

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

## QUARTERLY STATEMENT

AS OF JUNE 30, 2022

| NAIC GIU                             | up Code0088008  | 8 NAIC Compar          | ny Code 31534 Employer's              | ID Number 38-0                           | 0421730                          |
|--------------------------------------|---|------------------------|---------------------------------------|--|----------------------------------|
| Organized under the Laws of          | (Current) (Pric<br>Michigai                           |                        | , State of Domicile or Port of E      | Entry                                    | MI                               |
| Country of Domicile                  | 9   |                        | ates of America                       |  |                                  |
|                                      |   |                        |                                       |  |                                  |
| ncorporated/Organized                | 05/29/1974  |                        | Commenced Business                    |  | 08/08/1974                       |
| Statutory Home Office                | 808 North Highlande                                   | er Way                 | /                                     | Howell, MI, US 4884                      | 3-1070                           |
|                                      | (Street and Numb                                      | ber)                   | (City or                              | Town, State, Country                     | and Zip Code)                    |
| Iain Administrative Office           |   | 440 Lii                | ncoln Street                          |  |                                  |
| 147                                  |   | (Street                | and Number)                           |  |                                  |
|                                      | ter, MA, US 01653-0002<br>State, Country and Zip Code |                        | ,(A                                   | 508-853-7200<br>rea Code) (Telephone     |                                  |
| (City of Town,                       | State, Country and Zip Cour                           | =)                     | (A                                    | rea code) (relephone                     | number)                          |
| Aail Address                         | 440 Lincoln Street                                    |                        |                                       | Vorcester, MA, US 016                    |                                  |
|                                      | (Street and Number or P.O.                            | Box)                   | (City or                              | Town, State, Country                     | and Zip Code)                    |
| Primary Location of Books and Reco   | rds   |                        | incoln Street                         |  |                                  |
| Maraaa                               | tor MA US 01652 0002                                  | (Street                | and Number)                           |  | 7000                             |
|                                      | ter, MA, US 01653-0002<br>State, Country and Zip Code | e)                     | ,(A                                   | 508-853-7200-855<br>rea Code) (Telephone |                                  |
|                                      |   | ,                      | X                                     |  | i rumbory                        |
| nternet Website Address              |   | WWW.H                  | ANOVER.COM                            |  |                                  |
| Statutory Statement Contact          | Dennis M.   | Hazelwood              | 11                                    | 508-853-7200                             | -8557928                         |
|                                      | ,   | ame)                   |                                       | (Area Code) (Telep                       | ,                                |
|                                      | NOOD@HANOVER.COM<br>(E-mail Address)                  |                        |                                       | 508-853-6332<br>(FAX Number)             |                                  |
|                                      |   |                        |                                       |  |                                  |
|                                      |   | OF                     | FICERS                                |  |                                  |
| President                            | John Conner Ro  | oche                   | Vice President & Treasurer            | Natha                                    | niel William Clarkin             |
| Senior Vice President &              | Charles Frederick                                     | Cronin                 |                                       |  |                                  |
|                                      | ondrice Prederiok                                     |                        |                                       |  |                                  |
|                                      |   |                        | THER                                  |  |                                  |
| Jeffrey Mark Farber, Executive V     |   | annis Francis Kerrigan | Jr., Executive Vice President &<br>GC | Richard William                          | Lavey, Executive Vice President  |
| Willard Ty-Lunn Lee, Executi         |   | Denise Maureen Lows    | sley, Executive Vice President        |  | vatore, Executive Vice President |
| Mark Joseph Welzenbach, Exec         |   |                        |                                       |  |                                  |
|                                      |   | DIRECTORS              | S OR TRUSTEES                         |  |                                  |
| Warren Ellison B                     | arnes   |                        |                                       | Linds                                    | ay France Greenfield             |
| Dennis Francis Kerr                  |   | Richard                | William Lavey                         |  | llard Ty-Lunn Lee                |
|                                      | eu veleu v  | Paul                   | John Mueller                          | Jo                                       | hn Conner Roche                  |
| Denise Maureen L<br>Bryan James Salv |   |                        | eph Welzenbach                        |  |                                  |

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

ehn Conner Roche President

Worcester

August, 2022

a. Is this an original filing?

2. Date filed

1. State the amendment number.

3. Number of pages attached.

all 1

Charles Frederick Cronin

Senior Vice President & Secretary

b. If no,

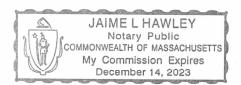
Subscribed and sworn to before me this 2nd day of

Jaime L. Hawley

County of

Notary December 14, 2023





Nathaniel William Clarkin Vice President & Treasurer

Yes[X]No[]

|       | AS   | SETS          |                         |   |  |
|-------|--|---------------|-------------------------|---|--|
|       |  |               | Current Statement Date  |   | 4  |
|       |  | 1<br>Assets   | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) | December 31<br>Prior Year Net<br>Admitted Assets |
| 1.    | Bonds  |               | T                       |   |  |
|       | Stocks:  |               |                         |   |  |
|       | 2.1 Preferred stocks   | 0             | 0                       | 0   | 0  |
|       | 2.2 Common stocks  |               |                         |   |  |
|       |  |               | 0                       |   |  |
|       | Mortgage loans on real estate:   | 0             | 0                       | 0   | 0  |
|       | 3.1 First liens  | 0             |                         |   | 0  |
|       |  | 0             | 0                       | 0   |  |
|       | Real estate:   |               |                         |   |  |
| 4     | 4.1 Properties occupied by the company (less \$0                           |               |                         |   |  |
|       | encumbrances)  |               | 0                       | 3,508,163                                 |  |
| 4     | 4.2 Properties held for the production of income (less                     |               |                         |   |  |
|       | \$0 encumbrances)  | 0             | 0                       | 0   | 0  |
| 4     | 4.3 Properties held for sale (less \$0                                     |               |                         |   |  |
|       | encumbrances)  | 0             | 0                       | 0 .                                       | 0  |
| 5. (  | Cash (\$(3,989,366) ), cash equivalents                                    |               |                         |   |  |
|       | (\$  |               |                         |   |  |
|       | investments (\$0 )   | (3.678.972)   | 0                       | (3,678,972)                               | 36,209,817                                       |
| 6. (  | Contract loans (including \$   |               |                         |   |  |
|       | Derivatives  |               |                         |   |  |
|       | Other invested assets  |               |                         |   |  |
|       | Receivables for securities   |               |                         |   |  |
|       |  |               |                         |   |  |
|       | Securities lending reinvested collateral assets                            |               |                         |   | 0  |
| 11. / | Aggregate write-ins for invested assets                                    | 0             |                         |   |  |
|       | Subtotals, cash and invested assets (Lines 1 to 11)                        | 1,360,391,651 | 0                       | 1,360,391,651                             | 1,414,901,863                                    |
|       | Title plants less \$0 charged off (for Title insurers                      |               |                         |   |  |
|       | only)  |               |                         |   | 0  |
| 14. I | Investment income due and accrued  | 7,464,980     | 0                       | 7,464,980 .                               | 7,511,890  |
|       | Premiums and considerations:   |               |                         |   |  |
|       | 15.1 Uncollected premiums and agents' balances in the course of collection | 1,116,843     |                         |   |  |
|       | 15.2 Deferred premiums, agents' balances and installments booked but       |               |                         |   |  |
|       | deferred and not yet due (including \$0                                    |               |                         |   |  |
|       | earned but unbilled premiums)  |               | 0                       |   |  |
|       | 15.3 Accrued retrospective premiums (\$                                    |               |                         |   |  |
|       |  | 0             | 0                       | 0   | 0  |
| 16. I | Reinsurance:   |               |                         |   |  |
|       | 16.1 Amounts recoverable from reinsurers                                   | 51 866 612    | 0                       | 51 866 612                                | 50 912 744                                       |
|       | 16.2 Funds held by or deposited with reinsured companies                   |               |                         |   |  |
|       | 16.3 Other amounts receivable under reinsurance contracts                  | 0             |                         |   |  |
|       | Amounts receivable relating to uninsured plans                             |               |                         |   | 0  |
|       | Current federal and foreign income tax recoverable and interest thereon    |               |                         |   |  |
|       | -  |               |                         |   | 0  |
|       | Net deferred tax asset   |               |                         |   |  |
|       | Guaranty funds receivable or on deposit                                    |               |                         |   |  |
|       | Electronic data processing equipment and software                          |               |                         | 0   | 0  |
| 21. I | Furniture and equipment, including health care delivery assets             |               |                         |   |  |
|       | (\$0 )   |               |                         |   |  |
|       | Net adjustment in assets and liabilities due to foreign exchange rates     |               |                         |   | 0  |
| 23. I | Receivables from parent, subsidiaries and affiliates                       | 75,915,385    | 0                       | 75,915,385                                |  |
| 24. I | Health care (\$  | 0             | 0                       | 0   | 0  |
| 25.   | Aggregate write-ins for other than invested assets                         |               |                         |   |  |
| 26.   | Total assets excluding Separate Accounts, Segregated Accounts and          |               |                         |   |  |
|       | Protected Cell Accounts (Lines 12 to 25)                                   | 1,908,483,734 |                         | 1,865,347,223                             | 2,014,088,473                                    |
| 27. I | From Separate Accounts, Segregated Accounts and Protected Cell<br>Accounts | 0             | _                       | _   | 0  |
|       |  |               |                         |   |  |
|       | Total (Lines 26 and 27)  | 1,908,483,734 | 43,136,511              | 1,865,347,223                             | 2,014,088,473                                    |
|       | DETAILS OF WRITE-INS   |               |                         |   |  |
| 1101. |  | 0             | 0                       | 0   | 0  |
| 1102. |  |               |                         |   |  |
| 1103. |  |               |                         |   |  |
| 1198. | Summary of remaining write-ins for Line 11 from overflow page              | 0             | 0                       | 0   | 0  |
|       | Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)                  | 0             |                         |   | 0  |
|       | Miscellaneous Accounts Receivable  |               |                         |   |  |
|       | Michigan Catastrophic Claims Association Refund Receivable                 |               |                         |   |  |
| 2502. |  |               |                         |   |  |
|       | Summary of remaining write-ins for Line 25 from overflow page              |               |                         |   |  |
|       |  |               |                         |   |  |
| 2599  | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)                  | 104,439,223   | 495,499                 | 103,943,724                               | 244,182,083                                      |

ASSETS

# LIABILITIES, SURPLUS AND OTHER FUNDS

|       |   | 1<br>Current<br>Statement Date | 2<br>December 31,<br>Prior Year |
|-------|---|--------------------------------|---------------------------------|
| 1.    | Losses (current accident year \$  |                                |                                 |
| 2.    | Reinsurance payable on paid losses and loss adjustment expenses                             |                                | 0                               |
| 3.    | Loss adjustment expenses  |                                |                                 |
| 4.    | Commissions payable, contingent commissions and other similar charges                       |                                |                                 |
| 5.    | Other expenses (excluding taxes, licenses and fees)   |                                | 1, 183,937                      |
| 6.    | Taxes, licenses and fees (excluding federal and foreign income taxes)                       |                                |                                 |
| 7.1   | Current federal and foreign income taxes (including \$0 on realized capital gains (losses)) |                                | 4, 140, 198                     |
| 7.2   | Net deferred tax liability  |                                | 0                               |
| 8.    | Borrowed money \$0 and interest thereon \$0   |                                | 0                               |
| 9.    | Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$            |                                |                                 |
|       | including warranty reserves of \$   |                                |                                 |
|       | including \$0 for medical loss ratio rebate per the Public Health Service Act)              |                                |                                 |
| 10.   | Advance premium   |                                | 7,354,805                       |
| 11.   | Dividends declared and unpaid:  |                                | _                               |
|       | 11.1 Stockholders   |                                |                                 |
|       | 11.2 Policyholders  |                                |                                 |
| 12.   | Ceded reinsurance premiums payable (net of ceding commissions)                              |                                | (1,305,337)                     |
| 13.   | Funds held by company under reinsurance treaties  |                                | 0                               |
| 14.   | Amounts withheld or retained by company for account of others                               |                                |                                 |
| 15.   | Remittances and items not allocated   |                                | 5,291,517                       |
| 16.   | Provision for reinsurance (including \$0 certified)   |                                | 0                               |
| 17.   | Net adjustments in assets and liabilities due to foreign exchange rates                     |                                | 0                               |
| 18.   | Drafts outstanding  |                                | 0                               |
| 19.   | Payable to parent, subsidiaries and affiliates  |                                | 0                               |
| 20.   | Derivatives   |                                | 0                               |
| 21.   | Payable for securities  |                                |                                 |
| 22.   | Payable for securities lending  |                                |                                 |
| 23.   | Liability for amounts held under uninsured plans  |                                |                                 |
| 24.   | Capital notes \$  |                                |                                 |
| 25.   | Aggregate write-ins for liabilities   |                                | 182,496,278                     |
| 26.   | Total liabilities excluding protected cell liabilities (Lines 1 through 25)                 |                                | 1,285,418,134                   |
| 27.   | Protected cell liabilities  |                                | 0                               |
| 28.   | Total liabilities (Lines 26 and 27)   |                                |                                 |
| 29.   | Aggregate write-ins for special surplus funds   |                                |                                 |
| 30.   | Common capital stock  |                                |                                 |
| 31.   | Preferred capital stock   |                                | 0                               |
| 32.   | Aggregate write-ins for other than special surplus funds                                    |                                |                                 |
| 33.   | Surplus notes   |                                |                                 |
| 34.   | Gross paid in and contributed surplus   |                                |                                 |
| 35.   | Unassigned funds (surplus)  |                                |                                 |
| 36.   | Less treasury stock, at cost:   |                                | 0                               |
|       | 36.10 shares common (value included in Line 30 \$   |                                |                                 |
| 07    | 36.20 shares preferred (value included in Line 31 \$0 )                                     |                                | 0                               |
|       | Surplus as regards policyholders (Lines 29 to 35, less 36)                                  |                                | 728,670,339                     |
| 38.   | Totals (Page 2, Line 28, Col. 3)  | 1,865,347,223                  | 2,014,088,473                   |
|       | DETAILS OF WRITE-INS  | 0.540.404                      | 0.005.450                       |
| 2501. | Miscellaneous Liabilities   |                                |                                 |
| 2502. | Michigan Catastrophic Claims Association Payable to Policyholder                            |                                |                                 |
| 2503. |   |                                |                                 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page                               |                                | 0                               |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)                                   | 2,549,464                      | 182,496,278                     |
| 2901. |   |                                | 0                               |
| 2902. |   |                                |                                 |
| 2903. |   |                                |                                 |
| 2998. | Summary of remaining write-ins for Line 29 from overflow page                               |                                | 0                               |
| 2999. | Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)                                   | 0                              | 0                               |
| 3201. |   |                                |                                 |
| 3202. |   |                                |                                 |
| 3203. |   |                                |                                 |
| 3298. | Summary of remaining write-ins for Line 32 from overflow page                               |                                | 0                               |
| 3299. | Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)                                   | 0                              | 0                               |

# **STATEMENT OF INCOME**

|                |  |              |                 | <u>^</u>              |
|----------------|--|--------------|-----------------|-----------------------|
|                |  | 1<br>Current | 2<br>Prior Year | 3<br>Prior Year Ended |
|                |  | Year to Date | to Date         | December 31           |
|                | UNDERWRITING INCOME  |              | 10 2010         | December of           |
| 1              | Premiums earned:   |              |                 |                       |
| 1.             |  | 308 368 507  | 412,996,693     |                       |
|                |  |              |                 |                       |
|                | 1.2 Assumed (written \$  |              |                 |                       |
|                | 1.3 Ceded (written \$  |              |                 |                       |
|                | 1.4 Net (written \$  |              |                 |                       |
|                | DEDUCTIONS:  |              |                 |                       |
| 2.             | Losses incurred (current accident year \$  |              |                 |                       |
|                | 2.1 Direct   |              |                 |                       |
|                | 2.2 Assumed  |              |                 |                       |
|                | 2.3 Ceded  |              |                 |                       |
|                | 2.4 Net  |              |                 |                       |
| 3.             | Loss adjustment expenses incurred  |              |                 |                       |
| 4.             | Other underwriting expenses incurred   |              |                 |                       |
| 5.             | Aggregate write-ins for underwriting deductions  |              | 0               | 0                     |
| 6.             | Total underwriting deductions (Lines 2 through 5)  |              |                 |                       |
| 7.             | Net income of protected cells  |              | 0               | 0                     |
| 8.             | Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)   |              | 22 330 286      | 19.438.748            |
| 0.             |  |              |                 |                       |
| 0              |  | 22 241 201   | 00 277 020      | 61 200 020            |
| 9.             | Net investment income earned   |              |                 |                       |
| 10.            | Net realized capital gains (losses) less capital gains tax of \$2,851,526                              |              | 1,247,817       | 7,252,433             |
| 11.            | Net investment gain (loss) (Lines 9 + 10)  |              |                 |                       |
|                | OTHER INCOME   |              |                 |                       |
| 12.            | Net gain or (loss) from agents' or premium balances charged off (amount recovered                      |              |                 |                       |
|                | \$   |              |                 |                       |
| 13.            | Finance and service charges not included in premiums   |              |                 |                       |
| 14.            | Aggregate write-ins for miscellaneous income   |              | (7,049)         | 218,881               |
| 15.            | Total other income (Lines 12 through 14)   |              | 320,876         | 1,127,207             |
| 16.            | Net income before dividends to policyholders, after capital gains tax and before all other federal     | .,010,010    | 0_0,010         | .,,                   |
| 10.            | and foreign income taxes (Lines 8 + 11 + 15)   | 82 697 204   |                 |                       |
| 17.            | Dividends to policyholders   |              | 12,716          | 13,062                |
| 18.            | Net income, after dividends to policyholders, after capital gains tax and before all other federal and |              | 12,710          | 10,002                |
| 10.            | foreign income taxes (Line 16 minus Line 17)   | 82 697 204   |                 |                       |
| 19.            | Federal and foreign income taxes incurred  | 15,781,673   | 10,750,315      | 17,706,011            |
| 20.            | Net income (Line 18 minus Line 19)(to Line 22)   | , ,          | 41,512,987      | 71,497,335            |
| 20.            |  | 00,915,551   | 41,512,507      | 71,437,000            |
|                | CAPITAL AND SURPLUS ACCOUNT  | 700,070,000  | 700 004 474     | 700 004 474           |
| 21.            | Surplus as regards policyholders, December 31 prior year   |              | 733,224,474     | 733,224,474           |
| 22.            | Net income (from Line 20)  |              |                 |                       |
| 23.            | Net transfers (to) from Protected Cell accounts  |              |                 | 0                     |
| 24.            | Change in net unrealized capital gains (losses) less capital gains tax of \$                           | (32,019,728) |                 |                       |
| 25.            | Change in net unrealized foreign exchange capital gain (loss)  | 0            | 0               | 0                     |
| 26.            | Change in net deferred income tax  |              |                 |                       |
| 27.            | Change in nonadmitted assets   |              | (1,030,921)     | (1,204,688)           |
| 28.            | Change in provision for reinsurance  |              | 0               | 0                     |
| 29.            | Change in surplus notes  |              | 0               | 0                     |
| 30.            | Surplus (contributed to) withdrawn from protected cells  |              | 0               | 0                     |
| 31.            | Cumulative effect of changes in accounting principles  |              | 0               | 0                     |
| 32.            | Capital changes:   |              |                 |                       |
| 02.            | 32.1 Paid in   | 0            | 0               | 0                     |
|                | 32.2 Transferred from surplus (Stock Dividend)   |              | 0               | .0                    |
|                | 32.3 Transferred to surplus (Stock Dividend)   |              | 0               | .0                    |
|                |  |              | 0               |                       |
| 33.            | Surplus adjustments:   |              |                 |                       |
|                | 33.1 Paid in   |              | 0               | 0                     |
|                | 33.2 Transferred to capital (Stock Dividend)   |              | 0               | 0                     |
|                | 33.3 Transferred from capital  |              | 0               | 0                     |
| 34.            | Net remittances from or (to) Home Office   |              | 0               | 0                     |
| 35.            | Dividends to stockholders  |              | 0               |                       |
| 36.            | Change in treasury stock   |              | 0               | 0                     |
| 37.            | Aggregate write-ins for gains and losses in surplus  |              | 264,118         | (1,334,949)           |
| 38.            | Change in surplus as regards policyholders (Lines 22 through 37)                                       | 36,691,872   | 52,344,407      | (4,554,135)           |
| 39.            | Surplus as regards policyholders, as of statement date (Lines 21 plus 38)                              | 765,362,211  | 785,568,881     | 728,670,339           |
|                | DETAILS OF WRITE-INS   | , ,          | , , .           | , ,                   |
| 0501.          |  |              |                 |                       |
| 0501.          |  |              |                 |                       |
| 0502.          |  |              |                 |                       |
|                |  |              | 0               | ^                     |
| 0598.          | Summary of remaining write-ins for Line 5 from overflow page   | v            | 0               | 0                     |
| 0599.          | Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)   | 145 000      | •               | 0                     |
| 1401.          | Miscellaneous Income (Expense)   |              | (7,049)         |                       |
| 1402.          |  |              |                 |                       |
| 1403.          |  |              |                 |                       |
| 1498.          | Summary of remaining write-ins for Line 14 from overflow page  |              | 0               | 0                     |
| 1499.          | Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)  | 115,900      | (7,049)         | 218,881               |
| 3701.          | Pensions, Net of Tax   |              |                 | (1,334,949)           |
| 3702.          |  | ,            | 0               |                       |
| 3703.          |  |              |                 |                       |
| 3703.<br>3798. | Summary of remaining write-ins for Line 37 from overflow page  |              | 0               | 0                     |
| 0100.          | Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)  | 417,850      | 264,118         | (1,334,949)           |
| 3799.          |  |              |                 |                       |

### **CASH FLOW**

|     |  | 1<br>Current Year | 2<br>Prior Year | 3<br>Prior Year Ended         |
|-----|--|-------------------|-----------------|-------------------------------|
|     | -  | To Date           | To Date         | December 31                   |
|     | Cash from Operations   |                   |                 |                               |
| 1.  | Premiums collected net of reinsurance  |                   |                 |                               |
| 2.  | Net investment income  |                   |                 |                               |
| 3.  | Miscellaneous income   | 869,513           | 256,381         | 1,615,604                     |
| 4.  | Total (Lines 1 to 3)   | 512,510,782       | 495,587,789     | 1,021,222,743                 |
| 5.  | Benefit and loss related payments  |                   |                 |                               |
| 6.  | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts  |                   | 0               | C                             |
| 7.  | Commissions, expenses paid and aggregate write-ins for deductions  |                   |                 |                               |
| 8.  | Dividends paid to policyholders  | 0                 |                 |                               |
| 9.  | Federal and foreign income taxes paid (recovered) net of \$2,851,526 tax on capital  |                   |                 |                               |
|     | gains (losses)   | 21,645,368        | 19,336,510      | 13,942,237                    |
| 10. | Total (Lines 5 through 9)  | 456,753,953       | 419,358,184     | 897,573,93                    |
| 11. | Net cash from operations (Line 4 minus Line 10)  | 55,756,829        | 76,229,605      | 123,648,812                   |
|     | Cash from Investments  |                   |                 |                               |
| 12. | Proceeds from investments sold, matured or repaid:   |                   |                 |                               |
|     | 12.1 Bonds   |                   |                 |                               |
|     | 12.2 Stocks  |                   |                 |                               |
|     | 12.3 Mortgage loans  | 0                 | 0               |                               |
|     | 12.4 Real estate   | 0                 | 0               |                               |
|     | 12.5 Other invested assets   |                   | 7, 189,801      |                               |
|     | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments  | 0                 | 0               | (                             |
|     | 12.7 Miscellaneous proceeds  | 0                 | 1,356,326       | 10,830,56                     |
|     | 12.8 Total investment proceeds (Lines 12.1 to 12.7)  |                   |                 |                               |
| 13. | Cost of investments acquired (long-term only):   |                   |                 |                               |
|     | 13.1 Bonds   |                   |                 |                               |
|     | 13.2 Stocks  |                   |                 |                               |
|     | 13.3 Mortgage loans  | 0                 | 0               |                               |
|     | 13.4 Real estate   |                   | .0              |                               |
|     | 13.5 Other invested assets   |                   |                 |                               |
|     | 13.6 Miscellaneous applications  | 5,104,121         | 0               | (                             |
|     | 13.7 Total investments acquired (Lines 13.1 to 13.6)   | 136,871,982       | 204,337,765     | 320,891,115                   |
| 14. | Net increase (or decrease) in contract loans and premium notes   | 0                 | 0               | (                             |
| 15. | Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)  | (16,021,259)      | (68,753,059)    | (42, 152, 124                 |
|     | Cash from Financing and Miscellaneous Sources  |                   |                 |                               |
| 16. | Cash provided (applied):   |                   |                 |                               |
|     | 16.1 Surplus notes, capital notes  | 0                 | 0               | (                             |
|     | 16.2 Capital and paid in surplus, less treasury stock  | 0                 | 0               | (                             |
|     | 16.3 Borrowed funds  | 0                 | 0               |                               |
|     | 16.4 Net deposits on deposit-type contracts and other insurance liabilities  | 0                 | 0               | !                             |
|     | 16.5 Dividends to stockholders   | 0                 | 0               |                               |
|     | 16.6 Other cash provided (applied)   | (79,624,359)      | (9,569,721)     | (27,478,93                    |
| 17. | Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)                     | (79,624,359)      | (9,569,721)     | (29,917,30                    |
|     | pido Line 10.0/  | (10,021,000)      | (0,000,121)     |                               |
|     | 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)                                    | (39,888,789)      |                 |                               |
| 19. | Cash, cash equivalents and short-term investments:   |                   |                 |                               |
|     | 19.1 Beginning of year   |                   | (15,369,562)    | ( 15 , 369 , 562              |
|     | 19.2 End of period (Line 18 plus Line 19.1)  | (3,678,972)       | (17,462,737)    | 36,209,817                    |
|     | upplemental disclosures of cash flow information for non-cash transactions:  |                   |                 |                               |
|     | 01. Bonds sold in settlement of intercompany dividend<br>D2. Accrued interest on bonds sold in settlement of intercompany dividend | 0                 | 0               | (87 , 037 , 90)<br>(523 , 72) |

| 20.0001. Bonds sold in settlement of intercompany dividend                     | 0 | (87,037,902) |
|--|---|--------------|
| 20.0002. Accrued interest on bonds sold in settlement of intercompany dividend | 0 | (523,725)    |
|  |   |              |

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

#### A. Accounting Practices

The financial statements of Citizens Insurance Company of America ("the Company") are presented on the basis of accounting practices prescribed or permitted by the State of Michigan Department of Insurance and Financial Services.

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

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

|  | SSAP #       | F/S<br>Page | F/S<br>Line # | 2022              | 2021              |
|--|--------------|-------------|---------------|-------------------|-------------------|
| NET INCOME   |              |             |               |                   |                   |
| (1) State basis (Page 4, Line 20, Columns 1 & 3)   | xxx          | XXX         | XXX           | \$<br>66,915,531  | \$<br>71,497,335  |
| <ul><li>(2) State Prescribed Practices that are an increase/<br/>(decrease) from NAIC SAP:</li></ul> |              |             |               | -                 | -                 |
| (3) State Permitted Practices that are an increase/(decrease)<br>from NAIC SAP:                      |              |             |               | -                 | -                 |
| (4) NAIC SAP (1-2-3=4)   | XXX          | XXX         | XXX           | \$<br>66,915,531  | \$<br>71,497,335  |
| SURPLUS  |              |             |               |                   |                   |
| (5) State basis (Page 3, Line 37, Columns 1 & 2)   | xxx          | XXX         | XXX           | \$<br>765,362,211 | \$<br>728,670,339 |
| (6) State Prescribed Practices that are an increase/(decrease)                                       | from NAIC SA | NP:         |               | -                 | -                 |
| (7) State Permitted Practices that are an increase/(decrease) f                                      | rom NAIC SAF | D:          |               | -                 | -                 |
| (8) NAIC SAP (5-6-7=8)   | xxx          | XXX         | XXX           | \$<br>765,362,211 | \$<br>728,670,339 |

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

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

#### C. Accounting Policy

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

(3,4) Common stocks are carried at fair value. The Company does not own any preferred stock.

- (5) The Company does not own any mortgage loans.
- (6) Loan-backed securities are stated at either amortized cost or fair value, in accordance with the NAIC Purposes and Procedures of the SVO.
- (7) The Company does not own any stocks of, or have any interest in, any subsidiaries.
- (8) Other invested assets, including investments in trusts, are recorded using the equity method in accordance with the Statement of Statutory Accounting Principles ("SSAP") No. 48, "Joint Ventures, Partnerships and Limited Liability Companies".
- (9) The Company has not entered into derivative contracts.
- (10) The Company does utilize anticipated investment income as a factor in the premium deficiency calculation.
- (11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported ("IBNR"). Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined.
- (12) The Company has not modified its capitalization policy from the prior year.
- (13) The Company does not write major medical insurance with prescription drug coverage.
- D. Going Concern

Not applicable

#### NOTE 2 Accounting Changes and Corrections of Errors

Not applicable

#### NOTE 3 Business Combinations and Goodwill

Not applicable

#### NOTE 4 Discontinued Operations

Not applicable

#### NOTE 5 Investments

A.,B.,C

#### Not applicable

#### D. Loan-Backed Securities

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

#### (2) Not applicable

- (3) The Company had no securities with a recognized other-than-temporary impairment.
- (4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

| a) The aggregate amount of unrealized losses:   |          |                           |
|---|----------|---------------------------|
| 1. Less than 12 Months  | \$       | 20,867,755                |
| 2. 12 Months or Longer  | \$       | 3,723,894                 |
| <ul> <li>b) The aggregate related fair value of securities with unrealized losses:</li> <li>1. Less than 12 Months</li> <li>2. 12 Months or Longer</li> </ul> | \$<br>\$ | 278,311,387<br>17,071,540 |

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

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

(1-7) Not applicable

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

Not applicable

#### L. Restricted Assets

1. Restricted Assets (Including Pledged)

|   |    |                                  |    |  | G  | ross (Admitt  | ed | & Nonadmitt   | ed | ) Restricted        |    |                             |    |                                     |
|---|----|----------------------------------|----|--|----|---|----|---|----|---------------------|----|-----------------------------|----|-------------------------------------|
|   |    | Current Year                     |    |  |    |   |    |   |    |                     | 6  |                             |    | 7                                   |
|   |    | 1                                |    | 2  |    | 3   |    | 4   |    | 5                   |    |                             |    |                                     |
| Restricted Asset Category                           | Тс | otal General<br>Account<br>(G/A) |    | G/A<br>Supporting<br>Protected<br>ell Account<br>Activity<br>(a) | С  | Total<br>Protected<br>ell Account<br>Restricted<br>Assets | c  | Protected<br>ell Account<br>Assets<br>Supporting<br>G/A Activity<br>(b) |    | Total<br>(1 plus 3) |    | Total<br>From Prior<br>Year | (D | ncrease/<br>ecrease) (5<br>minus 6) |
| a. Subject to contractual obligation for which      |    |                                  |    |  |    |   |    |   |    |                     |    |                             |    |                                     |
| liability is not shown                              | \$ | -                                | \$ | -  | \$ | -   | \$ | -   | \$ | -                   | \$ | -                           | \$ | -                                   |
| b. Collateral held under security lending           |    |                                  |    |  |    |   |    |   |    |                     |    |                             |    |                                     |
| agreements  | \$ | -                                | \$ | -  | \$ | -   | \$ | -   | \$ | -                   | \$ | -                           | \$ | -                                   |
| c. Subject to repurchase agreements                 | \$ | -                                | \$ | -  | \$ | -   | \$ | -   | \$ | -                   | \$ | -                           | \$ | -                                   |
| d. Subject to reverse repurchase agreements         | \$ | -                                | \$ | -  | \$ | -   | \$ | -   | \$ | -                   | \$ | -                           | \$ | -                                   |
| e. Subject to dollar repurchase agreements          | \$ | -                                | \$ | -  | \$ | -   | \$ | -   | \$ | -                   | \$ | -                           | \$ | -                                   |
| agreements  | \$ | -                                | \$ | -  | \$ | -   | \$ | -   | \$ | -                   | \$ | -                           | \$ | -                                   |
| g. Placed under option contracts                    | \$ | -                                | \$ | -  | \$ | -   | \$ | -   | \$ | -                   | \$ | -                           | \$ | -                                   |
| h. Letter stock or securities restricted as to sale |    |                                  |    |  |    |   |    |   |    |                     |    |                             |    |                                     |
| <ul> <li>excluding FHLB capital stock</li> </ul>    | \$ | -                                | \$ | -  | \$ | -   | \$ | -   | \$ | -                   | \$ | -                           | \$ | -                                   |
| i. FHLB capital stock                               | \$ | 1,007,100                        | \$ | -  | \$ | -   | \$ | -   | \$ | 1,007,100           | \$ | 479,200                     | \$ | 527,900                             |
| j. On deposit with states                           | \$ | 4,846,111                        | \$ | -  | \$ | -   | \$ | -   | \$ | 4,846,111           | \$ | 4,995,333                   | \$ | (149,222)                           |
| k. On deposit with other regulatory bodies          | \$ | -                                | \$ | -  | \$ | -   | \$ | -   | \$ | -                   | \$ | -                           | \$ | -                                   |
| I. Pledged collateral to FHLB (including assets     |    |                                  |    |  |    |   |    |   |    |                     |    |                             |    |                                     |
| backing funding agreements)                         | \$ | 22,711,626                       | \$ | -  | \$ | -   | \$ | -   | \$ | 22,711,626          | \$ | 20,683,958                  | \$ | 2,027,668                           |
| m. Pledged as collateral not captured in other      | I  |                                  |    |  |    |   |    |   |    |                     |    |                             |    |                                     |
| categories  | \$ | -                                | \$ | -  | \$ | -   | \$ | -   | \$ | -                   | \$ | -                           | \$ | -                                   |
| n. Other restricted assets                          | \$ | -                                | \$ | -  | \$ | -   | \$ | -   | \$ | -                   | \$ | -                           | \$ | -                                   |
| o. Total Restricted Assets                          | \$ | 28,564,837                       | \$ | -  | \$ | -   | \$ | -   | \$ | 28,564,837          | \$ | 26,158,491                  | \$ | 2,406,346                           |

(a) Subset of Column 1

(b) Subset of Column 3

|   |             | Currei        | nt Year       |               |  |  |  |  |
|---|-------------|---------------|---------------|---------------|--|--|--|--|
|   | 8           | 9             | Percentage    |               |  |  |  |  |
|   |             |               |               |               |  |  |  |  |
|   |             |               |               |               |  |  |  |  |
|   |             |               |               |               |  |  |  |  |
|   |             |               | 10            | 11            |  |  |  |  |
|   |             |               |               |               |  |  |  |  |
|   |             |               | Gross         | Admitted      |  |  |  |  |
|   |             |               | (Admitted &   | Restricted to |  |  |  |  |
|   |             | Total         | Nonadmitted)  |               |  |  |  |  |
|   | Total       | Admitted      | Restricted to | Admitted      |  |  |  |  |
|   | Nonadmitted | Restricted    | Total Assets  | Assets        |  |  |  |  |
| Restricted Asset Category                                     | Restricted  | (5 minus 8)   | (c)           | (d)           |  |  |  |  |
| a. Subject to contractual obligation for which                |             |               |               |               |  |  |  |  |
| liability is not shown  | \$-         | \$-           | 0.000%        | 0.000%        |  |  |  |  |
| <ul> <li>b. Collateral held under security lending</li> </ul> |             |               |               |               |  |  |  |  |
| agreements  | \$-         | \$-           | 0.000%        |               |  |  |  |  |
| c. Subject to repurchase agreements                           | \$-         | \$-           | 0.000%        |               |  |  |  |  |
| d. Subject to reverse repurchase agreements                   | \$-         | \$-           | 0.000%        | 0.000%        |  |  |  |  |
| e. Subject to dollar repurchase agreements                    | \$-         | \$-           | 0.000%        | 0.000%        |  |  |  |  |
| agreements  | \$-         | \$-           | 0.000%        |               |  |  |  |  |
| g. Placed under option contracts                              | \$-         | \$-           | 0.000%        | 0.000%        |  |  |  |  |
| h. Letter stock or securities restricted as to sale           |             |               |               |               |  |  |  |  |
| <ul> <li>excluding FHLB capital stock</li> </ul>              | \$-         | \$-           | 0.000%        | 0.000%        |  |  |  |  |
| i. FHLB capital stock   | \$-         | \$ 1,007,100  | 0.053%        |               |  |  |  |  |
| j. On deposit with states                                     | \$-         | \$ 4,846,111  | 0.254%        |               |  |  |  |  |
| k. On deposit with other regulatory bodies                    | \$-         | \$-           | 0.000%        | 0.000%        |  |  |  |  |
| I. Pledged collateral to FHLB (including assets               |             |               |               |               |  |  |  |  |
| backing funding agreements)                                   | \$-         | \$ 22,711,626 | 1.190%        | 1.218%        |  |  |  |  |
| m. Pledged as collateral not captured in other                |             |               |               |               |  |  |  |  |
| categories  | \$-         | \$-           | 0.000%        |               |  |  |  |  |
| n. Other restricted assets                                    | \$ -        | \$-           | 0.000%        | 0.000%        |  |  |  |  |
| o. Total Restricted Assets                                    | \$ -        | \$ 28,564,837 | 1.497%        | 1.531%        |  |  |  |  |

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Not applicable

- Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate) Not applicable
- 4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

Not applicable

#### M., N.

Not applicable

#### O. 5GI Securities

| Investment               | Number of 5  | GI Securities |    | Aggrega      | ite E | BACV       | Aggregate Fair Valu |              |    | · Value      |  |            |
|--------------------------|--------------|---------------|----|--------------|-------|------------|---------------------|--------------|----|--------------|--|------------|
|                          | Current Year | Prior Year    | C  | Current Year |       | Prior Year | С                   | Current Year |    | Current Year |  | Prior Year |
| (1) Bonds - AC           | 0            | 0             | \$ | -            | \$    | -          | \$                  | -            | \$ | -            |  |            |
| (2) Bonds - FV           | 15           | 0             | \$ | 3,183,269    | \$    | -          | \$                  | 3,183,269    | \$ | -            |  |            |
| (3) LB&SS - AC           | 0            | 0             | \$ | -            | \$    | -          | \$                  | -            | \$ | -            |  |            |
| (4) LB&SS - FV           | 0            | 0             | \$ | -            | \$    | -          | \$                  | -            | \$ | -            |  |            |
| (5) Preferred Stock - AC | 0            | 0             | \$ | -            | \$    | -          | \$                  | -            | \$ | -            |  |            |
| (6) Preferred Stock - FV | 0            | 0             | \$ | -            | \$    | -          | \$                  | -            | \$ | -            |  |            |
| (7) Total (1+2+3+4+5+6)  | 15           | 0             | \$ | 3,183,269    | \$    | -          | \$                  | 3,183,269    | \$ | -            |  |            |

AC - Amortized Cost FV - Fair Value

#### P. Short Sales

Not applicable

Q. Prepayment Penalty and Acceleration Fees

|  | Gene | ral Account | Prote | cted Cell |
|--|------|-------------|-------|-----------|
| 1. Number of CUSIPs                      |      | 7           | \$    | -         |
| 2. Aggregate Amount of Investment Income | \$   | 57,077      | \$    | -         |

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

Not applicable

#### NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

Not applicable

#### NOTE 7 Investment Income

Not applicable

#### NOTE 8 Derivative Instruments

Not applicable

#### NOTE 9 Income Taxes

1.

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

|   | As of                 | End of Current I | Period                       |                            | 12/31/2021      |                              | Change                          |                                |                              |  |
|---|-----------------------|------------------|------------------------------|----------------------------|-----------------|------------------------------|---------------------------------|--------------------------------|------------------------------|--|
|   | (1)<br>Ordinary       | (2)<br>Capital   | (3)<br>(Col. 1 + 2)<br>Total | (4)<br>Ordinary            | (5)<br>Capital  | (6)<br>(Col. 4 + 5)<br>Total | (7)<br>(Col. 1 - 4)<br>Ordinary | (8)<br>(Col. 2 - 5)<br>Capital | (9)<br>(Col. 7 + 8)<br>Total |  |
| (a) Gross Deferred Tax Assets   | \$ 37,460,104         | \$ -             | \$ 37,460,104                | \$ 37,837,866              | \$ -            | \$ 37,837,866                | \$ (377,762)                    | \$ -                           | \$ (377,762)                 |  |
| (b) Statutory Valuation Allowance Adjustment  | \$ -                  | \$ -             | \$-                          | \$-                        | \$-             | \$-                          | \$-                             | \$-                            | \$ -                         |  |
| (c) Adjusted Gross Deferred Tax Assets (1a - 1b)<br>(d) Deferred Tax Assets Nonadmitted | \$ 37.460.104<br>\$ - | \$-<br>\$-       | \$ 37,460,104<br>\$ -        | \$ <u>37,837,866</u><br>\$ | \$ -<br>\$ -    | \$ <u>37,837,866</u><br>\$   | \$ (377,762)<br>\$ -            | \$<br>\$                       | \$ (377,762)<br>\$ -         |  |
| (e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)                                  | \$ 37,460,104         | \$-              | \$ 37,460,104                | \$ 37,837,866              | \$-             | \$ 37,837,866                | \$ (377,762)                    | \$-                            | \$ (377,762)                 |  |
| (f) Deferred Tax Liabilities  | \$ 8,943,853          | \$ 9,580,278     | \$ 18,524,131                | \$ 9,912,169               | \$ 18,028,396   | \$ 27,940,565                | \$ (968,316)                    | \$ (8,448,118)                 | \$ (9,416,434)               |  |
| (g) Net Admitted Deferred Tax Asset/(Net<br>Deferred Tax Liability)<br>(1e - 1f)        | \$ 28,516,251         | \$ (9,580,278)   | \$ 18,935,973                | \$ 27,925,697              | \$ (18,028,396) | \$ 9,897,301                 | \$ 590,554                      | \$ 8,448,118                   | \$ 9,038,672                 |  |

2.

|  | As of           | End of Current | Period                       |                 | 12/31/2021     |                              | Change                          |                                |                              |  |
|--|-----------------|----------------|------------------------------|-----------------|----------------|------------------------------|---------------------------------|--------------------------------|------------------------------|--|
|  | (1)<br>Ordinary | (2)<br>Capital | (3)<br>(Col. 1 + 2)<br>Total | (4)<br>Ordinary | (5)<br>Capital | (6)<br>(Col. 4 + 5)<br>Total | (7)<br>(Col. 1 - 4)<br>Ordinary | (8)<br>(Col. 2 - 5)<br>Capital | (9)<br>(Col. 7 + 8)<br>Total |  |
| Admission Calculation Components<br>SSAP No. 101<br>(a) Federal Income Taxes Paid In Prior<br>Years Recoverable Through Loss<br>Carrybacks   | \$ 27,634,517   |                |                              | \$ 27,796,259   |                | \$ 27,796,259                |                                 |                                | \$ (161,742                  |  |
| (b) Adjusted Gross Deferred Tax<br>Assets Expected To Be Realized<br>(Excluding The Amount Of Deferred<br>Tax Assets From 2(a) above) After<br>Application of the Threshold Limitation.<br>(The Lesser of 2(b)1 and 2(b)2 Below) | \$ 2,698,971    | ş -            | \$ 2,698,971                 | \$ 2,825,991    | \$ -           | \$ 2,825,991                 | \$ (127,020)                    | s -                            | \$ (127,020)                 |  |
| 1. Adjusted Gross Deferred Tax<br>Assets Expected to be Realized<br>Following the Balance Sheet Date.  | \$ 2,698,971    | \$ -           | \$ 2,698,971                 | \$ 2,825,991    | \$-            | \$ 2,825,991                 | \$ (127,020)                    | \$-                            | \$ (127,020)                 |  |
| 2. Adjusted Gross Deferred Tax<br>Assets Allowed per Limitation<br>Threshold.  | xxx             | xxx            | \$111,963,935                | xxx             | xxx            | \$107,815,956                | xxx                             | xxx                            | \$ 4,147,979                 |  |
| (c) Adjusted Gross Deferred Tax Assets<br>(Excluding The Amount Of Deferred Tax<br>Assets From 2(a) and 2(b) above)<br>Offset by Gross Deferred Tax Liabilities.   | \$ 7,126,616    | \$-            | \$ 7,126,616                 | \$ 7,215,616    | \$-            | \$ 7,215,616                 | \$ (89,000)                     | \$-                            | \$ (89,000)                  |  |
| (d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))  | \$ 37,460,104   | \$-            | \$ 37,460,104                | \$ 37,837,866   | \$-            | \$ 37,837,866                | \$ (377,762)                    | \$-                            | \$ (377,762)                 |  |

3.

a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above. 2022 2021

1411%

\$ 746,426,237

Yes [ ] No [X]

1359%

\$ 718,773,038

#### 4.

В.

|  | As of End of 0 | Current Period | 12/31         | /2021   | Cha                                     | ange                |
|--|----------------|----------------|---------------|---------|---|---------------------|
|  | (1)            | (2)            | (3)           | (4)     | (5)<br>(Col. 1 - 3)<br>Ordinan <i>u</i> | (6)<br>(Col. 2 - 4) |
|  | Ordinary       | Capital        | Ordinary      | Capital | Ordinary                                | Capital             |
| mpact of Tax Planning Strategies:  |                |                |               |         |   |                     |
| <ul> <li>a) Determination of adjusted gross deferred tax<br/>assets and net admitted deferred tax assets, by tax<br/>character as a percentage.</li> </ul> |                |                |               |         |   |                     |
| 1. Adjusted Gross DTAs amount from<br>Note 9A1(c)  | \$ 37,460,104  | \$-            | \$ 37,837,866 | \$-     | \$ (377,762)                            | \$                  |
| <ol> <li>Percentage of adjusted gross DTAs by tax<br/>character attributable to the impact of tax<br/>planning strategies</li> </ol>                       | 0.000%         | 0.000%         | 0.000%        | 0.000%  | 0.000%                                  | 0.000               |
| 3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)  | \$ 37,460,104  | \$ -           | \$ 37,837,866 | \$ -    | \$ (377,762)                            |                     |
| <ol> <li>Percentage of net admitted adjusted<br/>gross DTAs by tax character admitted<br/>because of the impact of tax planning<br/>strategies</li> </ol>  | 0.000%         | 0.000%         | 0.000%        | 0.000%  | 0.000%                                  | 0.000               |

b. Do the Company's tax-planning strategies include the use of reinsurance?

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

Г

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

|     |   |          | (1)<br>As of End of        |          | (2)          |          | (3)<br>(Col. 1 - 2) |
|-----|---|----------|----------------------------|----------|--------------|----------|---------------------|
| 1.  | Current Income Tax  |          | urrent Period              |          | 12/31/2021   |          | Change              |
|     | (a) Federal   | \$       | 15,781,305                 | \$       | 17,701,774   | \$       | (1,920,469)         |
|     | (b) Foreign   | \$       | 368                        | \$       | 4,237        | \$       | (3,869)             |
|     | (c) Subtotal  | \$       | 15,781,673                 | \$       | 17,706,011   | \$       | (1,924,338)         |
|     | (d) Federal income tax on net capital gains   | \$       | 2,851,526                  | \$       | 1,265,487    | \$       | 1,586,039           |
|     | (e) Utilization of capital loss carry-forwards  | \$       | _,001,020                  | \$       |              | \$       | -                   |
|     | (f) Other   | \$       | -                          | \$       | -            | \$       | -                   |
|     | (g) Federal and foreign income taxes incurred   | \$       | 18,633,199                 | \$       | 18,971,498   | \$       | (338,299)           |
|     |   |          |                            |          |              |          |                     |
| 2.  | Deferred Tax Assets:  |          |                            |          |              |          |                     |
|     | (a) Ordinary:   |          |                            |          |              |          |                     |
|     | (1) Discounting of unpaid losses  | \$       | 6,290,535                  | \$       | 6,258,210    | \$       | 32,325              |
|     | (2) Unearned premium reserve  | \$       | 20,345,530                 | \$       | 20,379,967   | \$       | (34,437)            |
|     | (3) Policyholder reserves   | \$       | -                          | \$       | -            | \$       | -                   |
|     | (4) Investments   | \$       | -                          | \$       | -            | \$       | -                   |
|     | (5) Deferred acquisition costs  | \$       | -                          | \$       | -            | \$       | -                   |
|     | (6) Policyholder dividends accrual  | \$       | -                          | \$       | -            | \$       | -                   |
|     | (7) Fixed assets  | \$       | 9,271,451                  | \$       | 9,507,517    | \$       | (236,066)           |
|     | (8) Compensation and benefits accrual   | \$       | 824,428                    | \$       | 970,288      | \$       | (145,860)           |
|     | (9) Pension accrual   | \$       | -                          | \$       | 83,672       | \$       | (83,672)            |
|     | (10) Receivables - nonadmitted  | \$       | 265,154                    | \$       | 180,068      | \$       | 85,086              |
|     | (11) Net operating loss carry-forward   | \$       | -                          | \$       | -            | \$       | -                   |
|     | (12) Tax credit carry-forward   | \$       | -                          | \$       | -            | \$       | -                   |
|     | (13) Other (including items <5% of total ordinary tax assets)                         | \$       | 463,006                    | \$       | 458,144      | \$       | 4,862               |
|     | (99) Subtotal   | \$       | 37,460,104                 | \$       | 37,837,866   | \$       | (377,762)           |
|     | (b) Statutory valuation allowance adjustment  | \$       | -                          | \$       | -            | \$       | -                   |
|     | (c) Nonadmitted   | \$       | -                          | \$       | -            | \$       | -                   |
|     | (d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)                            | \$       | 37,460,104                 | \$       | 37,837,866   | \$       | (377,762)           |
|     | (e) Capital:  |          |                            |          |              |          |                     |
|     | (1) Investments   | \$       | -                          | \$       | -            | \$       | -                   |
|     | (2) Net capital loss carry-forward  | \$       | -                          | \$       | -            | \$       | -                   |
|     | (3) Real estate   | \$       | -                          | \$       | -            | \$       | -                   |
|     | (4) Other (including items <5% of total ordinary tax assets)                          | \$       | -                          | \$       | -            | \$       | -                   |
|     | (99) Subtotal   | \$       | -                          | \$       | -            | \$       | -                   |
|     | (f) Statutory valuation allowance adjustment  | \$       | -                          | \$       | -            | \$       | -                   |
|     | (g) Nonadmitted   | \$       | -                          | \$       | -            | \$       | -                   |
|     | (h) Admitted capital deferred tax assets (2e99 - 2f - 2g)                             | \$       | -                          | \$       | -            | \$       | -                   |
|     | (i) Admitted deferred tax assets (2d + 2h)  | \$       | 37,460,104                 | \$       | 37,837,866   | \$       | (377,762)           |
|     |   |          |                            |          |              |          |                     |
| 3.  | Deferred Tax Liabilities:   |          |                            |          |              |          |                     |
|     | (a) Ordinary:   | ¢        | 440 700                    | ¢        | 070 000      | ¢        | CO 110              |
|     | (1) Investments   | \$       | 440,780                    | \$       | 372,332      | \$       | 68,448              |
|     | (2) Fixed assets  | \$       | 8,069,436                  | \$       | 9,058,937    | \$       | (989,501)           |
|     | (3) Deferred and uncollected premium  | \$       | -                          | \$       | -            | \$       | -                   |
|     | (4) Policyholder reserves   | \$       | 420,735                    | \$       | 480,900      | \$       | (60,165)            |
|     | (5) Other (including items <5% of total ordinary tax liabilities)<br>(99) Subtotal    | \$<br>\$ | <u>12,902</u><br>8,943,853 | \$<br>\$ | - 9,912,169  | \$<br>\$ | 12,902<br>(968,316) |
|     | (b) Capital:  | Ψ        | 0,040,000                  | Ψ        | 0,012,100    | Ψ        | (000,010)           |
|     | (1) Investments   | \$       | 9,580,278                  | \$       | 18,028,396   | \$       | (8,448,118)         |
|     | (2) Real estate   | φ<br>\$  | 3,000,270                  | φ<br>\$  |              | φ<br>\$  | (0, 170, 110)       |
|     | <ul><li>(3) Other (including items &lt;5% of total capital tax liabilities)</li></ul> | φ<br>\$  | -                          | φ<br>\$  | -            | φ<br>\$  | -                   |
|     | (9) Subtotal  | э<br>\$  | -<br>9,580,278             | э<br>\$  | - 18,028,396 | э<br>\$  | - (8,448,118)       |
|     | (c) Deferred tax liabilities (3a99 + 3b99)  | پ<br>\$  | 18,524,131                 | \$       | 27,940,565   | \$       | (9,416,434)         |
| 4   | Vet deferred tax assets/liabilities (2i - 3c)   | \$       | 18,935,973                 | \$       | 9,897,301    | \$       | 9,038,672           |
| 7.1 |   | Ψ        | 10,000,010                 | Ψ        | 0,007,001    | Ψ        | 0,000,072           |

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

|   | (1)            |            | (2) |            |    | (3)          |
|---|----------------|------------|-----|------------|----|--------------|
|   | As of End of   |            |     |            |    | (Col. 1 - 2) |
|   | Current Period |            |     | 12/31/2021 |    | Change       |
| Adjusted gross deferred tax assets                    | \$             | 37,460,104 | \$  | 37,837,866 | \$ | (377,762)    |
| Total deferred tax liabilities                        | \$             | 18,524,131 | \$  | 27,940,565 | \$ | (9,416,434)  |
| Net deferred tax assets (liabilities)                 | \$             | 18,935,973 | \$  | 9,897,301  | \$ | 9,038,672    |
| Tax effect of the change in unrealized gains (losses) |                |            |     |            | \$ | (8,511,573)  |
| Tax effect of the change in pension liability         |                |            |     |            | \$ | 111,075      |
| Change in net deferred income tax                     |                |            |     |            | \$ | 638,174      |

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

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

|   |    | rent Period |       |
|---|----|-------------|-------|
|   |    | Tax         | Rate  |
| Tax provision at statutory rate                             | \$ | 17,965,232  | 21.0% |
| Dividend received deductions and tax exempt interest income | \$ | (144,083)   | -0.2% |
| Non-deductible expenses                                     | \$ | 18,467      | 0.0%  |
| Non-admitted assets   | \$ | 155,409     | 0.2%  |
| Total   | \$ | 17,995,025  | 21.0% |

|                                     | As of End of Current Period |       |  |  |  |  |  |
|-------------------------------------|-----------------------------|-------|--|--|--|--|--|
|                                     | <br>Tax                     | Rate  |  |  |  |  |  |
| Federal income taxes incurred       | \$<br>15,781,673            | 18.4% |  |  |  |  |  |
| Realized capital gains tax          | \$<br>2,851,526             | 3.3%  |  |  |  |  |  |
| Change in net deferred income taxes | \$<br>(638,174)             | -0.7% |  |  |  |  |  |
| Total statutory income taxes        | \$<br>17,995,025            | 21.0% |  |  |  |  |  |

#### E. Operating Loss and Tax Credit Carryforwards

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

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

| For the tax year 2021: | \$<br>16,609,765 |
|------------------------|------------------|
| For the tax year 2022: | \$<br>16,365,669 |

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

#### F. Consolidated Federal Income Tax Return

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

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

- 2. The Board of Directors has delegated to Company Management, the development and maintenance of appropriate Federal Income Tax allocation policies and procedures, which are subject to written agreement between the companies. The Federal Income tax for all subsidiaries in the consolidated return of The Hanover Insurance Group, Inc. ("THG") is calculated on a separate return basis. Any current tax liability is paid to THG. Tax benefits resulting from taxable operating losses or credits of THG's subsidiaries are reimbursed to the subsidiary when such losses or credits can be utilized on a consolidated return basis.
- G. The Company has no federal or foreign income tax loss contingencies, for which it is reasonably possible that the total liability will significantly increase within 12 months of the reporting date.

