



QUARTERLY STATEMENT
AS OF JUNE 30, 2022
OF THE CONDITION AND AFFAIRS OF THE
CENTRAL MUTUAL INSURANCE COMPANY

NAIC Group Code	0036 (Current Period)	0036 (Prior Period)	NAIC Company Code	20230	Employer's ID Number	34-4202560
Organized under the Laws of	Ohio		State of Domicile or Port of Entry	OH		
Country of Domicile	United States of America					
Incorporated/Organized	04/17/1876		Commenced Business	10/02/1876		
Statutory Home Office	800 SOUTH WASHINGTON STREET (Street and Number)		VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code)			
Main Administrative Office	800 SOUTH WASHINGTON STREET (Street and Number)		VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code)			
	VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code)		(419)238-1010 (Area Code) (Telephone Number)			
Mail Address	P.O. BOX 351 (Street and Number or P.O. Box)		VAN WERT, OH, US 45891-0351 (City or Town, State, Country and Zip Code)			
Primary Location of Books and Records	800 SOUTH WASHINGTON STREET (Street and Number)		VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code)			
	VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code)		(419)238-1010 (Area Code) (Telephone Number)			
Internet Web Site Address	WWW.CENTRAL-INSURANCE.COM					
Statutory Statement Contact	AMY RENEE DOUGAL (Name)		(419)238-5551-2176 (Area Code)(Telephone Number)(Extension)			
	ADOUGAL@CENTRAL-INSURANCE.COM (E-Mail Address)		(419)238-7626 (Fax Number)			

OFFICERS

Name	Title
EVAN PENNINGTON PURMORT	PRESIDENT
KEITH ALLEN GOAD	CHIEF FINANCIAL OFFICER
AMY RENEE DOUGAL	TREASURER

OTHERS

JAMES RAYMOND BARTO, VICE PRESIDENT
PAUL JOSEPH EDWARDS, VICE PRESIDENT
CYNTHIA MARIE HURLESS, CHIEF OPERATING OFFICER
JOCELYN LEIGH PFEIFER, VICE PRESIDENT
JENA LEE WIERWILLE, VICE PRESIDENT #

ROBERT JOSEPH COLEMAN, VICE PRESIDENT
ANGELA MARIE GIBSON, VICE PRESIDENT
MATTHEW PAUL KORTE, CHIEF TECHNOLOGY OFFICER
TIMOTHY LEE RAUCH, VICE PRESIDENT
MATTHEW LANE ZOLLNER, VICE PRESIDENT

BRANDON LAWRENCE CORUM, VICE PRESIDENT
TRINTIN CHAD GLENN, CHIEF ACTUARY
DAVID THOMAS LEE, VICE PRESIDENT
JESSICA MARIE SEYMOUR, VICE PRESIDENT

DIRECTORS OR TRUSTEES

EDWARD RAY BUHL
THOMAS B KEARNEY
FRANCIS WALWORTH PURMORT III
DAVID CARTER WARD

JOSIE LEE COVINGTON II
EDWARD JOSEPH NOONAN
ROMEL GARRY SALAM

CYNTHIA MARIE HURLESS
EVAN PENNINGTON PURMORT
DENNIS DALE STRIPE

State of Ohio
County of Van Wert 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.

(Signature)	(Signature)	(Signature)
EVAN PENNINGTON PURMORT	KEITH ALLEN GOAD	AMY RENEE DOUGAL
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
PRESIDENT	CHIEF FINANCIAL OFFICER	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me this	a. Is this an original filing?	Yes[X] No[]
1 day of August, 2022	b. If no,	
	1. State the amendment number	
	2. Date filed	08/12/2022
	3. Number of pages attached	

(Notary Public Signature)

