



NAIC Group Code.....0267.....0267..... NAIC Company Code.....14060..... Employer's ID Number.....31-4192970.....  
(Current) (Prior)

Organized under the Laws of .....	OH .....	State of Domicile or Port of Entry .....	OH .....
Country of Domicile .....	US .....		
Incorporated/Organized .....	03/25/1935 .....	Commenced Business .....	04/20/1935 .....
Statutory Home Office .....	671 South High Street .....	Columbus, OH, US 43206-1066 .....	
Main Administrative Office .....	671 South High Street .....		
	Columbus, OH, US 43206-1066 .....	614-445-2900 .....	
		(Telephone Number) .....	
Mail Address .....	671 South High Street .....	Columbus, OH, US 43206-1066 .....	
Primary Location of Books and Records .....	671 South High Street .....		
	Columbus, OH, US 43206-1066 .....	614-445-2900 .....	
		(Telephone Number) .....	
Internet Website Address .....	www.grangeinsurance.com .....		
Statutory Statement Contact .....	Jeffrey Paul Siefker .....	614-445-2900 .....	
		(Telephone Number) .....	
	siefkerj@grangeinsurance.com .....	614-542-3017 .....	
	(E-Mail Address) .....	(Fax Number) .....	

..... JOHN (NMN) AMMENDOLA, PRESIDENT & CEO ..... TERESA JEAN BROWN, EVP & CFO.....  
..... LAVAWN DEE COLEMAN, EVP & SECRETARY.....

JOHN (NMN) AMMENDOLA	KATHIE JANE ANDRADE
JAMES MARTIN BENSON	MARK LEWIS BOXER
TERESA JEAN BROWN	MICHAEL DESMOND FRAIZER
ROBERT ENLOW HOYT	SUZAN BULYABA KEREERE
MARY MARNETTE PERRY	THOMAS SIMRALL STEWART
CHRISTIANNA (NMN) WOOD	

State of Ohio.....  
County of Franklin..... SS

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

X	X	X
JOHN (NMN) AMMENDOLA PRESIDENT & CEO	LAVAWN DEE COLEMAN EVP & SECRETARY	TERESA JEAN BROWN EVP & CFO

Subscribed and sworn to before me  
this 10th day of  
August

a. Is this an original filing? Yes \_\_\_\_\_

b. If no:

1. State the amendment number: \_\_\_\_\_

2. Date filed: \_\_\_\_\_

3. Number of pages attached: \_\_\_\_\_

X

ASSETS

		Current Statement Date			4  December 31 Prior Year Net Admitted Assets
		1  Assets	2  Nonadmitted Assets	3  Net Admitted Assets (Cols. 1 - 2)	
1.	Bonds.....	1,316,720,296		1,316,720,296	1,377,483,810
2.	Stocks:				
	2.1 Preferred stocks.....	56,546,289		56,546,289	60,366,817
	2.2 Common stocks.....	865,124,423		865,124,423	1,002,606,288
3.	Mortgage loans on real estate:				
	3.1 First liens.....				
	3.2 Other than first liens.....				
4.	Real estate:				
	4.1 Properties occupied by the company (less \$ encumbrances).....	75,430,344		75,430,344	77,011,138
	4.2 Properties held for the production of income (less \$ encumbrances).....	9,076,363		9,076,363	9,262,603
	4.3 Properties held for sale (less \$ encumbrances).....				
5.	Cash (\$ 15,491,723), cash equivalents (\$ 64,114,184) and short-term investments (\$ 10,396,282).....	90,002,189		90,002,189	103,850,346
6.	Contract loans (including \$ premium notes).....				
7.	Derivatives.....				
8.	Other invested assets.....	157,734,792		157,734,792	155,895,455
9.	Receivables for securities.....				847,120
10.	Securities lending reinvested collateral assets.....	29,135,647		29,135,647	29,080,750
11.	Aggregate write-ins for invested assets.....				
12.	Subtotals, cash and invested assets (Lines 1 to 11).....	2,599,770,343		2,599,770,343	2,816,404,328
13.	Title plants less \$ charged off (for Title insurers only).....				
14.	Investment income due and accrued.....	10,156,088		10,156,088	10,485,503
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection.....	338,285,981	2,496,000	335,789,981	319,722,627
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 1,754,707 earned but unbilled premiums).....	1,754,707		1,754,707	1,754,707
	15.3 Accrued retrospective premiums (\$ ) and contracts subject to redetermination (\$ ).....				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers.....	920,442		920,442	8,308,680
	16.2 Funds held by or deposited with reinsured companies.....				
	16.3 Other amounts receivable under reinsurance contracts.....				
17.	Amounts receivable relating to uninsured plans.....				
18.1	Current federal and foreign income tax recoverable and interest thereon.....	28,198,652		28,198,652	2,844,331
18.2	Net deferred tax asset.....	28,941,936		28,941,936	—
19.	Guaranty funds receivable or on deposit.....				
20.	Electronic data processing equipment and software.....	15,798,353	15,841,243	(42,890)	60,717
21.	Furniture and equipment, including health care delivery assets (\$ ).....	1,185,672	1,185,672	—	—
22.	Net adjustment in assets and liabilities due to foreign exchange rates.....				
23.	Receivables from parent, subsidiaries and affiliates.....	9,388,930		9,388,930	
24.	Health care (\$ ) and other amounts receivable.....				
25.	Aggregate write-ins for other-than-invested assets.....	1,760,655	547,360	1,213,295	1,208,503
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	3,036,161,759	20,070,275	3,016,091,484	3,160,789,395
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....				
28.	Total (Lines 26 and 27).....	3,036,161,759	20,070,275	3,016,091,484	3,160,789,395
Details of Write-Ins					
1101.	.....				
1102.	.....				
1103.	.....				
1198.	Summary of remaining write-ins for Line 11 from overflow page.....				
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....				
2501.	Agent Loans.....	547,360	547,360	—	
2502.	Equities in Pools.....	1,213,295		1,213,295	1,208,503
2503.	Miscellaneous Assets.....				
2598.	Summary of remaining write-ins for Line 25 from overflow page.....				
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	1,760,655	547,360	1,213,295	1,208,503

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Statement Date	December 31, Prior Year
1. Losses (current accident year \$ 240,335,515).....	640,017,817	552,296,005
2. Reinsurance payable on paid losses and loss adjustment expenses .....	(38,742)	(92,304)
3. Loss adjustment expenses.....	136,610,055	136,810,112
4. Commissions payable, contingent commissions and other similar charges.....	11,433,561	26,424,000
5. Other expenses (excluding taxes, licenses and fees).....	32,740,556	36,085,958
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	10,364,308	14,626,939
7.1 Current federal and foreign income taxes (including \$ 2,013,134 on realized capital gains (losses)).....		—
7.2 Net deferred tax liability.....		4,262,742
8. Borrowed money \$ 200,000,000 and interest thereon \$ 335,000.....	200,335,000	200,335,000
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 30,223,366 and including warranty reserves of \$      and accrued accident and health experience rating refunds including \$      for medical loss ratio rebate per the Public Health Service Act).....	622,092,899	590,911,727
10. Advance premium.....	15,977,789	5,671,513
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....	4,346,650	4,604,425
12. Ceded reinsurance premiums payable (net of ceding commissions).....	(10,689,212)	4,322,756
13. Funds held by company under reinsurance treaties.....		
14. Amounts withheld or retained by company for account of others.....	103,937	28,991
15. Remittances and items not allocated.....		
16. Provision for reinsurance (including \$      certified).....		323,116
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....	1,196,537	
19. Payable to parent, subsidiaries and affiliates.....		2,065,016
20. Derivatives.....		
21. Payable for securities.....	928,216	
22. Payable for securities lending.....	29,135,647	29,080,750
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$      and interest thereon \$      .....		
25. Aggregate write-ins for liabilities.....	3,146,045	17,256,535
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	1,697,701,063	1,625,013,281
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	1,697,701,063	1,625,013,281
29. Aggregate write-ins for special surplus funds.....		
30. Common capital stock.....	5,000,000	5,000,000
31. Preferred capital stock.....		
32. Aggregate write-ins for other-than-special surplus funds.....		
33. Surplus notes.....		
34. Gross paid in and contributed surplus.....	1,175,000	1,175,000
35. Unassigned funds (surplus).....	1,312,215,421	1,529,601,114
36. Less treasury stock, at cost:		
36.1      shares common (value included in Line 30 \$      ).....		
36.2      shares preferred (value included in Line 31 \$      ).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	1,318,390,421	1,535,776,114
38. Totals (Page 2, Line 28, Col. 3).....	3,016,091,484	3,160,789,395
<b>Details of Write-Ins</b>		
2501. Reserve for checks written off.....	4,631,371	3,850,290
2502. Deferred compensation.....	7,759,316	25,625,000
2503. Liability for Benefit Plans.....	(13,668,717)	(13,668,717)
2598. Summary of remaining write-ins for Line 25 from overflow page.....	4,424,075	1,449,962
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	3,146,045	17,256,535
2901.....		
2902.....		
2903.....		
2998. Summary of remaining write-ins for Line 29 from overflow page.....		
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above).....		
3201.....		
3202.....		
3203.....		
3298. Summary of remaining write-ins for Line 32 from overflow page.....		
3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above).....		

STATEMENT OF INCOME

		1	2	3
		Current Year to Date	Prior Year to Date	Prior Year Ended December 31
Underwriting Income				
1.	Premiums earned:			
1.1.	Direct (written \$ 214,441,231)	211,623,409	213,914,278	432,572,029
1.2.	Assumed (written \$ 501,944,770)	472,146,937	453,014,796	932,355,086
1.3.	Ceded (written \$ 41,144,547)	39,710,063	37,531,224	77,142,100
1.4.	Net (written \$ 675,241,454)	644,060,283	629,397,850	1,287,785,015
Deductions:				
2.	Losses incurred (current accident year \$495,541,176 ):			
2.1	Direct	150,902,687	101,322,915	232,308,338
2.2	Assumed	416,126,446	263,868,960	580,699,139
2.3	Ceded	43,349,445	19,601,069	42,167,191
2.4	Net	523,679,688	345,590,806	770,840,287
3.	Loss adjustment expenses incurred	67,457,427	58,805,577	116,099,977
4.	Other underwriting expenses incurred	209,918,818	200,536,104	398,885,941
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	801,055,933	604,932,487	1,285,826,205
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(156,995,650)	24,465,362	1,958,810
Investment Income				
9.	Net investment income earned	22,694,800	20,973,732	49,791,737
10.	Net realized capital gains (losses) less capital gains tax of \$ 2,013,134	7,573,218	26,213,296	72,703,397
11.	Net investment gain (loss) (Lines 9 + 10)	30,268,018	47,187,028	122,495,134
Other Income				
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 0 amount charged off \$ (1,635,794))	1,635,794	(799,458)	(14,681,625)
13.	Finance and service charges not included in premiums	6,549,244	6,360,761	11,626,281
14.	Aggregate write-ins for miscellaneous income	(147,565)	720,984	701,662
15.	Total other income (Lines 12 through 14)	8,037,473	6,282,287	(2,353,682)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	(118,690,159)	77,934,677	122,100,262
17.	Dividends to policyholders	2,607,840	2,719,200	5,728,738
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	(121,297,999)	75,215,477	116,371,524
19.	Federal and foreign income taxes incurred	(28,350,004)	11,154,571	8,656,327
20.	Net income (Line 18 minus Line 19) (to Line 22)	(92,947,995)	64,060,906	107,715,197
Capital and Surplus Account				
21.	Surplus as regards policyholders, December 31 prior year	1,535,776,114	1,504,940,733	1,504,940,733
22.	Net income (from Line 20)	(92,947,995)	64,060,906	107,715,197
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains or (losses) less capital gains tax of \$ (34,086,544)	(125,910,937)	36,828,880	26,211,507
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	(881,866)	1,645,571	(1,801,436)
27.	Change in nonadmitted assets	1,912,405	1,233,271	(520,849)
28.	Change in provision for reinsurance	323,116	876,410	553,294
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
32.1.	Paid in			
32.2.	Transferred from surplus (Stock Dividend)			
32.3.	Transferred to surplus			
33.	Surplus adjustments:			
33.1.	Paid in	—	—	
33.2.	Transferred to capital (Stock Dividend)			
33.3.	Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders			(98,500,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	119,584	127,159	(2,822,333)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(217,385,693)	104,772,197	30,835,381
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,318,390,421	1,609,712,930	1,535,776,114
Details of Write-Ins				
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)			
1401.	Miscellaneous income	(147,565)	720,984	701,662
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	(147,565)	720,984	701,662
3701.	Deferred Gain - Intercompany Pooling Change	119,584	127,159	214,686
3702.	Change in Funded Status - Benefit Plans			(3,037,019)
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)	119,584	127,159	(2,822,333)

CASH FLOW

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	654,468,408	613,561,879	1,290,322,213
2. Net investment income	31,409,149	30,541,054	68,873,381
3. Miscellaneous income	8,037,473	6,282,287	(2,353,682)
4. Total (Lines 1 to 3)	693,915,031	650,385,220	1,356,841,913
5. Benefit and loss related payments	428,516,076	283,801,131	657,499,638
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	300,174,775	293,648,507	536,415,540
8. Dividends paid to policyholders	2,865,615	2,541,381	5,101,007
9. Federal and foreign income taxes paid (recovered) net of \$ 2,013,134 tax on capital gains (losses)	(982,549)	23,969,479	40,617,001
10. Total (Lines 5 through 9)	730,573,916	603,960,498	1,239,633,185
11. Net cash from operations (Line 4 minus Line 10)	(36,658,886)	46,424,721	117,208,728
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	199,210,794	244,134,327	593,551,284
12.2 Stocks	83,770,569	72,561,317	145,678,238
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets	10,000,000	98,483	44,233,492
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	1,775,336	—	—
12.8 Total investment proceeds (Lines 12.1 to 12.7)	294,756,699	316,794,127	783,463,014
13. Cost of investments acquired (long-term only):			
13.1 Bonds	155,121,472	293,715,385	495,275,379
13.2 Stocks	77,053,172	94,418,247	289,405,732
13.3 Mortgage loans			
13.4 Real estate	239,832	13,274	456,769
13.5 Other invested assets	17,369,346	5,217,393	56,755,547
13.6 Miscellaneous applications	54,897	128,332	21,685,260
13.7 Total investments acquired (Lines 13.1 to 13.6)	249,838,719	393,492,631	863,578,687
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	44,917,980	(76,698,504)	(80,115,673)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock	—	—	—
16.3 Borrowed funds	—	—	—
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			98,500,000
16.6 Other cash provided (applied)	(22,107,252)	8,931,803	18,939,840
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(22,107,252)	8,931,803	(79,560,160)
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)	(13,848,157)	(21,341,979)	(42,467,105)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	103,850,346	146,317,451	146,317,451
19.2 End of period (Line 18 plus Line 19.1)	90,002,189	124,975,472	103,850,346
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001. \$44,118,649 of the dividend to the parent company, GHI Holdings, Inc., was a non-cash transfer of hedge fund investment holdings. The remaining portion of the dividend was Cash.			44,118,649

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

Grange Insurance Company (the “Company”) prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by The Ohio Department of Insurance (the “Department”). The Department requires that insurance companies domiciled in the State of Ohio prepare their statutory basis financial statements in accordance with the National Association of Insurance Commissioners (“NAIC”) Accounting Practices and Procedures Manual (“NAIC SAP”) subject to any deviations prescribed or permitted by the Department. The Company does not employ accounting practices that depart from the NAIC SAP.

A reconciliation of the Company’s net income and surplus between NAIC SAP and practices prescribed and permitted by the State of Ohio is shown below; the reconciliation illustrates that the permitted practice described above has no impact on either net income or surplus:

	SSAP #	F/S Page	F/S Line #	06/30/2022	12/31/2021
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ (92,947,995)	\$ 107,715,197
(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	<u>\$ (92,947,995)</u>	<u>\$ 107,715,197</u>
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,318,390,421	\$ 1,535,776,114
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 1,318,390,421</u>	<u>\$ 1,535,776,114</u>

C. Accounting Policy

- (2) Bonds not backed by other loans are stated at amortized cost using the scientific method. Securities Valuation Office (“SVO”) identified investments identified in SSAP No. 26R are stated at fair value.
- (6) Loan-backed securities are stated at either amortized cost or the lower or amortized cost or fair market value. The retrospective adjustment method is used to value all securities except for interest only securities or securities where the yield had become negative, those are valued using the prospective method.

D. Going Concern

Management has evaluated the Company’s viability and has no doubt as to the Company’s ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors - Not Applicable

3. Business Combinations and Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

D. Loan-Backed Securities

- (1) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from Hub Data and Bloomberg. These assumptions are consistent with the current interest rate and economic environment.
- (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - Not Applicable
- (3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - Not Applicable
- (4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss
- a. The aggregate amount of unrealized losses:
1. Less than 12 months \$ (15,206,967)
2. 12 months or longer (8,895,729)
- b. The aggregate related fair value of securities with unrealized losses:
1. Less than 12 months \$ 215,687,455
2. 12 months or longer 66,527,015
- (5) According to SSAP 43R, the best estimate of future cash flows using the appropriate discount rate was calculated for each affected security, with other-than-temporary impairments realized to the extent that present value was less than amortized cost. Securities held with an intent to sell were other-than-temporarily impaired to current fair value. Securities with a present value greater than amortized cost were not other-than-temporarily impaired.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

- (1) For securities lending agreements, the Company requires a minimum of 102% and 105% of the fair value of the domestic and foreign securities loaned at the outset of the contract as collateral. Cash collateral received is invested in short-term investments and the offsetting collateral liability is included in Collateral from Lending Activities. The fair value of the collateral as of the end of the period is \$29.1million.
- (2) Carrying amount and classification of assets pledged as collateral and not reclassified and separately reported - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

(3) Collateral received

(a) Aggregate amount collateral received

The Company has no repurchase agreements as collateral.

	Fair Value
1. Securities Lending	
(a) Open	\$
(b) 30 days or less	29,135,647
(c) 31 to 60 days	
(d) 61 to 90 days	
(e) Greater than 90 days	
(f) Subtotal	\$ 29,135,647
(g) Securities received	
(h) Total collateral received	\$ 29,135,647
2. Dollar Repurchase Agreement	
(a) Open	\$
(b) 30 days or less	
(c) 31 to 60 days	
(d) 61 to 90 days	
(e) Greater than 90 days	
(f) Subtotal	\$
(g) Securities received	
(h) Total collateral received	\$

The Company has no dollar repurchase agreements as collateral received.

(b) Fair value and portion sold or repledged - Not Applicable

(c) The Company receives primarily cash collateral in an amount in excess of the fair value of the securities lent. The Company reinvests the cash collateral into higher yielding short-term securities than the collateral received.

(4) The Company re-invested the cash collateral in the Northern Institutional Liquid Asset Portfolio.

(5) Collateral reinvestment

(a) Aggregate amount collateral reinvested

The Company has no repurchase agreements as collateral.

Notes to the Financial Statements

5. Investments (Continued)

	Amortized Cost	Fair Value
1. Securities Lending		
(a) Open	\$	\$
(b) 30 days or less	29,135,647	29,135,647
(c) 31 to 60 days		
(d) 61 to 90 days		
(e) 91 to 120 days		
(f) 121 to 180 days		
(g) 181 to 365 days		
(h) 1 to 2 years		
(i) 2 to 3 years		
(j) Greater than 3 years		
(k) Subtotal	\$ 29,135,647	\$ 29,135,647
(l) Securities received		
(m) Total collateral reinvested	\$ 29,135,647	\$ 29,135,647
2. Dollar Repurchase Agreement		
(a) Open	\$	\$
(b) 30 days or less		
(c) 31 to 60 days		
(d) 61 to 90 days		
(e) 91 to 120 days		
(f) 121 to 180 days		
(g) 181 to 365 days		
(h) 1 to 2 years		
(i) 2 to 3 years		
(j) Greater than 3 years		
(k) Subtotal	\$	\$
(l) Securities received		
(m) Total collateral reinvested	\$	\$

The Company has no dollar repurchase agreements as collateral.

(b) The maturity dates of the liabilities match the invested assets.

(6) Collateral not permitted by contract or custom to sell or repledge - Not Applicable

(7) Collateral for securities lending transactions that extend beyond one year from the reporting date - Not Applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

M. Working Capital Finance Investments - Not Applicable

N. Offsetting and Netting of Assets and Liabilities - Not Applicable

R. Reporting Entity's Share of Cash Pool by Asset type - Not Applicable

6. Joint Ventures, Partnerships and Limited Liability Companies - Not Applicable

7. Investment Income - Not Applicable

8. Derivative Instruments - Not Applicable

9. Income Taxes - No Significant Changes

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

- A.
- 1. The Company and its affiliate, Integrity Insurance Company ("IIC"), are stock companies 100% owned by Grange Holdings, Inc. ("GHI"), which is 100% owned by Grange Mutual Holding Company.
  - 2. The Company owns 100% of the common stock of Grange Indemnity Insurance Company, Grange Insurance Company of Michigan, Grange Property & Casualty Insurance Company and Trustgard Insurance Company. The Company, domiciled in the state of Ohio, is a member of the Grange Insurance Operations.
  - 3. The Company is affiliated with IIC, which has two 100% wholly owned subsidiaries, Integrity Property & Casualty Insurance Company and Integrity Select Insurance Company. The companies, domiciled in Ohio, are members of the Grange Insurance Operations.

11. Debt

- A. Apart from the item described in Note 11B immediately below, the Company did not have any capital notes or other debt obligations outstanding during the periods presented.



Notes to the Financial Statements

11. Debt (Continued)

B. FHLB (Federal Home Loan Bank) Agreements

- (1) The Company is a member of the Federal Home Loan Bank (“FHLB”) of Cincinnati. Through its membership, the Company executed a \$60.0 million 10-year fixed-term, fixed-rate advance at 2.23% in October 2016 for general operating purposes. In March 2020, the Company executed a \$50.0 million 10-year fixed-term, fixed-rate advance at 1.99% and a \$90.0 million 5-year fixed-term, fixed-rate advance at 1.86%, both for general operating purposes and to provide additional liquidity in the wake of the COVID-19 pandemic. The Company has determined the current, actual maximum borrowing capacity as \$243.1 million based on the FHLB Additional Borrowing Capacity statement published at the time of the report.
- (2) FHLB capital stock
- (a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Protected Cell Accounts
1. Current Year			
(a) Membership stock - Class A	\$	\$	\$
(b) Membership stock - Class B	2,528,632	2,528,632	
(c) Activity stock	7,778,868	7,778,868	
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	\$ 10,307,500	\$ 10,307,500	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 243,093,678		
2. Prior Year-End			
(a) Membership stock - Class A	\$ -	\$ -	\$ -
(b) Membership stock - Class B	3,007,113	3,007,113	
(c) Activity stock	7,300,387	7,300,387	
(d) Excess stock	-	-	-
(e) Aggregate total (a+b+c+d)	\$ 10,307,500	\$ 10,307,500	\$ -
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 252,242,274		

(b) Membership stock (class A and B) eligible and not eligible for redemption

	(1) Current Year Total (2+3+4+5+6)	(2) Not Eligible for Redemption	Eligible for Redemption			
			(3) Less Than 6 Months	(4) 6 Months to Less Than 1 Year	(5) 1 to Less Than 3 Years	(6) 3 to 5 Years
Membership Stock						
1. Class A	\$	\$	\$	\$	\$	\$
2. Class B	\$ 2,528,632	\$ 2,528,632	\$	\$	\$	\$

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total general and protected cell accounts total collateral pledged (Lines 2+3)	\$ 224,571,481	\$ 245,347,748	\$ 200,000,000
2. Current year general account total collateral pledged	224,571,481	245,347,748	200,000,000
3. Current year protected cell accounts total collateral pledged	-	-	-
4. Prior year-end total general and protected cell accounts total collateral pledged	253,537,331	254,761,820	200,000,000

(b) Maximum amount pledged during reporting period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current year total general and protected cell accounts maximum collateral pledged (Lines 2+3)	\$ 253,918,560	\$ 268,398,924	\$ 200,000,000
2. Current year general account maximum collateral pledged	253,918,560	268,398,924	200,000,000
3. Current year protected cell accounts maximum collateral pledged	-	-	-
4. Prior year-end total general and protected cell accounts maximum collateral pledged	296,049,665	292,620,264	200,000,000

Notes to the Financial Statements

11. Debt (Continued)

- (4) Borrowing from FHLB
- (a) Amount as of the reporting date

	(1)	(2)	(3)	(4)
	Total (2+3)	General Account	Protected Cell Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	\$ 200,000,000	\$ 200,000,000	\$	XXX
(b) Funding agreements				\$
(c) Other				XXX
(d) Aggregate total (a+b+c)	\$ 200,000,000	\$ 200,000,000	\$	\$
2. Prior Year-end				
(a) Debt	\$ 200,000,000	\$ 200,000,000	\$ -	XXX
(b) Funding agreements	-	-	-	\$ -
(c) Other	-	-	-	XXX
(d) Aggregate total (a+b+c)	\$ 200,000,000	\$ 200,000,000	\$ -	\$ -

- (b) Maximum amount during reporting period (current year)

	(1)	(2)	3
	Total (2+3)	General Account	Protected Cell Accounts
1. Debt	\$ 200,000,000	\$ 200,000,000	\$
2. Funding agreements			
3. Other			
4. Aggregate total (Lines 1+2+3)	\$ 200,000,000	\$ 200,000,000	\$

- (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

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

The postretirement healthcare benefit plan ("Postretirement Plan") is sponsored by the Company and all annual costs for 2022 are shared via the pooling agreement. In August 2020, the Company announced the following changes to the Postretirement Plan: 1) benefits provided under the Postretirement Plan will be terminated for any active associate participating in the Postretirement Plan who has not yet reached 50 years of age by December 31, 2020 and 2) the Company will no longer self-insure healthcare benefits provided to retirees who are age 65 or older, with coverage for those participants instead moving to Medicare exchanges with Health Reimbursement Accounts effective January 1, 2021.

A. Defined Benefit Plan

- (4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	06/30/2022	12/31/2021	06/30/2022	12/31/2021	06/30/2022	12/31/2021
a. Service cost	\$	\$	32,891	85,136	\$	\$
b. Interest cost			192,129	308,731		
c. Expected return on plan assets			-	-		
d. Transition asset or obligation			-	-		
e. Gains and losses			(169,202)	(369,954)		
f. Prior service cost or credit			(1,267,171)	(2,534,341)		
g. Gain or loss recognized due to a settlement or curtailment			-	-		
h. Total net periodic benefit cost	\$	\$	(1,211,353)	(2,510,428)	\$	\$

(11) Contributions expected to be paid to the plan during the next fiscal year - Not Applicable

(16) Significant changes in the benefit obligation or plan assets not otherwise disclosed - Not Applicable

G. Consolidated/Holding Company Plans

All employees are employed by the Company and participate in the pension and other benefit plans of GHI and the Company.

The qualified defined benefit pension plan ("Plan") is sponsored by GHI and is currently fully funded, with no contributions expected in 2022. As a result, all costs associated with this plan are held at GHI. If the Plan is underfunded in future periods and contributions into the Plan are required, the cost of those future contributions will be allocated via the pooling agreement.

There are two nonqualified plans also sponsored by GHI.