#### H., I.

#### Not applicable

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

#### A. Nature of Relationships

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

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

The Company has an intercompany line of credit agreement between itself, THG, and Hanover. Interest is calculated at the 3-month LIBOR rate and principal and interest are due within 90 days of the date of the loan. The following transactions occured in 2021:

| Origination Date  | Affiliate | Cash Received | /(Paid) Origination | Cash Received | I/(Paid) Repayment | O/S E   | /S Balance |  |
|-------------------|-----------|---------------|---------------------|---------------|--------------------|---------|------------|--|
| January 5, 2022   | Hanover   | \$            | (4,200,000)         | \$            | 4,200,000          | \$      | -          |  |
| January 6, 2022   | Hanover   | \$            | (6,200,000)         | \$            | 6,200,000          | \$      | -          |  |
| January 10, 2022  | Hanover   | \$            | (1,000,000)         | \$            | 1,000,000          | \$      | -          |  |
| January 13, 2022  | Hanover   | \$            | (5,800,000)         | \$            | 5,800,000          | \$      | -          |  |
| January 31, 2022  | Hanover   | \$            | (23,600,000)        | \$            | 23,600,000         | \$      | -          |  |
| February 3, 2022  | Hanover   | \$            | (10,000,000)        | \$            | 10,000,000         | \$      | -          |  |
| February 16, 2022 | Hanover   | \$            | (6,700,000)         | \$            | 6,700,000          | \$      | -          |  |
| March 10, 2022    | Hanover   | \$            | (11,200,000)        | \$            | 11,200,000         | \$      | -          |  |
| April 21, 2022    | Hanover   | \$            | (6,000,000)         | \$            | 6,000,000          | \$      | -          |  |
| April 28, 2022    | Hanover   | \$            | (10,500,000)        | \$            | 10,500,000         | \$      | -          |  |
| April 29, 2022    | Hanover   | \$            | (10,000,000)        | \$            | 2,000,000          | \$ (8,0 | 000,000)   |  |
| May 5, 2022       | Hanover   | \$            | (8,000,000)         | \$            | -                  | \$ (8,0 | 000,000)   |  |
| May 27, 2022      | Hanover   | \$            | (5,000,000)         | \$            | -                  | \$ (5,0 | 000,000)   |  |
| June 25, 2022     | Hanover   | \$            | (8,000,000)         | \$            | -                  | \$ (8,0 | 000,000)   |  |
| June 25, 2022     | Hanover   | \$            | (10,500,000)        | \$            | -                  | \$(10,  | 500,000)   |  |

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

Not applicable

#### D. Amounts Due to or from Related Parties

At the end of the reporting period, the Company reported \$75,915,385 due from affiliated companies. Intercompany servicing arrangements require that intercompany balances be settled within 30 days.

E. Management, Service Contracts, Cost Sharing Arrangements

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

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

F. Guarantees or Contingencies for Related Parties

Not applicable

G. Nature of Relationships that Could Affect Operations

All outstanding shares of the Company are owned by Hanover.

H., I., J., K., L., M., N., O.

Not applicable

#### NOTE 11 Debt

- A. See disclosure below related to Federal Home Loan Bank of Boston (FHLBB) Agreements.
- B. FHLB (Federal Home Loan Bank) Agreements
  - (1) In 2016, the Company acquired FHLBB membership stock to enable short-term advances through its membership in FHLBB.

As collateral to FHLBB, the Company has pledged government agency securities with a fair value of \$21,556,538 as of the end of the reporting period. The fair value of the collateral pledged must be maintained at certain specified levels (equal to 100% ro 112% of loan) of the borrowed amount, which can vary depending on the type of assets plegded. If the fair value of this collateral declines below these specified level, the Company would be required to pledge additional collateral or repay outstanding borrowings. As a requirement of membership in the FHLBB, the Company maintains a certain level of investment in FHLBB stock. Total holdings of FHLBB stock were \$1,007,100 at the end of the reporting period.

The Company calculates the maximum borrowing capacity amount based on the 4.0% requirement rate on short-term advances, maturing within 90 days. There are no reserves related to the FHLBB funding agreements at the end of the reporting period.

(2) FHLB Capital Stock

| a. Aggregate Totals   |    |           |                    |    |                          |
|---|----|-----------|--------------------|----|--------------------------|
|   |    | 1         | 2                  |    | 3                        |
|   |    | Total 2+3 | General<br>Account |    | otected Cell<br>Accounts |
| 1. Current Year   |    |           | <br>               |    |                          |
| (a) Membership Stock - Class A  | \$ | -         | \$<br>-            | \$ | -                        |
| (b) Membership Stock - Class B  | \$ | 1,007,100 | \$<br>1,007,100    | \$ | -                        |
| (c) Activity Stock  | \$ | -         | \$<br>-            | \$ | -                        |
| (d) Excess Stock  | \$ | -         | \$<br>-            | \$ | -                        |
| (e) Aggregate Total (a+b+c+d)   | \$ | 1,007,100 | \$<br>1,007,100    | \$ | -                        |
| <ul><li>(f) Actual or estimated Borrowing Capacity as Determined by the<br/>Insurer</li></ul> | \$ |           | XXX                |    | XXX                      |
|   | φ  | -         | ~~~                |    | ~~~                      |
| 2. Prior Year-end   |    |           |                    |    |                          |
| (a) Membership Stock - Class A  | \$ | -         | \$<br>-            | \$ | -                        |
| (b) Membership Stock - Class B  | \$ | 479,200   | \$<br>479,200      | \$ | -                        |
| (c) Activity Stock  | \$ | -         | \$<br>-            | \$ | -                        |
| (d) Excess Stock  | \$ | -         | \$<br>-            | \$ | -                        |
| (e) Aggregate Total (a+b+c+d)   | \$ | 479,200   | \$<br>479,200      | \$ | -                        |
| (f) Actual or estimated Borrowing Capacity as Determined by the                               |    |           |                    |    |                          |
| Insurer   | \$ | 477,500   | XXX                |    | XXX                      |

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

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

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

|                  |    |                               |                               |                  |     | Eligible for      | Redemptio | on                |      |         |
|------------------|----|-------------------------------|-------------------------------|------------------|-----|-------------------|-----------|-------------------|------|---------|
|                  | 1  |                               | 2                             | 3                | 6 N | 4<br>Nonths to    |           | 5                 |      | 6       |
|                  |    | rent Year Total<br>2+3+4+5+6) | ot Eligible for<br>Redemption | s Than<br>Ionths |     | ss Than<br>1 Year |           | ess Than<br>⁄ears | 3 to | 5 Years |
| Membership Stock |    |                               |                               |                  |     |                   |           |                   |      |         |
| 1. Class A       | \$ | -                             | \$<br>-                       | \$<br>-          | \$  | -                 | \$        | -                 | \$   | -       |
| 2. Class B       | \$ | 1,007,100                     | \$<br>1,007,100               | \$<br>-          | \$  | -                 | \$        | -                 | \$   | -       |

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

|   | <br>1<br>Fair Value | C  | 2<br>arrying Value | <br>3<br>gregate Total<br>Borrowing |
|---|---------------------|----|--------------------|-------------------------------------|
| 1. Current Year Total General and Protected Cell Account Total Collateral<br>Pledged (Lines 2+3)  | \$<br>21,556,538    | \$ | 22,711,626         | \$<br>-                             |
| 2. Current Year General Account Total Collateral Pledged  | \$<br>21,556,538    | \$ | 22,711,626         | \$<br>-                             |
| <ol> <li>Current Year Protected Cell Account Total Collateral Pledged</li> <li>Prior Year-end Total General and Protected Cell Account Total</li> </ol> | \$<br>-             | \$ | -                  | \$<br>-                             |
| Collateral Pledged  | \$<br>21,308,416    | \$ | 20,683,958         | \$<br>-                             |

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)  $11B(3)a2 \ (Columns \ 1, \ 2 \ and \ 3) \ should \ be \ equal \ to \ or \ less \ than \ 11B(3)b2 \ (Columns \ 1, \ 2 \ and \ 3 \ respectively)$ 

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

b. Maximum Amount Pledged During Reporting Period

|   | <br>1<br>Fair Value | C  | 2<br>arrying Value | Amount<br>Borrowed<br>at Time of<br>Maximum<br>Collateral |   |  |
|---|---------------------|----|--------------------|---|---|--|
| <ol> <li>Current Year Total General and Protected Cell Account Maximum<br/>Collateral Pledged (Lines 2+3)</li> </ol>                    | \$<br>24,113,862    | \$ | 24,541,762         | \$  | - |  |
| 2. Current Year General Account Maximum Collateral Pledged  | \$<br>24,113,862    | \$ | 24,541,762         | \$  | - |  |
| 3. Current Year Protected Cell Account Maximum Collateral Pledged<br>4. Prior Year-end Total General and Protected Cell Account Maximum | \$<br>-             | \$ | -                  | \$  | - |  |
| Collateral Pledged  | \$<br>29,512,955    | \$ | 28,377,525         | \$  | - |  |

(4) Borrowing from FHLB

a. Amount as of Reporting Date

| Tota | 2+3  |   |   |   |   | Agre<br>Res   | nding<br>ements<br>serves<br>blished   |
|------|--|---|---|---|---|---|--|
|      |  |   |   |   |   |   |  |
| \$   | -  | \$  | -   | \$  | -   | Х   | XX   |
| \$   | -  | \$  | -   | \$  | -   | \$  | -  |
| \$   | -  | \$  | -   | \$  | -   | Х   | XX   |
| \$   |  | \$  |   | \$  |   | \$  |  |
|      |  |   |   |   |   |   |  |
| \$   | -  | \$  | -   | \$  | -   | Х   | XX   |
| \$   | -  | \$  | -   | \$  | -   | \$  | -  |
| \$   | -  | \$  | -   | \$  | -   | X   | XX   |
| \$   | -  | \$  | -   | \$  | -   | \$  | -  |
|      | Tota<br>\$<br>\$<br>\$<br>\$<br>\$<br>\$<br>\$<br>\$<br>\$<br>\$<br>\$<br>\$ | \$ -<br><u>\$ -</u><br><u>\$ -</u><br><u>\$ -</u> | Total 2+3     Acc       \$     -     \$       \$     -     \$       \$     -     \$       \$     -     \$       \$     -     \$       \$     -     \$ | \$ - \$ -<br>\$ - \$ -<br><u>\$ - </u> <u>\$ -<br/><u>\$ -</u> <u>\$ -</u><br/><u>\$ - </u></u> | Total 2+3       Account       Account         \$       -       \$       -       \$         \$       -       \$       -       \$         \$       -       \$       -       \$         \$       -       \$       -       \$         \$       -       \$       -       \$         \$       -       \$       -       \$         \$       -       \$       -       \$         \$       -       \$       -       \$ | Total 2+3     Account     Account       \$     -     \$     -       \$     -     \$     -       \$     -     \$     -       \$     -     \$     -       \$     -     \$     -       \$     -     \$     -       \$     -     \$     -       \$     -     \$     -       \$     -     \$     - | Total 2+3       Account       Account       Esta         \$       -       \$       -       \$       -       X         \$       -       \$       -       \$       -       X |

b. Maximum Amount During Reporting Period (Current Year)

|                            | 1<br>Total | 2+3 | 2<br>neral<br>count | 3<br>sted Cell<br>count |
|----------------------------|------------|-----|---------------------|-------------------------|
| 1. Debt                    | \$         | -   | \$<br>-             | \$<br>-                 |
| 2. Funding Agreements      | \$         | -   | \$<br>-             | \$<br>-                 |
| 3. Other                   | _\$        | -   | \$<br>-             | \$<br>-                 |
| 4. Aggregate Total (1+2+3) | \$         | -   | \$<br>              | \$<br>                  |

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

c. FHLB - Prepayment Obligations

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

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

The labor for the Company is provided and paid for by Hanover. As such, the Company is included in the benefit plans in force for Hanover. The Company is charged for actual salary and benefit costs for services provided to the Company by Hanover employees.

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

Not applicable

### NOTES TO FINANCIAL STATEMENTS

#### G. Consolidated/Holding Company Plans

No change

H., I.

#### Not applicable

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

Outstanding Shares

The Company has 2,000,000 shares of \$2 par value common stock authorized, and 1,700,000 shares issued and outstanding. The Company has 1,000,000 shares of \$1.25 par value preferred stock authorized and 0 shares issued and outstanding.

В. Dividend Rate of Preferred Stock

Not applicable

#### C-F. Dividend Restrictions

Pursuant to Michigan's statute, the maximum dividend and other distributions that an insurer may pay in any twelve month period, without prior approval of the Michigan Insurance Commissioner, is limited to the greater of 10% of such insurer's statutory policyholder surplus as of December 31, of the immediately preceding year or the statutory net income less realized gains, for the immediately preceding calendar year. The Company declared dividend to Hanover totaling \$90,000,000 on November 2, 2021. The Company cannot declare a futher dividend to it's parent without prior approval until November 2, 2022, at which time the maximum dividend payable without prior approval is \$72,867,034.

#### G-I.

#### Not applicable

#### The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is J.

This unrealized gain is not net of the applicable deferred tax liability of \$9,453,680

#### K-M.

Not applicable

#### NOTE 14 Liabilities, Contingencies and Assessments

- Contingent Commitments Α.
  - (1) At the end of the reporting period, there were contractual investment commitments of up to \$44,531,884. The Company has no commitments related to state tax credit investments at the end of the reporting period.

Total contingent liabilities:

(2-3)

Not applicable

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

Not applicable

#### All Other Contingencies G.

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

#### NOTE 15 Leases

#### No change

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

Not applicable

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

Transfers of Receivables Reported as Sales

Not applicable

Transfer and Servicing of Financial Assets В.

1-7. Not applicable

#### Wash Sales C.

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

\$ 45.017.523

44,531,884

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

Not applicable

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

Not applicable

#### NOTE 20 Fair Value Measurements

A

(1) Fair Value Measurements at Reporting Date

| Description for each class<br>of asset or liability            | (Level 1)         |    | (Level 2)  |    | (Level 3) |    | Net Asset Value<br>(NAV) |    | Total       |
|--|-------------------|----|------------|----|-----------|----|--------------------------|----|-------------|
| a. Assets at fair value<br>Bonds: Industrial and Miscellaneous | \$<br>_           | \$ | 34,713,718 | \$ | -         | \$ | _                        | \$ | 34.713.718  |
| Bank Loans   | \$<br>-           | \$ | 35,139,724 | \$ | -         | \$ | -                        | \$ | 35,139,724  |
| Common stocks: Industrial and<br>Miscellaneous (a)             | \$<br>112,735,151 | \$ | -          | \$ | -         | \$ | -                        | \$ | 112,735,151 |
| Total assets at fair value/NAV                                 | \$<br>112 735 151 | \$ | 69 853 442 | \$ | -         | \$ | -                        | \$ | 182 588 593 |

(a) Excludes equities carried at cost of \$1,007,100 at the end of the reporting period which consists of FHLB common stock.

b. There were no liabilities carried at fair value at the end of the reporting period.

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

- a. Not applicable
- b. Not applicable
- (3) The reporting entity's policy is to recognize transfers in and transfers out as of the actual date of the event or change in circumstances that caused the transfer.
- (4) For fair value measurements categorized within Level 2 of the fair value hierarchy, fair values of bonds are obtained by a quoted market price if available, otherwise, fair values are estimated using independent pricing sources or internally developed pricing models using discounted cash flow analyses.

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

- U.S. government determination of direct versus indirect government support and whether any contingencies exist with respect to the timely payment of principal and interest.
- All other governments estimates of appropriate market spread versus underlying related sovereign treasury curves dependent on liquidity and direct or contingent support.
- Corporate bonds, which are included in Industrial and miscellaneous bonds overall credit quality, including assessments of the level and variability of: economic sensitivity; liquidity; corporate financial policies; management quality; regulatory environment; competitive position; ownership; restrictive covenants; and security or collateral.
- Municipal bonds, which are included in States, territories and possessions; Political subdivisions of states, territories and possessions; and Special revenue and special assessment obligations - overall credit quality, including assessments of the level and variability of: sources of payment such as income, sales or property taxes, levies or user fees; credit support such as insurance; state or local economic and political base; natural resource availability; and susceptibility to natural or man-made catastrophic events such as hurricanes, earthquakes or acts of terrorism.
- Residential mortgage-backed securities, U.S. agency pass-thrus and collateralized mortgage obligations ("CMOs") which are included in U.S. governments
  and Special revenue and special assessment obligations estimates of prepayment speeds based upon: historical prepayment rate trends; underlying
  collateral interest rates; geographic concentration; vintage year; borrower credit quality characteristics; interest rate and yield curve forecasts; government
  or monetary authority support programs; tax policies; and delinquency/default trends.
- Residential mortgage-backed securities, non-agency CMOs, which are included in Industrial and miscellaneous bonds estimates of prepayment speeds based upon: historical prepayment rate trends; underlying collateral interest rates; geographic concentration; vintage year; borrower credit quality characteristics; interest rate and yield curve forecasts; government or monetary authority support programs; tax policies; delinquency/default trends; and severity of loss upon default and length of time to recover proceeds following default.
- Commercial mortgage-backed securities, which are included in Industrial and miscellaneous bonds overall credit quality, including assessments of the
  value and supply/demand characteristics of: collateral type such as office, retail, residential, lodging, or other; geographic concentration by region, state,
  metropolitan statistical area and locale; vintage year; historical collateral performance including defeasance, delinquency, default and special servicer
  trends; and capital structure support features.
- Asset-backed securities, which are included in Industrial and miscellaneous bonds overall credit quality, including assessments of the underlying
  collateral type such as credit card receivables, auto loan receivables and equipment lease receivables; geographic diversification; vintage year; historical
  collateral performance including delinquency, default and casualty trends; economic conditions influencing use rates and resale values; and contract
  structural support features.

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

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

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

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

(5) Not applicable

- B. Not applicable
- C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

| Type of Financial<br>Instrument | Aggregate<br>Fair Value | A  | dmitted Assets | (Level 1)         | (Level 2)           | (Level 3)       | Ne | et Asset Value<br>(NAV) | <br>ot Practicable<br>arrying Value) |
|---------------------------------|-------------------------|----|----------------|-------------------|---------------------|-----------------|----|-------------------------|--------------------------------------|
| Bonds                           | \$<br>1,079,842,043     | \$ | 1,161,689,545  | \$<br>16,927,838  | \$<br>1,059,901,181 | \$<br>3,013,024 | \$ | -                       | \$<br>-                              |
| Common Stock                    | \$<br>113,742,251       | \$ | 113,742,251    | \$<br>112,735,151 | \$<br>1,007,100     | \$<br>-         | \$ | -                       | \$<br>-                              |
| Cash and Short Term             |                         |    |                |                   |                     |                 |    |                         |                                      |
| Investments                     | \$<br>(3,678,972)       | \$ | (3,678,972)    | \$<br>(3,678,972) | \$<br>-             | \$<br>-         | \$ | -                       | \$<br>-                              |

D., E.

Not applicable

#### NOTE 21 Other Items

A. Unusual or Infrequent Items

Not applicable

B. Troubled Debt Restructuring: Debtors

Not applicable

#### C. Other Disclosures

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

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

#### 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 has reviewed its investments in mortgage-backed securities and has determined that these investments are not subprime.

#### G. Insurance-Linked Securities (ILS) Contracts

Not applicable

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

#### NOTE 22 Events Subsequent

Not applicable

#### NOTE 23 Reinsurance

A. Unsecured Reinsurance Recoverables

No change

#### B. Reinsurance Recoverable in Dispute

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

#### C. Reinsurance Assumed and Ceded

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

|               | Assumed I          | Assumed Reinsurance  |        |                | einsura | ance               | Net                  |    |                    |   |                     |
|---------------|--------------------|----------------------|--------|----------------|---------|--------------------|----------------------|----|--------------------|---|---------------------|
|               | Premium<br>Reserve | Commission<br>Equity |        |                |         | Premium<br>Reserve | Commission<br>Equity |    | Premium<br>Reserve | С | ommission<br>Equity |
| a. Affiliates | \$ 415,285,144     | \$                   | -      | \$ 271,249,173 | \$      | -                  | \$ 144,035,971       | \$ | -                  |   |                     |
| b. All Other  | \$ 431,409         | \$                   | 83,690 | \$ 15,888,359  | \$      | 527,077            | \$ (15,456,950)      | \$ | (443,387)          |   |                     |
| c. Total      | \$ 415.716.553     | \$                   | 83.690 | \$ 287,137,532 | \$      | 527.077            | \$ 128.579.021       | \$ | (443.387)          |   |                     |
|               |                    |                      |        |                |         |                    |                      |    |                    |   |                     |

d. Direct Unearned Premium Reserve

\$ 342,381,815

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

|   | <br>Direct       | As | sumed | <br>Ceded | <br>Net          |
|---|------------------|----|-------|-----------|------------------|
| a. Contingent Commission                | \$<br>17,456,761 | \$ | -     | \$<br>-   | \$<br>17,456,761 |
| b. Sliding Scale Adjustments            | \$<br>-          | \$ | -     | \$<br>-   | \$<br>-          |
| c. Other Profit Commission Arrangements | \$<br>-          | \$ | -     | \$<br>-   | \$<br>-          |
| d. TOTAL                                | \$<br>17.456.761 | \$ | -     | \$<br>    | \$<br>17.456.761 |

#### (3) Not applicable

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

#### Not applicable

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

Not applicable

#### NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

- A. The estimated cost of loss and loss adjustment expenses ("LAE") attributable to insured events of prior year's decreased by \$16,850,239 during 2022. The redundancy of \$16,850,239 is 3.1% of unpaid losses and LAE of \$536,928,000 as of December 31, 2021. The favorable loss and LAE reserve development during 2022 is primarily due to lower than expected personal auto losses in accident years 2020 and prior, partially offset by higher than expected losses in accident year 2021 for homeowners and personal auto. Increases or decreases of this nature occur as a result of claim settlements during the current year, and as additional information is received regarding individual claims, causing changes from the original estimates of the cost of these claims. Recent loss development trends are also taken into account evaluating the overall adequacy of unpaid losses and LAE.
- B. There were no significant changes in methodologies and assumptions used in calculating the liability for unpaid property and casualty losses and loss adjustment expenses.

#### NOTE 26 Intercompany Pooling Arrangements

Not applicable

#### NOTE 27 Structured Settlements

A. Reserves Released due to Purchase of Annuities

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

|    | Loss         | U       | nrecorded |  |  |  |
|----|--------------|---------|-----------|--|--|--|
|    | Reserves     |         | Loss      |  |  |  |
| Е  | liminated by | Contin- |           |  |  |  |
|    | Annuities    |         | gencies   |  |  |  |
| \$ | 7,224,619    | \$      | 7,224,619 |  |  |  |

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

Not applicable

#### NOTE 28 Health Care Receivables

Not applicable

#### NOTE 29 Participating Policies

Not applicable

#### NOTE 30 Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves

2. Date of the most recent evaluation of this liability3. Was anticipated investment income utilized in the calculation?

#### NOTE 31 High Deductibles

#### Not applicable

\$ -06/30/2022 Yes [X] No [ ]

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

#### A. Tabular Discount

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

#### B. Nontabular Discount

Not applicable

#### C. Charges in Discount Assumptions

Not applicable

#### NOTE 33 Asbestos/Environmental Reserves

No change

#### NOTE 34 Subscriber Savings Accounts

Not applicable

#### NOTE 35 Multiple Peril Crop Insurance

Not applicable

### NOTE 36 Financial Guaranty Insurance

Not applicable

### **GENERAL INTERROGATORIES**

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

### GENERAL

| 1.1 | Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?   | Yes [ ] No [ X ]   |  |  |  |  |  |
|-----|---|--------------------|--|--|--|--|--|
| 1.2 | If yes, has the report been filed with the domiciliary state?   | Yes [ ] No [ ]     |  |  |  |  |  |
| 2.1 | Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?   | Yes [ ] No [X]     |  |  |  |  |  |
| 2.2 | If yes, date of change:   | _                  |  |  |  |  |  |
| 3.1 | Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?   | Yes [ X ] No [ ]   |  |  |  |  |  |
| 3.2 | Have there been any substantial changes in the organizational chart since the prior quarter end?  | Yes [ ] No [X]     |  |  |  |  |  |
| 3.3 | If the response to 3.2 is yes, provide a brief description of those changes.  |                    |  |  |  |  |  |
| 3.4 | Is the reporting entity publicly traded or a member of a publicly traded group?   | Yes [ X ] No [ ]   |  |  |  |  |  |
| 3.5 | If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group  | 0000944695         |  |  |  |  |  |
| 4.1 | Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?   | Yes [ ] No [X]     |  |  |  |  |  |
| 4.2 | If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.  |                    |  |  |  |  |  |
|     | 1 2 3<br>Name of Entity NAIC Company Code State of Domicile   |                    |  |  |  |  |  |
|     |   |                    |  |  |  |  |  |
| 5.  | If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-<br>in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?                       | ] No [ ] N/A [X]   |  |  |  |  |  |
| 6.1 | State as of what date the latest financial examination of the reporting entity was made or is being made.   | 12/31/2019         |  |  |  |  |  |
| 6.2 | State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.   | 12/31/2019         |  |  |  |  |  |
| 6.3 | State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). | 04/02/2021         |  |  |  |  |  |
| 6.4 | By what department or departments?  |                    |  |  |  |  |  |
| 6.5 | Michigan Department of Insurance and Financial Services<br>Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial<br>statement filed with Departments?  | ] No [ ] N/A [ X ] |  |  |  |  |  |
| 6.6 | Have all of the recommendations within the latest financial examination report been complied with?  | ] No [ ] N/A [ X ] |  |  |  |  |  |
| 7.1 | Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?   | Yes [ ] No [X]     |  |  |  |  |  |
| 7.2 | If yes, give full information:  |                    |  |  |  |  |  |
| 8.1 | 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?   |                    |  |  |  |  |  |
| 8.2 | If response to 8.1 is yes, please identify the name of the bank holding company.  |                    |  |  |  |  |  |
| 8.3 | Is the company affiliated with one or more banks, thrifts or securities firms?  | Yes [ X ] No [ ]   |  |  |  |  |  |

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

|    | 1                             | 2                      | 3   | 4   | 5    | 6   | l |
|----|-------------------------------|------------------------|-----|-----|------|-----|---|
|    | Affiliate Name                | Location (City, State) | FRB | 000 | FDIC | SEC |   |
| 0p | us Investment Management, Inc | Worcester, MA          |     |     |      | YES | Ĺ |
|    |                               | ,                      |     |     |      |     | ĺ |

# **GENERAL INTERROGATORIES**

| 9.1          | Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? | . Yes [X] No [ ]     |  |  |  |  |  |  |
|--------------|--|----------------------|--|--|--|--|--|--|
| 9.2          | Has the code of ethics for senior managers been amended?   | Yes [ ] No [ X ]     |  |  |  |  |  |  |
| 9.21         | If the response to 9.2 is Yes, provide information related to amendment(s).  |                      |  |  |  |  |  |  |
| 9.3<br>9.31  | Have any provisions of the code of ethics been waived for any of the specified officers?<br>If the response to 9.3 is Yes, provide the nature of any waiver(s).  | Yes [ ] No [X]       |  |  |  |  |  |  |
|              | FINANCIAL  |                      |  |  |  |  |  |  |
| 10.1<br>10.2 | Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?  |                      |  |  |  |  |  |  |
|              | INVESTMENT   |                      |  |  |  |  |  |  |
| 11.1         | Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for  |                      |  |  |  |  |  |  |
| 11.2         | use by another person? (Exclude securities under securities lending agreements.)<br>If yes, give full and complete information relating thereto:   | Yes [ ] No [X]       |  |  |  |  |  |  |
| 12.          | Amount of real estate and mortgages held in other invested assets in Schedule BA:\$  | 0                    |  |  |  |  |  |  |
| 13.          | Amount of real estate and mortgages held in short-term investments:\$  | 0                    |  |  |  |  |  |  |
| 14.1         | Does the reporting entity have any investments in parent, subsidiaries and affiliates?   | Yes [ ] No [ X ]     |  |  |  |  |  |  |
| 14.2         | If yes, please complete the following:   | 0                    |  |  |  |  |  |  |
|              | 1<br>Prior Year-End  | 2<br>Current Quarter |  |  |  |  |  |  |
|              | Book/Adjusted  | Book/Adjusted        |  |  |  |  |  |  |
|              | Carrying Value   | Carrying Value       |  |  |  |  |  |  |
|              |  |                      |  |  |  |  |  |  |

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] No [ X ]

] No [ ] N/A [

14.21 Bonds

14.27

15.1

15.2

16.

14.22 Preferred Stock

14.23 Common Stock

14.24 Short-Term Investments

14.25 Mortgage Loans on Real Estate 14.26 All Other

Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ... If no, attach a description with this statement.

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

For the reporting entity's security lending program, state the amount of the following as of the current statement date: 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.....

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

14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

# **GENERAL INTERROGATORIES**

| 17.<br>17.1  | offices, vaults or safety<br>custodial agreement w<br>Outsourcing of Critical  | deposit boxes, we<br>ith a qualified bank<br>Functions, Custod  | Special Deposits, real estate, mo<br>re all stocks, bonds and other so<br>or trust company in accordance<br>al or Safekeeping Agreements of<br>equirements of the NAIC Finance   | ecurities, owne<br>e with Section<br>of the NAIC Fir                  | d throughout t<br>1, III - General<br>ancial Conditi             | the current year<br>I Examination Co<br>ion Examiners H | held pursuant to a<br>onsiderations, F.<br>andbook? | Yes | [X]  | No [  | ]      |
|--------------|--|---|--|---|--|---|---|-----|------|---|--------|
|              |  | 1   |  |   |  | 2   |   |     |      |   |        |
|              | Bank of New York Mel   | Name of Custo   | dian(s)  | 225 Liberty   | Street, New Yo   | Custodian Addre<br>ork, NY 10286                        | ess   |     |      |   |        |
| 17.0         |  | t do not comply wit   | h the requirements of the NAIC   | Financial Con   | lition Examina   | va Llandhaalt, pr                                       | avide the name                                      |     |      |   |        |
| 17.2         | location and a comple  |   | h the requirements of the NAIC   | Financial Cond  | illion Examine   | ers Handbook, pr  | ovide the name,                                     |     |      |   |        |
|              | 1<br>Name(   | s)  | 2<br>Location(s)   |   | (  | 3<br>Complete Explar                                    | nation(s)   |     |      |   |        |
|              |  |   |  |   |  |   |   |     |      |   |        |
| 17.3<br>17.4 | Have there been any c<br>If yes, give full informa   |   | name changes, in the custodian(<br>):  | (s) identified in   | 17.1 during th   | e current quarte  | r?  | Yes | []   | No [  | X ]    |
|              | 1<br>Old Custo   | dian  | 2<br>New Custodian   | Date  | 3<br>of Change   |   | 4<br>Reason   |     |      |   |        |
|              |  |   |  |   |  |   |   |     |      |   |        |
| 17.5         | make investment deci   | sions on behalf of t<br>ccess to the investn  | estment advisors, investment m<br>he reporting entity. For assets th<br>nent accounts"; "handle secur  | nat are manage<br>ities"]   |  |   |   |     |      |   |        |
|              |  | •   | or Individual  |   |  |   |   |     |      |   |        |
|              | 17.5097 For those firm   | s/individuals listed  | in the table for Question 17.5, d<br>nore than 10% of the reporting e  | lo any firms/ind  | ividuals unaffi  |   |   | Yes | []   | No [  | ]      |
|              | 17.5098 For firms/indi<br>total assets u   | viduals unaffiliated nder management  | with the reporting entity (i.e. des aggregate to more than 50% of  | ignated with a the reporting e  | "U") listed in th<br>ntity's invested                            | he table for Ques<br>d assets?                          | stion 17.5, does the                                | Yes | []   | No [  | ]      |
| 17.6         | For those firms or indi-<br>table below.   | viduals listed in the   | table for 17.5 with an affiliation   | code of "A" (aff  | iliated) or "U"  |   | ovide the information for th                        | ie  |      |   |        |
|              | 1  |   | 2  |   |  | 3   | 4   |     | Inve | 5<br>stment<br>gemen                          |        |
|              | Central Registration<br>Depository Number  |   | Name of Firm or Individual   |   | Legal Entity   | Identifier (LEI)  | Registered With                                     |     | Agre | ement<br>) Filed                              |        |
|              | 107569   | Opus Investment M   | anagement, Inc   |   |  |   | SEC   |     |      | <u>, , , , , , , , , , , , , , , , , , , </u> |        |
| 18.1<br>18.2 |  | irements of the Pur   | poses and Procedures Manual of   | of the NAIC Inv   | estment Analy  | ysis Office been  | followed?   | Yes | [X]  | No [  | -<br>] |
| 19.          | a. Documentation<br>security is not a<br>b. Issuer or obligo<br>c. The insurer has   | necessary to perm<br>available.<br>r is current on all co<br>an actual expectat                                       | porting entity is certifying the follo<br>it a full credit analysis of the sec<br>pontracted interest and principal p<br>ion of ultimate payment of all co<br>GI securities?   | curity does not o<br>payments.<br>ontracted intere                    | exist or an NA<br>st and principa                                | IC CRP credit ra  | ting for an FE or PL                                | Yes | [X]  | No [  | ]      |
| 20.          | <ul> <li>a. The security was</li> <li>b. The reporting er</li> <li>c. The NAIC Desig<br/>on a current priv</li> <li>d. The reporting er</li> </ul> | s purchased prior to<br>tity is holding capit<br>nation was derived<br>ate letter rating hel<br>tity is not permitted | eporting entity is certifying the fo<br>o January 1, 2018.<br>al commensurate with the NAIC<br>from the credit rating assigned<br>d by the insurer and available fo<br>I to share this credit rating of the<br>LGI securities? | Designation re<br>by an NAIC CF<br>or examination I<br>PL security wi | ported for the<br>P in its legal opy state insura<br>th the SVO. | security.<br>capacity as a NR<br>ance regulators.       | SRO which is shown                                  | Yes | []   | No [  | X ]    |
| 21.          | FE fund:   |   | egistered private fund, the report   | ing entity is ce  | tifying the follo  | owing elements  | of each self-designated                             |     |      |   |        |
|              | c. The security had<br>January 1, 2019<br>d. The fund only or  | tity is holding capit<br>I a public credit rati<br>predominantly hold   | al commensurate with the NAIC<br>ng(s) with annual surveillance as<br>ds bonds in its portfolio.   | ssigned by an I   | AIC CRP in i   | ts legal capacity                                       | ·   |     |      |   |        |
|              | in its legal capao   | city as an NRSRO.   | tion was derived from the public   |   | ,  | surveillance assi                                       | gned by an NAIC CRP                                 |     |      |   |        |
|              |  | - · ·   | al surveillance assigned by an N<br>chedule BA non-registered priva  |   |  | he above criteria                                       | 1?  | 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   | No [ | ]  | N// | A [ X | ] |
|-----|--|-------|-------|------|----|-----|-------|---|
| 2.  | Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?  | Ŷ     | ′es [ | ]    | No | [X  | ]     |   |
| 3.1 | Have any of the reporting entity's primary reinsurance contracts been canceled?  | Ŷ     | ′es [ | ]    | No | [ X | ]     |   |
| 3.2 | If yes, give full and complete information thereto.  |       |       |      |    |     |       |   |
| 4.1 | Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves" ) discounted at a rate of interest greater than zero? | Ŷ     | ′es [ | ]    | No | [ X | ]     |   |

#### 4.2 If yes, complete the following schedule:

|                  |          |          |        | TOTAL D | ISCOUNT |       | DISCOUNT TAKEN DURING PERIOD |        |      |       |  |  |
|------------------|----------|----------|--------|---------|---------|-------|------------------------------|--------|------|-------|--|--|
| 1                | 2        | 3        | 4      | 5       | 6       | 7     | 8                            | 9      | 10   | 11    |  |  |
|                  | Maximum  | Discount | Unpaid | Unpaid  |         |       | Unpaid                       | Unpaid |      |       |  |  |
| Line of Business | Interest | Rate     | Losses | LĂE     | IBNR    | TOTAL | Losses                       | LÁE    | IBNR | TOTAL |  |  |
|                  |          | 0.000    | 0      | 0       | 0       | 0     | 0                            | 0      | 0    | 0     |  |  |
|                  | TOTA     |          |        | 0       | 0       | 0     | 0                            | 0      | 0    | 0     |  |  |

#### 5. Operating Percentages:

|     | 5.1 A&H loss percent  |                  |
|-----|---|------------------|
|     | 5.2 A&H cost containment percent  |                  |
|     | 5.3 A&H expense percent excluding cost containment expenses   |                  |
| 6.1 | Do you act as a custodian for health savings accounts?  | Yes [ ] No [ X ] |
| 6.2 | If yes, please provide the amount of custodial funds held as of the reporting date  | 0                |
| 6.3 | Do you act as an administrator for health savings accounts?   | Yes [ ] No [X]   |
| 6.4 | If yes, please provide the balance of the funds administered as of the reporting date   | 0                |
| 7.  | Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?  | Yes [ X ] No [ ] |
| 7.1 | If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? | Yes [ ] No [ ]   |

### **SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

| 1                        | 2                | 3  | 4                           | 5                 | 6  | 7  |
|--------------------------|------------------|--|-----------------------------|-------------------|--|--|
| NAIC<br>Company Code<br> | ID<br>Number<br> | Name of Reinsurer                                | Domiciliary<br>Jurisdiction | Type of Reinsurer | Certified Reinsurer<br>Rating<br>(1 through 6) | 7<br>Effective<br>Date of<br>Certified Reinsurer<br>Rating |
| 43460                    | 75-2344200       | Asnen American Ins Co                            | ТХ                          | Authorized        | (Tanodgiro)                                    | rtating  |
| 15520                    | 20_0702290       | Aspen American Ins Co<br>RenaissanceRe Europe AG | NY.                         | Author i zed      |  |  |
|                          |                  |  |                             |                   |  |  |
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|                          | 1                |  |                             |                   |  |  |
|                          |                  |  | 1                           |                   | 1  | 1  |

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

|        |                       |        | 1<br>Active   | Direct Premiu<br>2      | 3                     | Direct Losses Paid (<br>4 | 5                     | 6                       | es Unpaid<br>7        |
|--------|-----------------------|--------|---------------|-------------------------|-----------------------|---------------------------|-----------------------|-------------------------|-----------------------|
|        | States, etc.          |        | Status<br>(a) | Current Year<br>To Date | Prior Year<br>To Date | Current Year<br>To Date   | Prior Year<br>To Date | Current Year<br>To Date | Prior Year<br>To Date |
| 1.     | Alabama               | AI     | (a)<br>L      |                         | 1,095,723             | .78,525                   | 205,280               |                         | 1,298,57              |
| 2.     | Alaska                |        | L             |                         | 0                     | 0                         |                       |                         |                       |
| 3.     | Arizona               |        | L             |                         |                       | 2,965,893                 |                       |                         |                       |
| 4.     | Arkansas              | AR .   | L             |                         |                       |                           |                       |                         |                       |
| 5.     | California            | CA     | L             |                         |                       |                           |                       |                         |                       |
| 6.     | Colorado              | CO     | L             |                         | 3,729,840             | 2,214,724                 |                       |                         |                       |
| 7.     | Connecticut           | Ст     | L             |                         |                       | 7,257,915                 |                       |                         |                       |
| 8.     | Delaware              | DE     | L             |                         |                       |                           |                       |                         |                       |
| 9.     | District of Columbia  |        |               |                         |                       |                           |                       |                         |                       |
| 10.    | Florida               | FL .   | N             |                         | 0                     | 0                         | 0                     |                         |                       |
| 11.    | Georgia               | GA .   | L             |                         |                       |                           |                       |                         |                       |
| 12.    | Hawaii                | HI .   | L             |                         | 1,051                 | 2,774                     |                       | ,                       |                       |
| 13.    | Idaho                 | ID .   | L             |                         |                       | 0                         |                       |                         |                       |
| 14.    | Illinois              |        | L             |                         |                       |                           |                       |                         |                       |
| 15.    | Indiana               | IN .   | L             |                         | 7,889,303             | 2,751,773                 |                       |                         |                       |
| 16.    | lowa                  |        | L             |                         |                       |                           |                       |                         |                       |
| 17.    | Kansas                | KS .   | L             |                         |                       | (73,800)                  |                       |                         |                       |
| 18.    | Kentucky              | KY .   |               |                         | 0                     | 0                         | 0                     | 0                       |                       |
| 19.    | Louisiana             |        | N             | 0                       | 0                     | 0                         |                       |                         |                       |
| 20.    | Maine                 |        | L             |                         | 23,508,944            |                           |                       | ,,                      |                       |
| 21.    | Maryland              |        |               |                         | 1,105,017             |                           |                       |                         |                       |
| 22.    | Massachusetts         |        | L             | , ,                     | 94,345,218            |                           |                       |                         | 104 , 144 , 94        |
| 23.    | Michigan              | MI .   | L             |                         |                       |                           |                       |                         |                       |
| 24.    | Minnesota             |        | L             |                         |                       | 4,942,729                 |                       |                         |                       |
| 25.    | Mississippi           |        | L             |                         |                       | 2, 196                    | ,                     |                         |                       |
| 26.    | Missouri              | МО     | L             |                         | 1,774,599             |                           |                       |                         |                       |
| 27.    | Montana               | MT .   | L             |                         |                       |                           |                       |                         |                       |
| 28.    | Nebraska              | NE .   | L             |                         |                       |                           |                       |                         |                       |
| 29.    | Nevada                | NV .   | L             | 1,211,594               | 1,084,050             |                           |                       |                         |                       |
| 30.    | New Hampshire         | NH .   | L             |                         |                       |                           |                       |                         |                       |
| 31.    | New Jersey            | NJ .   | L             |                         |                       | 6,240,916                 |                       |                         |                       |
| 32.    | New Mexico            | NM .   | L             |                         |                       |                           |                       |                         |                       |
| 33.    | New York              | NY .   | L             |                         |                       |                           |                       |                         |                       |
| 34.    | North Carolina        | NC     | L             |                         | 1,614,940             |                           |                       |                         | 1,588,11              |
| 35.    | North Dakota          | ND .   | L             |                         |                       |                           |                       |                         |                       |
| 36.    | Ohio                  | ОН     | L             |                         | 6, 167, 166           | 5,405,513                 |                       |                         |                       |
| 37.    | Oklahoma              |        | L             |                         |                       | 0                         | 0                     |                         |                       |
| 38.    | Oregon                |        | L             |                         |                       |                           | 0                     |                         |                       |
| 39.    | Pennsylvania          | PA     | L             |                         | 6,399,157             |                           |                       |                         |                       |
| 40.    | Rhode Island          | RI     | L             | 1,911,724               | 1,898,853             | 1, 137, 871               |                       |                         |                       |
| 41.    | South Carolina        | SC     | L             |                         | 4,381,471             |                           | 1,004,191             |                         |                       |
| 42.    | South Dakota          |        | L             |                         |                       |                           |                       |                         |                       |
| 43.    | Tennessee             | TN .   | L             |                         |                       |                           |                       |                         |                       |
| 44.    | Texas                 |        | L             |                         |                       |                           | aa a= (               |                         |                       |
| 45.    | Utah                  | UT .   | L             |                         | 1,240,592             | 2,356,088                 |                       |                         |                       |
|        | Vermont               |        | L             |                         | 1,619,697             | 2,638,557                 |                       |                         |                       |
|        | Virginia              |        | L             |                         |                       |                           | 3,520,452             |                         |                       |
|        | Washington            |        | L             |                         |                       | 2,067,641                 | 2,241,139             |                         |                       |
|        | West Virginia         |        | L             |                         |                       | 0                         | 0                     |                         |                       |
| 50.    | Wisconsin             |        | L             |                         |                       | 4,708,311                 |                       |                         |                       |
|        | Wyoming               |        | N             |                         | 0                     | 0                         | 0                     | 0                       |                       |
| 52.    | American Samoa        |        | N             |                         | 0                     | 0                         | 0                     | 0                       |                       |
| 53.    | Guam                  |        | N             |                         | 0                     | 0                         | 0                     | 0                       |                       |
| 54.    | Puerto Rico           |        | N.            |                         | 0                     | 0                         |                       |                         |                       |
| 55.    | U.S. Virgin Islands   |        | N             | 0                       | 0                     | 0                         | 0                     | 0                       |                       |
|        | Northern Mariana      |        |               |                         |                       |                           |                       |                         |                       |
|        | Islands               | MP     | N             | 0                       | 0                     | 0                         | 0                     | 0                       |                       |
| 57.    | Canada                |        | N             | 0                       | 0                     | 0                         | 0                     | 0                       |                       |
| 58.    | Aggregate Other Alie  | n OT . | XXX           |                         | 0                     | 0                         | 0                     | 0                       |                       |
| 59.    | Totals                |        | XXX           | 365,973,877             | 400,737,439           | 235, 186, 122             | 212,216,071           | 1,218,983,304           | 1,292,581,43          |
|        | DETAILS OF WRITE      | -INS   |               |                         |                       |                           |                       |                         |                       |
| 58001. |                       |        | XXX           |                         |                       |                           |                       |                         |                       |
|        |                       |        |               |                         |                       |                           |                       |                         |                       |
| 58002. |                       |        |               |                         |                       |                           |                       |                         |                       |
|        | Summary of remainin   | na     |               |                         |                       |                           |                       |                         |                       |
| JU330. | write-ins for Line 58 |        |               |                         |                       |                           |                       |                         |                       |
|        | overflow page         |        | XXX           | 0                       | 0                     | 0                         | 0                     | 0                       |                       |
| 58999. | Totals (Lines 58001 t | hrough |               |                         |                       |                           |                       |                         |                       |
|        | 58003 plus 58998)(I   |        |               |                         |                       |                           |                       |                         |                       |

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other

than their state of domicile - see DSLI).
 D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.

R - Registered - Non-domiciled RRGs......0

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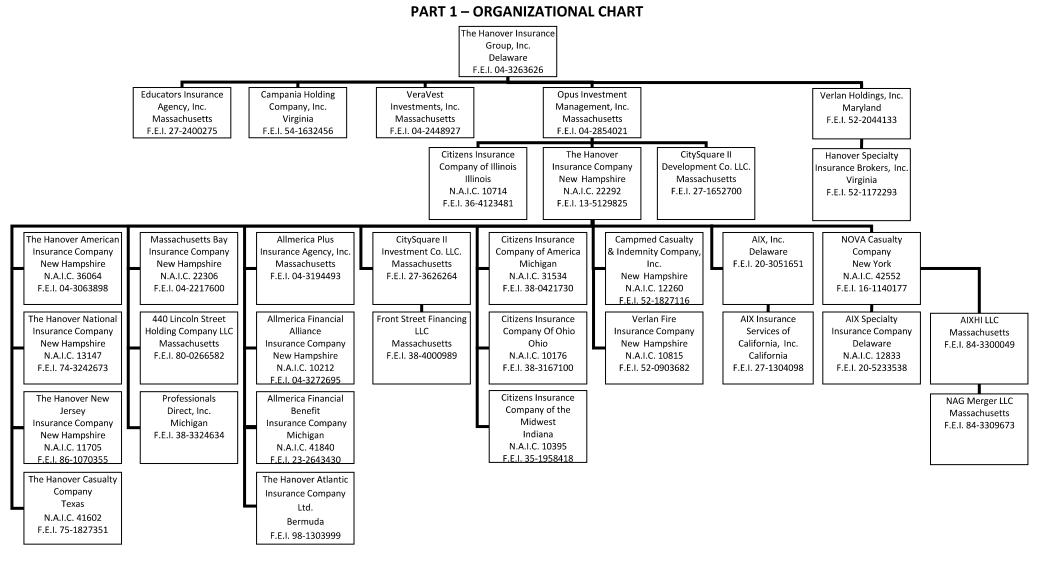
Q - Qualified - Qualified or accredited reinsurer. ......0

N - None of the above - Not allowed to write business in the state .....

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

Allmerica Securities Trust Massachusetts

Note: All Companies are wholly-owned.