ASSETS

		Current Statement Date			4
		1	2	3	December 31 Prior Year Net Admitted Assets
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1.	Bonds	1,073,792,646		1,073,792,646	1,046,382,301
2.	Stocks:				
2.1	Preferred stocks	1,537,806		1,537,806	1,834,875
2.2	Common stocks	507,695,935	2,170,017	505,525,918	540,748,802
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 \$.....0 encumbrances)	35,674,726	561,313	35,113,413	35,585,894
4.2	Properties held for the production of income (less \$.....0 encumbrances)	276,071	276,071		
4.3	Properties held for sale (less \$.....0 encumbrances)				
5.	Cash (\$.....25,474,965), cash equivalents (\$.....40,910,952) and short-term investments (\$.....0)	66,385,917		66,385,917	118,546,138
6.	Contract loans (including \$.....0 premium notes)				
7.	Derivatives				
8.	Other invested assets	23,983,447		23,983,447	2,881,292
9.	Receivables for securities	6,500,127		6,500,127	250,000
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1,715,846,674	3,007,400	1,712,839,274	1,746,229,302
13.	Title plants less \$.....0 charged off (for Title insurers only)				
14.	Investment income due and accrued	8,489,242		8,489,242	7,882,803
15.	Premiums and considerations:				
15.1	Uncollected premiums and agents' balances in the course of collection	36,829,967	477,579	36,352,388	35,958,017
15.2	Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....426,240 earned but unbilled premiums)	176,889,590	51,354	176,838,236	165,617,217
15.3	Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0)				
16.	Reinsurance:				
16.1	Amounts recoverable from reinsurers	5,208,183		5,208,183	3,582,398
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				1,632,256
18.2	Net deferred tax asset	48,787,120	25,574,764	23,212,356	21,122,122
19.	Guaranty funds receivable or on deposit	102,555		102,555	106,782
20.	Electronic data processing equipment and software	44,020,274	43,835,464	184,810	151,378
21.	Furniture and equipment, including health care delivery assets (\$.....0)	3,097,461	3,097,461		
22.	Net adjustments in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care (\$.....0) and other amounts receivable				
25.	Aggregate write-ins for other-than-invested assets	6,168,150	191,182	5,976,968	5,295,488
26.	TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,045,439,216	76,235,204	1,969,204,011	1,987,577,763
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	TOTAL (Lines 26 and 27)	2,045,439,216	76,235,204	1,969,204,011	1,987,577,763
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.	EQUITIES & DEPOSITS IN POOLS & ASSOCIATIONS	5,869,512		5,869,512	5,235,041
2502.	ENSERVIO PREFUND				(46,785)
2503.	PREPAID LICENSE FEES	5,500		5,500	5,500
2598.	Summary of remaining write-ins for Line 25 from overflow page	293,138	191,182	101,956	101,732
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	6,168,150	191,182	5,976,968	5,295,488