Notes to the Financial Statements

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations - No Significant Changes
14. Liabilities, Contingencies and Assessments - No Significant Changes
15. Leases - No Significant Changes
16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk - Not Applicable
17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transfer and Servicing of Financial Assets

- (1) The Company participates in a securities lending program with its custodian as the lending agent. Securities on loan as of the end of the period were fixed-income bonds totaling \$29.1 million. Collateral received from lending activities is maintained in accordance with the securities lending agreement, whereby the collateral requirement shall be an amount equal to 102% of the then-current market value of the relevant loaned securities where securities and collateral are denominated in the same currency, and 105% for all other securities. The Company's lending agent, its custodian, reinvests the cash collateral according to investment guidelines outlined in the securities lending agreement and is reported on the balance sheet. Collateral received in the form of securities are restricted and off-balance sheet. The Company is not able to sell or reinvest the securities received as collateral and according to the MLSA, the borrower bears all the risk associated with said securities.
- (2) Servicing assets and servicing liabilities - Not Applicable
- (4) Securitizations, asset-backed financing arrangements and similar transfers accounted for as sales when the transferor has continued involvement with the transferred financial assets - Not Applicable

C. Wash Sales - Not Applicable

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - Not Applicable
19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - Not Applicable
20. Fair Value Measurements

A. Fair Value Measurement

- (1) Fair value measurements at reporting date

The Company has categorized its investments that are measured at fair value into the three-level hierarchy or investments reported at net asset value ("NAV") as of the end of the reporting period:

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Preferred stock - Industrial & Misc.....	\$ 22,574,261	\$ -	\$ -	\$ -	\$ 22,574,261
Bonds - Industrial & Misc.....	-	113,646,849	-	-	113,646,849
Common Stock - Industrial & Misc.....	295,802,662	10,352,214	-	316,976,483	623,131,359
Common Stock - Parent, Subs, & Affiliates.....	-	-	241,993,064	-	241,993,064
Other Invested Assets - Hedge Funds.....	-	-	-	48,029,425	48,029,425
Other Invested Assets - Floating Rate Loans.....	-	-	-	109,705,367	109,705,367
Total assets at fair value/NAV.....	\$ 318,376,923	\$ 123,999,063	\$ 241,993,064	\$ 474,711,275	\$ 1,159,080,325
b. Liabilities at fair value					
Total liabilities at fair value.....	\$	\$	\$	\$	\$

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

Description	Beginning balance as of 04/01/2022	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2022
a. Assets										
Common Stock - Parent, Subs, & Affiliates.....	\$ 240,759,853	\$	\$	\$	\$ 1,233,211	\$	\$	\$	\$	\$ 241,993,064
Total assets.....	\$ 240,759,853	\$	\$	\$	\$ 1,233,211	\$	\$	\$	\$	\$ 241,993,064
b. Liabilities										
Total liabilities.....	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$

- (3) The Company's policy is to recognize transfers in and out as of the end of the reporting period.
- (4) As of the end of the period, the reported fair value of the entity's investments categorized within Level 2 and Level 3 of the fair value hierarchy are as follows:

**Bonds** – According to statutory accounting rules, fixed-income securities with a rating of NAIC 1 or 2 are reported at amortized cost. Securities with a rating of NAIC 3 thru 6, or non-investment grade ratings, are measured and reported at the lower of amortized cost or fair value on the statement of financial position. At the end of every quarter and at year end, the Company utilizes fair values provided by its custodian. Fair value is determined by evaluations that are based on observable market information rather than market quotes. Inputs to the evaluations include, but are not limited to, market prices from recently completed transactions and transactions of comparable securities, credit spreads, interest rate yield curves, and other market-observable information. Thus, any fixed-income securities measured and reported at fair value are included in the amounts disclosed above as Level 2 in the hierarchy.

**Common Stocks, Industrial & Misc.** – According to statutory accounting rules, common stocks are reported at fair value. The Company holds two positions not actively traded. One represents membership in the National Association of Mutual Insurance Company and is valued by the SVO. The other represents membership with FHLB of Cincinnati. Therefore, these securities are included in level 2.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

**Parent, Subsidiaries, and Affiliates** – The Company’s investments in four subsidiaries are measured and reported at fair value as of the end of the period, for each respective entity totaling\$242.0million. Fair value measurement is determined by the individual entity’s surplus at the end of a period, or the amount by which assets exceed liabilities. All subsidiaries are in the insurance industry, whereby its assets are largely comprised of fixed income securities carried at amortized cost and its liabilities represent payables related to current federal income taxes and deferred taxes. Some inputs to the valuation methodology are unobservable and significant to the fair value measurement and result in disclosure at Level 3.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

C. Fair Values for All Financial Instruments by Level 1, 2 and 3

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds.....	\$.. 1,265,206,184	\$.. 1,316,720,296	\$..... 74,734,650	\$.. 1,190,471,534	\$..... –	\$..... –	\$..... –
Common Stock.....	865,124,423	865,124,423	295,802,662	10,352,214	241,993,064	316,976,483	–
Preferred Stock.....	56,137,356	56,546,289	55,169,626	967,730	–	–	–
Other invested assets.....	157,734,792	157,734,792	–	–	–	157,734,792	–
Money market.....	64,114,184	64,114,184	64,114,184	–	–	–	–

D. Not Practicable to Estimate Fair Value - Not Applicable

E. Nature and Risk of Investments Reported at NAV

Mutual Funds

- **Columbia Pyrford International Stock Fund (\$80.2 million)** – In Q4 2021, Columbia Threadneedle Investments completed its acquisition of BMO’s EMEA asset management business announced in April 2021. As a result, the BMO Pyrford International Stock Fund is now the Columbia Pyrford International Stock Fund. No changes to the portfolio management team occurred as a result of the acquisition. The fund seeks capital appreciation by investing in equity securities of companies located in a number of countries outside the United States. The fund may meet redemption requests by redeeming shares in-kind, especially in stressed market conditions, although the fund does not intend to do so.
- **DFA International Core Equity Portfolio (\$74.2 million)** – The portfolio purchases a broad and diverse group of securities of non-U.S. companies in developed markets. The portfolio invests in companies of all sizes, with increased exposure to smaller capitalization, lower relative price, and higher profitability companies as compared to their representation in the international universe. The portfolio reserves the right to meet redemption requests through an in-kind redemption, typically in response to a particularly large redemption, at the request of a client or in stressed market conditions.
- **TCW Emerging Markets Income Fund (\$86.9 million)** – The fund invests primarily in debt securities issued or guaranteed by companies, financial institutions and government entities in emerging market countries. The fund reserves the right to make a "redemption in kind" (payment in portfolio securities) rather than cash if the amount redeemed in any 90-day period is large enough to effect fund operations.
- **Transamerica International Equity Fund (\$72.9 million)** – The fund seeks maximum long-term total return, consistent with reasonable risk to principal, by investing in a diversified portfolio of common stocks of primarily non-U.S. issuers. Shares will normally be redeemed for cash, although each fund retains the right to wholly or partly redeem its shares in kind, under unusual circumstances (such as adverse or unstable market, economic, or political conditions), in an effort to protect the interests of shareholders by the delivery of securities selected from its assets at its discretion.

Other Invested Assets

- **Eaton Vance Institutional Senior Loans Fund (\$109.7 million)** – The Fund’s investment objective is to provide as high a level of current income as is consistent with the preservation of capital, by investing in a portfolio primarily of senior floating-rate loans. The Company does not have any unfunded commitments as of the end of the period. Redemption requests must be for amounts of \$100,000 or more. Upon commencement of redemption privileges, a Shareholder may redeem its Shares upon advance written notice to the Fund pursuant to the following schedule: for amounts up to one-third of a Shareholder’s account, Shares of an equivalent amount in value will be redeemed and the redemption proceeds resulting therefrom will be paid no later than thirty (30) days after the Fund receives the redemption request (the “Notice Date”); for amounts up to two-thirds of a Shareholder’s account, Shares of an equivalent amount in value will be redeemed and the redemption proceeds resulting therefrom will be paid no later than sixty (60) days after the Notice Date; and for amounts greater than two-thirds of a Shareholder’s account, Shares of an equivalent amount in value will be redeemed and the redemption proceeds resulting therefrom will be paid no later than ninety (90) days after the Notice Date. For the avoidance of doubt, a Notice Date must be a day on which the NYSE is open for trading. Notwithstanding the foregoing, if cash is available to pay redemption requests sooner than hereinbefore provided, the Fund may do so to remain more fully invested. Redemption proceeds will equal the net asset value of Shares redeemed on the date of redemption and will be paid by wire.
- **Adams Street Senior Private Credit Fund II, LP (\$34.9 million)** – The Partnership’s objective is to invest primarily in directly originated first lien, privately negotiated debt of private equity-backed middle-market companies. The Partnership seeks to generate current income with attractive risk-adjusted returns and strong downside protection focusing primarily across regions in North America and, to a lesser extent, parts of Europe. The Company has committed \$60.0 million to the partnership and has unfunded commitments as of the end of the period, totaling \$29.6 million. The Company agrees to pay the balance of its remaining commitment when capital is called by the Partnership. Distributions shall be apportioned among the Partners in proportion to their capital contribution. The term of the Partnership is 6 years from its final closing, subject to two consecutive additional one-year extensions by the General Partner. The Partnership will allocate its available capital over a three-year period from the initial capital call.
- **Commonfund Capital Global Private Equity Partners III, LP (\$10.0 million)** – The Partnership’s objective is to offer investors a multi-manager, multi-strategy fund focused primarily on investing in global private equity. The fund serves as a complete global private equity investment program that enables investors to make one commitment to gain exposure to private equity opportunities in the U.S., Europe and other developed markets and in select emerging markets through a single partnership. The Company has committed \$20.0 million to the partnership and has unfunded commitments as of the end of the period, totaling \$12.5 million. The Company agrees to pay the balance of its remaining commitment when capital is called by the Partnership. Distributions shall be apportioned among the Partners in proportion to their capital contribution. The term of the Partnership will end 12 years from its initial closing, unless extended, not more than once, by the General Partner for a period not exceeding three years. The Partnership will allocate its available capital over a two-year period from the initial capital call.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

- **Mesirow Financial Private Equity Fund VI, LP (\$3.0 million)** – The primary objective of Fund VIII-A is to generate attractive absolute returns for its investors that exceed the relevant private equity industry and public benchmarks and are commensurate with asset class risk. Mesirow Financial Private Equity will seek to achieve this objective by assembling a diversified portfolio of primary partnership commitments, secondary investments and co-investments. By investing in private investment funds of highly sought-after managers and co-investing directly in companies alongside those managers, Mesirow Financial Private Equity will seek to produce consistently strong investment performance with low loss rates on invested capital. The Company has committed \$20.0 million to the partnership and has unfunded commitments as of the end of the period, totaling \$17.0 million. The Company agrees to pay the balance of its remaining commitment when capital is called by the Partnership. Distributions shall be apportioned among the Partners in proportion to their capital contribution. The term of the Partnership will end 12 years from its initial closing, with the potential for three one-year extensions.
- **Update Venture Partners II, LP (\$0.1 million)** – The primary objective of the Partnership is to achieve returns for their partners by investing in equity and equity-related securities in privately negotiated transactions, across the full investment life cycle, in the information technology industry. The Company does not have any unfunded commitments as of the end of the period. No transfer of a Limited Partner’s interest in the Partnership, in whole or in part, shall be made without prior written consent of the General Partner. Consent, which will not be unreasonably withheld or delayed, shall be required for any transfer of part or all of any Limited Partner’s economic interest in the Partnership.

21. Other Items

A. Unusual or Infrequent Items

The Grange Insurance Operations has \$1.3 million remaining of the \$12.5 million reserve established at December 31, 2021 for any non-pay cancels that lagged into 2022 in response to issues associated with the transition to a new billing system in 2021 (Page 2, Line 15.1 and Page 4, Line 12 in 2022 and 2021).

22. Events Subsequent

There have been no events after the period’s end, but before the filing of this statement, which have a material effect upon the financial condition of the Company.

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

- A. Method Used to Estimate - Not Applicable
- B. Method Used to Record - Not Applicable
- C. Amount and Percent of Net Retrospective Premiums - Not Applicable
- D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - Not Applicable
- E. Calculation of Nonadmitted Retrospective Premium - Not Applicable
- F. Risk-Sharing Provisions of the Affordable Care Act (ACA)

- (1) Accident and health insurance premium subject to the Affordable Care Act risk-sharing provisions

Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions? NO

- (2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - Not Applicable
- (3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - Not Applicable
- (4) Roll-forward of risk corridors asset and liability balances by program benefit year - Not Applicable
- (5) ACA risk corridors receivable as of reporting date - Not Applicable

25. Changes in Incurred Losses and Loss Adjustment Expenses

A. Reasons for Changes in the Provision for Incurred Loss and Loss Adjustment Expenses Attributable to Insured Events of Prior Years

The changes in incurred losses and loss adjustment expense attributable to insured events of prior years are generally a result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

	June 30, 2022	December 31, 2021
Balance January 1	\$913,349,001	\$880,039,638
Less: Reinsurance Recoverable	224,242,883	286,835,085
Net Balance January 1	689,106,118	593,204,553
Incurred Related to:		
Current Year	604,842,056	929,778,887
Prior Year	(13,704,941)	(42,838,613)
Total Incurred	591,137,115	886,940,274
Paid Related to:		
Current Year	294,811,719	554,442,781
Prior Year	208,803,642	236,595,928
Total Paid	503,615,361	791,038,709
Net Balance at the end of reporting period	776,627,872	689,106,118
Plus: Reinsurance Recoverable	273,941,950	224,242,883
Balance at the end of reporting period	\$1,050,569,822	\$913,349,001

- B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Losses and Loss Adjustment Expenses - Not Applicable

26. Intercompany Pooling Arrangements - No Significant Changes

Notes to the Financial Statements

- 27. **Structured Settlements** - Not Applicable
- 28. **Health Care Receivables** - Not Applicable
- 29. **Participating Policies** - Not Applicable
- 30. **Premium Deficiency Reserves** - No Significant Changes
- 31. **High Deductibles** - Not Applicable
- 32. **Discounting of Liabilities For Unpaid Losses or Unpaid Loss Adjustment Expenses** - Not Applicable
- 33. **Asbestos/Environmental Reserves** - No Significant Changes
- 34. **Subscriber Savings Accounts** - Not Applicable
- 35. **Multiple Peril Crop Insurance** - Not Applicable
- 36. **Financial Guaranty Insurance** - Not Applicable

GENERAL INTERROGATORIES  
PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?.....NO.....
- 1.2 If yes, has the report been filed with the domiciliary state?.....
- 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?.....NO.....
- 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.....  
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end?.....NO.....
- 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?.....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.....
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?.....NO.....
- 4.2 If yes, provide the name of 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.....  
If yes, attach an explanation.  
.....
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. ....12/31/2019...
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. ....12/31/2019...
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). ....02/03/2021...
- 6.4 By what department or departments?  
Ohio.....
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?.....N/A.....
- 6.6 Have all of the recommendations within the latest financial examination report been complied with?.....YES.....
- 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? .....NO.....
- 7.2 If yes, give full information  
.....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?.....NO.....
- 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?.....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 affiliates primary federal regulator.

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal 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.....  
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
(c) Compliance with applicable governmental laws, rules and regulations;  
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
(e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:  
.....
- 9.2 Has the code of ethics for senior managers been amended? .....NO.....
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).  
.....
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers?.....NO.....
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).  
.....

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?.....YES.....
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:.....\$ 9,388,930

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) .....NO.....
- 11.2 If yes, give full and complete information relating thereto:  
.....
12. Amount of real estate and mortgages held in other invested assets in Schedule BA:.....\$ -
13. Amount of real estate and mortgages held in short-term investments:.....\$ -
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?.....YES.....
- 14.2 If yes, please complete the following:

GENERAL INTERROGATORIES  
PART 1 - COMMON INTERROGATORIES

	1 Prior Year-End Book / Adjusted Carrying Value	2 Current Quarter Book / Adjusted Carrying Value
14.21 Bonds.....	\$.....	\$..... -
14.22 Preferred Stock.....		-
14.23 Common Stock.....	239,554,081	241,993,064
14.24 Short-Term Investments.....		-
14.25 Mortgage Loans on Real Estate.....		-
14.26 All Other.....		-
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	239,554,081	241,993,064
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....		-

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?.....NO
- 15.2 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. 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.....\$ 29,135,647
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.....\$ 29,135,647
- 16.3 Total payable for securities lending reported on the liability page.....\$ 29,135,647

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?.....YES
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
Northern Trust.....	333 S Wabash Street WB43, Chicago, IL 60604
Federal Home Loan Bank of Cincinnati.....	221 E. 4th St., Suite 600, Cincinnati, OH 45202

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?.....NO
- 17.4 If yes, give full and complete information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Advent Capital Management, LLC.....	U
SSGA Funds Management, Inc.....	U
SSI Investment Management.....	U
Thompson, Siegel & Walmsley, LLC.....	U
Crescent Capital Group LP.....	U
Sit Investment Associates.....	U
Brown Brothers Harriman.....	U
J. Christopher Montgomery.....	I
James Habegger.....	I
John Ammendola.....	I
Teresa Brown.....	I

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets?.....NO
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?.....NO

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
113013.....	Advent Capital Management, LLC.....		SEC #801-60263.....	NO
111242.....	SSGA Funds Management, Inc.....	FT3UGI3NU6B7EELQF380	SEC #801-60103.....	NO
104889.....	SSI Investment Management.....		SEC #801-10544.....	NO
105726.....	Thompson, Siegel & Walmsley, LLC.....		SEC #801-6273.....	NO
153966.....	Crescent Capital Group LP.....	549300L8Z46F3ZAWSB82	SEC #801-71747.....	NO
105725.....	Sit Investment Associates.....		SEC #801-16350.....	NO
111231.....	Brown Brothers Harriman.....		SEC #801-60256.....	NO



GENERAL INTERROGATORIES  
PART 1 - COMMON INTERROGATORIES

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? .....YES .....
- 18.2 If no, list exceptions:  
.....
19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:  
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.  
b. Issuer or obligor is current on all contracted interest and principal payments.  
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.  
Has the reporting entity self-designated 5GI securities? .....NO .....
20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:  
a. The security was purchased prior to January 1, 2018.  
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.  
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.  
Has the reporting entity self-designated PLGI securities? .....NO .....
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:  
a. The shares were purchased prior to January 1, 2019.  
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.  
d. The fund only or predominantly holds bonds in its portfolio.  
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.  
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.  
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? .....NO .....

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? .....NO.....  
If yes, attach an explanation.
2.

Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? .....NO.....  
If yes, attach an explanation.
- 3.1

Have any of the reporting entity's primary reinsurance contracts been canceled? .....NO.....
- 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? .....NO.....
- 4.2

If yes, complete the following schedule:
- | 1                | 2                | 3          | Total Discount |            |      |       | Discount Taken During Period |            |      |       |
|------------------|------------------|------------|----------------|------------|------|-------|------------------------------|------------|------|-------|
|                  |                  |            | 4              | 5          | 6    | 7     | 8                            | 9          | 10   | 11    |
| Line of Business | Maximum Interest | Disc. Rate | Unpaid Losses  | Unpaid LAE | IBNR | Total | Unpaid Losses                | Unpaid LAE | IBNR | Total |
| Total.....       |                  |            |                |            |      |       |                              |            |      |       |
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? .....NO.....
- 6.2

If yes, please provide the amount of custodial funds held as of the reporting date. ....\$.....
- 6.3

Do you act as an administrator for health savings accounts? .....NO.....
- 6.4

If yes, please provide the balance of the funds administered as of the reporting date. ....\$.....
7.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? .....YES.....
- 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? .....

**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)	Effective Date of Certified Reinsurer Rating
<b>U.S. Insurers</b>						
13021.....	42-0644327.....	United Fire & Casualty Company.....	IA.....	Authorized.....	.....	.....
<b>All Other Insurers</b>						
00000.....	AA-1780116.....	Chaucer Ins Co - Designated Activity Co.....	IRL.....	Unauthorized.....	.....	.....
00000.....	AA-3191432.....	Vantage Risk Ltd.....	BMU.....	Unauthorized.....	.....	.....
00000.....	AA-1128623.....	Llyods Syndicate #2121.....	GBR.....	Authorized.....	.....	.....

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

			1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			Active Status (a)	2	3	4	5	6	7
				Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
States, Etc.									
1.	Alabama.....	AL	L						
2.	Alaska.....	AK	N						
3.	Arizona.....	AZ	N						
4.	Arkansas.....	AR	N						
5.	California.....	CA	N						
6.	Colorado.....	CO	N						
7.	Connecticut.....	CT	N						
8.	Delaware.....	DE	N						
9.	District of Columbia.....	DC	N						
10.	Florida.....	FL	N						
11.	Georgia.....	GA	L	31,141,173	31,469,975	18,892,815	11,242,555	42,480,493	34,603,853
12.	Hawaii.....	HI	N						
13.	Idaho.....	ID	N						
14.	Illinois.....	IL	L	10,018,228	10,083,571	5,302,065	7,555,194	20,737,847	20,177,779
15.	Indiana.....	IN	L	7,542,298	7,853,737	3,143,511	3,032,818	14,132,276	16,324,686
16.	Iowa.....	IA	L						
17.	Kansas.....	KS	L						
18.	Kentucky.....	KY	L	15,785,556	15,935,417	12,282,949	6,111,981	19,959,522	13,717,582
19.	Louisiana.....	LA	N						
20.	Maine.....	ME	N						
21.	Maryland.....	MD	L						
22.	Massachusetts.....	MA	N						
23.	Michigan.....	MI	N						
24.	Minnesota.....	MN	L						
25.	Mississippi.....	MS	N						
26.	Missouri.....	MO	L						
27.	Montana.....	MT	N						
28.	Nebraska.....	NE	N						
29.	Nevada.....	NV	N						
30.	New Hampshire.....	NH	N						
31.	New Jersey.....	NJ	N						
32.	New Mexico.....	NM	N						
33.	New York.....	NY	N						
34.	North Carolina.....	NC	L						
35.	North Dakota.....	ND	N						
36.	Ohio.....	OH	L	100,459,835	109,828,357	52,991,729	39,264,610	98,978,560	70,118,270
37.	Oklahoma.....	OK	N						
38.	Oregon.....	OR	N						
39.	Pennsylvania.....	PA	L	29,651,779	26,722,982	20,965,942	13,101,528	31,010,002	21,853,517
40.	Rhode Island.....	RI	N						
41.	South Carolina.....	SC	L			237	27,234	(746)	94,593
42.	South Dakota.....	SD	N						
43.	Tennessee.....	TN	L	15,565,342	15,917,332	6,762,094	6,631,009	22,584,028	20,402,015
44.	Texas.....	TX	N						
45.	Utah.....	UT	N						
46.	Vermont.....	VT	N						
47.	Virginia.....	VA	L	4,277,020	5,058,809	1,543,196	2,069,825	5,087,207	4,331,537
48.	Washington.....	WA	N						
49.	West Virginia.....	WV	L						
50.	Wisconsin.....	WI	L						
51.	Wyoming.....	WY	N						
52.	American Samoa.....	AS	N						
53.	Guam.....	GU	N						
54.	Puerto Rico.....	PR	N						
55.	US Virgin Islands.....	VI	N						
56.	Northern Mariana Islands.....	MP	N						
57.	Canada.....	CAN	N						
58.	Aggregate Other Alien.....	OT	XXX						
59.	Totals.....		XXX	214,441,231	222,870,178	121,884,537	89,036,754	254,969,187	201,623,830
Details of Write-Ins									
58001.			XXX						
58002.			XXX						
58003.			XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page.....		XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above).....		XXX						

(a) Active Status Counts

L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....18

E – Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....–

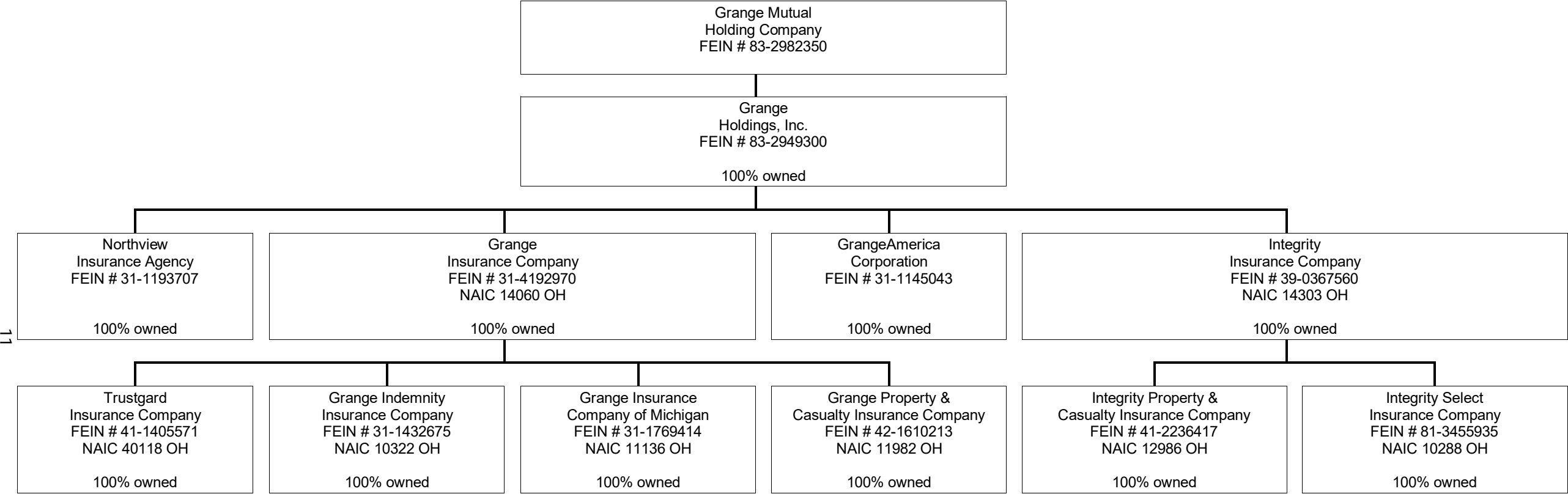
D – Domestic Surplus Lines Insurer (DSL I) - Reporting entities authorized to write surplus lines in the state of domicile.....–

R – Registered - Non-domiciled RRGs.....–

Q – Qualified - Qualified or accredited reinsurer.....–

N – None of the above - Not allowed to write business in the state.....39

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP  
PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Yes/No)	*
0267	GRANGE INSURANCE POOL	14060	31-4192970				GRANGE INSURANCE COMPANY	OH	RE	GRANGE HOLDINGS, INC.	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	N	
0267	GRANGE INSURANCE POOL	40118	41-1405571				TRUSTGARD INSURANCE COMPANY	OH	DS	GRANGE INSURANCE COMPANY	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	N	
0267	GRANGE INSURANCE POOL	10322	31-1432675				GRANGE INDEMNITY INSURANCE COMPANY	OH	DS	GRANGE INSURANCE COMPANY	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	N	
0267	GRANGE INSURANCE POOL	11136	31-1769414				GRANGE INSURANCE COMPANY OF MICHIGAN	OH	DS	GRANGE INSURANCE COMPANY	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	N	
0267	GRANGE INSURANCE POOL	14303	39-0367560				INTEGRITY INSURANCE COMPANY	OH	IA	GRANGE HOLDINGS, INC.	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	N	
0267	GRANGE INSURANCE POOL	11982	42-1610213				GRANGE PROPERTY & CASUALTY INSURANCE COMPANY	OH	DS	GRANGE INSURANCE COMPANY	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	N	
0267	GRANGE INSURANCE POOL	10288	81-3455935				INTEGRITY SELECT INSURANCE COMPANY	OH	IA	INTEGRITY INSURANCE COMPANY	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	N	
0267	GRANGE INSURANCE POOL	12986	41-2236417				INTEGRITY PROPERTY & CASUALTY INSURANCE COMPANY	OH	IA	INTEGRITY INSURANCE COMPANY	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	N	
			31-1145043				GRANGEAMERICA	OH	NIA	GRANGE HOLDINGS, INC.	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	N	
			31-1193707				NORTHVIEW INSURANCE AGENCY	OH	NIA	GRANGE HOLDINGS, INC.	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	N	
			83-2982350				GRANGE MUTUAL HOLDING COMPANY	OH	UIP	GRANGE MUTUAL HOLDING COMPANY	Board of Directors		GRANGE MUTUAL HOLDING COMPANY	N	
			83-2949300				GRANGE HOLDINGS, INC.	OH	UDP	GRANGE MUTUAL HOLDING COMPANY	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	N	
Asterisk	Explanation														

