	0				0	0	0	0
10. NAIC 3	0				0	0	0	0
11. NAIC 4	0				0	0	0	0
12. NAIC 5	0				0	0	0	0
13. NAIC 6	0				0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds & Preferred Stock	98,574,950	5,190,171	6,117,690	11,415	97,658,846	0	0	98,574,950

(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\$; NAIC 2 \$
---	-------------

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

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
					Paid for Accrued
	Book/Adjusted			Interest Collected	Interest
	Carrying Value	Par Value	Actual Cost	Year To Date	Year To Date
770999999 Totals	0	XXX			

SCHEDULE DA - VERIFICATION

Short-Term Investments

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

Schedule DB - Part A - Verification NONE

Schedule DB - Part B - Verification NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification NONE

SCHEDULE E - PART 2 - VERIFICATION (Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,731,902	2,590,410
	Cost of cash equivalents acquired		
3.	Accrual of discount	7 ,605	0
4.	Unrealized valuation increase/(decrease)		0
5.	Total gain (loss) on disposals		0
6.	Deduct consideration received on disposals	5,728,512	7 ,938 ,264
1	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other-than-temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	932,350	1,731,902
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	932,350	1,731,902

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

		Sha	w All Lang Torm Pands and Stock Assuired During	the Current Quarter				
1	2	3 4	w All Long-Term Bonds and Stock Acquired During	the Current Quarter	7	8	9	10
'	2	3 4	5	0	′	0	9	10
								NAIC Designation,
								NAIC Designation
CUSIP				Number of	Actual		Paid for Accrued	Modifier and SVO
Identification	Description	Foreign Date Acquired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends	Administrative Symbol
	and Miscellaneous (Unaffiliated)	1 oreign Bate Aequired	14dille of Veridor	Chares of Glock	0031	i di valuo	interest and bividends	Symbol
125523-CV-0	TOTOMA COULD / THE		J.P. MORGAN SECURITIES LLC.	LXXX	499,765			2.A FE
40431J-AF-0	HSI ASSET SECURITIZATION CORP 07 OPT1 M1. JP MORGAN MORTGAGE TRUST 21-INV5 A2.	03/29/2024	CAPITALIZED INTEREST	XXX		2,986		1.A FM
46653X-AD-2	JP MORGAN MORTGAGE TRUST 21-INV5 A2	01/31/2024	GOLDMAN SACHS & CO. LLC.	XXX	701,769	818,501	68	1.A FE
539830-CD-9	LOCKHEED MARTIN CORP	01/25/2024	MIZUHO SECURITIES USA LLC	XXX	999,650	1,000,000		1.G FE
59170J-AG-3	METRONET INFRASTRUCTURE ISSUER 24-1A A2	03/06/2024	GOLDMAN SACHS & CO. LLC.	XXX	499,928	500,000		1.F FE
66989E-AF-2 716973-AE-2	NOVASTAR HOME EQUITY LOAN 07 2 M1PFIZER INVESTMENT ENTER.		CAPITALIZED INTEREST	XXX XXX	400 005	20	4.750	1.A FM
		D01/30/2024			496,665		4,750	1.F FE
	Bonds - Industrial and Miscellaneous (Unaffiliated)				3,197,777	3,321,507	4,818	XXX
	Bonds - Subtotals - Bonds - Part 3				3,197,777	3,321,507	4,818	XXX
	Bonds - Subtotals - Bonds				3,197,777	3,321,507	4,818	XXX
Common Stocks - I	Industrial and Miscellaneous (Unaffiliated) Publicly Tra							
00109K - 10 - 5 002824 - 10 - 0	AFC GAMMA INC.		DIRECTDIRECT	2,308.000	30,345	XXXXXX		XXX
002824-10-0	ABBOTT LABORATORIES.		DIRECT		30,935 72,188	XXX XXX		XXXXXX
022093-10-3	AMAZON.COM INC	01/29/2024	DIRECT	154.000	24.597	XXX		XXX
03027X-10-0	AMERICAN TOWER CORP	01/29/2024	DIRECT	17.000	3,349	XXX		XXX
03073E-10-5	CENCORA	03/25/2024	DIRECT			XXX		XXX
03676B-10-2	ANTERO MIDSTREAM CORP	03/25/2024 03/25/2024	DIRECT	6,679.000	93,033	XXX		XXX
04013V - 10 - 8	ARES COMMERCIAL REAL ESTATE	03/25/2024	DIRECT	12,809.000	100,986	XXX		XXX
053332-10-2 05580M-10-8	B RILEY FINANCIAL INC.		DIRECTDIRECT	2.000	5,586 39,534	XXXXXX		XXXXXX
071813-10-9	BAXTER INTERNATIONAL INC		DIRECT			XXX		XXX
08265T-20-8	BENTLEY SYSTEMS INC-CLASS B.	01/29/2024	DIRECT	257.000	13,072	XXX		XXX
08579X - 10 - 1	BERRY CORP	03/25/2024	DIRECT	6,117.000	48,681	XXX		XXX
086516-10-1	BEST BUY CO INC.	01/29/2024	DIRECT	226.000	16,547	XXX		XXX
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A.	03/25/2024	DIRECT	4,033.000	83,126	XXX		XXX
097023-10-5	BOEING CO/THE	03/25/2024	DIRECT	21.000	4,020	XXX		XXX
09857L - 10 - 8 16119P - 10 - 8	BOOKING HOLDINGS INC	03/25/2024	DIRECTDIRECT		68,736 14,639	XXXXXX		XXXXXX
18467V-10-9	CLEAR SECURE INC -CLASS A		INIRECT	3.192.000		XXX		XXX
191216-10-0	CLEAR SECURE INC -CLASS A	01/29/2024	DIRECT	347.000	20,637	XXX		XXX
22160K - 10 - 5	COSTCO WHOLESALE CORPORATION		DIRECT	218.000	158,843	XXX		XXX
30034W-10-6	EVERGY INC	01/29/2024	DIRECT		28,741	XXX		XXX
30231G-10-2	EXXON MOBIL CORP.	01/29/2024	DIRECT	558.000	57,256	XXX		XXX
30303M-10-2	FACEBOOK INC-A		DIRECT	1,496.000	755,621	XXX		XXX
36266G-10-7 375558-10-3	GE HEALTHCARE TECHNOLOGY		DIRECT		40,367 43,200	XXXXXX		XXXXXX
42250P-10-3	HEALTHPEAK PROPERTIES INC.		DIRECT	1.308.000		XXX		XXX
427866-10-8	HERSHEY FOODS CORP	01/29/2024	DIRECT	64.000		XXX		XXX
444859-10-2	HUMANA INC.	03/25/2024	DIRECT		5,901	XXX		XXX
45780R - 10 - 1	INSTALLED BUILDING PRODUCTS	03/25/2024	DIRECT	189 000	48,974	XXX		XXX
462690-10-2	IRIDIUM COMMUNICATIONS INC.	01/29/2024	DIRECT		17,064	XXX		XXX
478160-10-4	JOHNSON & JOHNSON	03/25/2024	DIRECT	2,561.000 142.000	397,645	XXXXXX		XXX
482480 - 10 - 0 49177 J - 10 - 2	KENVUE INC		DIRECT		100,1115,252	XXX XXX		XXXXXX
494368-10-3	KIMBERLY-CLARK CORP.		DIRECT	250.000		XXX		XXX
517834-10-7	LAS VEGAS SANDS CORP.	01/29/2024	DIRECT	8.000		XXX		XXX
534187 - 10 - 9	LINCOLN NATIONAL CORPORATION	01/29/2024	DIRECT	1,768.000	49,996	XXX		XXX
58155Q-10-3	MCKESSON CORP.	03/25/2024	DIRECT	6.000	3,198	XXX		XXX
59522J-10-3	MID AMERICA APARTMENT COMMUNITIES.	01/29/2024	DIRECT	230.000	30,196	XXX		XXX
617446-44-8 61945C-10-3	MORGAN STANLEYTHE MOSAIC COMPANY	03/25/2024	DIRECTDIRECT		166,36131,001	XXXXXX		XXXXXX
61945C-10-3 64110L-10-6	NETFLIX INC	01/29/2024 01/29/2024	DIRECT		31,001 [3,983 [XXXXXX		XXX
649604-84-0	NEW YORK MORTGAGE TRUST INC.	01/29/2024	DIRECT	2,973.000		XXX		XXX
67103H-10-7	OREILLY AUTOMOTIVE INC	01/29/2024	DIRECT	18.000	18,464	XXX		XXX
68268W-10-3	ONEMAIN HOLDINGS INC.	03/25/2024	DIRECT	1,656.000	82,490	XXX		XXX
68902V - 10 - 7	OTIS WORLDWIDE CORP.	01/29/2024	DIRECT	303.000	26,825	XXX		XXX
L700517-10-5	PARK HOTELS & RESORTS INC.		DIRECT	1.957.000 L	35.025	XXX	I	XXX