Affiliated Investment Management Company

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

| 4                                     | 2                            | 3       | 4           | -               | <u>^</u> | 7                       | 0   | 0        | 40        | 11                                | 10                           | 40        | 14                                | 1 45     | 40 |
|---------------------------------------|------------------------------|---------|-------------|-----------------|----------|-------------------------|---|----------|-----------|-----------------------------------|------------------------------|-----------|-----------------------------------|----------|----|
| 1                                     | 2                            | 3       | 4           | 5               | 6        | 1                       | 8   | 9        | 10        | 11                                | 12                           | 13        | 14                                | 15       | 16 |
|                                       |                              |         |             |                 |          |                         |   |          |           |                                   | Туре                         | lf        |                                   |          | 1  |
|                                       |                              |         |             |                 |          |                         |   |          |           |                                   | of Control                   | Control   |                                   |          | 1  |
|                                       |                              |         |             |                 |          |                         |   |          |           |                                   | (Ownership,                  | is        |                                   | ls an    | 1  |
|                                       |                              |         |             |                 |          |                         |   |          |           |                                   |                              | .0        |                                   |          | 1  |
|                                       |                              |         |             |                 |          | Name of Securities      |   |          | Relation- |                                   | Board,                       | Owner-    |                                   | SCA      | 1  |
|                                       |                              |         |             |                 |          | Exchange                |   | Domi-    | ship      |                                   | Management.                  | ship      |                                   | Filina   | 1  |
|                                       |                              | NAIC    |             |                 |          | if Publicly Traded      | Names of                                    | ciliarv  | to        |                                   | Attornev-in-Fact.            | Provide   |                                   | Re-      | 1  |
| 0                                     |                              |         | ID          | <b>F</b> asland |          |                         |   |          |           | Discoth: Constrallad by           |                              |           | Lillting at a Comptantilling of   |          | 1  |
| Group                                 |                              | Company | ID          | Federal         |          | (U.S. or                | Parent, Subsidiaries                        |          | Reporting | Directly Controlled by            | Influence,                   | Percen-   | Ultimate Controlling              | quired?  | 1  |
| Code                                  | Group Name                   | Code    | Number      | RSSD            | CIK      | International)          | Or Affiliates                               | tion     | Entity    | (Name of Entity/Person)           | Other)                       | tage      | Entity(ies)/Person(s)             | (Yes/No) | *  |
|                                       | The Hanover Insurance Group  |         | 80-0266582  |                 |          |                         | 440 Lincoln Street Holding Company LLC      | MA       | NIA       | The Hanover Insurance Company     | Ownership, Board, Management | 100.000   | The Hanover Insurance Group, Inc. | NO       | [  |
|                                       | The Hanover Insurance Group  |         | 84-3300049  |                 |          |                         | AIXHI LLC                                   | MA       | NIA       | Nova Casualty Company             | Ownership, Board, Management | . 100.000 | The Hanover Insurance Group, Inc. | NO       |    |
|                                       | The Hanover Insurance Group  |         | 27-1304098  |                 |          |                         | AIX Insurance Services of California. Inc.  | CA.      | NIA       | AIX. Inc.                         | Ownership, Board, Management | 100.000   | The Hanover Insurance Group, Inc. | NO       |    |
|                                       |                              | 40000   | 20-5233538  |                 |          |                         |   | DE       | NIA       | Nova Casualty Company             |                              |           |                                   |          |    |
| 8800                                  | The Hanover Insurance Group  |         |             |                 |          |                         | AIX Specialty Insurance Company             |          |           |                                   | Ownership, Board, Management | 100.000   | The Hanover Insurance Group, Inc  | N0       |    |
|                                       | The Hanover Insurance Group  |         | 20-3051651  |                 |          |                         | AIX, Inc                                    | DE       | NIA       | The Hanover Insurance Company     | Ownership, Board, Management | 100.000   | The Hanover Insurance Group, Inc  | N0       |    |
|                                       | The Hanover Insurance Group  | 10212   | 04-3272695  |                 |          |                         | Allmerica Financial Alliance Insurance Co   | NH       | IA        | The Hanover Insurance Company     | Ownership, Board, Management | 100.000   | The Hanover Insurance Group, Inc  | N0       |    |
|                                       | The Hanover Insurance Group  |         | 23-2643430  |                 |          |                         | Allmerica Financial Benefit Insurance Co    | MI       | IA        | The Hanover Insurance Company     | Ownership, Board, Management | 100.000   | The Hanover Insurance Group, Inc. | N0       | 1  |
| 1                                     | The Hanover Insurance Group  |         | 04-3194493  | 1               | 1        |                         | Allmerica Plus Insurance Agency, Inc.       | MA       | NIA       | The Hanover Insurance Company     | Ownership, Board, Management |           | The Hanover Insurance Group, Inc. | NO       | 1  |
|                                       | The Hanover Insurance Group  |         |             |                 |          |                         | Allmerica Securities Trust                  | MA       | NIA       | The Hanover Insurance Group. Inc. | Management                   | 100.000   | The Hanover Insurance Group, Inc. | NO       | 1  |
|                                       | The Hanover Insurance Group  |         | 54-1632456  |                 |          |                         | Campania Holding Company, Inc.              |          | NIA       | The Hanover Insurance Group, Inc. | Ownership, Board, Management | 1         | The Hanover Insurance Group, Inc. | N0.      | 1  |
| 0000                                  |                              | 10000   |             |                 |          |                         |   | VA       | NIA<br>IA |                                   |                              | 100.000   |                                   |          |    |
|                                       | The Hanover Insurance Group  |         | 52-1827116  |                 |          |                         | Campmed Casualty & Indemnity Co. Inc.       | NH       |           | The Hanover Insurance Company     | Ownership, Board, Management | 100.000   | The Hanover Insurance Group, Inc. | N0       |    |
| 8800                                  | The Hanover Insurance Group  | 31534   | 38-0421730  |                 |          |                         | Citizens Insurance Company of America       | MI       | RE        | The Hanover Insurance Company     | Ownership, Board, Management | 100.000   | The Hanover Insurance Group, Inc  | N0       |    |
|                                       | The Hanover Insurance Group  | 10714   | 36-4123481  |                 |          |                         | Citizens Insurance Company of Illinois      | IL       | IA        | Opus Investment Management, Inc.  | Ownership, Board, Management | 100.000   | The Hanover Insurance Group, Inc. | NO       |    |
|                                       | The Hanover Insurance Group  |         | 38-3167100  |                 |          |                         | Citizens Insurance Company of Ohio          | OH       | IA        | The Hanover Insurance Company     | Ownership, Board, Management | . 100.000 | The Hanover Insurance Group, Inc. | NO       | 1  |
|                                       | The Hanover Insurance Group  |         | 35-1958418  |                 |          |                         | Citizens Insurance Company of the Midwest   | IN       | IA        | The Hanover Insurance Company     | Ownership, Board Management  | .100.000  | The Hanover Insurance Group, Inc. | NO       |    |
|                                       | The Hanover Insurance Group  |         | 27-1652700  |                 |          |                         | CitySquare II Development Co., L.L.C        | MA       | NIA       | Opus Investment Management, Inc.  | Ownership, Board, Management |           | The Hanover Insurance Group, Inc. | NO       |    |
|                                       |                              | ••••••  |             |                 |          |                         |   |          |           |                                   |                              |           |                                   |          |    |
|                                       | The Hanover Insurance Group  |         | 27-3626264  |                 |          |                         | CitySquare II Investment Co., L.L.C         | MA       | NIA       | The Hanover Insurance Company     | Ownership, Board, Management | 100.000   | The Hanover Insurance Group, Inc  | NO       | 1  |
|                                       | The Hanover Insurance Group  |         | 27-2400275  |                 |          |                         | Educators Insurance Agency, Inc.            | MA       | NIA       | The Hanover Insurance Group, Inc  | Ownership, Board, Management | 100.000   | The Hanover Insurance Group, Inc  | N0       |    |
|                                       | The Hanover Insurance Group  |         | 38-4000989  |                 |          |                         | Front Street Financing LLC                  | MA       | NIA       | CitySquare II Investment Co. LLC  | Ownership, Board, Management | 100.000   | The Hanover Insurance Group, Inc  | NO       |    |
|                                       | The Hanover Insurance Group  |         | 52-1172293  |                 |          |                         | Hanover Specialty Insurance Brokers, Inc    | VA       | NIA       | Verlan Holdings, Inc.             | Ownership, Board, Management | 100.000   | The Hanover Insurance Group, Inc. | NO       | 1  |
|                                       | The Hanover Insurance Group  | 22306   | 04-2217600  |                 |          |                         | Massachusetts Bay Insurance Company         | NH       | IA        | The Hanover Insurance Company     | Ownership, Board, Management | .100.000  | The Hanover Insurance Group, Inc. | NO.      |    |
|                                       | The Hanover Insurance Group  |         | 84-3309673  |                 |          |                         | NAG Merger LLC                              | MA       | NIA       | AIXHI LLC                         | Ownership, Board, Management | 100.000   | The Hanover Insurance Group, Inc. | NO       |    |
| 0088                                  | The Hanover Insurance Group  | 42552   | 16-1140177  |                 |          |                         | NOVA Casualty Company                       | NY       | IA        |                                   |                              |           |                                   | NO       |    |
|                                       |                              |         |             |                 |          |                         |   |          |           | The Hanover Insurance Company     | Ownership, Board, Management | 100.000   | The Hanover Insurance Group, Inc  |          |    |
|                                       | The Hanover Insurance Group  |         | 04-2854021  |                 |          |                         | Opus Investment Management, Inc             | MA       | UIP       | The Hanover Insurance Group, Inc  | Ownership, Board, Management | 100.000   | The Hanover Insurance Group, Inc  | N0       |    |
|                                       | The Hanover Insurance Group  |         | 38-3324634  |                 |          |                         | Professionals Direct, Inc.                  | MI       | NIA       | The Hanover Insurance Company     | Ownership, Board, Management | 100.000   | The Hanover Insurance Group, Inc  | N0       |    |
|                                       | The Hanover Insurance Group  |         | 04-3063898  |                 |          |                         | The Hanover American Insurance Company      | NH       | IA        | The Hanover Insurance Company     | Ownership, Board, Management | 100.000   | The Hanover Insurance Group, Inc. | NO       |    |
|                                       | The Hanover Insurance Group  |         | 98-1303999  |                 |          |                         | The Hanover Atlantic Insurance Company Ltd. | BMU      | IA        | The Hanover Insurance Company     | Ownership, Board, Management | 100.000   | The Hanover Insurance Group, Inc. | YES      | 1  |
| 0088                                  | The Hanover Insurance Group  | 41602   | 75-1827351  |                 |          |                         | The Hanover Casualty Company                | TX.      | IA        | The Hanover Insurance Company     | Ownership, Board, Management | 100.000   | The Hanover Insurance Group, Inc. | NO       | 1  |
|                                       | The Hanover Insurance Group  |         | 13-5129825  |                 |          |                         | The Hanover Insurance Company               | NH       | UDP       | Opus Investment Management, Inc.  | Ownership, Board, Management |           | The Hanover Insurance Group, Inc. | NO       |    |
|                                       | The Hanover Insurance Group  |         | 04-3263626  |                 |          | New York Stock Exchange | The Hanover Insurance Group. Inc.           | Nn<br>DE | UIP       | opus nivestment management, nic.  | ownersnip, board, management | 0.000     | me nanover mourance group, mc     | NO<br>NO |    |
|                                       |                              |         |             |                 |          | New TOPK SLOCK Exchange |   |          |           |                                   |                              |           |                                   |          |    |
|                                       | The Hanover Insurance Group  | 13147   | 74-3242673  |                 |          |                         | The Hanover National Insurance Company      | NH       | IA        | The Hanover Insurance Company     | Ownership, Board, Management | 100.000   | The Hanover Insurance Group, Inc  | NO       |    |
| 8800                                  | The Hanover Insurance Group  | 11705   | 86-1070355  |                 |          |                         | The Hanover New Jersey Insurance Company    | NH       | IA        | The Hanover Insurance Company     | Ownership, Board, Management | 100.000   | The Hanover Insurance Group, Inc  | N0       | 1  |
|                                       | The Hanover Insurance Group  |         | 04-2448927  |                 |          |                         | VeraVest Investments, Inc.                  | MA       | NIA       | The Hanover Insurance Group, Inc. | Ownership, Board, Management | 100.000   | The Hanover Insurance Group, Inc  | NO       | [  |
| 0088                                  | The Hanover Insurance Group  | 10815   | 52-0903682  |                 |          |                         | Verlan Fire Insurance Company               | NH       | IA        | The Hanover Insurance Company     | Ownership, Board, Management | 100,000   | The Hanover Insurance Group, Inc. | NO       | 1  |
|                                       | The Hanover Insurance Group  |         | 52-2044133  |                 |          |                         | Verlan Holdings, Inc.                       | MD       | NIA       | The Hanover Insurance Group, Inc. | Ownership, Board, Management | 100.000   | The Hanover Insurance Group, Inc. | NO       | 1  |
|                                       | The hanover this ance of oup |         | JZ-2044 100 |                 |          |                         | verran norunigs, me.                        | mD       |           | me nanover mourance droup, mc.    | ownership, board, management |           | The hanover mourance droup, me    |          |    |
| Aster                                 | isk                          |         | 1           | 1               | 1        | 1                       | NO  |          |           |                                   | 1                            | 1         | 1                                 |          |    |
| ASICI                                 |                              |         |             |                 |          |                         |   | -^p      |           |                                   |                              |           |                                   |          |    |
| · · · · · · · · · · · · · · · · · · · |                              |         |             |                 |          |                         |   |          |           |                                   |                              |           |                                   |          |    |
| 1                                     |                              |         |             |                 |          |                         |   |          |           |                                   |                              |           |                                   |          |    |

### STATEMENT AS OF JUNE 30, 2022 OF THE CITIZENS INSURANCE COMPANY OF AMERICA PART 1 - LOSS EXPERIENCE

|       | Line of Business  | 1<br>Direct Premiums<br>Earned | Current Year to Date<br>2<br>Direct Losses<br>Incurred | 3<br>Direct Loss<br>Percentage | 4<br>Prior Year to Date<br>Direct Loss<br>Percentage |
|-------|---|--------------------------------|--|--------------------------------|--|
| 1.    | Fire  |                                |  |                                | 40.5   |
| 2.1   | Allied Lines  |                                |  | 69.0                           | 21.6   |
| 2.2   | Multiple peril crop   |                                |  | 0.0                            |  |
| 2.3   | Federal flood   |                                |  | 0.0                            |  |
| 2.4   | Private crop  |                                |  | 0.0                            | 0.0  |
| 2.5   | Private flood   |                                |  |                                |  |
| 3.    | Farmowners multiple peril                                     | 0                              |  | 0.0                            | 0.0  |
| 4.    | Homeowners multiple peril                                     |                                |  |                                |  |
| 5.    | Commercial multiple peril                                     |                                |  |                                |  |
| 6.    | Mortgage guaranty   | 0                              | 0  | 0.0                            | 0.0  |
| 8.    | Ocean marine  | 0                              | 0  | 0.0                            | 0.0  |
| 9.    | Inland marine   |                                |  |                                |  |
| 10.   | Financial guaranty  | 0                              | 0  | 0.0                            | 0.0  |
| 11.1  | Medical professional liability - occurrence                   |                                | 0  | 0.0                            | 0.0  |
| 11.2  | Medical professional liability - claims-made                  | 0                              | 0  |                                | 0.(  |
| 12.   | Earthquake  |                                |  | (0.6)                          |  |
| 13.1  | Comprehensive (hospital and medical) individual               |                                |  | 0.0                            | 0.(  |
| 13.2  | Comprehensive (hospital and medical) group                    |                                |  | 0.0                            | 0.(  |
| 14.   | Credit accident and health                                    | 0                              | 0  | 0.0                            | 0.(  |
| 15.1  | Vision only   |                                |  | 0.0                            | 0.   |
| 15.2  | Dental only   | 0                              | 0  | 0.0                            | 0.(  |
| 15.3  | Disablity income  | 0                              | 0  | 0.0                            | 0.(  |
| 15.4  | Medicare supplement   |                                | 0  | 0.0                            | 0.(  |
| 15.5  | Medicaid Title XIX  |                                |  | 0.0                            | 0.(  |
| 15.6  | Medicare Title XVIII  | 0                              | 0  | 0.0                            | 0.(  |
| 15.7  | Long-term care  |                                |  | 0.0                            | 0.(  |
| 15.8  | Federal employees health benefits plan                        |                                |  | 0.0                            | 0.(  |
| 15.9  | Other health  | 0                              |  | 0.0                            | 0.(  |
| 16.   | Workers' compensation   |                                |  |                                |  |
| 17.1  | Other liability - occurrence                                  |                                | (3,694,607)  |                                |  |
| 17.2  | Other liability - claims-made                                 |                                |  |                                |  |
| 17.3  | Excess workers' compensation                                  | 0                              | (632,758)  |                                | 0.0  |
| 18.1  | Products liability - occurrence                               |                                | ,  |                                |  |
| 18.2  | Products liability - claims-made                              |                                |  |                                |  |
| 19.1  | Private passenger auto no-fault (personal injury protection)  |                                |  |                                |  |
| 19.2  | Other private passenger auto liability                        |                                |  |                                |  |
| 19.3  | Commercial auto no-fault (personal injury protection)         |                                | (212,790)  |                                |  |
| 19.4  | Other commercial auto liability                               |                                |  |                                |  |
| 21.1  | Private passenger auto physical damage                        |                                |  |                                |  |
| 21.2  | Commercial auto physical damage                               |                                |  |                                |  |
| 22.   | Aircraft (all perils)   |                                |  |                                | 0.(  |
| 23.   | Fidelity  |                                | ,  |                                |  |
| 24.   | Surety  |                                | (26,991)   | (47.5)                         |  |
| 26.   | Burglary and theft  | ,                              | . , ,  | (47.8)                         |  |
| 27.   | Boiler and machinery  |                                |  |                                | 1.:  |
| 28.   | Credit  |                                |  |                                | 0.0  |
| 29.   | International   |                                |  |                                | 0.(  |
| 30.   | Warranty  |                                |  | 0.0                            |  |
| 31.   | Reinsurance - Nonproportional Assumed Property                | XXX                            | XXX  |                                |  |
| 32.   | Reinsurance - Nonproportional Assumed Liability               |                                |  |                                |  |
| 33.   | Reinsurance - Nonproportional Assumed Financial Lines         |                                |  |                                | XXX  |
| 34.   | Aggregate write-ins for other lines of business               |                                | 0  | 0.0                            | 0.0  |
| 35.   | Totals  | 398,368,597                    | 195,676,209  | 49.1                           | 56.2   |
|       | DETAILS OF WRITE-INS  |                                |  |                                |  |
| 3401. |   |                                |  |                                |  |
| 3402. |   |                                |  |                                | 0.1  |
| 3403. |   |                                |  | 0.0                            | 0.0  |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page |                                | 0  | .0.0                           |  |

### STATEMENT AS OF JUNE 30, 2022 OF THE CITIZENS INSURANCE COMPANY OF AMERICA PART 2 - DIRECT PREMIUMS WRITTEN

|             | Line of Business  | 1<br>Current Quarter | 2<br>Current<br>Year to Date | 3<br>Prior Year<br>Year to Date |
|-------------|---|----------------------|------------------------------|---------------------------------|
| 1.          | Fire  |                      | 2,190,366                    | 2,739,673                       |
| 2.1         | Allied Lines  |                      |                              |                                 |
| 2.2         | Multiple peril crop   | 0                    | 0                            | 0                               |
| 2.3         | Federal flood   |                      | 0                            | 0                               |
| 2.4         | Private crop  | 0                    | 0                            | 0                               |
| 2.5         | Private flood   |                      |                              |                                 |
| 3.          | Farmowners multiple peril                                     |                      | 0                            | C                               |
| 4.          | Homeowners multiple peril                                     |                      |                              |                                 |
| 5.          | Commercial multiple peril                                     |                      |                              |                                 |
| 6.          | Mortgage guaranty   | 0                    | 0                            | C                               |
| 8.          | Ocean marine  |                      | 0                            |                                 |
| 9.          | Inland marine   |                      |                              |                                 |
| 10.         | Financial guaranty  |                      |                              |                                 |
| 11.1        | Medical professional liability - occurrence                   |                      |                              |                                 |
| 11.2        | Medical professional liability - claims-made                  |                      |                              |                                 |
| 12.         | Earthquake  |                      |                              | 1,445,712                       |
| 13.1        | Comprehensive (hospital and medical) individual               |                      |                              |                                 |
| 13.1        | Comprehensive (hospital and medical) individual               |                      |                              |                                 |
| 13.2<br>14. |   |                      |                              | ŭ                               |
|             | Credit accident and health                                    |                      |                              | ŭ                               |
| 15.1        | Vision only   | _                    |                              |                                 |
| 15.2        | Dental only   |                      |                              | 0                               |
| 15.3        | Disablity income  |                      |                              | 0                               |
| 15.4        | Medicare supplement   | 0                    |                              | C                               |
| 15.5        | Medicaid Title XIX  | 0                    | 0                            | C                               |
| 15.6        | Medicare Title XVIII  |                      | 0                            |                                 |
| 15.7        | Long-term care  |                      |                              | C                               |
| 15.8        | Federal employees health benefits plan                        |                      |                              | C                               |
| 15.9        | Other health  | 0                    | 0                            | C                               |
| 16.         | Workers' compensation   |                      |                              |                                 |
| 17.1        | Other liability - occurrence                                  |                      |                              |                                 |
| 17.2        | Other liability - claims-made                                 |                      |                              |                                 |
| 17.3        | Excess workers' compensation                                  |                      | 0                            | C                               |
| 18.1        | Products liability - occurrence                               |                      |                              |                                 |
| 18.2        | Products liability - claims-made                              |                      |                              |                                 |
| 19.1        | Private passenger auto no-fault (personal injury protection)  |                      |                              |                                 |
| 19.2        | Other private passenger auto liability                        |                      |                              |                                 |
| 19.3        | Commercial auto no-fault (personal injury protection)         |                      |                              |                                 |
| 19.4        | Other commercial auto liability                               |                      |                              |                                 |
| 21.1        | Private passenger auto physical damage                        |                      |                              |                                 |
| 21.1        | Commercial auto physical damage                               |                      |                              |                                 |
| 21.2        | Aircraft (all perils)   |                      |                              |                                 |
|             |   |                      |                              |                                 |
| 23.         | Fidelity  |                      |                              | ,                               |
| 24.<br>26   | Surety  |                      |                              |                                 |
| 26.         | Burglary and theft  |                      |                              |                                 |
| 27.         | Boiler and machinery  | ,                    | ,                            |                                 |
| 28.         | Credit  |                      |                              |                                 |
| 29.         | International   |                      |                              |                                 |
| 30.         | Warranty  |                      |                              |                                 |
| 31.         | Reinsurance - Nonproportional Assumed Property                |                      | XXX                          |                                 |
| 32.         | Reinsurance - Nonproportional Assumed Liability               |                      |                              | XXX                             |
| 33.         | Reinsurance - Nonproportional Assumed Financial Lines         |                      |                              | XXX                             |
| 34.         | Aggregate write-ins for other lines of business               | 0                    | 0                            | 0                               |
| 35.         | Totals  | 168,083,623          | 365,973,877                  | 400,737,441                     |
|             | DETAILS OF WRITE-INS  |                      | Т                            |                                 |
| 3401.       |   |                      |                              |                                 |
| 3402.       |   |                      |                              |                                 |
| 3403.       |   |                      |                              |                                 |
| 3498.       | Summary of remaining write-ins for Line 34 from overflow page |                      |                              |                                 |
| 3499.       | Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)     | 0                    | 0                            | (                               |

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

|                           |                  |              |                              | 2000/1112                        | 2000/100001               |                 |                                  |                                    |                |                 |                          |                          |                          |
|---------------------------|------------------|--------------|------------------------------|----------------------------------|---------------------------|-----------------|----------------------------------|------------------------------------|----------------|-----------------|--------------------------|--------------------------|--------------------------|
|                           | 1                | 2            | 3                            | 4                                | 5                         | 6               | 7                                | 8                                  | 9              | 10              | 11                       | 12                       | 13                       |
|                           |                  |              |                              |                                  |                           |                 |                                  |                                    |                |                 | Prior Year-End           | Prior Year-End           |                          |
|                           |                  |              |                              |                                  |                           |                 |                                  | Q.S. Date Known                    |                |                 | Known Case Loss          | IBNR Loss and            | Prior Year-End           |
|                           |                  |              | TILDI                        | 00001                            | 2022 Loss and             |                 | Q.S. Date Known                  | Case Loss and                      |                |                 | and LAE Reserves         | LAE Reserves             | Total Loss and           |
|                           |                  | Prior Year-  | Total Prior<br>Year-End Loss | 2022 Loss and<br>LAE Payments on | LAE Payments on<br>Claims | Total 2022 Loss | Case Loss and<br>LAE Reserves on | LAE Reserves on<br>Claims Reported |                | Total Q.S. Loss | Developed                | Developed                | LAE Reserve<br>Developed |
| Years in Which            | Prior Year-End   | End IBNR     | and LAE                      | Claims Reported                  | Unreported                | and LAE         | Claims Reported                  | or Reopened                        | Q.S. Date IBNR | and LAE         | (Savings)/<br>Deficiency | (Savings)/<br>Deficiency | (Savings)/               |
| Losses                    | Known Case Loss  | Loss and LAE | Reserves                     | as of Prior                      | as of Prior               | Payments        | and Open as of                   | Subsequent to                      | Loss and LAE   | Reserves        | (Cols.4+7                | (Cols. 5+8+9             | Deficiency               |
| Occurred                  | and LAE Reserves |              | (Cols. 1+2)                  | Year-End                         | Year-End                  | (Cols. 4+5)     | Prior Year End                   | Prior Year End                     | Reserves       | (Cols.7+8+9)    | minus Col. 1)            | minus Col. 2)            | (Cols. 11+12)            |
| 1. 2019 + Prior           |                  |              |                              |                                  |                           |                 |                                  |                                    |                |                 | (1,113)                  | (14,165)                 | (15,278)                 |
| 2. 2020                   |                  | 64,025       |                              |                                  |                           |                 |                                  | 2,628                              |                |                 | 6,384                    | (29,517)                 | (23, 133)                |
| 3. Subtotals 2020 + Prior |                  |              |                              | 40,937                           | 1,681                     |                 |                                  |                                    |                |                 |                          | (43,682)                 | (38,411)                 |
| 4. 2021                   |                  |              |                              |                                  |                           | 116, 171        |                                  | 15,744                             |                |                 |                          | (24,174)                 |                          |
| 5. Subtotals 2021 + Prior |                  |              |                              |                                  |                           |                 |                                  | 20,441                             | 175,772        |                 |                          | (67,856)                 | (16,849)                 |
| 6. 2022                   |                  | XXX          |                              | XXX                              |                           |                 |                                  |                                    | 114, 174       |                 |                          |                          | XXX                      |
| 7. Totals                 | 236,892          | 300,036      | 536,928                      | 122,822                          | 189,265                   | 312,087         | 165,077                          | 81,058                             | 289,946        | 536,081         | 51,007                   | (67,856)                 | (16,849)                 |
| 8. Prior Year-End Surplus |                  |              |                              |                                  |                           |                 |                                  |                                    |                |                 | Col. 11, Line 7          | Col. 12, Line 7          | Col. 13, Line 7          |

As Regards Policyholders

728,670

As % of Col. 3 As % of Col. 1 As % of Col. 2 Line 7 Line 7 Line 7 1. 21.5 2. (22.6) 3. (3.1)

<del>1</del>5

Col. 13, Line 7 As a % of Col. 1 Line 8

4. (2.3)

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

- 1.
- 2.
- 3.

Bar Codes:

#### 1. Trusteed Surplus Statement [Document Identifier 490]

- 2. Supplement A to Schedule T [Document Identifier 455]
- 3. Medicare Part D Coverage Supplement [Document Identifier 365]





### **SCHEDULE A - VERIFICATION** Real Estate

|     |   | 1            | 2                |
|-----|---|--------------|------------------|
|     |   |              | Prior Year Ended |
|     |   | Year to Date | December 31      |
| 1.  | Book/adjusted carrying value, December 31 of prior year                           | 3,561,662    | 4, 195, 752      |
| 2.  | Cost of acquired:   |              |                  |
|     | 2.1 Actual cost at time of acquisition  | 0            | 0                |
|     | 2.2 Additional investment made after acquisition                                  |              | 0                |
| 3.  | Current year change in encumbrances   | 0            | 0                |
| 4.  | Total gain (loss) on disposals  | 0            | 0                |
| 5.  | Deduct amounts received on disposals  | 0            | 0                |
| 6.  | Total foreign exchange change in book/adjusted carrying value                     | 0            | 0                |
| 7.  | Deduct current year's other than temporary impairment recognized                  | 0            | 0                |
| 8.  | Deduct current year's depreciation  |              |                  |
| 9.  | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | 3,508,163    |                  |
| 10. | Deduct total nonadmitted amounts  | 0            | 0                |
| 11. | Statement value at end of current period (Line 9 minus Line 10)                   | 3,508,163    | 3,561,662        |

# **SCHEDULE B - VERIFICATION**

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

#### **SCHEDULE BA - VERIFICATION** Other Long-Term Invested Assets

| Other Long- Lerm Invested Assets |  |              |                  |  |  |
|----------------------------------|--|--------------|------------------|--|--|
|                                  |  | 1            | 2                |  |  |
|                                  |  |              | Prior Year Ended |  |  |
|                                  |  | Year to Date | December 31      |  |  |
| 1.                               | Book/adjusted carrying value, December 31 of prior year                            |              |                  |  |  |
| 2.                               | Cost of acquired:  |              |                  |  |  |
|                                  | 2.1 Actual cost at time of acquisition   | 0            | 1,699,561        |  |  |
|                                  | 2.2 Additional investment made after acquisition                                   |              |                  |  |  |
| 3.                               | Capitalized deferred interest and other  |              | 0                |  |  |
| 4.                               | Accrual of discount  | 0            | 0                |  |  |
| 5.                               | Unrealized valuation increase (decrease)   | 2,612,878    | (2,079,165)      |  |  |
| 6.                               | Total gain (loss) on disposals   | 0            | 0                |  |  |
| 7.                               | Deduct amounts received on disposals   | 5,627,913    |                  |  |  |
| 8.                               | Deduct amortization of premium and depreciation                                    |              |                  |  |  |
| 9.                               | Total foreign exchange change in book/adjusted carrying value                      | 0            | 0                |  |  |
| 10.                              | Deduct current year's other than temporary impairment recognized                   | 0            | 0                |  |  |
| 11.                              | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) |              |                  |  |  |
| 12.                              | Deduct total nonadmitted amounts   | 0            | 0                |  |  |
| 13.                              | Statement value at end of current period (Line 11 minus Line 12)                   | 83,247,385   | 78,171,086       |  |  |

# **SCHEDULE D - VERIFICATION**

|     | Bonds and Stocks  |                |                  |  |  |  |
|-----|---|----------------|------------------|--|--|--|
|     |   | 1              | 2                |  |  |  |
|     |   |                | Prior Year Ended |  |  |  |
|     |   | Year to Date   | December 31      |  |  |  |
| 1.  | Book/adjusted carrying value of bonds and stocks, December 31 of prior year                     | 1,296,811,254  | 1,297,904,357    |  |  |  |
| 2.  | Cost of bonds and stocks acquired   |                |                  |  |  |  |
| 3.  | Accrual of discount   |                | 1,370,838        |  |  |  |
| 4.  | Unrealized valuation increase (decrease)  | (43, 144, 179) |                  |  |  |  |
| 5.  | Total gain (loss) on disposals  |                |                  |  |  |  |
| 6.  | Deduct consideration for bonds and stocks disposed of   |                |                  |  |  |  |
| 7.  | 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                                |                |                  |  |  |  |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees |                | 1,710,419        |  |  |  |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)              | 1,275,431,797  | 1,296,811,254    |  |  |  |
| 12. | Deduct total nonadmitted amounts  | 0              | 0                |  |  |  |
| 13. | Statement value at end of current period (Line 11 minus Line 12)                                | 1,275,431,797  | 1,296,811,254    |  |  |  |

# **SCHEDULE D - PART 1B**

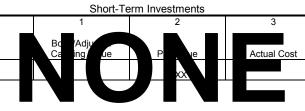
Showing the Acquisitions, Dispositions and Non-Trading Activity During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

| During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation |                                 |                           |                           |                           |                         |                          |                         |                           |
|--|---------------------------------|---------------------------|---------------------------|---------------------------|-------------------------|--------------------------|-------------------------|---------------------------|
|  | Book/Adjusted                   | _                         | Ū                         |                           | Book/Adjusted           | Book/Adjusted            | Book/Adjusted           | Book/Adjusted             |
|  | Carrying Value                  | Acquisitions              | Dispositions              | Non-Trading Activity      | Carrying Value          | Carrying Value           | Carrying Value          | Carrying Value            |
| NAIC Designation   | Beginning<br>of Current Quarter | During<br>Current Quarter | During<br>Current Quarter | During<br>Current Quarter | End of<br>First Quarter | End of<br>Second Quarter | End of<br>Third Quarter | December 31<br>Prior Year |
|  |                                 |                           |                           |                           |                         |                          |                         | FIIOLITEAL                |
|  |                                 |                           |                           |                           |                         |                          |                         |                           |
|  |                                 |                           |                           |                           |                         |                          |                         |                           |
| BONDS  |                                 |                           |                           |                           |                         |                          |                         |                           |
|  |                                 |                           |                           |                           |                         |                          |                         |                           |
|  |                                 |                           |                           |                           |                         |                          |                         |                           |
| 1. NAIC 1 (a)  |                                 |                           |                           | 4,472,920                 |                         |                          | 0                       |                           |
| 2. NAIC 2 (a)  |                                 |                           |                           | (4,161,140)               |                         |                          | 0                       |                           |
| 3. NAIC 3 (a)  |                                 |                           | .630,569                  | (4,236,018)               |                         |                          | 0                       |                           |
| 4. NAIC 4 (a)  |                                 | 6,519,978                 | 1,403,035                 | (3,691,842)               |                         |                          | 0                       |                           |
| 5. NAIC 5 (a)  |                                 | 92,847                    |                           | 2,247,330                 | 2,014,497               | 4,087,244                | 0                       | 1,090,061                 |
| 6. NAIC 6 (a)  | 0                               | 0                         | 0                         |                           | 0                       | 0                        | 0                       | 0                         |
| 7. Total Bonds   | 1,126,673,598                   | 95,853,158                | 55,468,460                | (5.368.750)               | 1,126,673,598           | 1,161,689,545            | 0                       | 1,128,784,182             |
|  | 1, 120,010,000                  | 00,000,100                | 00,100,100                | (0,000,100)               | 1, 120,010,000          | 1,101,000,010            |                         | 1,120,701,102             |
|  |                                 |                           |                           |                           |                         |                          |                         |                           |
|  |                                 |                           |                           |                           |                         |                          |                         |                           |
| PREFERRED STOCK  |                                 |                           |                           |                           |                         |                          |                         |                           |
|  |                                 |                           |                           |                           |                         |                          |                         |                           |
|  |                                 |                           |                           |                           |                         |                          |                         |                           |
| 8. NAIC 1  | 0                               | 0                         | 0                         | 0                         | 0                       | 0                        | 0                       | 0                         |
| 9. NAIC 2  | 0                               | 0                         | 0                         | 0                         | 0                       | 0                        | 0                       | 0                         |
| 10. NAIC 3   | 0                               | 0                         | 0                         | 0                         | 0                       | 0                        | 0                       | 0                         |
| 11. NAIC 4   | 0                               | 0                         | 0                         | 0                         | 0                       | 0                        | 0                       | 0                         |
| 12. NAIC 5   | 0                               | 0                         | 0                         | 0                         | 0                       | 0                        | 0                       | 0                         |
| 13. NAIC 6   | 0                               | 0                         | 0                         | 0                         | 0                       | 0                        | 0                       | 0<br>0                    |
|  | 0                               | 0                         | 0                         | 0                         | 0                       | 0                        | 0                       | 0                         |
| 14. Total Preferred Stock  |                                 |                           |                           |                           | 5                       | U                        | 0                       | 0                         |
| 15. Total Bonds and Preferred Stock  | 1,126,673,598                   | 95,853,158                | 55,468,460                | (5,368,750)               | 1,126,673,598           | 1,161,689,545            | 0                       | 1,128,784,182             |

(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:

# **SCHEDULE DA - PART 1**

7709999999 Totals



4 5 Paid for Interest Collected Year-to-Date Year-to-Date

# **SCHEDULE DA - VERIFICATION**

Short-Term Investments

|     |   | 1            | 2                               |
|-----|---|--------------|---------------------------------|
|     |   | Year To Date | Prior Year Ended<br>December 31 |
| 1.  | Book/adjusted carrying value, December 31 of prior year                         | 0            |                                 |
| 2.  | Cost of short-term investments acquired   | 0            | 0                               |
| 3.  | Accrual of discount   | 0            |                                 |
| 4.  | Unrealized valuation increase (decrease)  | 0            | 0                               |
| 5.  | Total gain (loss) on disposals  | 0            | 0                               |
| 6.  | Deduct consideration received on disposals                                      | 0            | 1,000,000                       |
| 7.  | Deduct amortization of premium  | 0            | 0                               |
| 8.  | Total foreign exchange change in book/adjusted carrying value                   | 0            | 0                               |
| 9.  | Deduct current year's other than temporary impairment recognized                | 0            | 0                               |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 0            | 0                               |
| 11. | Deduct total nonadmitted amounts  | 0            | 0                               |
| 12. | Statement value at end of current period (Line 10 minus Line 11)                | 0            | 0                               |

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards **NONE** 

Schedule DB - Part B - Verification - Futures Contracts

# ΝΟΝΕ

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open **NONE** 

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open **NONE** 

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

# ΝΟΝΕ

### SCHEDULE E - PART 2 - VERIFICATION (Cash Equivalents)

|     |   | 1            | 2                               |
|-----|---|--------------|---------------------------------|
|     |   | Year To Date | Prior Year Ended<br>December 31 |
| 1.  | Book/adjusted carrying value, December 31 of prior year                         |              |                                 |
| 2.  | Cost of cash equivalents acquired   | 40,808,043   |                                 |
| 3.  | Accrual of discount   | 0            | 0                               |
| 4.  | Unrealized valuation increase (decrease)  | 0            | 0                               |
| 5.  | Total gain (loss) on disposals  |              |                                 |
| 6.  | Deduct consideration received on disposals                                      | 40,505,488   |                                 |
| 7.  | Deduct amortization of premium  |              |                                 |
| 8.  | Total foreign exchange change in book/adjusted carrying value                   | 0            | 0                               |
| 9.  | Deduct current year's other than temporary impairment recognized                | 0            | 0                               |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) |              |                                 |
| 11. | Deduct total nonadmitted amounts  | 0            | 0                               |
| 12. | Statement value at end of current period (Line 10 minus Line 11)                | 310,394      | 7,838                           |

### **SCHEDULE A - PART 2**

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

| 1  |          |       | 4        | 5              | 6                                     | 7                         | 8  | 9   |
|--|----------|-------|----------|----------------|---------------------------------------|---------------------------|--|---|
|  | Location |       |          |                |                                       |                           |  |   |
|  | 2        | 3     |          |                |                                       |                           |  | Additional<br>Investment<br>Made After<br>Acquisition |
|  |          |       |          |                |                                       |                           | Book/Adjusted<br>Carrying Value<br>Less Encumbrances | Investment  |
|  |          |       | Date     |                | Actual Cost at<br>Time of Acquisition | Amount of<br>Encumbrances | Carrying Value                                       | Made After  |
| Description of Property  | City     | State | Acquired | Name of Vendor | Time of Acquisition                   | Encumbrances              | Less Encumbrances                                    | Acquisition   |
| Bldg & Site 808 N. Highlander Way                                  | Howell   | МІ    |          |                | 0                                     | 0                         | 0  |   |
| Bldg & Site 808 N. Highlander Way<br>0199999. Acquired by Purchase |          |       |          |                | 0                                     | 0                         | 0  | 55,300  |
|  |          |       |          |                |                                       |                           |  |   |
|  |          |       |          |                |                                       |                           |  |   |
|  |          |       |          |                |                                       |                           |  |   |
|  |          |       |          |                |                                       |                           |  |   |
|  |          |       |          |                |                                       |                           |  |   |
|  |          |       |          |                |                                       |                           |  |   |
|  |          |       |          |                |                                       |                           |  |   |
|  |          |       |          |                |                                       |                           |  |   |
|  |          |       |          |                |                                       |                           |  |   |
| 0399999 - Totals   |          |       |          |                | 0                                     | 0                         | 0  | 55,300  |

|                         |         |       |          |                           |  |                                       |                      |                   | PART                  |                   |                   |                   |                      |          |                  |                  |               |                  |          |
|-------------------------|---------|-------|----------|---------------------------|--|---------------------------------------|----------------------|-------------------|-----------------------|-------------------|-------------------|-------------------|----------------------|----------|------------------|------------------|---------------|------------------|----------|
|                         |         |       | Sho      | owing All Real Estate DIS | SPOSED Du                              | uring the Qu                          | arter, Inclue        | ding Paym         | ents During           | the Final `       | Year on "Sa       | ales Under        | Contract"            |          |                  |                  |               |                  |          |
| 1                       | Locatio | on    | 4        | 5                         | 6                                      | 7                                     | 8                    | Change in I       | Book/Adjusted         | Carrying Va       | alue Less En      | cumbrances        | 14                   | 15       | 16               | 17               | 18            | 19               | 20       |
|                         | 2       | 3     |          |                           |  | Expended                              |                      | 9                 | 10                    | 11                | 12                | 13                |                      |          |                  |                  |               |                  |          |
|                         |         |       |          |                           |  | for                                   | Book/                |                   |                       |                   |                   | Total             | Book/                |          |                  |                  |               | Gross            |          |
|                         |         |       |          |                           |  | Additions,                            | Adjusted             |                   | <b>A 1</b>            |                   | Total             | Foreign           | Adjusted             |          | <b>F</b>         |                  |               | Income           |          |
|                         |         |       |          |                           |  | Permanent                             | Carrying             |                   | Current               | 0                 | Change in         | Exchange          | Carrying             |          | Foreign          | Dealized         | Tatal         | Earned           | Taxes.   |
|                         |         |       |          |                           |  | Improve-<br>ments and                 | Value Less<br>Encum- | Current           | Year's<br>Other-Than- | Current<br>Year's | Book/<br>Adjusted | Change in         | Value Less<br>Encum- | Amounts  | Exchange<br>Gain | Realized<br>Gain | Total<br>Gain | Less<br>Interest | Repairs  |
|                         |         |       |          |                           |  | Changes                               | brances              | Current<br>Year's | Temporary             |                   | Carrying          | Book/<br>Adjusted | brances              | Received | (Loss)           | (Loss)           | (Loss)        | Incurred on      |          |
|                         |         |       | Disposal |                           | Actual                                 | in Encum-                             | Prior                | Depre-            | Impairment            | Encum-            | Value             | Carrying          | on                   | During   | on (2000)        | on (2000)        | on            | Encum-           | Expenses |
| Description of Property | City    | State | Date     | Name of Purchaser         | Cost                                   | brances                               | Year                 | ciation           | Recognized            |                   | (11-9-10)         | Value             | Disposal             | Year     | Disposal         | Disposal         | Disposal      | brances          | Incurred |
|                         | -       |       |          |                           |  |                                       |                      |                   |                       |                   |                   |                   |                      |          |                  |                  |               |                  |          |
|                         |         |       |          |                           |  | · · · · · · · · · · · · · · · · · · · |                      |                   |                       |                   |                   |                   |                      |          |                  |                  |               |                  |          |
|                         |         |       |          |                           |  |                                       |                      |                   |                       |                   |                   |                   |                      |          |                  |                  |               |                  |          |
|                         |         |       |          |                           |  |                                       |                      |                   |                       |                   |                   |                   |                      |          |                  |                  |               |                  |          |
|                         |         |       |          |                           |  |                                       |                      |                   |                       |                   |                   |                   |                      |          |                  |                  |               |                  |          |
|                         |         |       | +        |                           | ······································ |                                       |                      |                   |                       |                   | +                 | +                 | +                    |          | +                |                  |               | +                |          |
|                         |         |       |          |                           |  |                                       |                      |                   |                       |                   |                   |                   |                      |          |                  |                  |               |                  |          |
|                         |         |       |          |                           |  |                                       |                      |                   |                       |                   |                   |                   |                      |          |                  |                  |               |                  |          |
|                         |         |       |          |                           |  |                                       |                      |                   |                       |                   |                   |                   |                      |          |                  |                  |               |                  |          |
| 0399999 - Totals        |         |       |          |                           |  |                                       |                      |                   |                       |                   | L                 | 1                 | 1                    |          | L                |                  |               | 1                |          |

### 

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made **NONE** 

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid **NONE** 

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

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

| · ·            | •  | · · · · · · · · · · · · · · · · · · · | a Long Tom |                                 |              |            | c ouncil |             |                   |              | 10         | 40            |
|----------------|--|---------------------------------------|------------|---------------------------------|--------------|------------|----------|-------------|-------------------|--------------|------------|---------------|
| 1              | 2  | Location                              | 1          | 5                               | 6            | /          | 8        | 9           | 10                | 11           | 12         | 13            |
|                |  | 3                                     | 4          |                                 | NAIC         |            |          |             |                   |              |            |               |
|                |  |                                       |            |                                 | Designation, |            |          |             |                   |              |            |               |
|                |  |                                       |            |                                 | NAIC         |            |          |             |                   |              |            |               |
|                |  |                                       |            |                                 | Designation  |            |          |             |                   |              |            |               |
|                |  |                                       |            |                                 | Modifier     |            |          |             |                   |              |            |               |
|                |  |                                       |            |                                 |              |            |          |             |                   |              |            |               |
|                |  |                                       |            |                                 | and          |            |          |             |                   |              |            |               |
|                |  |                                       |            |                                 | SVO          |            |          |             |                   |              | Commitment |               |
|                |  |                                       |            |                                 | Admini-      | Date       | Туре     | Actual Cost | Additional        |              | for        |               |
| CUSIP          |  |                                       |            | Name of Vendor                  | strative     | Originally | and      | at Time of  | Investment Made   | Amount of    | Additional | Percentage of |
| Identification | Name or Description                      | City                                  | State      | or General Partner              | Symbol       | Acquired   | Strategy | Acquisition | After Acquisition | Encumbrances | Investment | Ownership     |
| 000000-00-0    | AEA Mezzanine Partners IV LP             | STAMFORD                              | CT.        | AEA Mezzanine Partners IV LP    |              | 07/23/2018 | 2        | . 0         | 118.784           | 0            | 1,183,016  | .0,507        |
| 000000-00-0    | AEA Mezzanine Partners III LP            | STAMFORD                              | CT.        | AEA Mezzanine Partners III LP   |              |            | 2        | 0           | 2,938             | 0            | 94,497     | .0.522        |
| 000000-00-0    | AEA Middle Market Debt Fnd III           | STAMFORD                              | CT         | AEA Middle Market Debt Fnd III  |              | 12/14/2016 | 2        | 0           |                   | Ω            |            | 0.870         |
|                | AEA Middle Market Debt Fnd IV            | STAMFORD                              |            | AEA Middle Market Debt Fnd IV   |              | 05/31/2019 | 2        | 0           |                   | Ω            |            | 0.549         |
| 000000-00-0    | Heartwood Partners III, LP               | NORWALK                               | CT         | Heartwood Partners III, LP      |              | 05/30/2018 |          | 0           |                   | Q            | 1,097,072  | 0.667         |
| 000000-00-0    | Heartwood Partners II, LP                | NORWALK                               | CT         | Heartwood Partners II, LP       |              | 12/31/2013 |          | 0           | 1,072             | 0            |            |               |
| 000000-00-0    | Falcon Strategic Partners V              | BOSTON                                |            | Falcon Strategic Partners V     |              | 06/13/2016 |          | 0           |                   | Ο            |            | 0.696         |
| 000000-00-0    | Falcon Structured Equity Ptner           | BOSTON                                | MA         | Falcon Structured Equity Ptner  |              | 05/06/2019 | 2        | 0           |                   | Ω            |            | 0.663         |
| 000000-00-0    | Harvest Partners SCF II, LP              | NEW YORK                              | NY         | Harvest Partners SCF II, LP     |              | 06/28/2018 | 2        | 0           |                   | ρ            |            | 0.382         |
|                | Ironwood Mezzanine Fund IV, LP           | AVON                                  | CT         | Ironwood Mezzanine Fund IV, LP  |              | 06/12/2018 | 2        | 0           |                   | 0            |            | 1.831         |
|                | North Haven Credit Partners II           | NEW YORK                              | NY         | North Haven Credit Partners II  |              | 12/22/2014 | 2        | ۵۵          |                   | Ω            |            | 0.519         |
|                | New Canaan Funding Mezz VI, LP           | NEW CANAAN                            | CT         | New Canaan Funding Mezz VI, LP  |              | 11/09/2015 | 2        | ۵۵          |                   | Ω            |            | 5.895         |
|                | Newstone Capital Partners III            | DALLAS                                | TX         | Newstone Capital Partners III   |              | 11/09/2016 | 2        | 0           | 1,222             | Ω            |            | 0.730         |
|                | PA Direct Credit Opport. II              | DARIEN                                |            | PA Direct Credit Opport. II     |              | 03/27/2017 | 2        | 0           | (7,522)           | 0            |            | 0.436         |
| 000000-00-0    | Spire Capital Partners III LP            | NEW YORK                              | NY         | Spire Capital Partners III LP   |              | 06/11/2015 |          | ۵۵          |                   | Ω            |            | 0.843         |
|                | Falcon Private Credit Opp. VI            | BOSTON                                | MA         | Falcon Private Credit Opp. VI   |              | 11/30/2019 | 2        | ۵۵          |                   | Ω            |            | 0.227         |
|                |  | NEW YORK                              | NY         | Siguler Guff Small Business II  |              | 10/31/2019 | 2        | 0           |                   | 0            |            | 1.490         |
|                | North Haven Credit Partners III          | NEW YORK                              |            | North Haven Credit Partners III |              | 12/20/2019 | 2        | 0           |                   | 0            |            | 0.313         |
|                | Newstone Capital Partners IV             | DALLAS                                |            | Newstone Capital Partners IV    |              | 12/23/2019 |          | 0           |                   | 0            | 1,337,107  | 0.352         |
|                | Peninsula Fund VII LP                    | DETROIT                               | MI         | Peninsula Fund VII LP           |              | 02/12/2020 | 2        | ۵۵          |                   | Ω            |            | 0.549         |
|                | PA Direct Credit Opport. III             | DARIEN                                | CT         | PA Direct Credit Opport. III    |              | 10/01/2020 | 2        | 0           |                   | Ω            |            | 0.270         |
| 000000-00-0    | GCG Investors V, LP                      | CHICAGO                               | IL         | GCG Investors V, LP             |              | 10/01/2020 | 2        | 0           |                   | Ο            |            | 0.714         |
|                | Barings EDIF                             | HARTFORD                              | CT         | Barings EDIF                    |              | 12/13/2021 | 2        | 0           | 1,411,414         | 0            | 1,089,979  | 0.800         |
| 2599999. Joint | Venture Interests - Other - Unaffiliated |                                       |            |                                 |              |            |          | 0           | 4,608,080         | 0            | 21,827,541 | XXX           |
| 4899999. Total | - Unaffiliated                           |                                       |            |                                 |              |            |          | 0           | 4,608,080         | 0            | 21,827,541 | XXX           |
| 4999999. Total | - Affiliated                             |                                       |            |                                 |              |            |          | 0           | 0                 | 0            | 0          | XXX           |
| 5099999 - Tota | ls                                       |                                       |            |                                 |              |            |          | 0           | 4,608,080         | 0            | 21,827,541 | XXX           |

