

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 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 State, Country and Zip Code		,(A	508-853-7200 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 State, Country and Zip Code	e)	,(A	508-853-7200-855 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 (E-mail Address)			508-853-6332 (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 & 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 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,

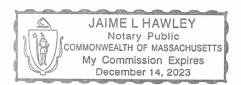
Subscribed and sworn to before me this 2nd day of

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 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net 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 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 Current Statement Date	2 December 31, 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 Current	2 Prior Year	3 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. 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 Current Year	2 Prior Year	3 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 D2. Accrued interest on bonds sold in settlement of intercompany dividend	0	0	(87 , 037 , 90) (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 Page	F/S Line #	2022	2021
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	xxx	XXX	XXX	\$ 66,915,531	\$ 71,497,335
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:				-	-
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 66,915,531	\$ 71,497,335
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	xxx	XXX	XXX	\$ 765,362,211	\$ 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	\$ 765,362,211	\$ 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
 b) The aggregate related fair value of securities with unrealized losses: 1. Less than 12 Months 2. 12 Months or Longer 	\$ \$	278,311,387 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 Account (G/A)		G/A Supporting Protected ell Account Activity (a)	С	Total Protected ell Account Restricted Assets	c	Protected ell Account Assets Supporting G/A Activity (b)		Total (1 plus 3)		Total From Prior Year	(D	ncrease/ ecrease) (5 minus 6)
a. Subject to contractual obligation for which														
liability is not shown	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
b. Collateral held under security lending														
agreements	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
c. Subject to repurchase agreements	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
d. Subject to reverse repurchase agreements	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
e. Subject to dollar repurchase agreements	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
agreements	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
g. Placed under option contracts	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
h. Letter stock or securities restricted as to sale														
 excluding FHLB capital stock 	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
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%				
 b. Collateral held under security lending 								
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								
 excluding FHLB capital stock 	\$-	\$-	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) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total	
(a) Gross Deferred Tax Assets	\$ 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) (d) Deferred Tax Assets Nonadmitted	\$ 37.460.104 \$ -	\$- \$-	\$ 37,460,104 \$ -	\$ <u>37,837,866</u> \$	\$ - \$ -	\$ <u>37,837,866</u> \$	\$ (377,762) \$ -	\$ \$	\$ (377,762) \$ -	
(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 Deferred Tax Liability) (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) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total	
Admission Calculation Components SSAP No. 101 (a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	\$ 27,634,517			\$ 27,796,259		\$ 27,796,259			\$ (161,742	
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	\$ 2,698,971	ş -	\$ 2,698,971	\$ 2,825,991	\$ -	\$ 2,825,991	\$ (127,020)	s -	\$ (127,020)	
1. Adjusted Gross Deferred Tax Assets Expected to be Realized 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 Assets Allowed per Limitation Threshold.	xxx	xxx	\$111,963,935	xxx	xxx	\$107,815,956	xxx	xxx	\$ 4,147,979	
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	\$ 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) (Col. 1 - 3) Ordinan <i>u</i>	(6) (Col. 2 - 4)
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
mpact of Tax Planning Strategies:						
 a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage. 						
1. Adjusted Gross DTAs amount from Note 9A1(c)	\$ 37,460,104	\$-	\$ 37,837,866	\$-	\$ (377,762)	\$
 Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies 	0.000%	0.000%	0.000%	0.000%	0.000%	0.000
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	\$ 37,460,104	\$ -	\$ 37,837,866	\$ -	\$ (377,762)	
 Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies 	0.000%	0.000%	0.000%	0.000%	0.000%	0.000