		Sho	w All Long-Term Bonds and Stock Acquired During	the Current Quarter				
1	2	3 4	5	6	7	8	9	10
CUSIP				Number of	Actual		Paid for Accrued	NAIC Designation, NAIC Designation Modifier and SVO Administrative
Identification	Description	Foreign Date Acquired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends	Symbol
70432V-10-2	PAYCOM SOFTWARE INC.	03/25/2024	DIRECT.	100.000	19.018	XXX	Interest and Dividends	XXX
718172-10-9	PHILIP MORRIS INTERNATIONAL INC.	03/25/2024	DIRECT	1,294.000	118,200	XXX	-	XXX
72815L - 10 -7	PLAYTIKA HOLDING CORP	.03/25/2024	DIRECT	12.503.000	84,864	XXX		XXX
742718-10-9	PROCTER & GAMBLE CO/THE	01/29/2024	DIRECT	231.000	35,958	XXX		XXX
74460D-10-9	PUBLIC STORAGE INC	01/29/2024	DIRECT	104.000	30,060	XXX		XXX
761152-10-7	RESMED INC.	03/25/2024	DIRECT.	252.000	48,386	XXX		XXX
773903-10-9	ROCKWELL AUTOMATION INC.	01/29/2024	DIRECT		20,496	XXX		XXX
78646V - 10 - 7	SAFEHOLD INC	01/29/2024	DIRECT	1,263.000	25,983	XXX		XXX
825690 - 10 - 0	SHUTTERSTOCK INC.	01/29/2024	DIRECT	645.000	30,832	XXX		XXX
829242-10-6	SINCLAIR BROADCAST GROUP INC CL A.	.01/29/2024	DIRECT	961.000	.15,905	XXX		XXX
82968B-10-3	SIRIUS XM HOLDINGS INC.	01/29/2024	DIRECT	3,951.000	20,693	XXX		XXX
82983N-10-8	SITIO ROYALTIES CORP-A.	03/25/2024	DIRECT	3,665.000	90,494	XXX		XXX
84863T - 10 - 6	SPOK HOLDINGS INC	03/25/2024	DIRECT	3,082.000	49,384	XXX		XXX
855244-10-9	STARBUCKS CORP	03/25/2024	DIRECT		20,668	XXX		ХХХ
863667 - 10 - 1	STRYKER CORPORATION.	03/25/2024	DIRECT	389.000	136,367	XXX		
87266M-10-7	TPG RE FINANCE TRUST INC.	03/25/2024	DIRECT	5,463.000	44,150	XXX		
88579Y - 10 - 1	3M COMPANY	03/25/2024_	DIRECT	1,062.000	111,902	XXX		XXX
902681-10-5	UGI CORP.	03/25/2024	DIRECT	2,006.000	47 ,779	XXX		
911312-10-6	UNITED PARCEL SERVICE-CL B.	01/29/2024	DIRECT		56,806	XXX		ХХХ
92537N-10-8	VERTIV HOLDINGS CO	03/25/2024	DIRECT	1,078.000		XXX		XXX
92840M-10-2	VISTRA ENERGY CORP	03/25/2024	DIRECT		46,048	XXX		XXX
959802-10-9	WESTERN UNION COMPANY	01/29/2024	DIRECT	2,614.000		XXX		ХХХ
974155-10-3	WINGSTOP INC.	03/25/2024	DIRECT	142.000	52,191	XXX		XXX
98978V - 10 - 3	ZOETIS INC. PATRIA INVESTMENTS LTD-A.	03/25/2024	DIRECT	342.000	57,276	XXX		ХХХ
G69451-10-5	PATRIA INVESTMENTS LTD-A		DIRECT			XXX		XXX
G7709Q-10-4	ROYALTY PHARMA PLC- CL A		DIRECT	1,335.000	40,431	XXX		XXX
L02235-10-6	ARDAGH METAL PACKAGING SA		DIRECT		97,590	XXX		XXX
Y41053-10-2	INTERNATIONAL SEAWAYS INC.		DIRECT	1,724.000	91,683	XXX		XXX
5019999999 - 0	Common Stocks - Industrial and Miscellaneous (Una	affiliated) Publicly Traded			4,644,463	XXX	0	XXX
Common Stocks - N	Mutual Funds - Designations Not Assigned by the S\	/O						
	PIMCO TOTAL RETURN FUND-A	03/01/2024	DIRECT		1,304	XXX		
723884-40-9	PIONEER STRATEGIC INCOME FUND	03/12/2024	DIRECT	111.101	1,048	XXX		
939330-78-3	AMER FND WASH MUT INV-R5E.	03/12/2024	DIRECT	6.407		XXX		
5329999999 - 0	Common Stocks - Mutual Funds - Designations Not	Assigned by the SVO			2,741	XXX	0	XXX
	Common Stocks - Subtotals - Common Stocks - Part				4,647,204	XXX	0	XXX
5989999999 - 0	Common Stocks - Subtotals - Common Stocks				4,647,204	XXX	0	XXX
5999999999 - 0	Common Stocks - Subtotals - Preferred and Commo	n Stocks			4,647,204	XXX	0	XXX
6009999999 Tota	ls		·		7,844,981	XXX	4,818	XXX

					Ch.	w All Long T	arm Banda a	nd Stock Solo	_	Othomuio		f During the C	Surrent Ouert	~=						
1	2 3	3 4	5	6	500	w All Long-I	erm Bonds a	10	a, Redeemed		ook/Adjusted C		urrent Quart		17	10	10	20	21	1 22
1	2	3 4	5	6	/	8	9	10	11	12	13	arrying value	15	16	17	18	19	20	21	22 NAIC
		[]							!!	12	13	14	15							Designation,
	1	ř									Current Year's			Book/				Bond		NAIC Desig.
		Э							Unrealized		Other Than	Total Change	Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	Modifier and
CUSIP	i	i		Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange	Carrying Value	Exchange Gair	n Realized Gain	Total Gain	Dividends	Contractual	SVO
Identi-		Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description r	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
Bonds - U.S	GOVERNMENT NATL MTG ASSOC	1		1			1			1		1	1			1	1			
36179R-XD-6.	II #MA3376	03/01/2024	MBS PAYDOWN	XXX	1,299	1,299	1,365	1,299				0		1,299			0	8	01/20/2046	1.A FE
001101111100	GOVERNMENT NATL MTG ASSOC																			
3620AR - MG - 3_	#737559	03/01/2024_	MBS PAYDOWN	XXX	4,671	4,671	4,798	4,673		(2)		(2)		4,671			0	35	10/15/2040	1.A FE
202004 VE 4	GOVERNMENT NATL MTG ASSOC #748710	02/04/2024	MDC DAVDOWN	XXX	1 120	1 120	1,161	1 120						1 120					10/15/2010	1 4 55
3620C4-YF-1.	GOVERNMENT NATL MTG ASSOC	03/01/2024	MBS PAYDOWN		1,130	1 , 130	, 101	1 , 130		+		. 		1 , 130				o	10/15/2040	1.A FE
3620C4-YH-7.	#748712	03/01/2024	MBS PAYDOWN.	XXX	1,956	1.956	2,010	1,957				0		1,956			ο	13	10/15/2040	1.A FE
	GOVERNMENT NATL MTG ASSOC											l .								'
36241K - V7 - 0.		03/01/2024	MBS PAYDOWN	XXX	1,798	1,798	1,796	1,798		(6)		0		1,798			0	13	10/15/2038	1.A FE
	99 - Bonds - U.S. Governmer	nts			10,854	10,854	11,130	10,857	0	(2)	0	(2)	0	10,854	0	0	0	77	XXX	XXX
	Other Governments	04/04/0004	DWO CARLTAL MARKETO OCCO	VVV	000 040	1 000 000	000 050	000 570		70		70	1	000 045		(40, 405)	(40.405)	0.45	05/07/0004	1055