### **SCHEDULE BA - PART 3**

|                |                                |          | 0      | nowing Other Long-Term inve    |            |            |          |            |             | ig the out   | chit Quui   |           |           |          |          |          |           |           |         |
|----------------|--------------------------------|----------|--------|--------------------------------|------------|------------|----------|------------|-------------|--------------|-------------|-----------|-----------|----------|----------|----------|-----------|-----------|---------|
| 1              | 2                              | Lo       | cation | 5                              | 6          | 7          | 8        |            | Change i    | in Book/Adjι | usted Carry | ing Value |           | 15       | 16       | 17       | 18        | 19        | 20      |
|                |                                | 3        | 4      |                                |            |            |          | 9          | 10          | 11           | 12          | 13        | 14        |          |          |          |           |           |         |
|                |                                |          |        |                                |            |            | Book/    |            |             | Current      |             |           |           | Book/    |          |          |           |           |         |
|                |                                |          |        |                                |            |            | Adjusted |            |             | Year's       |             | Total     | Total     | Adjusted |          |          |           |           |         |
|                |                                |          |        |                                |            |            | Carrying |            | Current     | Other        |             | Change in | Foreign   | Carrying |          |          |           |           |         |
|                |                                |          |        |                                |            |            | Value    |            | Year's      | Than         | Capital-    | Book/     | Exchange  | Value    |          | Foreign  |           |           |         |
|                |                                |          |        |                                |            |            | Less     | Unrealized | (Depre-     | Temporary    | ized        | Adjusted  | Change in | Less     |          | Exchange |           |           |         |
|                |                                |          |        |                                |            |            | Encum-   | Valuation  | ciation) or | Impair-      | Deferred    | Carrying  | Book/     | Encum-   |          | Gain     | Realized  | Total     |         |
|                |                                |          |        |                                | Date       |            | brances, | Increase   | (Amorti-    | ment         | Interest    | Value     | Adjusted  | brances  |          | (Loss)   | Gain      | Gain      | Invest- |
| CUSIP          |                                |          |        | Name of Purchaser or           | Originally | Disposal   | Prior    | (De-       | zation)/    | Recog-       | and         | (9+10-    | Carrying  | on       | Consid-  | on       | (Loss) on | (Loss) on | ment    |
| Identification | Name or Description            | City     | State  | Nature of Disposal             | Acquired   | Date       | Year     | crease)    | Accretion   | nized        | Other       | 11+12)    | Value     | Disposal | eration  | Disposal | Disposal  | Disposal  | Income  |
| 000000-00-0    | AEA Mezzanine Partners IV LP   | STAMFORD | CT     | AEA Mezzanine Partners IV LP   | 07/23/2018 | 04/06/2022 |          | 0          | 0           | 0            | Q           | Ο         | 0         |          |          | 0        | 0         | 0         | 0       |
|                | AEA Mezzanine Partners III LP  | STAMFORD | CT     | AEA Mezzanine Partners III LP  | 06/20/2014 | 06/02/2022 |          | 0          | 0           | 0            | 0           | 0         | 0         |          |          | 0        | 0         | 0         | 0       |
|                | AEA Middle Market Debt Fnd III | STAMFORD | CT     | AEA Middle Market Debt Fnd III | 12/14/2016 | 04/25/2022 |          | 0          | 0           | 0            | 0           | 0         | 0         |          |          | 0        | 0         | 0         | 0       |
| 000000-00-0    | Barings Real Estate Credit Str | HARTFORD | CT     | Barings Real Estate Credit Str | 03/30/2017 | 06/30/2022 | 414,743  | 0          | 0           | 0            | 0           | 0         | 0         |          |          | 0        | 0         | 0         | 0       |
| 000000-00-0    | Falcon Strategic Partners V    | BOSTON   | MA     | Falcon Strategic Partners V    | 06/13/2016 | 05/03/2022 |          | 0          | Q           | 0            | 0           | Ω         | 0         |          |          | 0        | 0         | 0         | 0       |
| 000000-00-0    | Falcon Strategic Partners IV   | BOSTON   | MA     | Falcon Strategic Partners IV   | 12/26/2013 | 05/04/2022 | 152, 184 | 0          | 0           | 0            | 0           | D         | 0         | 152, 184 | 152, 184 | 0        | 0         | 0         | 0       |
| 000000-00-0    | GCG Investors III, LP          | CHICAGO  | IL.    | GCG Investors III, LP          | 08/15/2014 |            |          | 0          | 0           | 0            | 0           | 0         | 0         |          |          | 0        | 0         | 0         | 0       |

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

## **SCHEDULE BA - PART 3**

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

| 1              | 2  | Location     |       | 5                              | 6          | 7          | 8         |            |             | n Book/Adju |          |           |           | 15        | 16        | 17       | 18        | 19        | 20      |
|----------------|--|--------------|-------|--------------------------------|------------|------------|-----------|------------|-------------|-------------|----------|-----------|-----------|-----------|-----------|----------|-----------|-----------|---------|
|                |  | 3            | 4     |                                |            |            |           | 9          | 10          | 11          | 12       | 13        | 14        |           |           |          |           |           | 1       |
|                |  | -            |       |                                |            |            | Book/     | -          |             | Current     |          |           |           | Book/     |           |          |           |           | 1       |
|                |  |              |       |                                |            |            | Adjusted  |            |             | Year's      |          | Total     | Total     | Adjusted  |           |          |           |           | 1       |
|                |  |              |       |                                |            |            | Carrying  |            | Current     | Other       |          | Change in | Foreign   | Carrying  |           |          |           |           | 1       |
|                |  |              |       |                                |            |            | Value     |            |             |             | Conital  |           |           | Value     |           | Foreign  |           |           | 1       |
|                |  |              |       |                                |            |            |           |            | Year's      | Than        | Capital- |           | Exchange  |           |           |          |           |           | 1       |
|                |  |              |       |                                |            |            | Less      | Unrealized | V - F -     | Temporary   | ized     | Adjusted  | Change in | Less      |           | Exchange |           |           | 1       |
|                |  |              |       |                                | _          |            | Encum-    |            | ciation) or | Impair-     | Deferred | Carrying  | Book/     | Encum-    |           | Gain     | Realized  | Total     | 1       |
|                |  |              |       |                                | Date       |            | brances,  | Increase   | (Amorti-    | ment        | Interest | Value     | Adjusted  | brances   |           | (Loss)   | Gain      | Gain      | Invest- |
| CUSIP          |  |              |       | Name of Purchaser or           | Originally | Disposal   | Prior     | (De-       | zation)/    | Recog-      | and      | (9+10-    | Carrying  | on        | Consid-   | on       | (Loss) on | (Loss) on | ment    |
| Identification | Name or Description                      | City         | State | Nature of Disposal             | Acquired   | Date       | Year      | crease)    | Accretion   | nized       | Other    | 11+12)    | Value     | Disposal  | eration   | Disposal | Disposal  | Disposal  | Income  |
| 000000-00-0    | LBC Credit Partners III, LP              | PHILADELPHIA | PA    | LBC Credit Partners III, LP    | 11/21/2013 | 04/12/2022 | 61,053    | 0          | 0           | 0           | 0        | 0         | 0         |           | 61,053    | 0        | 0         | 0         | 0       |
|                | LBC Credit Partners IV, LP               | PHILADELPHIA | PA    | LBC Credit Partners IV, LP     | 01/13/2017 | 05/11/2022 |           | 0          | Q           | 0           | 0        | 0         | 0         |           | 44,487    | 0        | 0         | 0         | 0       |
|                | North Haven Credit Partners II           | NEW YORK     | NY    | North Haven Credit Partners II | 12/22/2014 | 04/20/2022 | 103, 103  | D          | ۵           | 0           | 0        | ۵         | 0         | 103 , 103 | 103, 103  | ۵۵       | ۵۵        | ۵۵        | 0       |
|                | New Canaan Funding Mezz VI, LP           | NEW CANAAN   | CT    | New Canaan Funding Mezz VI, LP | 11/09/2015 | 06/03/2022 |           | 0          | 0           | 0           | 0        | 0         | 0         |           |           | 0        | 0         | 0         | 0       |
|                |  | NEW CANAAN   | CT    | New Canaan Funding Mezz V, LP  | 07/16/2012 | 06/03/2022 |           | 0          | 0           | 0           | 0        | 0         | 0         |           |           | 0        | 0         | 0         | 0       |
|                | Newstone Capital Partners III            | DALLAS       | TX    | Newstone Capital Partners III  | 11/09/2016 | 04/25/2022 |           | 0          | 0           | 0           | 0        | 0         | 0         |           |           | 0        | 0         | 0         | 0       |
|                | PA Direct Credit Opport. II              | DARIEN       | CT    | PA Direct Credit Opport. II    | 03/27/2017 | 04/12/2022 |           | D          | Q           | D           | Q        | Q         | 0         |           |           | ۵        | D         | 0         | Ω       |
|                |  | NEW YORK     | NY    | Siguler Guff Small Business LP | 10/06/2017 | 06/02/2022 |           | 0          | 0           | 0           | 0        | 0         | 0         |           |           | 0        | 0         | 0         | 0       |
|                | - 3                                      | NEW YORK     | NY    | Siguler Guff Small Business II | 10/31/2019 | 06/30/2022 | 10,919    | 0          | 0           | 0           | 0        | 0         | 0         | 10,919    | 10,919    | 0        | 0         | 0         | 0       |
|                |  | NEW YORK     | NY    | Spire Capital Partners IV,LP   | 08/01/2020 | 06/10/2022 |           | 0          | 0           | 0           | 0        | 0         | 0         |           |           | 0        | 0         | 0         | 0       |
| 2599999. Joir  | nt Venture Interests - Other - Unaffilia | ted          |       |                                |            |            | 2,603,133 | 0          | 0           | 0           | 0        | 0         | 0         | 2,603,133 | 2,603,133 | 0        | 0         | 0         | 0       |
| 4899999. Tot   | al - Unaffiliated                        |              |       |                                |            |            | 2,603,133 | 0          | 0           | 0           | 0        | 0         | 0         | 2,603,133 | 2,603,133 | 0        | 0         | 0         | 0       |
| 4999999. Tot   | al - Affiliated                          |              |       |                                |            |            | 0         | 0          | 0           | 0           | 0        | 0         | 0         | 0         | 0         | 0        | 0         | 0         | 0       |
| 5099999 - To   | tals                                     |              |       |                                |            |            | 2,603,133 | 0          | 0           | 0           | 0        | 0         | 0         | 2,603,133 | 2,603,133 | 0        | 0         | 0         | 0       |

|   | -        | 0.101.7 2  | ong-remi bolids and Stock Acquired During the Current Quarter   |           |  | r  |   |   |
|---|----------|--|---|-----------|--|--|---|---|
| 1 2   | 3        | 4  | 5   | 6         | 7  | 8  | 9   | 10  |
|   | -        |  | -   | -         |  |  | -   | NAIC  |
|   |          |  |   |           |  |  |   | -   |
|   |          |  |   |           |  |  |   | Designation,  |
|   |          |  |   |           |  |  |   | NAIC  |
|   |          |  |   |           |  |  |   |   |
|   |          |  |   |           |  |  |   | Designation   |
|   |          |  |   |           |  |  |   | Modifier  |
|   |          |  |   |           |  |  |   |   |
|   |          |  |   |           |  |  |   | and   |
|   |          |  |   |           |  |  |   | SVO   |
|   |          |  |   |           |  |  |   |   |
|   |          |  |   | Number of |  |  | Paid for Accrued                                | Admini-   |
| CUSIP   |          | Date   |   | Shares of |  |  | Interest and                                    | strative  |
|   |          |  |   |           |  |  |   |   |
| Identification Description  | Foreian  | Acquired   | Name of Vendor  | Stock     | Actual Cost  | Par Value  | Dividends                                       | Symbol  |
| 91282C-EF-4 UNITED STATES TREASURY  |          |  | JP Morgan Securities LLC  |           |  | 300.000  | 260   | 1.A   |
|   |          |  |   |           |  |  |   |   |
| 91282C-EN-7 UNITED STATES TREASURY  |          | 05/13/2022   | Various   |           |  |  |   | 1.A   |
| 91282C-ET-4 UNITED STATES TREASURY  |          |  | Various   |           |  |  |   | 1.A   |
| 040000000 Outstatel Deads 110 Ocusements  |          |  |   |           | 4 005 000  | 1.850.000  | 1, 179  | XXXX  |
| 0109999999. Subtotal - Bonds - U.S. Governments   |          |  |   |           | 1,835,092  |  |   |   |
| 446222-UT-6 HUNTINGTON BEACH CALIF UN HIGH SCH DIST   |          | 05/10/2022   | WELLS FARGO SECURITIES LLC  |           |  |  | 1.291   | 1.D FE  |
| 65887P-XW-0 NORTH DAKOTA PUB F IN AUTH  |          | .06/30/2022  | JP Morgan Securities LLC  |           | 1.512.540  | 1,500,000  |   | 1.C FE  |
|   |          |  |   |           |  |  |   |   |
|   |          | 06/23/2022   | UBS   |           |  |  |   | 1.B FE  |
| 0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Post  | sessions |  |   |           | 1.996.767  | 2.050.000  | 2.505   | XXX   |
|   |          | 00 (00 (0000   | 000   |           | 1,830,707  | 1,826,258  |   | 1.4   |
|   |          | 06/08/2022   | PPS   |           |  |  |   |   |
| 3133KP-MD-7   |          | .06/09/2022  | WELLS FARGO SECURITIES LLC  |           |  | 4.000.000  |   | 1.A   |
| 3140MA-T7-9 FN BU8673 - BMBS  |          | .05/05/2022  | TORONTO DOMINION SECS USA INC   |           | 1,489,453  | 1,500,000  | 1.833   |   |
| 3140MR-ZP-5 IFN BW0749 - BMBS   |          |  | SALOMON BROTHERS INC  |           |  |  | 5,273   |   |
|   |          | 06/07/2022   |   |           | 3,971,393  |  |   |   |
| 31400P-CL-9 FN CB3674 - RMBS  |          | 06/07/2022   | INL   |           | 4, 137, 395  | 4,228,574  |   | 1.A   |
| 31400P-EY-9 FN CB3750 - RMBS  |          |  | JP Morgan Securities LLC  |           | 1,530,117  | 1,500,000  | 4 125   | 1.A   |
| 31400P-H2-6 FN CB3848 - RMBS  |          | .06/07/2022  | BMO Capital Markets   |           |  | 3,394,961  |   | 1.A   |
|   |          |  |   |           |  |  |   |   |
| 3140XG-U3-1 FN FS1501 - RIMBS   |          | 04/14/2022   | JP Morgan Securities LLC  |           |  |  |   |   |
| 45506E-CU-5 INDIANA ST FIN AUTH REV   |          | 05/27/2022   | PIPER JAFFRAY   |           | 263.979  | 300.000  | 1.587   | 1.E FE  |
| 576000-ZG-1 MASSACHUSETTS ST SCH BLDG AUTH DEDICATED  |          | .05/25/2022  | PIPER JAFFRAY   |           | 630,000  |  | 2 5/7   | 1.B FE  |
|   |          |  |   |           |  |  |   |   |
| 594698-TA-0 MICHIGAN ST STRATEGIC FD LTD OBLIG REV  |          | 05/23/2022   | WELLS FARGO SECURITIES LLC  |           |  |  |   | 1.D FE  |
| 64990F-S9-6 NEW YORK STATE DORMITORY AUTHORITY  |          |  | PIPER JAFFRAY   |           |  |  |   | 1.B FE  |
| 68607V-3W-5 OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE  |          | 04/13/2022   | GOLDMAN   |           | 300.000  | 300,000  |   | 1.C FE  |
| 91412H-FG-3 UNIVERSITY CALIF REVS   |          |  | KEY CAPITAL MARKETS   |           | 278,034  | 280,000  |   | 1.0 FE  |
|   |          |  | RET CAFITAL MARKETS   |           |  |  |   |   |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues  |          |  |   |           | 23.304.226   | 23.534.793   | 41.812  | XXX   |
| 00206R-DQ-2 AT&T INC  | 1        |  | GOLDMAN   |           |  | 1.000.000  | 10 079  | 2.B FE  |
|   |          |  |   |           |  |  |   |   |
| 00206R-HW-5 AT&T INC  |          | 05/23/2022   | MORGAN STANLEY CO   |           |  |  |   | 2.B FE  |
| 02008J-AC-0 ALLYA 2022-1 A3 - ABS   |          |  | BARCLAYS CAPITAL INC  |           |  |  |   | 1.A FE  |
| 02008,J-AD-8 ALLYA 2022-1 A4 - ABS  |          |  | Various   |           | 426,282  |  | 0   | 1.A FE  |
| 025816-CV-9 AMERICAN EXPRESS CO   |          |  | NORGAN STANLEY CO   |           | 449.955  | 450.000  |   | 1.F FE  |
|   |          |  |   |           |  |  |   |   |
| 03065W-AB-1 AMCAR 2022-2 A2A - ABS  |          | 06/14/2022   | JP Morgan Securities LLC  |           | 1,239,906  |  |   | 1.A FE  |
| 04342J-AA-5 ASB BANK LTD  | С        | .06/08/2022  | SALOMON BROTHERS INC  |           |  | 500.000  | 0   | 1.G FE  |
| 056028-AD-3 BMW0T 2022-A A3 - ABS   |          |  | RBC CAPITAL MARKETS   |           |  | 410,000  |   | 1.A FE  |
|   |          |  | RBC CAPITAL MARKETS   |           |  |  |   | 1.A FE  |
|   |          | 05/10/2022   |   |           |  |  |   | I.A FE  |
| 056083-AA-6 BXP 2017-GM A - CMBS  |          |  | Blackrock Emergin   |           |  |  |   |   |
| 06051G-KP-3 BANK OF AMERICA CORP  |          |  |   |           |  |  |   |   |
|   |          |  |   |           | 1,470,678  |  |   |   |
|   |          | 04/21/2022   | B.A. Securities Inc.  |           |  |  |   | 1.F FE  |
| 06368D-3S-1   | C        | 04/21/2022<br>05/31/2022   | B.A. Securities Inc<br>BMO Capital Markets  |           |  |  |   | 1.F FE<br>1.G FE  |
| 063680-3S-1 BANK OF MONTREAL  | C        | 04/21/2022<br>05/31/2022<br>06/23/2022   | B.A. Securities Inc.<br>BMO Capital Markets<br>Deutsche Bank Securities, Inc.   |           |  |  | 3,497<br>0<br>                                  | 1.F FE<br>1.G FE<br>1.A   |
| 063680-3S-1 BANK OF MONTREAL<br>08161B-AN-3 BMARK 2018-B3 A3 - CMBS<br>08161C-AC-5 BMARK-1882-A3 - CMBS   | C        | 04/21/2022<br>05/31/2022<br>06/23/2022<br>05/26/2022   | B.A. Securities Inc.<br>BMO Capital Markets<br>Deutsche Bank Securities, Inc.<br>Deutsche Bank Securities, Inc.   |           |  | 1,510,000<br>300,000<br>700,000<br>1,375,000<br>500,000  |   | 1.F FE<br>1.G FE<br>1.A<br>1.A  |
| 063680-3S-1 BANK OF MONTREAL<br>08161B-AN-3 BMARK 2018-B3 A3 - CMBS<br>08161C-AC-5 BMARK-1882-A3 - CMBS   | C        | 04/21/2022<br>05/31/2022<br>06/23/2022<br>05/26/2022   | B.A. Securities Inc.<br>BMO Capital Markets<br>Deutsche Bank Securities, Inc.   |           |  | 1,510,000<br>300,000<br>700,000<br>1,375,000<br>500,000  |   | 1.F FE<br>1.G FE<br>1.A<br>1.A  |
| 063680-3S-1 BANK OF MONTREAL<br>081618-AN-3 BMARK 2018-B3 A3 - CMBS<br>08161C-AC-5 BMARK-1882-A3 - CMBS<br>111021-AL-5 BRITISH TELECOMMUNICATIONS PLC   | C        |  | B.A. Securities Inc.<br>BNO Capital Markets<br>Deutsche Bank Securities, Inc.<br>Deutsche Bank Securities, Inc.<br>FIRST BOSTON   |           |  | 1,510,000<br>300,000<br>700,000<br>1,375,000<br>500,000<br>1,000,000   | 3,497<br>                                       | 1.F FE<br>1.G FE<br>1.A<br>1.A<br>2.B FE  |
| 063680-3S-1 BANK OF MONTREAL<br>081618-AN-3 BMARK 2018-83 A3 - CNBS<br>08161C-AC-5 BMARK-1882-A3 - CNBS<br>111021-AL-5 BRITISH TELECOMMUNICATIONS PLC<br>115928-AN-4 CNH INDUSTRIAL CAPITAL LLC   | C        | 04/21/2022<br>05/31/2022<br>06/23/2022<br>05/26/2022<br>06/21/2022<br>05/17/2022   | B.A. Securities Inc.<br>BMO Capital Markets<br>Deutsche Bank Securities, Inc.<br>Deutsche Bank Securities, Inc.<br>FIRST BOSTON<br>SALOMON BROTHERS INC   |           | 1,470,678<br>300,000<br>699,839<br>1,357,822<br>495,137<br>993,200<br>273,540  |  | 3,497<br>0<br>0<br>3,980<br>1,477<br>2,705<br>0 | 1.F FE<br>1.G FE<br>1.A<br>2.B FE<br>2.B FE   |
| 063680-3S-1 BANK OF MONTREAL<br>081610-AN-3 BUARK 2018-B3 A3 - CMBS<br>081610-AC-5 BWARK 2018-B3 A3 - CMBS<br>111021-AL-5 BWARK-1882-A3 - CMBS<br>111022-AL-4 CNH INDUSTRIAL CAPITAL LLC<br>125930-BH-2 COMM 2015-CCE26 B - CMBS  | C        | 04/21/2022<br>05/31/2022<br>06/23/2022<br>05/26/2022<br>06/21/2022<br>05/17/2022<br>05/10/2022   | B.A. Securities Inc.<br>BMO Capital Markets<br>Deutsche Bank Securities, Inc.<br>Deutsche Bank Securities, Inc.<br>FIRST BOSTON<br>SALOMON BROTHERS INC.<br>PPS   |           | 1,470,678<br>300,000<br>699,839<br>1,357,822<br>495,137<br>993,200<br>273,540<br>688,383   | 1,510,000<br>300,000<br>7700,000<br>1,375,000<br>500,000<br>1,000,000<br>275,000<br>690,000  |   | 1.F FE<br>1.G FE<br>1.A<br>2.B FE<br>2.B FE<br>1.D  |
| 063680-3S-1 BANK OF MONTREAL<br>081618-AN-3 BMARK 2018-83 A3 - CNBS<br>08161C-AC-5 BMARK-1882-A3 - CNBS<br>111021-AL-5 BRITISH TELECOMMUNICATIONS PLC<br>115928-AN-4 CNH INDUSTRIAL CAPITAL LLC   | C        | 04/21/2022<br>05/31/2022<br>06/23/2022<br>05/26/2022<br>06/21/2022<br>05/17/2022<br>05/10/2022   | B.A. Securities Inc.<br>BMO Capital Markets<br>Deutsche Bank Securities, Inc.<br>Deutsche Bank Securities, Inc.<br>FIRST BOSTON<br>SALOMON BROTHERS INC   |           | 1,470,678<br>300,000<br>699,839<br>1,357,822<br>495,137<br>993,200<br>273,540<br>688,383   | 1,510,000<br>300,000<br>7700,000<br>1,375,000<br>500,000<br>1,000,000<br>275,000<br>690,000  |   | 1.F FE<br>1.G FE<br>1.A<br>1.A<br>2.B FE<br>2.B FE  |
| 063680-3S-1 BANK OF MONTREAL<br>081610-AN-3 BMARK 2018-B3 A3 - CMBS<br>08161C-AC-5 BMARK 1882-A3 - CMBS<br>111021-AL-5 BRITISH TELECOMMUNICATIONS PLC<br>125282-AN-4 CMH INDUSTRIAL CAPITAL LLC<br>125302-BH-2 COMM 2015-CCF26 B - CMBS<br>14040H-CS-2 CAPITAL CME FINANCIAL COP  | C        |  | B.A. Securities Inc.<br>BNO Capital Markets<br>Deutsche Bank Securities, Inc.<br>Deutsche Bank Securities, Inc.<br>FIRST BOSTON<br>SALCMON BROTHERS INC<br>PPS<br>MORGAN STANLEY CO   |           | 1,470,678<br>300,000<br>699,839<br>1,357,822<br>495,137<br>933,200<br>273,540<br>688,383<br>300,000  | 1,510,000<br>300,000<br>700,000<br>1,375,000<br>500,000<br>2,75,000<br>690,000<br>300,000  |   | 1.F FE<br>1.G FE<br>1.A<br>2.B FE<br>1.D<br>2.A FE  |
| 063680-3S-1         BANK OF MONTREAL           081610-AN-3         BMARK 2018-B3 A3 - CMBS           08161C-AC-5         BMARK-1882-A3 - CMBS           111021-AL-5         BRITISH TELECOMMUNICATIONS PLC           125928-AN-4         CNH INDUSTRIAL CAPITAL LLC           125930-BH-2         COMM 2015-CCRE26 B - CMBS           14040H-CS-2         CAPITAL ONE FINANCIAL CORP           140430-AC-6         CORP 2022-1 A3 - ABS   | C        |  | B.A. Securities Inc.<br>BNO Capital Markets<br>Deutsche Bank Securities, Inc.<br>Deutsche Bank Securities, Inc.<br>FIRST BOSTON<br>ASLAUMON BROTHERS INC.<br>PPS<br>MORGAN STANLEY CO<br>WFM  |           | 1,470,678<br>300,000<br>699,839<br>1,357,822<br>495,137<br>993,200<br>273,540<br>688,383<br>300,000<br>400,889   | 1,510,000<br>300,000<br>700,000<br>1,375,000<br>500,000<br>1,000,000<br>275,000<br>690,000<br>300,000<br>461,000   |   | 1.F         FE           1.G         FE           1.A   |
| 063680-3S-1 BANK OF MONTREAL<br>061610-AN-3 BUARK 2018-B3 A3 - CMBS<br>061610-AC-5 BWARK 2018-B3 A3 - CMBS<br>111021-AL-5 BWARK-1882-A3 - CMBS<br>111021-AL-5 CMH INDUSTRIAL CAPITAL LLC<br>125930-BH-2 COMM 2015-CDE26 B - CMBS<br>14040H-CS-2 CAPITAL CMF FINANCIAL CORP<br>140430-AC-6 COPAR 2022-1 A3 - ABS<br>140430-AD-4 COPAR 2022-1 A4 - ABS  | C        |  | B.A. Securities Inc.           BND Capital Markets           Deutsche Bank Securities, Inc.           Deutsche Bank Securities, Inc.           FIRST BOSTON           SALOMON BROTHERS INC.           PPS           MORGAN STANLEY CO.           WFM           Various  |           | 1,470,678<br>300,000<br>699,839<br>1,357,822<br>495,137<br>993,200<br>273,540<br>688,383<br>300,000<br>460,899<br>802,614  | 1,510,000<br>300,000<br>7700,000<br>1,375,000<br>500,000<br>1,000,000<br>275,000<br>690,000<br>300,000<br>461,000<br>865,000   |   | 1.F FE         1.G FE         1.A         2.B FE         2.B FE         1.D         2.A FE         1.A FE         1.A FE  |
| 063680-3S-1         BANK OF MONTREAL           081610-AN-3         BMARK 2018-B3 A3 - CMBS           081610-AC-5         BMARK 2018-B3 A3 - CMBS           111021-AL-5         BRITISH TELECOMMUNICATIONS PLC           125928-AN-4         COH INDUSTRIAL CAPITAL LLC           125930-BH-2         COMM 2015-CCRE26 B - CMBS           14040H-CS-2         CAPITAL ONE FINANCIAL COPP           140430-AC-6         COPAR 2022-1 A3 - ABS           14044C-AD-4         COPAR 2022-1 A4 - ABS   | C        |  | B.A. Securities Inc.<br>BNO Capital Markets<br>Deutsche Bank Securities, Inc.<br>Eutsche Bank Securities, Inc.<br>FIRST BOSTON<br>SALOMON BROTHERS INC<br>PPS<br>MORGAN STANLEY CO<br>WFM<br>Various<br>ALOMON BROTHERS INC   |           | 1,470,678<br>300,000<br>699,839<br>1,357,822<br>495,137<br>993,200<br>273,540<br>688,383<br>300,000<br>400,889   | 1,510,000<br>300,000<br>700,000<br>1,375,000<br>500,000<br>1,000,000<br>275,000<br>699,000<br>300,000<br>461,000<br>805,000<br>790,000   |   | 1.F FE<br>1.G FE<br>1.A<br>2.B FE<br>2.B FE<br>2.B FE<br>2.A FE<br>1.A FE<br>1.A FE   |
| 063680-3S-1         BANK OF MONTREAL           081610-AN-3         BMARK 2018-B3 A3 - CMBS           081610-AC-5         BMARK 2018-B3 A3 - CMBS           111021-AL-5         BRITISH TELECOMMUNICATIONS PLC           125928-AN-4         COH INDUSTRIAL CAPITAL LLC           125930-BH-2         COMM 2015-CCRE26 B - CMBS           14040H-CS-2         CAPITAL ONE FINANCIAL COPP           140430-AC-6         COPAR 2022-1 A3 - ABS           14044C-AD-4         COPAR 2022-1 A4 - ABS   | C        |  | B.A. Securities Inc.<br>BNO Capital Markets<br>Deutsche Bank Securities, Inc.<br>Eutsche Bank Securities, Inc.<br>FIRST BOSTON<br>SALOMON BROTHERS INC<br>PPS<br>MORGAN STANLEY CO<br>WFM<br>Various<br>ALOMON BROTHERS INC   |           | 1,470,678<br>300,000<br>699,839<br>1,357,822<br>495,137<br>933,200<br>273,540<br>688,383<br>300,000<br>460,899<br>802,614<br>736,953   | 1,510,000<br>300,000<br>700,000<br>1,375,000<br>500,000<br>1,000,000<br>275,000<br>699,000<br>300,000<br>461,000<br>805,000<br>790,000   |   | 1.F FE<br>1.G FE<br>1.A<br>2.B FE<br>2.B FE<br>2.B FE<br>2.A FE<br>1.A FE<br>1.A FE   |
| 063680-3S-1         BANK OF MONTREAL           081610-AN-3         BMARK 2018-B3 A3 - CMBS           081610-AR-5         BMARK-1882-A3 - CMBS           111021-AL-5         BBITISH TELECOMMUNICATIONS PLC           125929-AN-4         CMH INDUSTRIAL CAPITAL LLC           125930-BH-2         COMM 2015-CCRE26 B           14040H-CS-2         CAPITAL ONE FINANCIAL CORP           14040H-CS-2         COPITAL ONE FINANCIAL CORP           140430-AC-6         COPAR 2022-1 A3 - ABS           140404-CAD-4         COPAR 2022-1 A4 - ABS           14316N-AD-1         CARIX 2021-1 A4 - ABS   | C        | 0.4/21/2022<br>0.5/31/2022<br>0.6/23/2022<br>0.6/28/2022<br>0.6/21/2022<br>0.5/10/2022<br>0.5/10/2022<br>0.5/10/2022<br>0.6/09/2022<br>0.6/09/2022<br>0.5/19/2022<br>0.4/26/2022   | B.A. Securities Inc.<br>BNO Capital Markets<br>Deutsche Bank Securities, Inc.<br>Eutsche Bank Securities, Inc.<br>FIRST BOSTON<br>SALOMON BROTHERS INC<br>PPS<br>MORGAN STANLEY CO<br>WFM<br>Various<br>SALOMON BROTHERS INC<br>BADCLAYS CAPITAL INC  |           | 1,470,678<br>300,000<br>699,839<br>1,357,822<br>495,137<br>993,200<br>273,540<br>688,383<br>300,000<br>440,899<br>802,614<br>736,953<br>179,825  | 1,510,000<br>300,000<br>700,000<br>1,375,000<br>500,000<br>1,000,000<br>275,000<br>690,000<br>300,000<br>461,000<br>805,000<br>790,000<br>190,000  |   | 1.F FE           1.6 FE           1.A           1.A           2.B FE           2.B FE           2.B FE           1.0           2.4 FE           1.A FE           1.A FE           1.A FE  |
| 063680-3S-1 BANK OF MONTREAL<br>061610-AN-3 BUARK 2018-B3 A3 - CMBS<br>061610-AC-5 BWARK-1882-A3 - CMBS<br>111021-AL-5 BRITISH TELECOMMUNICATIONS PLC<br>125928-AN-4 COH INDUSTRIAL CAPITAL LLC<br>125930-BH-2 COMMUN 2015-COE26 B - CMBS<br>14040H-CS-2 CAPITAL ONE FINANCIAL CORP<br>140430-AC-6 COPAR 2022-1 A3 - ABS<br>140430-AD-4 COPAR 2022-1 A4 - ABS<br>140440C-AD-4 COPAR 2022-1 A4 - ABS<br>14316N-AD-1 CARIX 2021-1 A4 - ABS<br>14316N-AD-1 CARIX 2021-1 A4 - ABS<br>14316N-AD-6 CITIGROUP INC  | C        | 04/21/2022<br>06/31/2022<br>06/23/2022<br>06/24/2022<br>06/21/2022<br>05/10/2022<br>05/10/2022<br>04/26/2022<br>06/09/2022<br>06/09/2022<br>06/09/2022<br>06/19/2022<br>06/19/2022   | B.A. Securities Inc.           BND Capital Markets           Deutsche Bank Securities, Inc.           Deutsche Bank Securities, Inc.           FIRST BOSTON           SALOMON BROTHERS INC.           PPS           MORGAN STANLEY CO           WFM           Various           SALOMON BROTHERS INC           BARDLAYS CAPITAL INC.           SALOMON BROTHERS INC           BARDLAYS CAPITAL INC.           SALOMON BROTHERS INC.   |           | 1,470,678<br>300,000<br>699,839<br>1,357,822<br>495,137<br>993,200<br>273,540<br>688,383<br>300,000<br>400,899<br>802,614<br>778,953<br>179,825<br>500,000   | 1,510,000<br>300,000<br>700,000<br>1,375,000<br>500,000<br>1,000,000<br>275,000<br>690,000<br>300,000<br>461,000<br>805,000<br>790,000<br>190,000  |   | 1.F FE           1.6 FE           1.A           1.A           2.B FE           2.B FE           1.0           2.A FE           1.A FE           1.A FE           1.A FE           1.A FE           1.A FE   |
| 063680-3S-1         BANK OF MONTREAL           061610-AN-3         BMARK 2018-B3 A3 - CMBS           08161-C-C-5         BMARK 2018-B3 A3 - CMBS           111021-AL-5         BRITISH TELECOMMUNICATIONS PLC           125820-AN-4         COH INDUSTRIAL CAPITAL LLC           125930-BH-2         COMM 2015-CCPE26 B - CMBS           14040H-CS-2         CAPITAL CNE FINANCIAL COPP           140430-AC-6         COPAR 2022-1 A3 - ABS           140440-AD-4         COPAR 2022-1 A4 - ABS           14044C-AD-4         COPAR 2022-1 A4 - ABS           14044C-AD-4         COPAR 2022-1 A4 - ABS           172967-NS-6         CITIGROUP INC           17322V-AT-3         CGUT 2014-6C32 A4 - OMBS  | C        |  | B.A. Securities Inc.<br>BMO Capital Markets<br>Deutsche Bank Securities, Inc.<br>Eustsche Bank Securities, Inc.<br>FIRST BOSTON<br>SALOMON BROTHERS INC.<br>PPS<br>MORGAN STANLEY CO.<br>WFM<br>Various<br>SALOMON BROTHERS INC.<br>BARCLAYS CAPITAL INC.<br>SALOMON BROTHERS INC.<br>BARCLAYS CAPITAL INC.   |           | 1,470,678<br>300,000<br>699,839<br>1,357,822<br>495,137<br>933,200<br>273,540<br>688,383<br>300,000<br>400,899<br>802,614<br>736,953<br>179,825<br>500,000<br>1,494,785  | 1,510,000<br>300,000<br>700,000<br>1,375,000<br>500,000<br>275,000<br>690,000<br>300,000<br>461,000<br>805,000<br>790,000<br>190,000<br>500,000<br>500,000<br>1,500,000  |   | 1.F         FE           1.6         FE           1.A   |
| 063680-3S-1 BANK OF MONTREAL<br>061610-AN-3 BUARK 2018-B3 A3 - CMBS<br>061610-AC-5 BWARK-1882-A3 - CMBS<br>111021-AL-5 BRITISH TELECOMMUNICATIONS PLC<br>125928-AN-4 COH INDUSTRIAL CAPITAL LLC<br>125930-BH-2 COMMUN 2015-COE26 B - CMBS<br>14040H-CS-2 CAPITAL ONE FINANCIAL CORP<br>140430-AC-6 COPAR 2022-1 A3 - ABS<br>140430-AD-4 COPAR 2022-1 A4 - ABS<br>140440C-AD-4 COPAR 2022-1 A4 - ABS<br>14316N-AD-1 CARIX 2021-1 A4 - ABS<br>14316N-AD-1 CARIX 2021-1 A4 - ABS<br>14316N-AD-6 CITIGROUP INC  | C        | 04/21/2022<br>06/31/2022<br>06/23/2022<br>06/24/2022<br>06/21/2022<br>05/10/2022<br>05/10/2022<br>04/26/2022<br>06/09/2022<br>06/09/2022<br>06/09/2022<br>06/19/2022<br>06/19/2022   | B.A. Securities Inc.           BND Capital Markets           Deutsche Bank Securities, Inc.           Deutsche Bank Securities, Inc.           FIRST BOSTON           SALOMON BROTHERS INC.           PPS           MORGAN STANLEY CO           WFM           Various           SALOMON BROTHERS INC           BARDLAYS CAPITAL INC.           SALOMON BROTHERS INC   |           | 1,470,678<br>300,000<br>699,839<br>1,357,822<br>495,137<br>993,200<br>273,540<br>688,383<br>300,000<br>400,899<br>802,614<br>778,953<br>179,825<br>500,000   | 1,510,000<br>300,000<br>700,000<br>1,375,000<br>500,000<br>1,000,000<br>275,000<br>690,000<br>300,000<br>461,000<br>805,000<br>790,000<br>190,000  |   | 1.F         FE           1.6         FE           1.A   |
| 063680-3S-1         BANK OF MONTREAL           081610-AN-3         BMARK 2018-B3 A3 - CMBS           081610-AN-5         BMARK 2018-B3 A3 - CMBS           081610-AN-5         BMARK 2018-B3 A3 - CMBS           111021-AL-5         BRITK 15H TELECOMMUNICATIONS PLC           125929-AN-4         CNH INDUSTRI AL CAPITAL LLC           125930-BH-2         COMM 2015-CCRE26 B - CMBS           14040H-CS-2         CAPITAL ONE FINANCIAL COP           140430-AC-6         COPAR 2022-1 A3 - ABS           140440-CA-4         COPAR 2022-1 A4 - ABS           140440-AD-4         COPAR 2022-1 A4 - ABS           140440-AD-4         COPAR 2021-1 A4 - ABS           17320-78-6         CITIGROUP INC           173202-AE-7         CGOMT 2014-GC23 A4 - CMBS           173202-AE-7         CGOMT 2015-GC27 A5 - CMBS  | C        | 0.4/21/2022<br>0.6/31/2022<br>0.6/23/2022<br>0.6/28/2022<br>0.6/21/2022<br>0.5/10/2022<br>0.5/10/2022<br>0.5/10/2022<br>0.6/09/2022<br>0.6/09/2022<br>0.6/09/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022   | B.A. Securities Inc.<br>BMO Capital Markets<br>Deutsche Bank Securities, Inc.<br>Deutsche Bank Securities, Inc.<br>FIRST BOSTON<br>SALOMON BROTHERS INC<br>PPS<br>MORGAN STANLEY CO<br>WFM<br>Various<br>SALOMON BROTHERS INC<br>BARCLAYS CAPITAL INC<br>SALOMON BROTHERS INC<br>BARCLAYS CAPITAL INC<br>SALOMON BROTHERS INC<br>BARCLAYS CAPITAL INC   |           | 1, 470, 678<br>300,000<br>699,839<br>1, 357,822<br>495,137<br>993,200<br>273,540<br>688,383<br>300,000<br>440,899<br>802,614<br>736,953<br>  | 1,510,000<br>300,000<br>700,000<br>1,375,000<br>500,000<br>1,000,000<br>275,000<br>690,000<br>461,000<br>805,000<br>790,000<br>190,000<br>190,000<br>190,000<br>1,500,000<br>1,500,000<br>2,220,700  |   | 1.F FE           1.6 FE           1.A           1.A           2.B FE           1.D           2.8 FE           1.D           2.A FE           1.A FE  |
| 063680-3S-1         BANK OF MONTREAL           061610-AN-3         BUARK 2018-B3 A3 - CMBS           061612-AN-3         BUARK 2018-B3 A3 - CMBS           061612-AN-5         BRANK AND  | C        | 04/21/2022<br>05/31/2022<br>06/23/2022<br>06/21/2022<br>05/10/2022<br>05/10/2022<br>05/10/2022<br>06/05/2022<br>06/09/2022<br>06/09/2022<br>06/09/2022<br>06/03/2022<br>06/03/2022<br>06/03/2022<br>06/03/2022<br>06/03/2022<br>06/03/2022   | B.A. Securities Inc.<br>BMO Capital Markets<br>Deutsche Bank Securities, Inc.<br>Deutsche Bank Securities, Inc.<br>FIRST BOSTON<br>SALOMON BROTHERS INC<br>PPS<br>MORGAN STANLEY CO<br>WFM<br>Various<br>SALOMON BROTHERS INC<br>BARCLAYS CAPITAL INC<br>BARCLAYS CAPITAL INC<br>SALOMON BOTHERS INC<br>BARCLAYS CAPITAL INC<br>Various<br>B.A. Securities Inc.  |           | 1,470,678<br>300,000<br>699,839<br>1,357,822<br>495,137<br>993,200<br>273,540<br>688,383<br>300,000<br>460,899<br>802,614<br>776,953<br>179,825<br>500,000<br>1,494,785<br>2,187,679<br>2,187,679<br>264,484   | 1,510,000<br>300,000<br>700,000<br>1,375,000<br>500,000<br>1,000,000<br>275,000<br>690,000<br>300,000<br>300,000<br>461,000<br>805,000<br>790,000<br>190,000<br>1,500,000<br>1,500,000<br>2,220,700<br>270,000   |   | 1.F FE         1.6 FE         1.A         1.A         2.B FE         2.B FE         1.0         2.A FE         1.A FE  |
| 063680-3S-1         BANK OF MONTREAL           061610-AII-3         BMARK 2018-B3 A3 - CMBS           08161-C-C-5         BMARK 2018-B3 A3 - CMBS           111021-AL-5         BRITISH TELECOMMUNICATIONS PLC           125820-AN-4         COH INDUSTRIAL CAPITAL LLC           125930-BH-2         COMM 2015-CCPE26 B - CMBS           14040H-CS-2         CAPITAL ONE FINANCIAL CORP           140430-AC-6         COPAR 2022-1 A3 - ABS           140440-AD-4         COPAR 2022-1 A4 - ABS           14044-AD-4         COPAR 2022-1 A4 - ABS           172967-NS-6         CITIGROUP INC           17322V-AT-3         CGCMT 2015-GC27 A5 - CMBS           17323C-AK-3         CGCMT 2015-GC27 A5 - CMBS           17323C-AK-3         CGCMT 2015-GC27 A5 - CMBS           17323C-AK-0         COMERCA TB  | C        |  | B.A. Securities Inc.<br>BMO Capital Markets<br>Deutsche Bank Securities, Inc.<br>Eutsche Bank Securities, Inc.<br>FIRST BOSTON<br>SALOMON BROTHERS INC.<br>PPS<br>MORGAN STANLEY CO<br>WFM<br>Various<br>SALOMON BROTHERS INC.<br>BARCLAYS CAPITAL INC.<br>BARCLAYS CAPITAL INC.<br>BARCLAYS CAPITAL INC.<br>Various<br>B.A. Securities Inc.<br>KEY CAPITAL MARKETS   |           | 1,470,678<br>300,000<br>699,839<br>1,357,822<br>495,137<br>933,200<br>273,540<br>688,383<br>300,000<br>400,899<br>802,614<br>736,953<br>.179,825<br>.500,000<br>.1,494,785<br>2,187,679<br>2,64,484<br>786,7025  | 1,510,000<br>300,000<br>700,000<br>1,375,000<br>500,000<br>275,000<br>699,000<br>461,000<br>805,000<br>790,000<br>190,000<br>190,000<br>500,000<br>500,000<br>2,220,700<br>2,220,700<br>270,000<br>800,000   |   | 1.F         FE           1.6         FE           1.A         Te           2.B         FE           1.A         Te           2.B         FE           1.A         FE           2.B         FE   |
| 063680-3S-1         BANK OF MONTREAL           061610-AN-3         BUARK 2018-B3 A3 - CMBS           061612-AN-3         BUARK 2018-B3 A3 - CMBS           061612-AN-5         BRANK AND  | C        | 04/21/2022<br>05/31/2022<br>06/23/2022<br>06/21/2022<br>05/10/2022<br>05/10/2022<br>05/10/2022<br>06/05/2022<br>06/09/2022<br>06/09/2022<br>06/09/2022<br>06/03/2022<br>06/03/2022<br>06/03/2022<br>06/03/2022<br>06/03/2022<br>06/03/2022   | B.A. Securities Inc.           BND Capital Markets           Deutsche Bank Securities, Inc.           Deutsche Bank Securities, Inc.           FIRST BOSTON           SALOMON BROTHERS INC           PPS           WFM           Various           SALOMON BROTHERS INC           BARCLAYS CAPITAL INC           SALAMON BROTHERS INC           BARCLAYS CAPITAL INC           SALAMON BROTHERS INC           BARCLAYS CAPITAL INC           SALAMON BROTHERS INC           BARCLAYS CAPITAL INC           Various           B.A. Securities Inc.           B.A. Securities Inc.           KEY CAPITAL MARKETS           B.A. Securities Inc.           B.A. Securities Inc.  |           | 1,470,678<br>300,000<br>699,839<br>1,357,822<br>495,137<br>993,200<br>273,540<br>688,383<br>300,000<br>460,899<br>802,614<br>776,953<br>179,825<br>500,000<br>1,494,785<br>2,187,679<br>2,187,679<br>264,484   | 1,510,000<br>300,000<br>700,000<br>1,375,000<br>500,000<br>1,000,000<br>275,000<br>690,000<br>300,000<br>300,000<br>461,000<br>805,000<br>790,000<br>190,000<br>1,500,000<br>1,500,000<br>2,220,700<br>270,000   |   | 1.F FE         1.6 FE         1.A         1.A         2.B FE         2.B FE         1.0         2.A FE         1.A FE  |
| 063680-3S-1         BANK OF MONTREAL           081610-AII-3         BMARK 2018-B3 A3 - CMBS           081610-AII-5         BMARK 2018-B3 A3 - CMBS           081610-AII-5         BMARK 2018-B3 A3 - CMBS           111021-AL-5         BRITISH TELECOMMUNICATIONS PLC           125920-AN-4         CMH INDUSTRIAL CAPITAL LLC           125930-BH-2         COMM 2015-CCPE26 B - CMBS           14040H-CS-2         CAPITAL CNE FINANCIAL COPP           140430-AC-6         COPAR 2022-1 A3 - ABS           140430-AD-4         COPAR 2022-1 A4 - ABS           140440-AD-4         COPAR 2022-1 A4 - ABS           140430-AD-4         COPAR 2022-1 A4 - ABS           17282P-TNS-6         CTITIGPUP INC           17322P-AF-3         CGCMT 2014-GC23 A4 - CMBS           17323C-AE-7         CGCMT 2015-GC27 A5 - CMBS           17323C-AK-3         CGCMT 2015-GC27 A5 - CMBS           200340-A0-0         COMERICA INC           20311V-AH-0         DCP MIDSTREAU OPERATING LP   | C        | 0.4/21/2022<br>0.5/31/2022<br>0.6/23/2022<br>0.6/28/2022<br>0.5/26/2022<br>0.5/10/2022<br>0.5/10/2022<br>0.5/10/2022<br>0.6/09/2022<br>0.6/09/2022<br>0.6/09/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/0 | B.A. Securities Inc.           BND Capital Markets           Deutsche Bank Securities, Inc.           Deutsche Bank Securities, Inc.           FIRST BOSTON           SALOMON BROTHERS INC           PPS           WFM           Various           SALOMON BROTHERS INC           BARCLAYS CAPITAL INC           SALAMON BROTHERS INC           BARCLAYS CAPITAL INC           SALAMON BROTHERS INC           BARCLAYS CAPITAL INC           SALAMON BROTHERS INC           BARCLAYS CAPITAL INC           Various           B.A. Securities Inc.           B.A. Securities Inc.           KEY CAPITAL MARKETS           B.A. Securities Inc.           B.A. Securities Inc.  |           | 1, 470, 678<br>300,000<br>699,839<br>1, 357,822<br>445, 137<br>933,200<br>273,540<br>688,383<br>300,000<br>460,899<br>802,614<br>736,953<br>179,825<br>500,000<br>1, 494,785<br>2, 187,679<br>2,2187,679<br>2,24,484<br>787,025<br>197,250                                       | 1,510,000<br>300,000<br>700,000<br>1,375,000<br>500,000<br>2,275,000<br>690,000<br>300,000<br>461,000<br>805,000<br>790,000<br>199,000<br>500,000<br>1,500,000<br>2,220,700<br>2,270,000<br>800,000<br>200,000   |   | 1.F FE           1.6 FE           1.A           1.A           2.B FE           1.D           2.8 FE           1.D           2.A FE           1.A FE |
| 063680-3S-1         BANK OF MONTREAL           061610-AN-3         BUARK 2018-B3 A3 - CMBS           08161-C-C-5         BUARK 2018-B3 A3 - CMBS           111021-AL-5         BRITISH TELECOMMUNICATIONS PLC           125928-AN-4         COM INDUSTRIAL CAPITAL LLC           125930-BH-2         COMN 2015-CCB26 B - CMBS           14040H-CS-2         CAPITAL CAPITAL LLC           14040J-AC-6         COPAR 2022-1 A3 - ABS           14043Q-AC-4         COPAR 2022-1 A4 - ABS           14044Q-AD-4         COPAR 2022-1 A4 - ABS           14044Q-AD-4         COPAR 2022-1 A4 - ABS           14044Q-AD-4         COPAR 2022-1 A4 - ABS           172827-NA-5         CCITIGROUP INC           172827-AT-3         CGCMT 2014-G23 A4 - CMBS           173220-AF-7         CGCMT 2015-G27 A5 - CMBS           17323C-AF-7         CGCMT 2015-G27 A5 - CMBS           200340-AO-0         COMERICA INC           20340-AO-0         COMERICA INC           20340-AO-0         COMERICA INC           20340-AA-0         DCP MIDSTREAM (PERATING LP           28684L-AM-1         EOT COPP   | C        | 04/21/2022<br>05/31/2022<br>06/23/2022<br>06/24/2022<br>05/10/2022<br>05/10/2022<br>05/10/2022<br>05/10/2022<br>04/26/2022<br>06/09/2022<br>06/09/2022<br>06/03/2022<br>06/03/2022<br>06/03/2022<br>06/11/2022<br>06/21/2022<br>04/28/2022<br>04/28/2022   | B.A. Securities Inc.<br>BMO Capital Markets<br>Deutsche Bank Securities, Inc.<br>Deutsche Bank Securities, Inc.<br>FIRST BOSTON<br>SALOMON BROTHERS INC<br>PPS<br>MORGAN STANLEY CO<br>WFM<br>Various<br>SALOMON BROTHERS INC<br>BARCLAYS CAPITAL INC<br>SALOMON BROTHERS INC<br>BARCLAYS CAPITAL INC<br>SALOMON BOTHERS INC<br>BARCLAYS CAPITAL INC<br>Various<br>BA. Securities Inc.<br>KEY CAPITAL MARKETS<br>B.A. Securities Inc.<br>REC CAPITAL MARKETS  |           | 1,470,678<br>300,000<br>699,839<br>1,357,822<br>495,137<br>993,200<br>273,540<br>688,383<br>300,000<br>460,899<br>802,614<br>736,953<br>179,825<br>500,000<br>1,494,785<br>2,187,679<br>264,484<br>779,025<br>197,250<br>70,115  | 1,510,000<br>300,000<br>700,000<br>1,375,000<br>500,000<br>1,000,000<br>275,000<br>690,000<br>461,000<br>805,000<br>790,000<br>1,500,000<br>1,500,000<br>2,220,700<br>2,220,700<br>800,000<br>74,000<br>74,000   |   | 1.F FE         1.6 FE         1.A         1.A         2.B FE         2.B FE         2.A FE         1.A FE         2.B FE         3.A FE         2.C FE  |
| 063680-3S-1         BANK OF MONTREAL           061610-AII-3         BMARK 2018-B3 A3 - CMBS           08161-C-C-5         BMARK-1882-A3           08161-C-C-5         BMARK-1882-A3           111021-AL-5         BRITISH TELECOMMUNICATIONS PLC           125592-AN-4         CNH INDUSTRIAL CAPITAL LLC           1256930-BH-2         COMM 2015-CCE26 B - CMBS           14040H-CS-2         CAPITAL ONE FINANCIAL CORP           140430-AC-6         COPAR 2022-1 A3 - ABS           140430-AC-4         COPAR 2022-1 A4 - ABS           14044C-AD-4         COPAR 2022-1 A4 - ABS           14044C-AD-4         COPAR 2022-1 A4 - ABS           172967-NS-6         CITIGROUP INC           17322V-AT-3         CGCMT 2014-GC23 A4 - OMBS           173320-AE-7         CGCMT 2015-GC27 A5 - OMBS           173320-AE-3         CGCMT 2015-GC27 B - CMBS           20340-AQ-0         COMERCA INC           20340-AQ-0         COMERCA INC           202510-BD-8         FING RESURCES (AUGUST 2006) PTY LTD                   | C        | 04/21/2022<br>05/31/2022<br>06/23/2022<br>06/21/2022<br>05/17/2022<br>05/10/2022<br>05/10/2022<br>04/26/2022<br>06/09/2022<br>06/09/2022<br>06/03/2022<br>06/30/2022<br>06/30/2022<br>06/30/2022<br>06/30/2022<br>06/30/2022<br>06/2022<br>04/28/2022<br>04/28/2022<br>04/28/2022  | B.A. Securities Inc.<br>BMO Capital Markets<br>Deutsche Bank Securities, Inc.<br>Deutsche Bank Securities, Inc.<br>FIRST BOSTON<br>SALOMON BROTHERS INC.<br>PPS<br>MORGAN STANLEY CO.<br>WFM<br>Various<br>SALOMON BROTHERS INC<br>BARCLAYS CAPITAL INC<br>SALOMON BROTHERS INC.<br>BARCLAYS CAPITAL INC<br>SALOMON BROTHERS INC.<br>BARCLAYS CAPITAL INC.<br>Various<br>B.A. Securities Inc.<br>KEY CAPITAL MARKETS<br>B.A. Securities Inc.<br>RBC CAPITAL MARKETS.<br>B.A. Securities Inc.<br>RBC CAPITAL MARKETS.  |           | 1,470,678<br>300,000<br>699,839<br>1,357,822<br>495,137<br>933,200<br>273,540<br>688,383<br>300,000<br>400,899<br>802,614<br>736,953<br>179,825<br>500,000<br>1,494,785<br>2,187,679<br>264,484<br>778,255<br>500,000<br>1,494,785<br>2,187,679<br>264,484<br>778,255<br>300,000 | 1,510,000<br>300,000<br>700,000<br>1,375,000<br>500,000<br>2,75,000<br>699,000<br>461,000<br>805,000<br>790,000<br>190,000<br>2,222,000<br>690,000<br>461,000<br>790,000<br>1500,000<br>2,220,700<br>2,220,700<br>2,200,000<br>2,200,000<br>74,000<br>74,000   |   | 1.F FE         1.6 FE         1.A         1.A         2.B FE         1.D         2.A FE         1.A FE         2.B FE         3.A FE         2.C FE         3.A FE  |
| 063680-3S-1         BANK OF MONTREAL           081610-ANI-3         BMARK 2018-B3 A3 - CMBS           08161C-AC-5         BMARK 2018-B3 A3 - CMBS           111021-AL-5         BRITISH TELECOMMUNICATIONS PLC           125820-AN-4         CVM INDUSTRIAL CAPITAL LLC           125930-BH-2         COMM 2015-CCRE26 B - CMBS           14040H-CS-2         CAPITAL LORE FINANCIAL COPP           140430-AC-6         COPAR 2022-1 A3 - ABS           140430-AD-4         COPAR 2022-1 A4 - ABS           14044C-AD-4         COPAR 2022-1 A4 - ABS           17322P-ARS-6         CTITIGPUP INC           17322P-AR-3         CGCMT 2015-GC27 A5 - CMBS           17323C-AR-3         CGCMT 2015-GC27 B - CMBS           17323C-AR-4         COMERICA INC           200340-A0-0         COMERICA INC           20311V-ARH-0         DOP MIDSTREAU OPERATING LP           28884L-AM-1         E0T CORP           202516-8D-8         FMIG RESOUROES (AUGUST 2006) PTY LTD | C        | 0.4/21/2022<br>0.5/31/2022<br>0.6/23/2022<br>0.6/28/2022<br>0.5/26/2022<br>0.5/10/2022<br>0.5/10/2022<br>0.5/10/2022<br>0.6/09/2022<br>0.6/09/2022<br>0.6/09/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/0 | B.A. Securities Inc.<br>BMO Capital Markets<br>Deutsche Bank Securities, Inc.<br>Eventsche Bank Securities, Inc.<br>FIRST BOSTON<br>SALOMON BROTHERS INC<br>PPS<br>MORGAN STANLEY CO<br>WFM<br>Various<br>SALOMON BROTHERS INC<br>BARCLAYS CAPITAL INC<br>SALOMON BROTHERS INC<br>SALOM |           | 1,470,678<br>300,000<br>699,839<br>1,357,822<br>445,137<br>933,200<br>273,540<br>688,383<br>300,000<br>460,899<br>802,614<br>736,953<br>179,825<br>500,000<br>1,494,785<br>2,187,679<br>2,2187,679<br>2,244,484<br>787,025<br>197,250<br>.70,115<br>.100,000<br>185,000          | 1,510,000<br>300,000<br>700,000<br>1,375,000<br>500,000<br>1,000,000<br>275,000<br>690,000<br>300,000<br>461,000<br>805,000<br>790,000<br>199,000<br>500,000<br>2,220,700<br>2,270,000<br>2,220,700<br>2,270,000<br>800,000<br>200,000<br>774,000<br>100,000<br>1155,000   |   | 1.F FE         1.6 FE         1.A         1.A         2.B FE         1.D         2.A FE         1.A FE         3.A FE         2.C FE         3.A FE         2.A FE   |
| 063680-3S-1         BANK OF MONTREAL           081610-ANI-3         BMARK 2018-B3 A3 - CMBS           08161C-AC-5         BMARK 2018-B3 A3 - CMBS           111021-AL-5         BRITISH TELECOMMUNICATIONS PLC           125820-AN-4         CVM INDUSTRIAL CAPITAL LLC           125930-BH-2         COMM 2015-CCRE26 B - CMBS           14040H-CS-2         CAPITAL LORE FINANCIAL COPP           140430-AC-6         COPAR 2022-1 A3 - ABS           140430-AD-4         COPAR 2022-1 A4 - ABS           14044C-AD-4         COPAR 2022-1 A4 - ABS           17322P-ARS-6         CTITIGPUP INC           17322P-AR-3         CGCMT 2015-GC27 A5 - CMBS           17323C-AR-3         CGCMT 2015-GC27 B - CMBS           17323C-AR-4         COMERICA INC           200340-A0-0         COMERICA INC           20311V-ARH-0         DOP MIDSTREAU OPERATING LP           28884L-AM-1         E0T CORP           202516-8D-8         FMIG RESOUROES (AUGUST 2006) PTY LTD | C        | 0.4/21/2022<br>0.5/31/2022<br>0.6/23/2022<br>0.6/28/2022<br>0.5/26/2022<br>0.5/10/2022<br>0.5/10/2022<br>0.5/10/2022<br>0.6/09/2022<br>0.6/09/2022<br>0.6/09/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/0 | B.A. Securities Inc.<br>BMO Capital Markets<br>Deutsche Bank Securities, Inc.<br>Eventsche Bank Securities, Inc.<br>FIRST BOSTON<br>SALOMON BROTHERS INC<br>PPS<br>MORGAN STANLEY CO<br>WFM<br>Various<br>SALOMON BROTHERS INC<br>BARCLAYS CAPITAL INC<br>SALOMON BROTHERS INC<br>SALOM |           | 1,470,678<br>300,000<br>699,839<br>1,357,822<br>445,137<br>933,200<br>273,540<br>688,383<br>300,000<br>460,899<br>802,614<br>736,953<br>179,825<br>500,000<br>1,494,785<br>2,187,679<br>2,2187,679<br>2,244,484<br>787,025<br>197,250<br>.70,115<br>.100,000<br>185,000          | 1,510,000<br>300,000<br>700,000<br>1,375,000<br>500,000<br>1,000,000<br>275,000<br>690,000<br>300,000<br>461,000<br>805,000<br>790,000<br>199,000<br>500,000<br>2,220,700<br>2,270,000<br>2,220,700<br>2,270,000<br>800,000<br>200,000<br>774,000<br>100,000<br>1155,000   |   | 1.F FE         1.6 FE         1.A         1.A         2.B FE         1.D         2.A FE         1.A FE         3.A FE         2.C FE         3.A FE         2.A FE   |
| 063680-3S-1         BANK OF MONTREAL           061618-AN-3         BUARK 2018-B3 A3 - CMBS           08161-C-C-5         BUARK 2018-B3 A3 - CMBS           111021-AL-5         BRITISH TELECOMMUNICATIONS PLC           125928-AN-4         COM INDUSTRIAL CAPITAL LLC           125930-BH-2         COMN 2015-CCB26 B - CMBS           14040H-CS-2         CAPITAL CAPITAL LLC           140430-AC-6         COPAR 2022-1 A3 - ABS           140430-AC-4         COPAR 2022-1 A4 - ABS           140440-AD-4         COPAR 2022-1 A4 - ABS           140440-AD-4         COPAR 2022-1 A4 - ABS           140440-AD-4         COPAR 2022-1 A4 - ABS           172827-NA-6         CITIGROUP INC           173202-AF-7         CGOMT 2015-GC27 A5 - CMBS           173202-AF-3         CGOMT 2015-GC27 A5 - CMBS           173202-AF-3         CGOMT 2015-GC27 A5 - CMBS           200340-AO-0         COMERICA INC           203304-AO-0         COMERICA INC           203304-AO-0         COMERICA INC           203304-AD-0         DCP MIDSTREAM (PERATING LP           203304-AD-0         DCP MIDSTREAM (PERATING LP           203304-AD-0         DCP MIDSTREAM (PERATING LP           203305-BD-8         FIG RESURDES (AUGUST 2006) PTY LTD           316  | C        | 04/21/2022<br>05/31/2022<br>06/23/2022<br>06/21/2022<br>05/10/2022<br>05/10/2022<br>05/10/2022<br>06/09/2022<br>06/09/2022<br>06/09/2022<br>06/09/2022<br>06/03/2022<br>06/03/2022<br>06/30/2022<br>06/21/2022<br>04/06/2022<br>04/06/2022<br>04/06/2022<br>04/20/2022<br>06/31/2022   | B.A. Securities Inc.<br>BMO Capital Markets<br>Deutsche Bank Securities, Inc.<br>Peutsche Bank Securities, Inc.<br>FIRST BOSTON<br>SALOMON BROTHERS INC<br>PPS<br>MORGAN STANLEY CO<br>WFM<br>Various<br>SALOMON BROTHERS INC<br>BARCLAYS CAPITAL INC<br>SALOMON BROTHERS INC<br>BARCLAYS CAPITAL INC<br>Various<br>BARCLAYS CAPITAL INC<br>Various<br>B.A. Securities Inc.<br>KEY CAPITAL MARKETS<br>B.A. Securities Inc.<br>REC CAPITAL MARKETS<br>MORGAN STANLEY CO<br>GOLDMAN<br>MORGAN STANLEY CO   |           | 1, 470, 678<br>300,000<br>699,839<br>1, 357,822<br>495,137<br>993,200<br>273,540<br>688,383<br>300,000<br>460,839<br>802,614<br>736,953<br>179,825<br>500,000<br>1, 494,785<br>2,187,679<br>2,64,484<br>787,025<br>197,250<br>70,115<br>100,000<br>185,000                       | 1,510,000<br>300,000<br>700,000<br>1,375,000<br>1,375,000<br>1,000,000<br>275,000<br>690,000<br>300,000<br>461,000<br>805,000<br>790,000<br>190,000<br>2,220,700<br>2,220,700<br>2,220,700<br>2,220,700<br>2,200,000<br>74,000<br>100,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>74,000<br>75,000,000<br>75,000,000<br>75,000,000<br>75,000,000<br>75,000,000<br>75,000,000<br>75,000,000<br>75,000,000<br>75,000,000<br>75,000,000<br>75,000,000<br>75,000,000<br>75,000,000<br>75,000,000<br>75,000,000<br>75,000,000<br>75,000,000<br>75,000,000<br>75,000,000<br>75,000,000<br>75,000<br>75,000<br>75,000<br>75,000<br>75,000<br>75,000<br>75,000<br>75,000<br>75,000<br>75,000<br>75,000<br>75,000<br>75,000<br>75,000<br>75,000<br>75,000<br>75,000<br>75,000<br>75,000<br>75,000<br>75,000<br>75,000<br>75,000<br>75,000<br>75,000<br>75,000<br>75,0000<br>75,0000<br>75,0000<br>75,0000<br>75,0000<br>75,0000<br>75,0000<br>75 |   | 1.F FE         1.6 FE         1.A         1.A         2.B FE         2.B FE         1.0         2.A FE         1.A FE         2.A FE         2.A FE         2.A FE         2.A FE         2.A FE         2.A FE   |
| 06368D-3S-1         BANK OF MONTREAL           08161B-AN-3         BMARK 2018-B3 A3 - OUBS           08161C-AC-5         BMARK 1882-A3           11021-AL-5         BRITISH TELECOMMUNICATIONS PLC           12592B-AN-4         CNH INDUSTRIAL CAPITAL LLC           125930-BH-2         COMM 2015-CCRE26 B - OUBS           14040H-CS-2         CAPITAL ONE FINANCIAL CORP           140430-AC-6         COPAR 2022-1 A3 - ABS           140440-AD-4         COPAR 2022-1 A4 - ABS           140440-AD-4         COPAR 2021-1 A4 - ABS           140440-AD-4         COPAR 2021-1 A4 - ABS           14316N-AD-1         CARIX 2015-CCZ A - OUBS           17322V-AT-3         CGGMT 2015-GCZ A - OUBS           17322C-AE-7         CGMT 2015-GCZ A - OUBS           17323C-AK-3         CGMT 2015-GCZ F A - OUBS           20340-AQ-0         COMERICA INC           23311V-AH-0         DCP MIDSTHEAN OPERATING LP           26884L-AM-1         EOT OPP           20365-BD-8         FME RESOURCES (AUGUST 2006) PTY LTD           30251G-BD-8         FME RESOURCES (AUGUST 2006) PTY LTD  | C        | 0.4/21/2022<br>0.5/31/2022<br>0.6/23/2022<br>0.6/28/2022<br>0.5/26/2022<br>0.5/10/2022<br>0.5/10/2022<br>0.5/10/2022<br>0.6/09/2022<br>0.6/09/2022<br>0.6/09/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/03/2022<br>0.6/0 | B.A. Securities Inc.<br>BMO Capital Markets<br>Deutsche Bank Securities, Inc.<br>Eventsche Bank Securities, Inc.<br>FIRST BOSTON<br>SALOMON BROTHERS INC<br>PPS<br>MORGAN STANLEY CO<br>WFM<br>Various<br>SALOMON BROTHERS INC<br>BARCLAYS CAPITAL INC<br>SALOMON BROTHERS INC<br>SALOM |           | 1,470,678<br>300,000<br>699,839<br>1,357,822<br>445,137<br>933,200<br>273,540<br>688,383<br>300,000<br>460,899<br>802,614<br>736,953<br>179,825<br>500,000<br>1,494,785<br>2,187,679<br>2,2187,679<br>2,244,484<br>787,025<br>197,250<br>.70,115<br>.100,000<br>185,000          | 1,510,000<br>300,000<br>700,000<br>1,375,000<br>500,000<br>1,000,000<br>275,000<br>690,000<br>300,000<br>461,000<br>805,000<br>790,000<br>199,000<br>500,000<br>2,220,700<br>2,270,000<br>2,220,700<br>2,270,000<br>800,000<br>200,000<br>774,000<br>100,000<br>1155,000   |   | 1.F FE         1.6 FE         1.A         1.A         2.B FE         1.D         2.A FE         1.A FE         3.A FE         2.C FE         3.A FE         2.A FE   |