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

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) As of End of		(2)		(3) (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) (99) Subtotal	\$ \$	<u>12,902</u> 8,943,853	\$ \$	- 9,912,169	\$ \$	12,902 (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 \$	3,000,270	φ \$		φ \$	(0, 170, 110)
	(3) Other (including items <5% of total capital tax liabilities)	φ \$	-	φ \$	-	φ \$	-
	(9) Subtotal	э \$	- 9,580,278	э \$	- 18,028,396	э \$	- (8,448,118)
	(c) Deferred tax liabilities (3a99 + 3b99)	پ \$	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						
	 Tax	Rate					
Federal income taxes incurred	\$ 15,781,673	18.4%					
Realized capital gains tax	\$ 2,851,526	3.3%					
Change in net deferred income taxes	\$ (638,174)	-0.7%					
Total statutory income taxes	\$ 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:	\$ 16,609,765
For the tax year 2022:	\$ 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 Account		otected Cell Accounts
1. Current Year			 		
(a) Membership Stock - Class A	\$	-	\$ -	\$	-
(b) Membership Stock - Class B	\$	1,007,100	\$ 1,007,100	\$	-
(c) Activity Stock	\$	-	\$ -	\$	-
(d) Excess Stock	\$	-	\$ -	\$	-
(e) Aggregate Total (a+b+c+d)	\$	1,007,100	\$ 1,007,100	\$	-
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$		XXX		XXX
	φ	-	~~~		~~~
2. Prior Year-end					
(a) Membership Stock - Class A	\$	-	\$ -	\$	-
(b) Membership Stock - Class B	\$	479,200	\$ 479,200	\$	-
(c) Activity Stock	\$	-	\$ -	\$	-
(d) Excess Stock	\$	-	\$ -	\$	-
(e) Aggregate Total (a+b+c+d)	\$	479,200	\$ 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 Nonths to		5		6
		rent Year Total 2+3+4+5+6)	ot Eligible for Redemption	s Than Ionths		ss Than 1 Year		ess Than ⁄ears	3 to	5 Years
Membership Stock										
1. Class A	\$	-	\$ -	\$ -	\$	-	\$	-	\$	-
2. Class B	\$	1,007,100	\$ 1,007,100	\$ -	\$	-	\$	-	\$	-

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

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

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

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

b. Maximum Amount Pledged During Reporting Period

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

(4) Borrowing from FHLB

a. Amount as of Reporting Date

Tota	2+3					Agre Res	nding ements serves blished
\$	-	\$	-	\$	-	Х	XX
\$	-	\$	-	\$	-	\$	-
\$	-	\$	-	\$	-	Х	XX
\$		\$		\$		\$	
\$	-	\$	-	\$	-	Х	XX
\$	-	\$	-	\$	-	\$	-
\$	-	\$	-	\$	-	X	XX
\$	-	\$	-	\$	-	\$	-
	Tota \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	\$ - <u>\$ -</u> <u>\$ -</u> <u>\$ -</u>	Total 2+3 Acc \$ - \$ \$ - \$ \$ - \$ \$ - \$ \$ - \$ \$ - \$	\$ - \$ - \$ - \$ - <u>\$ - </u> <u>\$ - <u>\$ -</u> <u>\$ -</u> <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 Total	2+3	2 neral count	3 sted Cell count
1. Debt	\$	-	\$ -	\$ -
2. Funding Agreements	\$	-	\$ -	\$ -
3. Other	_\$	-	\$ -	\$ -
4. Aggregate Total (1+2+3)	\$	-	\$ 	\$

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

c. FHLB - Prepayment Obligations

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

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

The labor for 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 of asset or liability	(Level 1)		(Level 2)		(Level 3)		Net Asset Value (NAV)		Total
a. Assets at fair value Bonds: Industrial and Miscellaneous	\$ _	\$	34,713,718	\$	-	\$	_	\$	34.713.718
Bank Loans	\$ -	\$	35,139,724	\$	-	\$	-	\$	35,139,724
Common stocks: Industrial and Miscellaneous (a)	\$ 112,735,151	\$	-	\$	-	\$	-	\$	112,735,151
Total assets at fair value/NAV	\$ 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 Instrument	Aggregate Fair Value	A	dmitted Assets	(Level 1)	(Level 2)	(Level 3)	Ne	et Asset Value (NAV)	 ot Practicable arrying Value)
Bonds	\$ 1,079,842,043	\$	1,161,689,545	\$ 16,927,838	\$ 1,059,901,181	\$ 3,013,024	\$	-	\$ -
Common Stock	\$ 113,742,251	\$	113,742,251	\$ 112,735,151	\$ 1,007,100	\$ -	\$	-	\$ -
Cash and Short Term									
Investments	\$ (3,678,972)	\$	(3,678,972)	\$ (3,678,972)	\$ -	\$ -	\$	-	\$ -

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 Reserve	Commission Equity				Premium Reserve	Commission Equity		Premium Reserve	С	ommission 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:

	 Direct	As	sumed	 Ceded	 Net
a. Contingent Commission	\$ 17,456,761	\$	-	\$ -	\$ 17,456,761
b. Sliding Scale Adjustments	\$ -	\$	-	\$ -	\$ -
c. Other Profit Commission Arrangements	\$ -	\$	-	\$ -	\$ -
d. TOTAL	\$ 17.456.761	\$	-	\$ 	\$ 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 Name of Entity NAIC Company Code State of Domicile						
5.	If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney- in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?] No [] 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 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial 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 9.31	Have any provisions of the code of ethics been waived for any of the specified officers? If the response to 9.3 is Yes, provide the nature of any waiver(s).	Yes [] No [X]						
	FINANCIAL							
10.1 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.) 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 Prior Year-End	2 Current Quarter						
	Book/Adjusted	Book/Adjusted						
	Carrying Value	Carrying Value						