12802D-2E-5.	. CAISSE DAMORT DETTE SOC	D01/24/2024	BMO CAPITAL MARKETS CORP SMBC NIKKO SECURITIES	XXX	983,210	1,000,000	996,850	999,572				73		999,645		(16,435)	(16,435)	615	05/27/2024	1.C FE
298785-JM-9	EUROPEAN INVESTMENT BANK	D01/24/2024	AMERICA INC.	xxx		750,000	747 , 323	749,531		58		58		749,589		(17,334)	(17,334)	1,422	07/24/2024	1.A FE
	99 - Bonds - All Other Govern				1,715,465	1,750,000	1,744,173	1,749,103	0	131	0	131	0	1,749,234	0	(33,769)	(33,769)	2,037	XXX	XXX
	. Special Revenue and Speci		and all Non-Guaranteed C	bligations of A	Agencies and Aut	horities of Gove	rnments and Th	eir Political Subd	ivisions	•		•		•				•		
	DIST OF COLUMBIA HSG FIN																	_		
25477P - NT - 8.	AGY M	03/01/2024	SINKING FUND REDEMPTION	XXX		893	893	893		(0)		0		893		(11)	(11)	5	03/01/2049	1.A FE
	. UMBS - POOL ZJ1284	03/01/2024	MBS PAYDOWN	XXX	12,524	12,524	12,886	12,526		(3)		(3)		12,524			0	93	03/01/2041	1.A FE
	. UMBS - POOL ZJ1385	03/01/2024_	MBS PAYDOWN	XXX	1,456 2,547	1,456	1,497 2,614	1,456 2,549		(4)				1,456 2,547			U	10	03/01/2041 10/01/2025	1.A FE 1.A FE
	UMBS - POOL ZK2615	03/01/2024	MBS PAYDOWN.	XXX	4.008		4.124			(1)		(1)		4,008				26	05/01/2025	1.A FE
	UMBS - POOL ZK3251	03/01/2024	MBS PAYDOWN.	XXX	3,783	3,783	3,892	3,785		(2)		(3)		3,783			n	25	05/01/2026	1.A FE
3131X6-TY-6.		03/01/2024	MBS PAYDOWN	XXX	.5,151	5,151	5,300	5,155		(4)		(4)		5,151			0	34	05/01/2026	1.A FE
3131X6-WS-5.		03/01/2024	MBS PAYDOWN.	XXX	2,069	2.069	2.148	2,071		(2)		(2)		2.069			0	14	07/01/2026	1.A FE
3131XQ-2U-9.	UMBS - P00L ZL8887	03/01/2024	MBS PAYDOWN	XXX	3,254	3,254	3,427	3,255		.](1)		.](1)		3,254			۵	19	12/01/2044	1.A FE
3131XT-FY-1.	UMBS - POOL ZM0183	03/01/2024	MBS PAYDOWN	XXX	6,081	6,081	6,352	6,083		(3)		(3)		6,081			Ω	28	09/01/2045	1.A FE
	. UMBS - POOL ZMO436	03/01/2024	MBS PAYDOWN	XXX	3,504	3,504	3,624	3,504				0					0	21	11/01/2045	1.A FE
	. UMBS - POOL ZA4322	03/01/2024	MBS PAYDOWN	XXX	3,810	3,810	4,031	3,811		(1)		(1)		3,810			Ω	31	10/01/2043	1.A FE
	UMBS - POOL ZA4576	03/01/2024	MBS PAYDOWN	XXX	10,672	10,672	11,102	10,676		(4)		(4)					0	66	10/01/2045	1.A FE
3132A9-MH-7	UMBS - POOL ZS4655	03/01/2024	MBS PAYDOWN	XXX XXX	2,571 4,054	2,571 4,054	2,699 4,173	2,572 4,057		(1)		(1)		2,571 4,054		+	U	15	03/01/2046 04/01/2027	1.A FE 1.A FE
	UMBS - P00L ZS8460	03/01/2024	MBS PAYDOWN	XXX	3,133	3,133	3,254	3,136		(3)		(3)		3,133			u	20	04/01/2027	1.A FE
	UMBS - POOL ZS8472	03/01/2024	MBS PAYDOWN.	XXX	13,864		14,405	13,873		(2)		(2)		13,864			n	58	10/01/2027	1.A FE
	UMBS - POOL AL5806	03/01/2024	MBS PAYDOWN	XXX	22,007	22,007	23,276	22,032		(26)		(26)		22,007			0	128	09/01/2029	1.A FE
	UMBS - POOL AL6060	03/01/2024	MBS PAYDOWN	XXX	4,033	4,033	4,303	4,035		I (1)		(1)		4,033			0	36	11/01/2044	1.A FE
	UMBS - POOL AS1559	03/01/2024	MBS PAYDOWN	XXX	2,406	2,406	2,543	2,407		.](1)		(1)		2,406			0	17	01/01/2044	1.A FE
	UMBS - POOL AS5995	03/01/2024	MBS PAYDOWN	XXX	7,986	7,986	8,324	7,989		(3)		(3)		7,986			0	56	10/01/2045	1.A FE
	. UMBS - POOL AX4900	03/01/2024	MBS PAYDOWN	XXX	9,892	9,892	10,343	9,895		(3)		(3)		9,892			0	62	12/01/2044	1.A FE
3138YW-KA-4.		03/01/2024	MBS PAYDOWN	XXX	1,379	1,379	1,474	1,379						1,379			L	9	10/01/2045	1.A FE
3140QH-MJ-1.		03/01/2024	MBS PAYDOWN	XXX	20,092	20,092	21,121	20,101		+(9)		.+(9)		20,092			ō	83	03/01/2041	1.A FE
	. UMBS - POOL FS2971	03/01/2024	MBS PAYDOWN	XXXXXX			14,860	15,396								+		97	10/01/2052 01/01/2026	1.A FE 1.A FE
	UMBS - POOL AE0704	03/01/2024_	MBS PAYDOWN	ххх	2,646	2,646	2,764	2,649		(3)		(3)		2,646		-†	n	17	01/01/2026	1.A FE
01-10A-1A-0.	MARYLAND ST CMNTY DEV		- INDONN							1		1		,,,,,,		1	1	[""""""""""""""""""""""""""""""""""""""		
57419R-L8-6.	ADMIN DE	02/28/2024	SINKING FUND REDEMPTION	XXX	10,000	10,000	10,000	10,000						10,000		4		32	09/01/2048	1.B FE
040700 80 7	NEW YORK CITY NY HSG DEV	00/04/0004	OTHICING CIND DEDEMOTION	VVV	4 000	4 000	4 000	1						4 000					40 104 100 40	4 5 55
64972C -M6 -7.	OHIO ST HGR EDUCTNL FAC	03/01/2024	SINKING FUND REDEMPTION	XXX	1,062	1,062	1,062	1,062		+		· ······		1,062		+	l	⁶	10/01/2046	1.B FE
67756A-2R-2.	COMMIS	01/01/2024	MATURITY at 100.0000	XXX	500.000	500.000	542 . 195	500.000				o		500.000			0	10.373	01/01/2024	1.C FE
	99 - Bonds - U.S. Special Rev			on-	,.,.	,	. ,													
	Guaranteed Obligations o		Authorities of Government																	
	Political Subdivisions				683,700	683,711	732,277	683,795	0	(85)	0	(85)	0	683,711	0	(11)	(11)	11,432	XXX	XXX
Bonds - Indi	ustrial and Miscellaneous (Un	affiliated)																		
03464K - AA - 6.	ANGEL OAK MORTGAGE TRUST	03/01/2024	MBS PAYDOWN.	XXX	.5,260	5.260	5,263	5,260				_		5,260			_	25	10/25/2049	1.A
U34U4N - AA - O.	ARROYO MORTGAGE TRUST 19-2	03/01/2024	. I MIDO I ATDUMN							†		1						20	10/23/2049	I.A
042858-AA-8.	A1	03/01/2024	MBS PAYDOWN	XXX		8,572	8,572	8,572									٥	50	04/25/2049	1.A
055983-AA-8.	BSPRT ISSUER LTD 22-FL8 A	03/15/2024	MBS PAYDOWN	XXX	41	41	41	41						41				1	02/15/2037	1.A FE
070001 11 -	BAYVIEW MSR OPPORTUNITY	00/04/000:	MDO DAVDOWN	7777	07.4.0	07 4:0	07.000	A7 45.				(0)		07.410			_	450	40 (05 (005)	l ,. '
U/336N-AA-7.	MASTER 22-2 A1	03/01/2024	MBS PAYDOWN	XXX	27 , 449	27,449	27,629	27,451		.1(2)		(2)		27 , 449			L0	156	12/25/2051	1.A