PART 1 – LOSS EXPERIENCE

		Current Year to Date			4
		1	2	3	Prior Year to Date
Line of Business		Direct Premiums Earned	Direct Losses Incurred	Direct Loss Percentage	Direct Loss Percentage
1.	Fire .....	4,652,697	2,670,540	57.398	44.749
2.1.	Allied lines .....	2,309,939	272,528	11.798	15.203
2.2.	Multiple peril crop .....				
2.3.	Federal flood .....				
2.4.	Private crop .....				
2.5.	Private flood .....				
3.	Farmowners multiple peril .....	7,222,985	4,821,384	66.751	39.966
4.	Homeowners multiple peril .....	32,678,830	29,233,463	89.457	46.497
5.	Commercial multiple peril .....	60,407,658	50,594,272	83.755	56.049
6.	Mortgage guaranty .....				
8.	Ocean marine .....				
9.	Inland marine .....	1,496,157	552,551	36.931	36.405
10.	Financial guaranty .....				
11.1.	Medical professional liability - occurrence .....				
11.2.	Medical professional liability - claims made .....				
12.	Earthquake .....	389,305	2,734	0.702	(0.001)
13.1.	Comprehensive (hospital and medical) individual .....				
13.2.	Comprehensive (hospital and medical) group .....				
14.	Credit accident and health .....				
15.1.	Vision only .....				
15.2.	Dental only .....				
15.3.	Disability income .....				
15.4.	Medicare supplement .....				
15.5.	Medicaid Title XIX .....				
15.6.	Medicare Title XVIII .....				
15.7.	Long-term care .....				
15.8.	Federal employees health benefits plan .....				
15.9.	Other health .....				
16.	Workers' compensation .....	3,892,546	526,996	13.539	33.384
17.1.	Other liability occurrence .....	9,209,493	4,004,041	43.477	7.118
17.2.	Other liability-claims made .....	39,158	73,221	186.990	100.100
17.3.	Excess workers' compensation .....				
18.1.	Products liability - occurrence .....	27,754	(134)	(0.484)	(5.070)
18.2.	Products liability - claims made .....				
19.1.	Private passenger auto no-fault (personal injury protection) .....	1,155,249	524,271	45.382	61.740
19.2.	Other private passenger auto liability .....	29,144,256	17,627,141	60.480	49.450
19.3.	Commercial auto no-fault (personal injury protection) .....	197,072	32,998	16.744	16.972
19.4.	Other commercial auto liability .....	19,840,962	13,514,903	68.116	52.803
21.1.	Private passenger auto physical damage .....	31,516,472	21,436,338	68.016	44.742
21.2.	Commercial auto physical damage .....	7,374,544	5,016,086	68.019	49.512
22.	Aircraft (all perils) .....				
23.	Fidelity .....				
24.	Surety .....				
26.	Burglary and theft .....	68,333	(644)	(0.942)	15.871
27.	Boiler and machinery .....				
28.	Credit .....				
29.	International .....				
30.	Warranty .....				
31.	Reinsurance - nonproportional assumed property .....	XXX	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability .....	XXX	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business .....				
35.	Totals .....	211,623,409	150,902,687	71.307	47.366
Details of Write-Ins					
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) .....				

PART 2 – DIRECT PREMIUMS WRITTEN

		1	2	3
Line of Business		Current Quarter	Current Year to Date	Prior Year Year to Date
1.	Fire .....	2,252,172	4,378,352	4,700,913
2.1	Allied lines .....	1,155,438	2,202,395	2,330,713
2.2	Multiple peril crop .....			
2.3	Federal flood .....			
2.4	Private crop .....			
2.5	Private flood .....			
3.	Farmowners multiple peril .....	3,615,721	7,436,459	7,346,909
4.	Homeowners multiple peril .....	17,471,360	30,369,599	31,237,692
5.	Commercial multiple peril .....	32,789,290	63,880,400	63,990,908
6.	Mortgage guaranty .....			
8.	Ocean marine .....			
9.	Inland marine .....	880,105	1,601,429	1,645,406
10.	Financial guaranty .....			
11.1.	Medical professional liability - occurrence .....			
11.2.	Medical professional liability - claims made .....			
12.	Earthquake .....	199,684	368,702	385,282
13.1	Comprehensive (hospital and medical) individual .....			
13.2	Comprehensive (hospital and medical) group .....			
14.	Credit accident and health .....			
15.1	Vision only .....			
15.2	Dental only .....			
15.3	Disability income .....			
15.4	Medicare supplement .....			
15.5	Medicaid Title XIX .....			
15.6	Medicare Title XVIII .....			
15.7	Long-term care .....			
15.8	Federal employees health benefits plan .....			
15.9	Other health .....			
16.	Workers' compensation .....	1,988,445	3,953,060	5,317,141
17.1.	Other liability occurrence .....	5,449,777	10,236,022	9,759,841
17.2.	Other liability-claims made .....	16,347	40,210	47,819
17.3.	Excess workers' compensation .....			
18.1.	Products liability - occurrence .....	18,362	25,125	17,601
18.2.	Products liability - claims made .....			
19.1	Private passenger auto no-fault (personal injury protection) .....	554,106	1,105,704	1,139,779
19.2	Other private passenger auto liability .....	14,205,464	28,472,401	31,958,529
19.3	Commercial auto no-fault (personal injury protection) .....	123,404	222,958	211,131
19.4	Other commercial auto liability .....	11,023,659	21,240,466	21,816,763
21.1	Private passenger auto physical damage .....	15,497,297	31,048,094	33,287,052
21.2	Commercial auto physical damage .....	4,236,734	7,784,373	7,598,103
22.	Aircraft (all perils) .....			
23.	Fidelity .....			
24.	Surety .....			
26.	Burglary and theft .....	41,112	75,482	78,597
27.	Boiler and machinery .....			
28.	Credit .....			
29.	International .....			
30.	Warranty .....			
31.	Reinsurance - nonproportional assumed property .....	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability .....	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines .....	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business .....			
35.	Totals .....	111,518,478	214,441,231	222,870,178
Details of Write-Ins				
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) .....			



PART 3 (000 OMITTED)  
LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
								Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End			Prior Year-End Known Case Loss and LAE Reserves Developed (Savings) / Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings) / Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings) / Deficiency (Cols. 11+12)
Years in Which Losses Occurred	Prior Year End Known Case Loss and LAE Reserves	Prior Year End IBNR Loss and LAE Reserves	Total Prior Year End Loss and LAE Reserves (Cols. 1+2)	2022 Loss and LAE Payments on Claims Reported as of Prior Year End	2022 Loss and LAE Payments on Claims Unreported as of Prior Year End	Total 2022 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End		Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)			
1. 2019 + Prior.....	109,780	78,133	187,913	41,021	2,033	43,053	87,100	897	57,055	145,052	18,341	(18,149)	192
2. 2020.....	59,026	66,823	125,849	25,793	2,817	28,610	40,733	1,614	53,863	96,210	7,500	(8,529)	(1,029)
3. Subtotals 2020 + prior.....	168,807	144,955	313,762	66,813	4,850	71,663	127,834	2,510	110,917	241,262	25,841	(26,678)	(837)
4. 2021.....	194,480	180,864	375,344	113,138	24,003	137,141	104,410	11,572	127,750	243,732	23,068	(17,539)	5,529
5. Subtotals 2021 + prior.....	363,286	325,819	689,106	179,951	28,852	208,804	232,244	14,082	238,667	484,993	48,909	(44,217)	4,691
6. 2022.....	XXX	XXX	XXX	XXX	294,812	294,812	XXX	145,166	146,468	291,634	XXX	XXX	XXX
7. Totals.....	363,286	325,819	689,106	179,951	323,664	503,615	232,244	159,249	385,135	776,628	48,909	(44,217)	4,691
8. Prior Year-End Surplus As Regards Policyholders.....	1,535,776										Col. 11, Line 7 As % of Col. 1, Line 7.....	Col. 12, Line 7 As % of Col. 2, Line 7.....	Col. 13, Line 7 As % of Col. 3, Line 7.....  Col. 13, Line 7 / Line 8.....  0.305 %
											13.463 %	(13.571)%	0.681 %

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

EXPLANATION:

1. No business written .....
2. No business written .....
3. No business written .....
4. ....
5. ....

BARCODES:

1. 

1406020224900002
2. 

1406020224550002
3. 

1406020223650002
4.
5.

OVERFLOW PAGE FOR WRITE-INS  
LIABILITIES

	1	2
	Current Statement Date	December 31, Prior Year
2504. Suspense.....	(227,501)	122,043
2505. Deferred Gain.....	927,686	1,047,270
2506. Miscellaneous liabilities.....	3,723,890	280,649
2597. Summary of remaining write-ins for Line 25 from overflow page.....	4,424,075	1,449,962
2997. Summary of remaining write-ins for Line 29 from overflow page.....		
3297. Summary of remaining write-ins for Line 32 from overflow page.....		

SCHEDULE A – VERIFICATION

Real Estate

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year.....	86,273,741	89,820,453
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition.....	239,832	456,769
2.2	Additional investment made after acquisition.....		—
3.	Current year change in encumbrances.....		—
4.	Total gain (loss) on disposals.....		
5.	Deduct amounts received on disposals.....		
6.	Total foreign exchange change in book / adjusted carrying value.....		—
7.	Deduct current year's other-than-temporary impairment recognized.....		—
8.	Deduct current year's depreciation.....	2,006,866	4,003,480
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8).....	84,506,707	86,273,741
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....	84,506,707	86,273,741

SCHEDULE B – VERIFICATION

Mortgage Loans

		1	2
		Year to Date	Prior Year Ended 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 interest points and comm. net fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
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).....		

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year.....	155,895,455	135,110,082
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition.....	2,959,040	21,649,694
2.2	Additional investment made after acquisition.....	14,410,306	35,105,853
3.	Capitalized deferred interest and other.....		
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease).....	(4,986,999)	(12,036,962)
6.	Total gain (loss) on disposals.....	(543,010)	20,300,280
7.	Deduct amounts received on disposals.....	10,000,000	44,233,492
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book / adjusted carrying value.....		
10.	Deduct current year's other-than-temporary impairment recognized.....		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	157,734,792	155,895,455
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....	157,734,792	155,895,455

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	2,440,456,914	2,300,514,724
2.	Cost of bonds and stocks acquired.....	232,174,644	784,681,110
3.	Accrual of discount.....	935,626	2,189,377
4.	Unrealized valuation increase (decrease).....	(155,151,214)	43,891,765
5.	Total gain (loss) on disposals.....	10,129,362	65,245,757
6.	Deduct consideration for bonds and stocks disposed of.....	283,093,597	741,410,417
7.	Deduct amortization of premium.....	7,172,961	16,478,286
8.	Total foreign exchange change in book / adjusted carrying value.....		
9.	Deduct current year's other-than-temporary impairment recognized.....		358,018
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	112,234	2,180,902
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	2,238,391,008	2,440,456,914
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....	2,238,391,008	2,440,456,914

SCHEDULE D – PART 1B

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

NAIC Designation	1	2	3	4	5	6	7	8
	Book / Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book / Adjusted Carrying Value End of First Quarter	Book / Adjusted Carrying Value End of Second Quarter	Book / Adjusted Carrying Value End of Third Quarter	Book / Adjusted Carrying Value December 31 Prior Year
<b>Bonds</b>								
1. NAIC 1 (a).....	1,018,485,067	49,281,359	75,788,633	12,336,738	1,018,485,067	1,004,314,532		1,004,874,255
2. NAIC 2 (a).....	231,362,626	3,122,126	18,425,935	(11,509,842)	231,362,626	204,548,974		231,391,717
3. NAIC 3 (a).....	96,299,387	9,692,611	12,039,469	(9,499,031)	96,299,387	84,453,498		104,288,504
4. NAIC 4 (a).....	38,923,855	6,079,435	6,204,504	(5,415,621)	38,923,855	33,383,165		36,529,335
5. NAIC 5 (a).....				416,409		416,409		400,000
6. NAIC 6 (a).....								
7. Total Bonds.....	1,385,070,935	68,175,531	112,458,541	(13,671,347)	1,385,070,935	1,327,116,578		1,377,483,811
<b>Preferred Stock</b>								
8. NAIC 1.....	747,975	812,355	632,503	(11,688)	747,975	916,139		
9. NAIC 2.....	58,354,570	3,294,844	5,518,598	(2,930,187)	58,354,570	53,200,629		60,366,817
10. NAIC 3.....		2,003,896		425,624		2,429,521		
11. NAIC 4.....								
12. NAIC 5.....								
13. NAIC 6.....								
14. Total Preferred Stock.....	59,102,545	6,111,095	6,151,101	(2,516,251)	59,102,545	56,546,289		60,366,817
15. Total Bonds & Preferred Stock.....	1,444,173,480	74,286,626	118,609,642	(16,187,598)	1,444,173,480	1,383,662,867		1,437,850,628

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

NAIC 1 \$ 10,339,825; NAIC 2 \$ ; NAIC 3 \$ ; NAIC 4 \$ 56,457; NAIC 5 \$ ; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book / Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
7709999999 Total .....	10,396,282	XXX .....	10,310,414	1,746	3,948

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 .....		
2. Cost of short-term investments acquired .....	10,310,414	
3. Accrual of discount .....		
4. Unrealized valuation increase (decrease) .....	140,733	
5. Total gain (loss) on disposals .....		
6. Deduct consideration received on disposals .....		
7. Deduct amortization of premium .....	54,865	
8. Total foreign exchange change in book / adjusted carrying value .....		
9. Deduct current year's other-than-temporary impairment recognized .....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	10,396,282	
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11) .....	10,396,282	

(SI-04) Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

**NONE**

(SI-04) Schedule DB - Part B - Verification - Futures Contracts

**NONE**

(SI-05) Schedule DB - Part C - Section 1

**NONE**

(SI-06) Schedule DB - Part C - Section 2

**NONE**

(SI-07) Schedule DB - Verification

**NONE**

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.....	68,079,760	107,146,350
2.	Cost of cash equivalents acquired.....	387,443,823	644,902,430
3.	Accrual of discount.....	94	
4.	Unrealized valuation increase (decrease).....		
5.	Total gain (loss) on disposals.....		
6.	Deduct consideration received on disposals.....	391,409,493	683,969,020
7.	Deduct amortization of premium.....		
8.	Total foreign exchange change in book / adjusted carrying value.....		
9.	Deduct current year's other-than-temporary impairment recognized.....		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	64,114,184	68,079,760
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....	64,114,184	68,079,760



(E-01) Schedule A - Part 2

**NONE**

(E-01) Schedule A - Part 3

**NONE**

(E-02) Schedule B - Part 2

**NONE**

(E-02) Schedule B - Part 3

**NONE**

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated												
9941N9-99-4	COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY PARTNERS III, LP	Wilton	CT	COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY		06/01/2021	1		1,500,000			38.000
9947EZ-99-3	ADAMS STREET SENIOR PRIVATE CREDIT FUND II	Chicago	IL	ADAM STREET PARTNERS LLC		10/18/2021	1		11,410,306			55.100
994GDZ-99-4	MESIROW FINANCIAL PRIVATE EQUITY FUND VIII-A	CHICAGO	IL	MESIROW FINANCIAL PRIVATE EQUITY FUND VI		06/13/2022	1	2,959,040				100.000
2599999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated								2,959,040	12,910,306			XXX
4899999 – Subtotals, Unaffiliated								2,959,040	12,910,306			XXX
5099999 – TOTALS								2,959,040	12,910,306			XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book / Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book / Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated																			
G2926*10-0	EATON VANCE INST SR LOAN FUND	GEORGETOWN		Distribution	01/02/2013	06/07/2022	10,388,235	154,774				154,774		10,543,010	10,000,000		(543,010)	(543,010)	165,025
0799999 – Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated							10,388,235	154,774				154,774		10,543,010	10,000,000		(543,010)	(543,010)	165,025
4899999 – Subtotals, Unaffiliated							10,388,235	154,774				154,774		10,543,010	10,000,000		(543,010)	(543,010)	165,025
5099999 – TOTALS							10,388,235	154,774				154,774		10,543,010	10,000,000		(543,010)	(543,010)	165,025

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
<b>Bonds: U.S. Governments</b>									
38380V-4J-7	GOVERNMENT NATIONAL MORTGAGE A 3.2 POOL ID N.A.		06/04/2019	VARIOUS	XXX	18,230	18,230		1.A
912828-B2-5	TSY INFL IX N/B 0.625 15/01/24		04/08/2022	ICBC FINANCIAL SERVICES LLC - FI BROKER	XXX	8,311,102	7,936,745	11,580	1.A
91282C-CM-1	TSY INFL IX N/B 0.125 15/07/31		05/24/2022	STIFEL NICOLAUS AND CO	XXX	1,067,328	1,069,050	480	1.A
91282C-DC-2	TSY INFL IX N/B 0.125 15/10/26		05/24/2022	STIFEL NICOLAUS AND CO	XXX	1,923,604	1,887,408	258	1.A
91282C-DX-6	TSY INFL IX N/B 0.125 15/01/32		05/24/2022	STIFEL NICOLAUS AND CO	XXX	3,599,487	3,617,740	1,625	1.A FE
91282C-EJ-6	TSY INFL IX N/B 0.125 15/04/27		05/24/2022	STIFEL NICOLAUS AND CO	XXX	2,572,206	2,537,000	347	1.A FE
0109999999 – Bonds: U.S. Governments						17,491,956	17,066,173	14,290	XXX
<b>Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>									
3130AQ-RL-9	FEDERAL HOME LOAN BANK 1.5 18/02/25		05/11/2022	STIFEL NICOLAUS AND CO	XXX	4,801,300	5,000,000	17,500	1.B FE
3136BM-5W-4	FANNIE MAE 4 POOL ID N.A.		05/12/2022	STIFEL NICOLAUS AND CO	XXX	5,051,563	5,000,000	16,667	1.A
3137H7-DV-2	FREDDIE MAC 3.5 POOL ID N.A.		04/06/2022	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	3,027,656	3,000,000	8,167	1.A
0909999999 – Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						12,880,519	13,000,000	42,333	XXX
<b>Bonds: Industrial and Miscellaneous (Unaffiliated)</b>									
00081T-AK-4	ACCO BRANDS CORP 4.25 15/03/29		05/04/2022	WELLS FARGO BANK, N.A.	XXX	130,875	150,000	903	3.C FE
008911-BK-4	AIR CANADA 3.875 15/08/26	A	04/28/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	607,750	650,000	5,387	3.B FE
009066-AB-7	AIRBNB INC 0 15/03/26		06/09/2022	VARIOUS	XXX	507,531	578,000		4.B
00971T-AL-5	AKAMAI TECHNOLOGIES INC 0.375 01/09/27		06/17/2022	BARCLAYS BANK PLC BARCLABP	XXX	69,834	71,000	82	2.C
013092-AE-1	ALBERTSONS COS/SAFEWAY 4.875 15/02/30		06/17/2022	VARIOUS	XXX	570,563	650,000	10,749	3.C FE
03690A-AF-3	ANTERO MIDSTREAM PART/FI 5.75 15/01/28		06/09/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M.	XXX	488,750	500,000	11,819	3.C FE
038522-AR-9	ARAMARK SERVICES INC 6.375 01/05/25		04/04/2022	WELLS FARGO BANK, N.A.	XXX	515,000	500,000	13,724	4.A FE
04010L-AW-3	ARES CAPITAL CORP 4.625 01/03/24		05/19/2022	CITIGROUP GLOBAL MARKETS INC/SMITH BARNE	XXX	213,634	200,000	2,107	2.C FE
05592D-AJ-3	BPR TRUST 3.9756 POOL ID OANA		04/07/2022	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	2,493,800	2,500,000		1.G FE
05685J-AE-9	BAIN CAPITAL CREDIT CLO, LIMIT POOL ID 5A		06/03/2022	JEFFERIES & COMPANY JEFFERIE	XXX	1,124,350	1,130,000		1.F FE
09709U-V7-0	BOFA FINANCE LLC 0.6 25/05/27		05/18/2022	BANK OF AMERICA CORPORATION	XXX	336,810	327,000		1.F FE
09857L-AN-8	BOOKING HOLDINGS INC 0.75 01/05/25		05/04/2022	J.P. MORGAN SECURITIES LLC-514105	XXX	99,698	75,000	8	1.G FE
12327A-AA-6	BUSINESS JET SECURITIES, LLC 4.455 POOL ID 1A		05/05/2022	DEUTSCHE BANK SECURITIES CORP DEUTSECU	XXX	989,560	1,020,000		1.G FE
143658-BJ-0	CARNIVAL CORP 9.875 01/08/27		04/12/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	551,250	500,000	10,012	4.A FE
18539U-AC-9	CLEARWAY ENERGY OP LLC 4.75 15/03/28		05/12/2022	JEFFERIES & COMPANY JEFFERIE	XXX	232,500	250,000	2,012	3.B FE
26210C-AD-6	DROPBOX INC 0 01/03/28		06/03/2022	VARIOUS	XXX	131,575	140,000		3.B
26884L-AK-5	EQT CORP 1.75 01/05/26		06/30/2022	VARIOUS	XXX	1,079,078	450,000	1,342	2.C FE
30212P-BE-4	EXPEDIA GROUP INC 0 15/02/26		06/07/2022	JEFFERIES & COMPANY JEFFERIE	XXX	681,969	695,000		2.C FE
337932-AH-0	FIRSTENERGY CORP 4.4 15/07/27		04/13/2022	BARCLAYS BANK PLC NY BARCNY	XXX	398,000	400,000	4,547	3.A FE
40204B-AA-3	GUJARATI CENTER INC 8.5 15/01/26		04/04/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M.	XXX	307,500	300,000	5,738	4.C FE
404121-AJ-4	HCA INC 5.625 01/09/28		04/27/2022	CREDIT SUISSE FIRST BOSTON CORPORATION F	XXX	518,750	500,000	4,508	3.A FE
40637H-AD-1	HALOZYME THERAPEUTICS IN 0.25 01/03/27		06/28/2022	JEFFERIES & COMPANY JEFFERIE	XXX	321,255	354,000	293	3.A FE
452327-AK-5	ILLUMINA INC 0 15/08/23		06/16/2022	VARIOUS	XXX	436,136	459,000		2.B FE
46284V-AG-6	IRON MOUNTAIN INC 5 15/07/28		06/28/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	452,500	500,000	11,458	3.C FE
472145-AF-8	JAZZ INVESTMENTS I LTD 2 15/06/26		06/28/2022	BANK OF AMERICA CORPORATION	XXX	289,316	245,000	204	3.C FE
48133D-L2-4	JPMORGAN CHASE FINANCIAL 0.5 15/06/27		06/24/2022	J.P. MORGAN SECURITIES LLC-514105	XXX	2,699,550	2,571,000		1.D FE
50212Y-AC-8	LPL HOLDINGS INC 4.625 15/11/27		05/12/2022	VARIOUS	XXX	550,500	575,000	6,420	3.B FE
530307-AA-5	LIBERTY BROADBAND CORP 2.75 30/09/50		06/29/2022	VARIOUS	XXX	574,500	600,000	3,002	3.B Z

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
53219L-AT-6	LEGACY LIFEPOINT HEALTH 6.75 15/04/25		04/28/2022	OPPENHEIMER AND CO, INC	XXX	770,625	750,000	2,391	4.B FE
55024U-AE-9	LUMENTUM HOLDINGS INC 0.5 15/06/28		04/29/2022	VARIOUS	XXX	74,982	80,000	43	2.B FE
57164Y-AD-9	MARRIOTT VACATION WORLDW 0 15/01/26		06/17/2022	VARIOUS	XXX	63,893	66,000		4.B Z
60041C-AA-6	MILLENNIUM ESCROW CORP 6.625 01/08/26		04/12/2022	CREDIT SUISSE FIRST BOSTON CORPORATION F	XXX	475,625	500,000	6,717	4.B FE
61033M-AB-0	MONROE CAPITAL INCOME PLUS ABS 4.05 POOL ID 1A		03/16/2022	JEFFERIES & COMPANY JEFFERIE	XXX	2,508,647	2,550,000		1.F FE
61033M-AB-0	MONROE CAPITAL INCOME PLUS ABS 4.05 POOL ID 1A		03/16/2022	JEFFERIES & COMPANY JEFFERIE	XXX	(2,508,647)	(2,550,000)		1.F Z
62886E-BA-5	NCR CORP 5.125 15/04/29		04/29/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	716,250	750,000	1,922	4.B FE
65341B-AD-8	NEXTERA ENERGY PARTNERS 0 15/11/25		05/13/2022	VARIOUS	XXX	75,746	78,000		3.A
68622T-AA-9	ORGANON FINANCE 1 LLC 4.125 30/04/28		05/12/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	228,438	250,000	458	3.B FE
697435-AF-2	PALO ALTO NETWORKS 0.375 01/06/25		05/12/2022	VARIOUS	XXX	103,138	58,000	96	4.C FE
75419T-AA-1	RATTLER MIDSTREAM LP 5.625 15/07/25		04/27/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	503,750	500,000	8,125	3.A FE
76119L-AB-7	RESIDEO FUNDING INC 4 01/09/29		05/12/2022	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	428,750	500,000	4,167	3.C FE
78573N-AC-6	SABRE GLBL INC 9.25 15/04/25		04/27/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	810,938	750,000	2,698	4.B FE
81761L-AB-8	SERVICE PROPERTIES TRUST 5.5 15/12/27		06/07/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	537,375	600,000	15,698	3.C FE
83600G-AA-2	SOTHEBY'S/BIDFAIR HLD 5.875 01/06/29		06/06/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	441,938	500,000	351	4.B FE
88033G-DP-2	TENET HEALTHCARE CORP 6.125 15/06/30		06/01/2022	VARIOUS	XXX	1,501,406	1,500,000		3.C FE
896818-AS-0	TRIUMPH GROUP INC 8.875 01/06/24		05/19/2022	VARIOUS	XXX	751,875	750,000	31,802	4.B FE
902252-AB-1	TYLER TECHNOLOGIES INC 0.25 15/03/26		05/26/2022	CITIGROUP GLOBAL MARKETS INC/SMITH BARNE	XXX	45,671	47,000	25	2.B
90932L-AG-2	UNITED AIRLINES INC 4.375 15/04/26		04/26/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	242,813	250,000	395	3.B FE
92769X-AP-0	VIRGIN MEDIA SECURED FIN 5.5 15/05/29	D	06/28/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	225,000	250,000	1,719	3.C FE
958102-AP-0	WESTERN DIGITAL CORP 1.5 01/02/24		06/03/2022	JEFFERIES & COMPANY JEFFERIE	XXX	520,823	535,000	2,809	2.C FE
96042V-AF-6	WESTLAKE AUTOMOBILE RECEIVABLE 4.85 POOL ID 2A		06/08/2022	BMO CAPITAL MARKETS CORP	XXX	1,319,841	1,320,000		1.F FE
97988R-AL-6	WOODMONT TRUST 4.6383 POOL ID 9A		05/05/2022	NATIXIS	XXX	600,000	600,000		1.F FE
988498-AL-5	YUM! BRANDS INC 4.75 15/01/30		06/13/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	682,500	750,000	14,844	3.C FE
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						28,493,907	28,274,000	188,573	XXX
2509999997 – Subtotals - Bonds - Part 3						58,866,382	58,340,173	245,196	XXX
2509999999 – Subtotals - Bonds						58,866,382	58,340,173	245,196	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
00170F-20-9	AMG CAPITAL TRUST II 5.15 15/10/37		06/14/2022	BANK OF AMERICA CORPORATION	4,250.000	214,713			2.C FE
060505-68-2	BANK OF AMERICA CORP 7.25		06/03/2022	VARIOUS	726.000	919,254			2.C FE
101137-20-6	BOSTON SCIENTIFIC CORP 5.5 01/06/23		06/02/2022	VARIOUS	3,670.000	393,131			2.C Z
65339F-73-9	NEXTERA ENERGY INC 6.219 01/09/23		05/17/2022	VARIOUS	5,150.000	243,470			2.B FE
949746-80-4	WELLS FARGO & COMPANY 7.5		06/28/2022	VARIOUS	490.000	606,018			2.B FE
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,376,585	XXX		XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred									
02557T-30-7	AMERICAN ELECTRIC POWER 6.125 15/08/23		04/29/2022	VARIOUS	6,815.000	385,192			2.B FE
225510-38-7	CREDIT SUISSE AG LONDON 4.6 06/11/23	D	04/28/2022	CREDIT SUISSE AG, NEW YORK BRANCH	50,912.000	2,003,896			3.B Z
233331-84-2	DTE ENERGY CO 6.25 01/11/22		06/08/2022	VARIOUS	2,200.000	115,883			2.A FE
48251W-40-1	KKR & CO INC 6 15/09/23		04/13/2022	J.P. MORGAN SECURITIES LLC-514105	1,400.000	100,590			2.B FE
65473P-12-1	NISOURCE INC 7.75 01/03/24		06/14/2022	VARIOUS	2,800.000	316,595			2.C FE
901375-10-5	2020 CASH EXCH TRUST 5.25 01/06/23		06/14/2022	VARIOUS	744.000	812,355			1.F Z
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						3,734,511	XXX		XXX