| 1         2         2         3         4         5         6         7         9         8         000000000000000000000000000000000000   |                |   |          | SHOW AIL   | ong-Term Bonds and Stock Acquired During the Current Quarter |           |             |           |                  |              |
|--|----------------|---|----------|------------|--|-----------|-------------|-----------|------------------|--------------|
| Lowing of the second   | 1              | 2   | 3        | 4          | 5  | 6         | 7           | 8         | 9                | 10           |
| Link         Image: Control         Desc         Desc         Number of<br>State o |                | _   | -        | -          | -  | -         | -           | -         | -                |              |
| CORP         Doction         Doction <thdoction< th=""> <thdoction< th=""> <thdoct< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>-</td></thdoct<></thdoction<></thdoction<>  |                |   |          |            |  |           |             |           |                  | -            |
| Letrification         Date         Name of Verda         Support of<br>Support of<br>Sup   |                |   |          |            |  |           |             |           |                  | Designation, |
| Letrification         Date         Name of Verda         Support of<br>Support of<br>Sup   |                |   |          |            |  |           |             |           |                  | NAIC         |
| Light         Light <th< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></th<>  |                |   |          |            |  |           |             |           |                  |              |
| U.S.BP         Desc         Number of<br>Action Control         Number of<br>Store         Number of<br>Store         Number of<br>Store         Number of<br>Store         Part Monitories<br>Provide<br>Store           NUMP OF APG<br>Store         Monitories<br>(Marce APG<br>Store   |                |   |          |            |  |           |             |           |                  |              |
| U.S.BP         Desc         Number of<br>Action Control         Number of<br>Store         Number of<br>Store         Number of<br>Store         Number of<br>Store         Part Monitories<br>Provide<br>Store           NUMP OF APG<br>Store         Monitories<br>(Marce APG<br>Store   |                |   |          |            |  |           |             |           |                  | Modifier     |
| USEP         Description         Perge         Description         Name of Vestor   |                |   |          |            |  |           |             |           |                  |              |
| Luss         Date:         Luss         Names of Names         Names of States of States of Names         Administration of Names         Adding Names         Addin Names         Adding Names <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>   |                |   |          |            |  |           |             |           |                  |              |
| LUS2P         Description         Date         Name of Vendor         Sites         Aduat Sol         Port Value         Description         Easily built of the solution         Description  |                |   |          |            |  |           |             |           |                  | SVO          |
| LUS2P         Description         Date         Name of Vendor         Sites         Aduat Sol         Port Value         Description         Easily built of the solution         Description  |                |   |          |            |  | Number of |             |           | Daid for Accrued | Admini       |
| International         Description         Forma         Actual Over         Part Value         Directory         Symbol           Static A         Using A         On the Sign A         On the Sign A         Static A </td <td></td>  |                |   |          |            |  |           |             |           |                  |              |
| Desk         Model   | CUSIP          |   |          | Date       |  | Shares of |             |           | Interest and     | strative     |
| Disk of a pressure in the intervent of a product and the pressure in the intervent of a product and the pressure in the intervent of a pressure in the intervent of a pressure in the pressure in the pressure in the pressure intervent of a pressure in the pressure   | Identification | Description                               | Foreign  | Acquired   | Name of Vendor   | Stock     | Actual Cost | Par Value | Dividende        | Symbol       |
| State         State <th< td=""><td></td><td></td><td>TUICIGIT</td><td></td><td></td><td>OLOCK</td><td></td><td></td><td></td><td>- /</td></th<>  |                |   | TUICIGIT |            |  | OLOCK     |             |           |                  | - /          |
| 1833-6-0         1934 Hu/DA is 386         2,20 mm         2,20 mm         2,20 mm         2,20 mm         4,40 mm         1 mm           1835-6-0         193 Hu/DA is 386         -  |                |   |          |            |  |           |             |           |                  |              |
| 1988-0-1         1988-0-1         1998-0        1998-0        1998-0        1998-0  |                |   |          | 05/24/2022 | PPS  |           |             | 1,195,000 |                  | 1.A          |
| DBBS-0-0         DOD 2003 4 + 48         DOD 2003 4 + 48         DOD 2003 4 + 48           DBBS-0-1         DBB 2004 10         DBB 2004 10 <thdb 10<="" 2004="" th=""> <thdb 10<="" 2004="" th="">         D</thdb></thdb>  | 36253G-AE-2    | GSMS 2014-GC24 A5 - CMBS                  |          | 05/17/2022 | B.A. Securities Inc.   |           | 2.247.012   | 2.250.000 | 4,422            | 1.A FE       |
| bits   |                | GMCAR 2022-2 A4 - ARS                     |          |            | BBC CAPITAL MARKETS  |           |             |           |                  |              |
| NBSE-04         SUB Dis Dis - Son Overset         Control Disple D  |                |   |          |            |  |           |             |           |                  |              |
| Display         Display <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>  |                |   |          |            |  |           |             |           |                  |              |
| Loss of<br>bit Ministry         Mass<br>Ministry         M  |                |   |          |            |  |           |             |           |                  |              |
| betade As         MURINE NUMPLE SPACE         Bond The frame         Bits of the frame         Bi  |                | GENERAL MOTORS FINANCIAL COMPANY INC      |          | 06/06/2022 |  |           |             |           |                  |              |
| betade As         MURINE NUMPLE SPACE         Bond The frame         Bits of the frame         Bi  | 40434L-AM-7    | HP INC                                    |          |            | JP Morgan Securities LLC                                     |           |             |           | 0                | 2.B FE       |
| Sattle With Mark 2000         Mark With Mark 2000 <td></td> <td>HINTINGTON NATIONAL BANK</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>0</td> <td>1 G FF</td>   |                | HINTINGTON NATIONAL BANK                  |          |            |  |           |             |           | 0                | 1 G FF       |
| Matrix Bit 2000         Matrix Bit 20000         Matrix Bit 20000         Matrix B   |                |   |          |            |  |           |             |           |                  |              |
| Laboration         Data 27 and 28 and 29   |                |   |          |            |  |           |             |           |                  |              |
| calabit         calabit <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>  |                |   |          |            |  |           |             |           |                  |              |
| CBBR H SPUE         DC/L/CBC         HE SPUE H SPUE (SPUE A)         1.00.070         6.600         5.676           VESTAR HOLE         DC/L/CBC         HATLING YOFT, INC.         B.0000         9.500         5.07         5.000         <  |                |   |          |            |  |           |             |           |                  |              |
| UBB         CP1/MET IDSU/GIS IPIC         CP1/MET IDSU/GIS IPIC <thcp1 gis="" idsu="" ipic<="" met="" th="">         CP1/MET IDSU/G</thcp1>  | 49306S-AA-4    | KEYBANK NA                                |          |            | FIRST BOSTON   |           |             |           | 0                | 1.G FE       |
| 19378-00         Lake Maria LogP         MATT 2000         MATT 20000         MATT 2000         MATT 2000  | 49338I - AF-3  | KEYSIGHT TECHNOLOGIES INC                 |          |            | THE SEAPORT GROUP  |           |             |           |                  |              |
| SXXXX-16         UPL UF         0001/07/20         VPL up 0         VPL up 0         VPL   |                |   |          |            |  |           |             |           |                  |              |
| BBBS:-64         MURST CMPTR 2011 CORPUT UL         Dist Dist II ALT MURST COP IL CORPUT UL         Dist Dist II ALT MURST COP IL         Dist Dist II ALT MURST COP IL <thdist alt="" cop="" dist="" ii="" il<="" murst="" th="">         Dist Dist Dist Di</thdist>  |                |   |          |            |  |           |             |           |                  |              |
| Deble 2-2-2         INTEGERS IN FERROR LIG GUP INC.         C.         DAVING TABLE TO THE STATE T   |                |   |          |            |  |           |             |           |                  |              |
| 1980-0-1         REAU 301-023         - 003         - 003         - 004         - 1.3           1980-0-1         REAU 301-02         - 003 </td <td></td>  |                |   |          |            |  |           |             |           |                  |              |
| INVERSES         USBN 2014 (1) 8 - 008         0.60,200         1.00         1.00           107078-13 - 0080         0.000 (1) 0.1 - 0080         0.000 (1) 0.1 - 0000         1.00 (1) 0.000         1.00 (1) 0.000           10588-14-4         NUX 2024 4 - 080         0.000 (1) 0.000 (1) 0.0000         1.00 (1) 0.000         1.  | 606822-CE-2    | MITSUBISHI UFJ FINANCIAL GROUP INC        | C        |            | MORGAN STANLEY CO  |           |             |           | 0                | 1.G FE       |
| INVERSES         USBN 2014 (1) 8 - 008         0.60,200         1.00         1.00           107078-13 - 0080         0.000 (1) 0.1 - 0080         0.000 (1) 0.1 - 0000         1.00 (1) 0.000         1.00 (1) 0.000           10588-14-4         NUX 2024 4 - 080         0.000 (1) 0.000 (1) 0.0000         1.00 (1) 0.000         1.  | 616900-AD-1    | MSBAN 2015-C23 A3 - CMBS                  |          |            | Blackrock Emergin  |           | 172 685     | 175 093   | 134              | 1 A          |
| UPUP 8-13         KBMI (31 + UP) 31 - 085  |                |   |          |            |  |           |             |           | 1 /20            | 1.0          |
| Status         Null Null Server Grades         Co.         600/2020         Null Null Server Grades         10.962         10.000         0.10.97         10.97           Status         Null Null Server Grades         Status         Status         Null Null Server Grades         1.976         Null Null Server Grades         N   |                |   |          |            |  |           |             |           |                  |              |
| ISBN -0-7         WLT 202 x 43 - 85         Bar 200 k B075B B10 C         1.46,937         1.50,000  |                |   |          |            |  |           |             |           |                  |              |
| ISSEE-14-4         WITHEN TUST COP         JPR - DA         JPR - DA <td></td> <td></td> <td>C</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>  |                |   | C        |            |  |           |             |           |                  |              |
| D036-41-1         UXDE COP   | 65480L-AD-7    | NALT 2022-A A3 - ABS                      |          |            | SALOMON BROTHERS INC   |           |             |           | 0                | 1.A FE       |
| D036-41-1         UXDE COP   | 665859-AW-4    | NORTHERN TRUST CORP                       |          | 05/05/2022 | WELLS FARGO SECURITIES LLC                                   |           | 748 785     | 750,000   | 0                | 1 F FF       |
| Difference         Distribution         Distribution <td></td>  |                |   |          |            |  |           |             |           |                  |              |
| Stock-No-3         CIT/200 Bank W         Stock-T/C  |                |   |          |            |  |           |             |           |                  |              |
| Table 20-2         Find Law (F CARLA)         C         B/S/4/022         Tar Ion         993 673         1.00.000         2.151         1.5 Find           Tables 44-2         Skill Init Carl  |                |   |          |            |  |           |             |           |                  |              |
| Parties A-P2         SNE Funk         Unspective         Soft / Use A-P2         SNE Funk         SNE A  |                |   |          |            |  |           |             |           |                  |              |
| IDENTIFY-16         SEALED ARK CAPP         0.4/22/2022         B.A. Securities Inc.         95,20   | 78016E-ZD-2    | ROYAL BANK OF CANADA                      | C        |            | Various  |           |             |           |                  |              |
| IP2174/-6         SELED AIR COPP   | 784860-AB-2    | SVB_FINANCIAL_GROUP                       |          | 05/26/2022 | MITSUBISHI UFJ SECURITIES                                    |           | 501.080     | 500.000   | 1.931            | 2.B FE       |
| 97/06-46-4         TMACTIVE STRUEE INC   |                |   |          |            |  |           |             |           |                  |              |
| Bit154-2-5         TORMOT-DUNINON BAK         C  |                |   |          |            |  |           |             |           |                  |              |
| B#1000-0-0-9         TAT 2021-B AL - ABS         0.04/27/2022         016           0.04/27/2022         016         0.04/27/2022         016         0.04/27/2022         016           0.0571-0.4-         ABS         0.000         500.000         0.01         15         FE           0.0571-0.4-         0.05 (00,00         0.0         500.000         0.0         16         FE           0.0571-0.4-         0.05 (00,00         0.0         0.0         0.0         0.0         16         FE           0.0531-0.4-0         0.0110 FE/TL INC         0.04/27/2022         UBLANS GUPLA         0.000         0.000         0.0         1.6         FE           0.05324-05-2         0.01110 FE/TL INC         0.04/27/2022         UBLANS GUPLA         0.05         0.000         1.6         FE           0.05424-05-2         0.01110 FE/TL INC         0.04/27/2022         UBLANS GUPLA         0.05         1.6         FE           0.05424-05         0.01112 FE         0.02/17/2022         0.010MM         0.01         1.6         FE           0.05671-0202         VALANZ GUPLA         -         1.6         FE         0.02/17.1         NE         1.6         FE           0.05671-0202         VALANZ GUPLA   |                |   |          |            |  |           |             |           |                  |              |
| Bast27, H-44         TAUT 201 A - 485         94/06/2022         BARLANS CAPITAL INC.         94/06/2022         BARLANS CAPITAL INC.         94/06/2022         BARLANS CAPITAL INC.           SYBBL 4-67         UNITE DERATALS (NRTH ALERICAL INC.         0.60/07/2022         US         500.000         500.000         .00         1.6 FE.           SYBBL 4-67         UNITE DERATALS (NRTH ALERICAL INC.         0.60/07/2022         US         .00/07/2022         .00/07/2022         US         .00/07/2022         .00/07/2022         .00/07/2022         .00/07/2022         .00/07/2022         .00/07/2022         .00/07/2022         .00/07/2022         .00/07/2022         .00/07/2022         .00/07/2022         .00/07/2022         .00/07/2022         .00/07/2022         .00/07/2022         .00/07/2022         .00/07/2022         .00/07/2022         .00/07/202         .00/07/2022         .00/07/202         .00/07/202         .00/07/202         .00/07/202         .00/07/202         .00/07/202         .00/07/202         .00/07/202  |                |   | C        |            |  |           |             |           |                  |              |
| Jassa         Jassa <th< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>1.A FE</td></th<>  |                |   |          |            |  |           |             |           |                  | 1.A FE       |
| Jagrage M-G-7         TRUST FINANCIAL COPP         500.000         500.000   | 89237J-AA-4    | TALNT 201 A - ABS                         |          |            | BARCLAYS CAPITAL INC   |           |             |           |                  | 1.A FE       |
| Jobs FAU-0         UBS BRUP A6         500.000         500.000         .0         1.6 FE           J1328-F6-5         UNITED FAUTH KREICA INC  |                |   |          |            | STC  |           |             |           | 0                |              |
| 911367-86-8         UNITED RETALS (WRFH MERICA) INC         Image: mail of the second o  |                |   | C        |            |  |           |             |           |                  |              |
| 191329-FG-3         IWITED#GLTH 60/UP INC  |                |   | v        |            |  |           |             |           |                  |              |
| 122487-45-2         VQIT 202-4 A - RBS         .   |                |   |          |            |  |           |             |           |                  |              |
| gessmin Hev-5         VOLAFONE EROLP PLC   |                |   |          |            |  |           |             |           |                  |              |
| gessmin Hev-5         VOLAFONE EROLP PLC   | 92348K-AS-2    |   |          | 05/19/2022 |  |           |             | 1,085,000 | 0                | 1.A FE       |
| 12888A-A0-9         VIIALT 2022-A A3 - A8S         179.989         180.000         0         1.4 FE           92886A-A0-7         VIIALT 2022-A A4 - A8S   |                |   | С        |            |  |           |             |           |                  |              |
| 92688-H0-7         VIIILI 2022- A4 - 4BS   |                |   |          |            |  |           |             |           |                  |              |
| 95003N-AD-8         WFIBS 221N1 A4 - CMO/RMBS         1,930,000         4,182         1, A FE           961214-FC-2         WESTPA GBAK IND CORP         C         0.6/14/2022         B. A. Securities Inc.         5/04 AD-8         9/048 AL-AD-2         0.6/24/2022         B. A. Securities Inc.         0.6/24/2022         B. A. Securities Inc.         0.6/14/2022         SALONO BROTHERS INC         0.6/24/2022         B. A. Securities Inc.         0.6/14/2022         SALONO BROTHERS INC         0.6/12/2022         SALONO BROTHERS INC         0.6/12/2022         SALONO BROTHERS INC         0.6/12/2022         SALONO BROTHERS INC         1.0 FE         0.6/12/2022         SALONO BROTHERS INC         0.6/12/2022         SALONO BROTHERS INC         0.6/12/2022         SALONO BROTHERS INC         1.0 FE         0.6/12/2022         SALONO BROTHERS INC         0.6/12/2022         SALONO BROTHERS INC         1.4 FE         0.6/12/2022         B. A. Securities Inc.         0.6/22/2022         MI TSUBISH UF JS SCURITIES         0.1 A FE         0.6/22/2022         MI TSUBISH UF JS SCURITIES         0.1 A FE         0.6/22/2022         MI TSUBISH UF JS SCURITIES         0.1 A FE         0.6/22/2022         MI TSUBISH UF JS SCURITIES         0.1 A FE         0.6/22/2022         MI TSUBISH UF JS SCURITIES         0.1 A FE         0.6/22/2022         MI TSUBISH UF JS SCURITIES         0.1 A FE         0.6/22/2022         MI TSUBISH UF JS S   |                |   |          |            |  |           |             |           |                  |              |
| 96 1214-FC-2         WESTPAC BMAKING CORP         C.         .05/18/2022         B.A. Securities Inc.  |                |   |          |            |  |           |             |           |                  |              |
| 970649-AL-5         WILLIS NORTH AIKERICA INC         05/12/2022         SALONON BROTHERS INC         07/12/2022         SALONON BROTHERS INC         0         2.8 FE           98163L-AD-2         WOART 2021-B.44 - ABS   |                |   |          |            |  |           |             |           | 4, 182           |              |
| 970649-AL-5         WILLIS NORTH AIKERICA INC         05/12/2022         SALONON BROTHERS INC         07/12/2022         SALONON BROTHERS INC         0         2.8 FE           98163L-AD-2         WOART 2021-B.44 - ABS   | 961214-FC-2    | WESTPAC BANKING CORP                      | C        |            | B.A. Securities Inc.   |           |             |           | 0                | 1.D FE       |
| 98 163L-AD-2         WOART 2021-B A4 - ABS         1,405,664         1,500,000   |                |   |          |            | SALOMON BROTHERS INC   |           |             |           | <br>0            |              |
| 98163N-AC-0         WOLS 2022-A A3 - ABS         320,000         0         1.A FE           98163N-AC-1         WOART 228 A3 - ABS         91453N-AD-1         WOART 228 A3 - ABS         91530-AD-1         914630-AD-1   |                |   |          |            |  |           |             |           | 003              |              |
| 98 1630-AD-1         INOART 228 A3 - ABS   |                |   |          |            |  |           |             |           |                  |              |
| 98 1630-AE-9         INDART 228 A4 - ABS         0.05/24/2022         INITSUBISHI UFJ SECURITIES         0.05/24/202         INITSUBISHI UFJ SECURITIES         0.05/26/202         INITSUBISHI UFJ S   |                |   |          |            |  |           |             |           |                  |              |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)         XXX           00000-00-0         MKS INSTRUMENTS, INC TERM LOAN B         0.04/11/2022         JP Morgan         0.3.A.Z           000000-00-0         PEGASUS BLOC BV - (USD) TERM LOAN         0.05/05/2022         GOLDMAN         0.4.B.Z           000000-00-0         FIRST STUDENT BLOC INC INOREMENTAL T         0.06/29/2022         BZW SECS         0.04/11/2022         JF Morgan           00000-00-0         FIRST STUDENT BLOC INC INOREMENTAL T         0.06/29/2022         GOLDMAN         0.4.B.Z           00000-00-0         FIRST STUDENT BLOC INC INOREMENTAL T         0.06/29/2022         BZW SECS         0.04/11/2022         JF REF           001620-AB-1         AL 6CX HUDINS, LLC - TERM LOAN B         0.04/12/2022         Direct         0.04/22/202         A.B.G   |                |   |          |            |  |           |             |           |                  |              |
| 000000-00-0         WKS INSTRUMENTS, INC TERM LOAN B   | 98163Q-AE-9    | WOART 22B A4 - ABS                        |          |            | MITSUBISHI UFJ SECURITIES                                    |           | 1,349,660   |           | 0                | 1.A FE       |
| 000000-00-0         WKS INSTRUMENTS, INC TERM LOAN B   |                |   | •        |            |  |           |             |           |                  |              |
| 000000-00-0         PEGASUS BIDCO BV - (USD) TERM LOAN         D   |                |   |          |            |  |           |             |           |                  |              |
| 000000-00-0         FIRST STUDENT BLDC0 INC, - INCREMENTAL T         0.6/29/2022         B2II SECS         0         4.A Z           00076V-AZ-3         ABG INTERNEDIATE HOLDINGS 2 LLC - TERM L         0.6/21/2022         Direct         0         4.B FE           001620-AB-1         AL GCX HOLDINGS, LLC - TERM LOAN B         0.0         0         4.B FZ  |                |   |          |            |  |           |             |           |                  |              |
| 00076V-AZ-3         ABG INTERNEDIATE HOLDINGS 2 LLC - TERM L         0.4/01/2022         Direct         4.8 FE           00162D-AB-1         AL GCX HOLDINGS, LLC - TERM LOAN B         0.0/01/2022         BZW SECS         4.4 Z   |                |   | D        | 05/05/2022 |  |           |             |           | 0                | 4.B Z        |
| 00076V-AZ-3         ABG INTERNEDIATE HOLDINGS 2 LLC - TERM L         0.4/01/2022         Direct         4.8 FE           00162D-AB-1         AL GCX HOLDINGS, LLC - TERM LOAN B         0.0/01/2022         BZW SECS         4.4 Z   | 000000-00-0    |   |          |            | BZW SECS   |           |             |           | 0                | 4.A Z        |
| 001620-AB-1 AL GCX HOLDINGS, LLC - TERM LOAN B   |                |   |          |            |  |           |             |           |                  |              |
|  |                |   |          |            |  |           |             |           |                  |              |
| 192,000  |                |   |          |            |  |           |             |           |                  |              |
|  | 00184N-AB-3    | .   IRICORBRAUN HOLDINGS, INC CLOSING DAT |          | 05/13/2022 | FREIMARK BLAIR & COMPANY, INC/                               |           |             |           | 0                | 4.C FE       |

| Link         Link <thlink< th="">         Link         Link         <thl< th=""><th></th><th></th><th></th><th>ong-Term Bonds and Stock Acquired During the Current Quarter</th><th></th><th></th><th></th><th></th><th></th></thl<></thlink<>   |  |            |             | ong-Term Bonds and Stock Acquired During the Current Quarter |           |             |  |                  |             |
|---|--|------------|-------------|--|-----------|-------------|--|------------------|-------------|
| Link         Link <thlink< th="">         Link         Link         <thl< td=""><td>1 2</td><td>3</td><td>4</td><td>5</td><td>6</td><td>7</td><td>8</td><td>9</td><td>10</td></thl<></thlink<>   | 1 2  | 3          | 4           | 5  | 6         | 7           | 8                                      | 9                | 10          |
| CLAD         Description         Descripion         Description         D   |  |            |             |  | -         |             | -                                      |                  |             |
| Image: section         Description         Description         Description         Number of<br>Survey of<br>Surv                               |  |            |             |  |           |             |  |                  | -           |
| Image: section         Description         Description         Description         Number of<br>Survey of<br>Surv                               |  |            |             |  |           |             |  |                  | Designation |
| Loss         Loss <thloss< th="">         Loss         Loss         <thl< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></thl<></thloss<>   |  |            |             |  |           |             |  |                  |             |
| Link         Link <thlink< th="">         Link         Link         <thl< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></thl<></thlink<>   |  |            |             |  |           |             |  |                  |             |
| Link         Link <thlink< th="">         Link         Link         <thl< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>Designation</td></thl<></thlink<>  |  |            |             |  |           |             |  |                  | Designation |
| Loss         Decimal         Decimal         Number of<br>South         South         South         Analos         South         South <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>  |  |            |             |  |           |             |  |                  |             |
| CLSP         Description         Description         Program         Acculated<br>Acculated<br>Program         Name of Vendor         State of<br>State |  |            |             |  |           |             |  |                  | Iviodifier  |
| USP         Description         D   |  |            |             |  |           |             |  |                  | and         |
| Data         Data <th< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></th<>  |  |            |             |  |           |             |  |                  |             |
| Description   |  |            |             |  |           |             |  |                  | SVO         |
| DUB/DE         Description         Description         Description         Name of Vendor         Showe of Success in the status is in the sta  |  |            |             |  | Number of |             |  | Daid for Accruck |             |
| Interfaction         Description         Form         Description         Span         Span <th< td=""><td></td><td></td><td></td><td></td><td>Number of</td><td></td><td></td><td>Paid for Accrued</td><td>Admini-</td></th<>   |  |            |             |  | Number of |             |  | Paid for Accrued | Admini-     |
| Interfaction         Decipies         Provide         Required         Name of Vendors         Stock         Actual Colt         Private         Decisions         Stock           DBM-34         Minister         <   | CUSIP  |            | Date        |  | Shares of |             |  | Interest and     | strative    |
|   |  | <b>-</b> . |             |  |           |             | <b>B</b> 14 1                          |                  |             |
| Constrain         Constrain <thconstrain< th="">         Constrain         <thconstrain< th="">         Constrain         <thconstrain< th=""> <thconstrain< th=""> <thcon< td=""><td>Identification Description</td><td>Foreign</td><td>Acquired</td><td>Name of Vendor</td><td>Stock</td><td>Actual Cost</td><td>Par Value</td><td>Dividends</td><td>Symbol</td></thcon<></thconstrain<></thconstrain<></thconstrain<></thconstrain<>   | Identification Description                           | Foreign    | Acquired    | Name of Vendor   | Stock     | Actual Cost | Par Value                              | Dividends        | Symbol      |
| Control         Control <t< td=""><td></td><td></td><td>04/01/2022</td><td>DIRECT</td><td></td><td>(1 700)</td><td>0</td><td>ĺ</td><td>0 / B EE</td></t<>   |  |            | 04/01/2022  | DIRECT   |           | (1 700)     | 0                                      | ĺ                | 0 / B EE    |
| Balley - A         Disk, LL - Maker, LL - Maker, LL - Marker, ML  |  |            |             |  |           |             |  |                  |             |
| NUM-64         NUM-64         NUM-64         Separation  |  |            |             |  |           |             |  |                  |             |
| SMD1-64         SMD1-64 <t< td=""><td>00488P-AP-0 ACRISURE. LLC - INCREMENTAL TL</td><td></td><td>05/16/2022</td><td>DIBECT</td><td></td><td>96.500</td><td>100.000</td><td>(</td><td>0 4.B FE</td></t<>  | 00488P-AP-0 ACRISURE. LLC - INCREMENTAL TL           |            | 05/16/2022  | DIBECT   |           | 96.500      | 100.000                                | (                | 0 4.B FE    |
| SMBLA-5         Mink III SMBLA III ALLO SIMPAID ALL  |  |            |             |  |           |             |  |                  |             |
| OMDAC-SC         OMDAC SC - FIG STR MAC NUCCED         So Str ZZ         Name         M S - Str ZZ            M S - Str ZZ   |  |            |             |  |           |             |  |                  |             |
| Instact 4         With Process and units at  |  |            |             |  |           |             |  |                  |             |
| Instact 4         With Process and units at  | 04649V-AZ-3 ASURION, LLC - NEW B-3 TERM LOAN (SECOND |            | .05/31/2022 | Various  |           | 86.451      | 100.000                                |                  | 0 4.C FE    |
| Instruction         Best NUMBER No.         Best NumBer Nu  |  |            |             |  |           |             |  |                  |             |
| BML Add         BML MADDE   |  | •••••      |             |  |           |             |  |                  |             |
| Stort Field         Stort Field (Start  |  |            |             |  |           |             |  |                  |             |
| Stort Field         Stort Field (Start  | 08511L-AX-6 BERLIN PACKAGING L.L.C TRANCHE B-5 TF    |            | 05/16/2022  | DIRECT   |           | 193 704     | 200,000                                | ſ                | 0 4.C FE    |
| USML-00         OSML MUC TABLE         USML-00         DC         DC        DC         DC        DC<   |  |            |             |  |           |             |  |                  |             |
| Charter - 3         Obstant Loss Addressing - Table is Pi         Optimized - 3         Optimized - 3 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>   |  |            |             |  |           |             |  |                  |             |
| Charter - 3         Obstant Loss Addressing - Table is Pi         Optimized - 3         Optimized - 3 <td>12769L-AD-1</td> <td></td> <td>06/16/2022</td> <td>RBC</td> <td></td> <td></td> <td></td> <td>(</td> <td>0 4.A FE</td>  | 12769L-AD-1  |            | 06/16/2022  | RBC  |           |             |  | (                | 0 4.A FE    |
| Jack Hole, Normal Table (Jack) (P         Best Mode (Jack)         Jack Add (Jack)  |  |            |             |  |           |             |  | (                |             |
| Jambel -6         Jester Holl SUCCIA Multis, Lis - NITA.         June -1         June -1 <thjune -1<="" th="">         June -1         June -1</thjune>   |  |            |             |  |           |             |  | ······           |             |
| SAME-AD         MA # REVENTE OPENITUR, HE - INT         MI (722)         Sind # docs         J. 1 (80)         J. 6         J. J. 6           SAME-AD         Dist # Dist INT BRU (ATT BR   |  |            |             |  |           |             |  |                  |             |
| SAME-AD         MA # REVENTE OPENITUR, HE - INT         MI (722)         Sind # docs         J. 1 (80)         J. 6         J. J. 6           SAME-AD         Dist # Dist INT BRU (ATT BR   | 24440E-AB-3 DEERFIELD DAKOTA HOLDING. LLC - INITIAL  |            |             | GOLDMAN  |           | 213.925     |  |                  | 0 4.C FE    |
| Sector-40         Malka Toro, INC INTIAL THAL LOW (         John 200         Def Dial         John 200  |  |            |             |  |           |             |  |                  |             |
| S2000-10         S2000-100         S2000-100 <th< td=""><td></td><td>•••••</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></th<>  |  | •••••      |             |  |           |             |  |                  |             |
| SB20-4-0         PHW1910 (SURMUNITIG CUPVINT)         (4,80)         (1)         (4,80)         (1)         (4,80)         (1)         (4,80)         (1)         (4,80)         (1)         (4,80)         (1)         (4,80)         (1)         (4,80)         (1)   |  |            | 04/01/2022  | BZW SECS   |           | (3, 129)    | 0                                      |                  |             |
| SB20-4-0         PHW1910 (SURMUNITIG CUPVINT)         (4,80)         (1)         (4,80)         (1)         (4,80)         (1)         (4,80)         (1)         (4,80)         (1)         (4,80)         (1)         (4,80)         (1)         (4,80)         (1)   | 29279LEAB-2 ENDUBANCE INTERNATIONAL GROUP HOLDINGS   |            | 06/07/2022  | .IP Morgan   |           | 189 500     | 200,000                                | (                | 0 4 B FF    |
| SZD3-6-6         PECUE PRIVES, LL - 1NTLA, LTRU LA  |  |            |             |  |           |             |  |                  |             |
| 1008-00         FIRS B008 (WP, LU - 201 TBR 1008 (WP, LU -   |  |            |             |  |           |             |  |                  |             |
| 1008-00         FIRS B008 (WP, LU - 201 TBR 1008 (WP, LU -   | 30233P-AB-6  |            | 04/01/2022  | Citi Bank  |           |             | 0                                      | (                | 0 4.B FE    |
| STIPE -C.         FRS STUBER 100. N.C WORDER'S T.         M. // A/2022         Str W S.S.         M. // A/2022         Str W S.S.         M. // A/2022         Str W S.S.         M. // A/2022         M. // A/202   |  |            |             | Jefferies & Co. Inc.   |           |             | 150 000                                |                  |             |
| SUBDE-1-5         REFUX DEPARTING COMMANY         MOVINZEZ         Brief A furties Marriell (Lipcha)         (800           |  |            |             |  |           |             |  |                  |             |
| C2208-00         Ex701-00 GPUL, LC - 201 NOBBOTAL         D.007/7222   |  |            |             |  |           |             |  |                  |             |
| C2208-00         Ex701-00 GPUL, LC - 201 NOBBOTAL         D.007/7222   | 33903R-AY-5  |            |             | Bank of America Merrill Lynch                                |           | (830)       | 0                                      |                  | 0 3.A FE    |
| ANDBH-JUD         MERTER MORE, LL - 2019 EFFLWARING T.         DO// 1/202         Olife T         Differ         Differ <thdiffer< th="">         Differ         Differ</thdiffer<>   |  |            |             |  |           |             | 200 000                                |                  |             |
| Has Interactions         98,720         0.00,00         0         4 str           44328-4-5-1         Has Interactions         0.00,00         0         4 str           44388-4-6         IFR HALING STW END COM         0.00,00         0         4 str           44388-4-6         IFR HALING STW END COM         0.00,00         0         4 str           44388-4-6         IFR HALING STW END COM         0.00,00         0         4 str           5500-4-6         1.00,00,00         0.00,00         0.00,00         0         4 str           5500-4-7         1.00,00,00         0.00,00         0.00,00         0.00,00         0.00,00         0.00,00         0.00,00         0.00,00         0.00,00         0.00,00         0.00,00         0.00,00         0.00,00         0.00,00         0.00,00         0.  |  | •••••      |             |  |           |             |  |                  |             |
| MADES -15         MFLADE STIVELE, INC 2018 REFUNCTION         D. 6 / 6 / 7 / 7 / 7 / 7 / 7 / 7 / 7 / 7 /  | 44108H-AJ-0 HOSTESS BRANDS, LLC - 2019 REFINANCING T |            | 05/16/2022  | DIRECT   |           |             |  | (                | 0 4.A FE    |
| MADES -15         MFLADE STIVELE, INC 2018 REFUNCTION         D. 6 / 6 / 7 / 7 / 7 / 7 / 7 / 7 / 7 / 7 /  | 44332E-AP-1 HIB INTERNATIONAL LIMITED - INITIAL TERM |            | 05/31/2022  | Citi Bank  |           | 96 750      | 100,000                                | (                | 0 4 B FF    |
| Masket-Mode         Implementation         Masket-Mode  |  |            |             |  |           |             |  |                  |             |
| 45/12-b/-7         II-VI INOPROVIDE - TEW LONG B.         0572/2022         JP Worgan         97.50         300.000         0         5.5         6.1           55207-46-9         IS GRD PCD ACUISITION LICUS CONP 20         IRLIS FARGO         77.39         0         0         4.5         FE           52028-05-5         WAS BL LG (INDER VALTING CONPLACE         IRLIS FARGO         77.39         0         0         4.5         FE           52028-05-4         WAS BL LG (INDER VALTING CONPLACE         IRLIS FARGO         77.39         0         0         5.6         FE           52028-05-4         WAS BL LG (INDER VALTING CONPLACE VALTING   |  |            |             |  |           |             |  |                  |             |
| dsspr.4-g         Hs SB   LLC (NCR HLUNG CVP, ) - 20         D6 /13 /222         Filts / Filts / Filts         D6 /13 /222         Filts / Filts / Filts / Filts         D6 /13 /222         Filts /  | 44988L-AH-0 IRB HOLDING CORP 2022 REPLACEMENT TER    |            | 04/01/2022  | Direct   |           |             | 0                                      |                  | 0 4.B FE    |
| dsspr.4-g         Hs SB   LLC (NCR HLUNG CVP, ) - 20         D6 /13 /222         Filts / Filts / Filts         D6 /13 /222         Filts / Filts / Filts / Filts         D6 /13 /222         Filts /  | 45173 LAC-7 LL-VI INCORPORATED - TERMICAN B          |            | 05/23/2022  | .IP Morgan   |           | 97 500      | 100,000                                | (                | 0 5 B GI    |
| Sizzer +0-         LS GOUP COL ADUISITION LLC (LS GNDF         D         0         4.5         F.C.           Sizzer +0-         WH SB, LL (LG (LS GNDF - 202         Direct         DAU/1/222         Direct         1(60)         0         0         5.5         5.5           Sizzer +0-         WH SB, LL (LG (LS GNDF - 202         Direct         DAU/1/222         Direct         1(60)         0         0         5.5         F.C.           Sizzer +0-         WH SB, LL (LG (LS GNDF - 202         Direct         DAU/1/222         Direct         1(60)         0         0         5.5         F.C.           Sizzer +0-         WH SB, LL (LG (LS GNDF - 102)         Direct         DAU/1/222         Direct         1(60)         0         0         6.4         F.C.           Sizzer +0-         WE SIZE (LG (NA FERL         DIR-11 TSH L         DAU/1/222         DIRECT         0.5         0.00         0         0         4.5         F.C.           Sizzer +0-         PE Sizer Direct         DIRECT         DIRECT         DIRECT         0.5         0.00         0         0.5         F.C.         0.6         0.6         0.5         F.C.         0.6         0.6         0.5         F.C.         0.6         0.6         0.6   |  |            |             |  |           |             |  |                  |             |
| 55038-0-5         MH 38 I, LD (18800 F4LIT 007P) - 202         0/107/2022         Direct <sup>2</sup> 0/107/2022         Birle f4         0/107/2022         0/10         0         5         <   |  |            |             |  |           |             |  |                  |             |
| SS030-0-5         MH 38 I, LD (16800 F4LIT 00P) - 92         0////202         Direct         0////202         Bit S55         SF         SS030-0-5         MH 48 LITAGE MELDINSS, LLC         0.0         0.0         5 B FE           50570-0-7         MITM LOURS LLC         0.0//2/202         B&r FI  | 50220K-AB-0LS GROUP OPCO ACQUISITION LLC (LS GROUP   |            | 04/01/2022  | JP Morgan  |           |             | 0                                      |                  | 0 4.B FE    |
| 553153-47-3         IM HE ALDRAGE HZDINGS, LLC         (960)         0         0         5.8 10           553153-47-3         IM HING CORPORTE RAPAGES, INC TEM         (960)         0         0         0.4 C Z           653153-47-7         NEP GOUP, INC INITIA DULAR TEM LO         (960)         0         0         4.5 E           653153-47-7         NEP GOUP, INC INITIA DULAR TEM LO         (960)         0         0         4.5 E           64072-47-2         CS MURINS, LLC (FM CORS, NLC.         (111111111111111111111111111111111111  |  |            |             | Direct   |           |             | 0                                      |                  |             |
| 60724-6-7         MITNIX COPPARE PROVABBLY INC INTIAL IDEM         9,900         0,000         0         4.6 FE           632081-40-7         MITNIX COPPARE TRANSBER, INC INTIAL IDEM         0,6713/2022         BE RESS         (800)         0         0         4.8 FE           632081-40-7         MITNIX COPPARE TRONSBER, INC INTIAL IDEM         0,6713/2022         BE RESS         (800)         0         0         4.8 FE           632081-40-7         MITNIX COPPARE TRONSBER, INC INTIAL IDEM         0,6713/2022         BE RESS         283         283         0         0         0         4.8 FE           632081-40-7         MITNIX COPPARE TRONSBER, INC INTIAL IDEM         0,6713/2022         BE RESS         283 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>   |  |            |             |  |           |             |  |                  |             |
| 62808-H0-7         NEP GRUP, INC INITIAL DULAI TEM LO   |  |            |             |  |           |             |  |                  |             |
| 62808-H0-7         NEP GRUP, INC INITIAL DULAI TEM LO   | 60672H-AC-7  |            |             | DBC-F1   |           | .99.500     |  |                  | 0 4.C Z     |
| 56383H-0-6         WASTAR TECHNLOGIES, INC HINTLAL TERI         0.6712/022         JP Organ         28,000         0         9.67           6072J-L6-2         CSC MELOINASS INC USD TLB-11 TERI L         0.6012/022         JP Organ         9.000         0.0000         0.000   |  |            |             |  |           |             |  |                  |             |
| GAV730-4-2         CS + NLD/NS, LLC (F4A SC + RUD/NS, INC.         0.0 (13/2022         FELLS FAG0         0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0 (0.0   |  | •••••      |             |  |           |             |  |                  |             |
| GOSSM-K-O         NUMERICARE U.S. LLC - USD TB-11 TERM L         0 6//01/202         P Morgan         0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0   |  |            |             |  |           |             |  |                  |             |
| GOSSM-K-O         NUMERICARE U.S. LLC - USD TB-11 TERM L         0 6//01/202         P Morgan         0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0   | 64072U-AE-2 CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC. |            |             | WELLS FARGO  |           | .95.500     |  |                  | 0 3.C FE    |
| 66291—8-2         PECF USS INTERNEDIATE HALDING III CORP -  |  |            |             |  |           |             |  |                  |             |
| 70476.4.K-1         PETRIT CARE CARTERS, LLC (FAX FEAL, INTE         0.65/13/2022         C1 it Bank         265.50         300.000         0.0         0.4 B FE           707570-4-2         PENN NATIONAL GAUND, INC TERN LOAM B  |  |            |             |  |           |             |  |                  |             |
| TOTSTD-42-2         PEIN NATIONAL GANING, INC TERN LOAN B   |  |            |             |  |           |             |  |                  |             |
| TOTSTD-42-2         PEIN NATIONAL GANING, INC TERN LOAN B   | 70476X-AK-1 PETVET CARE CENTERS, LLC (FKA PEARL INTE |            | 05/13/2022  | Citi Bank  |           | 295 500     | 300 000                                | (                | 0 4.B FE    |
| 707570-2-2         PENN NATIONAL GANING, INC TEMU LOAN B         164.175  |  |            |             |  |           |             |  |                  |             |
| 7H01H-Ha-2         PETCO HEALTH AND WELLNESS COMPANY, INC.         0.6/31/2022         Cit i Bank         191         200         0.0         4.8 FE           7H677H-AL-9         PETSIART LLC - INITIAL TEWI LOAN         0.6/30/2022         JP Morgan         280         300         0.0         0.4 A FE           7H67H-AL-9         PETSIART LLC - INITIAL TEWI LOAN         0.6/30/2022         JP Morgan         281         500         300,000         0.0         4.4 FE           7H67H-AL-9         PETSIART LLC - INITIAL TEWI LONAL HOL         0.6/30/2022         BAR of America Merri IL Lynch         281         500         300,000         0.0         4.6 FE           7460F-AD-1         SPS DISTRIBUTION INC - THIRD AUENDENT         0.6/30/2022         Direct         0.6/30/2022         Direct         0.6/30/2022         Direct         0.6/30/2022         Direct         0.6/30/2022         Direct         0.6/30/202         Direct         0.6/3   |  | •••••      |             |  |           |             |  |                  |             |
| 71677H-L-9         PETSIMAT LLC - INITIAL TERM LOAN         0.05/02/202         JP Morgan         0.06/10/2022         Bark of America Merrill Lynch         0.06/10/2022         Bark of America Merrill Lynch         0.06/10/202         Disk of America Merrill Lynch   |  |            |             |  |           |             |  |                  |             |
| 71677H-L-9         PETSIMAT LLC - INITIAL TERM LOAN         0.05/02/202         JP Morgan         0.06/10/2022         Bark of America Merrill Lynch         0.06/10/2022         Bark of America Merrill Lynch         0.06/10/202         Disk of America Merrill Lynch   | 71601H-AB-2 PETCO HEALTH AND WELLNESS COMPANY LINC   |            | 05/31/2022  | Citi Bank  |           | 101 500     | 200 000                                | ſ                | 0 4 B FF    |
| 78249L-0-2         RUSSELL INVESTIGATION         142,500  |  |            |             |  |           |             |  |                  |             |
| 78466/-AN-6         SRS DISTRIBUTION INC 2021 REFINANCING   |  |            |             |  |           |             |  |                  | 0 4.A FE    |
| 78466/-AN-6         SRS DISTRIBUTION INC 2021 REFINANCING   |  |            |             | BZW SECS   |           |             |  |                  | 0 3.C FE    |
| 78466/-AQ-1       SRS DISTRIBUTION INC THIRD AMENDMENT  |  |            |             |  |           |             |  | (                | 0 4 C FF    |
| 78469(-AQ-1         SRS DISTRIBUTION INC TERM LOAM  |  |            |             |  |           |             | ······································ |                  |             |
| 80875A-AT-8         SCIENTIFIC GAMES CORPORATION - FIRST LIE  |  |            |             |  |           |             |  |                  |             |
| 80875A-AT-8         SCIENTIFIC GAMES CORPORATION - FIRST LIE  | 78466Y-AQ-1 SRS DISTRIBUTION INC TERM LOAN           |            |             | DIRECT   |           | .98.940     |  |                  | 0 4.C FE    |
| 81527C-AL-1       SEDGINICK CLAINS MANAGEMENT SERVICES, INC       0       0.5/01/2022       DIRECT         878766-AF-9       TECTA AMERICA CORP, - TERM LOAN (FIRST L       0.6/07/2022       FREIMARK BLAIR & COMPANY, INC/       0       0       4.8 FE         89364II-80-6       TRANSDIGM INC TRANCHE E REFINANCING T       0.05/16/2022       FRUMB FUNDS II       0       4.7 FE         90351N-AE-5       USI, INC. (FKA COMPASS INVESTORS INC.) -       0.05/16/2022       Bank of America Merrill Lynch       0       4.8 FE         91809C-AE-1       UTZ QUALITY FODOS, LLC - 2021 NEW TERM L       0.05/16/2022       FUNB FUNDS II       0       4.8 FE         91809C-AE-1       UTZ QUALITY FODOS, LLC - 2021 NEW TERM L       0.05/16/2022       FUNB FUNDS II       0       4.8 FE         9203H-AE-5       WIX INTERNATIONAL, INC INITIAL TERM LO       0.05/16/2022       Bank of America Merrill Lynch       0       4.8 FE         9204IP-AC-7       WIX INTERNATIONAL, INC INITIAL TERM LO       0.04/01/2022       Bank of America Merrill Lynch       0       4.8 FE         9208U-AT-8       WEX KNALAR       0       0       4.8 FE       0.04/01/2022       Bank of America Merrill Lynch       0       0.4 FE         0.04/01/2022       Bank of America Merrill Lynch       0.04/01/2022       Bank of America Merrill Lynch  |  |            |             |  |           |             |  |                  |             |
| 878766-AF-9       TECTA AMERICA CORP TERN LOAN (FIRST L   |  | •••••      |             |  |           |             |  |                  |             |
| 89384/II-BQ-6       TRANSD IGN INC TRANCHE E REFINANCING T  |  |            |             |  |           |             | ······································ |                  |             |
| 8938/4II-BQ-6       TRANSD (GI INC TRANCE E REFINANCING T   | 87876G-AF-9 TECTA AMERICA CORP TERM LOAN (FIRST L    |            | 06/07/2022  | FREIMARK BLAIR & COMPANY, INC/                               |           | 116 100     | 120 000                                | (                | 0 4.C FE    |
| 90347B-AH-1       AXALTA COATING SYSTENS DUTCH HULDING B  |  |            |             |  |           |             |  |                  |             |
| 90351N-AE-5       USI, INC. (FKA COMPASS INVESTORS INC.) -  |  |            |             |  |           |             |  |                  | 0 4.A FE    |
| 90351N-AE-5       USI, INC. (FKA COMPASS INVESTORS INC.) -  | 90347B-AH-1 AXALTA COATING SYSTEMS DUTCH HOLDING B B | D          | 05/23/2022  | Various  |           |             |  |                  | 0 3.A FE    |
| 91809E-AE-1 UTZ QUALITY FOODS, LLC - 2021 NEW TERM L  |  |            |             |  |           |             |  |                  |             |
| 92941P-AC-7 WW INTERNATIONAL, INC INITIAL TERM LO   |  | •••••      |             |  |           |             |  |                  |             |
| 96208U-AT-8   |  |            |             |  |           |             |  |                  |             |
| 96208U-AT-8   | 92941P-AC-7 WW INTERNATIONAL, INC INITIAL TERMIO     |            | 04/01/2022  | Bank of America Merrill Lynch                                |           | (3,660)     | n                                      | ſ                | 0 4.A FE    |
|   |  |            |             |  |           |             |  |                  |             |
|   |  |            |             |  |           |             |  |                  |             |
|   | 98932T-AD-5  |            | 06/07/2022  | MORGAN SECURITIES-FIXED INC                                  |           |             |  |                  | 0 4.B FE    |