Chaw All Lang Tarm	Bonds and Stock Sold, Redeem	ad ar Othanuica Dianacad	l of During the Current Quarter

					Sho	w All Long-T	erm Bonds a	nd Stock Solo	l. Redeemed	or Otherwise	Disposed of	During the C	Current Quart	er						
1	2	3 4	5	6	7	8	9	10	•		ook/Adjusted Ca			16	17	18	19	20	21	22
		F o r							11 Unrealized	12	13 Current Year's Other Than	14 Total Change	15 Total Foreign	Book/ Adjusted	Foreign			Bond Interest/Stock	Stated	NAIC Designation, NAIC Desig. Modifier and
CUSIP Identi-		i Diamanal		Number of Shares of				Prior Year	Valuation Increase/	Current Year's (Amortization)/	Temporary	in	Exchange	Carrying Value	Exchange Gain		Total Gain	Dividends	Contractual	SVO Administrative
fication	Description	g Disposal n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value	(Decrease)	Accretion	Impairment Recognized	B./A.C.V. (11+12-13)	Change in B./A.C.V.	at Disposal Date	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal	Received During Year	Maturity Date	Symbol
09228Y-AB-8.	BLACKBIRD CAPITAL AIRCRAFT	03/15/2024.	MBS PAYDOWN.	XXX	43,232	43,232	43,232	43 , 165		68		68		43,232			0	207	12/16/2041	1.G FE
	CAPITAL AUTOMOTIVE REIT			XXX		625		624		1								207	02/15/2050	
12510H-AD-2	CREDIT SUISSE MORTGAGE	03/15/2024.	MBS PAYDOWN																	1.E FE
126438-AA-8.	TRUST 20-NET A CHASE MORTGAGE FINANCE	03/01/2024.	MBS PAYDOWN	XXX	7 , 375	7,375	7 ,597	7,383		(8)		(8)		7 ,375			0	42	08/15/2037	1.A FE
16159P-AN-9.	CORPORA 23-1 A6	03/01/2024.	MBS PAYDOWN	XXX	12,092	12,092	11,810	12,090		1		ļ1		12,092			0	141	06/25/2054	1.A
20268W-AA-2	TRUST 21-AGS A	03/25/2024.	MBS PAYDOWN	XXX	21,218	21,218	21,213	21,201		17		17		21,218			0	42	03/25/2052	1.A FE
21872U-AA-2	LTD 20-1 A1	03/01/2024.	MBS PAYDOWN	XXX	22,410	22,410	22,410	22,410		<u> </u>		J0		22,410			0	52	03/15/2050	1.A FE
21873A - AA - 5.	LTD 20-4 A	03/01/2024.	MBS PAYDOWN	XXX	26,377	26,377	26,376	26,377				ļ0		26,377			0	70	12/15/2052	1.A FE
233046 - AL - 5	1A A23	02/20/2024.	MBS PAYDOWN.	XXX	1,250	1,250	1,250	1,250				0		1,250		(40, 400)	0	14	05/20/2049	2.B FE
	. WALT DISNEY COMPANY/THE DOMINOS PIZZA MASTER	01/24/2024.	BARCLAYS CAPITAL INC	XXX	489,340	500,000	497,960	499,717		30		30		499 ,747		(10,406)	(10,406)	3,549	08/30/2024	1.G FE
25755T-AH-3	ISSUER LL 17-1A A23	01/25/2024.	MBS PAYDOWN	XXX	625	625	625	625				ļ0		625			0	6	07/25/2047	2.A FE
25755T - AL - 4	ISSUER LL 19-1A A2	01/25/2024.	MBS PAYDOWN	XXX	625	625	625	625				ļ0		625			0	6	10/25/2049	2.A FE
302985 - AC - 0	2020- 20-INV1 A	03/01/2024.	MBS PAYDOWN	XXX	2,241	2,241	2,241	2,241		<u> </u>		ļ0		2,241			0	8	01/25/2050	1.C FE
34417M-AB-3	17-1A A211	01/30/2024		XXX	625	625	625	625		(4)		0		625			0	8	04/30/2047	2.B FE
36167C-AA-4	GCAT 19-RPL1 A1	03/01/2024.		XXX	9,176	9,176	9,202	9,177		(1)		(1)		9,176			U	39	10/25/2068	1.A
36249K - AG - 5	TRUST 10 C1 B	03/01/2024.	MBS PAYDOWN	XXX	14,948	14,948	15,396	14,952		(3)		(3)		14,948			0	133	08/10/2043	1.A FM
36267E-AD-3 38141G-YE-8	SECURITIES 22-PJ2 A4	03/01/2024.	MBS PAYDOWN	XXX	22,298 250,028	22,298	16,753 250,000	22,270 250,000		28		28		22,298 250.000		28	0	1.858	06/25/2052	1.A 1.F FE
40431J-AF-0.	HSI ASSET SECURITIZATION	02/25/2024.		XXX		5,160	29	200,000						200,000			0		12/25/2036	1.A FM
	HOME PARTNERS OF AMERICA				000			000				1		000						
43732V - AC - 0.	TRUST 21-2 C	03/01/2024.		XXX	600	600	600	600						600					12/17/2026	1.G FE
46653X-AD-2	JP MORGAN MORTGAGE TRUST	03/01/2024.	MBS PAYDOWN	XXX	3,533	3,533	3,029					ļ ⁰					0	9	12/25/2051	1.A FE
46655G-AD-7.	. 22-4 A3	03/01/2024.	MBS PAYDOWN	XXX	55,478	55,478	45,111	55,409		69		69		55,478			0	296	10/25/2052	1.A
50219Q-AC-8.	TRUS 16-4 A2LUNAR AIRCRAFT 2020-1	03/01/2024.	MBS PAYDOWN	XXX	7,826	7,826	7,708	7 ,824		2		2		7 , 826			0	34	03/10/2049	1.A
55037L - AA - 2		03/15/2024.	MBS PAYDOWN	XXX	9,342	9,342	9,342			12		12		9,342			0	53	02/15/2045	2.A FE
55284J-AA-7.	MORTGA 22-FL8 A	03/17/2024.	MBS PAYDOWN	XXX	35,242	35,242	35,242	35,242		ļ		ļ		35,242			0	596	02/19/2037	1.A FE
59166B-AA-9.	TRUST 17-1A A	03/01/2024.	MBS PAYDOWN	XXX	17 , 221	17 , 221	17 , 400	17,226		(5)		(5)		17 , 221			0	108	04/25/2055	1.A
61771Q-AJ-0.	MORGAN STANLEY RESIDENTIAL MOR 20-1 A2A	03/01/2024.	MBS PAYDOWN	XXX	2,280	2,280	2,366	2,280		ļ		o		2,280			0	9	12/25/2050	1.A
63942B-AA-2		03/15/2024.	MBS PAYDOWN	XXX	4,999	4,999	4,998	4,997		2		2		4,999			0	7	05/15/2069	1.A FE
63942M-AA-8	NAVIENT STUDENT LOAN TRUST	03/15/2024	MBS PAYDOWN	XXX	13,658	13,658	13,658	13,646		12		12		13,658			0	51	07/15/2070	1.A FE
67648B-AA-0	BAYVIEW MSR OPPORTUNITY	03/01/2024		XXX	17,142	17 , 142	17,429	17,145		(3)		(3)		17,142			n	89	12/25/2051	1 A
68902V - AH - 0.	OTIS WORLDWIDE CORP	01/24/2024		XXX	240,628	250,000	249,998	250,000		(3)		0		250,000		(9,372)	(9,372)	1,585	04/05/2025	2.B FE
72703P-AD-5.	PLANET FITNESS MASTER ISSUER L 22-1A A21	03/05/2024.	MBS PAYDOWN	XXX	1,250	1,250	1,250	1,250				ο		1,250			0	10	12/05/2051	2.B FE
74333D-AA-2	PROGRESS RESIDENTIAL TRUST 21-SFR2 A	03/01/2024.	MBS PAYDOWN	XXX	57,487	57,487	57,486	57 , 487				0		57 ,487			0	164	04/19/2038	1.A FE
74333L - AA - 4	PROGRESS RESIDENTIAL TRUST 20-SFR2 A	02/01/2024	MBS PAYDOWN	XXX	266	266	266	266				0		266			0	1	06/17/2037	1.A FE.
78449A - AA - O.	SLAM 2021-1 LLC 21-1A A	03/15/2024	MBS PAYDOWN	XXX	11,700	11,700	11,700	11,689		11		11		11,700			0	47	06/15/2046	1.F FE
81746D-AU-4	SEQUOIA MORTGAGE TRUST 17- 5 A19	03/01/2024.	MBS PAYDOWN	XXX	1,908	1,908	1,916	1,908				0		1,908			0	11	08/25/2047	1.A
81746H-BT-7	SEQUOIA MORTGAGE TRUST 17- CH1 A20	03/01/2024.	MBS PAYDOWN	XXX	488	488	491	488				0		488			0	4	08/25/2047	1.A
81746X-AU-0.	SEQUOIA MORTGAGE TRUST 17- 3 A19.	03/01/2024.		XXX	1.751	1.751	1,720	1.750		1		1		1,751			0	8	04/25/2047	1.A