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] No [X]

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14.21 Bonds

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15.1

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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. 17.1	offices, vaults or safety custodial agreement w Outsourcing of Critical	deposit boxes, we ith a qualified bank Functions, Custod	Special Deposits, real estate, mo re all stocks, bonds and other so or trust company in accordance al or Safekeeping Agreements of equirements of the NAIC Finance	ecurities, owne e with Section of the NAIC Fir	d throughout t 1, III - General ancial Conditi	the current year I Examination Co ion Examiners H	held pursuant to a onsiderations, F. andbook?	Yes	[X]	No []
		1				2					
	Bank of New York Mel	Name of Custo	dian(s)	225 Liberty	Street, New Yo	Custodian Addre 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 Name(s)	2 Location(s)		(3 Complete Explar	nation(s)				
17.3 17.4	Have there been any c If yes, give full informa		name changes, in the custodian():	(s) identified in	17.1 during th	e current quarte	r?	Yes	[]	No [X]
	1 Old Custo	dian	2 New Custodian	Date	3 of Change		4 Reason				
17.5	make investment deci	sions on behalf of t ccess to the investn	estment advisors, investment m he reporting entity. For assets th nent accounts"; "handle secur	nat are manage ities"]							
		•	or Individual								
	17.5097 For those firm	s/individuals listed	in the table for Question 17.5, d nore than 10% of the reporting e	lo any firms/ind	ividuals unaffi			Yes	[]	No []
	17.5098 For firms/indi 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 ntity's invested	he table for Ques d assets?	stion 17.5, does the	Yes	[]	No []
17.6	For those firms or indi- 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 stment gemen	
	Central Registration Depository Number		Name of Firm or Individual		Legal Entity	Identifier (LEI)	Registered With		Agre	ement) Filed	
	107569	Opus Investment M	anagement, Inc				SEC			<u>, , , , , , , , , , , , , , , , , , , </u>	
18.1 18.2		irements of the Pur	poses and Procedures Manual of	of the NAIC Inv	estment Analy	ysis Office been	followed?	Yes	[X]	No [-]
19.	a. Documentation security is not a b. Issuer or obligo c. The insurer has	necessary to perm available. r is current on all co an actual expectat	porting entity is certifying the follo it a full credit analysis of the sec pontracted interest and principal p ion of ultimate payment of all co GI securities?	curity does not o payments. ontracted intere	exist or an NA st and principa	IC CRP credit ra	ting for an FE or PL	Yes	[X]	No []
20.	 a. The security was b. The reporting er c. The NAIC Desig on a current priv d. The reporting er 	s purchased prior to tity is holding capit nation was derived ate letter rating hel tity is not permitted	eporting entity is certifying the fo o January 1, 2018. al commensurate with the NAIC from the credit rating assigned d by the insurer and available fo I to share this credit rating of the LGI securities?	Designation re by an NAIC CF or examination I PL security wi	ported for the P in its legal opy state insura th the SVO.	security. capacity as a NR 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 January 1, 2019 d. The fund only or	tity is holding capit I a public credit rati predominantly hold	al commensurate with the NAIC ng(s) with annual surveillance as 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 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 Company Code 	ID Number 	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
43460	75-2344200	Asnen American Ins Co	ТХ	Authorized	(Tanodgiro)	rtating
15520	20_0702290	Aspen American Ins Co RenaissanceRe Europe AG	NY.	Author i zed		
	+					
	l					
						••••••
	1					
	1					
			1		1	1