LIABILITIES, SURPLUS AND OTHER FUNDS

		1	2
		Current Statement Date	December 31, Prior Year
1.	Losses (current accident year \$.....121,829,961)	421,148,515	403,895,870
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses	149,429,390	139,023,954
4.	Commissions payable, contingent commissions and other similar charges	17,710,367	23,974,333
5.	Other expenses (excluding taxes, licenses and fees)	19,468,538	20,579,899
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	5,787,708	6,268,064
7.1	Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses))	7,283,999	
7.2	Net deferred tax liability		
8.	Borrowed money \$.....0 and interest thereon \$.....0		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....72,152,232 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act)	340,063,879	321,465,160
10.	Advance premium	5,525,141	5,218,801
11.	Dividends declared and unpaid:		
11.1	Stockholders		
11.2	Policyholders	508,833	278,453
12.	Ceded reinsurance premiums payable (net of ceding commissions)	5,346,622	3,756,802
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	25,991,082	24,994,309
15.	Remittances and items not allocated		
16.	Provision for reinsurance (including \$.....0 certified)	74,000	74,000
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	760,600	2,750,089
20.	Derivatives		
21.	Payable for securities		5,788,373
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes \$.....0 and interest thereon \$.....0		
25.	Aggregate write-ins for liabilities	26,573,388	25,095,864
26.	TOTAL liabilities excluding protected cell liabilities (Lines 1 through 25)	1,025,672,061	983,163,969
27.	Protected cell liabilities		
28.	TOTAL liabilities (Lines 26 and 27)	1,025,672,061	983,163,969
29.	Aggregate write-ins for special surplus funds		
30.	Common capital stock		
31.	Preferred capital stock		
32.	Aggregate write-ins for other-than-special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)	943,531,952	1,004,413,798
36.	Less treasury stock, at cost:		
36.1	0 shares common (value included in Line 30 \$.....0)		
36.2	0 shares preferred (value included in Line 31 \$.....0)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	943,531,952	1,004,413,798
38.	TOTALS (Page 2, Line 28, Col. 3)	1,969,204,013	1,987,577,767
DETAILS OF WRITE-INS			
2501.	Reserve - Pension Plan Benefits	24,519,699	22,696,702
2502.	Reserve for Investment Expenses	390,000	390,000
2503.	Reserve for Escheats	1,565,789	1,816,599
2598.	Summary of remaining write-ins for Line 25 from overflow page	97,900	192,563
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	26,573,388	25,095,864
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 \$.....377,488,339)	359,208,641	351,001,560	712,858,356
1.2	Assumed (written \$.....43,805,649)	39,339,346	31,858,647	69,299,257
1.3	Ceded (written \$.....94,569,719)	90,267,215	88,163,847	182,841,250
1.4	Net (written \$.....326,724,269)	308,280,773	294,696,361	599,316,363
DEDUCTIONS:				
2.	Losses incurred (current accident year \$.....201,418,814)			
2.1	Direct	201,540,949	224,315,256	402,460,569
2.2	Assumed	20,853,132	17,382,024	32,475,500
2.3	Ceded	42,025,280	62,987,562	91,038,749
2.4	Net	180,368,801	178,709,717	343,897,320
3.	Loss adjustment expenses incurred	32,716,072	29,696,598	57,015,487
4.	Other underwriting expenses incurred	108,081,276	103,499,241	205,825,981
5.	Aggregate write-ins for underwriting deductions			
6.	TOTAL underwriting deductions (Lines 2 through 5)	321,166,150	311,905,557	606,738,788
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(12,885,377)	(17,209,196)	(7,422,425)
INVESTMENT INCOME				
9.	Net investment income earned	19,067,112	18,767,931	37,726,681
10.	Net realized capital gains (losses) less capital gains tax of \$.....6,235,225	23,456,324	13,855,069	25,631,610
11.	Net investment gain (loss) (Lines 9 + 10)	42,523,436	32,623,000	63,358,291
OTHER INCOME				
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....217,864)	(217,864)	(349,987)	(686,293)
13.	Finance and service charges not included in premiums	645,595	721,730	1,389,035
14.	Aggregate write-ins for miscellaneous income	312,790	251,388	485,042
15.	TOTAL other income (Lines 12 through 14)	740,522	623,131	1,187,784
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	30,378,581	16,036,936	57,123,651
17.	Dividends to policyholders	354,091	309,919	534,458
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)	30,024,489	15,727,017	56,589,192
19.	Federal and foreign income taxes incurred	2,925,895	911,611	4,752,119
20.	Net income (Line 18 minus Line 19) (to Line 22)	27,098,594	14,815,406	51,837,073
CAPITAL AND SURPLUS ACCOUNT				
21.	Surplus as regards policyholders, December 31 prior year	1,004,413,577	892,601,743	892,601,739
22.	Net income (from Line 20)	27,098,594	14,815,406	51,837,073
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains or (losses) less capital gains tax of \$....(17,538,930)	(65,979,786)	31,206,495	38,714,311
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	3,761,125	1,947,038	1,493,509
27.	Change in nonadmitted assets	(25,755,476)	1,757,095	(5,182,037)
28.	Change in provision for reinsurance			4,477,000
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			
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	(6,293)	696,675	20,471,982
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(60,881,835)	50,422,710	111,811,838
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	943,531,742	943,024,452	1,004,413,577
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	312,790	251,388	485,042
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)	312,790	251,388	485,042
3701.	Gains and Losses in Surplus (SSAP's 92 & 102)	(6,293)	696,675	20,471,982
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)	(6,293)	696,675	20,471,982

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations				
1.	Premiums collected net of reinsurance	317,010,024	299,653,972	599,640,473
2.	Net investment income	19,622,829	20,224,180	40,728,748
3.	Miscellaneous income	740,520	623,131	1,187,784
4.	TOTAL (Lines 1 to 3)	337,373,373	320,501,283	641,557,004
5.	Benefit and loss related payments	164,707,799	155,878,357	283,759,056
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	136,881,817	129,247,665	245,365,834
8.	Dividends paid to policyholders	123,712	88,337	395,784
9.	Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)	244,864	7,021,944	18,676,116
10.	TOTAL (Lines 5 through 9)	301,958,192	292,236,304	548,196,790
11.	Net cash from operations (Line 4 minus Line 10)	35,415,182	28,264,979	93,360,213
Cash from Investments				
12.	Proceeds from investments sold, matured or repaid:			
12.1	Bonds	54,642,012	83,908,236	136,591,151
12.2	Stocks	188,833,216	188,012,000	442,361,992
12.3	Mortgage loans			
12.4	Real estate			
12.5	Other invested assets			
12.6	Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7	Miscellaneous proceeds	(5,788,373)	(253,373)	2,287,373
12.8	TOTAL investment proceeds (Lines 12.1 to 12.7)	237,686,855	271,666,863	581,240,515
13.	Cost of investments acquired (long-term only):			
13.1	Bonds	107,103,209	79,162,201	197,130,971
13.2	Stocks	203,588,684	191,938,046	374,503,745
13.3	Mortgage loans			
13.4	Real estate	254,322	328,724	327,724
13.5	Other invested assets			
13.6	Miscellaneous applications	6,250,127	230,000	250,000
13.7	TOTAL investments acquired (Lines 13.1 to 13.6)	317,196,342	271,658,970	572,212,440
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)	(79,509,487)	7,893	9,028,075
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			
16.6	Other cash provided (applied)	(8,065,916)	(6,802,658)	(12,924,340)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(8,065,916)	(6,802,658)	(12,924,340)
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)	(52,160,221)	21,470,214	89,463,949
19.	Cash, cash equivalents and short-term investments:			
19.1	Beginning of year	118,546,139	29,082,191	29,082,191
19.2	End of period (Line 18 plus Line 19.1)	66,385,919	50,552,405	118,546,139