										D - P#										
	1 2 12	1 4	5	6	Sho	ow All Long-1	erm Bonds a	nd Stock Solo	d, Redeemed		Disposed of ook/Adjusted Ca		Current Quart	er 16	17	10	10	20	21	1 22
'	2 3 F	4	5	0	′	°	9	10	11	12	13	14	15	10	17	18	19	20	21	22 NAIC
CUSIP Identi- fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	(Loss) on	n Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	Designation, NAIC Desig. Modifier and SVO Administrative Symbol
81746Y-AU-8.	SEQUOIA MORTGAGE TRUST 19- 3. 2 A19.	03/01/2024	MBS PAYDOWN	XXX	1,082	1,082	1,096	1,082				٥		1,082			0	6	06/25/2049	1.A
81748X-AA-2	SEQUOIA MORTGAGE TRUST 21-	03/01/2024	MBS PAYDOWN	XXX	6,381	6,381	6,447	6,382		(1)		(1)		6,381			0	27	07/25/2051	1.A
82652M-AB-6	SIERRA RECEIVABLES FUNDING	03/20/2024	MBS PAYDOWN.	XXX	7,316		7,334	.7,306		10		10		7.316				20	05/20/2036	1.F FE
	SONIC CAPITAL LLC 21-1A	i			· ·	· ·	1	· ·		10				1						
83546D-AN-8.	3. A21 SPRUCE HILL MORTGAGE LOAN	03/20/2024	MBS PAYDOWN	XXX	1,250	1,250	1,250	1,250				JD		1,250			0	5	08/20/2051	2.B FE
85209F - AA - 4.	4. TRUS 20-SH1 A1 SPRUCE HILL MORTGAGE LOAN	03/01/2024	MBS PAYDOWN	XXX	1,391	1,391	1,394	1,391						1,391			0	6	01/28/2050	1.A
85209F - AC - 0		03/01/2024	MBS PAYDOWN	XXX	3,191	3,191	3,197	3,191				0					0	15	01/28/2050	1.A
89175M-AA-1	1. 18-3 A1	03/01/2024	MBS PAYDOWN	XXX	6,960	6,960	6,962	6,960				٥		6,960			0	39	05/25/2058	1.A
89175T-AA-6.	TOWD POINT MORTGAGE TRUST 3. 18-4 A1	03/01/2024	MBS PAYDOWN	XXX		3,776	3,662	3,775		1		1		3,776			0	17	06/25/2058	1.A
89178B-AA-2		03/01/2024	MBS PAYDOWN	XXX	9,203	9,203	9,292	9,205		(2)		(2)					0	43	10/25/2059	1.A
89179J-AA-4	TOWD POINT MORTGAGE TRUST	03/01/2024	MBS PAYDOWN	XXX	8,924	8,924	9,093	8,928		(3)		(3)		8,924			0	26	10/25/2060	1.A
89180D-AA-4	TOWD POINT ASSET FUNDING	03/01/2024	MBS PAYDOWN	XXX	6,449	6,449	6,449	6,449				1		6,449			0	10	02/25/2063	1.A
92212K-AA-4	VANTAGE DATA CENTERS LLC	03/15/2024	MBS PAYDOWN	XXX	33,698	33,698	33,698	33,698				0		33,698			0	264	07/15/2044	1.G FE
	WF-RBS COMMERCIAL MORTGAGE																			
92939F - AT - 6.	WENDYS FUNDING LLC 18-1A	03/01/2024	MBS PAYDOWN	XXX	113,986	113,986	115,123	113,986		<u> </u>		J		113,986			J	871	08/15/2047	1.A
95058X-AE-8.	3. A211	03/15/2024	MBS PAYDOWN	XXX			633					L0					0	6	03/15/2048	2.B FE
95058X-AK-4	4. A21	03/15/2024	MBS PAYDOWN	XXX	1,654,142	1,679,306	1,658,110	1,670,125	Λ	237	0	0	0	1,673,893	Λ	(19.750)	(19.750)	10.982	06/15/2051 XXX	2.B FE
	997 - Bonds - Industrial and Mis		nanilateu)		4,064,161	4,123,871	4,145,690	4,113,880	0	281	0		0	1 1	0	(. , ,	(53,530)	24,528	XXX	XXX
	999 - Bonds - Subtotals - Bonds				4,064,161	4,123,871	4,145,690	4,113,880	0	281	0	281	0	4,117,692	0	(53,530)	(53,530)	24,528	XXX	XXX
001055-10-2	Stocks - Industrial and Miscellan	neous (Unaffilia	VARIOUS	449.000	36,098	XXX	28,879	37,043	(8, 163)			(8, 163)	1	28,879		7,219	7,219	225	XXX	ххх
00123Q-10-4_	AMERICAN CAPITAL AGENCY	03/25/2024	VARIOUS	8,004.000	78,616	XXX	73,600	78,519	(4,919)			(4,919)		73,600		5,016	5,016	2,705	XXX	XXX
00287Y-10-9	ABBVIE INC	02/23/2024	DIRECT	278.000	49,505	XXX	30,294	43,082	(12,787)			(12,787)		30,294		19,211	19,211	431	XXX	XXX
00790R-10-4	ADVANCED DRAINAGE SYSTEMS	02/23/2024	DIRECT	61.000	9,968	XXX	6,953	8,579	(1,626)			(1,626)		6,953		3,015	3,015		XXX	ХХХ
00846U-10-1 02079K-10-7	AGILENT TECHNOLOGIES INC ALPHABET INC - CL C	02/23/202402/23/2024	DIRECT	85.000 193.000	11,221 28,038	XXXXXX_	10,110 10,501	11,818 27,199	(1,708)			(1,708)		10,110 10,501		1,111 17,538	1,111 17,538	20	XXXXXX	XXX
02079K-10-7		02/23/2024	DIRECT	633.000	91,118	XXX	55,584	88,424	(32,840)			(32,840)		55,584		35,534	35,534		XXX	XXX
022098-10-3			PRIOR PERIOD INCOME			XXX	ļ					0					0	1,305	XXX	XXX
023135-10-6 02665T-30-6		02/23/2024	DIRECT	440.000		XXXXXX	36,819		(30,035)			(30,035)		36,819 93,389			40,171 3,727	702	XXXXXX	XXXXXX
03027X-10-0		03/25/2024	DIRECT	18.000	3,523	XXX	3,012	3,886	(874)			(874)		3,012		511	511	31	XXX	XXX
031162-10-0		03/25/2024	VAR I OUS.	1,147.000	322,118	XXX	270,838	330,359	(59,521)			(59,521)		270,838		51,280	51,280	2,581	XXX	XXX
036752-10-3		02/23/2024	DIRECT	18.000	9,253	XXX	8,346	8,488	(142)			(142)				908	908		XXX	XXX
03743Q-10-8 037833-10-0		03/25/2024	VARIOUS	1,865.000	62,913	XXX	60,984	66,916	(5,932)			(5,932)		60,984		1,929	1,929	466	XXX	XXX
	ADDLE INO											(259, 137)	1	71.822	1	241,906	241.906	413	XXX	XXX
		02/23/2024	DIRECT	1,719.000	313,728	XXX	71,822	330,959	(259, 137)											
049468-10-1	ATLASSIAN CORP PLC-CLASS A	02/23/2024	DIRECT.	47.000	9,608	XXX	7,794	11,179	(3,386)			(3,386)				1,814	1,814		XXX	XXX xxx
	ATLASSIAN CORP PLC-CLASS A AUTODESK INC.	02/23/202402/23/202402/23/2024																246		XXX
049468-10-1 052769-10-6 053015-10-3 05580M-10-8	ATLASSIAN CORP PLC-CLASS A AUTODESK INC AUTOMATIC DATA PROCESSING B RILEY FINANCIAL INC	02/23/2024 02/23/2024 02/23/2024 01/29/2024	DIRECTVARIOUSDIRECT	47.000 43.000 147.000 218.000	9,608 11,059 37,611 4,379	XXX XXX XXX XXX	7,794 8,618 32,833 8,314	11,179 10,470 34,247 4,576	(3,386) (1,852) (1,414) 3,738			(3,386) (1,852) (1,414) 3,738		7,794 8,618 32,833 8,314		1,814 2,441 4,778 (3,934)	1,814 2,441 4,778 (3,934)		XXX XXX XXX XXX	XXX
049468-10-1 052769-10-6 053015-10-3 05580M-10-8 070830-10-4	ATLASSIAN CORP PLC-CLASS A AUTODESK INC	02/23/2024 02/23/2024 02/23/2024 01/29/2024 01/29/2024	DIRECT DIRECT VARIOUS DIRECT DIRECT	47 .000 43 .000 147 .000 218 .000 239 .000		XXX XXX XXX XXX			(3,386) (1,852) (1,414) (1,457)			(3,386) (1,852) (1,414) (3,738) (1,457)		7,794 8,618 32,833 8,314 8,858				246	XXXXXXXXXXXXXXXXXX	XXX XXX XXX XXX
049468-10-1 052769-10-6 053015-10-3 05580M-10-8 070830-10-4 09247X-10-1	ATLASSIAN CORP PLC-CLASS A AUTODESK INC AUTOMATIC DATA PROCESSING B RILEY FINANCIAL INC BATH & BODY WORKS INC BLACKROCK INC	02/23/202402/23/202402/23/202401/29/202401/29/202403/25/202403/25/2024	DIRECT DIRECT VAR 10US, DIRECT DIRECT DIRECT DIRECT			XXX XXX XXX XXX XXX	7,794 		(3,386) (1,852) (1,414) 3,738 (1,457) (40,533)			(1, 414) (1, 457) (40, 533)		7,794 8,618 32,833 8,314 8,858 164,852				246	XXX XXX XXX XXX XXX	XXX XXX XXX XXX
049468-10-1 052769-10-6 053015-10-3 05580M-10-8 070830-10-4 09247X-10-1	ATLASSIAN CORP PLC-CLASS A. AUTODESK INC. AUTOMATIC DATA PROCESSING. B RILEY FINANCIAL INC. BATH & BODY WORKS INC. BLACKROCK INC. HAR BLOCK INC.	02/23/202402/23/202402/23/202401/29/202401/29/202403/25/202403/25/202402/23/202402/23/2024	DIRECT			XXXXXXXXXXXXXXX	7,794 		(3,386) (1,852) (1,414) 3,738 (1,457) (40,533) (10,191)			(3,386) (1,852) (1,414) 3,738 (1,457) (40,533) (10,191)		7,794 8,618 32,833 8,314 8,858 164,852 8,383			1,814 2,441 4,778 (3,934) 1,304 42,632 10,474		XXX XXX XXX XXX XXX XXX	XXX XXX XXX XXX XXX
049468-10-1 052769-10-6 053015-10-3 05580M-10-8 070830-10-4 09247X-10-1 093671-10-5	ATLASSIAN CORP PLC-CLASS A. AUTODESK INC. AUTOMATIC DATA PROCESSING. B RILEY FINANCIAL INC. BATH & BODY WORKS INC. BLACKROCK INC. BYD GAMING CORP.	02/23/202402/23/202402/23/202401/29/202401/29/202403/25/202402/23/2024	DIRECT. DIRECT. VARI OUS. DIRECT. DIRECT. DIRECT. DIRECT. DIRECT. DIRECT. DIRECT. DIRECT.			XXX			(3,386) (1,852) (1,414) 3,738 (1,457) (40,533)			(1, 414) (1, 457) (40, 533)		7,794 8,618 32,833 8,314 8,858 164,852 8,383 16,927		1,814 2,441 4,778 (3,934) 11,304 42,632 10,474 4,978			XXX XXX XXX XXX XXX XXX XXX XXX XXX	XXX XXX XXX XXX XXX XXX XXX
049468-10-1 052769-10-6 053015-10-3 05580M-10-8 070830-10-4 09247X-10-1	ATLASSIAN CORP PLC-CLASS A, AUTODESK INC. AUTOMATIC DATA PROCESSING, B RILEY FINANCIAL INC. BATH & BODY WORKS INC. BLACKROCK INC, HAR BLOCK INC, BOYD GAMING CORP. BRIGHTSPIRE CAPITAL INC.		DIRECT			XXXXXXXXXXXXXXX	7,794 8,618 32,833 8,314 8,858 164,852 8,383 16,927 24,962		(3,386) (1,852) (1,414) 3,738 (1,457) (40,533) (10,191)			(3,386) (1,852) (1,414) 3,738 (1,457) (40,533) (10,191) (4,674)		7,794 8,618 32,833 8,314 8,858 164,852 8,383 16,927 24,962		1,814 2,441 4,778 (3,934) 1,304 42,632 10,474 4,978 520	1,814 2,441 4,778 (3,934) 1,304 42,632 10,474 4,978 520		XXX	XXX
049468-10-1 052769-10-6 053015-10-3 05580M-10-8 070830-10-4 09247X-10-1 093671-10-5 103304-10-1	ATLASSIAN CORP PLC-CLASS A. AUTODESK INC. AUTOMATIC DATA PROCESSING. B RILEY FINANCIAL INC. BATH & BODY WORKS INC. BLACKROCK INC. BOYD GAMING CORP. BRIGHTSPIRE CAPITAL INC. BRIGHTSPIRE CAPITAL INC. BRISTOL-MYERS SOUIBB CO. BRISTOL-MYERS SOUIBB CO. BRISTMOR PROPERTY GROUP INC.	02/23/202402/23/202402/23/202401/29/202401/29/202403/25/202402/23/2024	DIRECT. DIRECT. VAR IOUS DIRECT.		9,608 11,059 37,611 4,379 10,162 207,484 18,857 21,905 25,482	XXX			(3,386) (1,852) (1,414) 3,738 (1,457) (40,533) (10,191) (4,674)			(3,386) (1,852) (1,414) 3,738 (1,457) (40,533) (10,191)		7,794 8,618 32,833 8,314 8,858 164,852 8,383 16,927		1,814 2,441 4,778 (3,934) 11,304 42,632 10,474 4,978			XXX XXX XXX XXX XXX XXX XXX XXX XXX	XXX XXX XXX XXX XXX XXX XXX
049468-10-1 052769-10-6 053015-10-3 05580M-10-8 070830-10-4 09247X-10-1 093671-10-5 103304-10-1 10949T-10-9	ATLASSIAN CORP PLC-CLASS A. AUTODESK INC. AUTOMATIC DATA PROCESSING. B RILEY FINANCIAL INC. BATH & BODY WORKS INC. BLACKROCK INC. HAR BLOCK INC. BOYD GAMING CORP. BRIGHTSPIRE CAPITAL INC. BRISTOL-IMYERS SQUIBB CO. BRISMOL PROPERTY GROUP INC. BROADRIDGE FINANCIAL		DIRECT. DIRECT. VARI OUS. DIRECT.				7,794 8,618 32,833 8,314 8,858 164,852 8,383 16,927 24,962 106,219		(3,386) (1,852) (1,414) (3,738) (1,457) (40,533) (10,191) (4,674) 8			(3,386) (1,852) (1,414) (3,738) (1,457) (40,533) (10,191) (4,674) (8,36,079)		7,794 8,618 32,833 8,314 8,858 164,852 8,383 16,927 24,962		1,814 2,441 4,778 (3,934) 1,304 42,632 10,474 4,978 520 (38,501)			XXX	XXX XXX XXX XXX XXX XXX XXX XXX XXX XX