SCHEDULE D - PART 3

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
4509999997 – Subtotals - Preferred Stocks - Part 3						6,111,096	XXX		XXX
4509999999 – Subtotals - Preferred Stocks						6,111,096	XXX		XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
001055-10-2	AFLAC INC		06/24/2022	VARIOUS	2,700.000	150,635	XXX		XXX
00182C-10-3	ANI PHARMACEUTICALS INC		05/10/2022	VARIOUS	8,200.000	232,516	XXX		XXX
00287Y-10-9	ABBVIE INC		06/24/2022	VARIOUS	800.000	121,873	XXX		XXX
00402L-10-7	ACADEMY SPORTS & OUTDOORS INC		05/24/2022	VARIOUS	8,300.000	248,507	XXX		XXX
00508Y-10-2	ACUITY BRANDS INC		06/24/2022	UBS WARBURG LLC WARBURGD	100.000	15,468	XXX		XXX
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC		05/10/2022	VARIOUS	3,400.000	100,643	XXX		XXX
011659-10-9	ALASKA AIR GROUP INC		06/28/2022	VARIOUS	18,300.000	911,040	XXX		XXX
017175-10-0	ALLEGHANY CORP		06/24/2022	UBS WARBURG LLC WARBURGD	100.000	83,350	XXX		XXX
01749D-10-5	ALLEGRO MICROSYSTEMS INC		06/24/2022	UBS WARBURG LLC WARBURGD	1,000.000	21,433	XXX		XXX
018802-10-8	ALLIANT ENERGY CORP		06/24/2022	UBS WARBURG LLC WARBURGD	1,000.000	57,323	XXX		XXX
02156K-10-3	ALTICE USA INC		04/29/2022	VARIOUS	19,800.000	188,815	XXX		XXX
02209S-10-3	ALTRIA GROUP INC		06/24/2022	THE NORTHERN TRUST COMPANY	2,900.000	125,860	XXX		XXX
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		06/24/2022	VARIOUS	1,800.000	116,049	XXX		XXX
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		05/24/2022	VARIOUS	15,300.000	245,651	XXX		XXX
025676-20-6	AMERICAN EQUITY INVESTMENT LIFE HOLDING CO		05/12/2022	VARIOUS	3,200.000	109,877	XXX		XXX
025932-10-4	AMERICAN FINANCIAL GROUP INC/OH		06/24/2022	UBS WARBURG LLC WARBURGD	500.000	68,766	XXX		XXX
031100-10-0	AMETEK INC		06/24/2022	UBS WARBURG LLC WARBURGD	1,500.000	170,254	XXX		XXX
031162-10-0	AMGEN INC		06/24/2022	VARIOUS	2,330.000	571,764	XXX		XXX
036752-10-3	ELEVANCE HEALTH INC		06/24/2022	VARIOUS	700.000	328,910	XXX		XXX
03748R-74-7	APARTMENT INVESTMENT AND MANAGEMENT CO		06/21/2022	VARIOUS	60,800.000	368,331	XXX		XXX
03750L-10-9	APARTMENT INCOME REIT CORP		06/24/2022	VARIOUS	1,400.000	57,906	XXX		XXX
037833-10-0	APPLE INC		06/24/2022	VARIOUS	15,900.000	2,252,394	XXX		XXX
038222-10-5	APPLIED MATERIALS INC		06/24/2022	VARIOUS	1,900.000	184,984	XXX		XXX
040413-10-6	ARISTA NETWORKS INC		06/24/2022	THE NORTHERN TRUST COMPANY	400.000	39,928	XXX		XXX
05561Q-20-1	BOK FINANCIAL CORP		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	15,475	XXX		XXX
05605H-10-0	BWX TECHNOLOGIES INC		06/24/2022	UBS WARBURG LLC WARBURGD	300.000	15,952	XXX		XXX
062540-10-9	BANK OF HAWAII CORP		06/24/2022	UBS WARBURG LLC WARBURGD	2,300.000	179,291	XXX		XXX
06417N-10-3	BANK OZK		06/24/2022	UBS WARBURG LLC WARBURGD	1,400.000	52,742	XXX		XXX
084423-10-2	W R BERKLEY CORP		06/24/2022	UBS WARBURG LLC WARBURGD	1,500.000	102,049	XXX		XXX
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CORP		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	17,909	XXX		XXX
101137-10-7	BOSTON SCIENTIFIC CORP		06/24/2022	UBS WARBURG LLC WARBURGD	1,900.000	72,243	XXX		XXX
110122-10-8	BRISTOL-MYERS SQUIBB CO		06/24/2022	VARIOUS	5,900.000	465,867	XXX		XXX
115236-10-1	BROWN & BROWN INC		06/24/2022	UBS WARBURG LLC WARBURGD	700.000	41,344	XXX		XXX
12008R-10-7	BUILDERS FIRSTSOURCE INC		04/11/2022	VARIOUS	1,000.000	60,845	XXX		XXX
12503M-10-8	CBOE GLOBAL MARKETS INC		06/24/2022	UBS WARBURG LLC WARBURGD	300.000	34,483	XXX		XXX
12504L-10-9	CBRE GROUP INC		06/24/2022	UBS WARBURG LLC WARBURGD	1,400.000	102,386	XXX		XXX
12514G-10-8	CDW CORP/DE		06/24/2022	UBS WARBURG LLC WARBURGD	600.000	98,606	XXX		XXX
12541W-20-9	CH ROBINSON WORLDWIDE INC		06/24/2022	UBS WARBURG LLC WARBURGD	100.000	10,386	XXX		XXX
127190-30-4	CACI INTERNATIONAL INC		06/24/2022	UBS WARBURG LLC WARBURGD	100.000	27,717	XXX		XXX

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13765N-10-7	CANNAE HOLDINGS INC		05/18/2022	VARIOUS	17,200.000	344,505	XXX		XXX
142339-10-0	CARLISLE COS INC		06/24/2022	VARIOUS	300.000	72,043	XXX		XXX
172062-10-1	CINCINNATI FINANCIAL CORP		06/24/2022	THE BANK OF NEW YORK MELLON SA/NV IRVTBE	500.000	58,250	XXX		XXX
172755-10-0	CIRRUS LOGIC INC		06/24/2022	UBS WARBURG LLC WARBURGD	800.000	58,114	XXX		XXX
172908-10-5	CINTAS CORP		06/24/2022	UBS WARBURG LLC WARBURGD	300.000	113,755	XXX		XXX
191216-10-0	COCA-COLA CO/THE		06/24/2022	VARIOUS	1,800.000	113,474	XXX		XXX
192479-10-3	COHERENT INC		06/24/2022	UBS WARBURG LLC WARBURGD	300.000	80,269	XXX		XXX
19249H-10-3	COHERUS BIOSCIENCES INC		05/03/2022	CREDIT SUISSE FIRST BOSTON CORPORATION F	12,600.000	121,163	XXX		XXX
200525-10-3	COMMERCE BANCSHARES INC/MO		06/24/2022	UBS WARBURG LLC WARBURGD	1,200.000	79,359	XXX		XXX
20451N-10-1	COMPASS MINERALS INTERNATIONAL INC		06/01/2022	VARIOUS	16,300.000	731,378	XXX		XXX
21036P-10-8	CONSTELLATION BRANDS INC		06/24/2022	UBS WARBURG LLC WARBURGD	100.000	24,550	XXX		XXX
222795-50-2	COUSINS PROPERTIES INC		06/24/2022	UBS WARBURG LLC WARBURGD	3,400.000	102,587	XXX		XXX
22822V-10-1	CROWN CASTLE INTERNATIONAL CORP		06/24/2022	VARIOUS	1,800.000	314,985	XXX		XXX
231021-10-6	CUMMINS INC		06/24/2022	UBS WARBURG LLC WARBURGD	400.000	78,009	XXX		XXX
231561-10-1	CURTISS-WRIGHT CORP		06/24/2022	UBS WARBURG LLC WARBURGD	100.000	13,120	XXX		XXX
23204G-10-0	CUSTOMERS BANCORP INC		06/01/2022	VARIOUS	3,600.000	148,709	XXX		XXX
23331A-10-9	DR HORTON INC		06/24/2022	UBS WARBURG LLC WARBURGD	1,100.000	74,462	XXX		XXX
253868-10-3	DIGITAL REALTY TRUST INC		06/24/2022	SSB-CUSTODIAN SSBUSTO	100.000	13,880	XXX		XXX
25401T-10-8	DIGITALBRIDGE GROUP INC		06/13/2022	VARIOUS	30,400.000	157,279	XXX		XXX
25470M-10-9	DISH NETWORK CORP		06/21/2022	VARIOUS	31,200.000	644,445	XXX		XXX
25960P-10-9	DOUGLAS EMMETT INC		06/24/2022	UBS WARBURG LLC WARBURGD	1,000.000	22,953	XXX		XXX
264411-50-5	DUKE REALTY CORP		06/24/2022	VARIOUS	1,800.000	103,413	XXX		XXX
26441C-20-4	DUKE ENERGY CORP		06/24/2022	VARIOUS	1,700.000	177,705	XXX		XXX
277276-10-1	EASTGROUP PROPERTIES INC		06/24/2022	VARIOUS	400.000	65,401	XXX		XXX
278768-10-6	ECHOSTAR CORP		05/10/2022	VARIOUS	9,200.000	197,085	XXX		XXX
291011-10-4	EMERSON ELECTRIC CO		06/24/2022	SSB-CUSTODIAN SSBUSTO	1,600.000	131,248	XXX		XXX
29362U-10-4	ENTEGRIS INC		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	20,781	XXX		XXX
29414B-10-4	EPAM SYSTEMS INC		05/18/2022	UBS WARBURG LLC WARBURGD	300.000	93,815	XXX		XXX
29476L-10-7	EQUITY RESIDENTIAL		06/24/2022	VARIOUS	2,100.000	150,825	XXX		XXX
298736-10-9	EURONET WORLDWIDE INC		05/09/2022	LUMINEX TRADING AND ANALYTICS	1,000.000	106,113	XXX		XXX
30161N-10-1	EXELON CORP		06/24/2022	THE NORTHERN TRUST COMPANY	2,200.000	95,238	XXX		XXX
30226D-10-6	EXTREME NETWORKS INC		04/28/2022	VARIOUS	6,800.000	65,435	XXX		XXX
302520-10-1	FNB CORP/PA		06/24/2022	UBS WARBURG LLC WARBURGD	11,400.000	127,253	XXX		XXX
302941-10-9	FTI CONSULTING INC		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	35,525	XXX		XXX
303075-10-5	FACTSET RESEARCH SYSTEMS INC		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	78,505	XXX		XXX
313745-10-1	FEDERAL REALTY OP LP		06/24/2022	UBS WARBURG LLC WARBURGD	400.000	39,813	XXX		XXX
32051X-10-8	FIRST HAWAIIAN INC		06/24/2022	UBS WARBURG LLC WARBURGD	2,800.000	65,331	XXX		XXX
33616C-10-0	FIRST REPUBLIC BANK/CA		06/24/2022	UBS WARBURG LLC WARBURGD	700.000	102,839	XXX		XXX
337932-10-7	FIRSTENERGY CORP		06/24/2022	VARIOUS	2,300.000	85,771	XXX		XXX
363576-10-9	ARTHUR J GALLAGHER & CO		06/24/2022	VARIOUS	200.000	33,050	XXX		XXX
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		06/24/2022	UBS WARBURG LLC WARBURGD	1,200.000	56,391	XXX		XXX
366505-10-5	GARRETT MOTION INC	D	05/25/2022	VARIOUS	9,100.000	53,069	XXX		XXX
369550-10-8	GENERAL DYNAMICS CORP		06/24/2022	UBS WARBURG LLC WARBURGD	1,200.000	266,799	XXX		XXX

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37247D-10-6	GENWORTH FINANCIAL INC		06/23/2022	VARIOUS	103,300.000	380,143	XXX		XXX
375558-10-3	GILEAD SCIENCES INC		06/24/2022	VARIOUS	2,500.000	157,706	XXX		XXX
38268T-10-3	GOPRO INC		06/22/2022	VARIOUS	72,400.000	581,181	XXX		XXX
384637-10-4	GRAHAM HOLDINGS CO		05/05/2022	VARIOUS	300.000	180,773	XXX		XXX
384802-10-4	WW GRAINGER INC		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	92,191	XXX		XXX
412822-10-8	HARLEY-DAVIDSON INC		04/06/2022	CREDIT SUISSE FIRST BOSTON CORPORATION F	1,000.000	36,456	XXX		XXX
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP INC/THE		06/24/2022	UBS WARBURG LLC WARBURGD	1,600.000	105,108	XXX		XXX
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES INC		06/24/2022	UBS WARBURG LLC WARBURGD	1,400.000	56,760	XXX		XXX
42250P-10-3	HEALTHPEAK PROPERTIES INC		06/24/2022	VARIOUS	1,800.000	46,980	XXX		XXX
422806-10-9	HEICO CORP		06/24/2022	UBS WARBURG LLC WARBURGD	400.000	52,801	XXX		XXX
431284-10-8	HIGHWOODS PROPERTIES INC		06/24/2022	UBS WARBURG LLC WARBURGD	3,000.000	103,478	XXX		XXX
443510-60-7	HUBBELL INC		06/24/2022	UBS WARBURG LLC WARBURGD	400.000	73,329	XXX		XXX
44891N-20-8	IAC/INTERACTIVECORP		05/05/2022	CREDIT SUISSE FIRST BOSTON CORPORATION F	1,000.000	81,003	XXX		XXX
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		06/24/2022	THE NORTHERN TRUST COMPANY	100.000	14,206	XXX		XXX
460146-10-3	INTERNATIONAL PAPER CO		06/24/2022	UBS WARBURG LLC WARBURGD	400.000	17,137	XXX		XXX
46187W-10-7	INVITATION HOMES INC		06/24/2022	VARIOUS	5,100.000	181,103	XXX		XXX
469814-10-7	JACOBS ENGINEERING GROUP INC		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	25,085	XXX		XXX
49427F-10-8	KILROY REALTY CORP		06/24/2022	UBS WARBURG LLC WARBURGD	600.000	32,546	XXX		XXX
497266-10-6	KIRBY CORP		06/22/2022	VARIOUS	2,500.000	153,605	XXX		XXX
512816-10-9	LAMAR ADVERTISING CO		06/24/2022	UBS WARBURG LLC WARBURGD	400.000	36,837	XXX		XXX
524660-10-7	LEGGETT & PLATT INC		06/24/2022	UBS WARBURG LLC WARBURGD	1,700.000	62,139	XXX		XXX
525327-10-2	LEIDOS HOLDINGS INC		06/24/2022	UBS WARBURG LLC WARBURGD	400.000	40,629	XXX		XXX
526107-10-7	LENNOX INTERNATIONAL INC		06/24/2022	UBS WARBURG LLC WARBURGD	100.000	20,364	XXX		XXX
533900-10-6	LINCOLN ELECTRIC HOLDINGS INC		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	25,157	XXX		XXX
540424-10-8	LOEWS CORP		06/24/2022	UBS WARBURG LLC WARBURGD	700.000	41,841	XXX		XXX
546347-10-5	LOUISIANA-PACIFIC CORP		06/28/2022	VARIOUS	4,600.000	251,672	XXX		XXX
552690-10-9	MDU RESOURCES GROUP INC		06/24/2022	UBS WARBURG LLC WARBURGD	2,200.000	61,210	XXX		XXX
553530-10-6	MSC INDUSTRIAL DIRECT CO INC		06/24/2022	UBS WARBURG LLC WARBURGD	600.000	45,344	XXX		XXX
55826T-10-2	MADISON SQUARE GARDEN ENTERTAINMENT CORP		05/09/2022	VARIOUS	2,200.000	141,612	XXX		XXX
559663-10-9	MAGNOLIA OIL & GAS CORP		06/23/2022	BLAIR, WILLIAM & CO WILLIAMB	5,400.000	124,173	XXX		XXX
570535-10-4	MARKEL CORP		06/24/2022	VARIOUS	80.000	103,429	XXX		XXX
59522J-10-3	MID-AMERICA APARTMENT COMMUNITIES INC		06/24/2022	VARIOUS	300.000	51,759	XXX		XXX
60770K-10-7	MODERNA INC		06/24/2022	VARIOUS	500.000	72,135	XXX		XXX
609839-10-5	MONOLITHIC POWER SYSTEMS INC		06/24/2022	UBS WARBURG LLC WARBURGD	100.000	41,941	XXX		XXX
620076-30-7	MOTOROLA SOLUTIONS INC		06/24/2022	VARIOUS	600.000	130,399	XXX		XXX
637417-10-6	NATIONAL RETAIL PROPERTIES INC		06/24/2022	VARIOUS	3,200.000	139,687	XXX		XXX
64828T-20-1	NEW RESIDENTIAL INVESTMENT CORP		04/06/2022	VARIOUS	2,000.000	21,246	XXX		XXX
649445-10-3	NEW YORK COMMUNITY BANCORP INC		06/09/2022	VARIOUS	34,700.000	340,781	XXX		XXX
670837-10-3	OGE ENERGY CORP		06/24/2022	UBS WARBURG LLC WARBURGD	4,800.000	180,540	XXX		XXX
679580-10-0	OLD DOMINION FREIGHT LINE INC		06/24/2022	SSB-CUSTODIAN SSBCUSO	200.000	51,544	XXX		XXX
680223-10-4	OLD REPUBLIC INTERNATIONAL CORP		06/24/2022	VARIOUS	4,400.000	98,453	XXX		XXX
680665-20-5	OLIN CORP		06/28/2022	VARIOUS	6,500.000	336,069	XXX		XXX
695156-10-9	PACKAGING CORP OF AMERICA		06/24/2022	UBS WARBURG LLC WARBURGD	100.000	14,060	XXX		XXX

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
70202L-10-2	PARSONS CORP	D	06/21/2022	VARIOUS	14,400.000	534,490	XXX		XXX
704326-10-7	PAYCHEX INC		06/24/2022	VARIOUS	600.000	73,458	XXX		XXX
718172-10-9	PHILIP MORRIS INTERNATIONAL INC		06/24/2022	VARIOUS	9,590.000	992,582	XXX		XXX
72346Q-10-4	PINNACLE FINANCIAL PARTNERS INC		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	14,561	XXX		XXX
723484-10-1	PINNACLE WEST CAPITAL CORP		06/24/2022	UBS WARBURG LLC WARBURGD	300.000	21,526	XXX		XXX
733174-70-0	POPULAR INC		06/24/2022	VARIOUS	1,800.000	140,324	XXX		XXX
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC		06/24/2022	UBS WARBURG LLC WARBURGD	600.000	41,132	XXX		XXX
74319R-10-1	PROG HOLDINGS INC		05/24/2022	VARIOUS	2,600.000	66,996	XXX		XXX
743315-10-3	PROGRESSIVE CORP/THE		06/24/2022	THE BANK OF NEW YORK MELLON SA/NV IRVTBE	100.000	11,599	XXX		XXX
745867-10-1	PULTEGROUP INC		06/24/2022	UBS WARBURG LLC WARBURGD	1,500.000	60,589	XXX		XXX
754730-10-9	RAYMOND JAMES FINANCIAL INC		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	18,501	XXX		XXX
75513E-10-1	RAYTHEON TECHNOLOGIES CORP		06/24/2022	UBS WARBURG LLC WARBURGD	4,000.000	376,810	XXX		XXX
756109-10-4	REALTY INCOME CORP		06/24/2022	VARIOUS	400.000	27,677	XXX		XXX
758849-10-3	REGENCY CENTERS CORP		06/24/2022	SSB-CUSTODIAN SSBCUSO	400.000	24,592	XXX		XXX
75886F-10-7	REGENERON PHARMACEUTICALS INC		06/24/2022	THE NORTHERN TRUST COMPANY	200.000	122,498	XXX		XXX
759509-10-2	RELIANCE STEEL & ALUMINUM CO		06/24/2022	UBS WARBURG LLC WARBURGD	400.000	69,117	XXX		XXX
760759-10-0	REPUBLIC SERVICES INC		06/24/2022	UBS WARBURG LLC WARBURGD	100.000	12,990	XXX		XXX
76169C-10-0	REXFORD INDUSTRIAL REALTY INC		06/24/2022	SSB-CUSTODIAN SSBCUSO	700.000	41,671	XXX		XXX
776696-10-6	ROPER TECHNOLOGIES INC		06/24/2022	UBS WARBURG LLC WARBURGD	100.000	40,771	XXX		XXX
78409V-10-4	S&P GLOBAL INC		06/24/2022	VARIOUS	600.000	204,997	XXX		XXX
78442P-10-6	SLM CORP		05/12/2022	ROBERT W. BAIRD LIMITED ROBERTWB	5,600.000	86,961	XXX		XXX
806407-10-2	HENRY SCHEIN INC		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	15,459	XXX		XXX
808625-10-7	SCIENCE APPLICATIONS INTERNATIONAL CORP		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	18,879	XXX		XXX
817565-10-4	SERVICE CORP INTERNATIONAL/US		06/24/2022	UBS WARBURG LLC WARBURGD	300.000	20,569	XXX		XXX
824348-10-6	SHERWIN-WILLIAMS CO/THE		06/24/2022	VARIOUS	500.000	115,626	XXX		XXX
827048-10-9	SILGAN HOLDINGS INC		06/24/2022	UBS WARBURG LLC WARBURGD	400.000	16,981	XXX		XXX
83088M-10-2	SKYWORKS SOLUTIONS INC		06/24/2022	UBS WARBURG LLC WARBURGD	1,000.000	98,033	XXX		XXX
831865-20-9	A O SMITH CORP		06/24/2022	UBS WARBURG LLC WARBURGD	500.000	27,911	XXX		XXX
84860W-30-0	SPIRIT REALTY CAPITAL INC		06/24/2022	VARIOUS	1,700.000	65,385	XXX		XXX
860372-10-1	STEWART INFORMATION SERVICES CORP		04/05/2022	VARIOUS	4,300.000	255,695	XXX		XXX
862121-10-0	STORE CAPITAL CORP		06/24/2022	UBS WARBURG LLC WARBURGD	3,400.000	91,843	XXX		XXX
866674-10-4	SUN COMMUNITIES INC		06/24/2022	VARIOUS	400.000	65,121	XXX		XXX
871607-10-7	SYNOPSIS INC		06/24/2022	UBS WARBURG LLC WARBURGD	400.000	126,989	XXX		XXX
87162W-10-0	TD SYNnex CORP		05/20/2022	STATE STREET BANK & TRUST COMPANY / ISHA	1,000.000	96,689	XXX		XXX
872540-10-9	TJX COS INC/THE		06/24/2022	VARIOUS	4,900.000	295,186	XXX		XXX
872590-10-4	T-MOBILE US INC		06/24/2022	VARIOUS	1,300.000	178,206	XXX		XXX
879360-10-5	TELEDYNE TECHNOLOGIES INC		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	75,605	XXX		XXX
880770-10-2	TERADYNE INC		06/24/2022	THE NORTHERN TRUST COMPANY	400.000	38,848	XXX		XXX
88162G-10-3	TETRA TECH INC		06/24/2022	UBS WARBURG LLC WARBURGD	100.000	13,697	XXX		XXX
889478-10-3	TOLL BROTHERS INC		04/06/2022	CANTOR FITZGERALD LONDON CANTORGB	1,900.000	87,143	XXX		XXX
902653-10-4	UDR INC		06/24/2022	VARIOUS	1,400.000	64,610	XXX		XXX
912909-10-8	UNITED STATES STEEL CORP		06/29/2022	VARIOUS	31,000.000	659,124	XXX		XXX
920253-10-1	VALMONT INDUSTRIES INC		06/24/2022	UBS WARBURG LLC WARBURGD	100.000	22,636	XXX		XXX