| Link         Link         Date         Number of<br>Date         Number of<br>Shares of<br>Share                               |                |                                     |             | Show All Long-Ten       | IT BOTIUS and Stock Acquired During the Current | Quarter   |             |           |           |             |
|--|----------------|-------------------------------------|-------------|-------------------------|---|-----------|-------------|-----------|-----------|-------------|
| Link         Date         Date         Number of<br>Shares                 | 1              | 2                                   | 3           | 4                       | 5   | 6         | 7           | 8         | 9         | 10          |
| Line         Line         Line         Line         Line         Number of SVD         NUME         NUME         NUME  |                |                                     |             |                         |   |           |             |           |           | NAIC        |
| Line         Line         Line         Line         Line         Number of SVD         NUME         NUME         NUME  |                |                                     |             |                         |   |           |             |           |           | Designation |
| LustP         Date         Number of<br>Shares o |                |                                     |             |                         |   |           |             |           |           |             |
| CUGIP         Description         Foreign         Acquired         Name of Vendor         Store         Actual Cost         Part Value         Paid for Accurad<br>SVD         Accurate<br>SVD         Actual Cost         Part Value         Dides         Accurate<br>SVD         Actual Cost         Part Value         Dides         Accurate<br>SVD   |                |                                     |             |                         |   |           |             |           |           |             |
| Log         Date         Number of<br>SNU         Number of<br>Shares of<br>Shares of<br>Shares of<br>Shares of Shares of<br>Shares of<br>Shares of<br>Shares of Shares of<br>Shares of Shares of<br>Shares of  |                |                                     |             |                         |   |           |             |           |           |             |
| CUSIP         CUSIP         Date         Date         Number of<br>Name of Vendor         Number of<br>Shares of<br>Shares of         Actual Cost         Par Value         Number of<br>Administration<br>symbol           8000 441 0 (wards IN - 150 L00)         6.000000000000000000000000000000000000   |                |                                     |             |                         |   |           |             |           |           |             |
| CUSIP         Date         Number of<br>Acquired         Number of<br>Name of Vendor         Number of<br>Shares of                                      |                |                                     |             |                         |   |           |             |           |           |             |
| CUSIP         Description         Forign         Acquired         Name of Vendor         Shares of<br>Stock         Acquired         Interest and<br>Dividendi Stativ         Stativ           8000 4F-8         MSDK H4, IV CHRUBRIS, IV TBR UAV,<br>SUSK H4, IV   |                |                                     |             |                         |   |           |             |           |           |             |
| Identification         Description         Foreign         Acquied         Name of Vendor         Stock         Actual Cost         Par Value         Dividends         Symp           \$3000-974_45         Build's IDERT (LT, TEW LAW         A.         Dividends         Strept  |                |                                     |             |                         |   |           |             |           |           |             |
| 90000-19-0         With NUMPS INC - TRU LOW         C         0  |                |                                     |             | Date                    |   | Shares of |             |           |           | strative    |
| Set 39:40 - 18/00 FWL TO GRANGE - TRU LAN         A         MU/1/202         BC FL   | Identification | Description                         | Foreign     | Acquired                | Name of Vendor                                  | Stock     | Actual Cost | Par Value | Dividends | Symbol      |
| Fress.N=A9         Builty PIDFERINENT As. 5 - FACLLTY         C         MU/V/2022         DPC-FI           122017-46-2         DARIU PIDET VINENT As. 5 - FACLLTY         0         0.43 FE           122017-46-2         DARIU PIDET VINENT AS. 5 - FACLLTY         0.43 FE         0.43 FE           12017-46-2         DARIU PIDET VINENT AS. 5 - FACLLTY         0.44 FE         0.44 FE           12017-46-2         DARUE VINENT AS. 5 - FACLLTY         0.44 FE         0.44 FE           12017-46-2         DARUE VINENT AS. 5 - FACLLTY         0.44 FE         0.44 FE           1201290999999.         Status Early ANDER VINENT AS. 5 - FACLLTY         0.44 FE         0.44 FE           1201290999999.         Status Early ANDER VINENT AS. 5 - FACLLTY         0.45 FE         0.42 FE           1201290999999.         Total - DARUE Bark Loans         0.522/202         Direct         0.522/202   |                |                                     |             |                         |   |           |             | 0         | 0         |             |
| 12/2017-45.         QRI WI DIOL S A R.L ADTTIONU, SIN O.         1         0/22/202         P. Brogen         399, 938         405,000         0         4.8 FE.           15/001-45.7         ZALPA S A R.L FIST LIEN HEI LONI         1         0/01/2022         FEI WARK RUIS RUIS RUIS RUIS RUIS RUIS RUIS RUIS   |                |                                     | Α           |                         |   |           | (3, 195)    | 0         | 0         |             |
| Loop - L-2 / LOAP & S. R.L FIST LIGN TEN LON   |                |                                     | C           |                         |   |           |             | 0         | 0         |             |
| Nesses         Refs. (NFNER_ADS) BLOD B. Y TEN L.         D.         0.0/17/2022<br>0/207/2002         Direct         0.0/17/202         0.0/17/202         Direct         0.0/17/202   |                |                                     | D           |                         |   |           |             |           | 0         |             |
| P21217-AH-8         CMRVML GREWART (0+ NIT1A, AUVARC (         0.63 (2 a)         P Morgan         0.63 (2 a)         0.63 (2 a) </td <td></td> <td></td> <td>D</td> <td></td> <td>IR &amp; COMPANY, INC/</td> <td></td> <td></td> <td>0</td> <td>0</td> <td></td>   |                |                                     | D           |                         | IR & COMPANY, INC/                              |           |             | 0         | 0         |             |
| International sector         8,006,000         8,000,00         0         XXX           Z509999999. Total - Bonds - Part 3         58,83,168         97,01,177         168,060         XXX           Z509999999. Total - Bonds - Part 5         XXX         XXX         XXX         XXX         XXX           Z509999999. Total - Bonds - Part 5         58,83,168         97,01,177         168,060         XXX   |                |                                     | D           |                         |   |           |             | 0         | 0         |             |
| Z509999997. Total - Bonds - Part 3         99.88, 198         97.201,757         169.065         XXX           Z509999998. Total - Bonds         XXX         X   |                |                                     |             |                         |   |           |             | ,         | 0         |             |
| Z509999998. Total - Bonds - Part 5         XXX         <   |                |                                     |             |                         |   |           | 1 1.        | -101      | 0         |             |
| 2509999999. Total - Bonds         96.833,158         97.201,757         169.665         XXX           4509999998. Total - Preferred Stocks - Part 3         0         XXX         0         XXX  |                |                                     |             |                         |   |           |             |           |           |             |
| 4509999997. Total - Preferred Stocks - Part 3       XXX       <  |                |                                     |             |                         |   |           |             |           |           |             |
| 4509999998. Total - Preferred Stocks - Part 5         XXX         XXX <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>95,853,158</td> <td></td> <td>169,065</td> <td></td>   |                |                                     |             |                         |   |           | 95,853,158  |           | 169,065   |             |
| 4509999999. Total - Preferred Stocks         0         XXX         0         XXX         0           381416-10-4         00DIMM Stork 9RUP 0R0   |                |                                     |             |                         |   |           | 0           |           | 0         | XXX         |
| 381416-10-4       00LDIMAN SACKS GROUP ORD       0.04/12/2022       Fidelity Capital Markets       300.000       .95,823       0.0       0.0         5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded       1,00.000       100.812       0       0         5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other       0.4/21/2022       Direct       5279.000       527.900       0       0       0         5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other       0.4/21/2022       Direct       0.4/21/2022       Fidelity Capital Markets       2,900.000       190.675       0       XXX       0       XXX         46432F-84-2       ISMARE: OR INSCI INTL DM       0.4/29/2022       Fidelity Capital Markets       2,900.000       190.675       0       0       7         5819999999. Subtotal - Common Stocks - Exchange Traded Funds       3.215.000       3.215.   |                |                                     |             |                         |   |           | XXX         |           | XXX       | XXX         |
| 61746-44-8         MORGAN STANLEY ORD         0.04/06/2022         Fidelity Capital Markets         1,200.000         100,812         0.04         0.04           50199999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded         0.04/06/2022         Direct         502999999.         527.900         0.04         XXX         0.04         XXX           5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other         0.04/21/2022         Direct         0.04/29/2022         Fidelity Capital Markets         2.900.000         190,675         0.04         XXX         0.04         XXX           64035-82-6         ISHMES: OR INSCI INTL DM         0.04/29/2022         Fidelity Capital Markets         2.900.000         190,675         0.04         0.04           64035-82-6         ISHMES: OR INSCI INTL DM         0.04/29/2022         Fidelity Capital Markets         3.215.000         190,675         0.04         0.04         XXX         0.04         XXX         0.04         XXX         5819999999.5000         190,675         0.04         0.04         XXX         0.04         XXX         5819999997.01         3.215.000         190,675         0.04         XXX         5819999997.01         0.04         XXX         598999997.01         0.04         XXX         598999997.01<   |                |                                     |             |                         |   |           | 0           | XXX       | 0         | XXX         |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded       0         31338+11-2       FEDERAL HURE LOW BANK OF BOSTON       0         5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other       0         5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other       0         46435-42       ISHARES: ODE NOSCES - Industrial and Miscellaneous (Unaffiliated) Other       0         46435-42-       ISHARES: ODE NOSCES - Industrial and Miscellaneous (Unaffiliated) Other       0         46435-42-       ISHARES: ODE NOSCE - Industrial and Miscellaneous (Unaffiliated) Other       0         46435-42-       ISHARES: ODE NOSCES - Exchange Traded Funds       0         5819999999. Subtotal - Common Stocks - Exchange Traded Funds       0         58199999997. Total - Common Stocks - Part 3       0         5989999997. Total - Common Stocks - Part 5       XXX       0         5989999999. Total - Common Stocks - Part 5       XXX       XXX         59899999997. Total - Preferred and Common Stocks       0         5999999999. Total - Preferred and Common Stocks       0         5999999999. Total - Preferred and Common Stocks       0         5999999999. Total - Preferred and Common Stocks       0  |                |                                     |             |                         |   |           |             |           | 0         |             |
| 31338#-11-2       FEDERAL HOME LOAN BANK OF BOSTON       0.4/21/2022       Direct       0.0/221/2022       527,900       XXX       0       XXX         50299999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other       527,900       XXX       0       XXX         46432F-84-2       ISHARES: CORE USCI EAFE       0.04/29/2022       Fidelity Capital Markets       2,900.000       1990,675       0         464356-32-6       ISHARES: CORE USCI EAFE       0.04/29/2022       Fidelity Capital Markets       0       0         5819999999. Subtotal - Common Stocks - Exchange Traded Funds       0.4/29/2022       Fidelity Capital Markets       0       0         5819999999. Total - Common Stocks - Part 3       0       0       XXX       0       XXX         5989999999. Total - Common Stocks - Part 5       XXX       0       XXX       0       XXX         5989999999. Total - Common Stocks       9.1,108,592       XXX       0       XXX         5989999999. Total - Common Stocks       9.1,108,592       XXX       0       XXX         599999999. Total - Common Stocks       9.1,108,592       XXX       0       XXX         599999999. Total - Preferred and Common Stocks       9.1,108,592       XXX       0       XXX  |                |                                     |             | 04/06/2022 Fidelity Cap | ital Markets                                    |           |             |           | 0         |             |
| 5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other         XXX         0         XXX           46432F-84-2         ISHARES: ORE INSCI EAFE         2,900.000   |                |                                     | icly Traded |                         |   |           |             | XXX       | 0         | XXX         |
| 46432F-84-2         ISHARES: CORE INSCI EAFE   | 31338#-11-2    | FEDERAL HOME LOAN BANK OF BOSTON    |             | 04/21/2022 Direct       |   |           |             |           | 0         |             |
| 46436-32-6         ISHARES: OR MSCI INTL DM  |                |                                     | er          |                         |   |           |             | XXX       | 0         | XXX         |
| 5819999999. Subtotal - Common Stocks - Exchange Traded Funds         XXX         0         XXX           5989999997. Total - Common Stocks - Part 3         0         XXX         0         XXX           5989999998. Total - Common Stocks - Part 5         XXX         XXX         XXX         XXX         XXX         XXX           5989999999. Total - Common Stocks         1,108,592         XXX         XXX         XXX         XXX           5989999999. Total - Common Stocks         1,108,592         XXX         0         XXX           5989999999. Total - Preferred and Common Stocks         1,108,592         XXX         0         XXX           5999999999. Total - Preferred and Common Stocks         1,108,592         XXX         0         XXX   |                |                                     |             |                         |   |           |             |           | 0         |             |
| 5989999997. Total - Common Stocks - Part 3         XXX         0         XXX           5989999998. Total - Common Stocks - Part 5         XXX         XXXX         XXX         XXX   |                |                                     |             | 04/29/2022 Fidelity Cap | ital Markets                                    |           |             |           | 0         |             |
| 598999998. Total - Common Stocks - Part 5         XXX         XXX         XXX         XXX         XXX           5989999999. Total - Common Stocks         1,108,592         XXX         0         XXX           5999999999. Total - Preferred and Common Stocks         1,108,592         XXX         0         XXX  |                |                                     |             |                         |   |           | 384,057     |           | 0         | XXX         |
| 598999999. Total - Common Stocks         XX         0         XXX           599999999. Total - Preferred and Common Stocks         1,108,502         XXX         0         XXX   | 5989999997.1   | Fotal - Common Stocks - Part 3      |             |                         |   |           | 1,108,592   | XXX       | 0         | XXX         |
| 599999999. Total - Preferred and Common Stocks 0 XXX 0 XXX   |                |                                     |             |                         |   |           | XXX         |           | XXX       | XXX         |
|  | 5989999999. 7  | Fotal - Common Stocks               |             |                         |   |           | 1,108,592   | XXX       | 0         | XXX         |
| 600999999 - Totals XXX 169.065 XXX   | 5999999999. 7  | Fotal - Preferred and Common Stocks |             |                         |   |           | 1,108,592   | XXX       | 0         | XXX         |
|  | 6009999999 -   | Totals                              |             |                         |   |           | 96,961,750  | XXX       | 169,065   | XXX         |

#### **SCHEDULE D - PART 4**

| ГТ           |  |          |              |                      |              | ng renn be |           |           |            |            |            |             |                |           |              |           | 1         | 1          |           |             | 1 1      |
|--------------|--|----------|--------------|----------------------|--------------|------------|-----------|-----------|------------|------------|------------|-------------|----------------|-----------|--------------|-----------|-----------|------------|-----------|-------------|----------|
| 1            | 2                                      | 3        | 4            | 5                    | 6            | 7          | 8         | 9         | 10         | Ch         | ange In Bo | ok/Adjusted | Carrying Value | e         | 16           | 17        | 18        | 19         | 20        | 21          | 22       |
|              |  |          |              |                      |              |            |           |           |            | 11         | 12         | 13          | 14             | 15        |              |           |           |            |           |             | NAIC     |
|              |  |          |              |                      |              |            |           |           |            |            |            | -           |                | -         |              |           |           |            |           |             | Desiq-   |
|              |  |          |              |                      |              |            |           |           |            |            |            |             |                |           |              |           |           |            |           |             |          |
|              |  |          |              |                      |              |            |           |           |            |            |            |             |                |           |              |           |           |            |           |             | nation,  |
|              |  |          |              |                      |              |            |           |           |            |            |            |             |                |           |              |           |           |            |           |             | NAIC     |
|              |  |          |              |                      |              |            |           |           |            |            |            |             | Total          | Total     |              |           |           |            |           |             | Desig-   |
|              |  |          |              |                      |              |            |           |           |            |            |            | Current     |                |           |              |           |           |            | Bond      |             | nation   |
|              |  |          |              |                      |              |            |           |           |            |            |            | Current     |                | Foreign   | <b>B</b> 1.7 |           |           |            |           |             |          |
|              |  |          |              |                      |              |            |           |           |            |            |            | Year's      | Book/ E        | Exchange  | Book/        |           |           |            | Interest/ |             | Modifier |
|              |  |          |              |                      |              |            |           |           | Prior Year |            | Current    | Other Thar  | n Adjusted C   | Change in | Adjusted     | Foreign   |           |            | Stock     | Stated      | and      |
|              |  |          |              |                      |              |            |           |           | Book/      | Unrealized | Year's     | Temporary   |                | Book      | Carrying     | Exchange  | Realized  |            | Dividends | Con-        | SVO      |
|              |  |          |              |                      | Niversia and |            |           |           |            |            |            |             |                |           |              |           |           | Tatal Oala |           |             |          |
| CUSIP        |  | _        |              |                      | Number of    |            |           |           | Adjusted   | Valuation  | (Amor-     | Impairmen   | t Value /      | /Adjusted | Value at     | Gain      | Gain      | Total Gain | Received  | tractual    | Admini-  |
| Ident-       |  | For-     | Disposal     | Name                 | Shares of    | Consid-    |           | Actual    | Carrying   | Increase/  | tization)/ | Recog-      | (11 + 12 -     | Carrying  | Disposal     | (Loss) on | (Loss) on | (Loss) on  | During    | Maturity    | strative |
| ification    | Description                            | eign     | Date         | of Purchaser         | Stock        | eration    | Par Value | Cost      | Value      | (Decrease) | Accretion  | nized       | <b>`</b> 13)   | Value     | Date         | Disposal  | Disposal  | Disposal   | Year      | Date        | Symbol   |
|              | G2 MA7255 - RMBS                       | 0.9.1    | 06/01/2022 . | Pavdown              | 0.000        |            |           |           |            | (20010000) | (2,969)    | 111200      | (2,969)        | Value     |              | 0         | 0         | 0          |           | 03/20/2051  | 1 /      |
|              | GNR 2017-059 PL - CMO/RMBS             |          | 06/01/2022 . |                      |              |            |           |           |            | 0          | (2, 303)   | 0           | (2, 132)       | 0         |              | 0         | 0         | 0          |           | 03/20/2031  | 1.4      |
|              |  |          |              | . Paydown            | •••••        |            |           |           |            | 0          |            | 0           |                | 0         |              | 0         | 0         | 0          | 1.818     |             | 1.A      |
|              | GNR 2017-107 T - CMO/RMBS              |          | 06/01/2022 . | . Paydown            | •••••        |            |           |           |            | 0          | (1,870)    |             | (1,870)        | 0         |              | 0         | 0         | 0          |           | 01/20/2047  | I.A      |
|              | GNR 2016-173 CT - CMO/RMBS             |          | 06/01/2022 . | . Paydown            |              |            |           |           |            | 0          | (228)      | 0           | (228)          | 0         |              | 0         | 0         | 0          |           | 10/20/2045  | . 1.A    |
|              | GNR 2019-125 EA - CMO/RMBS             |          | 06/01/2022 . | . Paydown            |              |            |           |           |            | 0          | 337        | 0           |                | 0         |              | 0         | 0         | 0          |           | 10/20/2049  | . 1.A    |
|              | GNR 2021-117 PC - CMO/RMBS             |          | 06/01/2022 . | . Paydown            |              |            |           |           |            | 0          | (628)      | 0           |                | 0         |              | 0         | 0         | 0          |           |             | 1.A      |
| 91282C-EN-7  | UNITED STATES TREASURY                 |          | 06/30/2022 . | GOLDMAN              |              |            |           |           | 0          | 0          |            | 0           |                | 0         |              | 0         | (6,392)   | (6,392)    | 3,946     | 04/30/2027  | 1.A      |
| 010999999    | 9. Subtotal - Bonds - U.S. Governme    | ents     | -            |                      |              | 1,265,046  | 1,277,171 | 1,281,496 | 484.662    | 0          | (7,321)    | 0           | (7,321)        | 0         | 1,271,438    | 0         | (6,392)   | (6,392)    | 9,376     | XXX         | XXX      |
| 882722-KE-0  |  |          | 04/01/2022   | . Call @ 100.00      |              |            | 70.000    |           | 70,000     | 0          | (7,021)    |             |                | 0         | 70.000       | 0         |           | 0          |           | 04/01/2029  | 1.A FE   |
|              |  |          |              |                      |              |            |           |           |            |            |            |             |                |           |              |           |           |            |           |             |          |
|              | 9. Subtotal - Bonds - U.S. States, Te  | rritorie |              |                      |              | 70,000     | 70,000    | 70,000    | 70,000     | 0          | 0          |             | -              | 0         | 70,000       | 0         |           | 0          | 1,878     | XXX         | XXX      |
|              | COLORADO HSG & FIN AUTH                |          |              | . Call @ 100.00      |              |            |           |           |            | 0          | 0          | 0           |                | 0         |              | 0         | 0         | 0          | 1,819     | 09/01/2047  | 1.A FE   |
|              | COLORADO HSG & FIN AUTH                |          | 06/01/2022 . | . Paydown            |              |            |           |           |            | 0          | 241        | 0           | 241            | 0         |              | 0         | 0         | 0          |           | 04/01/2050  | 1.A FE   |
| 2028 1P-BB-7 | COMMONWEALTH FING AUTH PA REV          |          | 06/01/2022 . | . Call @ 100.00      |              |            |           |           |            | 0          | (18)       | 0           | (18)           | 0         |              | 0         | (46)      | (46)       |           |             | 1.E FE   |
| 3128M9-CT-7  | FH G06982 - RMBS                       |          | 06/01/2022 . | Paydown              |              |            |           |           |            | 0          | (549)      | 0           |                | 0         |              | 0         | 0         | 0          |           | 04/01/2042  | 1.A      |
|              | FH G08641 - RMBS                       |          | .06/01/2022  | Paydown              |              | .5.048     | .5.048    |           | 5,205      | 0          | (157)      |             | (157)          | 0         | .5.048       | 0         | 0         | 0          |           | .05/01/2045 | 1.A      |
|              | FH G08659 - RMBS                       |          | 06/01/2022 . | Paydown              |              | 17.131     |           |           |            | 0          | 121        | 0           |                | 0         | 17,131       | 0         | 0         | 0          | 241       | 08/01/2045  | 1 A      |
|              | FH G08676 - RMBS                       |          | 06/01/2022   | Pavdown              |              | 73.614     | 73.614    | 75.692    | 75.725     | 0          | (2.112)    | 0           | (2, 112)       | Ö         | 73.614       | 0         | Ö         | 0          | 1.040     | 11/01/2045  | 1 4      |
|              | FH G08737 - RMBS                       |          |              | Paydown              | •••••        |            |           |           |            | 0          | (1, 192)   |             |                | 0         |              | 0         | 0         | 0          | 1,529     | 12/01/2046  | 1.4      |
|              |  |          |              |                      | •••••        |            |           |           |            | 0          |            | 0           | (1, 192)       | 0         |              | 0         | 0         | 0          |           |             | 1.A      |
|              | FH G08741 - RMBS                       |          | 06/01/2022 . | . Paydown            |              |            |           |           |            | 0          |            | 0           |                | 0         |              | 0         | 0         | 0          |           | 01/01/2047  | . I.A    |
|              | FH C91959 - RMBS                       |          | 06/01/2022 . | . Paydown            |              |            |           |           |            | 0          | 1,392      | 0           | 1,392          | 0         |              | 0         | 0         | 0          |           | 11/01/2037  | 1.A      |
|              | FH ZT2086 - RMBS                       |          | 06/01/2022 . | Paydown              |              |            |           |           |            | 0          | (2,535)    | 0           | (2,535)        | 0         |              | 0         | 0         | 0          |           | 06/01/2049  | . 1.A    |
| 3132DV-3J-2  |  |          | 06/01/2022 . | . Paydown            |              |            |           |           |            | 0          | (1,147)    | 0           | (1,147)        | 0         |              | 0         | 0         | 0          |           | 07/01/2049  | 1.A      |
|              | FH SD8005 - RMBS                       |          | 06/01/2022 . | . Paydown            |              | 73,757     |           |           |            | 0          | (3,917)    | 0           | (3,917)        | 0         |              | 0         | 0         | 0          | 1,047     | 08/01/2049  | . 1.A    |
| 3132DV-4V-4  | FH SD8036 - RMBS                       |          | 06/01/2022 . | . Paydown            |              |            |           |           |            | 0          | (848)      | 0           |                | 0         |              | 0         | 0         | 0          |           | 01/01/2050  | 1.A      |
| 3132GR-L6-6  | FH Q06349 - RMBS                       |          | 06/01/2022 . | Paydown              |              |            |           |           |            | 0          | (189)      | 0           | (189)          | 0         |              | 0         | 0         | 0          |           | 02/01/2042  | 1.A      |
| 3132VN-3M-3  | FH Q62603 - RMBS                       |          | 06/01/2022 . | Paydown              |              |            |           |           |            | 0          | (848)      | 0           |                | 0         |              | 0         | 0         | 0          |           |             | 1.A      |
|              | FH Q44452 - RMBS                       |          | 06/01/2022 . | Pavdown              |              |            |           |           |            | 0          | (126)      |             | (126)          | 0         |              | 0         | 0         | 0          | .498      |             | 1 A      |
|              | FH Q45878 - RMBS                       |          | 06/01/2022   | Paydown              |              |            |           |           |            | 0          |            | 0           |                | 0         |              | 0         | 0         | 0          |           | 12/01/2046  | 1 4      |
|              | FEDERAL FARM CREDIT BANKS FUNDING CORP |          | 04/06/2022   | Maturity @ 100.00    |              | 1.000.000  | 1,000,000 | 1.070.900 | 1.001.923  | 0          | (1.923)    | 0           | (1.923)        | Ö         | 1.000.000    | 0         | 0         | 0          | 26.250    | .04/06/2022 | 1 4      |
|              | FH RA4532 - RMBS                       |          |              | Pavdown              |              |            |           |           |            | 0          | (4,490)    |             | (4,490)        |           |              | 0         | 0         | 0          |           | 02/01/2051  | 1 1      |
|              |  |          |              |                      | •••••        |            |           |           |            | 0          |            | 0           |                | 0         |              | 0         | 0         | 0          |           |             | 1.4      |
|              | FH RA4749 - RMBS                       |          | 06/01/2022 . | . Paydown            |              |            |           |           |            | ·····0     | (5, 181)   | 0           | (5, 181)       |           |              | 0         |           |            |           | 03/01/2051  | 1.A      |
|              | FH RA5855 - RMBS                       |          | 06/07/2022 . | . Various            |              | 2,635,562  | 2,883,550 | 2,991,232 | 2,987,554  | 0          | 1          | 0           | 1              | 0         | 2,987,555    | 0         | (351,993) | (351,993)  |           | 09/01/2051  | . 1.A    |
|              | FHR 2113 QG - CMO/RMBS                 |          | 06/01/2022 . | . Paydown            |              | 17,462     |           |           | 17,511     | 0          | (49)       |             | (49)           | 0         |              | 0         | 0         | 0          |           | 01/15/2029  | . I.A    |
|              | FNR 2012-53 EL - CMO/RMBS              |          | 06/01/2022 . | Paydown              |              |            |           |           |            | 0          | (523)      | 0           | (523)          | 0         |              | 0         | 0         | 0          |           | 05/25/2027  | 1.A      |
|              | FNR 2012-93 TY - CMO/RMBS              |          | 06/01/2022 . | . Paydown            |              |            |           |           |            | 0          | 1,647      | 0           | 1,647          | 0         |              | 0         | 0         | 0          |           | 06/25/2042  | 1.A      |
|              | FNR 2013-130 A - CMO/RMBS              |          | 06/01/2022 . | . Paydown            |              |            | 16,724    |           | 16,584     | 0          | 140        | 0           | 140            | 0         | 16,724       | 0         | 0         | 0          |           | 01/25/2044  | 1.A      |
|              | FNR 2016-11 LA - CMO/RMBS              |          | 06/01/2022 . | Paydown              |              |            |           |           |            | 0          | (17)       |             | (17)           | 0         |              | 0         | 0         | 0          |           | 05/25/2042  | 1.A      |
| 3136B1-LV-4  | FNR 2018-24 VD - CMO/RMBS              |          | 06/01/2022 . | Paydown              | l            |            |           |           |            | 0          | (84)       | 0           | (84)           | 0         |              | 0         | 0         | 0          |           | 04/25/2031  | 1.A      |
|              | FNR 2019-45 CL - CMO/RMBS              | I        | .06/01/2022  | Paydown              | L            |            |           |           |            | 0          | (49)       | 0           | (49)           | 0         |              |           |           |            | . 662     |             | 1.A      |
|              | FNR 2020-43 BY - CMO/RMBS              | 1        | 06/01/2022 . | Paydown              |              |            |           |           |            | ٥          | (2,146)    |             | (2, 146)       | 0         |              | n         | n         | n          | 848       |             | 1.A      |
|              | FNR 2021-61 LA - CMO/RMBS              |          |              | Pavdown              |              |            | 49.748    |           |            | n          | (2, 143)   |             | (2, 113)       | n         | 49.748       | n         | n         | n          | 522       | 09/25/2051  | 1 A      |
|              | FHR 3751 HB - CMO/RMBS                 |          | 06/01/2022 . | Paydown              |              |            |           |           |            | 0          |            | 0<br>0      |                | v         |              | 0<br>^    | 0         | o          |           |             | 1 4      |
|              | FHR 3826 BK - CMO/RMBS                 |          |              |                      |              |            |           |           |            |            |            |             |                | ·····     |              | 0         |           |            |           | 03/15/2025  | 1.4      |
|              |  |          |              | Paydown              |              |            |           |           |            | ·····.0    | (247)      |             |                | U         |              | 0         | ļ0        | 0          |           |             | 1.8      |
|              | FHR 4102 BC - CMO/RMBS                 |          | 06/01/2022 . | . Paydown            | •••••        |            |           |           |            | 0          | (101)      |             | (101)          | 0         |              | 0         | 0         | 0          |           | 08/15/2027  | . I.A    |
| 3137F7-JJ-5  |  |          | 06/01/2022 . | . Paydown            |              | 51,735     |           |           |            | 0          | (1,683)    | 0           | (1,683)        | 0         |              | 0         | 0         | 0          |           | 12/25/2050  | . 1.A    |
|              | FHR 5050 CP - CMO/RMBS                 |          | 06/01/2022 . | . Paydown            |              |            |           |           |            | 0          | (1,870)    | 0           | (1,870)        | 0         |              | 0         | 0         | 0          |           | 12/25/2050  | 1.A      |
|              | FHR 5074 KP - CMO/RMBS                 |          | 06/01/2022 . | . Paydown            |              | 40,707     | 40,707    |           |            | 0          | (1,309)    | 0           | (1,309)        | 0         |              | 0         | 0         | 0          |           | 02/25/2051  | 1.A      |
| 3137FL-3C-6  | FHR 4863 HP - CMO/RMBS                 |          | 06/01/2022 . | . Paydown            |              |            |           |           |            | 0          | (591)      | 0           | (591)          | 0         |              | 0         | 0         | 0          | 710       | 03/15/2049  | 1.A      |
| 3137FL-A3-8  | FHR 4875 DA - CMO/RMBS                 |          | 06/01/2022 . | Paydown              |              |            |           |           |            |            | (1,041)    |             | (1,041)        | 0         |              | 0         | 0         |            | 1,269     | .07/15/2048 | 1.A      |
|              | FHR 4881 AK - CMO/RMBS                 |          |              | Paydown              |              |            |           |           |            | 0          | (448)      | 0           | (448)          | 0         |              | 0         | 0         | n          |           |             | 1.A      |
|              | FHR 4891 PB - CMO/RMBS                 | 1        | 06/01/2022   | Paydown              | [            |            |           |           |            | n n        | (1,561)    | 0           | (1,561)        | ñ         |              | n         | n         | n .        |           |             | 1 4      |
|              | FHR 4911 LB - CMO/RMBS                 |          | 06/01/2022 . | Pavdown              |              |            |           |           |            | <u>ہ</u>   |            | n           |                | 0<br>^    |              | ۰         | ۰         | 0<br>^     |           |             | 1 A      |
|              | FHR 4911 LB - CMU/RMBS                 |          | 06/01/2022 . | . Paydown<br>Pavdown |              |            |           |           |            | 0          | (10,595)   | 0           |                |           |              | 0         |           |            |           | 08/25/2049  | 1 A      |
|              | FHR 5096 C - CMU/RMBS                  |          | 06/01/2022 . |                      |              |            |           |           |            | 0          |            |             |                |           |              | 0         | 0         | 0          |           |             | 1.8      |
| 313/Hb-X1-6  | FRIK 5213 JM - UMU/HMBS                |          |              | Paydown              |              |            |           |           | 9          | 0          | (328)      | 0           | (328)          | 0         |              | 0         | 0         | 0          | 159       | 09/25/2051  | I.A      |
|              |  |          |              |                      |              |            |           |           |            |            |            |             |                |           |              |           |           |            |           |             |          |