						Sho	w All Long-	Term Bonds a	nd Stock Sol	d, Redeemed				Current Quart							
1	2	3	4	5	6	7	8	9	10			ook/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
CUSIP		F o r e i			Number of				Prior Year	11 Unrealized Valuation	12 Current Year's	13 Current Year's Other Than Temporary	Total Change in	Exchange			n Realized Gain	Total Gain	Bond Interest/Stock Dividends	Stated Contractual	NAIC Designation, NAIC Desig. Modifier and SVO
Identi-		g	Disposal		Shares of		l	1	Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description Description	n	Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
11284V - 10 - 5 125269 - 10 - 0	BROOKFIELD RENEWABLE COR-A. CF INDUSTRIES HOLDINGS INC.		.01/29/2024	DIRECT	446.000	12,563	XXXXXX		12,840	(1,186) (5,988)			(1,186)	}	11,655 27,800			908 7 ,573	213	XXXXXX	XXX
127387 - 10 - 8	CADENCE DESIGN SYSTEMS INC.		.02/23/2024	DIRECT	61.000		XXX		16,615	(2,937)			(2,937)		13,678		4,837	4,837	213	XXX	XXX
128030-20-2	CAL-MAINE FOODS INC.		.02/23/2024	DIRECT	1,925.000	114,486	XXX	87.848	110,476	(22,627)			(22,627)		87,848		26,638	26,638	223	XXX	XXX
134429-10-9			.02/23/2024	DIRECT	498.000	21,134	XXX	22.093	21,529	564			564	'	22,093		(959)	(959)	184	XXX	XXX
14149Y - 10 - 8			.02/23/2024	DIRECT	236.000	25,506	XXX	12,273	23,789	(11,516)			(11,516)		12,273		13,233	13,233	118	XXX	XXX
149123-10-1	CATERPILLAR INC		.02/23/2024	DIRECT	66.000	21,375	XXX	15,715	19,514	(3,799)			(3,799)		15,715		5,660	5,660	86	XXX	XXX
	CHARTER COMMUNICATIONS INC	i i				i .				` ' '							i ' i				7000
16119P-10-8	A		.02/23/2024	DIRECT	58.000	17,675	XXX	18,373	22,543	(4, 171)			(4, 171)		18,373		(697)	(697)		XXX	XXX
166764-10-0	CHEVRON CORP.		.03/25/2024	DIRECT	230.000	35 , 121	XXX		34,307	342					34,649		472	472	210	XXX	XXX
169656-10-5	CHIPOTLE MEXICAN GRILL-CL		.02/23/2024.	DIRECT	8.000	21, 173	XXX	16,272	18,296	(2,023)			(2,023)	, l	16.272		4.901	4.901		XXX	XXX
169905-10-6	CHOICE HOTELS INTL INC.		.03/25/2024	DIRECT	403.000	50,710	XXX	45,687	45,660	27			27	'	45,687		5,023	5,023	116	XXX	XXX
17275R-10-2	CISCO SYSTEMS INC.		.02/23/2024	DIRECT	357.000	17,438	XXX	6,234	18,036	(11,802)			(11,802)		6,234		11,205	11,205	139	XXX	XXX
172967 - 42 - 4	CITIGROUP INC.		.02/23/2024	DIRECT.	334.000	18,676	XXX		17 , 181	(1,696)			(1,696)		15,485			3,191	177	XXX	XXX
17888H-10-3			.03/25/2024	DIRECT	886.000	63,004	XXX		60,585	(552)			(552)		60,033		2,971	2,971	883	XXX	XXX
189054-10-9			.02/23/2024	DIRECT	127 .000	19,409	XXX		18,109	668			668		18,776		632	632	152	XXX	XXX
407000 40 0	COLUMBIA BANKING SYSTEM		00/05/0004	DIDECT	0.000.000	F4 040	VVV	F0 070	70 100	(40 400)			(40, 400)	J	50.070		(F. 100)	(F 100)		VVV	
197236-10-2			.03/25/2024	DIRECT	2,630.000	51,848	XXX	56,970	70,168	(13, 198)			(13,198)	!	56,970		(5,122)	(5,122)	396	XXX	XXX
20030N-10-1 200340-10-7	COMCAST CORP - CL A		.02/23/2024	DIRECT	1,182.000	49,511	XXXXXX		51,831	(7,018)			(7,018)		44,813		4,698	4,698	343	XXX	XXX
200525-10-3	COMMERCE BANCSHARES INC		.02/23/2024	VARIOUS.	345 . 100	13,422	XXX			(3,643)			(5,643)		17,789		131	131	192	XXX	XXX
21871X-10-9			.02/23/2024	DIRECT.	502.000	12,599	XXX			(868)			(868)				2,593	2.593		XXX	XXX
210/1/4-10-5	COSTCO WHOLESALE		.02/23/2024	DINEOT						(000)			1 (000)	'							
22160K - 10 - 5	CORPORATION		.02/23/2024	DIRECT	16.000	11,807	XXX		10,561	(7,209)			(7,209)		3,352			8,455	256	XXX	XXX
22410J-10-6			.01/29/2024	VAR I OUS	292.000	22,458	XXX	25,116	22,507	2,608			2,608		25,116		(2,657)	(2,657)	380	XXX	ХХХ.
229899-10-9			.02/23/2024	DIRECT	152.000	16,315	XXX		16,490	(488)			(488))	16,003		312	312		XXX	XXX
244199-10-5			.02/23/2024	DIRECT	92.000	33 , 547	XXX		36,788	(4, 185)			(4, 185)		32,603		944	944	135	XXX	XXX.
260557-10-3			.03/25/2024	DIRECT	1,933.000	110,281	XXX		106,006	(9,806)			(9,806)		96 , 199		14,082	14,082	891	XXX	XXX
278642-10-3	EBAY INC		.01/29/2024	DIRECT		31,292	XXX	30,881	32,148	(1,267)			(1,267)	}	30,881		411	411		XXX	XXX
278865-10-0	ECOLAB INC	·	.02/23/2024	DIRECT	110.000	24,456	XXX	20,362	21,819	(1,456)			(1,456)	· 	20,362		4,094	4,094	63	XXX	XXX
28176E-10-8	CORPORATION		.02/23/2024	DIRECT	111.000	9.738	XXX	6.954	8.464	(1,510)			(1,510)	, l	6.954		2,784	2,784		XXX	XXX
285512-10-9	ELECTRONIC ARTS INC.		.02/23/2024	DIRECT	156.000	22,242	XXX	19,831	21,342	(1,512)			(1,512)		19,831		2,411	2,411		XXX	XXX
29444U-70-0	EQUINIX INC.		02/23/2024	VAR I OUS.	11.000	9,705	XXX	7,691	8,859	(1,169)			(1, 169)		7,691		2,014	2,014	21	XXX	XXX
29452E-10-1	EQUITABLE HOLDINGS INC	ļl	.02/23/2024	VAR I OUS.	322.000	11,163	XXX		10,723	(473)			(473)		10,250		913	913	71	XXX	XXX
294600-10-1	EQUITRANS MIDSTREAM CORP		.03/25/2024	DIRECT	4,076.000	47 , 984	XXX	25,444	41,494	(16,049)			(16,049)		25,444		22,539	22,539	611	XXX	XXX
29476L-10-7	EQUITY RESIDENTIAL	ļļ	.01/29/2024	DIRECT	993.000	59,279	XXX	63,902	60,732	3,170			3,170		63,902		(4,623)	(4,623)	964	XXX	XXX
30034W-10-6			.03/25/2024	DIRECT	1,036.000	52,987	XXX	50,859	24,116	(1,999)			(1,999)		50,859		2,128	2 , 128	666	XXX	XXX
30161N-10-1	EXELON CORPORATION		.02/23/2024	DIRECT.	1,131.000	40,849	XXX		40,603	(4,101)			(4,101)		36,502		4,347	4,347		XXX	XXX
30212W-10-0			.03/25/2024	DIRECT	3,443.000	34,845	XXX	44,455	53,435	(8,980)			(8,980)		44,455		(9,610)	(9,610)	152	XXX	XXX
302130-10-9			.02/23/2024	DIRECT	219.000	26,310	XXXXXX	23,683	27,857	(4,174)			(4,174)	· 	23,683		2,627	2,627		XXX	XXX
30231G-10-2 30303M-10-2	EXXON MOBIL CORP		.03/25/2024	DIRECT	622.000	71,496	XXXXXX	71,133 57.827	62,188	8,946			8,946		71,133 57,827				591 151	XXX	XXX
30303M-10-2 311900-10-4	FACEBOOK INC-AFASTENAL CO		.02/23/2024	VARIOUS	668.000	146,172	XXXXXX			(49,069)			(49,069)		57,827				261	XXX	XXX
311800-10-4	FIDELITY NATIONAL INFO	1 1		DINEUI		40,200			43,200	(21,1/9)			1(21,1/9)	<u> </u>	22,007			20 , 120	201		XXX
31620M-10-6	SERV		.02/23/2024	DIRECT	394.000	25,321	XXX	21,249	23,668	(2,419)			(2,419)		21,249		4,072	4,072		XXX	XXX
337738-10-8	FISERV INC		.02/23/2024	DIRECT	75.000	11,306	XXX		9,963	(731)			(731)				2,074	2,074		XXX	XXX
34959E-10-9			.02/23/2024	DIRECT	218.000	14,743	XXX		12,760	171			171		12,930		1,813	1,813		XXX	XXX
36266G-10-7			.01/29/2024	VARIOUS	17 .000	1,249	XXX	1,246	1,314	(69)			(69)		1,246			3	1	XXX	XXX
370334-10-4	GENERAL MILLS INC		.02/23/2024	DIRECT	236.000	15,412	XXX	12,453	15,373	(2,920)	ļ		(2,920)		12,453		2,959	2,959	139	XXX	XXX
38741L-10-7	GRANITE POINT MORTGAGE TRUST		.02/23/2024	DIRECT	2,805.000	13.092	XXX	15.684	16,662	(977)			(977)	J	15.684		(2,592)	(2,592)	561	XXX	VVV
437076-10-2			.02/23/2024	DIRECT	208.000		XXX		72,082	(34,644)			(34,644)				39,926	(2,592)		XXX XXX	XXX
75/0/0-10-2	HONEYWELL INTERNATIONAL	† <u> </u>	.0212012024	D INCOI	200.000			430, الو	12,002	(34,044)			1(34,044)	<u> </u>	۳۵۵ الر		, 220 פע	, ور			XXX
438516-10-6	INC		.02/23/2024	DIRECT		31,898	XXX	30,518	33,344	(2,826)			(2,826)		30,518		1,380	1,380		XXX	XXX
443510-60-7.	HUBBELL INC		.03/25/2024	DIRECT	362.000	147,386	XXX	45,681	119,073	(73,392)		.	(73,392)		45,681		101,705	101,705	384	XXX	XXX
444859-10-2.	HUMANA INC		.01/29/2024	VARIOUS	2.000	722	XXX	955	916	39			39		955		(233)	(233)	4	XXX	XXX
452308-10-9		ļļ	.02/23/2024	DIRECT	92.000	23,931	XXX	21,622	24,098	(2,476)	ļ		(2,476)		21,622		2,309	2,309	129	XXX	XXX
45781V-10-1_	INNOVATIVE INDUSTRIAL PROPER		.02/23/2024.	DIRECT	241.000	21,860	XXX	17,769	24,298	(6,529)			(6,529)	J	17,769		4.092	4.092	487	XXX	VVV
40/017-10-1.	I I NVI LA	11	0/1/31/0/4	LIZINI W.I.	741.000	. ZI.00U		1 17.709	/4./90	10.3/91			1 (0.3/9)								1 111