Note: Supplemental Disclosures of Cash Flow Information for Non-Cash Transactions:

20.0001				
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Notes to Financial Statements
NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Central Mutual Insurance Company are presented on the basis of accounting practices prescribed or permitted by the Ohio Insurance Department.

The Ohio Insurance Department recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining solvency under the Ohio Insurance Law. The *Accounting Practices and Procedures Manual* (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Commissioner of Insurance has the right to permit specific practices that deviate from prescribed practices.

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

	SSAP #	F/S Page	F/S Line #	2022	2021
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	27,098,594	51,837,073
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
				0	0
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
				0	0
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	27,098,594	51,837,073
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	943,531,952	1,004,413,798
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
				0	0
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
				0	0
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	943,531,952	1,004,413,798

B. Use of Estimates in the Preparation of the Financial Statements – No change.

C. Accounting Policy

Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed by pro rata methods for direct business and are based on reports received from ceding companies for reinsurance.

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

In addition, Central Mutual Insurance Company uses the following accounting policies:

1. Short-term investments are stated at amortized cost.
2. Bonds not backed by other loans are stated at the lower of amortized cost or fair value using the interest method.
3. Common stocks are stated at market value except investments in stocks of uncombined subsidiaries and affiliates in which Central Mutual Insurance Company has an interest of 20% or more are carried on the equity basis.
4. Preferred stocks are stated at market value except qualified sinking fund preferred stocks which are stated at amortized cost.
5. Central Mutual Insurance Company has no mortgage loans on real estate.
6. Loan-backed securities are stated at amortized cost. Prepayment assumptions for loan-backed bonds and structured securities are obtained from dealer surveys. These assumptions are consistent with the current interest rate and economic environment. The prospective adjustment method is used to value these securities.
7. Central Mutual Insurance Company owns 100% of the common stock of All America Insurance Company, a property and casualty insurance company. Central Mutual Insurance Company owns 100% of Security Central, a holding company. Stocks held in all subsidiaries are carried at their Admitted Asset Equivalent.
8. Central Mutual Insurance Company has no investments in joint ventures, partnerships or limited liability companies.
9. Central Mutual Insurance Company owns no derivatives.
10. Central Mutual Insurance Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 53, Property-Casualty Contracts - Premiums.
11. Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the

Notes to Financial Statements

amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined.

D. Going Concern

- 1.
 - a. No principal conditions or events have occurred to raise substantial doubt about All America’s ability to continue as a going concern.
 - b. N/A
 - c. N/A
- 2. N/A
- 3. N/A
- 4. N/A

2. Accounting Changes and Corrections of Errors – No change.

3. Business Combinations and Goodwill – No change.

4. Discontinued Operations – No change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans – No change.

B. Debt Restructuring – No change.

C. Reverse Mortgages – No change.

D. Loan-Backed Securities

- (1) The Company uses Clearwater Analytics for investments reporting. For fixed-rate agency mortgage-backed securities, Clearwater Analytics calculates prepayment speeds utilizing Mortgage Industry Advisory Corporation (MIAC) Mortgage Industry Medians (MIMs). MIMs are derived from a semi-monthly dealer-consensus survey of long-term prepayment projections. For other mortgage-backed, loan-backed, and structured securities, Clearwater utilizes prepayment assumptions from Moody’s Analytics. Moody’s applies a flat economic credit model and utilizes a vector of multiple monthly speeds as opposed to a single speed for more robust projections. In instances where Moody’s projections are not available, Clearwater uses data from Reuters, which utilizes the median prepayment speed from contributors’ models.
- (2) Securities with a recognized other-than-temporary impairment – N/A, NONE
- (3) Securities by CUSIP with an other-than-temporary impairment – N/A, NONE
- (4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

Description	Amount
a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	8,170,506.57
2. 12 Months or Longer	1,989,053.43
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	183,816,819.17
2. 12 Months or Longer	25,305,860.12