#### **SCHEDULE D - PART 4**

| 1           |  |          | 1           |               | Show All Lo |             |              |             |            |            |  |            |            |           |             |           |             |             |           |                | 1          |
|-------------|--|----------|-------------|---------------|-------------|-------------|--------------|-------------|------------|------------|--|------------|------------|-----------|-------------|-----------|-------------|-------------|-----------|----------------|------------|
| 1           | 2  | 3        | 4           | 5             | 6           | 7           | 8            | 9           | 10         |            | nange In Boo                           |            |            |           | 16          | 17        | 18          | 19          | 20        | 21             | 22         |
|             |  |          | 1           |               |             |             |              |             |            | 11         | 12                                     | 13         | 14         | 15        |             |           |             |             |           |                | NAIC       |
|             |  | 1        | 1           |               |             |             |              |             |            |            |  |            |            |           |             |           |             |             |           |                | Desig-     |
|             |  |          |             |               |             |             |              |             |            |            |  |            |            |           |             |           |             |             |           |                | nation,    |
|             |  | 1        | 1           |               |             |             |              |             |            |            |  |            |            |           |             | 1         |             |             |           |                | NAIC       |
|             |  | 1        | 1           |               |             |             |              |             |            |            |  |            |            |           |             |           |             |             |           |                | _          |
|             |  | 1        | 1           |               |             |             |              |             |            | 1          |  |            | Total      | Total     |             | 1         | 1           |             |           |                | Desig-     |
|             |  |          |             |               |             |             |              |             |            |            |  | Current    | Change in  | Foreign   |             |           |             |             | Bond      |                | nation     |
|             |  |          |             |               |             |             |              |             |            |            |  | Year's     | Book/      | Exchange  | Book/       |           |             |             | Interest/ |                | Modifier   |
|             |  |          |             |               |             |             |              |             | Prior Year |            | O. mart                                |            |            |           |             | Foreign   |             |             |           | Ctotod         |            |
|             |  |          |             |               |             |             |              |             |            |            |  | Other Than |            | Change in | Adjusted    | Foreign   |             |             | Stock     | Stated         | and        |
|             |  |          |             |               |             |             |              |             | Book/      | Unrealized | Year's                                 | Temporary  | Carrying   | Book      | Carrying    | Exchange  | Realized    |             | Dividends | Con-           | SVO        |
| CUSIP       |  |          |             |               | Number of   |             |              |             | Adjusted   | Valuation  | (Amor-                                 | Impairment | t Value    | /Adjusted | Value at    | Gain      | Gain        | Total Gain  | Received  | tractual       | Admini-    |
| Ident-      |  | For-     | Disposal    | Name          | Shares of   | Consid-     |              | Actual      | Carrying   |            | ``                                     |            |            |           | Disposal    | (Loss) on | (Loss) on   | (Loss) on   | During    | Maturity       | strative   |
|             |  |          |             |               |             |             | <b>B</b> 1/1 |             |            | Increase/  | tization)/                             | Recog-     | (11 + 12 - | Carrying  |             |           |             |             | 0         |                |            |
| ification   | Description                              | eign     | Date        | of Purchaser  | Stock       | eration     | Par Value    | Cost        | Value      | (Decrease) | Accretion                              | nized      | 13)        | Value     | Date        | Disposal  | Disposal    | Disposal    | Year      | Date           | Symbol     |
| 31397S-C5-1 | FNR 2011-36 DB - CMO/RMBS                |          | 06/01/2022  | Paydown       |             |             |              |             |            | 0          |  | 0          |            | 0         |             | 0         | 0           | 0           | 2,098     | 05/25/2026     | 1.A        |
| 31397U-ZB-8 | FNR 2011-58 AL - CMO/RMBS                |          | 06/01/2022  | Paydown       |             |             |              |             |            | 0          | (639)                                  | 0          |            | 0         |             | 0         | 0           | 0           | 2,385     | 07/25/2026     | 1.A        |
| 31403D-AP-4 | FN 745314 - RMBS                         |          |             | Paydown       |             |             |              |             |            | 0          |  | 0          |            | 0         |             | 0         | 0           | 0           |           | 05/01/2034     |            |
| 3140EV-VF-1 | FN BC1513 - RMBS                         |          | 06/01/2022  | Paydown       |             |             |              |             |            | 0          | (838)                                  | 0          |            | 0         |             | 0         | 0           | 0           |           | 08/01/2046     |            |
|             | FN BC4764 - RMBS                         |          | 06/01/2022  | Paydown       |             |             | 129,293      |             | 130,403    | 0          | (1,109)                                | 0          | (1,109)    | 0         | 129,293     | 0         | 0           | 0           | 1,560     | . 10/01/2046   | 1.A        |
|             | FN BF0093 - RMBS                         |          |             | Paydown       |             | 111.817     | 111.817      | 115.207     | 116.772    | 0          | (4,955)                                | 0          | (4,955)    | 0         | 111.817     | 0         | 0           | 0           | 1.537     | 05/01/2056     |            |
|             | FN BJ8773 - RMBS                         |          |             | Paydown       |             |             |              |             |            | 0          | (583)                                  | ö          | (583)      | 0         |             | 0         | 0           | ö           |           | 09/01/2049     | 1 A        |
|             | FN BM3372 - CMBS/RMBS                    | 1        |             | Paydown       |             |             |              |             |            | n          |  | ۰<br>م     |            | ۰<br>۱    |             | 0         | ۰<br>۱      | 0<br>^      | 53        | .01/01/2028    | 1 4        |
|             | FN BN6683 - RMBS                         |          |             |               |             |             |              |             |            | 0          | (2,665)                                | 0          |            | 0         |             | 0         | 0           | U           |           | 06/01/2028 .   | 1 1        |
|             | FN B01609 - RMBS                         |          |             | Paydown       |             |             |              |             |            | 0          |  | 0          |            | 0         |             | 0         | (120, 100)  |             |           |                | - 1.A      |
|             |  |          | 06/06/2022  | Various       |             |             |              |             |            | 0          |  | 0          |            | 0         |             | 0         | (132,180)   | (132, 180)  |           | 09/01/2050     |            |
|             | FN B02332 - RMBS                         |          |             | Various       |             | 1,017,431   | 1,107,915    | 1, 176, 121 | 1,183,678  | 0          | 2,589                                  | 0          | 2,589      | 0         | 1, 186, 267 | 0         | (168,836)   | (168,836)   |           | 09/01/2050     |            |
|             | FN BQ4496 - RMBS                         |          | 06/09/2022  | Various       |             | 3,206,539   |              |             | 3,718,706  | 0          |  | 0          | 726        | 0         | 3,719,432   | 0         | (512,893)   | (512,893)   |           | 02/01/2051 .   |            |
|             | FN BQ9685 - RMBS                         |          | 06/07/2022  | Various       |             | 2,279,651   | 2,582,964    | 2,638,256   | 2,634,937  | 0          | 808                                    | 0          | 808        | 0         | 2,635,745   | 0         | (356,094)   | (356,094)   |           | 01/01/2051 .   | 1.A        |
|             | FN BQ9687 - RMBS                         |          | 06/07/2022  | Various       |             | 5,063,473   | 5,735,553    | 5,888,814   | 5,879,710  | 0          |  | 0          | 3,027      | 0         | 5,882,737   | 0         | (819,264)   | (819,264)   |           | 01/01/2051     |            |
|             | FN BR1926 - RMBS                         |          | 06/01/2022  | Paydown       |             |             |              |             |            | 0          | (1,270)                                | 0          | (1,270)    | 0         |             | 0         | 0           | 0           |           | 01/01/2051     |            |
|             | FN BT7421 - RMBS                         |          | 06/09/2022  | Various       |             | 3, 336, 760 | 3,811,909    | 3,860,600   | 3,859,257  | 0          | (404)                                  | 0          | (404)      | 0         |             | 0         | (522,093)   | (522,093)   |           | 08/01/2051 .   | 1.A        |
| 3140MA-T7-9 | FN BU8673 - RMBS                         |          | 06/01/2022  | Paydown       |             |             | 2,062        | 2,047       | Q          | 0          |  | 0          |            | 0         | 2,062       | 0         | 0           | 0           | 7         | 05/01/2052     | 1.A        |
|             | FN CA0522 - RMBS                         |          | 06/01/2022  | Paydown       |             |             |              |             |            | 0          |  | 0          |            | 0         |             | 0         | 0           | 0           |           | 10/01/2047     |            |
|             | FN CA8949 - RMBS                         |          | .06/01/2022 | Paydown       |             | 116,828     | 116,828      |             | 120,592    | 0          | (3,764)                                | 0          | (3,764)    | 0         |             | 0         | 0           | 0           | 1,209     | 02/01/2051     | 1.A        |
|             | FEDERAL NATIONAL MORTGAGE ASSOCIATION    |          | 06/01/2022  | Paydown       |             |             |              |             |            | 0          | (2,545)                                | 0          | (2,545)    | 0         |             | 0         | 0           | 0           |           | 01/01/2051     | 1 A        |
|             | FN CA8592 - RMBS                         |          | 06/01/2022  | Paydown       |             |             |              |             |            | n          | (2,649)                                | ۰          | (2,649)    | ۰<br>۱    |             | 0         | n           | ۰           |           | 01/01/2051     | 1 A        |
|             | FN CA8687 - RMBS                         |          | 06/01/2022  | Paydown       |             |             |              |             |            | ۰          | (135)                                  | U          | (135)      | <u>ہ</u>  |             | ۰<br>۱    | ۰.<br>۱     | 0<br>^      |           | 01/01/2051     | 1.4        |
|             | FN CB3750 - RMBS                         |          | 06/01/2022  | Paydown       |             |             |              |             |            | 0          | (135)                                  | 0          | (135)      | 0<br>^    |             | 0         | 0           | 0           | <u>44</u> |                | 1 A        |
|             |  |          |             |               |             |             |              |             |            | 0          | (3, 162)                               | 0          |            | 0         |             |           | 0           | 0           |           | 05/01/2052 .   | 1.0        |
|             | FN FM7088 - RMBS                         |          |             | Paydown       |             |             |              |             |            | 0          |  | Q          | (3, 162)   | ·····0    |             | ······    | ······      | Q           |           |                | 1.A<br>1 A |
|             | FN FM6501 - RMBS                         |          | 06/01/2022  | Paydown       |             |             |              |             |            | 0          | (4,396)                                | 0          | (4,396)    | 0         |             | 0         | 0           | 0           | 1,299     | 03/01/2051 .   |            |
|             | FN FM7991 - RMBS                         |          | 06/01/2022  | Paydown       |             |             |              |             |            | 0          | (2,230)                                | 0          | (2,230)    | 0         |             | 0         | 0           | 0           |           | 07/01/2051     |            |
|             | FN FM7901 - RMBS                         |          |             | Paydown       |             |             |              |             |            | 0          | (1,308)                                | 0          | (1,308)    | 0         |             | 0         | 0           | 0           |           | 07/01/2051 .   |            |
|             | FN FM8162 - RMBS                         |          |             | Paydown       |             |             |              |             |            | 0          | (1,805)                                | 0          | (1,805)    | 0         |             | 0         | 0           | 0           |           | 07/01/2051 .   |            |
|             | FN FM8369 - RMBS                         |          | 06/01/2022  | Paydown       |             |             |              |             |            | 0          | (1,403)                                | 0          | (1,403)    | 0         |             | 0         | 0           | 0           |           | 08/01/2051 .   |            |
|             | FN FS1501 - RMBS                         |          | 06/01/2022  | Paydown       |             |             |              |             | 0          | 0          | (477)                                  | 0          | (477)      | 0         |             | 0         | 0           | 0           |           | 08/01/2051     |            |
|             | FN MA2777 - RMBS                         |          | 06/01/2022  | Paydown       |             |             |              |             |            | 0          |  | 0          | 1,087      | 0         |             | 0         | 0           | 0           |           | . 10/01/2046 . | 1.A        |
| 31418C-T9-5 | FN MA3275 - RMBS                         |          | 06/01/2022  | Paydown       |             |             |              |             |            | 0          | 1,856                                  | 0          | 1,856      | 0         |             | 0         | 0           | 0           | 1, 179    |                |            |
|             | FN MA4380 - RMBS                         |          | 06/01/2022  | Paydown       |             |             |              |             |            | 0          | (3,878)                                | 0          | (3,878)    | 0         |             | 0         | 0           | 0           | 1,004     | 07/01/2051 .   |            |
| 31418D-C6-7 | FN MA3692 - RMBS                         |          |             | Paydown       |             |             |              |             |            | 0          | (1,481)                                | 0          | (1,481)    | 0         |             | 0         | 0           | 0           |           | 07/01/2049     |            |
|             | FN MA4306 - RMBS                         |          |             | Paydown       |             |             |              |             |            | 0          | (1,806)                                | 0          | (1,806)    | 0         |             | 0         | 0           | 0           | 602       | .04/01/2051    | 1.A        |
|             | FN MA4366 - RMBS                         |          | 06/01/2022  | Pavdown       |             | 54.668      | 54,668       | 56.812      | 56.636     | 0          | (1,967)                                | 0          | (1,967)    | 0         | 54.668      | 0         | 0           | 0           | 563       | 06/01/2041     | 1.4        |
|             | LOUISIANA HSG CORP SINGLE FAMILY MTG REV |          | 06/01/2022  | Call @ 100.00 |             |             |              |             |            | n          |  | ů          | 0          | n         |             | 0         | n           | ů           |           | 03/01/2041     |            |
|             | MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C |          |             | Call @ 100.00 |             |             |              |             |            | ۰          | n                                      | U          | n          | <u>ہ</u>  |             | ۰<br>۱    | ۰<br>۱      | 0<br>^      | 399       | 07/01/2041     |            |
|             | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F |          |             | Call @ 100.00 |             |             |              |             |            | 0<br>^     |  | U          | 0          | 0         |             | 0         | 0           | 0<br>^      |           | . 10/01/2043 . |            |
|             | MINNESOTA SI HSG FIN AGY HOMEOWNERSHIP F |          |             | Call @ 100.00 |             |             |              |             |            | 0          | ······································ | 0          | 0          | 0         |             | 0         | 0           | 0           |           |                | 1.A FE     |
|             |  |          |             |               |             |             |              |             |            | 0          | ·······                                | 0          | ······     | ······    |             | ······    |             | 0           |           |                |            |
|             | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F |          |             | Call @ 100.00 |             |             |              |             |            | 0          | ·····.0                                | 0          | 0          | Ô         |             | 0         | 0           | Û           |           |                | 1.A FE     |
|             | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F |          |             | Call @ 100.00 |             | 16,293      | 16,293       |             |            | 0          | 0                                      | 0          | 0          | ·····0    |             | 0         | 0           | 0           |           | 12/01/2050     | 1.A FE     |
|             | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F |          |             | Call @ 100.00 |             |             | 3,986        |             | 3,986      | 0          | 0                                      | 0          | 0          | 0         | 3,986       | 0         | 0           | 0           |           | 02/01/2051 .   | 1.A FE     |
|             | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F |          | 06/01/2022  | Call @ 100.00 |             |             |              |             |            | 0          | 0                                      | 0          | 0          | 0         |             | 0         | 0           | 0           |           | 09/01/2051 .   | 1.A FE     |
|             | MISSOURI ST HSG DEV COMMN SINGLE FAMILY  |          | 06/01/2022  | Call @ 100.00 |             |             |              |             |            | 0          | 0                                      | 0          | 0          | 0         |             | 0         | 0           | 0           |           | 11/01/2050     | 1.B FE     |
|             | MONTANA ST BRD HSG                       |          | 06/01/2022  | Call @ 100.00 |             |             |              |             |            | 0          | (167)                                  | 0          | (167)      | 0         |             | 0         | (880)       |             | 1,600     | 12/01/2038     | 1.C FE     |
| 641279-NX-8 | NEVADA HSG DIV SINGLE FAMILY MTG REV     |          | 06/01/2022  | Paydown       |             |             |              |             |            | 0          | 0                                      | 0          | 0          | 0         |             | 0         | 0           | 0           |           | 11/01/2044     | 1.B FE     |
| 677377-2P-7 | OHIO HSG FIN AGY SINGLE FAMILY MTG REV   |          | 06/01/2022  | Call @ 100.00 |             |             |              |             |            | 0          | 0                                      | 0          | 0          | 0         |             | 0         | 0           | 0           |           | 11/01/2041     | 1.A FE     |
|             | ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R |          |             | Call @ 100.00 |             |             |              |             |            | 0          | 0                                      | 0          | 0          | 0         |             | 0         | 0           | 0           |           |                |            |
|             | TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE | 1        |             | Call @ 100.00 |             |             |              |             |            | 0          | 0                                      | 0          | 0          | 0         |             | 0         | 0           | 0           |           |                |            |
|             | 9. Subtotal - Bonds - U.S. Special Re    | 21/001/2 |             |               |             |             |              |             |            | ^          |  | ^          | (70 700)   | ^         |             | 0         | (0.004.070) | (2.864.279) | 316.809   | XXX            | XXX        |
|             |  | venue    |             |               |             | 24,839,562  | 27,144,650   | 27,867,611  | 27,706,828 | 0          | (78,700)                               | 0          | (78,700)   | 0         | 27,703,841  |           | (2,864,279) | (2,864,279) |           |                |            |
|             | ARBYS 2020-1 A2 - RMBS                   |          |             | Paydown       |             | 2,500       | 2,500        | 2,516       | 2,522      | 0          | (22)                                   | 0          | (22)       | 0         | 2,500       | 0         | 0           | 0           |           | 08/01/2050     | 2.C FE     |
|             | BACM 2017-BNK3 A3 - CMBS                 |          |             | Paydown       |             | 5,219       | 5,219        | 5,237       | 5,227      | 0          |  | 0          | (8)        | 0         | 5,219       | 0         | 0           | 0           |           | 02/17/2050 .   | 1.A        |
| 06540A-AC-5 | BANK 2019-BNK20 A2 - CMBS                |          |             | Paydown       |             |             |              | 178,015     |            | 0          | (3,241)                                | 0          | (3,241)    | 0         |             | 0         | 0           | 0           |           | 09/15/2062     |            |
|             |  |          |             |               |             |             |              |             |            |            |  |            |            |           |             |           |             |             |           |                |            |

|              | -  |                     |              |                          |           | ng ronn bo |              | ,           |            |            |             | of During the Current   |           |            |           |                  | I I        |             |              |          |
|--------------|--|---------------------|--------------|--------------------------|-----------|------------|--------------|-------------|------------|------------|-------------|-------------------------|-----------|------------|-----------|------------------|------------|-------------|--------------|----------|
| 1            | 2  | 3                   | 4            | 5                        | 6         | 7          | 8            | 9           | 10         | Cl         | nange In Bo | ok/Adjusted Carrying Va | lue       | 16         | 17        | 18               | 19         | 20          | 21           | 22       |
|              |  |                     |              |                          |           |            |              |             |            | 11         | 12          | 13 14                   | 15        |            |           |                  |            |             |              | NAIC     |
|              |  |                     |              |                          |           |            |              |             |            |            | 12          | 10 14                   | 10        |            |           |                  |            |             |              |          |
|              |  |                     |              |                          |           |            |              |             |            |            |             |                         |           |            |           |                  |            |             |              | Desig-   |
|              |  |                     |              |                          |           |            |              |             |            |            |             |                         |           |            |           |                  |            |             |              | nation,  |
|              |  |                     |              |                          |           |            |              |             |            |            |             |                         |           |            |           |                  |            |             |              | NAIC     |
|              |  |                     |              |                          |           |            |              |             |            |            |             |                         |           |            |           |                  |            |             |              | -        |
|              |  |                     |              |                          |           |            |              |             |            |            |             | Total                   | Total     |            |           |                  |            |             |              | Desig-   |
|              |  |                     |              |                          |           |            |              |             |            |            |             |                         |           |            |           |                  |            | Dand        |              |          |
|              |  |                     |              |                          |           |            |              |             |            |            |             | Current Change in       | Foreign   |            |           |                  |            | Bond        |              | nation   |
|              |  |                     |              |                          |           |            |              |             |            |            |             | Year's Book/            | Exchange  | Book/      |           |                  |            | Interest/   |              | Modifier |
|              |  |                     |              |                          |           |            |              |             | D. S. W.   |            | <b>•</b> •  |                         |           |            | <b>-</b>  |                  |            |             | 01.11.1      |          |
|              |  |                     |              |                          |           |            |              |             | Prior Year |            | Current     | Other Than Adjusted     | Change in | Adjusted   | Foreign   |                  |            | Stock       | Stated       | and      |
|              |  |                     |              |                          |           |            |              |             | Book/      | Unrealized | Year's      | Temporary Carrying      | Book      | Carrying   | Exchange  | Realized         |            | Dividends   | Con-         | SVO      |
|              |  |                     |              |                          | N         |            |              |             |            |            |             |                         |           |            |           |                  | THEORY     |             |              |          |
| CUSIP        |  |                     |              |                          | Number of |            |              |             | Adjusted   | Valuation  | (Amor-      | Impairment Value        | /Adjusted | Value at   | Gain      | Gain             | Total Gain | Received    | tractual     | Admini-  |
| Ident-       |  | For-                | Disposal     | Name                     | Shares of | Consid-    |              | Actual      | Carrying   | Increase/  | tization)/  | Recog- (11 + 12 -       | Carrying  | Disposal   | (Loss) on | (Loss) on        | (Loss) on  | During      | Maturity     | strative |
|              |  |                     |              |                          |           |            | <b>B</b> 1/1 |             | , ,        |            |             |                         |           |            |           |                  | · /        |             |              |          |
| ification    | Description                              | eign                | Date         | of Purchaser             | Stock     | eration    | Par Value    | Cost        | Value      | (Decrease) | Accretion   | nized 13)               | Value     | Date       | Disposal  | Disposal         | Disposal   | Year        | Date         | Symbol   |
| 08883@-AA-1  | BOWLING GREEN KETUCKY CTL PASS-THROUGH T |                     | 06/15/2022 . | Paydown                  |           |            |              |             |            | 0          | 0           | 0 0                     | 0         |            | 0         | 0                | 0          |             | 06/15/2036   | 2 B      |
|              |  |                     |              | TORONTO DOMINION SECS    |           |            |              |             |            |            |             |                         |           |            |           |                  |            |             |              |          |
|              |  |                     |              |                          |           |            |              |             |            |            |             |                         |           |            |           |                  |            |             |              |          |
| 09247X-AJ-0  | BLACKROCK INC                            |                     | 04/06/2022 . | USA INC                  |           | 2,006,800  |              | 2, 114, 840 |            | 0          | (3,556)     |                         | 0         |            | 0         |                  | 4,821      |             | 06/01/2022   | 1.D FE   |
| 12530M-AB-1  | SORT 2020-1 A2 - ABS                     |                     |              | Paydown                  |           |            |              |             |            | 0          | 0           |                         | 0         |            |           | 0                | 0          | 7           | 07/15/2060   |          |
| 126408-HE-6  |  |                     |              | BARCLAYS CAPITAL INC     |           | 1,399,770  | 1,500,000    | 1,409,850   | 1,449,990  | ٥          |             |                         | 0         | 1,454,748  | 0         | (54,978)         | (54,978)   |             |              |          |
|              |  |                     |              | JP Morgan Securities LLC |           |            |              |             |            |            |             |                         |           |            |           |                  |            |             |              |          |
|              | DTE ENERGY OD                            | 1                   |              | or morgan securities LLC |           |            |              |             |            |            | 1           |                         |           |            |           |                  |            |             |              | 0.0.7-   |
|              | DTE ENERGY CO                            | .                   | 06/08/2022 . |                          |           |            | 1,000,000    |             |            | 0          | 146         | 0                       | 0         |            |           | <u>(</u> 61,797) |            |             |              | 2.B FE   |
| 25245B-AB-3  | DIAGEO INVESTMENT CORP                   | 1                   | 05/11/2022 . | Maturity @ 100.00        |           | 2,000,000  |              |             | 1.999.709  | 0          |             |                         | 0         |            |           | 0                | 0          |             |              | 1.G FE   |
|              | DPABS 2019-1 A2 - RMBS                   | 1                   |              | Paydown                  |           |            |              |             |            | n          |             |                         | 0         | 1, 188     | n         | 0                | 0          |             |              | 2.A FE   |
|              |  |                     |              |                          |           |            |              |             |            | 0          |             |                         | 0         |            |           | 0                |            |             |              |          |
|              | DPABS 2021-1 AI - RMBS                   |                     | 04/25/2022 . | Paydown                  |           | 2,250      | 2,250        |             | 2,257      | 0          | (7)         |                         | 0         | 2,250      |           | 0                | 0          |             |              | 2.A FE   |
| 25755T-AP-5  | DPABS 2021-1 AII - RMBS                  | .                   |              | Paydown                  |           |            |              |             |            | 0          | (10)        | 0                       | 0         |            |           | 0                | 0          |             | 04/25/2051   | 2.A FE   |
|              | ELANCO ANIMAL HEALTH INC                 | 1                   | 04/01/2022 . | Call @ 100.00            |           |            |              |             |            | ٥          | 0           | 0 0                     | ٥         |            | 0         | n                | 0          |             |              |          |
|              | EVERGY INC                               | 1                   |              | KEY CAPITAL MARKETS      | [         | 1.343.550  | 1,500,000    | 1.497.405   | 1.497.976  | 0          | 103         |                         | 0         | 1,498,080  | n         | (154,530)        | (154,530)  |             |              | 2.B FE   |
|              |  |                     |              |                          |           |            |              |             |            | 0          |             |                         | 0         |            |           | (104,000)        | (104,000)  |             |              |          |
|              | GSMS 2012-ALOHA A - CMBS                 |                     | 04/12/2022 . | Paydown                  |           | 1,000,000  | 1,000,000    | 1,014,964   |            | 0          |             |                         | 0         | 1,000,000  | 0         | 0                | 0          |             | 04/12/2034   | 1.A FM   |
| 362925-AP-4  | GSMBS 22PJ5 A9 - CMO/RMBS                |                     |              | Paydown                  |           |            |              |             | 0          | 0          | 1,471       |                         | 0         |            | 0         | 0                | 0          |             |              | 1.A FE   |
|              |  |                     |              | JP Morgan Securities LLC |           |            |              |             |            |            | -           |                         |           |            |           |                  |            |             |              |          |
| 407070 DT 0  | HOME DEPOT INC                           |                     |              | di morgan decurreres EEC |           |            |              | .748.050    |            | 0          |             | 0 96                    | 0         |            | 0         | (00.005)         | (33,005)   | .16.975     |              | 1 5 55   |
|              |  |                     |              |                          |           |            |              |             |            | 0          |             |                         | 0         |            |           | (33,005)         |            |             |              | 1.F FE   |
|              | HOUGHTON MIFFLIN HARCOURT PUBLISHERS INC |                     | 04/07/2022 . | . Call @ 100.00          |           |            |              |             |            | 0          |             |                         | 0         |            | 0         |                  | 12, 147    |             | 02/15/2025   | 4.B FE   |
| 466313-AG-8  | JABIL INC                                |                     | 05/31/2022   | Call @ 100.00            |           | 605,269    | 600,000      | 599.952     | 600.011    | 0          |             |                         | 0         | 600.004    | 0         | (4)              | (4)        | 25.322      | 09/15/2022   | 2.C FE   |
|              | JPMCC 2012-CIBX A4 - CMBS                |                     |              | Paydown                  |           |            |              |             |            | 0          |             |                         | 0         |            | 0         |                  | 0          |             |              |          |
|              |  |                     |              |                          |           |            |              |             |            | 0          |             |                         | 0         |            |           | 0                |            |             |              |          |
|              | JPMMT 226 12A - CMO/RMBS                 |                     | 06/01/2022 . | Paydown                  |           |            |              |             | Ω          | 0          |             |                         | 0         |            | 0         | 0                | 0          |             |              |          |
| 539830-BE-8  | LOCKHEED MARTIN CORP                     |                     | 05/11/2022   | Call @ 100.00            |           |            | 4,000,000    |             |            | 0          |             |                         | 0         |            | 0         |                  |            |             | 03/01/2025   | 1.G FE   |
| 59833C-AB-8  | MIDWEST CONNECTOR CAPITAL COMPANY LLC    |                     | 04/01/2022 . | Maturity @ 100.00        |           | 625,000    |              |             | 625.018    | 0          | (18)        | 0 (18)                  | 0         | 625,000    | 0         | 0                | 0          |             |              |          |
|              | NAROT 2018-C A3 - ABS                    |                     |              | Pavdown                  |           |            |              |             |            | ۵۵<br>۵    | 0           | 0 0                     |           |            | ۰.<br>۱   |                  | ·····•     |             |              |          |
|              |  |                     |              |                          |           |            |              |             |            | 0          |             |                         | 0         |            |           |                  |            |             |              |          |
|              | OBX 221NV4 A7 - CMO/RMBS                 |                     | 06/25/2022 . | Paydown                  |           | 4,002      | 4,002        |             | Ω          | 0          | 119         |                         | 0         | 4,002      | 0         | 0                | 0          |             |              |          |
| 718546-AC-8  | PHILLIPS 66                              |                     | 04/01/2022   | Maturity @ 100.00        |           | 1,100,000  | 1,100,000    | 1, 154, 487 | 1,102,047  | 0          | (2,047)     |                         | 0         |            |           | 0                | 0          |             | 04/01/2022   |          |
|              |  |                     |              | JP Morgan Securities LLC |           |            |              |             |            |            |             |                         |           |            |           |                  |            |             |              |          |
| 744440 00 4  | PUBLIC SERVICE COMPANY OF COLORADO       |                     |              | di morgan ocourreros EEo |           |            | 0 000 000    | 2,993,550   | 0 005 507  | 0          | 000         | 0.000                   | 0         | 0.005.040  | 0         |                  |            |             | 00 /15 /0000 | 1 5 55   |
|              |  |                     |              |                          |           |            | 3,000,000    |             | 2,995,587  | 0          |             | 0                       | 0         | 2,995,849  |           | 2,831            | 2,831      |             |              | 1.E FE   |
|              | SERV 2020-1 A21 - RMBS                   |                     | 04/30/2022 . | Paydown                  |           |            | 4,250        | 4,320       | 4,318      | 0          | (68)        |                         | 0         | 4,250      | 0         | 0                | 0          | 60          |              | 2.C FE   |
| 83546D-AJ-7  | SONIC 2020-1 A22 - RMBS                  |                     | 06/20/2022 . | Paydown                  |           | 2,000      | 2,000        | 2,000       |            | 0          | 0           | 0                       | 0         | 2,000      |           | 0                | 0          |             | 01/20/2050   | 2.B FE   |
|              | SONIC 2021-1 A21 - RMBS                  | 1                   |              | Paydown                  |           |            |              | 2,510       | .2,510     | 0          | (10)        |                         | 0         |            | 0         | n                | 0          |             |              | 2.B FE   |
|              | SONIC 2021-1 A22 - RMBS                  |                     |              |                          |           |            |              | 2,515       |            | ۰<br>۱     | (14)        |                         | ۰<br>۱    | 2,500      | ۰<br>۱    | 0<br>^           | 0          |             |              | 2.B FE   |
|              |  | ·   · · · · · · ·   |              | Paydown                  |           |            |              |             |            | 0          |             |                         | 0         |            |           |                  |            |             |              |          |
|              | SOUTHWESTERN ELECTRIC POWER CO           |                     |              | KEY CAPITAL MARKETS      |           |            | 750,000      | 749,220     | 749,617    | 0          |             |                         | 0         | 749,650    |           | (39,767)         |            | 14,208      | 10/01/2026   | 2.A FE   |
| 86203#-AA-8  | STONEHENGE CAPITAL FUND CONNECTICUT IV L |                     | 06/15/2022 . | Paydown                  |           |            |              |             |            | 0          | 0           |                         | 0         |            | 0         | 0                | 0          | 1,707       | 12/15/2025   | 1.G      |
|              | STONEHENGE CAPITAL FUND CONNECTICUT VI,  | 1                   | 06/15/2022   | Pavdown                  |           | 69.242     |              | 69.242      | 69.242     | 0          | 0           | 0 0                     | 0         | 69.242     | 0         | n                | 0          | 2.647       | .12/15/2031  | 1.C FE   |
|              | BELL 2021-1 A22 - RMBS                   | 1                   |              | Pavdown                  |           | 2.500      |              |             | 2.500      | ۰<br>۱     | <u>^</u>    | 0                       | 0         | 2.500      | ۰.<br>۱   | 0<br>^           |            | 29          |              | 2.B FE   |
|              |  | 1                   |              |                          |           |            |              |             |            | 0          | 0           | ······                  | 0         |            |           | 0                |            |             |              |          |
|              | BELL 2021-1 A23 - RMBS                   |                     |              | Paydown                  |           | 2,500      | 2,500        | 2,500       | 2,500      | 0          | 0           | 0                       | 0         | 2,500      | 0         | 0                | 0          |             |              | 2.B FE   |
| 87422V-AA-6  | TALEN ENERGY SUPPLY LLC                  |                     | 04/04/2022 . | GOLDMAN                  |           |            |              |             |            | 0          | 0           |                         | 0         |            | 0         |                  |            | 4,063       | 06/01/2025   | 5.B FE   |
|              | TWITTER INC                              | 1                   | 04/26/2022   | B.A. Securities Inc      |           | 102,750    | 100,000      | 98.688      | 0          | 0          |             |                         | 0         | .98.710    | 0         |                  |            |             |              | 3.B FE   |
|              | UBSBM 2012-WRM A - CMBS                  |                     | 06/01/2022   | Pavdown                  |           | 484, 155   | 484, 155     | 493.806     | 484.238    | 0          | (83)        |                         | 0         | 484.155    | <u>^</u>  |                  | ······     |             |              |          |
|              |  |                     |              |                          |           |            |              |             |            | ······0    |             |                         | ······0   |            |           | 0                | U          |             |              |          |
|              | BAUSCH HEALTH COMPANIES INC              | C                   | 05/16/2022 . | . Call @ 100.00          |           |            |              |             |            | 0          | (3, 158)    |                         | 0         |            | 0         |                  | 22,444     |             | 04/15/2025   |          |
| 92930R-BB-7  | WFRBS 2012-C9 A3 - CMBS                  | . I                 |              | Paydown                  | l         | 1,089,874  | 1,089,874    | 1,113,937   | 1,090,759  |            |             |                         | 0         | 1,089,874  | 0         | 0                |            |             | 11/17/2045   | 1.A FM   |
|              | WFRBS 2012-C8 A3 - CMBS                  |                     |              | Paydown                  |           | 1,251,820  | 1,251,820    | 1,276,810   | 1,251,687  | n          |             |                         | n         | 1,251,820  | n         | n                | n          |             |              |          |
|              |  |                     |              |                          |           |            |              |             |            | 0          |             |                         | 0         |            |           | 0                |            |             |              |          |
|              | WFRBS 2013-C16 A4 - CMBS                 |                     | 05/01/2022 . | Paydown                  |           |            |              |             |            | 0          | (24)        |                         | 0         |            |           | 0                | 0          | <u>6</u> 15 | 09/17/2046   | 1.A      |
| 95000F-AS-5  | WFCM 2016-C35 A3 - CMBS                  | .                   | 06/01/2022 . | Paydown                  |           |            |              |             |            | 0          | (327)       |                         | 0         |            | 0         | 0                | 0          |             | 07/17/2048   | 1.A      |
|              | WFCM 2016-C33 A3 - CMBS                  | 1                   | .06/01/2022  | Paydown                  |           | . 190.292  |              |             | 190.621    | 0          | (329)       |                         | 0         | 190,292    | 0         | 0                | 0          | .2.869      |              |          |
|              | WFCM 2018-C45 A3 - CMBS                  |                     |              |                          |           |            |              |             |            | ۵<br>۱     | (208)       |                         | n         |            | n         | ۰                | n          |             |              | 1.A      |
|              |  |                     |              | Paydown                  |           |            |              |             |            |            |             |                         |           |            |           |                  |            |             |              |          |
|              | WFMBS 221NV1 A4 - CMO/RMBS               | .                   | 06/25/2022 . | Paydown                  |           |            |              |             | 0          | 0          | 957         |                         | 0         |            | 0         | 0                | 0          |             |              | 1.A FE   |
| 95058X-AK-4  | WEN 211 A2 - RMBS                        |                     | 06/15/2022 . | Paydown                  |           | 2,500      | 2,500        | 2,509       | 2,512      | 0          | (12)        |                         | 0         |            | 0         | 0                | 0          |             | 06/15/2051   | 2.B FE   |
|              | WEN 211 A21 - RMBS                       |                     | .06/15/2022  | Paydown                  |           | .2.500     | 2.500        | 2.512       | 2.512      | 0          | (12)        |                         |           |            | 0         | Λ                | 0          | 35          |              | 2.B FE   |
|              | WHIRLPOOL CORP                           |                     |              | Maturity @ 100.00        |           |            |              |             |            | ۰<br>۱     |             | 0 0                     | n         |            | ñ         |                  | 0          |             |              | 2.B FE   |
|              |  | 1                   |              |                          |           |            |              |             | ,          | 0          |             |                         | 0         | ,          | U         | 0                | U          | , ,         |              |          |
| 110999999    | 99. Subtotal - Bonds - Industrial and M  | /liscell            | laneous (Un  | affiliated)              |           | 24,919,265 | 25,411,058   | 25,211,575  | 24,918,768 | 0          | 4,967       | 30,226 (25,259)         | 0         | 25,102,792 | 0         | (208,874)        | (208,874)  | 500,219     | XXX          | XXX      |
| 0018/NLAR-2  | TRICORBRAUN HOLDINGS, INC CLOSING DAT    |                     |              | Redemption @ 100.00      |           |            | 1,056        | 1,045       |            | 0          | 1           | 0 1                     | 0         |            | 0         | 9                |            |             |              | 4.C FE   |
| 00104NF-AD-3 | ADV ODOLD INC. INC OLOSING DAT           | •   • • • • • • • • |              |                          |           |            |              |             |            |            | ·····       | !                       | U         |            |           |                  |            |             |              |          |
| 00213N-AM-4  | APX GROUP, INC INITIAL TERM LOAN         | 1                   | 04/05/2022 . | Redemption @ 100.00      |           | 750        |              |             |            | 0          | j1          | 1                       | 0         |            | 0         |                  |            | 1           | 07/10/2028   | 4.B FE   |
| -            |  |                     |              |                          |           |            |              |             |            |            |             |                         |           | -          | -         |                  |            |             |              |          |

#### **SCHEDULE D - PART 4**

|             | -  | 1 -   |             | _                     |              | ng ronn bo |           |        | 1          | 1          |             | of During the Curr                      |              |          |           |           |            |           |               |          |
|-------------|--|-------|-------------|-----------------------|--------------|------------|-----------|--------|------------|------------|-------------|---|--------------|----------|-----------|-----------|------------|-----------|---------------|----------|
| 1           | 2  | 3     | 4           | 5                     | 6            | 7          | 8         | 9      | 10         | Ch         | nange In Bo | ok/Adjusted Carrying                    | Value        | 16       | 17        | 18        | 19         | 20        | 21            | 22       |
|             |  |       |             |                       |              |            |           |        |            | 11         | 12          | 13 14                                   | 15           |          |           |           |            |           |               | NAIC     |
|             |  |       |             |                       |              |            |           |        |            |            |             |   |              |          |           |           |            |           |               | Desig-   |
|             |  |       |             |                       |              |            |           |        |            |            |             |   |              |          |           |           |            |           |               |          |
|             |  |       |             |                       |              |            |           |        |            |            |             |   |              |          |           |           |            |           |               | nation,  |
|             |  |       |             |                       |              |            |           |        |            |            |             |   |              |          |           |           |            |           |               | NAIC     |
|             |  |       |             |                       |              |            |           |        |            |            |             | <b>T</b> . (.                           |              |          |           |           |            |           |               |          |
|             |  |       |             |                       |              |            |           |        |            |            |             | Tota                                    | I Total      |          |           |           |            |           |               | Desig-   |
|             |  |       |             |                       |              |            |           |        |            |            |             | Current Chang                           | e in Foreign |          |           |           |            | Bond      |               | nation   |
|             |  |       |             |                       |              |            |           |        |            |            |             |   | 0            | Book/    |           |           |            | Interest/ |               | Modifier |
|             |  |       |             |                       |              |            |           |        |            |            |             |   |              |          |           |           |            |           |               |          |
|             |  |       |             |                       |              |            |           |        | Prior Year |            | Current     | Other Than Adjust                       | ed Change in | Adjusted | Foreign   |           |            | Stock     | Stated        | and      |
|             |  |       |             |                       |              |            |           |        | Book/      | Unrealized | Year's      | Temporary Carry                         | na Book      | Carrying | Exchange  | Realized  |            | Dividends | Con-          | SVO      |
|             |  |       |             |                       | Niverskan of |            |           |        |            |            |             |   |              |          | 0         |           | Tatal Oala |           |               |          |
| CUSIP       |  |       |             |                       | Number of    |            |           |        | Adjusted   | Valuation  | (Amor-      | Impairment Valu                         | e /Adjusted  | Value at | Gain      | Gain      | Total Gain | Received  | tractual      | Admini-  |
| Ident-      |  | For-  | Disposal    | Name                  | Shares of    | Consid-    |           | Actual | Carrying   | Increase/  | tization)/  | Recog- (11 + 1                          | 2 - Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on  | During    | Maturity      | strative |
| ification   | Description                              | eian  | Date        | of Purchaser          | Stock        | eration    | Par Value | Cost   | Value      | (Decrease) | Accretion   | nized 13)                               | Value        | Date     | Disposal  | Disposal  | Disposal   | Year      | Date          | Symbol   |
|             |  | eigii |             |                       | SIUCK        |            |           |        |            | (Decrease) | Accretion   | Tilžeu 13                               | value        |          | Dispusai  | Dispusai  | Dispusai   |           |               | ,        |
|             | ACRISURE, LLC - INCREMENTAL TL           |       | 06/30/2022  | . Redemption @ 100.00 |              |            |           |        |            | 0          | 0           | 0                                       |              |          | 0         |           |            | 12        | 02/15/2027    | . 4.B FE |
| 00488Y-AB-2 | ACPRODUCTS HOLDINGS, INC INITIAL TERM    |       |             | Redemption @ 100.00   |              |            |           |        |            | 2          | 0           | 0                                       |              |          | 0         |           | 5          | 12        | 05/17/2028    | . 4.C FE |
| 00847Y-AC-6 | AGILITI HEALTH, INC INITIAL TERM LOAN    |       |             | Redemption @ 100.00   |              |            |           |        | 0          | 0          | 1           | 0                                       | 1 0          |          | 0         | 19        |            | 2         | 01/04/2026    | . 4.A FE |
|             | ALLIANT HOLDINGS INTERMEDIATE, LLC - TER |       |             | Redemption @ 100.00   |              |            |           |        |            | 0          | 0           | 0                                       | 1 0          |          | 0         | 1         | 1          |           |               | 4.B FE   |
|             |  |       |             |                       |              |            |           |        |            | 0          | 0           |   | 450          |          | 0         |           |            |           |               |          |
|             | ARAMARK INTERMEDIATE HOLDCO CORPORATION  |       | 05/01/2022  | Direct                |              |            |           |        |            |            |             | ······································  | 4580         |          | 0         | 0         | 0          | 1,443     |               | . 3.B FE |
|             | ARETEC GROUP, INC. (FKA RCS CAPITAL CORP |       | 06/30/2022  | . Redemption @ 100.00 |              | 773        |           |        | 0          | 0          | 0           |   |              |          | 0         | 2         | 2          | 14        | 10/01/2025    | . 4.C FE |
|             | ASCEND LEARNING, LLC - TL                |       | .04/22/2022 | Redemption @ 100.00   |              |            |           |        |            | 0          | 0           | 0                                       |              |          | 0         |           | 4          |           | 12/11/2028    | 4.C FE   |
| 04621H-AT-0 | ASSUREDPARTNERS CAPITAL, INC INCREMEN    | 1     |             | Redemption @ 100.00   |              |            |           |        | 0          | 0          | 0           | 0                                       | 0 0          |          | 0         | 1         | 1          | 3         |               | 4.B FE   |
| 04649V-AW-0 | ASURION, LLC - NEW B-7 TERM LOAN         |       |             | Redemption @ 100.00   |              |            |           |        | ,          | 0          |             | ~ | 1            |          | 0         | -         |            | د         |               | 4.A FE   |
|             |  |       |             |                       |              |            |           |        | <u>ب</u>   |            |             | +× +                                    |              |          |           |           |            | 8         |               |          |
|             | SIMPLY GOOD FOODS USA, INC.              |       | 05/24/2022  | Redemption @ 100.00   |              | 11,587     |           |        | 0          | 0          | 0           | ······································  |              |          | 0         | 0         | 0          | 24        | 07/07/2024    | . 4.A FE |
|             | AVANTOR FUNDING, INC INCREMENTAL B-5     |       |             | Redemption @ 100.00   |              |            |           |        | 0          | 0          | L1          |   | 1            |          | 0         |           |            | 116       | 11/08/2027    | . 3.A FE |
| 05604X-AP-1 | MAUSER PACKAGING SOLUTIONS HOLDING COMPA |       |             | Redemption @ 100.00   |              |            |           |        |            | 11         |             |   |              |          | 0         |           |            | 0         | 04/03/2024    | . 4.C FE |
|             | GREAT OUTDOORS GROUP, LLC - TERM B-2 LOA | 1     |             | Redemption @ 100.00   |              |            |           |        | 0          | 0          | 0           | 0                                       | 0 0          |          | 0         | 20        | 20         | 4         |               | 4.A FE   |
|             | BERLIN PACKAGING L.L.C TRANCHE B-5 TE    |       | 06/30/2022  | Redemption @ 100.00   |              | 1.503      | 1,503     | 1.488  | 1.487      |            |             | 0                                       | 2 0          | 1.489    | 0         | 12        | 12         | 10        | 03/11/2028    | 4.C FE   |
|             |  |       |             |                       |              |            |           |        |            |            | !           |   |              |          | 0         |           | ıo         | 10        |               |          |
|             | BLACKHAWK NETWORK HOLDINGS, INC TERM     |       |             | US BANK               |              | 517        |           | 511    | Q          | 0          | ······      |   |              |          | 0         |           |            | y         |               | . 4.B FE |
|             | BROWN GROUP HOLDINGS, LLC - INITIAL TERM |       |             | . Redemption @ 100.00 |              |            |           |        |            | 0          | 0           | 0                                       |              |          | 0         | 4         | 4          | 7         | 06/07/2028    | . 4.A FE |
| 12546F-AF-9 | CHG PPC PARENT LLC - TL                  |       |             | Redemption @ 100.00   |              |            |           |        |            |            | 0           | 0                                       |              |          | 0         |           | 5          |           | 12/08/2028    | . 4.B FE |
|             | CAESARS RESORT COLLECTION, LLC - TERM B  |       |             | Redemption @ 100.00   |              |            |           |        | 774        | 0          | 1           | 0                                       | 1 0          |          | 0         | 4         | 4          | 7         |               | 4.A FE   |
| 12769L-AD-1 | CAESARS RESORT COLLECTION, LLC - TERM B  |       | 06/30/2022  | Various               |              | 507        | 507       | 504    |            | 0          | 0           | 0                                       | 0 0          | 504      | 0         | 3         | 3          |           |               | 4.A FE   |
|             |  |       |             |                       |              |            |           |        |            | 0          | 0           |   |              |          | 0         |           |            |           |               |          |
|             | CAST & CREW LLC - INCREMENTAL FACILITY N |       | 06/30/2022  | . Redemption @ 100.00 |              | 725        |           | 721    | U          | 0          | 0           |   |              |          | 0         | 4         | 4          | 5         |               | . 4.B FE |
|             | BL Cast & Crew Payr 4.2500% 12-29-28 - B |       |             | Redemption            |              | (363)      | (363)     | (361)  | 0          | 0          | 0           | 0                                       |              | (361)    | 0         | (2)       | (2)        | Q         |               | . 4.B FE |
| 15963C-AC-0 | THE CHAMBERLAIN GROUP, LLC TERM LOAN     |       | 04/01/2022  | . Redemption @ 100.00 |              |            |           |        |            | 0          | 0           | 0                                       |              |          | 0         |           |            |           | 11/03/2028    | 4.B FE   |
|             | CHURCHILL DOWNS INCORPORATED - TERM B FA |       |             | Redemption @ 100.00   |              |            |           |        | 0          | 0          | 0           | 0                                       | 0 0          | 511      | 0         | 12        | 12         | 0         |               | 3.A FE   |
|             | COVANTA HOLDING CORP - TERM LOAN B       |       |             | Redemption @ 100.00   |              |            |           |        |            | 0          | 0           | 0                                       | 0            |          | 0         | 4         | 4          | E         |               | 5.B GI   |
|             |  |       |             |                       |              |            |           |        |            | 0          | 0           |   |              |          | 0         |           | ······     |           |               |          |
|             | DCERT BUYER, INC INITIAL TERM LOAN (F    |       | 06/30/2022  | . Redemption @ 100.00 |              | 765        |           | 754    | v          | 0          | 0           |   |              |          | 0         |           |            |           | 10/16/2026    | . 4.B FE |
|             | DEERFIELD DAKOTA HOLDING, LLC - INITIAL  |       | 06/30/2022  | . Redemption @ 100.00 |              |            |           |        | 0          | 0          | 0           | 0                                       |              |          | 0         |           |            | b         | 04/09/2027    | . 4.C FE |
| 26483N-AN-0 | DUN & BRADSTREET CORPORATION, THE - INIT |       |             | Various               |              |            |           |        | 0          | 0          | 1           | 0                                       | 1            |          | 0         |           |            | 10        | 02/06/2026    | . 4.A FE |
| 26881K-AC-8 | EP PURCHASER. LLC - TERM LOAN B          |       | .06/30/2022 | Redemption @ 100.00   |              |            |           |        |            | 0          | 0           | 0                                       | 0 0          |          | 0         | 1         | 1          | 3         | 11/06/2028    | 4.A FE   |
|             | ELANCO ANIMAL HEALTH INCORPORATED - TERM |       | .06/30/2022 | Redemption @ 100.00   |              | 518        | 518       | 514    | 510        | 3          | 0           | 0                                       | 1 0          | 514      | 0         | 3         | 3          | 6         | .08/01/2027   | 3.A FE   |
|             | AZALEA TOPCO, INC INITIAL TERM LOAN (    |       |             | Redemption @ 100.00   |              |            |           |        |            |            | 1           |   | 1 0          |          | 0         | 23        | 23         | Q         |               |          |
|             |  |       |             |                       |              |            |           |        | ñ          | 0          | ······      | ×                                       |              |          |           |           |            | y         | 07/24/2026    | 4.0 FE   |
|             | ENDURANCE INTERNATIONAL GROUP HOLDINGS,  |       | 06/30/2022  | . Redemption @ 100.00 |              |            |           |        | 0          | 0          | 0           |   |              |          | 0         |           |            | 0         | 02/10/2028    | . 4.B FE |
|             | ENTRAVISION COMMUNICATIONS CORPORATION   |       |             | Redemption @ 100.00   |              |            |           |        | 0          | 0          | 2           |   |              |          | 0         |           |            | 4         |               | . 3.C FE |
| 30233P-AB-6 | EYECARE PARTNERS, LLC - INITIAL TERM LOA |       |             | Redemption @ 100.00   |              |            |           |        | 0          | 0          | l1          | 0                                       | 1            |          | 0         |           |            | 6         | 02/18/2027    | . 4.B FE |
| 31732F-AB-7 | FILTRATION GROUP CORPORATION - 2021 INCR | 1     | 04/06/2022  | Redemption @ 100.00   |              |            |           |        | 324        | 0          | 0           | 0                                       | 0 0          | 324      | 0         | 1         | 1          | 1         |               | 4.C FE   |
|             | FIRST BRANDS GROUP, LLC - 2021 TERM LOAN |       | 04/05/2022  | Adjustment            |              |            |           |        |            | n          | ۵<br>۱      | ñ                                       | 0 0          |          | ۰.<br>۱   | ^         | ^          | 4         | 03/30/2027    | 4.A FE   |
|             |  |       |             |                       |              |            |           |        |            |            | ······      | t                                       |              |          |           |           | <u>0</u>   | i         |               |          |
| 33718F-AD-2 | FIRST STUDENT BIDCO INC INITIAL TERM     |       | 06/27/2022  | Redemption @ 100.00   |              |            |           |        |            | 1          | 0           | ·                                       | !            |          | 0         |           | 5          | د۶        | 07/21/2028    | . 3.C FE |
|             | FLEETCOR TECHNOLOGIES OPERATING COMPANY, |       |             | . Redemption @ 100.00 |              | 1,079      | 1,079     | 1,056  | 1,060      | 0          | 2           |   |              | 1,062    | 0         |           |            | 5         | 04/28/2028    | . 3.A FE |
| 33936H-AH-5 | FLEX ACQUISITION COMPANY, INC INCREME    |       | 04/13/2022  | Redemption @ 100.00   |              |            |           |        |            | 751        |             |   | 9290         |          | 0         | 2,046     | 2,046      | 2,795     | 06/29/2025    | . 4.B FE |
|             | FRONTIER COMMUNICATIONS CORPORATION - TL |       |             | Redemption @ 100.00   |              |            |           |        | 0          | 0          | 0           | 0                                       | 0 0          | 754      | 0         | 2         | 2          | 14        | .05/01/2028 . | 4.B FE   |
| 365556-AU-3 | INGERSOLL-RAND SERVICES COMPANY - 2020 S |       |             | Redemption @ 100.00   |              | 509        |           | 503    | ۰.<br>م    | ۰<br>۱     | ^           | ñ                                       | 0            | 503      | <u>ہ</u>  | 6         | <u>م</u>   | ۳,<br>۸   |               | 3.A FE   |
|             |  |       |             |                       | ·            |            |           |        | ······     |            |             | v                                       |              |          |           |           | 0          |           |               |          |
|             | GO DADDY OPERATING COMPANY, LLC (GD FINA |       | 06/30/2022  | Various               |              |            | 1,399     | 1,393  | 1,390      | 4          | h1          | 0                                       |              | 1,395    | 0         | 4         | 4          | 14        |               | . 3.B FE |
|             | HAYWARD INDUSTRIES, INC REFINANCING T    |       | 06/30/2022  | . Redemption @ 100.00 |              | 752        |           |        | Ο          | 0          | 0           |   |              | 749      | 0         |           | 3          | 11        |               | . 4.B FE |
| 42236W-AQ-0 | HEARTLAND DENTAL, LLC - 2021 INCREMENTAL |       |             | Redemption @ 100.00   |              |            |           |        | 0          | 0          | 0           | 0                                       |              |          |           |           |            | 1         | 04/30/2025    | 4.C FE   |
|             | HOSTESS BRANDS, LLC - 2019 REFINANCING T | 1     | 06/30/2022  | Redemption @ 100.00   |              |            |           |        | n          | 0          | 0           | 0                                       | 0 0          | 502      | 0         | 11        |            | 0         | 08/03/2025    | 4.A FE   |
|             | HUB INTERNATIONAL LIMITED - INITIAL TERM |       |             |                       |              |            |           |        | Q          | 0          | 4           | ň                                       | 1            |          | 0         | 40        | 40         | ۰         | 04/25/2025    |          |
|             |  | [     |             | . Redemption @ 100.00 |              |            |           |        | ۵          | 0          | ·······     | +                                       |              |          | 0         |           |            | 2         |               | . 4.B FE |
|             | HUB INTERNATIONAL LIMITED - B-3 INCREMEN |       | 06/30/2022  | . Redemption @ 100.00 |              |            |           |        | Ω          | 0          | 0           | 0                                       |              |          | 0         | <b>1</b>  | 1          | Q         | 04/25/2025    | . 4.B FE |
|             | HYLAND SOFTWARE, INC 2018 REFINANCING    |       | 06/30/2022  | . Redemption @ 100.00 |              | 776        |           |        | Ο          | 0          | t           |   | 1            |          | 0         | 4         | 4          | 25        | 07/01/2024    | . 4.C FE |
| 44988L-AF-4 | IRB HOLDING CORP 2020 REPLACEMENT TER    | I     | 06/30/2022  | Redemption @ 100.00   |              | 777        | 777       | 769    | 768        | 2          | 1           | 0                                       | 3 0          | 770      | 0         | 7         | 7          | 5         |               | 4.B FE   |
|             |  | 1     | 04/05/2022  | Redemption @ 100.00   |              |            |           |        | 0          | 0          | 0           | 0                                       | 0 0          |          | 0         | 1         | 1          | n         |               | 4.B FE   |
|             | MH SUB I, LLC (MICRO HOLDING CORP.) - 20 |       |             |                       |              |            |           |        |            |            | ^           |   | 0            |          | 0         | 4         |            | 40        |               | 4.B FE   |
|             |  |       |             | Various               |              |            |           |        |            | 0          |             | ×                                       |              |          |           |           | ······     |           |               |          |
| 45/80Y-AW-6 | INSTALLED BUILDING PRODUCTS, INC TERM    |       | 06/30/2022  | . Redemption @ 100.00 |              |            |           |        |            | 0          | 0           | 0                                       |              |          | 0         | 2         | 2          | 4         |               | . 3.B FE |
|             | INSULET CORPORATION - TERM B LOAN        |       |             | Redemption @ 100.00   |              | 754        |           |        | Q          | 0          | 0           |   |              |          | 0         | 4         | 4          | 10        |               | . 4.A FE |
| 50179J-AB-4 | LBM ACQUISITION, LLC - INITIAL TERM LOAN |       |             | Redemption @ 100.00   |              |            |           |        |            |            |             |   |              |          | 0         |           |            |           |               | . 4.C FE |
|             | LTI HOLDINGS, INC INITIAL TERM LOAN (    | 1     |             | Various               |              |            |           |        |            | 2          | 1           | 0                                       | 4 0          |          | 0         | 7         | 7          |           |               | 4.C FE   |
|             | ET REDINGO, INC. INTITAL ILIM LONIA (    |       |             |                       |              |            |           |        |            | z          |             |   |              |          | 0         | <i>i</i>  |            |           |               |          |
|             |  |       |             |                       |              |            |           |        |            |            |             |   |              |          |           |           |            |           |               |          |