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

			1 Active	Direct Premiu 2	3	Direct Losses Paid (4	5	6	es Unpaid 7
	States, etc.		Status (a)	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
1.	Alabama	AI	(a) 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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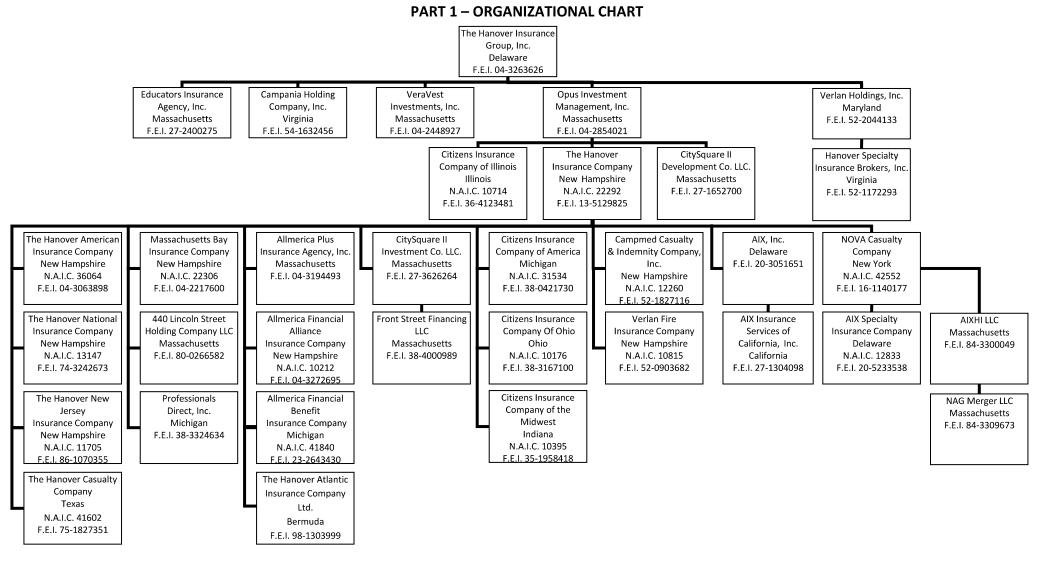
Q - Qualified - Qualified or accredited reinsurer.0

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	F 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 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 DE	UIP	opus nivestment management, nic.	ownersnip, board, management	0.000	me nanover mourance group, mc	NO 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 Direct Premiums Earned	Current Year to Date 2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss 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 Current Quarter	2 Current Year to Date	3 Prior Year 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 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. 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 Year-End Loss	2022 Loss and LAE Payments on	LAE Payments on Claims	Total 2022 Loss	Case Loss and LAE Reserves on	LAE Reserves on Claims Reported		Total Q.S. Loss	Developed	Developed	LAE Reserve 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)/ Deficiency	(Savings)/ 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)

15

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 Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	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

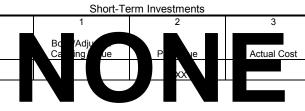
Showing the Acquisitions, Dispositions and Non-Trading Activity During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