E. Dollar Repurchase Agreements and/or Securities Lending Transactions – NONE

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – N/A

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – N/A

H. Repurchase Agreements Accounted for as a Sale – N/A

I. Reverse Repurchase Agreements Accounted for as a Sale – N/A

M. Working Capital Finance Investments – NONE

N. Offsetting and Netting of Assets and Liabilities – NONE

R. Reporting Entity’s Share of Cash Pool by Asset type – No change.

6. Joint Ventures, Partnerships and Limited Liability Companies – No change.

7. Investment Income – No change.

Notes to Financial Statements

8. **Derivative Instruments** – No change.
A. Derivatives under SSAP No. 86—Derivatives – N/A, None.
B. Derivatives under SSAP No. 108—Derivative Hedging Variable Annuity Guarantees – N/A, None.
9. **Income Taxes** – No change.
10. **Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties** – No change.
11. **Debt** – No change.
12. **Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans.**

A. Defined Benefit Plan
4. Components of net periodic benefit cost

Description	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No 11	
	June 30, 2022	Prior Year End	June 30, 2022	2021	June 30, 2022	Prior Year End
a. Service cost	11,335,386	11,850,619	966,818	804,486	0	0
b. Interest cost	7,416,007	6,775,101	1,602,306	1,365,450	0	0
c. Expected return on plan assets	(15,105,399)	(16,106,140)	(1,154,338)	(1,720,772)	0	0
d. Transition asset or obligation	0	0	0	0	0	0
e. Gains and losses	1,566,867	3,375,835	726,310	323,283	0	0
f. Prior service cost or credit	0	0	(2,305,767)	(2,305,767)	0	0
g. Gain or loss recognized due to a settlement or curtailment	0	0	0	0	0	0
h. Total net periodic benefit cost	5,212,861	5,895,415	(164,671)	(1,533,320)	0	0

13. **Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations** – No change.
14. **Liabilities, Contingencies and Assessments** – No change.
15. **Leases** – No change.
16. **Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk** – No change.
17. **Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities** – No change.
18. **Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans** – No change.
19. **Direct Premium Written/Produced by Managing General Agents/Third Party Administrators** – No change.
20. **Fair Value Measurements**
A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
PREFERRED STOCK	1,537,806	0	0	0	1,537,806
COMMON STOCK	330,012,713	0	177,683,221	0	507,695,934
BONDS	1,004,179,973	0	0	0	1,004,179,973
DERIVATIVES - WARRANTS	0	0	0	0	0
	0	0	0	0	0
	0	0	0	0	0
	0	0	0	0	0
	0	0	0	0	0
	0	0	0	0	0
	0	0	0	0	0
	0	0	0	0	0
	0	0	0	0	0
	0	0	0	0	0
	0	0	0	0	0
	0	0	0	0	0
	0	0	0	0	0
Total assets at fair value / NAV	1,335,730,492	0	177,683,221	0	1,513,413,713
b. Liabilities at fair value					
DERIVATIVE LIABILITIES	0	0	0	0	0
	0	0	0	0	0
DERIVATIVE LIABILITIES	0	0	0	0	0
	0	0	0	0	0
Total liabilities at fair value	0	0	0	0	0

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance For Current Quarter End
a. Assets										
EQUITY SECURITIES	175,622,150	0	0	0	2,061,071	0	0	0	0	177,683,221
	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	0	0
Total Assets	175,622,150	0	0	0	2,061,071	0	0	0	0	177,683,221
b. Liabilities										
	0	0	0	0	0	0	0	0	0	0
Total Liabilities	0	0	0	0	0	0	0	0	0	0

21. **Other Items** – No change.

Notes to Financial Statements

- 23. Reinsurance** – No change.
- 24. Retrospectively Rated Contracts & Contracts Subject to Redetermination** – No change.
- D. Risk-Sharing Provisions of the Affordable Care Act (ACA) – N/A, None.

25. Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2021 were \$531.3 million. As of June 30, 2022, \$93.8 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$410.5 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Personal Auto, CMP, Homeowners, and Commercial Auto lines of insurance. Therefore, there has been a \$27.0 million favorable prior-year development since December 31, 2021 to June 30, 2022. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. Included in this decrease, the Company experienced \$0 million of unfavorable (favorable) prior year claim development on retrospectively rated policies. However, the business to which it relates is subject to premium adjustments.

There were no changes in the methodologies and assumptions used in calculating the liability for unpaid losses and loss adjusting expenses for the most recent reporting period.