						Sho	w All Long-T	erm Bonds a	nd Stock Solo	d, Redeemed	or Otherwise	Disposed of	During the C	urrent Quart	er						
1	2	3	4	5	6	7	8	9	10			ook/Adjusted C			16	17	18	19	20	21	22
		F								11	12	13	14	15							NAIC
		0										Cumant Vaaria			Dools/				Dand		Designation,
		r								Unrealized		Current Year's Other Than	Total Change	Total Foreign	Book/ Adjusted	Foreign			Bond Interest/Stock	Stated	NAIC Desig. Modifier and
CUSIP		ľil			Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange		Exchange Gain	Realized Gain	Total Gain	Dividends	Contractual	SVO
Identi-		g Dis	sposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n D	Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
460690-10-0	INTERPUBLIC GROUP OF COMPANIES INC (THE)	03/2	25/2024	DIRECT	2.765.000	89.466	XXX	45.959	90,250	(44, 291)			(44,291)				43.508	43,508	698	XXX	XXX
461202-10-3	INTUIT INC.		23/2024 [) IRECT	97.000	64,000	XXX	44 . 145		(16,483)			(16,483)		44,145		19,855	19,855	87	XXX	XXX
46120E-60-2	. INTUITIVE SURGICAL INC	02/2	23/2024 [DIRECT	17.000	6,626	XXX	2,910	5,735	(2,825)			(2,825)		2,910		3,716	3,716		XXX	XXX
46269C-10-2	. IRIDIUM COMMUNICATIONS INC.		25/2024 [DIRECT	851.000	21,676	XXX	37 ,757	35,027	2,730			2,730		37 , 757		(16,081)	(16,081)	111	XXX	XXX
46625H-10-0_	. JP MORGAN CHASE & COMPANY JEFFERIES FINANCIAL GROUP	02/2	23/2024) IRECT	172.000	31,644	XXX	16,680	29,257	(12,577)			(12,577)		16,680		14,964	14,964	181	XXX	XXX
47233W-10-9	IN.	02/2	23/2024	DIRECT	563.000	23,684	XXX	21,942	22,751	(809)			(809)		21,942		1,742	1,742	169	XXX	XXX
478160-10-4	JOHNSON & JOHNSON	02/2	23/2024\	/AR 10US	428.000	69,262	XXX		67,085	2,858			2,858		69,943		(681)	(681)	509	XXX	XXX
48251K-10-0	KKR REAL ESTATE FINANCE	00/0	23/2024	DIRECT	2.079.000	20 , 161	XXX	23,486	27 505	(4.040)			(4.040)		23,486		(3,326)	(2.226)	894	XXX	
49177J-10-2.	KENVUE INC		25/2024	DIRECT	250.000	5,141	XXX	5,460	27 ,505	(4,019)			(4,019)		5,252		(3,326)	(3,326)	50	XXX	XXXXXX.
494368-10-3	KIMBERLY-CLARK CORP			PRIOR PERIOD INCOME.			XXX	0,202									(112)	0	31	XXX	XXX
512807 - 10 - 8	LAM RESEARCH CORP.		23/2024 [) I RECT	37.000	34,354	XXX	6,116	28,981	(22,865)			(22,865)		6,116		28,238	28,238	74	XXX	XXX
518439-10-4	ESTEE LAUDER COMPANIES INC	01/2	29/2024	DIRECT	42.000	5.618	XXX	6.098	6.143	(45)			(45)		6.098		(480)	(480)		XXX	VVV
532457 - 10 - 8.	ELI LILLY & CO			/ARIOUS	1,036.000	798,988	XXX	175,964	603,905	(427,941)			(427,941)		175,964			623,023	1,347	XXX	XXXXXX
	LOCKHEED MARTIN									, , ,			, , ,								
539830-10-9	. CORPORATION.		23/2024	DIRECT	40.000	17,244	XXX	11,489	18 , 130	(6,641)			(6,641)		11,489		5,756	5,756	474	XXX	XXX
548661-10-7 550021-10-9	LOWES COS INCLULULEMON ATHLETICA INC		23/2024 [23/2024 [DIRECT	158.000	36,742 23,809	XXXXXX	23,115	35,163	(12,048)			(12,048)		23,115 20,171		13,627 3,638	13,627	174	XXX	XXX
330021-10-3	MARRIOTT INTERNATIONAL -CL		i							(0,410)					· ·						XXX
571903-20-2	. A			/AR10US	136.000	34,199	XXX	23,788	30,669	(6,881)			(6,881)		23,788		10,411	10,411	71	XXX	XXX
580135-10-1	MCDONALDS CORP		25/2024	DIRECT	102.000	29,433	XXX	29,958	30,244	(286)			(286)	ļ	29,958		(525)	(525)	12	XXX	XXX
58155Q-10-3_ 58470H-10-1_	MCKESSON CORP		23/2024 [25/2024 [DIRECT	27.000	13,938 22,828	XXXXXX	11,727 40,195	12,500 29,846	(774)			(774) 10,349		11,727 40,195		2,211	2,211	17	XXX	XXX
58933Y - 10 - 5	MERCK & CO INC.		25/2024	DIRECT	2,116.000	266 , 188	XXX	152,826	230,686	(77,860)			(77,860)		152,826		113,362	113,362	1,629	XXX	XXX
594918-10-4	MICROSOFT CORP.			/ARIOUS.	892.000	366.009	XXX	95,472	335,428	(239,956)			(239,956)		95.472		270 . 538	270 , 538	669	XXX	XXX
595017-10-4	MICROCHIP TECHNOLOGY INC	02/2	23/2024 \	/AR I OUS	176.000	14,578	XXX	10,194	15,872	(5,677)			(5,677)		10 , 194		4,383	4,383	79	XXX	XXX
61945C-10-3	. THE MOSAIC COMPANY		25/2024	DIRECT	2,244.000	70,110	XXX	74,787	45,413	(1,626)			(1,626)		74,787		(4,677)	(4,677)	471	XXX	XXX
620076-30-7	. MOTOROLA SOLUTIONS INC		23/2024	DIRECT	92.000	30,383	XXX	25,579	28,804	(3,226)			(3,226)		25,579		4,805	4,805	90 98	XXX	XXX
64110D-10-4	NETAPP INC NEW YORK MORTGAGE TRUST		23/2024	DIRECT	196.000	17 , 128	XXX	12,713	17,279	(4,566)			(4,566)		12,713		4,415	4,415	98	XXX	XXX
649604-84-0	. INC	03/2	25/2024 \	/AR10US	10,719.000	74,983	XXX	95,979	66,073	4 , 826			4,826		95,979		(20,996)	(20,996)	1,701	XXX	XXX
65336K-10-3	NEXSTAR MEDIA GROUP INC-CL	02/2	23/2024) IRECT.	103.000	16 . 859	XXX	15.873	16 . 145	(272)			(272)		15,873		.986	986	174	XXX	VVV
654106-10-3	NIKE INC CLASS B.		23/2024	DIRECT	204.000	21,546	XXX	21,283	22,148	(272)			(866)		21,283				75	XXX	XXXXXX.
655664-10-0	NORDSTROM INC.) IRECT.	1,023.000	19,285	XXX		18,874	(2,287)			(2,287)				2,697	2.697	194	XXX	XXX
67066G-10-4	NVIDIA CORP		23/2024) IRECT	370.000	291,616	XXX	33,636	183,231	(149,595)			(149,595)		33,636		257 ,980	257,980		XXX	XXX
674599-10-5	. OCCIDENTAL PETROLEUM CORP	03/2	25/2024	DIRECT	804.000	52,069	XXX	28,729	48,007	(19,278)			(19,278)		28,729		23,340	23,340	145	XXX	XXX
676230-10-9	OFFICE PROPERTIES INCOME	03/2	25/2024	DIRECT	13,987.000	31,661	XXX		102,385	(46, 115)			(46,115)		56,270		(24,608)	(24,608)	140	XXX	XXX
681919-10-6.	OMNICOM GROUP		23/2024 [DIRECT	255.000	22,590	XXX	17,811	22,060	(4,249)			(4,249)		17,811		4,778	4,778	179	XXX	XXX
695156-10-9	PACKAGING CORP OF AMERICA		23/2024) IRECT	106.000	18,592	XXX	15,960	17,268	(1,309)			(1,309)		15,960		2,632	2,632	133	XXX	XXX
704326-10-7	. PAYCHEX INC		23/2024 [DIRECT	140.000	17 , 448	XXX	7 ,765	16,675	(8,910)			(8,910)				9,682	9,682	125	XXX	XXX
70432V - 10 - 2 70450Y - 10 - 3	PAYCOM SOFTWARE INCPAYPAL HOLDINGS INC		29/2024	DIRECT	187.000 125.000	36,133 7,876	XXXXXX	53,700	38,657	15,043			15,043	····	53,700		(17,566)	(17,566)		XXX	XXX
713448-10-8	PEPSICO INC			DIRECT	283.000	47,993	XXX		7,676 48,065	168				····			32 15,918	32		XXX	XXXXXX.
717081-10-3	PFIZER INC.			/ARIOUS	2,688.000	73,767	XXX	105,644	77 ,388	28,257			28,257		105,644		(31,877)	(31,877)	1,129	XXX	XXX
İ	PHILIP MORRIS	i i	i		į į					· ·							' '	, , ,			
718172-10-9	. INTERNATIONAL INC	02/2	23/2024	DIRECT	790.000	72,112	XXX	64,249	74,323	(10,075)			(10,075)	····	64,249		7,863	7,863	1,027	XXX	XXX
723787 - 10 - 7	CO	02/2	23/2024	DIRECT	47 .000	10,926	XXX	10,513	10,569	(56)			(56)	[10,513		413	413	<u> </u>	XXX	XXX
739128-10-6	POWELL INDUSTRIES INC	03/2	25/2024 \	/ARIOUS	294.000	43,843	XXX	17,554	25,990	(8,435)			(8,435)	ļ	17 , 554		26,289	26,289	78	XXX	XXX
744320-10-2	PRUDENTIAL FINANCIAL INC	02/2	23/2024 \	/ARIOUS	173.000	18,694	XXX	11,972	17,942	(5,970)			(5,970)	ļ	11,972		6,722	6,722	225	XXX	XXX
744573-10-6	PUBLIC SERVICE ENTERPRISE GP	02/2	23/2024	DIRECT	479.000	29,093	XXX	28,535	29,291	(756)			(756)		28,535		558	558		XXX	XXX
747525-10-3	QUALCOMM INC.		23/2024 [DIRECT	206.000	31,909	XXX	28,617	29,794	(1,176)			(1,176)		28,617		3,291	3,291		XXX	XXX
74967R-10-6	RMR GROUP INC/THE - A	01/2	29/2024 \	/AR10US	377.000	9,849	XXX	10,251	10,643	(391)			(391)		10,251		(402)	(402)	151	XXX	XXX
75281A-10-9_	. RANGE RESOURCES CORP		25/2024 [DIRECT	2,246.000	74 , 192	XXX	59,260	68,368	(9, 108)			(9,108)	ļ	59,260		14,931	14,931	147	XXX	XXX
76009N-10-0	RENT-A-CENTER INC		25/2024 [DIRECT	1,836.000	63,859 14,578	XXX		62,369	(11,929)			(11,929)		50,440		13,419	13,419	679 96	XXX	XXX
770323-10-3 78409V-10-4	. ROBERT HALF INTL INC			/ARIOUS	182.000		XXXXXX			(2,335)			(2,335)	····	13,667		911 387	911 387	96	XXX	XXXXXX.
	SAFEHOLD INC.		25/2024	DIRECT	3.329.000	67,681	XXX	71.988	48.344	(2,339)			(421)		71.988		(4,307)	(4,307)	366	XXX	XXX