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 of Current Quarter	During Current Quarter	During Current Quarter	During Current Quarter	End of First Quarter	End of Second Quarter	End of Third Quarter	December 31 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 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 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 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 Investment Made After Acquisition
							Book/Adjusted Carrying Value Less Encumbrances	Investment
			Date		Actual Cost at Time of Acquisition	Amount of 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 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		A 1		Total	Foreign	Adjusted		F			Income	
						Permanent	Carrying		Current	0	Change in	Exchange	Carrying		Foreign	Dealized	Tatal	Earned	Taxes.
						Improve- ments and	Value Less Encum-	Current	Year's Other-Than-	Current Year's	Book/ Adjusted	Change in	Value Less Encum-	Amounts	Exchange Gain	Realized Gain	Total Gain	Less Interest	Repairs
						Changes	brances	Current Year's	Temporary		Carrying	Book/ 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 05/31/2022	B.A. Securities Inc BMO Capital Markets					1.F FE 1.G FE
063680-3S-1 BANK OF MONTREAL	C	04/21/2022 05/31/2022 06/23/2022	B.A. Securities Inc. BMO Capital Markets Deutsche Bank Securities, Inc.				3,497 0 	1.F FE 1.G FE 1.A
063680-3S-1 BANK OF MONTREAL 08161B-AN-3 BMARK 2018-B3 A3 - CMBS 08161C-AC-5 BMARK-1882-A3 - CMBS	C	04/21/2022 05/31/2022 06/23/2022 05/26/2022	B.A. Securities Inc. BMO Capital Markets Deutsche Bank Securities, Inc. Deutsche Bank Securities, Inc.			1,510,000 300,000 700,000 1,375,000 500,000		1.F FE 1.G FE 1.A 1.A
063680-3S-1 BANK OF MONTREAL 08161B-AN-3 BMARK 2018-B3 A3 - CMBS 08161C-AC-5 BMARK-1882-A3 - CMBS	C	04/21/2022 05/31/2022 06/23/2022 05/26/2022	B.A. Securities Inc. BMO Capital Markets Deutsche Bank Securities, Inc.			1,510,000 300,000 700,000 1,375,000 500,000		1.F FE 1.G FE 1.A 1.A
063680-3S-1 BANK OF MONTREAL 081618-AN-3 BMARK 2018-B3 A3 - CMBS 08161C-AC-5 BMARK-1882-A3 - CMBS 111021-AL-5 BRITISH TELECOMMUNICATIONS PLC	C		B.A. Securities Inc. BNO Capital Markets Deutsche Bank Securities, Inc. Deutsche Bank Securities, Inc. FIRST BOSTON			1,510,000 300,000 700,000 1,375,000 500,000 1,000,000	3,497 	1.F FE 1.G FE 1.A 1.A 2.B FE
063680-3S-1 BANK OF MONTREAL 081618-AN-3 BMARK 2018-83 A3 - CNBS 08161C-AC-5 BMARK-1882-A3 - CNBS 111021-AL-5 BRITISH TELECOMMUNICATIONS PLC 115928-AN-4 CNH INDUSTRIAL CAPITAL LLC	C	04/21/2022 05/31/2022 06/23/2022 05/26/2022 06/21/2022 05/17/2022	B.A. Securities Inc. BMO Capital Markets Deutsche Bank Securities, Inc. Deutsche Bank Securities, Inc. FIRST BOSTON SALOMON BROTHERS INC		1,470,678 300,000 699,839 1,357,822 495,137 993,200 273,540		3,497 0 0 3,980 1,477 2,705 0	1.F FE 1.G FE 1.A 2.B FE 2.B FE
063680-3S-1 BANK OF MONTREAL 081610-AN-3 BUARK 2018-B3 A3 - CMBS 081610-AC-5 BWARK 2018-B3 A3 - CMBS 111021-AL-5 BWARK-1882-A3 - CMBS 111022-AL-4 CNH INDUSTRIAL CAPITAL LLC 125930-BH-2 COMM 2015-CCE26 B - CMBS	C	04/21/2022 05/31/2022 06/23/2022 05/26/2022 06/21/2022 05/17/2022 05/10/2022	B.A. Securities Inc. BMO Capital Markets Deutsche Bank Securities, Inc. Deutsche Bank Securities, Inc. FIRST BOSTON SALOMON BROTHERS INC. PPS		1,470,678 300,000 699,839 1,357,822 495,137 993,200 273,540 688,383	1,510,000 300,000 7700,000 1,375,000 500,000 1,000,000 275,000 690,000		1.F FE 1.G FE 1.A 2.B FE 2.B FE 1.D
063680-3S-1 BANK OF MONTREAL 081618-AN-3 BMARK 2018-83 A3 - CNBS 08161C-AC-5 BMARK-1882-A3 - CNBS 111021-AL-5 BRITISH TELECOMMUNICATIONS PLC 115928-AN-4 CNH INDUSTRIAL CAPITAL LLC	C	04/21/2022 05/31/2022 06/23/2022 05/26/2022 06/21/2022 05/17/2022 05/10/2022	B.A. Securities Inc. BMO Capital Markets Deutsche Bank Securities, Inc. Deutsche Bank Securities, Inc. FIRST BOSTON SALOMON BROTHERS INC		1,470,678 300,000 699,839 1,357,822 495,137 993,200 273,540 688,383	1,510,000 300,000 7700,000 1,375,000 500,000 1,000,000 275,000 690,000		1.F FE 1.G FE 1.A 1.A 2.B FE 2.B 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 125282-AN-4 CMH INDUSTRIAL CAPITAL LLC 125302-BH-2 COMM 2015-CCF26 B - CMBS 14040H-CS-2 CAPITAL CME FINANCIAL COP	C		B.A. Securities Inc. BNO Capital Markets Deutsche Bank Securities, Inc. Deutsche Bank Securities, Inc. FIRST BOSTON SALCMON BROTHERS INC PPS MORGAN STANLEY CO		1,470,678 300,000 699,839 1,357,822 495,137 933,200 273,540 688,383 300,000	1,510,000 300,000 700,000 1,375,000 500,000 2,75,000 690,000 300,000		1.F FE 1.G FE 1.A 2.B FE 1.D 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. BNO Capital Markets Deutsche Bank Securities, Inc. Deutsche Bank Securities, Inc. FIRST BOSTON ASLAUMON BROTHERS INC. PPS MORGAN STANLEY CO WFM		1,470,678 300,000 699,839 1,357,822 495,137 993,200 273,540 688,383 300,000 400,889	1,510,000 300,000 700,000 1,375,000 500,000 1,000,000 275,000 690,000 300,000 461,000		1.F FE 1.G FE 1.A