- 26. Intercompany Pooling Arrangements** – No change.
- 27. Structured Settlements** – No change.
- 28. Health Care Receivables** – No change.
- 29. Participating Policies** – No change.
- 30. Premium Deficiency Reserves** – No change.
- 31. High Deductibles** – No change.
- 32. Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses** – No change.
- 33. Asbestos/Environmental Reserves** – No change.
- 34. Subscriber Savings Accounts** – No change.
- 35. Multiple Peril Crop Insurance** – No change.
- 36. Financial Guaranty Insurance** – No change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

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

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

Yes[] No[X]
- 2.2 If yes, date of change:

.....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?

Yes[] No[X]
- If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes[] No[X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes:
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group?

Yes[] No[X]
- 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?

Yes[] No[X]
- 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?

If yes, attach an explanation.

Yes[] No[] N/A[X]
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made.

.....12/31/2016.....
- 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.

.....12/31/2016.....
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

.....04/18/2018.....
- 6.4 By what department or departments?
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

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

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

Yes[] No[X]
- 7.2 If yes, give full information
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes[] No[X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms?

Yes[] No[X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
.....		 No	 No	 No	 No

- 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?

(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?

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?

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

Yes[X] No[]

Yes[] No[X]

Yes[] No[X]

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes[] No[X]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$.....0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes[] No[X]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA:

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

\$.....0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes[X] No[]
- 14.2 If yes, please complete the following:

GENERAL INTERROGATORIES (Continued)

		1	2
		Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21	Bonds		
14.22	Preferred Stock		
14.23	Common Stock	177,151,410	177,683,223
14.24	Short-Term Investments		
14.25	Mortgages Loans on Real Estate		
14.26	All Other		
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	177,151,410	177,683,223
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?

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

Yes[] No[] N/A[X]

If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

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

\$ 0

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

\$ 0

16.3 Total payable for securities lending reported on the liability page

\$ 0
17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?

Yes[X] No[]
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1	2
Name of Custodian(s)	Custodian Address
JP MORGAN CHASE BANK	4 CHASE METROTECH CENTER FLOOR 6, BROOKLYN, NY 11245
.....	
.....	

- 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	2	3
Name(s)	Location(s)	Complete Explanation(s)
.....		

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes[] No[X]
- 17.4 If yes, give full and complete information relating thereto:

1	2	3	4
Old Custodian	New Custodian	Date of Change	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	2
Name of Firm or Individual	Affiliation
GOLDMAN SACHS ASSET MANAGEMENT, LP	 U
.....	

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?

Yes[X] 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?

Yes[X] 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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
177038	GOLDMAN SACHS ASSET MANAGEMENT, LP	CF5M58QA35CFPUX70H17 ...	SEC	 NO
.....				

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?

Yes[X] No[]
- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities?

Yes[] No[X]

GENERAL INTERROGATORIES (Continued)

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

a. The security was purchased prior to January 1, 2018.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.

d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities?

Yes[] No[X]
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The shares were purchased prior to January 1, 2019.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security

c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.

d. The fund only or predominantly holds bonds in its portfolio.

e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

Yes[] No[X]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?
If yes, attach an explanation.

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

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

Yes[] No[X]
- 3.2 If yes, give full and complete information thereto
- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see annual statement instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero?

Yes[] No[X]
- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Discount Rate	TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
04.2999 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

.....0.000%

.....0.000%

.....0.000%
- 6.1 Do you act as a custodian for health savings accounts?

Yes[] No[X]
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date.

\$.....0
- 6.3 Do you act as an administrator for health savings accounts?

Yes[] No[X]
- 6.4 If yes, please provide the balance of the funds administered as of the reporting date.

\$.....0
7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

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

Yes[] No[X]

SCHEDULE F - CEDED REINSURANCE
Showing all new reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
Affiliates						
32603	47-0574325	BERKLEY INS CO	DE	Authorized .....	.....	.....
43460	75-2344200	ASPEN AMER INS CO	TX	Authorized .....	.....	.....
00000	AA-1340028	Devk Ruckversicherungs und Beteiligungs AG	DEU	Unauthorized .....	.....	.....
00000	AA-1460019	MS Amlin AG	CHE	Unauthorized .....	.....	.....
00000	AA-1464104	Allianz Risk Transfer	CHE	Unauthorized .....	.....	.....
00000	AA-3191454	AXA XL Reins Ltd	BMU	Unauthorized .....	.....	.....