SCHEDULE D - PART 3

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92343V-10-4	VERIZON COMMUNICATIONS INC		06/24/2022	VARIOUS	22,650.000	1,147,406	XXX		XXX
92532F-10-0	VERTEX PHARMACEUTICALS INC		06/24/2022	VARIOUS	1,850.000	535,605	XXX		XXX
925652-10-9	VICI PROPERTIES INC		06/24/2022	VARIOUS	5,300.000	160,708	XXX		XXX
929160-10-9	VULCAN MATERIALS CO		06/24/2022	UBS WARBURG LLC WARBURGD	400.000	58,329	XXX		XXX
92936U-10-9	WP CAREY INC		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	17,157	XXX		XXX
942622-20-0	WATSCO INC		06/24/2022	UBS WARBURG LLC WARBURGD	100.000	24,030	XXX		XXX
95082P-10-5	WESCO INTERNATIONAL INC		06/23/2022	VARIOUS	1,000.000	102,388	XXX		XXX
962166-10-4	WEYERHAEUSER CO		06/24/2022	THE NORTHERN TRUST COMPANY	3,700.000	127,021	XXX		XXX
97650W-10-8	WINTRUST FINANCIAL CORP		06/24/2022	UBS WARBURG LLC WARBURGD	700.000	57,745	XXX		XXX
980745-10-3	WOODWARD INC		06/24/2022	UBS WARBURG LLC WARBURGD	200.000	18,751	XXX		XXX
988498-10-1	YUM! BRANDS INC		06/24/2022	VARIOUS	600.000	68,652	XXX		XXX
G0450A-10-5	ARCH CAPITAL GROUP LTD	D	06/24/2022	VARIOUS	2,300.000	103,182	XXX		XXX
G0692U-10-9	AXIS CAPITAL HOLDINGS LTD	D	06/24/2022	UBS WARBURG LLC WARBURGD	500.000	28,846	XXX		XXX
G29183-10-3	EATON CORP PLC		06/24/2022	VARIOUS	500.000	65,916	XXX		XXX
G5494J-10-3	LINDE PLC	D	06/24/2022	VARIOUS	700.000	212,262	XXX		XXX
G5960L-10-3	MEDTRONIC PLC		06/24/2022	VARIOUS	2,200.000	198,489	XXX		XXX
G6700G-10-7	NVENT ELECTRIC PLC	D	06/24/2022	UBS WARBURG LLC WARBURGD	1,200.000	38,007	XXX		XXX
G7496G-10-3	RENAISSANCERE HOLDINGS LTD	D	06/24/2022	UBS WARBURG LLC WARBURGD	400.000	62,701	XXX		XXX
G97822-10-3	PERRIGO CO PLC	D	05/09/2022	VARIOUS	32,700.000	1,160,450	XXX		XXX
H1467J-10-4	CHUBB LTD		06/24/2022	SSB-CUSTODIAN SSBCUSO	700.000	136,171	XXX		XXX
H2906T-10-9	GARMIN LTD		06/24/2022	THE NORTHERN TRUST COMPANY	1,100.000	110,143	XXX		XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						28,260,890	XXX		XXX
Common Stocks: Closed-End Funds Designations Assigned by the SVO									
09249E-10-1	BLACKROCK CORE BOND TRUST		06/22/2022	Northern Trust Corp	78,168.000	838,464	XXX		
092508-10-0	BLACKROCK CREDIT ALLOCATION INCOME TRUST		04/18/2022	Northern Trust Corp	15,000.000	179,544	XXX		
09255K-10-8	BLACKROCK ENHANCED GOVERNMENT FUND INC		06/08/2022	VARIOUS	37,950.000	406,132	XXX		
258623-10-7	DOUBLELINE OPPORTUNISTIC CREDIT FUND		04/08/2022	CAPITAL INSTITUTIONAL SERVICES, INC	2,689.000	44,577	XXX		
27828H-10-5	EATON VANCE LTD DURATION INCOME FUND		06/10/2022	SOUTHWEST SECURITIES	11,100.000	115,773	XXX		
27828V-10-4	EATON VANCE SHORT DURATION DIVERSIFIED INCOME FUND		05/24/2022	VARIOUS	97,949.000	1,017,648	XXX		
33734E-10-3	FIRST TRUST MORTGAGE INCOME FUND		06/10/2022	VARIOUS	15,642.000	182,538	XXX		
35472T-10-1	FRANKLIN LTD DURATION INCOME TRUST		05/13/2022	VARIOUS	79,072.000	576,652	XXX		
410123-10-3	JOHN HANCOCK INCOME SECURITIES TRUST		06/10/2022	Northern Trust Corp	78,263.000	945,910	XXX		
45781W-10-9	INSIGHT SELECT INCOME FUND		06/30/2022	VARIOUS	56,281.000	937,751	XXX		
46132L-10-7	INVESCO BOND FUND		06/09/2022	VARIOUS	9,157.000	152,453	XXX		
55273C-10-7	MFS INTERMEDIATE INCOME TRUST		06/10/2022	SOUTHWEST SECURITIES	2,300.000	6,896	XXX		
67072C-10-5	NUVEEN PREFERRED & INCOME SECURITIES FUND		06/17/2022	SOUTHWEST SECURITIES	10,200.000	71,830	XXX		
67075J-10-7	NUVEEN MULTI-MARKET INCOME FUND		06/10/2022	VARIOUS	96,411.000	603,321	XXX		
746853-10-0	PUTNAM PREMIER INCOME TRUST		06/08/2022	VARIOUS	118,505.000	464,821	XXX		
746909-10-0	PUTNAM MASTER INTERMEDIATE INCOME TRUST		06/10/2022	VARIOUS	446,028.000	1,588,853	XXX		
880198-10-6	TEMPLETON GLOBAL INCOME FUND		06/02/2022	Northern Trust Corp	84,005.000	388,152	XXX		
957664-10-5	WESTERN ASSET PREMIER BOND FUND		06/07/2022	Northern Trust Corp	1,200.000	13,344	XXX		
95766T-10-0	WESTERN ASSET INVESTMENT GRADE INCOME FUND INC		06/10/2022	Northern Trust Corp	24,135.000	297,898	XXX		