063680-3S-1 BANK OF MONTREAL 061610-AN-3 BUARK 2018-B3 A3 - CMBS 061610-AC-5 BWARK 2018-B3 A3 - CMBS 111021-AL-5 BWARK-1882-A3 - CMBS 111021-AL-5 CMH INDUSTRIAL CAPITAL LLC 125930-BH-2 COMM 2015-CDE26 B - CMBS 14040H-CS-2 CAPITAL CMF FINANCIAL CORP 140430-AC-6 COPAR 2022-1 A3 - ABS 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		1,470,678 300,000 699,839 1,357,822 495,137 993,200 273,540 688,383 300,000 460,899 802,614	1,510,000 300,000 7700,000 1,375,000 500,000 1,000,000 275,000 690,000 300,000 461,000 865,000		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. BNO Capital Markets Deutsche Bank Securities, Inc. Eutsche Bank Securities, Inc. FIRST BOSTON SALOMON BROTHERS INC PPS MORGAN STANLEY CO WFM Various ALOMON BROTHERS INC		1,470,678 300,000 699,839 1,357,822 495,137 993,200 273,540 688,383 300,000 400,889	1,510,000 300,000 700,000 1,375,000 500,000 1,000,000 275,000 699,000 300,000 461,000 805,000 790,000		1.F FE 1.G FE 1.A 2.B FE 2.B FE 2.B FE 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. BNO Capital Markets Deutsche Bank Securities, Inc. Eutsche Bank Securities, Inc. FIRST BOSTON SALOMON BROTHERS INC PPS MORGAN STANLEY CO WFM Various ALOMON BROTHERS INC		1,470,678 300,000 699,839 1,357,822 495,137 933,200 273,540 688,383 300,000 460,899 802,614 736,953	1,510,000 300,000 700,000 1,375,000 500,000 1,000,000 275,000 699,000 300,000 461,000 805,000 790,000		1.F FE 1.G FE 1.A 2.B FE 2.B FE 2.B FE 2.A FE 1.A FE 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 0.5/31/2022 0.6/23/2022 0.6/28/2022 0.6/21/2022 0.5/10/2022 0.5/10/2022 0.5/10/2022 0.6/09/2022 0.6/09/2022 0.5/19/2022 0.4/26/2022	B.A. Securities Inc. BNO Capital Markets Deutsche Bank Securities, Inc. Eutsche Bank Securities, Inc. FIRST BOSTON SALOMON BROTHERS INC PPS MORGAN STANLEY CO WFM Various SALOMON BROTHERS INC BADCLAYS CAPITAL INC		1,470,678 300,000 699,839 1,357,822 495,137 993,200 273,540 688,383 300,000 440,899 802,614 736,953 179,825	1,510,000 300,000 700,000 1,375,000 500,000 1,000,000 275,000 690,000 300,000 461,000 805,000 790,000 190,000		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 061610-AN-3 BUARK 2018-B3 A3 - CMBS 061610-AC-5 BWARK-1882-A3 - CMBS 111021-AL-5 BRITISH TELECOMMUNICATIONS PLC 125928-AN-4 COH INDUSTRIAL CAPITAL LLC 125930-BH-2 COMMUN 2015-COE26 B - CMBS 14040H-CS-2 CAPITAL ONE FINANCIAL CORP 140430-AC-6 COPAR 2022-1 A3 - ABS 140430-AD-4 COPAR 2022-1 A4 - ABS 140440C-AD-4 COPAR 2022-1 A4 - ABS 14316N-AD-1 CARIX 2021-1 A4 - ABS 14316N-AD-1 CARIX 2021-1 A4 - ABS 14316N-AD-6 CITIGROUP INC	C	04/21/2022 06/31/2022 06/23/2022 06/24/2022 06/21/2022 05/10/2022 05/10/2022 04/26/2022 06/09/2022 06/09/2022 06/09/2022 06/19/2022 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.		1,470,678 300,000 699,839 1,357,822 495,137 993,200 273,540 688,383 300,000 400,899 802,614 778,953 179,825 500,000	1,510,000 300,000 700,000 1,375,000 500,000 1,000,000 275,000 690,000 300,000 461,000 805,000 790,000 190,000		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. BMO Capital Markets Deutsche Bank Securities, Inc. Eustsche Bank Securities, Inc. FIRST BOSTON SALOMON BROTHERS INC. PPS MORGAN STANLEY CO. WFM Various SALOMON BROTHERS INC. BARCLAYS CAPITAL INC. SALOMON BROTHERS INC. BARCLAYS CAPITAL INC.		1,470,678 300,000 699,839 1,357,822 495,137 933,200 273,540 688,383 300,000 400,899 802,614 736,953 179,825 500,000 1,494,785	1,510,000 300,000 700,000 1,375,000 500,000 275,000 690,000 300,000 461,000 805,000 790,000 190,000 500,000 500,000 1,500,000		1.F FE 1.6 FE 1.A
063680-3S-1 BANK OF MONTREAL 061610-AN-3 BUARK 2018-B3 A3 - CMBS 061610-AC-5 BWARK-1882-A3 - CMBS 111021-AL-5 BRITISH TELECOMMUNICATIONS PLC 125928-AN-4 COH INDUSTRIAL CAPITAL LLC 125930-BH-2 COMMUN 2015-COE26 B - CMBS 14040H-CS-2 CAPITAL ONE FINANCIAL CORP 140430-AC-6 COPAR 2022-1 A3 - ABS 140430-AD-4 COPAR 2022-1 A4 - ABS 140440C-AD-4 COPAR 2022-1 A4 - ABS 14316N-AD-1 CARIX 2021-1 A4 - ABS 14316N-AD-1 CARIX 2021-1 A4 - ABS 14316N-AD-6 CITIGROUP INC	C	04/21/2022 06/31/2022 06/23/2022 06/24/2022 06/21/2022 05/10/2022 05/10/2022 04/26/2022 06/09/2022 06/09/2022 06/09/2022 06/19/2022 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		1,470,678 300,000 699,839 1,357,822 495,137 993,200 273,540 688,383 300,000 400,899 802,614 778,953 179,825 500,000	1,510,000 300,000 700,000 1,375,000 500,000 1,000,000 275,000 690,000 300,000 461,000 805,000 790,000 190,000		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 0.6/31/2022 0.6/23/2022 0.6/28/2022 0.6/21/2022 0.5/10/2022 