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	
			2	3	4	5	6	7
States, etc.		Active Status (a)	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
1.	Alabama (AL)	N						
2.	Alaska (AK)	N						
3.	Arizona (AZ)	L	16,601,719	15,131,985	5,033,085	4,827,857	20,566,235	19,665,634
4.	Arkansas (AR)	L						
5.	California (CA)	L			82	370	2,422,078	1,608,232
6.	Colorado (CO)	L	6,345,847	6,350,999	2,528,784	2,581,570	8,326,094	8,566,361
7.	Connecticut (CT)	L	21,685,754	20,452,671	9,657,024	8,370,216	32,816,619	28,549,273
8.	Delaware (DE)	L						
9.	District of Columbia (DC)	N						
10.	Florida (FL)	N			8,302	6,516	572,834	629,439
11.	Georgia (GA)	L	48,766,169	47,767,497	23,792,418	22,568,413	61,446,764	59,353,920
12.	Hawaii (HI)	N						
13.	Idaho (ID)	L	3,733,603	2,921,740	1,672,841	820,532	2,691,033	1,859,566
14.	Illinois (IL)	L	9,114,267	7,815,899	5,107,700	4,563,470	14,865,633	17,258,164
15.	Indiana (IN)	L	14,214,505	14,991,688	6,615,290	7,952,523	19,301,514	19,268,799
16.	Iowa (IA)	L						
17.	Kansas (KS)	N						
18.	Kentucky (KY)	L	5,565,519	4,917,720	5,001,002	1,465,952	7,167,059	6,777,133
19.	Louisiana (LA)	N						
20.	Maine (ME)	L						
21.	Maryland (MD)	L	1,658,843	1,195,142	230,772	(6,809)	2,148,949	1,897,014
22.	Massachusetts (MA)	L	14,194,804	10,491,222	3,561,245	1,895,512	17,056,888	12,132,984
23.	Michigan (MI)	L	10,992,962	11,055,017	4,888,157	5,498,560	17,972,336	18,681,053
24.	Minnesota (MN)	L						
25.	Mississippi (MS)	L						
26.	Missouri (MO)	L						
27.	Montana (MT)	L						
28.	Nebraska (NE)	L						
29.	Nevada (NV)	L	5,404,726	3,647,284	1,999,461	1,239,549	6,181,074	5,251,958
30.	New Hampshire (NH)	L	9,082,250	8,461,591	3,475,346	2,683,017	8,741,417	8,225,106
31.	New Jersey (NJ)	L			272,709	300,953	17,189,064	16,039,903
32.	New Mexico (NM)	L	11,070,088	10,501,355	6,077,925	4,386,892	15,219,633	15,075,214
33.	New York (NY)	L	13,824,934	13,585,323	8,563,222	4,641,553	17,979,300	16,796,931
34.	North Carolina (NC)	L	34,508,579	34,731,413	17,808,878	16,989,753	38,346,155	38,729,205
35.	North Dakota (ND)	L						
36.	Ohio (OH)	L	43,249,435	39,879,851	25,831,980	25,645,256	48,347,419	51,346,538
37.	Oklahoma (OK)	L	5,370,383	5,007,762	1,470,757	2,423,560	10,389,981	10,160,796
38.	Oregon (OR)	L						
39.	Pennsylvania (PA)	L	147,985	134,553	27,461	11,358	141,466	101,835
40.	Rhode Island (RI)	L						
41.	South Carolina (SC)	L	11,285,860	10,329,111	7,558,179	2,151,236	16,597,201	12,952,440
42.	South Dakota (SD)	N						
43.	Tennessee (TN)	L	14,332,820	13,425,842	6,768,159	5,702,176	13,467,752	14,629,616
44.	Texas (TX)	L	56,466,719	59,166,550	32,007,719	70,968,262	86,308,930	88,581,800
45.	Utah (UT)	L	3,519,769	2,201,410	1,250,325	393,761	2,209,757	1,235,561
46.	Vermont (VT)	L						647,649
47.	Virginia (VA)	L	14,631,457	14,250,801	5,331,623	4,720,115	16,052,709	15,384,556
48.	Washington (WA)	L						
49.	West Virginia (WV)	L						
50.	Wisconsin (WI)	L	1,719,345	803,821	602,337	615,258	1,310,738	588,018
51.	Wyoming (WY)	L						
52.	American Samoa (AS)	N						
53.	Guam (GU)	N						
54.	Puerto Rico (PR)	N						
55.	U.S. Virgin Islands (VI)	N						
56.	Northern Mariana Islands (MP)	N						
57.	Canada (CAN)	N						
58.	Aggregate other alien (OT)	X X X						
59.	Totals	X X X	377,488,342	359,218,247	187,142,783	203,417,381	505,836,632	491,994,698
DETAILS OF WRITE-INS								
58001		X X X						
58002		X X X						
58003		X X X						
58998	Summary of remaining write-ins for Line 58 from overflow page	X X X						
58999	TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	X X X						