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
5719999999 – Common Stocks: Closed-End Funds Designations Assigned by the SVO .....						8,832,556	XXX		XXX
5989999997 – Subtotals - Common Stocks - Part 3 .....						37,093,446	XXX		XXX
5989999999 – Subtotals Common Stocks .....						37,093,446	XXX		XXX
5999999999 – Subtotals Preferred and Common Stocks .....						43,204,542	XXX		XXX
6009999999 – Totals .....						102,070,924	XXX	245,196	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds: U.S. Governments																					
36183R-N6-6	GOVERNMENT NATIONAL MORTGAGE A 4.1 POOL ID AK7613		06/01/2022	MBS PAYDOWN	XXX	22,276	22,276	23,389	23,210	(37)			(37)		22,276				305	09/15/2037	1.A
36201M-NU-2	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID 587303		06/01/2022	MBS PAYDOWN	XXX	652	652	668	658						652				13	09/15/2032	1.A
36202D-UH-2	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID 3284		06/01/2022	MBS PAYDOWN	XXX	1,630	1,630	1,639	1,637	(1)			(1)		1,630				26	09/20/2032	1.A
36205G-AD-3	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID 389804		06/01/2022	MBS PAYDOWN	XXX	462	462	463	462						462				8	01/15/2033	1.A
36290S-RZ-6	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID 616204		06/01/2022	MBS PAYDOWN	XXX	4,133	4,133	4,314	4,241	(10)			(10)		4,133				48	01/20/2042	1.A
38373Q-PY-1	GOVERNMENT NATIONAL MORTGAGE A 4.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	13,902	13,902	13,344	13,732	15			15		13,902				200	05/20/2033	1.A
38373S-W7-8	GOVERNMENT NATIONAL MORTGAGE A 4.25 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	818	818	818	818						818				11	03/16/2033	1.A
38378C-RT-6	GOVERNMENT NATIONAL MORTGAGE A 2 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	10,797	10,797	10,809	10,802	(2)			(2)		10,797				72	10/20/2040	1.A
38378G-CY-2	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	78,375	78,375	82,147	80,549	(200)			(200)		78,375				717	11/20/2042	1.A
38378K-RS-0	GOVERNMENT NATIONAL MORTGAGE A 2.3886 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	7,589	7,589	7,307	7,468	168			168		7,589				59	07/16/2043	1.A
38378M-WY-7	GOVERNMENT NATIONAL MORTGAGE A 2 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	45,974	45,974	45,773	45,767	28			28		45,974				295	12/16/2042	1.A
38380J-8G-6	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	19,918	19,918	19,520	19,630	136			136		19,918				217	02/16/2058	1.A
38380J-CY-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	57,580	57,580	57,159	57,281	26			26		57,580				514	01/16/2059	1.A
38380J-H6-8	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	8,156	8,156	8,007	8,070	23			23		8,156				78	04/16/2050	1.A
38380J-HK-7	GOVERNMENT NATIONAL MORTGAGE A 2.35 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	23,901	23,901	23,019	23,309	130			130		23,901				187	04/16/2052	1.A
38380J-TL-2	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	31,025	31,025	32,886	32,567	(211)			(211)		31,025				259	03/16/2035	1.A
38380J-XC-7	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	85,411	85,411	82,222	83,341	304			304		85,411				591	11/16/2048	1.A
38380J-XD-5	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	142,352	142,352	137,881	139,491	421			421		142,352				1,025	11/16/2048	1.A
38380J-XJ-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	10,854	10,854	10,586	10,655	75			75		10,854				94	07/16/2051	1.A
38380M-JT-9	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	213,579	213,579	210,009	209,886	4,207			4,207		213,579				2,624	05/16/2059	1.A
38380M-NX-5	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	17,899	17,899	17,541	17,249	389			389		17,899				221	11/16/2053	1.A
38380M-TJ-0	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	151,557	151,557	148,289	148,543	854			854		151,557				1,256	10/16/2047	1.A
38380R-4Q-0	GOVERNMENT NATIONAL MORTGAGE A 1.75 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	53,620	53,620	54,199	54,182	(23)			(23)		53,620				313	09/16/2039	1.A
38380X-VM-6	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	66,284	66,284	66,874	66,751	(183)			(183)		66,284				823	09/20/2047	1.A
38380Y-WC-5	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	259,340	259,340	242,726	255,447	1,197			1,197		259,340				2,518	09/20/2046	1.A
38381E-EM-6	GOVERNMENT NATIONAL MORTGAGE A 1.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	39,753	39,753	38,954	38,957	33			33		39,753				199	09/16/2039	1.A
38382F-WG-5	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	204,726	204,726	217,361	211,251	(2,879)			(2,879)		204,726				2,030	10/20/2048	1.A
38382H-QJ-2	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	160,880	160,880	165,002	164,000	(910)			(910)		160,880				1,739	04/20/2050	1.A
38382J-DW-3	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	48,715	48,715	50,694	50,452	(539)			(539)		48,715				586	03/20/2049	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38382J-WY-8	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	85,802	85,802	88,966	92,466		(5,176)		(5,176)		85,802				891	10/20/2042	1.A
38382M-VJ-5	GOVERNMENT NATIONAL MORTGAGE A 1.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	217,717	217,717	221,698	221,587		(601)		(601)		217,717				1,075	01/20/2051	1.A
38382Q-3G-3	GOVERNMENT NATIONAL MORTGAGE A 1 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	243,613	243,613	242,242	242,485		222		222		243,613				781	08/20/2050	1.A
912828-2L-3	TSY INFL IX N/B 0.375 15/07/27		05/24/2022	STIFEL NICOLAUS AND CO	XXX	1,201,299	1,171,320	1,119,067	1,181,105	(76,591)	(3,662)		(80,253)		1,100,834		100,465	100,465	3,703	07/15/2027	1.A
912828-4H-0	TSY INFL IX N/B 0.625 15/04/23		05/24/2022	STIFEL NICOLAUS & CO,INCORORATED	XXX	4,753,841	4,614,120	4,096,114	4,460,897	(378,958)	(2,476)		(381,434)		4,079,459		674,382	674,382	17,362	04/15/2023	1.A
912828-6N-5	TSY INFL IX N/B 0.5 15/04/24		04/08/2022	ICBC FINANCIAL SERVICES LLC - FI BROKER	XXX	4,316,824	4,133,344	4,320,303	4,345,472	(47,894)	(36,119)		(84,013)		4,261,460		55,364	55,364	10,115	04/15/2024	1.A
912828-7D-6	TSY INFL IX N/B 0.25 15/07/29		05/24/2022	STIFEL NICOLAUS AND CO	XXX	1,130,425	1,120,150	1,074,676	1,136,575	(73,674)	(2,960)		(76,634)		1,059,926		70,499	70,499	2,361	07/15/2029	1.A
912828-B2-5	TSY INFL IX N/B 0.625 15/01/24		05/24/2022	VARIOUS	XXX	9,586,156	9,233,118	9,405,803	1,190,607	(102,563)	(16,104)		(118,667)		9,383,042		203,114	203,114	21,680	01/15/2024	1.A
912828-S5-0	TSY INFL IX N/B 0.125 15/07/26		05/24/2022	STIFEL NICOLAUS AND CO	XXX	1,218,096	1,195,350	1,116,083	1,182,551	(76,600)	(2,549)		(79,149)		1,103,390		114,706	114,706	1,260	07/15/2026	1.A
912828-SV-3	US TREASURY N/B 1.75 15/05/22		05/14/2022	MATURITY	XXX	1,600,000	1,600,000	1,627,813	1,601,744		(1,744)		(1,744)		1,600,000				14,000	05/15/2022	1.A
912828-V4-9	TSY INFL IX N/B 0.375 15/01/27		05/24/2022	STIFEL NICOLAUS AND CO	XXX	1,215,029	1,186,150	1,123,803	1,187,368	(76,967)	(3,384)		(80,351)		1,107,008		108,021	108,021	3,750	01/15/2027	1.A
912828-VM-9	TSY INFL IX N/B 0.375 15/07/23		05/24/2022	STIFEL NICOLAUS AND CO	XXX	4,077,059	3,939,904	3,418,692	3,786,816	(336,826)	3,954		(332,872)		3,453,954		623,106	623,106	12,455	07/15/2023	1.A
912828-XL-9	TSY INFL IX N/B 0.375 15/07/25		05/24/2022	STIFEL NICOLAUS AND CO	XXX	1,248,989	1,208,240	1,136,381	1,199,276	(77,769)	(3,754)		(81,523)		1,117,744		131,245	131,245	3,820	07/15/2025	1.A
912828-YL-8	TSY INFL IX N/B 0.125 15/10/24		05/24/2022	STIFEL NICOLAUS AND CO	XXX	1,148,324	1,116,780	1,032,968	1,094,423	(70,888)	(2,380)		(73,268)		1,021,147		127,176	127,176	840	10/15/2024	1.A
912828-Z3-7	TSY INFL IX N/B 0.125 15/01/30		05/24/2022	STIFEL NICOLAUS AND CO	XXX	1,107,341	1,113,660	1,058,644	1,121,940	(72,658)	(2,361)		(75,019)		1,046,912		60,429	60,429	1,174	01/15/2020	1.A
912828-ZZ-6	TSY INFL IX N/B 0.125 15/07/30		05/24/2022	STIFEL NICOLAUS AND CO	XXX	1,113,643	1,117,540	1,128,049	1,184,622	(69,944)	(5,120)		(75,063)		1,109,531		4,111	4,111	1,178	07/15/2030	1.A
0109999999 – Bonds: U.S. Governments						36,046,314	35,078,966	33,984,900	27,010,338	(1,461,332)	(81,200)		(1,542,532)		33,773,694		2,272,620	2,272,620	113,470	XXX	XXX
Bonds: U.S. States, Territories and Possessions																					
97705L-U9-6	WISCONSIN ST 5		05/02/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,500,000	1,500,000	1,872,930	1,514,635		(14,514)		(14,514)		1,500,121		(121)	(121)	37,500	05/01/2026	1.B FE
0509999999 – Bonds: U.S. States, Territories and Possessions						1,500,000	1,500,000	1,872,930	1,514,635		(14,514)		(14,514)		1,500,121		(121)	(121)	37,500	XXX	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions																					
613664-4J-7	MONTGOMERY CNTY TN 5		04/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,750,000	1,750,000	1,995,455	1,756,898		(6,898)		(6,898)		1,750,000				43,750	04/01/2025	1.C FE
97705M-HT-5	WISCONSIN ST 5		05/02/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	15,000	15,000	16,201	15,091		(90)		(90)		15,001		(1)	(1)	375	05/01/2025	1.A
97705M-HX-6	WISCONSIN ST 5		05/02/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	985,000	985,000	1,081,826	992,252		(7,192)		(7,192)		985,060		(60)	(60)	24,625	05/01/2025	1.B FE
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions						2,750,000	2,750,000	3,093,482	2,764,241		(14,180)		(14,180)		2,750,061		(61)	(61)	68,750	XXX	XXX
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
3128HX-SS-5	FREDDIEMAC STRIP 3 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	18,563	18,563	19,421	19,166		(82)		(82)		18,563				165	08/15/2042	1.A
3132AC-M8-0	FREDDIE MAC 3.5 POOL ID ZT0383		06/01/2022	MBS PAYDOWN	XXX	143,115	143,115	152,484	162,040		(423)		(423)		143,115				2,022	03/01/2048	1.A
3132HT-DQ-6	FREDDIEMAC STRIP 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	168,807	168,807	183,577	185,124		(2,690)		(2,690)		168,807				1,847	10/15/2042	1.A
3133AA-TM-8	FREDDIE MAC 3 POOL ID QA9556		06/01/2022	MBS PAYDOWN	XXX	124,635	124,635	132,308	134,565		(1,845)		(1,845)		124,635				1,146	05/01/2050	1.A
3133A7-3J-6	FREDDIE MAC 3 POOL ID QB1701		06/01/2022	MBS PAYDOWN	XXX	340,635	340,635	362,564	363,719		(3,055)		(3,055)		340,635				3,574	08/01/2050	1.A
3133AA-JW-3	FREDDIE MAC 2.5 POOL ID QB3877		06/01/2022	MBS PAYDOWN	XXX	440,921	440,921	465,448	467,495		(2,092)		(2,092)		440,921				3,673	09/01/2050	1.A
3133GB-E4-2	FREDDIE MAC 2 POOL ID QN4655		06/01/2022	MBS PAYDOWN	XXX	128,551	128,551	134,777	134,578		(426)		(426)		128,551				943	12/01/2035	1.A
3136A1-BB-0	FANNIE MAE 2 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	36,180	36,180	34,797	35,256		154		154		36,180				228	03/25/2041	1.A
3136A1-QT-5	FANNIE MAE 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	32,696	32,696	32,696	32,696						32,696				381	10/25/2026	1.A
3136A3-KN-0	FANNIE MAE 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	173,741	173,741	177,759	173,794		(10)		(10)		173,741				2,029	10/25/2040	1.A
3136A8-3H-1	FANNIE MAE 2 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	22,677	22,677	22,479	22,556		23		23		22,677				145	01/25/2042	1.A
3136A9-BK-3	FANNIE MAE 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	19,009	19,009	20,322	19,553		(76)		(76)		19,009				207	10/25/2042	1.A
3136AB-CS-0	FANNIE MAE 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	29,475	29,475	31,230	29,703		(65)		(65)		29,475				344	04/25/2033	1.A
3136AB-J7-9	FANNIE MAE 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	2,322	2,322	2,426	2,368		(11)		(11)		2,322				27	10/25/2042	1.A
3136AB-QX-4	FANNIE MAE 2 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	11,244	11,244	11,277	11,261		(2)		(2)		11,244				72	02/25/2033	1.A
3136AD-3Y-3	FANNIE MAE 1.25 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	6,360	6,360	6,054	6,184		52		52		6,360				27	04/25/2043	1.A
3136AD-MZ-9	FANNIE MAE 1.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	2,140	2,140	2,005	1,987		21		21		2,140				11	04/25/2043	1.A
3136AD-TB-5	FANNIE MAE 4 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	6,542	6,542	7,024	6,941		(48)		(48)		6,542				87	04/25/2033	1.A
3136AD-Y4-5	FANNIE MAE 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	17,468	17,468	18,243	18,071		(56)		(56)		17,468				204	05/25/2033	1.A
3136AM-4B-2	FANNIE MAE 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	50,146	50,146	53,103	51,069		(152)		(152)		50,146				585	01/25/2030	1.A
3136AP-GW-6	FANNIE MAE 3 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	236,354	236,354	242,817	237,015		(213)		(213)		236,354				2,114	09/25/2038	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3136AU-U6-6	FANNIE MAE 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	3,520	3,520	3,638	3,598		(40)		(40)		3,520				45	08/25/2045	1.A
3136AW-EK-9	FANNIE MAE 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	73,647	73,647	77,323	73,965		(174)		(174)		73,647				855	04/25/2030	1.A
3136AY-6S-7	FANNIEMAE-ACES 2.6606 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	40,653	40,653	43,499	42,675		(445)		(445)		40,653				306	11/25/2024	1.A
3136B2-7L-0	FANNIEMAE-ACES 3.6991 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	22,574	22,574	26,396	25,484		(257)		(257)		22,574				255	08/25/2028	1.A
3136B2-EF-5	FANNIE MAE 3 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	230,613	230,613	243,657	243,547		(2,311)		(2,311)		230,613				2,174	06/25/2048	1.A
3136B2-RL-8	FANNIE MAE 3 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	75,794	75,794	78,281	78,127		(446)		(446)		75,794				717	05/25/2048	1.A
3136B3-BX-7	FANNIE MAE 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	97,125	97,125	96,726	96,800		57		57		97,125				1,137	08/25/2050	1.A
3136B3-DG-2	FANNIE MAE 4 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	96,548	96,548	97,706	97,525		(180)		(180)		96,548				1,265	09/25/2050	1.A
3136B4-MA-3	FANNIE MAE 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	395,299	395,299	397,893	395,670		(89)		(89)		395,299				4,338	08/25/2047	1.A
3136B6-3P-6	FANNIE MAE 3 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	343,588	343,588	365,600	365,137		(2,294)		(2,294)		343,588				3,580	11/25/2059	1.A
3136B6-XJ-7	FANNIEMAE-ACES 2.522 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	1,531	1,531	1,628	1,612		(8)		(8)		1,531				14	08/25/2029	1.A
3136B8-XS-3	FANNIE MAE 2.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	43,214	43,214	44,456	44,335		(298)		(298)		43,214				306	02/25/2050	1.A
3136BA-TZ-7	FANNIE MAE 2 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	176,154	176,154	179,209	179,101		(725)		(725)		176,154				1,124	07/25/2050	1.A
3136BB-GT-3	FANNIE MAE 5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	77,252	77,252	85,291	86,046		(1,628)		(1,628)		77,252				1,235	07/25/2050	1.A
3136BC-N5-5	FANNIE MAE 2 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	110,461	110,461	113,948	113,759		(177)		(177)		110,461				728	12/25/2050	1.A
3136BD-DA-3	FANNIE MAE 2 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	392,853	392,853	403,656	411,458		(1,190)		(1,190)		392,853				2,582	10/25/2050	1.A
3136BD-F8-6	FANNIE MAE 1.25 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	126,677	126,677	128,261	128,213		(116)		(116)		126,677				529	02/25/2041	1.A
3136BD-PX-0	FANNIE MAE 2 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	105,583	105,583	109,724	109,431		(209)		(209)		105,583				697	01/25/2051	1.A
3136BD-W3-8	FANNIE MAE 1.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	66,273	66,273	66,905	66,909		(25)		(25)		66,273				359	02/25/2051	1.A
3136BF-UK-7	FANNIE MAE 1.25 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	237,343	237,343	236,564	236,690		99		99		237,343				944	05/25/2050	1.A
3136BL-LV-0	FANNIE MAE 3 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	64,544	64,544	66,581		(86)			(86)		64,544				508	05/25/2050	1.A
3136BL-QC-7	FANNIE MAE 2 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	143,898	143,898	143,741		7			7		143,898				719	10/25/2051	1.A
3136BM-5W-4	FANNIE MAE 4 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	29,763	29,763	30,070							29,763					03/25/2049	1.A
31371K-UA-7	FANNIE MAE 5.5 POOL ID 254477		06/01/2022	MBS PAYDOWN	XXX	1,568	1,568	1,550	1,555		1		1		1,568				27	10/01/2032	1.A
31371M-VC-8	FANNIE MAE 6 POOL ID 256311		05/05/2022	VARIOUS	XXX	22,624	22,087	25,031	23,804		(364)		(364)		23,600		(977)	(977)	579	07/01/2026	1.A
31371N-SQ-9	FANNIE MAE 5.5 POOL ID 257127		06/01/2022	MBS PAYDOWN	XXX	3,869	3,869	4,190	3,930		(40)		(40)		3,869				69	02/01/2023	1.A
3137A1-BV-4	FREDDIE MAC 4 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	118,380	118,380	124,521	120,390		(267)		(267)		118,380				1,692	08/15/2030	1.A
3137A4-WF-0	FREDDIE MAC 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	30,109	30,109	30,655	30,260		(38)		(38)		30,109				343	11/15/2025	1.A
3137AG-YX-2	FREDDIE MAC 2 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	31,287	31,287	31,235	31,263		6		6		31,287				214	02/15/2041	1.A
3137AM-XR-3	FREDDIE MAC 2.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	395,759	395,759	389,872	395,455		99		99		395,759				3,169	09/15/2026	1.A
3137AN-4M-4	FREDDIE MAC 2 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	15,941	15,941	15,702	15,837		22		22		15,941				99	06/15/2041	1.A
3137AN-JP-1	FREDDIE MAC 0.015 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	5,611	5,611	5,273	5,300		34		34		5,611				5	11/15/2040	1.A
3137AN-VV-4	FREDDIE MAC 3 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	637,815	637,815	637,815	637,815						637,815				6,352	01/15/2031	1.A
3137AS-EH-3	FREDDIE MAC 2 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	8,337	8,337	8,347	8,342		(2)		(2)		8,337				51	05/15/2041	1.A
3137AS-FL-3	FREDDIE MAC 2.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	3,668	3,668	3,691	3,680		(4)		(4)		3,668				32	11/15/2041	1.A
3137AT-GL-0	FREDDIE MAC 1.9691 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	44,479	44,479	45,113	45,229		(95)		(95)		44,479				313	11/15/2040	1.A
3137AY-WS-6	FREDDIE MAC 2 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	29,415	29,415	28,800	28,954		63		63		29,415				201	11/15/2032	1.A
3137B1-SG-3	FREDDIE MAC 3 POOL ID N.A.		06/01/2022		XXX			16,188	14,816		(1,816)		(1,816)						1,248	03/15/2033	1.A
3137B2-7J-3	FREDDIE MAC 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	373,667	373,667	399,649	380,688		(3,618)		(3,618)		373,667				4,484	05/15/2040	1.A
3137B2-KL-3	FREDDIE MAC 1.75 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	28,777	28,777	28,237	28,477		50		50		28,777				161	06/15/2028	1.A
3137BA-FZ-0	FREDDIE MAC 4 POOL ID N.A.		04/01/2022	MBS PAYDOWN	XXX	148,996	148,996	152,744	149,271		(749)		(749)		148,996				1,987	03/15/2027	1.A
3137BB-QY-9	FREDDIE MAC 3 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	51,513	51,513	52,586	51,945		(377)		(377)		51,513				492	05/15/2040	1.A
3137BD-4W-3	FREDDIE MAC 2.25 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	8,472	8,472	8,479	8,474		(1)		(1)		8,472				68	02/15/2044	1.A
3137BJ-C4-3	FREDDIE MAC 3 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	375,004	375,004	374,418	374,974		12		12		375,004				3,741	08/15/2042	1.A
3137BJ-H4-8	FREDDIE MAC 4.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	50,184	50,184	56,347	55,780		(430)		(430)		50,184				672	12/15/2053	1.A
3137BK-MA-5	FREDDIE MAC 3 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	28,590	28,590	29,456	28,730		(34)		(34)		28,590				286	09/15/2028	1.A
3137BK-ZY-9	FREDDIE MAC 3 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	308,803	308,803	310,436	309,000		(61)		(61)		308,803				2,954	10/15/2040	1.A
3137BW-D9-2	FREDDIE MAC 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	49,505	49,505	51,341	51,611		(676)		(676)		49,505				541	03/15/2046	1.A
3137F5-GN-3	FREDDIE MAC 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	408,410	408,410	412,431	408,958		(178)		(178)		408,410				4,051	06/15/2045	1.A
3137F6-CT-2	FREDDIE MAC 2 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	117,532	117,532	121,572		(258)			(258)		117,532				770	11/25/2050	1.A
3137F6-KS-5	FREDDIE MAC 2 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	117,869	117,869	122,206	121,581		(289)		(289)		117,869				789	11/25/2050	1.A
3137F7-QQ-1	FREDDIE MAC 2 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	73,012	73,012	75,693	75,538		(156)		(156)		73,012				489	12/25/2050	1.A
3137F8-HJ-5	FREDDIE MAC 2 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	116,686	116,686	121,099	120,646		(281)		(281)		116,686				783	09/25/2050	1.A
3137FA-CB-2	FREDDIE MAC 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	21,392	21,392	22,548	21,651		(53)		(53)		21,392				250	11/15/2028	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3137FF-ND-5	FREDDIE MAC 2 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	90,194	90,194	91,998	91,870		(81)		(81)		90,194				604	03/25/2051	1.A
3137FH-WE-9	FREDDIE MAC 4 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	309,883	309,883	317,581	310,762		(483)		(483)		309,883				5,053	11/15/2029	1.A
3137FJ-QR-3	FREDDIE MAC 4 POOL ID N.A.		04/01/2022	MBS PAYDOWN	XXX	26,053	26,053	27,201	26,603		(3,464)		(3,464)		26,053				347	02/15/2039	1.A
3137FK-R3-2	FREDDIE MAC 4 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	1,024,320	1,024,320	1,065,773	1,031,332		(2,198)		(2,198)		1,024,320				13,232	11/15/2046	1.A
3137FK-SD-9	FREDDIE MAC 4.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	98,160	98,160	110,581	101,070		(619)		(619)		98,160				1,375	01/15/2049	1.A
3137FP-EC-5	FREDDIE MAC 2.25 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	60,248	60,248	61,961	61,845		(333)		(333)		60,248				464	03/25/2048	1.A
3137FW-R3-6	FREDDIE MAC 2 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	94,465	94,465	97,771	97,211		(228)		(228)		94,465				629	08/25/2050	1.A
3137FY-D8-6	FREDDIE MAC 2.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	130,289	130,289	136,844	136,242		(475)		(475)		130,289				1,091	09/25/2050	1.A
3137FY-X9-2	FREDDIE MAC 2.25 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	180,522	180,522	185,825	185,958		(892)		(892)		180,522				1,226	10/25/2049	1.A
3137FY-XA-9	FREDDIE MAC 2.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	144,418	144,418	150,465	150,624		(1,018)		(1,018)		144,418				1,090	10/25/2049	1.A
3137FY-XC-5	FREDDIE MAC 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	180,522	180,522	194,823	194,065		(2,223)		(2,223)		180,522				1,908	10/25/2049	1.A
3137HO-QU-5	FREDDIE MAC 2 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	113,932	113,932	115,267	115,265		(58)		(58)		113,932				739	11/25/2050	1.A
3137H5-K3-0	FREDDIE MAC 3 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	66,717	66,717	69,136		(128)			(128)		66,717				517	09/25/2050	1.A
3137H7-DV-2	FREDDIE MAC 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	75,922	75,922	76,622		(23)			(23)		75,922				221	11/25/2049	1.A
3138LK-6M-4	FANNIE MAE 2.925 POOL ID AN7175		06/01/2022	MBS PAYDOWN	XXX	12,403	12,403	13,494	13,225		(91)		(91)		12,403				153	10/01/2027	1.A
31395W-4L-8	FREDDIE MAC 5 POOL ID N.A.		05/05/2022	VARIOUS	XXX	33,147	32,436	34,807	34,360		(198)		(198)		34,298		(1,151)	(1,151)	710	12/15/2034	1.A
31397S-5N-0	FANNIE MAE 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	74,883	74,883	78,713	76,775		(256)		(256)		74,883				895	05/25/2031	1.A
31398L-BJ-6	FREDDIE MAC 4 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	1,699	1,699	1,777	1,726		(6)		(6)		1,699				22	07/15/2039	1.A
31398S-SG-9	FANNIE MAE 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	18,666	18,666	19,359	19,060		(53)		(53)		18,666				215	12/25/2030	1.A
31402C-4H-2	FANNIE MAE 5.5 POOL ID 725424		05/05/2022	VARIOUS	XXX	36,332	35,113	39,302	38,583		(395)		(395)		38,400		(2,068)	(2,068)	847	04/01/2034	1.A
31403B-4M-2	FANNIE MAE 5 POOL ID 744328		05/05/2022	VARIOUS	XXX	13,602	13,371	14,783	14,324		(196)		(196)		14,301		(698)	(698)	295	09/01/2033	1.A
31403D-GZ-6	FANNIE MAE 5.5 POOL ID 745516		06/01/2022	MBS PAYDOWN	XXX	1,832	1,832	1,943	1,932		(10)		(10)		1,832				33	05/01/2036	1.A
3140HT-WW-5	FANNIE MAE 3.4 POOL ID BL2460		06/01/2022	MBS PAYDOWN	XXX	16,529	16,529	18,915	18,310		(156)		(156)		16,529				236	05/01/2029	1.A
3140KM-DY-3	FANNIE MAE 2.5 POOL ID BQ1918		06/01/2022	MBS PAYDOWN	XXX	60,667	60,667	63,975	64,092		(214)		(214)		60,667				417	10/01/2050	1.A
3140QG-G9-2	FANNIE MAE 2 POOL ID CA8323		06/01/2022	MBS PAYDOWN	XXX	64,064	64,064	66,837	66,744		(123)		(123)		64,064				432	12/01/2040	1.A
31412M-BZ-0	FANNIE MAE 6 POOL ID 928956		06/01/2022	MBS PAYDOWN	XXX	14,857	14,857	16,227	15,515		(91)		(91)		14,857				258	12/01/2027	1.A
31416B-4A-3	FANNIE MAE 5.5 POOL ID 995517		06/01/2022	MBS PAYDOWN	XXX	2,734	2,734	2,955	2,784		(28)		(28)		2,734				49	01/01/2024	1.A
31417G-VK-9	FANNIE MAE 2.5 POOL ID AB9617		06/01/2022	MBS PAYDOWN	XXX	6,246	6,246	6,256	6,253		(1)		(1)		6,246				51	06/01/2033	1.A
31417Y-3N-5	FANNIE MAE 4 POOL ID MA0804		06/01/2022	MBS PAYDOWN	XXX	12,862	12,862	13,244	13,132		(33)		(33)		12,862				158	07/01/2031	1.A
31417Y-4C-8	FANNIE MAE 4 POOL ID MA0818		06/01/2022	MBS PAYDOWN	XXX	24,412	24,412	25,441	25,129		(91)		(91)		24,412				328	08/01/2031	1.A
31417Y-TV-9	FANNIE MAE 4 POOL ID MA0563		06/01/2022	MBS PAYDOWN	XXX	4,742	4,742	4,890	4,834		(13)		(13)		4,742				61	11/01/2030	1.A
31417Y-WS-2	FANNIE MAE 4 POOL ID MA0667		06/01/2022	MBS PAYDOWN	XXX	9,714	9,714	9,699	9,701		2		2		9,714				129	03/01/2031	1.A
31418A-E9-5	FANNIE MAE 3.5 POOL ID MA1059		06/01/2022	MBS PAYDOWN	XXX	8,788	8,788	9,301	9,138		(47)		(47)		8,788				100	05/01/2032	1.A
31418A-EB-0	FANNIE MAE 3.5 POOL ID MA1029		06/01/2022	MBS PAYDOWN	XXX	15,880	15,880	16,696	16,434		(72)		(72)		15,880				177	04/01/2032	1.A
31418A-QM-3	FANNIE MAE 3 POOL ID MA1359		06/01/2022	MBS PAYDOWN	XXX	11,225	11,225	11,554	11,413		(32)		(32)		11,225				114	02/01/2028	1.A
31418A-TA-6	FANNIE MAE 2.5 POOL ID MA1444		06/01/2022	MBS PAYDOWN	XXX	25,413	25,413	26,286	26,052		(81)		(81)		25,413				209	05/01/2033	1.A
31418B-TK-2	FANNIE MAE 3 POOL ID MA2353		06/01/2022	MBS PAYDOWN	XXX	12,617	12,617	12,929	12,855		(33)		(33)		12,617				118	08/01/2035	1.A
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741		06/01/2022	MBS PAYDOWN	XXX	32,907	32,907	33,775	33,932		(209)		(209)		32,907				313	08/01/2039	1.A
31419F-EB-8	FANNIE MAE 4 POOL ID AE4629		06/01/2022	MBS PAYDOWN	XXX	8,506	8,506	9,012	8,962		(56)		(56)		8,506				105	10/01/2040	1.A
349288-CQ-1	FORT WAYNE IN REDEV AUTH LEASE 5		04/25/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,490,000	1,490,000	1,689,302	1,492,070		(2,070)		(2,070)		1,490,000				54,219	02/01/2026	1.D FE
90376P-CV-1	INT DEVELOPMENT FIN CORP 1.92 05/10/34		04/05/2022	MBS PAYDOWN	XXX	31,710	31,710	31,710	31,710						31,710				304	10/05/2034	1.A FE
914318-V4-9	UNIV OF IDAHO ID REVENUES 5.25		04/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	100,000	100,000	102,217	92,211		66		66		92,277		7,723	7,723	2,625	04/01/2039	1.F FE
914318-X4-7	UNIV OF IDAHO ID REVENUES 5.25		04/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,275,000	1,275,000	1,464,692	1,283,814		(8,814)		(8,814)		1,275,000				33,469	04/01/2039	1.F FE
0909999999 -- Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						14,610,846	14,608,149	15,402,729	14,538,328		(56,555)		(56,555)		14,608,017		2,830	2,830	206,698	XXX	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																					
00091H-AA-0	ACC TRUST 1.19 POOL ID 1		06/20/2022	MBS PAYDOWN	XXX	499,859	499,859	499,428			175		175		499,859				1,153	09/20/2024	1.G FE
00253X-AA-9	AMERICAN AIRLINES/AADVAN 5.5 20/04/26		06/09/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	169,313	175,000	175,000	175,000						175,000		(5,688)	(5,688)	6,230	04/20/2026	3.B FE
00737W-AA-7	ADTALEM GLOBAL EDUCATION 5.5 01/03/28		04/11/2022	CORPORATE ACTIONS	XXX	407,000	407,000	407,000	397,843	9,158			9,158		407,000				13,680	03/01/2028	4.A FE
009066-AB-7	AIRBNB INC 0 15/03/26		04/25/2022	J.P. MORGAN SECURITIES LLC- 514105	XXX	362,398	390,000	383,670	381,615	2,481	445		2,926		384,541		(22,142)	(22,142)		03/15/2026	4.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00971T-AL-5	AKAMAI TECHNOLOGIES INC 0.375 01/09/27		04/20/2022	WELLS FARGO BANK, N.A.	XXX	232,363	200,000	198,965	199,212		42		42		199,254		33,109	33,109	518	09/01/2027	2.C
019736-AG-2	ALLISON TRANSMISSION INC 3.75 30/01/31		04/13/2022	MERRIL LYNCH, P F SMITH INC NEW YORK M	XXX	281,938	325,000	323,563	316,875	6,732	39		6,770		323,645		(41,708)	(41,708)	8,734	01/30/2031	3.B FE
04010L-AW-3	ARES CAPITAL CORP 4.625 01/03/24		06/17/2022	VARIOUS	XXX	1,839,112	1,626,000	1,727,695	1,676,897		(7,547)		(7,547)		1,669,350		169,762	169,762	50,321	03/01/2024	2.C FE
05379B-AP-2	AVISTA CORP 5.125 01/04/22		04/01/2022	MATURITY	XXX	1,000,000	1,000,000	1,002,200	1,000,060		(60)		(60)		1,000,000				25,625	04/01/2022	1.G FE
054977-AA-1	BANKERS HEALTHCARE GROUP SECUR 1.71 POOL ID A		06/17/2022	MBS PAYDOWN	XXX	274,297	274,297	274,276			4		4		274,297				871	02/20/2035	1.A FE
12327A-AA-6	BUSINESS JET SECURITIES, LLC 4.455 POOL ID 1A		06/15/2022	MBS PAYDOWN	XXX	26,680	26,680	25,884			19		19		26,680					06/15/2037	1.G FE
12510H-AM-2	CAPITAL AUTOMOTIVE REIT 1.92 POOL ID 1A		06/15/2022	MBS PAYDOWN	XXX	365	365	365	365						365				3	08/15/2051	1.E FE
12572Q-AE-5	CME GROUP INC 3 15/09/22		04/01/2022	Post Sale Income	XXX														1,067	09/15/2022	1.D FE
126650-BQ-2	CVS PASS-THROUGH TRUST 6.943 10/01/30		06/10/2022	MBS PAYDOWN	XXX	19,498	19,498	21,050	20,452		(74)		(74)		19,498				564	01/10/2030	2.B FE
129268-AB-4	CALEDONIA GENERA 1.95 28/02/34		06/30/2022	MBS PAYDOWN	XXX	13,682	13,682	13,985	13,978		(19)		(19)		13,682				96	02/28/2034	1.C FE
17252M-AL-4	CINTAS CORPORATION NO. 2 3.25 01/06/22		05/02/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	998,480	999,926		60		60		999,986		14	14	13,632	06/01/2022	1.G FE
17401Q-AL-5	CITIZENS BANK NA/RI 2.65 26/05/22		04/26/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	690,000	690,000	666,167	687,427		2,041		2,041		689,468		532	532	7,619	05/26/2022	2.A FE
189054-AU-3	CLOROX COMPANY 3.5 15/12/24		06/13/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,514,875	1,500,000	1,498,605	1,499,539		68		68		1,499,606		394	394	40,688	12/15/2024	2.A FE
207410-AF-8	CONMED CORP 2.625 01/02/24		04/29/2022	Mizuho Securities USA	XXX	428,904	275,000	352,343	310,872		(5,876)		(5,876)		304,996		123,907	123,907	5,454	02/01/2024	4.C
20903X-AF-0	CONSOLIDATED COMMUNICATI 6.5 01/10/28		04/20/2022	BARCLAYS BANK PLC NY BARCNY	XXX	221,250	250,000	250,000	250,000						250,000		(28,750)	(28,750)	9,073	10/01/2028	4.C FE
20903X-AH-6	GOLDMAN SACHS AND COMPANY GOLSAKOM		04/12/2022		XXX	41,750	50,000	50,000	50,000						50,000		(8,250)	(8,250)	1,340	10/01/2028	4.C FE
210795-QB-9	CONTL AIRLINES 2012-2 A 4 29/04/26		04/29/2022	MBS PAYDOWN	XXX	24,919	24,919	24,452	24,726		16		16		24,919				498	04/29/2026	2.B FE
22410J-AA-4	CRACKER BARREL OLD COUNT 0.625 15/06/26		05/06/2022	NOMURA SECURITIES INTERNATIONAL FIXED IN	XXX	304,547	350,000	338,144			640		640		338,783		(34,236)	(34,236)	881	06/15/2026	3.A
26884L-AG-4	EQT CORP 7 01/02/30		04/01/2022	MERRIL LYNCH, P F SMITH INC NEW YORK M	XXX	463,000	400,000	349,313	356,202		880		880		357,083		105,917	105,917	20,333	02/01/2030	2.C FE
26884L-AN-9	EQT CORP 3.625 15/05/31		04/04/2022	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	620,796	650,000	650,000	650,000						650,000		(29,205)	(29,205)	9,229	05/15/2031	2.C FE
278642-AE-3	EBAY INC 2.6 15/07/22		04/15/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	954,600	996,465		1,896		1,896		998,360		1,640	1,640	19,500	07/15/2022	2.A FE
29355A-AK-3	J.P. MORGAN SECURITIES LLC-514105		05/31/2022		XXX	361,605	369,000	356,771			595		595		357,365		4,240	4,240		03/01/2028	3.A Z
298736-AL-3	ENPHASE ENERGY INC 0 01/03/28		06/09/2022	EURONET WORLDWIDE INC 0.75 15/03/49	XXX	211,925	193,000	225,195	211,045		(2,440)		(2,440)		208,604		3,321	3,321	1,045	03/15/2049	2.B FE
337932-AJ-6	OPPENHEIMER AND CO, INC. BARCLAYS BANK PLC NY BARCNY		04/13/2022		XXX	390,000	400,000	493,000	476,135	14,619	(644)		13,975		490,111		(100,111)	(100,111)	16,228	07/15/2047	3.A FE
345370-CZ-1	FIRSTENERGY CORP 4.85 15/07/47		04/25/2022	FORD MOTOR COMPANY 0 15/03/26	XXX	292,919	262,000	262,216	262,000						262,000		30,919	30,919		03/15/2026	3.A FE
347466-AE-4	IRWIN LAND LLC 5.3 15/12/35		06/15/2022	MBS PAYDOWN	XXX	17,825	17,825	17,505	17,602		11		11		17,825				472	12/15/2035	1.F FE
38141G-WJ-9	GOLDMAN SACHS GROUP INC 2.908 05/06/23		06/06/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,750,000	1,750,000	1,756,160	1,750,698		(698)		(698)		1,750,000				25,445	06/05/2023	2.A FE
393657-AM-3	GREENBRIER COS INC 2.875 15/04/28		04/25/2022	BNP PARIBAS PRIME BROKERAGE	XXX	360,850	350,000	389,903			(1,868)		(1,868)		388,035		(27,185)	(27,185)	5,367	04/15/2028	3.C Z
404119-CA-5	CITIGROUP GLOBAL MARKETS INC.CP AND CD		06/07/2022		XXX	450,200	500,000	526,250	522,885		(1,105)		(1,105)		521,780		(71,580)	(71,580)	13,514	09/01/2030	3.A FE
404121-AJ-4	HCA INC 3.5 01/09/30		06/09/2022	HCA INC 5.625 01/09/28	XXX	2,056,019	2,000,000	2,128,594			(3,754)		(3,754)		2,124,839		(68,821)	(68,821)	31,652	09/01/2028	3.A FE
432833-AF-8	HILTON DOMESTIC OPERATIN 4.875 15/01/30		05/10/2022	GOLDMAN SACHS AND COMPANY GOLSAKOM	XXX	697,500	750,000	715,125	719,850		979		979		720,825		(23,325)	(23,325)	30,113	01/15/2030	3.B FE
44106M-AV-4	SERVICE PROPERTIES TRUST 5.25 15/02/26		06/07/2022	MERRIL LYNCH, P F SMITH INC NEW YORK M	XXX	514,625	600,000	611,563	592,500	17,617	(1,130)		16,487		608,987		(94,362)	(94,362)	25,484	02/15/2026	4.A FE
452327-AK-5	BANK OF AMERICA CORPORATION		04/28/2022		XXX	335,563	325,000	352,088	325,000						325,000		10,563	10,563		08/15/2023	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
45258L-AA-5	IMOLA MERGER CORP 4.75 15/05/29		06/02/2022	CREDIT SUISSE FIRST BOSTON CORPORATION F	XXX	329,438	350,000	357,875	357,847		(438)		(438)		357,403		(27,966)	(27,966)	9,282	05/15/2029	3.C FE
46132F-AA-8	INVESCO FINANCE PLC 3.125 30/11/22	D	05/06/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,510,860	1,500,000	1,410,750	1,489,383		4,009		4,009		1,493,392		6,608	6,608	31,173	11/30/2022	2.A FE
48123V-AD-4	J2 GLOBAL 1.75 01/11/26		04/28/2022	BANK OF AMERICA CORPORATION.	XXX	244,860	225,000	259,875	254,694		(2,055)		(2,055)		252,640		(7,779)	(7,779)	1,980	11/01/2026	4.A FE
49306S-AA-4	KEY BANK NA 3.18 15/10/27		05/23/2022	SECURITY PUT BY BONDHOLDER at 100.000	XXX	2,000,000	2,000,000	1,972,700	1,981,886		1,133		1,133		1,983,019		16,981	16,981	31,800	10/15/2027	1.G FE
50077L-AL-0	KRAFT HEINZ FOODS CO 5 15/07/35		04/05/2022	BARCLAYS BANK PLC NY BARCNY	XXX	1,570,875	1,475,000	1,709,139	1,693,966		(3,607)		(3,607)		1,690,359		(119,484)	(119,484)	53,674	07/15/2035	2.C FE
50077L-AV-8	KRAFT HEINZ FOODS CO 3.75 01/04/30		04/05/2022	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	673,313	675,000	719,906	715,678		(1,221)		(1,221)		714,456		(41,144)	(41,144)	13,078	04/01/2030	2.C FE
538034-AR-0	LIVE NATION ENTERTAINMEN 4.75 15/10/27		05/31/2022	BARCLAYS BANK PLC NY BARCNY	XXX	475,000	500,000	496,938			115		115		497,053		(22,053)	(22,053)	14,976	10/15/2027	4.C FE
57164Y-AD-9	MARRIOTT VACATION WORLDW 0 15/01/26		06/28/2022	VARIOUS	XXX	612,425	629,000	682,255			(57,019)		(57,019)		625,235		(12,810)	(12,810)		01/15/2026	4.B Z
59217G-AQ-2	MET LIFE GLOB FUNDING I 3.875 11/04/22		04/11/2022	MATURITY SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,017,290	1,000,578		(578)		(578)		1,000,000				19,375	04/11/2022	1.D FE
626717-AH-5	MURPHY OIL CORP 6.875 15/08/24 NCL CORPORATION LTD 1.125 15/02/27		06/02/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	122,063	120,000	126,300	120,000						120,000				8,640	08/15/2024	3.B FE
62886H-BC-4	NRG ENERGY INC 2.75 01/06/48		05/23/2022	VARIOUS	XXX	350,810	468,000	456,898	367,966	15,586	823		16,409		457,731		(106,921)	(106,921)	2,720	02/15/2027	4.C Z
629377-CG-5	NETFLIX INC 5.875 15/11/28		05/06/2022	VARIOUS	XXX	553,294	497,000	568,624	556,130	82	(5,780)		(5,698)		550,432		2,863	2,863	5,796	06/01/2048	3.B
64110L-AT-3	NETFLIX INC 5.875 15/06/30		04/20/2022	WELLS FARGO BANK, N.A.	XXX	79,875	75,000	74,813	74,860		5		5		74,865		5,010	5,010	1,922	11/15/2028	2.B FE
64110L-AV-8	NETFLIX INC 4.875 15/06/30		04/20/2022	WELLS FARGO BANK, N.A.	XXX	304,875	300,000	313,125	311,040		(351)		(351)		310,689		(5,814)	(5,814)	5,159	06/15/2030	3.A FE
65253M-AA-6	NEWTEK SMALL BUSINESS LOAN TRU 4.5 POOL ID 1		06/27/2022	MBS PAYDOWN	XXX	136,389	136,389	136,389	136,389						136,389				1,176	12/25/2048	1.F FE
65341B-AD-8	NEXTERA ENERGY PARTNERS 0 15/11/25		06/28/2022	WELLS FARGO BANK, N.A.	XXX	135,867	130,000	139,161	130,000						130,000		5,867	5,867		11/15/2025	3.A
65409Q-BF-8	NIELSEN FINANCE LLC/CO 5.875 01/10/30		04/22/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	265,375	275,000	289,781	289,453		(490)		(490)		288,952		(23,577)	(23,577)	9,200	10/01/2030	4.B FE
682189-AP-0	ON SEMICONDUCTOR CORP 1.625 15/10/23		04/20/2022	WELLS FARGO BANK N.A.	XXX	262,315	97,000	115,009	106,330		(1,634)		(1,634)		104,696		157,618	157,618	819	10/15/2023	3.B FE
682189-AR-6	ON SEMICONDUCTOR CORP 0 01/05/27		05/17/2022	VARIOUS	XXX	106,973	85,000	85,000	85,000		(10,055)		(10,055)		85,000		21,973	21,973		05/01/2027	3.B
690732-AF-9	OWENS & MINOR INC 4.5 31/03/29 PBF HOLDING CO LLC 9.25		04/19/2022	MERRIL LYNCH, P F SMITH INC NEW YORK M	XXX	529,000	575,000	579,813	579,114		(274)		(274)		578,840		(49,840)	(49,840)	14,447	03/31/2029	4.B FE
69318F-AK-4	OWENS & MINOR INC 4.5 31/03/29 PBF HOLDING CO LLC 9.25		06/02/2022	WELLS FARGO BANK, N.A.	XXX	494,594	475,000	513,500	451,844	44,169	(5,283)		38,886		490,730		3,864	3,864	24,532	05/15/2025	3.C FE
697435-AF-2	PALO ALTO NETWORKS 0.375 01/06/25		04/07/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	64,842	31,000	38,430	36,977		(508)		(508)		36,470		28,372	28,372	42	06/01/2025	4.C FE
70509V-AA-8	PEBBLEBROOK HOTEL TRUST 1.75 15/12/26		06/22/2022	VARIOUS	XXX	412,723	430,000	469,514	465,780		(3,146)		(3,146)		462,635		(49,911)	(49,911)	3,659	12/15/2026	4.A
723787-AP-2	PIONEER NATURAL RESOURCE 0.25 15/05/25		06/23/2022	VARIOUS	XXX	2,103,690	865,000	936,846	913,119		(5,853)		(5,853)		907,266		1,196,424	1,196,424	1,102	05/15/2025	2.B FE
74969X-AA-9	RMF PROPRIETARY ISSUANCE TRUST 3 POOL ID 1		04/25/2022	MBS PAYDOWN	XXX	6,993	6,993	6,983			1		1		6,993				34	01/25/2062	1.A FE
75625Q-AC-3	RECKITT BENCKISER TSY 2.375 24/06/22	D	05/24/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,525,000	1,525,000	1,456,024	1,516,198		7,315		7,315		1,523,513		1,487	1,487	15,091	06/24/2022	1.G FE
76680R-AF-4	RINGCENTRAL INC 0 01/03/25		04/22/2022	JEFFERIES & COMPANY JEFFERIE	XXX	412,250	485,000	463,781	455,638	8,161	2,039		10,201		465,839		(53,589)	(53,589)		03/01/2025	4.A
780153-BB-7	ROYAL CARIBBEAN CRUISES 4.25 15/06/23		04/21/2022	VARIOUS	XXX	168,320	128,000	136,568	133,099		(1,123)		(1,123)		131,976		36,343	36,343	1,932	06/15/2023	4.B
80290C-AE-4	SANTANDER BANK AUTO CREDIT- LIN 1.833 POOL ID 1A		06/15/2022	MBS PAYDOWN	XXX	301,528	301,528	301,528	301,528						301,528				1,741	12/15/2031	2.B FE
82620K-AD-5	SIEMENS FINANCIERINGSMAT 2.9 27/05/22	D	05/27/2022	MATURITY	XXX	2,165,000	2,165,000	2,132,958	2,161,400		3,600		3,600		2,165,000				31,393	05/27/2022	1.E FE
83001A-AC-6	SIX FLAGS ENTERTAINMENT 5.5 15/04/27		06/09/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	190,500	200,000	201,750			(135)		(135)		201,611		(11,111)	(11,111)	7,272	04/15/2027	4.C FE
83304A-AG-1	SNAP INC 0.125 01/03/28		06/07/2022	BARCLAYS CAPITAL INC BARCUS31	XXX	954,564	1,218,000	1,228,296			(479)		(479)		1,227,817		(273,253)	(273,253)	449	03/01/2028	3.B Z