Chaw All Lang Tarm	Bonds and Stock Sold, Redeem	ad ar Othanuica Dianacad	Laf During the Current Quarter

					Sho	ow All Long-T	erm Bonds a	ind Stock Solo	l, Redeemed				Current Quart	er						
1	2 3	3 4	5	6	7	8	9	10		Change in B	ook/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
	F	=							11	12	13	14	15							NAIC
																				Designation,
	r	f									Current Year's			Book/				Bond		NAIC Desig.
OLIGID		?						D: 1/	Unrealized		Other Than	Total Change		Adjusted	Foreign	D :: 10:	T. 10.	Interest/Stock	Stated	Modifier and
CUSIP Identi-		Diamagal		Number of Shares of				Prior Year Book/Adjusted	Valuation	Current Year's	Temporary	in B./A.C.V.	Exchange Change in	Carrying Value	Exchange Gain		Total Gain	Dividends Received	Contractual Maturity	SVO
fication	Description r	Disposal Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	Increase/ (Decrease)	(Amortization)/ Accretion	Impairment Recognized	(11+12-13)	B./A.C.V.	Disposal Date	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal	During Year	Date	Administrative Symbol
810186-10-6	SCOTTS COMPANY (THE) CL A	02/23/2024	VARIOUS	358.000	20,977	XXX	20.754	22,823	(2,069)	Accretion	Recognized	(2,069)	B./A.C.V.	20,754	Disposai		223	156	XXX	XXX
825690-10-0	SHUTTERSTOCK INC	03/25/2024	DIRECT	1,240.000	58,426	XXX	57,912	28,727	(1,648)			(1,648)		57,912		515	515	372	XXX	XXX
828806-10-9	SIMON PROPERTY GROUP INC	01/29/2024	DIRECT.	139.000	19.557	XXX	14.525	19,827	(5,302)			(5,302)		14 . 525		5.031	5.031		XXX	XXX
829214-10-5	SIMULATIONS PLUS INC	01/29/2024	VARIOUS	307.000	11,996	XXX	12,198		(1,540)			(1,540)		12,198		(202)	(202)	18	XXX	XXX
	SINCLAIR BROADCAST GROUP				· ·		1	1	, ,			' '					, ,			
829242-10-6	INC CL A	03/25/2024	DIRECT	2,742.000	33,294	XXX	40,325	23,206	1,214			1,214		40,325		(7,031)	(7,031)	686	XXX	XXX
82968B-10-3	SIRIUS XM HOLDINGS INC	03/25/2024	DIRECT	16,459.000	63,520	XXX	73,388	68,419	(15,724)			(15,724)	ļ	73,388		(9,868)	(9,868)	438	XXX	XXX
83088M-10-2	SKYWORKS SOLUTIONS INC	02/23/2024	VARIOUS.	254.000	26,375	XXX	24,667	28,555	(3,888)			(3,888)		24,667		1,708	1,708	173	XXX	XXX
833445-10-9	SNOWFLAKE INC-CLASS A	02/23/2024	DIRECT	42.000	9,632	XXX	6,528	8,358	(1,830)			(1,830)		6,528		3,103	3 , 103		XXX	XXX
85571B-10-5	INC.	02/23/2024	DIRECT	1.000.000	19,857	XXX	18,812	21,020	(2,208)			(2,208)	1	18,812		1,045	1,045	480	XXX	XXX
871607-10-7	SYNOPSIS INC	02/23/2024	DIRECT	23.000	13.240	XXX	9.923	11.843	(1,920)			(1,920)		9.923		3,317	3,317		XXX	XXX
872657 - 10 - 1	TPG INC	03/25/2024	VARIOUS	2,815.000	127,528	XXX	82,910	121,524	(38,613)			(38,613)		82,910		44,618	44,618	1,239	XXX	XXX
876030-10-7	TAPESTRY INC	02/23/2024	DIRECT	383.000	18,590	XXX	15,227	14,098	1,129			1,129		15,227		3,363	3,363		XXX	XXX
88160R - 10 - 1	TESLA MOTORS INC.	03/25/2024	DIRECT	585.000	107,644	XXX	106,898	145,361	(38,463)			(38,463)		106,898		747	747		XXX	XXX
88579Y-10-1	3M COMPANY	01/29/2024	DIRECT	397.000	38 , 154	XXX	41,452	43,400	(1,948)			(1,948)		41,452		(3,297)	(3,297)		XXX	ХХХ
902681-10-5	UGI CORP	01/29/2024	VAR I OUS	1,356.000	31,200	XXX	36,744	33,358	3,386			3,386		36,744		(5,544)	(5,544)	700	XXX	XXX
907818-10-8	UNION PACIFIC CORP	01/29/2024	DIRECT	188.000	45,277	XXX	45,961	46,177	(216)			(216)		45,961		(684)	(684)		XXX	XXX
911312-10-6	UNITED PARCEL SERVICE-CL B	03/25/2024	DIRECT	294.000	45,938	XXX	47,374	46,226	1,149			1 , 149		47 , 374		(1,436)	(1,436)	479	XXX	XXX
91324P-10-2	UNITEDHEALTH GROUP INC	03/25/2024	DIRECT	151.000	78,171	XXX	75,999	79,497	(3,498)			(3,498)		75,999		2,171	2,171	51	XXX	XXX
91823B-10-9	UWM HOLDINGS CORP	02/23/2024	DIRECT	1,627.000	10,864	XXX	5,943	11,633	(5,690)			(5,690)		5,943		4,922	4,922	163	XXX	XXX
92345Y - 10 - 6	VERISK ANALYTICS INC -	02/23/2024	DIRECT.	120.000	29.378	XXX	21,148	28,663	(7,515)			(7,515)		21,148			8.230		XXX	XXX
92532F - 10 - 0	VERTEX PHARMACEUTICALS INC	02/23/2024	DIRECT.	29.000	12,473	XXX		11,800	(3,512)			(3,512)				4 . 185	4,185		XXX	XXX
92826C-83-9	VISA INC-CLASS A SHARES	02/23/2024	VARIOUS	91.000	25,806	XXX	12,641	23,692	(11,050)			(11,050)		12,641		13,165	13,165	47	XXX	XXX
94106L - 10 - 9	WASTE MANAGEMENT INC.		DIRECT	208.000	43,271	XXX	34,001	37,253	(3,252)			(3,252)		34,001			9,271		XXX	XXX
	WEST PHARMACEUTICAL								,			,								
955306-10-5	SERVICES	02/23/2024	DIRECT	37.000	13,595	XXX	9,888	13,028	(3,141)			(3,141)		9,888		3,707	3,707	7	XXX	XXX
962166-10-4	WEYERHAEUSER CO	01/29/2024	DIRECT	1,328.000	43,830	XXX	44,916	46,175	(1,258)			(1,258)		44,916		(1,086)	(1,086)		XXX	XXX
969904-10-1	WILLIAMS-SONOMA INC	03/25/2024	DIRECT	217 .000	58,596	XXX	20,262	43,786	(23,524)			(23,524)	·	20,262		38,334	38,334	195	XXX	XXX
98311A-10-5	INC	02/23/2024	DIRECT	237.000	18,836	XXX	15,327	19,057	(3,730)			(3,730)		15,327		3,509	3,509		XXX	XXX
988498-10-1	YUM! BRANDS INC	02/23/2024	VAR I OUS.	204.000	28,215	XXX	23,668	26,655	(2,987)			(2,987)		23,668			4,546	137	XXX	XXX
G1151C-10-1	ACCENTURE PLC-CL A	C02/23/2024	DIRECT	186.000	70,179	XXX	28,225	65,269	(37,045)			(37,045)		28,225		41,954	41,954	240	XXX	XXX
G4474Y-21-4	JANUS HENDERSON GROUP PLC	C02/23/2024	DIRECT	692.000	21,672	XXX	16,810	20,864	(4,053)			(4,053)		16,810		4,861	4,861	270	XXX	XXX
G491BT-10-8	INVESCO LTD	C02/23/2024	VAR I OUS	719.000	11,020	XXX	10,253	12,827	(2,574)			(2,574)		10,253		767	767	144	XXX	XXX
G8994E-10-3	TRANE TECHNOLOGIES PLC	C02/23/2024	DIRECT	103.000	29,026	XXX	19,215	25 , 122	(5,907)			(5,907)		19,215		9,811	9,811		XXX	XXX
N53745-10-0	LIGHT CELEBROCKE HOUSE OF M	02/23/2024	DIRECT	138.000	13,697	XXX	7,684	13,121	(5,437)			(5,437)		7,684		6,013	6,013		XXX	XXX
Y0207T-10-0 Y2065G-12-1	ARDMORE SHIPPING CORP	C03/25/2024	DIRECT	1.297.000	102,894	XXX		89,598	(12,770)			(12,770)				26,066	26,066	1,227	XXX	XXX
	99 - Common Stocks - Industi	J027 207 202 1			13,926 8,492,354	XXX	12,744 5.685.974	7.924.166	(2.421.675)	^	0		^	12,744 5.685.974	n	2.806.384	2.806.384	285 45.238	XXX	XXX
	99 - Common Stocks - Industi ocks - Exchange Traded Fund		ianeous (Onaiilliated) - Pub	niciy iraded	0,492,354	٨٨٨	0,000,974	1,924,100	(2,421,075)	U	ı U	(2,421,0/5)	0	5,005,974	0	2,000,384	2,000,384	40,238	۸۸۸	۸۸۸
COMMINION SI	FLEXSHARES INTL QUALITY	uo T		ı			1	1				1	1					I	I	
33939L-82-9	DVD DYN	02/23/2024	DIRECT	33,450.000	949,220	XXX	785,610	933,255	(147,645)			(147,645)		785,610		163,610	163,610		XXX	
58199999	99 - Common Stocks - Excha	nge Traded Fu	inds		949,220	XXX	785,610	933,255	(147,645)	0	0	(147,645)	0	785,610	0	163,610	163,610	0	XXX	XXX
59899999	97 - Common Stocks - Subtot	tals - Common	Stocks - Part 4		9,441,574	XXX	6,471,584	8,857,421	(2,569,320)	0	0	(2,569,320)	0	6,471,584	0	2,969,994	2,969,994	45,238	XXX	XXX
	99 - Common Stocks - Subtot				9,441,574	XXX	6,471,584	8,857,421	(2,569,320)	0	0		0	6,471,584	0	2,969,994	2,969,994	45,238	XXX	XXX
59999999	99 - Common Stocks - Subtot	tals - Preferred	and Common Stocks		9,441,574	XXX	6,471,584	8,857,421	(2,569,320)	0	0	(2,569,320)	0	6,471,584	0	2,969,994	2,969,994	45,238	XXX	XXX
60099999	99 Totals				13,505,735	XXX	10,617,274	12,971,301	(2,569,320)	281	0	(2,569,039)	0	10,589,276	0	2,916,464	2,916,464	69,766	XXX	XXX
					-						-							-	-	

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

	Mont	th End De _l	oository Balanc	es				
1	2	3	4	5		Balance at End o		9
		Rate of	Amount of Interest Received During Current	Amount of Interest Accrued at Current Statement	6	During Current (8	
Depository Open Depositories	Code	Interest	Quarter	Date	First Month	Second Month	Third Month	*
CTITIZENS Bank. FHLB BOSTON - MONEY MKT			8,034		846,222	2,677,565 23,103	463,342	ХХХ
FHLB BOSTON - MONEY MKT.			6,925		23,024	23,103	25,256	ХХХ
0199998 Deposits in	XXX	XXX	14,959	0	869,246	2,700,668	488,598	XXX XXX
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0399999 Total Cash on Deposit	XXX	XXX	14,959	0	869,246	2,700,668	488,598	XXX
0499999 Cash in Company's Office 0599999 Total	XXX	XXX	XXX 14,959	XXX 0	1,250 870,496		1,250 489,848	XXX
וטואס ויינעניט ויינעני	1 ۷۷۷	T vvv	14,909	<u> </u>	0/0,490	2,701,918	409,048	

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STATEMENT AS OF MARCH 31, 2024 OF THE PROVIDENCE MUTUAL FIRE INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Chau	Investments	O	Food of	C	
Snow	Investments	Owned	⊢na ot	Chirrent ()	llarter

The control of the
CUSIP Description Code Date Acquired Rate of Interest Maturity Date Book/Adjusted Carrying Value Amount of Interest Due & Accrued Amount Received During Year Exempt Money Market Mutual Funds – as Identified by SVO 31675-50-4 FIDELITY TREASURY MMKT FD #695 2,801 8209999999 - Exempt Money Market Mutual Funds – as Identified by SVO 3244,722 0 2,801 All Other Money Market Mutual Funds – as Identified by SVO 31846V-56-7 FIRST AMERICAN GOV OBLIG-Z XXX 687,628 4,226
CUSIP Description Code Acquired Interest Date Carrying Value Due & Accrued During Year Exempt Money Market Mutual Funds – as Identified by SVO 316175-50-4 FIDELITY TREASURY MMKT FD #695 2,801 8209999999 - Exempt Money Market Mutual Funds – as Identified by SVO 244,722 0 2,801 All Other Money Market Mutual Funds 31846V-56-7 FIRST AMERICAN GOV OBLIG-Z XXX 687,628 4,226
Exempt Money Market Mutual Funds - as Identified by SVO
8209999999 - Exempt Money Market Mutual Funds – as Identified by SVO 244,722 0 2,801 All Other Money Market Mutual Funds 31846V-56-7 FIRST AMERICAN GOV OBLIG-Z XXX .687,628 .4,226
8209999999 - Exempt Money Market Mutual Funds – as Identified by SVO 244,722 0 2,801 All Other Money Market Mutual Funds 31846V-56-7 FIRST AMERICAN GOV OBLIG-Z XXX .687,628 .4,226
All Other Money Market Mutual Funds 31846V-56-7 FIRST AMERICAN GOV OBLIG-Z 03/15/2024 XXX
31846V-56-7 FIRST AMERICAN GOV OBLIG-Z , 03/15/2024 , XXX , 687,628 , 4,226
31846V-56-7 FIRST AMERICAN GOV OBLIG-Z , 03/15/2024 , XXX , 687,628 , 4,226
830999999 - All Öther Money Market Mutual Funds 687,628 0 4,226
860999999 Total Cash Equivalents 0 7,027