0.5/10/2022 0.5/10/2022 0.6/09/2022 0.6/09/2022 0.6/09/2022 0.6/03/2022 0.6/03/2022 0.6/03/2022	B.A. Securities Inc. BMO Capital Markets Deutsche Bank Securities, Inc. Deutsche Bank Securities, Inc. FIRST BOSTON SALOMON BROTHERS INC PPS MORGAN STANLEY CO WFM Various SALOMON BROTHERS INC BARCLAYS CAPITAL INC SALOMON BROTHERS INC BARCLAYS CAPITAL INC SALOMON BROTHERS INC BARCLAYS CAPITAL INC		1, 470, 678 300,000 699,839 1, 357,822 495,137 993,200 273,540 688,383 300,000 440,899 802,614 736,953 	1,510,000 300,000 700,000 1,375,000 500,000 1,000,000 275,000 690,000 461,000 805,000 790,000 190,000 190,000 190,000 1,500,000 1,500,000 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 05/31/2022 06/23/2022 06/21/2022 05/10/2022 05/10/2022 05/10/2022 06/05/2022 06/09/2022 06/09/2022 06/09/2022 06/03/2022 06/03/2022 06/03/2022 06/03/2022 06/03/2022 06/03/2022	B.A. Securities Inc. BMO Capital Markets Deutsche Bank Securities, Inc. Deutsche Bank Securities, Inc. FIRST BOSTON SALOMON BROTHERS INC PPS MORGAN STANLEY CO WFM Various SALOMON BROTHERS INC BARCLAYS CAPITAL INC BARCLAYS CAPITAL INC SALOMON BOTHERS INC BARCLAYS CAPITAL INC Various B.A. Securities Inc.		1,470,678 300,000 699,839 1,357,822 495,137 993,200 273,540 688,383 300,000 460,899 802,614 776,953 179,825 500,000 1,494,785 2,187,679 2,187,679 264,484	1,510,000 300,000 700,000 1,375,000 500,000 1,000,000 275,000 690,000 300,000 300,000 461,000 805,000 790,000 190,000 1,500,000 1,500,000 2,220,700 270,000		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. BMO Capital Markets Deutsche Bank Securities, Inc. Eutsche Bank Securities, Inc. FIRST BOSTON SALOMON BROTHERS INC. PPS MORGAN STANLEY CO WFM Various SALOMON BROTHERS INC. BARCLAYS CAPITAL INC. BARCLAYS CAPITAL INC. BARCLAYS CAPITAL INC. Various B.A. Securities Inc. KEY CAPITAL MARKETS		1,470,678 300,000 699,839 1,357,822 495,137 933,200 273,540 688,383 300,000 400,899 802,614 736,953 .179,825 .500,000 .1,494,785 2,187,679 2,64,484 786,7025	1,510,000 300,000 700,000 1,375,000 500,000 275,000 699,000 461,000 805,000 790,000 190,000 190,000 500,000 500,000 2,220,700 2,220,700 270,000 800,000		1.F FE 1.6 FE 1.A Te 2.B FE 1.A Te 2.B FE 1.A FE 2.B FE
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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 0.5/31/2022 0.6/23/2022 0.6/28/2022 0.5/26/2022 0.5/10/2022 0.5/10/2022 0.5/10/2022 0.6/09/2022 0.6/09/2022 0.6/09/2022 0.6/03/2022 0.6/0	B.A. Securities Inc. BMO Capital Markets Deutsche Bank Securities, Inc. Eventsche Bank Securities, Inc. FIRST BOSTON SALOMON BROTHERS INC PPS MORGAN STANLEY CO WFM Various SALOMON BROTHERS INC BARCLAYS CAPITAL INC SALOMON BROTHERS INC SALOM		1,470,678 300,000 699,839 1,357,822 445,137 933,200 273,540 688,383 300,000 460,899 802,614 736,953 179,825 500,000 1,494,785 2,187,679 2,2187,679 2,244,484 787,025 197,250 .70,115 .100,000 185,000	1,510,000 300,000 700,000 1,375,000 500,000 1,000,000 275,000 690,000 300,000 461,000 805,000 790,000 199,000 500,000 2,220,700 2,270,000 2,220,700 2,270,000 800,000 200,000 774,000 100,000 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
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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 Date Number of Shares of Share				Show All Long-Ten	IT BOTIUS and Stock Acquired During the Current	Quarter				
Link Date Date Number of 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 Shares o										
CUGIP Description Foreign Acquired Name of Vendor Store Actual Cost Part Value Paid for Accurad SVD Accurate SVD Actual Cost Part Value Dides Accurate SVD Actual Cost Part Value Dides Accurate SVD										
Log Date Number of SNU Number of Shares of Shares of Shares of Shares of Shares of Shares of Shares of Shares of Shares of Shares of Shares of Shares of										
CUSIP CUSIP Date Date Number of Name of Vendor Number of Shares of Shares of Actual Cost Par Value Number of Administration symbol 8000 441 0 (wards IN - 150 L00) 6.000000000000000000000000000000000000										
CUSIP Date Number of Acquired Number of Name of Vendor Number of Shares of										
CUSIP Description Forign Acquired Name of Vendor Shares of Stock Acquired Interest and Dividendi Stativ Stativ 8000 4F-8 MSDK H4, IV CHRUBRIS, IV TBR UAV, 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 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 & 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 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	` 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 0		v		0 ^	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 ^		۰	۰	0 ^			1 A
	FHR 4911 LB - CMU/RMBS		06/01/2022 .	. Paydown 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