Quarterly Statement as of June 30, 2022 of the GRANGE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
844741-BG-2	SOUTHWEST AIRLINES CO 1.25 01/05/25		06/29/2022	JEFFERIES & COMPANY JEFFERIE	XXX	188,800	160,000	176,556	170,967		(1,653)		(1,653)		169,314		19,486	19,486	1,333	05/01/2025	2.A FE
844895-AV-4	SOUTHWEST GAS CORP 3.875 01/04/22		04/01/2022	MATURITY	XXX	2,000,000	2,000,000	2,020,580	2,000,018		(18)		(18)		2,000,000				38,750	04/01/2022	2.A FE
848637-AC-8	SPLUNK INC 0.5 15/09/23		06/28/2022	BARCLAYS CAPITAL INC BARCUS31	XXX	207,159	214,000	257,188	228,303	21,257	(10,831)		10,426		238,729		(31,570)	(31,570)	847	09/15/2023	3.C
848637-AF-1	SPLUNK INC 1.125 15/06/27		05/12/2022	BANK OF AMERICA CORPORATION.	XXX	322,507	390,000	385,686	363,675	22,276	263		22,539		386,214		(63,707)	(63,707)	1,840	06/15/2027	3.C
84921R-AB-6	SPOTIFY USA INC 0 15/03/26		04/22/2022	JEFFERIES & COMPANY JEFFERIE	XXX	352,600	430,000	405,813	388,892	17,831	1,677		19,508		408,400		(55,800)	(55,800)		03/15/2026	3.C
852234-AK-9	SQUARE INC 0.25 01/11/27		04/20/2022	VARIOUS	XXX	495,654	565,000	642,651	599,253	35,929	(3,699)		32,230		631,483		(135,829)	(135,829)	655	11/01/2027	3.C
87305Q-CD-1	TTX CO 3.05 15/11/22		05/11/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,258,238	1,250,000	1,266,266	1,252,783		(1,149)		(1,149)		1,251,634		(1,634)	(1,634)	26,876	11/15/2022	1.F FE
87612B-BG-6	TARGA RESOURCES PARTNERS 5 15/01/28		04/01/2022	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	152,250	150,000	144,000	145,049		183		183		145,232		7,018	7,018	5,417	01/15/2028	2.C FE
87612B-BQ-4	TARGA RESOURCES PARTNERS 5.5 01/03/30		04/27/2022	MERRIL LYNCH, P F SMITH INC NEW YORK M	XXX	876,750	875,000	879,500	878,887		(110)		(110)		878,777		(2,027)	(2,027)	31,201	03/01/2030	2.C FE
90184L-AF-9	TWITTER INC 0.25 15/06/24		04/28/2022	VARIOUS	XXX	425,846	389,000	474,712	370,440	38,517	(10,269)		28,248		451,216		(25,370)	(25,370)	363	06/15/2024	3.B
902252-AB-1	TYLER TECHNOLOGIES INC 0.25 15/03/26		04/25/2022	JEFFERIES & COMPANY JEFFERIE	XXX	320,513	315,000	378,255	377,536		(5,132)		(5,132)		372,404		(51,891)	(51,891)	486	03/15/2026	2.B
90932L-AH-0	UNITED AIRLINES INC 4.625 15/04/29		06/09/2022	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	405,000	450,000	461,688	459,436	1,492	(634)		858		460,289		(55,289)	(55,289)	13,759	04/15/2029	3.B FE
92243R-AC-8	VCP RRL ABS I, LTD 2.848 POOL ID 1A		04/20/2022	MBS PAYDOWN	XXX	87,201	87,201	87,201	87,201						87,201				1,104	10/20/2031	2.B FE
92512V-AA-7	VEROS AUTO RECEIVABLES TRUST 3.47 POOL ID 1		06/15/2022	MBS PAYDOWN	XXX	491,252	491,252	491,233			2		2		491,252				804	12/15/2025	1.C FE
928377-AC-4	VISTA OUTDOOR INC 4.5 15/03/29		05/12/2022	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	173,000	200,000	200,000	200,000						200,000		(27,000)	(27,000)	5,969	03/15/2029	4.A FE
94973V-BG-1	ANTHEM INC 2.75 15/10/42		04/20/2022	SCOTIA MCLEOD INC SCOTIAM	XXX	343,977	47,000	179,380	159,051		(2,316)		(2,316)		156,736		187,241	187,241	647	10/15/2042	1.F FE
98986T-AB-4	ZYNGA INC 0.25 01/06/24		05/23/2022	VARIOUS	XXX	372,889	330,000	392,604			(8,617)		(8,617)		383,987		(11,098)	(11,098)	393	06/01/2024	3.B FE
BK6867-03-4	STMICROELECTRONICS NV 0 04/08/25	D	04/22/2022	JP MORGAN SECURITIES LTD. LONDON	XXX	460,000	400,000	478,980	400,000						400,000		60,000	60,000		08/04/2025	2.B FE
BK6867-06-7	STMICROELECTRONICS NV 0 04/08/27	D	06/27/2022	VARIOUS	XXX	841,188	800,000	841,650	800,000						800,000		41,188	41,188		08/04/2027	2.B FE
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						48,714,006	47,150,486	48,581,313	40,452,553	255,906	(140,596)		115,309		48,217,137		460,834	460,834	829,336	XXX	XXX
Bonds: SVO Identified Funds																					
464288-16-6	ISHARES AGENCY BOND ETF		05/24/2022	JANE STREET EXECUTION SERVICES LLC	90,000.000	10,003,271		10,464,898	10,587,835		21,676		21,676		10,464,898		(606,240)	(606,240)	33,398	XXX	1.A
1619999999 – Bonds: SVO Identified Funds						10,003,271		10,464,898	10,587,835		21,676		21,676		10,464,898		(606,240)	(606,240)	33,398	XXX	XXX
2509999997 – Subtotals - Bonds - Part 4						113,624,437	101,087,601	113,400,252	96,867,930	(1,205,426)	(285,369)		(1,490,795)		111,313,928		2,129,861	2,129,861	1,289,152	XXX	XXX
2509999999 – Subtotals - Bonds						113,624,437	101,087,601	113,400,252	96,867,930	(1,205,426)	(285,369)		(1,490,795)		111,313,928		2,129,861	2,129,861	1,289,152	XXX	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
060505-68-2	BANK OF AMERICA CORP 7.25 01/06/23		04/26/2022	INSTINET INV SERVICES LTD LONDON	180.000	219,772		259,745	260,172	(427)			(427)		259,745		(39,974)	(39,974)	6,525	XXX	2.C FE
101137-20-6	BOSTON SCIENTIFIC CORP 5.5 01/06/23		04/20/2022	Mizuho Securities USA	1,729.000	211,857		191,393	191,393						191,393		20,464	20,464		XXX	2.C Z
949746-80-4	WELLS FARGO & COMPANY 7.5 04/29/2022		04/29/2022	VARIOUS	520.000	643,717		749,150	775,076	(25,925)			(25,925)		749,150		(105,433)	(105,433)	9,750	XXX	2.B FE
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,075,346	XXX	1,200,288	1,035,248	(26,352)			(26,352)		1,200,288		(124,942)	(124,942)	16,275	XXX	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																					
02557T-30-7	AMERICAN ELECTRIC POWER 6.125 15/08/23		04/20/2022	VARIOUS	5,000.000	287,231		257,660	255,329		(976)		(976)		254,343		32,889	32,889	3,828	XXX	2.B FE
25746U-13-3	DOMINION ENERGY INC 7.25 01/06/22		05/25/2022	VARIOUS	32,643.000	3,333,309		3,373,025	3,346,885		(31,250)		(31,250)		3,315,635		17,673	17,673	59,165	XXX	2.C FE
65339F-77-0	NEXTERA ENERGY INC 5.279 01/03/23		04/20/2022	BANK OF AMERICA CORPORATION.	3,000.000	153,509		144,843	148,526		378		378		148,908		4,601	4,601	1,980	XXX	2.B FE
65339F-79-6	NEXTERA ENERGY INC 4.872 01/09/22		06/29/2022	BANK OF AMERICA CORPORATION.	5,695.000	317,151		306,586	290,690		(4,440)		(4,440)		286,235		30,915	30,915	6,937	XXX	2.B FE
842587-60-2	SOUTHERN CO 6.75 01/08/22		06/30/2022	BANK OF AMERICA CORPORATION.	1,750.000	92,717		89,318	88,114		(524)		(524)		87,577		5,140	5,140	2,955	XXX	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
854502-84-6	STANLEY BLACK & DECKER I 5.25 15/11/22		04/22/2022	J.P. MORGAN SECURITIES LLC- 514105	2,500.000	222,823		192,890	212,833		12,433		12,433		225,612		(2,789)	(2,789)	3,281	XXX	2.A FE
901375-10-5	2020 CASH EXCH TRUST 5.25 01/06/23		06/29/2022	VARIOUS	597.000	665,389		641,469			(8,941)		(8,941)		632,503		32,886	32,886	18	XXX	1.F Z
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						5,072,128	XXX	5,005,792	4,342,377		(33,320)		(33,320)		4,950,813		121,315	121,315	78,164	XXX	XXX
4509999997 – Subtotals - Preferred Stocks - Part 4						6,147,474	XXX	6,206,080		(26,352)	(33,320)		(59,672)		6,151,101		(3,627)	(3,627)	94,439	XXX	XXX
4509999999 – Subtotals - Preferred Stocks						6,147,474	XXX	6,206,080	5,377,624	(26,352)	(33,320)		(59,672)		6,151,101		(3,627)	(3,627)	94,439	XXX	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
00123Q-10-4	AGNC INVESTMENT CORP		06/24/2022	SSB-CUSTODIAN SSB CUSTO	2,400.000	27,840	XXX	39,096	36,096	3,000			3,000		39,096		(11,256)	(11,256)	1,728	XXX	XXX
00182C-10-3	ANI PHARMACEUTICALS INC		06/24/2022	VARIOUS	8,200.000	227,620	XXX	237,382	377,856	(140,474)			(140,474)		237,382		(9,762)	(9,762)		XXX	XXX
00402L-10-7	ACADEMY SPORTS & OUTDOORS INC		06/10/2022	BTIG, INC.	9,800.000	358,211	XXX	419,731							419,731		(61,520)	(61,520)	818	XXX	XXX
00507V-10-9	ACTIVISION BLIZZARD INC		06/24/2022	UBS WARBURG LLC WARBURGD	2,800.000	218,220	XXX	213,924	186,284	27,640			27,640		213,924		4,297	4,297	1,316	XXX	XXX
00724F-10-1	ADOBE INC		06/24/2022	VARIOUS	1,200.000	465,262	XXX	172,428	680,472	(508,044)			(508,044)		172,428		292,834	292,834		XXX	XXX
00751Y-10-6	ADVANCE AUTO PARTS INC		06/24/2022	SSB-CUSTODIAN SSB CUSTO	400.000	73,240	XXX	81,773	95,952	(14,180)			(14,180)		81,773		(8,533)	(8,533)	1,000	XXX	XXX
007903-10-7	ADVANCED MICRO DEVICES INC		06/24/2022	VARIOUS	1,551.000	135,061	XXX	136,001	328,859	(54,819)			(54,819)		136,001		(940)	(940)	333	XXX	XXX
00971T-10-1	AKAMAI TECHNOLOGIES INC		06/24/2022	SSB-CUSTODIAN SSB CUSTO	400.000	37,784	XXX	38,780	46,816	(8,036)			(8,036)		38,780		(996)	(996)		XXX	XXX
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES INC		06/24/2022	STATE STREET BANK AND TRUST CO STSTBKUS	1,600.000	229,648	XXX	304,297	356,736	(52,439)			(52,439)		304,297		(74,649)	(74,649)	3,910	XXX	XXX
017175-10-0	ALLEGHANY CORP		06/10/2022	LIQUIDNET INC	2,000.000	1,669,127	XXX	1,259,049	1,335,180	(76,131)			(76,131)		1,259,049		410,078	410,078		XXX	XXX
02156K-10-3	ALTICE USA INC		06/23/2022	VARIOUS	44,200.000	438,209	XXX	816,022	715,156	100,866			100,866		816,022		(377,813)	(377,813)		XXX	XXX
023135-10-6	AMAZON.COM INC		06/24/2022	VARIOUS	31,400.000	3,656,714	XXX	5,049,010	86,692,840	(125,320)			(125,320)		5,049,010		(1,392,296)	(1,392,296)		XXX	XXX
023436-10-8	AMEDISYS INC		06/24/2022	UBS WARBURG LLC WARBURGD	150.000	17,342	XXX	21,438							21,438		(4,095)	(4,095)		XXX	XXX
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		06/24/2022	THE NORTHERN TRUST COMPANY	11,600.000	148,039	XXX	308,519	293,712	14,807			14,807		308,519		(160,480)	(160,480)	2,088	XXX	XXX
025676-20-6	AMERICAN EQUITY INVESTMENT LIFE HOLDING CO		06/10/2022	INSTINET INV SERVICES LTD LONDON	4,400.000	170,869	XXX	136,822	171,248	(34,426)			(34,426)		136,822		34,047	34,047		XXX	XXX
02665T-30-6	AMERICAN HOMES 4 RENT		06/24/2022	SSB-CUSTODIAN SSB CUSTO	1,300.000	45,799	XXX	51,521	56,693	(5,172)			(5,172)		51,521		(5,722)	(5,722)	468	XXX	XXX
032654-10-5	ANALOG DEVICES INC		06/24/2022	UBS WARBURG LLC WARBURGD	600.000	89,810	XXX	98,052	105,462	(7,410)			(7,410)		98,052		(8,241)	(8,241)	912	XXX	XXX
03674X-10-6	ANTERO RESOURCES CORP		06/15/2022	VARIOUS	12,400.000	454,734	XXX	219,903	217,000	2,903			2,903		219,903		234,831	234,831		XXX	XXX
039483-10-2	ARCHER-DANIELS-MIDLAND CO		06/24/2022	STATE STREET BANK AND TRUST CO STSTBKUS	200.000	14,904	XXX	12,584	13,518	(934)			(934)		12,584		2,320	2,320	160	XXX	XXX
053332-10-2	AUTOZONE INC		06/24/2022	STATE STREET BANK AND TRUST CO STSTBKUS	200.000	431,782	XXX	295,854	419,278	(123,424)			(123,424)		295,854		135,928	135,928		XXX	XXX
053484-10-1	AVALONBAY COMMUNITIES INC		06/24/2022	VARIOUS	600.000	117,087	XXX	128,365	151,554	(23,189)			(23,189)		128,365		(11,278)	(11,278)	1,908	XXX	XXX
07831C-10-3	BELLRING BRANDS INC		04/06/2022	CORPORATE ACTIONS	0.424	10	XXX	10	48						10					XXX	XXX
09062X-10-3	BIOGEN INC		06/24/2022	VARIOUS	200.000	42,385	XXX	44,158	47,984	(3,826)			(3,826)		44,158		(1,773)	(1,773)		XXX	XXX
100557-10-7	BOSTON BEER CO INC/THE		06/24/2022	UBS WARBURG LLC WARBURGD	40.000	13,651	XXX	15,932							15,932		(2,281)	(2,281)		XXX	XXX
11135F-10-1	BROADCOM INC		06/24/2022	STATE STREET BANK AND TRUST CO STSTBKUS	400.000	203,636	XXX	194,004	266,164	(72,160)			(72,160)		194,004		9,632	9,632	3,280	XXX	XXX
12508E-10-1	CDK GLOBAL INC		06/10/2022	VARIOUS	21,300.000	1,158,865	XXX	924,492	889,062	35,430			35,430		924,492		234,374	234,374	3,195	XXX	XXX
126408-10-3	CSX CORP		06/24/2022	STATE STREET BANK AND TRUST CO STSTBKUS	5,200.000	153,764	XXX	169,486	195,520	(26,034)			(26,034)		169,486		(15,722)	(15,722)	1,040	XXX	XXX
133131-10-2	CAMDEN PROPERTY TRUST		06/24/2022	UBS WARBURG LLC WARBURGD	400.000	54,042	XXX	54,089	71,472	(17,384)			(17,384)		54,089		(47)	(47)	708	XXX	XXX
134429-10-9	CAMPBELL SOUP CO		06/24/2022	VARIOUS	3,200.000	155,000	XXX	132,855	139,072	(6,217)			(6,217)		132,855		22,145	22,145	2,368	XXX	XXX
13765N-10-7	CANNAE HOLDINGS INC		06/10/2022	DIRECT TRADING INSTITUTIONAL INC	12,800.000	247,009	XXX	501,517	449,920	51,597			51,597		501,517		(254,508)	(254,508)		XXX	XXX
15189T-10-7	CENTERPOINT ENERGY INC		05/26/2022	VARIOUS	31,400.000	996,951	XXX	660,175	876,374	(216,199)			(216,199)		660,175		336,776	336,776	7,633	XXX	XXX
156782-10-4	CERNER CORP		06/09/2022	CORPORATE ACTIONS	1,800.000	167,166	XXX	101,164	167,166	(66,002)			(66,002)		101,164		69,836	69,836	972	XXX	XXX
165167-73-5	CHESAPEAKE ENERGY CORP		05/04/2022	SANFORD BERNSTEIN AND CO	1,600.000	149,050	XXX	104,155	103,232	923			923		104,155		44,896	44,896	2,828	XXX	XXX
171340-10-2	CHURCH & DWIGHT CO INC		06/24/2022	UBS WARBURG LLC WARBURGD	300.000	27,482	XXX	22,236	30,750	(8,514)			(8,514)		22,236		5,246	5,246	158	XXX	XXX
17275R-10-2	CISCO SYSTEMS INC		06/24/2022	VARIOUS	3,100.000	136,704	XXX	151,280	196,447	(45,167)			(45,167)		151,280		(14,576)	(14,576)	2,325	XXX	XXX
189054-10-9	CLOROX CO/THE		06/24/2022	SSB-CUSTODIAN SSB CUSTO	200.000	28,150	XXX	20,908	34,872	(13,964)			(13,964)		20,908		7,242	7,242	464	XXX	XXX
19249H-10-3	COHERUS BIOSCIENCES INC		06/23/2022	VARIOUS	65,503.000	447,167	XXX	913,243	564,984	(16,156)			(16,156)		913,243		(466,076)	(466,076)		XXX	XXX
205887-10-2	CONAGRA BRANDS INC		06/24/2022	UBS WARBURG LLC WARBURGD	190.000	190,942	XXX	185,102	191,240	(6,138)			(6,138)		185,102		5,840	5,840	3,500	XXX	XXX
209115-10-4	CONSOLIDATED EDISON INC		06/24/2022	THE NORTHERN TRUST COMPANY	1,000.000	92,930	XXX	76,050	85,320	(9,270)			(9,270)		76,050		16,880	16,880	1,580	XXX	XXX
216648-40-2	COOPER COS INC/THE		06/24/2022	UBS WARBURG LLC WARBURGD	100.000	32,348	XXX	40,110	41,894	(1,784)			(1,784)		40,110		(7,762)	(7,762)	3	XXX	XXX