## **SCHEDULE D - PART 4**

|             |  |        |           |                     | SHOW AII LU | ng ronn bo |             |        |            | 1           |             | 0           |             |           |          |           |           | -          |  |            |          |
|-------------|--|--------|-----------|---------------------|-------------|------------|-------------|--------|------------|-------------|-------------|-------------|-------------|-----------|----------|-----------|-----------|------------|--|------------|----------|
| 1           | 2  | 3      | 4         | 5                   | 6           | 7          | 8           | 9      | 10         | Ch          | hange In Ro | ok/Adjusted | Carrying Va | alue      | 16       | 17        | 18        | 19         | 20                                     | 21         | 22       |
|             | -  | Ŭ      | •         | Ũ                   | v           | '          | Ũ           | Ū      | 10         |             |             |             |             |           | 10       |           | 10        | 10         | 20                                     |            |          |
|             |  |        |           |                     |             |            |             |        |            | 11          | 12          | 13          | 14          | 15        |          |           |           |            |  |            | NAIC     |
|             |  |        |           |                     |             |            |             |        |            |             |             |             |             |           |          |           |           |            |  |            | Desig-   |
|             |  |        |           |                     |             |            |             |        |            |             |             |             |             |           |          |           |           |            |  |            | 0        |
|             |  |        |           |                     |             |            |             |        |            |             |             |             |             |           |          |           |           |            |  |            | nation,  |
|             |  |        |           |                     |             |            |             |        |            |             |             |             |             |           |          |           |           |            |  |            | NAIC     |
|             |  |        |           |                     |             |            |             |        |            |             |             |             |             |           |          |           |           |            |  |            |          |
|             |  |        |           |                     |             |            |             |        |            |             |             |             | Total       | Total     |          |           |           |            |  |            | Desig-   |
|             |  |        |           |                     |             |            |             |        |            |             |             | <b>•</b> •  |             |           |          |           |           |            | David                                  |            | 0        |
|             |  |        |           |                     |             |            |             |        |            |             |             | Current     | Change in   | Foreign   |          |           |           |            | Bond                                   |            | nation   |
|             |  |        |           |                     |             |            |             |        |            |             |             | Year's      | Book/       | Exchange  | Book/    |           |           |            | Interest/                              |            | Modifier |
|             |  |        |           |                     |             |            |             |        |            |             | -           |             |             |           |          |           |           |            |  | <b>.</b>   |          |
|             |  |        |           |                     |             |            |             |        | Prior Year |             | Current     | Other Than  | n Adjusted  | Change in | Adjusted | Foreign   |           |            | Stock                                  | Stated     | and      |
|             |  |        |           |                     |             |            |             |        | Book/      | Unrealized  |             |             |             | •         |          |           | Dealized  |            | Dividends                              | Con-       | SVO      |
|             |  |        |           |                     |             |            |             |        |            | Unrealized  |             | Temporary   | Carrying    | Book      | Carrying | Exchange  |           |            |  |            |          |
| CUSIP       |  |        |           |                     | Number of   |            |             |        | Adjusted   | Valuation   | (Amor-      | Impairment  | t Value     | /Adjusted | Value at | Gain      | Gain      | Total Gain | Received                               | tractual   | Admini-  |
| Ident       |  |        | Vieneeel  | Nomo                |             | Consid     |             | Actual |            |             | · ·         |             |             |           |          |           |           |            |  |            |          |
| Ident-      |  | For- D | Disposal  | Name                | Shares of   | Consid-    |             | Actual | Carrying   | Increase/   | tization)/  | Recog-      | (11 + 12 -  | Carrying  | Disposal | (Loss) on | (Loss) on | (Loss) on  | During                                 | Maturity   | strative |
| ification   | Description                              | eian   | Date      | of Purchaser        | Stock       | eration    | Par Value   | Cost   | Value      | (Decrease)  | Accretion   | nized       | 13)         | Value     | Date     | Disposal  | Disposal  | Disposal   | Year                                   | Date       | Symbol   |
|             | 1  | - 5    |           |                     | 010011      |            |             |        | 10.00      | (100010000) | 71001011011 | mzou        | 10/         | Value     |          | Diopodai  | Biopoodi  | Diopoodi   |  |            | ,        |
|             | LS GROUP OPCO ACQUISITION LLC (LS GROUP  |        | 4/01/2022 | Redemption @ 100.00 |             | (146)      | (146)       | (147)  | Q          | 0           | 0           | 0           | 0           | 0         | (147)    | 0         | 1         | 1          | D                                      |            | . 4.B FE |
|             | MPH ACQUISITION HOLDINGS LLC - INITIAL T |        | 6/30/2022 | Redemption @ 100.00 |             |            |             | 483    | 481        |             | 1           | 0           | 4           | 0         | 484      | 0         | 16        | 16         | 6                                      | 09/01/2028 | . 4.A FE |
| 57723C-AR-0 | MATTRESS FIRM, INC TERM LOAN (2021)      | 06     | 6/10/2022 | Redemption @ 100.00 |             |            |             |        | ٥          | 0           | 1           | 0           | 1           | 0         |          | 0         | 7         | 7          | 4                                      |            | . 4.A FE |
|             |  |        |           |                     |             |            |             |        |            | 0           |             | 0           |             | 0         |          | 0         |           |            |  |            |          |
| 58503U-AC-7 | MEDLINE BORROWER, LP - INITIAL DOLLAR TE |        | 6/30/2022 | Redemption @ 100.00 |             |            |             |        | Q          | 0           | 0           | 0           | 0           | 0         |          | 0         | 5         | 5          | u                                      |            | . 4.A FE |
| 59408U-AB-3 | MICHAELS COMPANIES, INC. THE - TERM B LO |        | 6/30/2022 | Redemption @ 100.00 |             |            |             |        |            |             | 0           | 0           |             | 0         |          | 0         |           |            |  | 04/15/2028 | 4.B FE   |
| 59835X-AC-8 | MIDWEST PHYSICIAN ADMINISTRATIVE SERVICE |        | 6/30/2022 | Redemption @ 100.00 |             |            |             |        |            | 1           | 0           | 0           | 1           | 0         | 313      | ٥         | 1         | 1          | 7                                      |            | 4.B FE   |
|             |  |        |           |                     |             |            |             |        |            |             | 0           |             |             | 0         |          |           | ······    | ·····      |  |            |          |
|             | MITCHELL INTERNATIONAL, INC INITIAL T    |        | 6/30/2022 | Redemption @ 100.00 |             |            | <u>5</u> 00 |        | 0          | 0           | 0           | ļ0          | ······0     | 0         |          | 0         |           |            |  |            | . 4.C FE |
| 62908H-AD-7 | NEP GROUP, INC INITIAL DOLLAR TERM LO    |        | 6/30/2022 | Redemption @ 100.00 | I           |            |             |        | 0          | 0           | 1           | 0           | L1          | 0         |          | 0         |           |            | 0                                      | 10/20/2025 | . 4.B FE |
|             | NEP GROUP, INC INCREMENTAL TLB           |        | 4/05/2022 | Redemption @ 100.00 |             |            | .825        |        |            | 2           | 1           | 0           | 3           | 0         |          | 0         | R         | ۹.         | 16                                     |            | 4.C FE   |
|             |  |        | 6/30/2022 |                     |             |            | 765         |        |            | ~ ~         |             |             |             | 0         |          | 0         |           |            |  |            |          |
| 63939W-AG-8 | WAYSTAR TECHNOLOGIES, INC INITIAL TER    |        |           | Redemption @ 100.00 |             |            |             |        | 0          | 0           | 0           | 0           | ·····0      | 0         |          | 0         |           |            |  |            | . 4.B FE |
| 64072U-AE-2 | CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC  |        | 4/19/2022 | Redemption @ 100.00 | I           |            |             |        |            | 0           | 1           | 0           | L1          | 0         |          | 0         |           | 9          |  | 07/17/2025 | . 3.C FE |
| 64072U-AK-8 | CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC  |        | 4/19/2022 | Redemption @ 100.00 |             |            |             |        | 0          | 0           | 0           | 0           | 0           | 0         |          | 0         | 19        | 12         | 4                                      |            | . 3.C FE |
|             |  |        |           |                     |             | 1,775      |             |        |            | 0           |             |             |             |           |          | 0         |           |            |  |            | 4.C FE   |
|             | PECF USS INTERMEDIATE HOLDING III CORP   |        | 6/30/2022 | Redemption @ 100.00 |             |            |             |        |            | 0           | ·····       | 0           | ······      | 0         |          | 0         | ð         | 8          |  |            |          |
| 69315J-AG-8 | PAI HOLDCO, INC TERM B LOAN (FIRST LI    |        | 6/30/2022 | Redemption @ 100.00 |             |            |             |        |            | 0           | 0           | 0           | 0           | 0         |          | 0         | 1         | 1          | 5                                      | 10/28/2027 | . 4.B FE |
| 69515E-AH-5 | PACKAGING COORDINATORS MIDCO, INC TER    | 06     | 6/30/2022 | Redemption @ 100.00 |             |            |             |        |            | 0           | 0           | 0           | 0           | 0         | 313      | 0         | 1         | 1          | 4                                      | 11/30/2027 | 4.C FE   |
|             |  |        |           |                     |             |            |             |        |            | 0           |             |             |             | 0         |          | ۰¢        |           |            |  |            |          |
| 70323K-AE-8 | PATHWAY VET ALLIANCE LLC - 2021 REPLACEM |        | 6/30/2022 | Redemption @ 100.00 |             |            |             |        |            | 0           | 0           | 0           | 0           | 0         |          |           |           |            |  |            | . 4.C FE |
| 70476X-AK-1 | PETVET CARE CENTERS, LLC (FKA PEARL INTE |        | 6/30/2022 | Redemption @ 100.00 |             |            |             |        | 0          | 0           | 0           | 0           | 0           | 0         |          | 0         |           |            | 0                                      | 02/14/2025 | . 4.B FE |
| 70533D-AF-7 | PEDIATRIC ASSOCIATES HOLDING COMPANY, LL | 06     | 6/30/2022 | Redemption @ 100.00 |             | .467       | 467         |        | 0          | 0           | 0           | 0           | 0           | 0         | 465      | 0         | 2         | 2          | 0                                      | 12/29/2028 | 4.B FE   |
| 70533D-AH-3 | PEDIATRIC ASSOCIATES HOLDING COMPANY, LL |        | 6/30/2022 | Redemption @ 100.00 |             | 35         | 35          | 35     |            | 0           | 0           | 0           | 0           | 0         | 35       | 0         | <u> </u>  | 0          | (5)                                    |            | 4.B FE   |
|             | FLUTATHIC ASSOCIATES HOLDING COMPANY, LL |        |           |                     |             |            |             |        |            | 0           | 0           | 0           | 0           | 0         |          | 0         | 0         |            | (J)                                    |            |          |
| 71360H-AB-3 | PERATON CORP TERM B LOAN (FIRST LIEN)    |        | 6/30/2022 | Various             |             |            |             |        | U          | 0           | 0           | 0           | 0           | 0         |          | 0         | 5         | 5          |  | 02/01/2028 |          |
| 71601H-AB-2 | PETCO HEALTH AND WELLNESS COMPANY, INC   |        | 6/30/2022 | Redemption @ 100.00 |             |            |             |        | Ω          | 0           | 0           | 0           | 0           | 0         |          | 0         |           |            | 1                                      | 03/03/2028 | . 4.B FE |
| 72431H-AD-2 | CORNERSTONE BUILDING BRANDS, INC TRAN    |        | 6/30/2022 | Redemption @ 100.00 |             |            |             | 1.487  | 0          | 0           | 1           | 0           | 1           | 0         | 1.487    | 0         | 24        | 24         | 10                                     |            | 4.A FE   |
| 73044E-AB-0 | PODS, LLC - INITIAL TERM LOAN            |        | 6/30/2022 | Redemption @ 100.00 |             |            | 450         | 446    | 446        | 0           | 0           | 0           | 0           | 0         | 446      | ۰<br>۵    |           |            |  |            | 4.B FE   |
|             |  |        |           |                     |             |            |             |        |            | 0           | 0           | 0           | 0           | 0         |          |           |           |            | ······/                                |            |          |
|             | POLARIS NEWCO, LLC - DOLLAR TERM LOAN (F |        | 6/30/2022 | Redemption @ 100.00 |             |            |             |        | 0          | 0           | 0           | 0           | 0           | 0         |          | 0         | 2         | 2          |  |            | . 4.C FE |
| 74839X-AF-6 | QUIKRETE HOLDINGS, INC INITIAL LOAN (    |        | 4/04/2022 | DIRECT              |             |            |             |        |            |             | 0           | 0           |             | 0         |          | 0         |           |            |  | 02/01/2027 | . 3.C FE |
| 78249L-AD-2 | RUSSELL INVESTMENTS US INSTITUTIONAL HOL | 04     | 4/12/2022 | Redemption @ 100.00 |             |            |             |        | 0          | 0           | 0           | 0           | 0           | 0         |          | 0         | 10        | 10         | 0                                      |            | 3.C FE   |
| 78466D-BF-0 | SS&C TECHNOLOGIES HOLDINGS, INC TERM     |        | 6/30/2022 | Various             |             |            |             |        |            | 11          | 4           | 0           | 10          | 0         |          | ۵         |           |            |  |            | 3.B FE   |
|             |  |        |           |                     |             |            |             |        |            | ······      |             | 0           |             | 0         |          | 0         |           |            |  |            |          |
| 78466Y-AN-8 | SRS DISTRIBUTION INC 2021 REFINANCING    |        | 4/29/2022 | Redemption @ 100.00 |             |            |             |        |            | 1           | 0           | 0           | 1           | 0         |          | 0         | 9         | 9          | D                                      | 06/02/2028 | . 4.C FE |
| 78466Y-AQ-1 | SRS DISTRIBUTION INC TERM LOAN           |        | 4/29/2022 | Redemption @ 100.00 |             |            |             |        | 0          | 0           | 0           | 0           | 0           | 0         |          | 0         |           |            | 0                                      |            | . 4.C FE |
| 80875A-AP-6 | SCIENTIFIC GAMES INTERNATIONAL, INC I    |        | 4/14/2022 | Redemption @ 100.00 |             | 298.446    |             |        |            |             | .294        | 0           |             | 0         |          | 0         | 1,832     | 1.832      | .2.139                                 | 08/14/2024 | 4.A FE   |
|             |  |        | 6/30/2022 |                     |             |            |             |        |            |             |             |             | 7           |           |          | 0         |           |            |  |            |          |
|             | SEDGWICK CLAIMS MANAGEMENT SERVICES, INC |        |           | Redemption @ 100.00 |             |            |             |        |            | 3           | 4           | 0           | /           | 0         |          | 0         | الا       | الا        |  |            | . 4.B FE |
|             | SOUTHWESTERN ENERGY - TL                 |        | 6/30/2022 | Redemption @ 100.00 |             |            |             |        |            | 0           | 0           | 0           | 0           | 0         |          | 0         | 2         | 2          | 8                                      | 06/22/2027 | 2.B FE   |
|             | STAPLES, INC 2019 REFINANCING NEW TER    |        | 5/03/2022 | Redemption @ 100.00 |             |            |             |        |            | 2           | 1           | 0           | 3           | ٥         |          | 0         | 6         | 9          | 5                                      |            | 4.C FE   |
|             | SURGERY CENTER HOLDINGS, INC 2021 NEW    |        | 6/30/2022 | Redemption @ 100.00 |             |            |             |        |            | ^           | ^           | 0           | ^           | ^         |          | ^         | ^         |            | 44                                     |            | 4.0 FE   |
|             |  |        |           |                     |             |            |             |        |            | 0           |             | 0           |             |           |          | 0         |           |            | ······································ |            |          |
| 87876G-AF-9 | TECTA AMERICA CORP TERM LOAN (FIRST L    |        | 6/30/2022 | Redemption @ 100.00 |             |            |             |        | 0          | 0           | 0           | 0           | 0           | 0         |          | 0         | 10        | 10         | 0                                      |            | . 4.C FE |
| 87876H-AC-4 | TECOSTAR HOLDINGS, INC 2017 TERM LOAN    |        | 5/31/2022 | Various             |             |            |             |        | 0          |             |             |             |             |           |          |           | (7,360)   | (7,360)    |  |            | 4.C FE   |
| 88023H-AF-7 | TEMPO ACQUISITION, LLC - TERM LOAN B     |        | 6/30/2022 | Redemption @ 100.00 |             |            |             |        | ۰          | 0           | 0           | 0           | 0           | 0         | 749      | 0         | 1         | 1          | 7                                      |            | 3.C FE   |
|             |  |        |           |                     |             |            |             |        | v          | ·····0      | 0           |             |             | 0         |          | 0         | ·····     | ······     |  |            |          |
| 89334G-AZ-7 | TRANS UNION LLC - TERM LOAN B            |        | 6/30/2022 | Redemption @ 100.00 |             | 675        |             |        |            | 0           | 0           | 0           |             | 0         |          | 0         | 2         | 2          | 8                                      |            | . 3.B FE |
| 89435T-AB-0 | TRAVERSE MIDSTREAM PARTNERS LLC - ADVANC |        | 4/26/2022 | Redemption @ 100.00 |             | 5,732      | 5,732       | 5,704  | 5,700      |             |             | 0           |             | 0         | 5,709    | 0         |           |            |  |            | . 4.C FE |
| 89705D-AK-8 | TRONOX FINANCE LLC - FIRST LIEN TERM LOA |        | 6/30/2022 | Redemption @ 100.00 |             |            |             |        | 0          |             | 0           |             |             |           |          |           |           |            |  | 04/04/2029 | 5.B GI   |
|             | UFC HOLDINGS, LLC - TERM B-3 LOAN (FIRST |        | 6/30/2022 | Various             |             |            |             |        |            | 0           | 1           | 0           | 1           | 0         | 906      | 0         | 5         | 7          | 20                                     |            | 4.B FE   |
| 90347B-AH-1 |  |        |           |                     |             |            |             |        |            |             |             |             |             | 0         |          |           |           |            |  |            |          |
|             | AXALTA COATING SYSTEMS DUTCH HOLDING B B |        | 6/30/2022 | Redemption @ 100.00 |             | 1, 194     |             |        | 0          | 0           | 2           | 0           |             | 0         |          | 0         |           |            | ¢                                      |            | . 3.A FE |
|             | US FOODS HOLDING CORP COV-LITE TLB       |        | 6/30/2022 | Redemption @ 100.00 |             |            |             |        |            | 0           | 0           | 0           | J1          | 0         |          | 0         | 2         |            | 8                                      |            | . 4.A FE |
| 90351N-AE-5 | USI, INC. (FKA COMPASS INVESTORS INC.)   |        | 6/30/2022 | Redemption @ 100.00 |             |            |             |        | 0          | 0           |             | 0           |             |           |          |           |           |            | 9                                      |            | 4.B FE   |
|             | UKG INC TERM LOAN (1ST LIEN)             |        | 6/30/2022 | Various             |             |            |             |        |            | 6           | ^           | n           | 6           | <u>ہ</u>  |          | ۵<br>۱    | 0         | ^          | n                                      |            | 4.C FE   |
|             | UTZ OLULITY FOOD LLO DOOL NEW TERM       |        |           |                     |             |            |             |        |            | ·····.0     |             |             | ļ0          | ļ0        |          | ·····.    |           |            |  |            |          |
|             | UTZ QUALITY FOODS, LLC - 2021 NEW TERM L |        | 6/30/2022 | Redemption @ 100.00 |             |            |             |        | 0          | 0           | 0           | 0           | 0           | 0         |          | 0         |           |            | 0                                      |            | . 4.B FE |
| 94254P-AC-4 | WATLOW ELECTRIC MANUFACTURING COMPANY    |        | 6/30/2022 | Various             |             |            |             |        |            | 4           | 0           | 0           |             | 0         |          | 0         | 4         | 4          | 9                                      | 03/02/2028 | . 4.B FE |
| 96208U-AT-8 | WEX INC TERM B LOAN                      |        | 6/30/2022 | Redemption @ 100.00 |             | 503        | 503         | 493    | 492        | 1           | 1           | 0           | 1           | 0         | 493      | 0         | ٩         | ٩          | 8                                      |            | 3.C FE   |
| 96350T-AC-4 | WHITE CAP BUYER, LLC - INITIAL CLOSING D |        | 4/29/2022 |                     |             |            |             | 1,000  |            |             |             |             |             | 0         |          | 0         |           |            |  |            | 4.B FE   |
|             |  |        |           | Redemption @ 100.00 |             |            |             |        | U          | ······      |             |             | ·······     | ······    |          |           |           |            | ······/                                |            |          |
|             | WILLIAM MORRIS ENDEAVOR ENTERTAINMENT, L |        | 6/30/2022 | Redemption @ 100.00 |             | 1,622      | 1,622       | 1,604  | 0          | 0           | 2           | 0           |             | 0         | 1,606    | 0         |           |            | 21                                     |            | . 4.C FE |
| 98932T-AD-5 | ZELIS COST MANAGEMENT BUYER, INC TERM    |        | 6/30/2022 | Redemption @ 100.00 |             |            |             |        | 0          | 0           | 0           | 0           | 0           | 0         |          | 0         | 6         | 6          | 0                                      | 09/30/2026 | . 4.B FE |
|             | FLUIDRA, S.A TERM LOAN B                 |        | 6/30/2022 | Redemption @ 100.00 |             |            |             | 574    | 0          | 0           | 0           | 0           | 0           | 0         |          | 0         | 1         | 1          | 4                                      | 01/29/2029 |          |
|             | MKS INSTRUMENTS, INC TERM LOAN           |        | 4/01/2022 | Redemption @ 100.00 |             |            |             |        |            | 60          |             | 1           |             | ^         |          | ^         | ^         | ^          | ^                                      | 10/20/2028 |          |
|             | MING INGTHUMENTO, THU TERM LUAN          |        |           |                     |             |            |             |        |            |             | (13)        | /Û          |             | ļ0        |          | ·····.    | ļ0        | ······     |  |            |          |
| C6901L-AH-0 | 1011778 B.C. UNLIMITED LIABILITY COMPANY | A      | 6/30/2022 | Redemption @ 100.00 |             |            |             |        |            | 0           | 1           | 0           | 1           | 0         |          | 0         | 9         | 9          | 4                                      | 11/19/2026 | . 3.A FE |
|             |  |        |           |                     |             |            |             |        |            |             |             |             |             |           |          |           |           |            |  |            |          |

|   |               | T            |                           |            |            |              |            |            | 1            |              | of During the Current   |           |            |           |             |             |           | r                                       |          |
|---|---------------|--------------|---------------------------|------------|------------|--------------|------------|------------|--------------|--------------|-------------------------|-----------|------------|-----------|-------------|-------------|-----------|---|----------|
| 1 2   | 3             | 4            | 5                         | 6          | 7          | 8            | 9          | 10         | Ch           | nange In Boo | ok/Adjusted Carrying Va | alue      | 16         | 17        | 18          | 19          | 20        | 21                                      | 22       |
|   |               |              |                           |            |            |              |            |            | 11           | 12           | 13 14                   | 15        | 1          |           |             |             |           |   | NAIC     |
|   |               |              |                           |            |            |              |            |            |              | 12           | 10 14                   | 10        |            |           |             |             |           |   | Desig-   |
|   |               |              |                           |            |            |              |            |            |              |              |                         |           |            |           |             |             |           |   | 0        |
|   |               |              |                           |            |            |              |            |            |              |              |                         |           |            |           |             |             |           |   | nation,  |
|   |               |              |                           |            |            |              |            |            |              |              |                         |           |            |           |             |             |           |   | NAIC     |
|   |               |              |                           |            |            |              |            |            |              |              | Total                   | Total     |            |           |             |             |           |   | Desig-   |
|   |               |              |                           |            |            |              |            |            |              |              |                         |           |            |           |             |             | - ·       |   | 0        |
|   |               |              |                           |            |            |              |            |            |              |              | Current Change in       | Foreign   |            |           |             |             | Bond      |   | nation   |
|   |               |              |                           |            |            |              |            |            |              |              | Year's Book/            | Exchange  | Book/      |           |             |             | Interest/ |   | Modifier |
|   |               |              |                           |            |            |              |            | Prior Year |              | Current      |                         |           | Adjusted   | Foreign   |             |             | Stock     | Stated                                  | and      |
|   |               |              |                           |            |            |              |            |            |              | Current      | Other Than Adjusted     | Change in |            | 0         |             |             |           |   |          |
|   |               |              |                           |            |            |              |            | Book/      | Unrealized   | Year's       | Temporary Carrying      | Book      | Carrying   | Exchange  | Realized    |             | Dividends | Con-                                    | SVO      |
| CUSIP   |               |              |                           | Number of  |            |              |            | Adjusted   | Valuation    | (Amor-       | Impairment Value        | /Adjusted | Value at   | Gain      | Gain        | Total Gain  | Received  | tractual                                | Admini-  |
|   | For-          | Disposal     | Name                      | Shares of  | Consid-    |              | Actual     | Carrying   |              | `            |                         |           | Disposal   | (Loss) on | (Loss) on   | (Loss) on   | During    | Maturity                                |          |
|   |               |              |                           |            |            | <b>D</b> 1/1 |            |            | Increase/    | tization)/   | Recog- (11 + 12 -       | Carrying  |            |           |             |             | 0         |   |          |
| ification Description                             | eign          | Date         | of Purchaser              | Stock      | eration    | Par Value    | Cost       | Value      | (Decrease)   | Accretion    | nized 13)               | Value     | Date       | Disposal  | Disposal    | Disposal    | Year      | Date                                    | Symbol   |
|   |               | 04/13/2022   | Redemption @ 100.00       |            |            |              |            |            |              | 1            |                         | 0         |            | 0         |             |             |           | 03/02/2026 .                            | 3.C FE   |
|   | С             | 06/30/2022   | Redemption @ 100.00       |            | 1,519      | 1,519        | 1,498      | 0          | 0            |              | 0 1                     | 0         |            | 0         | 19          | 19          | 3         | 03/01/2025                              | 4.B FE   |
|   | D             | 06/30/2022   | Redemption @ 100.00       |            |            |              |            | 0          | 0            | 0            | 0 0                     | 0         |            | 0         | 5           | 5           | 11        | 10/01/2026                              |          |
|   | D             | 06/30/2022   | . Redemption @ 100.00     |            |            |              |            | 0          | 0            | 0            | 0 0                     | 0         |            | 0         | 5           | 5           | 11        | 03/22/2029 .                            | 4.C FE   |
|   | D             | 06/30/2022   |                           |            |            |              |            |            | 0            | 0            | 0                       | 0         |            | 0         |             |             |           | 02/26/2029                              |          |
|   | <i>v</i>      |              | . Redemption @ 100.00     |            |            |              |            |            | 0            | 0            |                         | 0         |            |           | 1           | ······      | y         |   |          |
|   |               | 06/30/2022   | . Redemption @ 100.00     |            | 1,017      | 1,017        |            | 9          | 0            | 2            |                         | 0         |            | U         |             | 20          | y         | 06/30/2025 .                            |          |
| 19099999999. Subtotal - Bonds - Unaffiliated Bank | <u>k Lo</u> a | ns           |                           |            | 1,317,805  | 1,332,352    | 1,318,848  | 1,051,933  | 1,343        | 1,422        | 0 2,764                 | 0         | 1,320,389  | 0         | (2,585)     | (2,585)     | 7,985     | XXX                                     | XXX      |
| 2509999997. Total - Bonds - Part 4                |               |              |                           |            | 52,411,678 | 55,235,231   | 55,749,531 | 54,232,191 | 1.343        | (79,632)     | 30.226 (108.515)        | 0         | 55,468,460 | 0         | (3,082,130) | (3,082,130) | 836.267   | XXX                                     | XXX      |
|   |               |              |                           |            |            |              |            |            |              |              |                         |           |            |           | (., , . ,   |             |           |   |          |
| 2509999998. Total - Bonds - Part 5                |               |              |                           |            | XXX        | XXX          | XXX        | XXX        | XXX          | XXX          | XXX XXX                 | XXX       | XXX        | XXX       | XXX         | XXX         | XXX       | XXX                                     | XXX      |
| 25099999999. Total - Bonds                        |               |              |                           |            | 52,411,678 | 55,235,231   | 55,749,531 | 54,232,191 | 1,343        | (79,632)     | 30,226 (108,515)        | 0         | 55,468,460 | 0         | (3,082,130) | (3,082,130) | 836,267   | XXX                                     | XXX      |
| 4509999997. Total - Preferred Stocks - Part 4     |               |              |                           |            | . ,,       | XXX          | 00,110,001 | 0,202,101  | .,           | 0            | 0 0                     | 0         | ,,,,       | 0         | ,,,         | 0           | ^         | XXX                                     | XXX      |
|   |               |              |                           |            | U          |              | •          | ,          | 0            | -            | •                       | •         | 0          |           | 0           | -           | 0         |   |          |
| 4509999998. Total - Preferred Stocks - Part 5     |               |              |                           |            | XXX        | XXX          | XXX        | XXX        | XXX          | XXX          | XXX XXX                 | XXX       | XXX        | XXX       | XXX         | XXX         | XXX       | XXX                                     | XXX      |
| 45099999999. Total - Preferred Stocks             |               |              |                           |            | 0          | XXX          | 0          | 0          | 0            | 0            | 0 0                     | 0         | 0          | 0         | 0           | 0           | 0         | XXX                                     | XXX      |
|   |               |              | Fidelity Comital Marketa  |            | v          | 7000         | v          | v          | v            | v            | ů ů                     |           | v          | Ů         | v           | v           | v         | 7000                                    | ,,,,,    |
|   |               |              | Fidelity Capital Markets  | 40 500 000 | 4 070 400  |              | 500 500    | 004 405    | (044,047)    |              |                         |           | 500 500    |           | (77.57)     | (77.57)     | 10.050    |   |          |
| 025537-10-1 AMERICAN ELECTRIC POWER ORD           |               | 06/03/2022   |                           | 10,500.000 | 1,070,109  |              |            |            | (341,647)    | 0            |                         | 0         |            | 0         |             |             |           | • |          |
|   |               |              | Fidelity Capital Markets  |            |            |              |            |            |              |              |                         |           |            |           |             |             |           |   |          |
| 037833-10-0 APPLE ORD                             |               | 05/06/2022   |                           |            |            |              |            |            | (197,737)    | 0            |                         | 0         |            | 0         |             |             |           |   |          |
|   |               |              | Fidelity Capital Markets  |            |            |              |            |            |              |              |                         |           |            |           |             |             |           |   |          |
| 053015-10-3 AUTOMATIC DATA PROCESSING ORD         |               | 05/06/2022   | 1                         | 2,400.000  |            |              |            |            | (255,641)    | 0            |                         | 0         |            | 0         |             |             |           |   |          |
|   |               |              | Fidelity Capital Markets  | ,          | <i>,</i> . |              | , ,        |            | , , , , ,    |              |                         |           | , .        |           | ,.          | ,           |           |   |          |
|   |               |              | indenney ouprear maritere |            |            |              |            | 52,040     | (982)        | 0            |                         | 0         | 51,058     | 0         |             | 3,533       |           |   |          |
|   | •••••         |              | Fidelity Conital Marketa  |            |            |              |            |            | (302)        |              |                         |           |            |           |             |             |           |   |          |
|   |               | 04/05/0000   | Fidelity Capital Markets  | 4 750 000  | 005 004    |              | 407 004    | 005 400    | (477,000)    |              | 0 (177,000)             |           | 407 004    |           | 400 044     | 400 044     | 0.000     |   |          |
| 189054-10-9 CLOROX ORD                            |               | 04/25/2022   |                           | 1,750.000  |            |              |            |            | ( 177 , 839) | 0            |                         | 0         |            | 0         |             |             | 2,030     | • |          |
|   |               |              | Fidelity Capital Markets  |            |            |              |            |            |              |              |                         |           |            |           |             |             |           |   |          |
| 191216-10-0 COCA-COLA ORD                         |               | 05/12/2022   |                           | 7,350.000  |            |              |            |            | (117,528)    | 0            | 0(117,528)              | 0         |            | 0         |             |             |           |   |          |
|   |               |              | Fidelity Capital Markets  | 1          |            |              |            |            | 1            |              |                         | 1         |            |           |             |             |           | 1                                       |          |
|   |               | 05/11/2022   |                           | 600.000    |            |              |            |            | (9,084)      | 0            |                         | 0         |            | 0         |             | 12,705      | 1,212     |   |          |
|   |               |              | Fidelity Capital Markets  |            |            |              |            |            |              |              |                         |           |            |           | ,           | ,           | ,         |   |          |
|   |               | 04/27/2022   | , inpred markets          |            |            |              |            |            | (160,240)    | ٥            |                         | 0         |            | 0         |             |             |           | 1                                       |          |
|   |               |              | Eidelity Capital Nerkete  |            |            |              |            |            |              |              |                         |           |            |           |             |             |           |   |          |
| 450140_10_0_UNTEL_OPD                             |               | 05 (00 (0000 | Fidelity Capital Markets  | 0 500 000  | 150 444    |              | 110 445    | 100.050    | (07 005)     | _            | 0 (07.005)              |           | 110 115    | _         | 40,000      | 40.000      | 0.555     | 1                                       |          |
| 458140-10-0 INTEL ORD                             |               | 05/06/2022   |                           | 3,500.000  |            |              |            |            |              | 0            |                         | 0         |            | 0         | 43,969      | 43,969      | 2,555     |   |          |
|   |               |              | Fidelity Capital Markets  |            |            |              |            |            |              |              |                         |           |            |           |             |             |           |   |          |
| 459506-10-1 INTERNATIONAL FLAVORS & FRAGRANS ORD  |               | 05/11/2022   |                           | 1,000.000  |            |              |            |            | (37,898)     | 0            |                         | 0         |            | 0         |             |             | 1,580     |   |          |
|   |               |              | Fidelity Capital Markets  | 1          |            |              |            |            | 1            |              |                         | 1         |            |           |             |             |           | 1                                       |          |
| 460146-10-3 INTERNATIONAL PAPER ORD               |               | 05/09/2022   |                           |            |            |              |            |            | (8,880)      | 0            |                         | 0         |            | 0         |             | 10,452      |           |   |          |
|   |               |              | Fidelity Capital Markets  | <i>,</i>   |            |              |            |            | , ,,         |              |                         |           |            |           | ,           | ,           |           |   |          |
|   |               | 05/09/2022   | , inpred markets          | 3,675.000  |            |              |            |            | (127,235)    | 0            |                         | 0         |            | 0         |             |             |           | 1                                       |          |
|   |               |              | Eidolity Conital Market-  |            |            |              |            |            | (121,200)    |              |                         |           |            |           |             |             |           |   |          |
|   |               | 05 (05 (0000 | Fidelity Capital Markets  | 500,000    | 045 000    |              | 105 011    | 100,000    | (0.000)      | _            | 0 (0.000)               |           | 105 014    | _         | 50 100      | 50 100      | 1 500     | 1                                       |          |
|   |               | 05/05/2022   |                           |            |            |              |            |            | (3,388)      | 0            |                         | 0         |            |           |             | 50 , 192    | 1,568     |   |          |
|   |               |              | Fidelity Capital Markets  |            |            |              |            |            |              |              |                         |           |            |           |             |             |           | 1                                       |          |
|   |               | 05/11/2022   |                           | 4,690.000  |            |              | 231,615    |            | ( 127,827)   | 0            |                         | 0         | 231,615    | 0         |             |             | 6,472     |   |          |
|   |               |              | Fidelity Capital Markets  | 1          |            |              |            |            | 1            |              |                         | 1         |            |           |             |             |           | 1                                       |          |
|   |               | 05/25/2022   |                           | 4,200.000  |            |              |            |            | (23, 142)    | 0            |                         | 0         | 149,310    | 0         |             |             | 3,045     |   |          |
|   |               | 1            | Fidelity Capital Markets  |            | , .        |              |            |            | , .=,        |              |                         |           |            |           |             |             |           |   |          |
|   |               | 06/23/2022   | in the second second      |            |            |              |            |            | (225,714)    | ٥            |                         | n         |            | 0         |             |             |           |   |          |
|   |               |              | Fidelity Capital Markets  |            |            |              |            |            |              |              |                         |           |            |           |             |             |           |   |          |
|   |               | 04/00/0000   | i iuoiity oapitai walkets | 000 000    | 00 700     |              | 00.004     | 05 040     | (5.405)      | _            | 0 (5.405)               |           | 00.004     | _         | 0.005       | 0.005       | 754       | 1                                       |          |
| 670837-10-3 OGE ENERGY ORD                        |               | 04/29/2022   |                           |            |            |              |            |            | (5,405)      | 0            |                         | 0         |            | 0         | 6,825       | 6,825       |           |   |          |
|   |               |              | Fidelity Capital Markets  |            |            |              |            |            |              |              |                         | 1         |            |           |             |             |           | 1                                       |          |
| 682680-10-3 ONEOK ORD                             |               | 05/11/2022   |                           | 3,440.000  |            |              |            |            | (87,858)     | 0            |                         | 0         | 114,277    | 0         |             |             | 6,433     |   |          |
|   |               |              | Fidelity Capital Markets  |            |            |              |            |            |              |              |                         |           |            |           |             |             |           |   |          |
| 704326-10-7 PAYCHEX ORD                           |               | 05/12/2022   |                           | 7,000.000  |            |              |            |            | (665,740)    | 0            |                         | 0         |            | 0         |             |             |           | L                                       |          |
|   |               |              |                           |            |            |              |            |            |              |              |                         |           |            |           |             |             |           |   |          |

#### **SCHEDULE D - PART 4**

|             |                                     | r                  |                          |             |                    |           |            |            |               |             |                   | le Current Quarter                   |            |          |            |            |           |          |   |
|-------------|-------------------------------------|--------------------|--------------------------|-------------|--------------------|-----------|------------|------------|---------------|-------------|-------------------|--------------------------------------|------------|----------|------------|------------|-----------|----------|---|
| 1           | 2                                   | 3 4                | 5                        | 6           | 7                  | 8         | 9          | 10         |               |             |                   | Carrying Value                       | 16         | 17       | 18         | 19         | 20        | 21       | 22                                      |
|             |                                     |                    |                          |             |                    |           |            |            | 11            | 12          | 13                | 14 15                                |            |          |            |            |           |          | NAIC                                    |
|             |                                     |                    |                          |             |                    |           |            |            |               |             |                   |                                      |            |          |            |            |           |          | Desig-                                  |
|             |                                     |                    |                          |             |                    |           |            |            |               |             |                   |                                      |            |          |            |            |           |          | nation,<br>NAIC                         |
|             |                                     |                    |                          |             |                    |           |            |            |               |             |                   | Total Total                          |            |          |            |            |           |          | Desig-                                  |
|             |                                     |                    |                          |             |                    |           |            |            |               |             | 0                 | Total Total                          |            |          |            |            | Bond      |          | nation                                  |
|             |                                     |                    |                          |             |                    |           |            |            |               |             | Current<br>Year's | Change in Foreign                    | Book/      |          |            |            | Interest/ |          | Modifier                                |
|             |                                     |                    |                          |             |                    |           |            | Prior Year |               | Current     | Other Than        | Book/ Exchange<br>Adjusted Change in | Adjusted   | Foreign  |            |            | Stock     | Stated   | and                                     |
|             |                                     |                    |                          |             |                    |           |            | Book/      | Unrealized    | Year's      | Temporary         |                                      | Carrying   | •        | Realized   |            | Dividends | Con-     | SVO                                     |
| CUSIP       |                                     |                    |                          | Number of   |                    |           |            | Adjusted   | Valuation     | (Amor-      | Impairment        | Value /Adjusted                      | Value at   | Gain     |            | Total Gain | Received  | tractual | Admini-                                 |
| Ident-      |                                     | For- Disposal      | Name                     | Shares of   | Consid-            |           | Actual     | Carrying   | Increase/     | tization)/  | Recog-            | (11 + 12 - Carrying                  | Disposal   |          | (Loss) on  | (Loss) on  | During    | Maturity | strative                                |
| ification   | Description                         | eign Date          | of Purchaser             | Stock       | eration            | Par Value | Cost       | Value      | (Decrease)    | Accretion   | nized             | 13) Value                            | Date       |          | Disposal   | Disposal   | Year      | Date     | Symbol                                  |
| mouton      | Becchpiten                          | olgii Dato         | Fidelity Capital Markets | 010011      | oradon             |           | 0000       | , aldo     | (200,0000)    | 71001011011 | mzea              | 10) Value                            | 240        | Diopotai | Diopoodi   | Diopoodi   | . 64.     | 2410     | 0                                       |
| 713448-10-8 | PEPSICO ORD                         |                    |                          | 1,750.000   |                    |           |            |            | (135,999)     | 0           | 0                 | ( 135 , 999 )0                       |            | 0        | 139,813    |            |           |          |   |
|             |                                     | 04/07/0000         | Fidelity Capital Markets | 4 750 000   | 004 550            |           |            |            | (115 010)     |             |                   | (45.040)                             |            |          |            |            | 0,400     |          |   |
| /42/18-10-9 | PROCTER & GAMBLE ORD                |                    | Fidelity Capital Markets | 1,750.000   |                    |           |            |            | (145,643)     | 0           | 0                 | (145,643)0                           | 140,622    | 0        | 140,934    | 140,934    | 3, 120    |          |   |
| 75513E-10-1 | RAYTHEON TECHNOLOGIES ORD           |                    | inderity ouprear markets |             |                    |           |            |            | (22,796)      | 0           | 0                 |                                      |            | 0        |            |            |           |          |   |
|             |                                     |                    | Fidelity Capital Markets |             |                    |           |            |            |               |             |                   |                                      |            |          |            |            |           |          |   |
| 816851-10-9 | SEMPRA ORD                          |                    | Fidelik, Ossikel Medicke |             |                    |           |            |            |               | 0           | 0                 |                                      | 100,912    | 0        |            |            | 1,706     |          |   |
| 84857L-10-1 | SPIRE ORD                           |                    | Fidelity Capital Markets | 3,980.000   |                    |           |            |            |               | 0           |                   |                                      |            | 0        |            |            |           |          |   |
|             |                                     |                    | Fidelity Capital Markets |             |                    |           |            |            |               |             |                   |                                      |            |          |            |            |           |          |   |
| 92939U-10-6 | WEC ENERGY GROUP ORD                |                    |                          | 1,750.000   |                    |           |            |            |               | 0           | 0                 |                                      |            | 0        | 69,732     |            | 2,546     |          |   |
| 931142-10-3 |                                     |                    | Fidelity Capital Markets | 1,750.000   |                    |           |            |            | (151,961)     | 0           | 0                 | (151,961)                            |            | 0        |            |            |           |          |   |
| 931142-10-3 |                                     |                    | Fidelity Capital Markets | 1,750.000   |                    |           | 101,240    | 233,200    | (151,901).    | 0           | 0                 | (131,901)                            | 101,240    | 0        | 103,010    |            | 2,923     |          |   |
| 94106L-10-9 | WASTE MANAGEMENT ORD                |                    |                          | 6,880.000   | 1, 122, 168        |           |            |            | (734, 189)    | 0           | 0                 | (734, 189)0                          |            | 0        | 708,085    |            | 4,472     |          |   |
| 000000 40 0 | VOEL ENERGY ORD                     | 05 (10 (0000       | Fidelity Capital Markets | 0.050.000   | 407 705            |           | 105 0.10   | 150.005    | (054,000)     |             |                   | (054,000)                            | 105 0.10   |          |            |            | 0.004     |          |   |
|             | XCEL ENERGY ORD                     |                    |                          |             |                    |           |            |            | (254,362)     | 0           | 0                 |                                      |            | 0        | 291,861    |            | 6,284     |          |   |
| Traded      | 9. Subtotal - Common Stocks - Indus | trial and Miscella | neous (Unamiliated) P    | ubliciy     | 9,360,097          | XXX       | 5,095,347  | 9,217,324  | (4, 112,008)  | 0           | 9,968             | (4, 121, 976) 0                      | 5,095,347  | 0        | 4,264,750  | 4,264,750  | 101,951   | XXX      | XXX                                     |
| Haueu       |                                     |                    | Fidelity Capital Markets |             | 9,300,097          | ~~~       | 5,095,347  | 9,217,324  | (4,112,008)   | 0           | 9,908             | (4,121,9/0) 0                        | 0,090,347  | U        | 4,204,700  | 4,204,700  | 101,951   | ~~~      | ~~~~                                    |
| 46432F-84-2 | ISHARES:CORE MSCI EAFE              |                    | Truerrey ouprear markets |             |                    |           |            |            |               | 0           | 0                 |                                      |            |          | (49,584)   | (49,584)   |           |          |   |
|             |                                     |                    | Fidelity Capital Markets |             |                    |           |            |            |               |             |                   |                                      |            |          |            |            |           |          |   |
| 46435G-32-6 | ISHARES:CR MSCI INTL DM             |                    | Eidelity Conital Nortot  | 9,645.000   |                    |           |            | 434,411    | 231           | 0           | 0                 |                                      | 628,025    | 0        | (45,352)   | (45,352)   |           |          |   |
| 808524-79-7 | SCHWAB STR:US DIV EQ ETF            |                    | Fidelity Capital Markets |             | 1,717,401          |           |            | 1,798,468  | (895,349)     | 0           | 0                 |                                      |            | 0        |            |            |           |          |   |
|             |                                     |                    | Fidelity Capital Markets |             |                    |           |            |            |               |             |                   |                                      |            |          |            |            |           |          |   |
| 921943-85-8 | VANGUARD DEV MKT ETF                |                    |                          | 112,770.000 | <u>5,</u> 111, 185 |           | 3,580,881  | 5,758,036  | (2, 177, 155) | 0           | 0                 | (2, 177, 155)0                       | 3,580,881  | 0        | 1,530,304  | 1,530,304  |           |          |   |
| 021046-40-6 | VANGUARD HI DV YLD ETF              |                    | Fidelity Capital Markets |             |                    |           |            |            | (353,111)     | 0           | 0                 | (353,111)0                           |            | 0        |            |            |           |          |   |
|             |                                     |                    | Fidelity Capital Markets |             |                    |           |            |            | (333,111).    | 0           | 0                 | (333,111)0                           |            |          |            |            |           |          | • |
| 922908-76-9 | VANGUARD TSM IDX ETF                |                    |                          | 44,500.000  | 9, 368, 681        |           | 4,581,880  | 9,577,511  | (4,995,631)   | 0           | 0                 | (4,995,631)0                         | 4,581,880  | 0        | 4,786,801  | 4,786,801  |           |          |   |
|             | 9. Subtotal - Common Stocks - Excha | ange Traded Fun    | ds                       |             | 18,275,162         | XXX       | 10,917,094 | 18,953,152 | (8,420,115)   | 0           | 0                 | (8,420,115) 0                        | 10,917,094 | 0        | 7,358,068  | 7,358,068  | 59,148    | XXX      | XXX                                     |
|             | 7. Total - Common Stocks - Part 4   |                    |                          |             | 27,635,259         | XXX       | 16,012,441 | 28,170,475 | (12,532,123)  | 0           | 9,968             | (12,542,092) 0                       | 16,012,441 |          | 11,622,818 | 11,622,818 | 161,099   | XXX      | XXX                                     |
|             | 8. Total - Common Stocks - Part 5   |                    |                          |             | XXX                | XXX       | XXX        | XXX        | XXX           | XXX         | XXX               | XXX XXX                              | XXX        | XXX      | XXX        | XXX        | XXX       | XXX      | XXX                                     |
|             | 9. Total - Common Stocks            |                    |                          |             | 27,635,259         | XXX       | 16,012,441 | 28,170,475 | (12,532,123)  | 0           | 9,968             | (12,542,092) 0                       | 16,012,441 |          | 11,622,818 | 11,622,818 | 161,099   | XXX      | XXX                                     |
|             | 9. Total - Preferred and Common Sto | ocks               |                          |             | 27,635,259         | XXX       | 16,012,441 | 28,170,475 | (12,532,123)  | 0           | 9,968             | (12,542,092) 0                       | 16,012,441 |          | 11,622,818 | 11,622,818 | 161,099   | XXX      | XXX                                     |
| 600999999   | 99 - Totals                         |                    |                          |             | 80,046,937         | XXX       | 71,761,971 | 82,402,666 | (12,530,781)  | (79,632)    | 40, 194           | (12,650,607) 0                       | 71,480,901 | 0        | 8,540,688  | 8,540,688  | 997,366   | XXX      | XXX                                     |

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open **NONE** 

> Schedule DB - Part B - Section 1 - Futures Contracts Open **NONE**

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made **NONE** 

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open **NONE** 

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By **NONE** 

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To **NONE** 

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees **NONE** 

Schedule DL - Part 1 - Reinvested Collateral Assets Owned **NONE** 

Schedule DL - Part 2 - Reinvested Collateral Assets Owned **NONE** 

| SCH  | IED  | ULE                 | E E - PA  | RT 1 - C  | ASH   |                   |                  |     |  |
|--|------|---------------------|---|---|---|-------------------|------------------|-----|--|
|  |      |                     | End Depository  |   |   |                   |                  | 9   |  |
| 1  | 2    | 3                   | 4   | 5   | Book Balance at End of Each Month<br>During Current Quarter |                   |                  |     |  |
| Depository   | Code | Rate of<br>Interest | Amount of<br>Interest Received<br>During Current<br>Quarter | Amount of<br>Interest Accrued<br>at Current<br>Statement Date | 6<br>First Month  | 7<br>Second Month | 8<br>Third Month | *   |  |
| ,  |      | 0.000               | Quarter   |   | 2,641,615   |                   |                  | XXX |  |
| Bankone Indianapolis, IN<br>Deutsche Bank New York, NY   |      | 0.000               | 0   | 0   |   |                   |                  |     |  |
| JP Morgan Chase  |      | 0.000               | 0   | 0   |   |                   |                  |     |  |
| Bank of NY Mellon New York, NY   |      | 0.000               | 0   | 0   | ,   |                   |                  |     |  |
| PNC Bank   |      | 0.000               | 0   | 0   |   | , , ,             |                  |     |  |
| 0199998. Deposits in 3 depositories that do not<br>exceed the allowable limit in any one depository (See<br>instructions) - Open Depositories      | xxx  |                     | 0   | 0   | 69,109  | 77.780            | 206,927          | xxx |  |
| 0199999. Totals - Open Depositories  | XXX  | XXX                 | 0   | 0   | 10.960.119  | (3,876,630)       | (3.989.366)      | XXX |  |
| 0299998. Deposits in 0 depositories that do not<br>exceed the allowable limit in any one depository (See<br>instructions) - Suspended Depositories |      |                     | 0   | 0   | 0   | 0                 | (0,000,000)      | xxx |  |
| 0299999. Totals - Suspended Depositories   | XXX  | XXX                 | 0   | 0   | 0   | 0                 | 0                | XXX |  |
| 0399999. Total Cash on Deposit   | XXX  | XXX                 | 0   | 0   | 10.960.119  | (3,876,630)       | (3,989,366)      | XXX |  |
| 0499999. Cash in Company's Office  | XXX  | XXX                 | XXX   | XXX   | 0   | 0                 | 0                | XXX |  |
|  |      |                     |   |   |   |                   |                  |     |  |
| 0599999. Total - Cash  | XXX  | XXX                 | 0   | 0   | 10,960,119  | (3,876,630)       | (3,989,366)      | XXX |  |

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| Book/Adjusted  | 8<br>Amount of Interest | 9<br>Amount Received    |
|--|-------------------------|-------------------------|
| CUSIP Description Code Date Acquired Rate of Interest Maturity Date Carrying Value         | Due and Accrued         | During Year             |
| 0109999999. Total - U.S. Government Bonds  | 0                       |                         |
| 0309999999. Total - All Other Government Bonds   | 0                       | (                       |
| 0509999999. Total - U.S. States, Territories and Possessions Bonds                         | 0                       | 0                       |
| 0709999999. Total - U.S. Political Subdivisions Bonds                                      | 0                       | (                       |
| 0909999999. Total - U.S. Special Revenues Bonds  | 0                       | 0                       |
| 1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds                      | 0                       | (                       |
| 1309999999. Total - Hybrid Securities 0  | 0                       | 0                       |
| 1509999999. Total - Parent, Subsidiaries and Affiliates Bonds 0                            | 0                       | 0                       |
| 1909999999. Subtotal - Unaffiliated Bank Loans   | 0                       | (                       |
| 2419999999. Total - Issuer Obligations 0   | 0                       | (                       |
| 2429999999. Total - Residential Mortgage-Backed Securities                                 | 0                       | (                       |
| 2439999999. Total - Commercial Mortgage-Backed Securities                                  | 0                       | (                       |
| 2449999999. Total - Other Loan-Backed and Structured Securities 0                          | 0                       | (                       |
| 2459999999. Total - SVO Identified Funds   | 0                       | 0                       |
| 2469999999. Total - Affiliated Bank Loans  | 0                       | 0                       |
| 2479999999. Total - Unaffiliated Bank Loans  | 0                       | 0                       |
| 2509999999. Total Bonds 0  | 0                       | 0                       |
| 14975H-29-6 ALLSPR1NG:TRS+ IMI 1   |                         |                         |
| 8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO 300,000 | 232                     | 178                     |
|  |                         | 110                     |
| 9248U-70-0 BLKRK LQ:FEDFUND INSTL  |                         |                         |
| 9248U-70-0 BLKRK LQ:FEDFUND INSTL  |                         |                         |
| 9248U-70-0 BLKRK LQ:FEDFUND INSTL  |                         |                         |
| 9248U-70-0 BLKRK LQ:FEDFUND INSTL  |                         | ).<br>(<br>(            |
| 9248U-70-0 BLKRK LQ:FEDFUND INSTL  |                         | ()<br>()<br>()<br>()    |
| 9248U-70-0 BLKRK LQ:FEDFUND INSTL  |                         |                         |
| 9248U-70-0 BLKRK LQ:FEDFUND INSTL  |                         | )<br>)<br>)<br>)<br>)   |
| 9248U-70-0 BLKRK LQ:FEDFUND INSTL  |                         | ).<br>).<br>)<br>)<br>) |
| 9248U-70-0 BLKRK LQ:FEDFUND INSTL  |                         |                         |
| 9248U-70-0 BLKRK LQ:FEDFUND INSTL  |                         | 2                       |
| 9248U-70-0 BLKRK LQ:FEDFUND INSTL  |                         | 2                       |
| 9248U-70-0 BLKRK LQ:FEDFUND INSTL  |                         |                         |



# DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended JUNE 30, 2022

| NAIC Group Code                    | 0088                                  | _  |                                       | NAIC Company Code                    | 31534                          |
|------------------------------------|---------------------------------------|--|---------------------------------------|--------------------------------------|--------------------------------|
| Company Name CITI                  | ZENS INSURANCE COM                    | IPANY OF AMERICA   |                                       |                                      |                                |
| If the reporting entity write      | es any director and officer (D&       | &O) business, please provi                                   | de the following:                     |                                      |                                |
|                                    | 1<br>Direct Written<br>Premium<br>\$0 | 2<br>Direct Earned<br>Premium<br>\$0                         | 3<br>Direct Losses<br>Incurred<br>\$0 |                                      |                                |
| 2.1 Does the re<br>2.2 Can the dir | ect premium earned for D&O            | ability coverage as part of a<br>liability coverage provided | as part of a CMP package              | d policy be quantified or estimated? | Yes [X] No []<br>Yes [X] No [] |

| in CMP packaged policies  | ·   | , ,           |          |         |
|---|---|---------------|----------|---------|
|   | 2.31 Amount quantified:                                   |               | \$       | 0       |
|   | 2.32 Amount estimated using reasonable assumptions        |               | \$       | 0       |
| 2.4 If the answer to question 2.1 is yes, provide direct losses inc | curred (losses paid plus change in case reserves) for the | D&O liability | coverage |         |
| provided in CMP packaged policies.                                  | · · · · · ·   |               | \$       | 191,749 |