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									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 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 م		۰ ۱		0	۰ ۱	0 ^	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 ۱		0	n	۰		01/01/2051	1 A
	FN CA8687 - RMBS		06/01/2022	Paydown						۰	(135)	U	(135)	<u>ہ</u>		۰ ۱	۰. ۱	0 ^		01/01/2051	1.4
	FN CB3750 - RMBS		06/01/2022	Paydown						0	(135)	0	(135)	0 ^		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 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 ۱	۰ ۱	0 ^	399	07/01/2041	
	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			Call @ 100.00						0 ^		U	0	0		0	0	0 ^		. 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	

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												Current Change in	Foreign					Bond		nation
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									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
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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
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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 ۵	0	0 0			۰. 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 ۱	(14)		۰ ۱	2,500	۰ ۱	0 ^	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 ۱	<u>^</u>	0	0	2.500	۰. ۱	0 ^		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 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 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
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SCHEDULE D - PART 4

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									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 ۱	ñ	0 0		۰. 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. م	۰ ۱	^	ñ	0	503	<u>ہ</u>	6	<u>م</u>	۳, 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	1	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

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									Prior Year		Current	Other Than	n Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized				•			Dealized		Dividends	Con-	SVO
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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
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	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 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 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	
						D 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, NAIC
												Total Total							Desig-
											0	Total Total					Bond		nation
											Current Year's	Change in Foreign	Book/				Interest/		Modifier
								Prior Year		Current	Other Than	Book/ Exchange 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 During Current Quarter				
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*	
,		0.000	Quarter		2,641,615			XXX	
Bankone Indianapolis, IN 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 exceed the allowable limit in any one depository (See 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 exceed the allowable limit in any one depository (See 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 Amount of Interest	9 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). ((
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).).)))
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 Direct Written Premium \$0	2 Direct Earned Premium \$0	3 Direct Losses Incurred \$0		
2.1 Does the re 2.2 Can the dir	ect premium earned for D&O	ability coverage as part of a liability coverage provided	as part of a CMP package	d policy be quantified or estimated?	Yes [X] No [] 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