SCHEDULE D - PART 4

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

E05.8

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
217204-10-6	COPART INC		06/24/2022	SSB-CUSTODIAN SSBCUSTOMO	400,000	45,152	XXX	55,274	60,648	(5,374)			(5,374)		55,274		(10,122)	(10,122)		XXX	XXX
229663-10-9	CUBESMART		06/24/2022	UBS WARBURG LLC WARBURGD	3,300,000	143,604	XXX	157,348	187,803	(30,455)			(30,455)		157,348		(13,744)	(13,744)	2,838	XXX	XXX
229899-10-9	CULLEN/FROST BANKERS INC		06/24/2022	UBS WARBURG LLC WARBURGD	1,300,000	153,965	XXX	149,596	163,891	(14,295)			(14,295)		149,596		4,369	4,369	1,950	XXX	XXX
23345M-10-7	DT MIDSTREAM INC		06/24/2022	VARIOUS	617,000	29,715	XXX	26,937	36,662	(2,667)			(2,667)		26,937		2,778	2,778	765	XXX	XXX
25401T-10-8	DIGITALBRIDGE GROUP INC		04/28/2022	VARIOUS	12,400,000	91,508	XXX	29,037	103,292	(74,255)			(74,255)		29,037		62,471	62,471		XXX	XXX
254687-10-6	WALT DISNEY CO/THE		06/24/2022	VARIOUS	764,000	74,704	XXX	13,334	118,336	(105,002)			(105,002)		13,334		61,370	61,370		XXX	XXX
256677-10-5	DOLLAR GENERAL CORP.		06/24/2022	STATE STREET BANK AND TRUST CO STSTBKUS	1,000,000	247,900	XXX	174,394	235,830	(61,436)			(61,436)		174,394		73,506	73,506	970	XXX	XXX
25746U-10-9	DOMINION ENERGY INC		06/24/2022	UBS WARBURG LLC WARBURGD	800,000	62,509	XXX	58,696	62,848	(4,152)			(4,152)		58,696		3,813	3,813	1,068	XXX	XXX
26884L-10-9	EQT CORP		06/10/2022	VARIOUS	14,100,000	576,264	XXX	158,274	307,521	(149,247)			(149,247)		158,274		417,990	417,990	2,188	XXX	XXX
29364G-10-3	ENTERGY CORP		06/24/2022	SSB-CUSTODIAN SSBCUSTOMO	700,000	77,385	XXX	71,107	78,855	(7,748)			(7,748)		71,107		6,278	6,278	1,414	XXX	XXX
29414B-10-4	EPAM SYSTEMS INC		06/24/2022	VARIOUS	200,000	65,201	XXX	62,543							62,543		2,658	2,658		XXX	XXX
29444U-70-0	EQUINIX INC		06/24/2022	UBS WARBURG LLC WARBURGD	470,000	323,901	XXX	364,208	397,545	(33,336)			(33,336)		364,208		(40,307)	(40,307)	2,914	XXX	XXX
294600-10-1	EQUITRANS MIDSTREAM CORP		05/18/2022	VARIOUS	7,200,000	56,796	XXX	55,408	74,448	(19,040)			(19,040)		55,408		1,388	1,388	2,137	XXX	XXX
294628-10-2	EQUITY COMMONWEALTH EQUITY LIFESTYLE PROPERTIES INC		06/10/2022	LIQUIDNET INC	26,500,000	728,270	XXX	832,627	686,350	146,277			146,277		832,627		(104,358)	(104,358)		XXX	XXX
29472R-10-8			06/24/2022	VARIOUS	500,000	36,725	XXX	37,871	43,830	(5,959)			(5,959)		37,871		(1,146)	(1,146)	386	XXX	XXX
297178-10-5	ESSEX PROPERTY TRUST INC		06/24/2022	STATE STREET BANK AND TRUST CO STSTBKUS	100,000	26,171	XXX	30,735	35,223	(4,488)			(4,488)		30,735		(4,564)	(4,564)	429	XXX	XXX
30034W-10-6	EVERGY INC		06/24/2022	UBS WARBURG LLC WARBURGD	1,600,000	102,570	XXX	98,658	109,776	(11,118)			(11,118)		98,658		3,912	3,912	1,832	XXX	XXX
30040W-10-8	EVERSOURCE ENERGY		06/24/2022	VARIOUS	800,000	66,680	XXX	64,233	72,784	(8,551)			(8,551)		64,233		2,447	2,447	1,020	XXX	XXX
30225T-10-2	EXTRA SPACE STORAGE INC		06/24/2022	VARIOUS	300,000	51,710	XXX	49,917	68,019	(18,102)			(18,102)		49,917		1,792	1,792	900	XXX	XXX
30303M-10-2	META PLATFORMS INC		06/24/2022	VARIOUS	3,000,000	510,480	XXX	648,240	1,009,050	(360,810)			(360,810)		648,240		(137,760)	(137,760)		XXX	XXX
315616-10-2	F5 INC		06/24/2022	UBS WARBURG LLC WARBURGD	300,000	47,539	XXX	57,992	73,413	(15,421)			(15,421)		57,992		(10,453)	(10,453)		XXX	XXX
31620R-30-3	FIDELITY NATIONAL FINANCIAL INC		06/24/2022	UBS WARBURG LLC WARBURGD	700,000	26,311	XXX	31,319	36,526	(5,207)			(5,207)		31,319		(5,008)	(5,008)	616	XXX	XXX
31847R-10-2	FIRST AMERICAN FINANCIAL CORP FIRST INDUSTRIAL REALTY TRUST INC		06/24/2022	UBS WARBURG LLC WARBURGD	900,000	48,156	XXX	56,629	70,407	(13,778)			(13,778)		56,629		(8,473)	(8,473)	918	XXX	XXX
32054K-10-3			06/24/2022	VARIOUS	3,600,000	176,647	XXX	192,353	238,320	(45,968)			(45,968)		192,353		(15,706)	(15,706)	2,034	XXX	XXX
339750-10-1	FLOOR & DECOR HOLDINGS INC		06/24/2022	UBS WARBURG LLC WARBURGD	200,000	14,589	XXX	20,904	26,002	(5,098)			(5,098)		20,904		(6,315)	(6,315)		XXX	XXX
343498-10-1	FLOWERS FOODS INC		06/24/2022	UBS WARBURG LLC WARBURGD	3,200,000	83,926	XXX	74,040	87,904	(13,864)			(13,864)		74,040		9,886	9,886	1,376	XXX	XXX
36162J-10-6	GEO GROUP INC/THE		05/20/2022	VARIOUS	17,100,000	115,685	XXX	133,726							133,726		(18,040)	(18,040)		XXX	XXX
368736-10-4	GENERAC HOLDINGS INC		06/24/2022	UBS WARBURG LLC WARBURGD	100,000	22,454	XXX	30,877							30,877		(8,422)	(8,422)		XXX	XXX
371901-10-9	GENTEX CORP		06/24/2022	UBS WARBURG LLC WARBURGD	1,100,000	31,391	XXX	33,847	38,335	(4,488)			(4,488)		33,847		(2,456)	(2,456)	264	XXX	XXX
388689-10-1	GRAPHIC PACKAGING HOLDING CO		04/21/2022	SANFORD BERNSTEIN AND CO	4,700,000	103,997	XXX	61,740	91,650	(29,910)			(29,910)		61,740		42,257	42,257	705	XXX	XXX
39304D-10-2	GREEN DOT CORP		05/17/2022	BTIG, INC.	1,700,000	47,941	XXX	81,469	19,861						81,469		(33,528)	(33,528)		XXX	XXX
403949-10-0	HF SINCLAIR CORP		06/28/2022	VARIOUS	20,000,000	962,606	XXX	545,663	655,600	(109,937)			(109,937)		545,663		416,943	416,943	2,840	XXX	XXX
405024-10-0	HAEMONETICS CORP		06/15/2022	VARIOUS	4,800,000	282,601	XXX	264,504	254,592	9,912			9,912		264,504		18,097	18,097		XXX	XXX
410867-10-5	HANOVER INSURANCE GROUP INC/THE		06/24/2022	SSB-CUSTODIAN SSBCUSTOMO	200,000	29,600	XXX	27,632	26,212	1,420			1,420		27,632		1,968	1,968	300	XXX	XXX
42225P-50-1	HEALTHCARE TRUST OF AMERICA INC		06/24/2022	THE NORTHERN TRUST COMPANY	3,200,000	88,832	XXX	89,636	106,848	(17,212)			(17,212)		89,636		(804)	(804)	2,080	XXX	XXX
444859-10-2	HUMANA INC		06/24/2022	UBS WARBURG LLC WARBURGD	400,000	182,719	XXX	166,482	185,544	(19,062)			(19,062)		166,482		16,237	16,237	595	XXX	XXX
451107-10-6	IDACORP INC		06/24/2022	VARIOUS	1,500,000	156,252	XXX	150,047	169,965	(19,918)			(19,918)		150,047		6,205	6,205	2,250	XXX	XXX
45168D-10-4	IDEXX LABORATORIES INC		06/24/2022	UBS WARBURG LLC WARBURGD	100,000	36,147	XXX	62,064	65,846	(3,782)			(3,782)		62,064		(25,917)	(25,917)		XXX	XXX
457187-10-2	INGREDION INC		06/24/2022	UBS WARBURG LLC WARBURGD	200,000	17,679	XXX	17,520	19,328	(1,808)			(1,808)		17,520		159	159	260	XXX	XXX
458140-10-0	INTEL CORP		06/24/2022	STATE STREET BANK AND TRUST CO STSTBKUS	1,200,000	46,332	XXX	36,468	61,800	(25,332)			(25,332)		36,468		9,864	9,864	876	XXX	XXX
461202-10-3	INTUIT INC		06/24/2022	VARIOUS	1,400,000	584,668	XXX	24,626	900,508	(875,882)			(875,882)		24,626		560,042	560,042	1,904	XXX	XXX
48203R-10-4	JUNIPER NETWORKS INC		06/24/2022	UBS WARBURG LLC WARBURGD	700,000	20,403	XXX	19,384	24,997	(5,613)			(5,613)		19,384		1,019	1,019	294	XXX	XXX
497498-10-5	KIRKLAND'S INC		06/14/2022	VARIOUS	32,800,000	133,799	XXX	520,643	177,667	61,259			61,259		520,643		(386,844)	(386,844)		XXX	XXX
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC		06/24/2022	SSB-CUSTODIAN SSBCUSTOMO	1,400,000	65,898	XXX	64,290	85,316	(21,026)			(21,026)		64,290		1,608	1,608	336	XXX	XXX
50060P-10-6	KOPPERS HOLDINGS INC		04/19/2022	VARIOUS	2,600,000	70,348	XXX	77,778	81,380	(3,602)			(3,602)		77,778		(7,430)	(7,430)	370	XXX	XXX
501889-20-8	LKQ CORP		06/15/2022	ELECTRONIC BROKERAGE SYSTEMS, LLC	6,700,000	328,290	XXX	117,283	402,201	(284,918)			(284,918)		117,283		211,007	211,007	3,350	XXX	XXX
526057-30-2	LENNAR CORP		06/24/2022	UBS WARBURG LLC WARBURGD	800,000	47,957	XXX	62,329	76,496	(14,167)			(14,167)		62,329		(14,372)	(14,372)	600	XXX	XXX
53223X-10-7	LIFE STORAGE INC		06/24/2022	VARIOUS	1,100,000	124,079	XXX	119,241	168,498	(49,257)			(49,257)		119,241		4,838	4,838	2,200	XXX	XXX
532457-10-8	ELI LILLY & CO		06/24/2022	UBS WARBURG LLC WARBURGD	100,000	32,561	XXX	3,556	27,622	(24,066)			(24,066)		3,556		29,005	29,005	196	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
552848-10-3	MGIC INVESTMENT CORP		06/24/2022	SSB-CUSTODIAN SSB CUSTO	2,600,000	33,150	XXX	36,845	37,492	(647)			(647)		36,845		(3,695)	(3,695)	416	XXX	XXX
570600-10-8	MARKETAXESS HOLDINGS INC.		06/24/2022	UBS WARBURG LLC WARBURGD	100,000	27,763	XXX	31,321	41,127	(9,806)			(9,806)		31,321		(3,558)	(3,558)	140	XXX	XXX
574599-10-6	MASCO CORP		06/24/2022	UBS WARBURG LLC WARBURGD	2,600,000	134,670	XXX	147,706	182,572	(34,866)			(34,866)		147,706		(13,036)	(13,036)	1,456	XXX	XXX
58463J-30-4	MEDICAL PROPERTIES TRUST INC		06/24/2022	UBS WARBURG LLC WARBURGD	7,100,000	109,888	XXX	145,559		(22,214)			(22,214)		145,559		(35,671)	(35,671)	4,047	XXX	XXX
58933Y-10-5	MERCK & CO INC		03/14/2022	Post Sale Income			XXX												207	XXX	XXX
62944T-10-5	NVR INC		06/24/2022	SSB-CUSTODIAN SSB CUSTO	20,000	80,994	XXX	96,890	118,177	(21,287)			(21,287)		96,890		(15,896)	(15,896)		XXX	XXX
651639-10-6	NEWMONT CORP		06/24/2022	UBS WARBURG LLC WARBURGD	1,910,000	122,576	XXX	107,667	118,458	(10,792)			(10,792)		107,667		14,910	14,910	2,101	XXX	XXX
				STATE STREET BANK AND																	
65339F-10-1	NEXTERA ENERGY INC.		06/24/2022	TRUST CO STSTBKUS	500,000	39,010	XXX	36,931	46,680	(9,749)			(9,749)		36,931		2,079	2,079	425	XXX	XXX
654106-10-3	NIKE INC		06/24/2022	VARIOUS	2,200,000	248,397	XXX	20,539	366,674	(346,135)			(346,135)		20,539		227,858	227,858	671	XXX	XXX
65473P-10-5	NISOURCE INC		04/08/2022	VARIOUS	12,200,000	391,598	XXX	264,973	336,842	(71,869)			(71,869)		264,973		126,625	126,625	2,867	XXX	XXX
655663-10-2	NORDSON CORP		06/24/2022	UBS WARBURG LLC WARBURGD	100,000	20,493	XXX	22,067		(3,460)			(3,460)		22,067		(1,574)	(1,574)	153	XXX	XXX
67066G-10-4	NVIDIA CORP		06/24/2022	VARIOUS	1,600,000	274,008	XXX	307,533	470,576	(163,043)			(163,043)		307,533		(33,525)	(33,525)	64	XXX	XXX
670837-10-3	OGE ENERGY CORP		04/27/2022	VARIOUS	11,200,000	465,480	XXX	338,575	429,856	(91,281)			(91,281)		338,575		126,905	126,905	6,847	XXX	XXX
67103H-10-7	O'REILLY AUTOMOTIVE INC		06/24/2022	UBS WARBURG LLC WARBURGD	100,000	63,904	XXX	55,716	70,623	(14,907)			(14,907)		55,716		8,188	8,188		XXX	XXX
68389X-10-5	ORACLE CORP		06/24/2022	VARIOUS	11,200,000	791,814	XXX	105,745	976,752	(871,007)			(871,007)		105,745		686,069	686,069	7,168	XXX	XXX
68622V-10-6	ORGANON & CO		06/24/2022	VARIOUS	19,020,000	674,639	XXX	559,076	596,797	(20,083)			(20,083)		559,076		115,564	115,564	10,539	XXX	XXX
68629Y-10-3	ORION OFFICE REIT INC		06/24/2022	VARIOUS	500,000	5,664	XXX	9,118	35,079						9,118		(3,454)	(3,454)	50	XXX	XXX
69351T-10-6	PPL CORP		06/24/2022	UBS AG STAMFORD BRANCH	8,100,000	219,323	XXX	229,240	243,486	(14,246)			(14,246)		229,240		(9,917)	(9,917)	5,642	XXX	XXX
693718-10-8	PACCAR INC		06/24/2022	VARIOUS	1,300,000	109,471	XXX	109,382	114,738	(5,356)			(5,356)		109,382		89	89	2,834	XXX	XXX
717081-10-3	PFIZER INC		06/24/2022	UBS WARBURG LLC WARBURGD	8,100,000	417,849	XXX	135,529	478,305	(342,776)			(342,776)		135,529		282,320	282,320	6,480	XXX	XXX
73278L-10-5	POOL CORP		06/24/2022	UBS WARBURG LLC WARBURGD	300,000	107,079	XXX	132,111	169,800	(37,689)			(37,689)		132,111		(25,032)	(25,032)	540	XXX	XXX
737446-10-4	POST HOLDINGS INC		05/11/2022	VARIOUS	6,600,000	535,562	XXX	456,736	744,018	(69,633)			(69,633)		456,736		78,826	78,826		XXX	XXX
74051N-10-2	PREMIER INC		06/24/2022	UBS WARBURG LLC WARBURGD	400,000	14,867	XXX	14,073	16,468	(2,396)			(2,396)		14,073		794	794	160	XXX	XXX
74164M-10-8	PRIMERICA INC		06/24/2022	UBS WARBURG LLC WARBURGD	100,000	12,099	XXX	15,000	15,327	(327)			(327)		15,000		(2,900)	(2,900)	110	XXX	XXX
742718-10-9	PROCTER & GAMBLE CO/THE		06/24/2022	VARIOUS	1,300,000	187,654	XXX	117,345	212,654	(95,309)			(95,309)		117,345		70,309	70,309	2,318	XXX	XXX
				THE NORTHERN TRUST																	
74319R-10-1	PROG HOLDINGS INC		06/29/2022	COMPANY	25,300,000	429,265	XXX	1,192,944	1,023,997	101,951			101,951		1,192,944		(763,679)	(763,679)		XXX	XXX
74340W-10-3	PROLOGIS INC		06/24/2022	VARIOUS	2,500,000	306,465	XXX	325,234	420,900	(95,666)			(95,666)		325,234		(18,769)	(18,769)	3,950	XXX	XXX
743606-10-5	PROSPERITY BANCSHARES INC		06/24/2022	UBS WARBURG LLC WARBURGD	1,100,000	76,819	XXX	81,335	79,530	1,805					81,335		(4,516)	(4,516)	1,144	XXX	XXX
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP INC		06/24/2022	UBS WARBURG LLC WARBURGD	3,100,000	193,769	XXX	185,570	206,863	(21,293)			(21,293)		185,570		8,199	8,199	3,348	XXX	XXX
74915M-10-0	QURATE RETAIL INC		06/15/2022	GOLDMAN SACHS AND COMPANY GOLSACOM DIRECT TRADING	37,000,000	126,618	XXX	232,473	281,200	(48,727)			(48,727)		232,473		(105,854)	(105,854)		XXX	XXX
756109-10-4	REALTY INCOME CORP		12/27/2021	INSTITUTIONAL INC			XXX	(1,942)	200,452						(1,942)		1,942	1,942		XXX	XXX
758750-10-3	REGAL REYNORD CORP		06/24/2022	UBS WARBURG LLC WARBURGD	600,000	70,323	XXX	79,297	102,108	(22,811)			(22,811)		79,297		(8,974)	(8,974)	396	XXX	XXX
761152-10-7	RESMED INC		06/24/2022	VARIOUS	200,000	42,299	XXX	41,996	52,096	(10,100)			(10,100)		41,996		303	303		XXX	XXX
76171L-10-6	REYNOLDS CONSUMER PRODUCTS INC		05/17/2022	VARIOUS	8,000,000	234,759	XXX	243,213	251,200	(7,987)			(7,987)		243,213		(8,455)	(8,455)	2,093	XXX	XXX
78409V-10-4	S&P GLOBAL INC		04/06/2022	CORPORATE ACTIONS	0,400	164	XXX	168	53	(20)			(20)		168		(4)	(4)		XXX	XXX
78410G-10-4	SBA COMMUNICATIONS CORP		06/24/2022	UBS WARBURG LLC WARBURGD	200,000	65,544	XXX	63,820	77,804	(13,984)			(13,984)		63,820		1,724	1,724	284	XXX	XXX
80007P-86-9	SANDRIDGE ENERGY INC		06/07/2022	VARIOUS	9,400,000	199,603	XXX	121,420	98,324	23,096			23,096		121,420		78,183	78,183		XXX	XXX
80689H-10-2	SCHNEIDER NATIONAL INC		06/24/2022	UBS WARBURG LLC WARBURGD	5,100,000	115,602	XXX	111,492	137,241	(25,749)			(25,749)		111,492		4,109	4,109	765	XXX	XXX
84857L-10-1	SPIRE INC		05/25/2022	VARIOUS	5,300,000	406,709	XXX	338,922	345,666	(6,744)			(6,744)		338,922		67,786	67,786	7,261	XXX	XXX
855244-10-9	STARBUCKS CORP		06/24/2022	SSB-CUSTODIAN SSB CUSTO	1,100,000	85,921	XXX	5,829	128,667	(122,838)			(122,838)		5,829		80,092	80,092	1,078	XXX	XXX
87612E-10-6	TARGET CORP		06/24/2022	VARIOUS	166,000	24,969	XXX	4,601	38,419	(33,818)			(33,818)		4,601		20,368	20,368	299	XXX	XXX
879512-30-9	TELESAT CORP	A	06/28/2022	VARIOUS	13,700,000	184,471	XXX	409,164	200,690	58,678			58,678		409,164		(224,693)	(224,693)		XXX	XXX
883556-10-2	THERMO FISHER SCIENTIFIC INC		06/24/2022	UBS WARBURG LLC WARBURGD	200,000	108,959	XXX	7,272	133,448	(126,176)			(126,176)		7,272		101,687	101,687	112	XXX	XXX
889478-10-3	TOLL BROTHERS INC		05/09/2022	COWEN AND COMPANY, LLC	1,700,000	82,084	XXX	100,276	123,063	(22,787)			(22,787)		100,276		(18,192)	(18,192)	629	XXX	XXX
89055F-10-3	TOPBUILD CORP		06/24/2022	UBS WARBURG LLC WARBURGD	300,000	50,158	XXX	57,594	82,773	(25,179)			(25,179)		57,594		(7,436)	(7,436)		XXX	XXX
892356-10-6	TRACTOR SUPPLY CO		06/24/2022	UBS WARBURG LLC WARBURGD	100,000	20,296	XXX	18,029	23,860	(5,831)			(5,831)		18,029		2,267	2,267	184	XXX	XXX
902681-10-5	UGI CORP		06/15/2022	VARIOUS	13,800,000	521,725	XXX	558,472	633,558	(75,086)			(75,086)		558,472		(36,748)	(36,748)	9,522	XXX	XXX
				BERENBERG CAPITAL MARKETS																	
91307C-10-2	UNITED THERAPEUTICS CORP		06/10/2022	LLC	1,000,000	220,143	XXX	159,861	216,080	(56,219)			(56,219)		159,861		60,282	60,282		XXX	XXX
922475-10-8	VEEVA SYSTEMS INC		06/24/2022	VARIOUS	1,000,000	207,035	XXX	234,930	255,480	(20,550)			(20,550)		234,930		(27,895)	(27,895)		XXX	XXX
92556V-10-6	VIATRIS INC		06/24/2022	VARIOUS	2,419,000	26,512	XXX	17,978	130,688	(14,751)			(14,751)		17,978		8,534	8,534	581	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92826C-83-9	VISA INC		06/24/2022	UBS WARBURG LLC WARBURGD	1,100,000	226,053	XXX	23,733	238,381	(214,649)			(214,649)		23,733		202,321	202,321	825	XXX	XXX
92840M-10-2	VISTRA CORP		06/10/2022	VARIOUS	30,700,000	772,279	XXX	555,530	699,039	(143,509)			(143,509)		555,530		216,749	216,749	5,219	XXX	XXX
928881-10-1	VONTIER CORP		06/10/2022	VARIOUS	21,900,000	573,966	XXX	641,880	672,987	(31,107)			(31,107)		641,880		(67,914)	(67,914)	888	XXX	XXX
931142-10-3	WALMART INC		06/24/2022	VARIOUS	6,600,000	816,545	XXX	402,218	954,954	(552,736)			(552,736)		402,218		414,327	414,327	11,022	XXX	XXX
931427-10-8	WALGREENS BOOTS ALLIANCE INC		06/24/2022	VARIOUS	657,000	27,363	XXX	16,672	34,269	(17,597)			(17,597)		16,672		10,691	10,691	627	XXX	XXX
934423-10-4	WARNER BROS DISCOVERY INC		06/24/2022	VARIOUS	10,011,740	142,948	XXX	200,232	69,658						200,232		(57,283)	(57,283)		XXX	XXX
95082P-10-5	WESCO INTERNATIONAL INC		05/05/2022	SANFORD BERNSTEIN AND CO	1,400,000	195,905	XXX	66,202	184,226	(118,024)			(118,024)		66,202		129,703	129,703		XXX	XXX
955306-10-5	WEST PHARMACEUTICAL SERVICES INC		06/24/2022	STATE STREET BANK AND TRUST CO STSTBKUS	400,000	120,472	XXX	112,572	187,604	(75,032)			(75,032)		112,572		7,900	7,900	144	XXX	XXX
98262P-10-1	WW INTERNATIONAL INC		06/27/2022	VARIOUS	27,200,000	189,965	XXX	626,660	438,736	187,924			187,924		626,660		(436,695)	(436,695)		XXX	XXX
98390M-10-3	XPERI HOLDING CORP		05/18/2022	BTIG, INC.	1,990,000	33,587	XXX	32,715	37,631	(4,916)			(4,916)		32,715		872	872	100	XXX	XXX
98978V-10-3	ZOETIS INC		06/24/2022	SSB-CUSTODIAN SSBCUSO	400,000	69,844	XXX	45,220	97,612	(52,392)			(52,392)		45,220		24,624	24,624	260	XXX	XXX
G0403H-10-8	AON PLC		06/24/2022	UBS WARBURG LLC WARBURGD	1,100,000	298,904	XXX	268,082	330,616	(62,534)			(62,534)		268,082		30,822	30,822	1,177	XXX	XXX
G4412G-10-1	HERBALIFE NUTRITION LTD		06/21/2022	PERSHING LLC.	6,800,000	160,901	XXX	295,786							295,786		(134,886)	(134,886)		XXX	XXX
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		06/24/2022	SSB-CUSTODIAN SSBCUSO	500,000	24,475	XXX	33,546	40,655	(7,109)			(7,109)		33,546		(9,071)	(9,071)	345	XXX	XXX
G6564A-10-5	NOMAD FOODS LTD	D	06/10/2022	LIQUIDNET INC	12,100,000	237,548	XXX	311,847	307,219	4,628			4,628		311,847		(74,299)	(74,299)		XXX	XXX
G8473T-10-0	STERIS PLC		06/24/2022	SSB-CUSTODIAN SSBCUSO	100,000	20,789	XXX	21,263	24,341	(3,078)			(3,078)		21,263		(474)	(474)	86	XXX	XXX
G9456A-10-0	GOLAR LNG LTD	D	06/21/2022	VARIOUS	8,000,000	190,434	XXX	101,117	99,120	1,997			1,997		101,117		89,317	89,317		XXX	XXX
G96629-10-3	WILLIS TOWERS WATSON PLC	D	06/24/2022	UBS WARBURG LLC WARBURGD	600,000	122,966	XXX	145,520	142,494	3,026			3,026		145,520		(22,554)	(22,554)	1,136	XXX	XXX
Y41053-10-2	INTERNATIONAL SEAWAYS INC		05/16/2022	VARIOUS	14,400,000	296,641	XXX	241,284	211,392	29,892			29,892		241,284		55,358	55,358	864	XXX	XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						34,138,751	XXX	32,861,697	120,730,425	(7,617,143)			(7,617,143)		32,861,697		1,277,054	1,277,054	199,609	XXX	XXX
Common Stocks: Closed-End Funds Designations Assigned by the SVO																					
09254L-10-7	BLACKROCK MUNIHOLDINGS CALIFORNIA QUALITY FUND INC		05/01/2022	VARIOUS	87,154,741	1,044,135	XXX	1,313,423	1,311,679	19,665			19,665		1,313,423		(269,288)	(269,288)	11,863	XXX	
09254M-10-5	BLACKROCK MUNIYIELD CALIFORNIA FUND INC		05/02/2022	Post Sale Income			XXX												5,270	XXX	
258623-10-7	DOUBLELINE OPPORTUNISTIC CREDIT FUND		05/04/2022	VARIOUS	4,619,000	76,528	XXX	90,890	88,546	2,344			2,344		90,890		(14,362)	(14,362)	1,900	XXX	
27828H-10-5	EATON VANCE LTD DURATION INCOME FUND		04/04/2022	SOUTHWEST SECURITIES	26,800,000	317,581	XXX	358,812	351,080	7,732			7,732		358,812		(41,231)	(41,231)	8,068	XXX	
35472T-10-1	FRANKLIN LTD DURATION INCOME TRUST		06/02/2022	Northern Trust Corp	538,753,000	3,712,298	XXX	4,123,725	64,539	587			587		4,123,725		(411,426)	(411,426)	126,954	XXX	
46135X-10-8	INVESCO HIGH INCOME 2023 TARGET TERM FUND		04/11/2022	CAPITAL INSTITUTIONAL SERVICES, INC.	63,446,000	552,515	XXX	592,036	554,198	(2,252)			(2,252)		592,036		(39,521)	(39,521)	8,375	XXX	
46136K-10-5	INVESCO HIGH INCOME 2024 TARGET TERM FUND		05/11/2022	CAPITAL INSTITUTIONAL SERVICES, INC.	1,100,000	9,471	XXX	10,858	10,846	12			12		10,858		(1,387)	(1,387)	179	XXX	
670657-10-5	NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND		05/16/2022	Northern Trust Corp	869,000	10,286	XXX	13,165	13,556	(391)			(391)		13,165		(2,879)	(2,879)	198	XXX	
67075A-10-6	NUVEEN PREFERRED & INCOME TERM FUND		04/13/2022	VARIOUS	32,186,000	695,247	XXX	826,048	832,974	(6,925)			(6,925)		826,048		(130,801)	(130,801)	20,699	XXX	
72200X-10-4	PIMCO STRATEGIC INCOME FUND INC		05/03/2022	Northern Trust Corp	1,462,000	8,056	XXX	10,418	9,927	491			491		10,418		(2,362)	(2,362)	373	XXX	
95790A-10-1	WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC		05/09/2022	Northern Trust Corp	16,620,000	283,203	XXX	352,583	340,579	(9,784)			(9,784)		352,583		(69,380)	(69,380)	4,421	XXX	
5719999999 – Common Stocks: Closed-End Funds Designations Assigned by the SVO						6,709,320	XXX	7,691,958	3,577,924	11,478			11,478		7,691,958		(982,638)	(982,638)	188,298	XXX	XXX
5989999997 – Subtotals - Common Stocks - Part 4						40,848,072	XXX	40,553,655	124,308,349	(7,605,665)			(7,605,665)		40,553,655		294,417	294,417	387,907	XXX	XXX
5989999999 – Subtotals Common Stocks						40,848,072	XXX	40,553,655	124,308,349	(7,605,665)			(7,605,665)		40,553,655		294,417	294,417	387,907	XXX	XXX
5999999999 – Subtotals Preferred and Common Stocks						46,995,546	XXX	46,759,735	129,685,973	(7,632,017)	(33,320)		(7,665,336)		46,704,756		290,790	290,790	482,346	XXX	XXX
6009999999 – Totals						160,619,983	XXX	160,159,987	226,553,903	(8,837,443)	(318,689)		(9,156,132)		158,018,684		2,420,650	2,420,650	1,771,497	XXX	XXX

(E-06) Schedule DB - Part A - Section 1

NONE

(E-06) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

NONE

(E-06) Schedule DB - Part A - Section 1 - Financial or Economic Impact of The Hedge

NONE

(E-07) Schedule DB - Part B - Section 1

NONE

(E-07) Schedule DB - Part B - Section 1 - Broker Name

NONE

(E-07) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

NONE

(E-07) Schedule DB - Part B - Section 1 - Financial or Economice Impact of The Hedge

NONE

(E-08) Schedule DB - Part D - Section 1

NONE

(E-09) Schedule DB - Part D - Section 2 - By Reporting Entity

NONE

(E-09) Schedule DB - Part D - Section 2 - To Reporting Entity

NONE

(E-10) Schedule DB - Part E

NONE

SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date  
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page  
and not included on Schedules A, B, BA, D DB and E)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
Cash Equivalents (Schedule E, Part 2 type)						
665279-10-5	NORTHERN INSTITUTIONAL LIQUID ASSET PORT	LS	1.A	29,135,647	29,135,647	07/23/2022
9709999999 – Cash Equivalents (Schedule E, Part 2 type)				29,135,647	29,135,647	XXX
9999999999 – Total				29,135,647	29,135,647	XXX

General Interrogatories:

1. Total activity for the year to date                      Fair Value \$54,897                      Book/Adjusted Carrying Value \$54,897

2. Average balance for the year to date                      Fair Value \$30,228,481                      Book/Adjusted Carrying Value \$30,228,481

3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 \$ 29,135,647; NAIC 2 \$    ; NAIC 3 \$    ; NAIC 4 \$    ; NAIC 5 \$    ; NAIC 6 \$

SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date  
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E  
and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
9999999999 – Total						XXX

NONE

General Interrogatories:

1. Total activity for the year to date	Fair Value	\$	Book/Adjusted Carrying Value	\$
2. Average balance for the year to date	Fair Value	\$	Book/Adjusted Carrying Value	\$



SCHEDULE E - PART 1 - CASH  
Month End Depository Balances

1  Depository	2  Code	3  Rate of Interest	4  Amount of Interest Received During Current Quarter	5  Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9  *
					6	7	8	
					First Month	Second Month	Third Month	
PNC Bank - Operating – Pittsburgh, Pennsylvania					4,917,010	4,992,069	(4,937,017)	XXX
Huntington National Bank - Payroll – Columbus, Ohio					10,000	7,205	10,000	XXX
Fifth Third Bank - Lockbox – Cincinnati OH					20,000,000	13,000,000	20,000,000	XXX
FHLB of Cincinnati – Cincinnati OH		1.250	672		452,947	365,134	418,740	XXX
0199998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories								XXX
0199999 – Total Open Depositories			672		25,379,957	18,364,408	15,491,723	XXX
0299998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories								XXX
0299999 – Total Suspended Depositories								XXX
0399999 – Total Cash on Deposit			672		25,379,957	18,364,408	15,491,723	XXX
0499999 – Cash in Company's Office			XXX	XXX				XXX
0599999 – Total			672		25,379,957	18,364,408	15,491,723	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
Exempt Money Market Mutual Funds – as Identified by SVO								
665279-87-3.....	NORTHERN INSTITUTIONAL TREASURY PORTFOLIO .....		06/30/2022.....		XXX.....	64,114,184	49,603	37,735
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO.....						64,114,184	49,603	37,735
8609999999 – Total Cash Equivalents.....						64,114,184	49,603	37,735



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended 06/30/2022

NAIC Group Code: 0267  
Company Name: GRANGE INSURANCE COMPANY

NAIC Company Code: 14060

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

1. Monoline policies

1	2	3
Direct Written Premium	Direct Earned Premium	Direct Losses Incurred
\$..... -	\$..... -	\$..... 2,500

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy?.....NO.....
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated?.....NO.....
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in  
CMP packaged policies

2.31 Amount quantified:.....\$.....

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