(a) Active Status Counts:

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

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

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

43

R – Registered - Non-domiciled RRGs

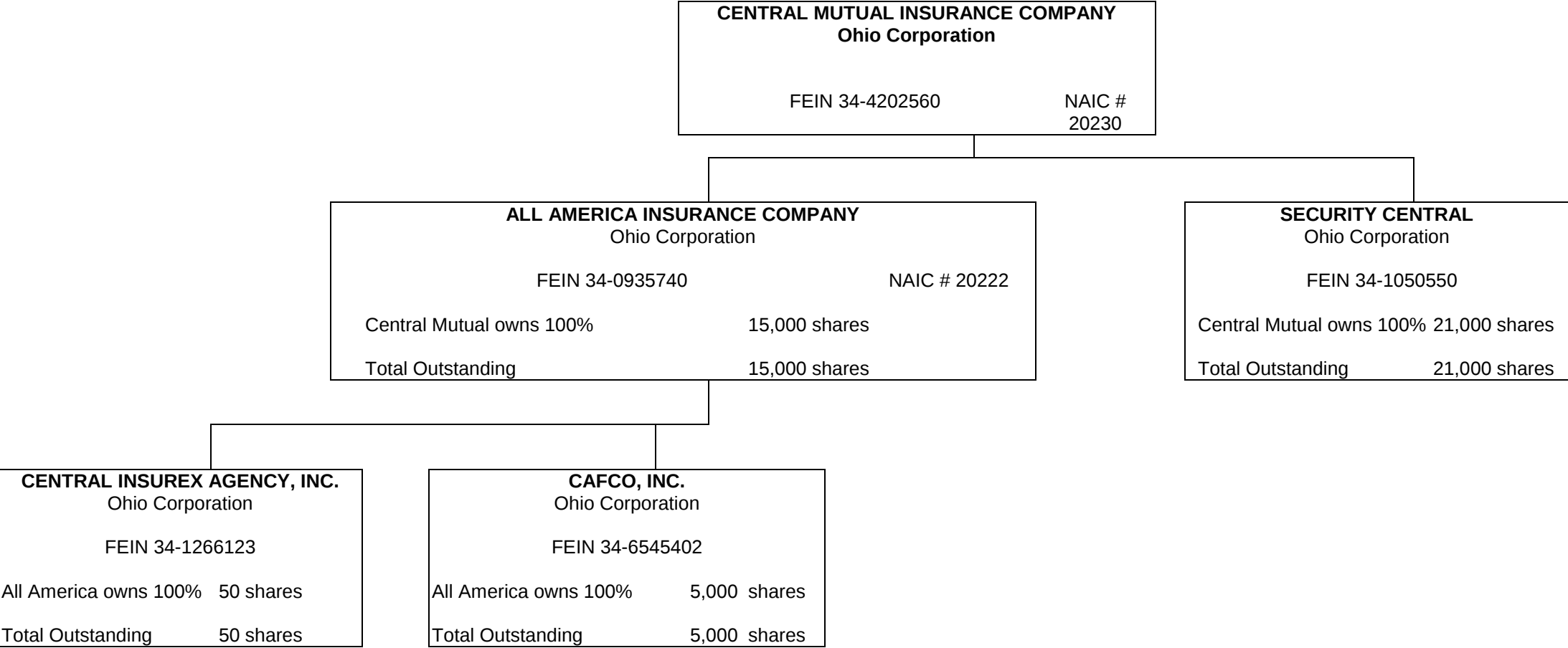
Q – Qualified - Qualified or accredited reinsurer

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

14

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

Q11



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 Comp-any Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domic-iliary Loca-tion	Relation-ship to Report-ing 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)	*
36	CENTRAL INSURANCE COMPANIES	20230	34-4202560 .	.....	.....	.....	CENTRAL MUTUAL INSURANCE COMPANY	. OH .	.. UDP .	.....	Board of Directors .....	.....	Central Mutual Insurance Company	... No ...	0000001
36	CENTRAL INSURANCE COMPANIES	20222	34-0935740 .	.....	.....	.....	ALL AMERICA INSURANCE COMPANY	. OH .	... DS ..	Central Mutual Insurance Company	Board of Directors	 100.0	Central Mutual Insurance Company	... No ...	0000001
36	CENTRAL INSURANCE COMPANIES	00000	34-1050550 .	.....	.....	.....	SECURITY CENTRAL CORPORATION .	. OH .	... NIA ..	Central Mutual Insurance Company	Board of Directors	 100.0	Central Mutual Insurance Company	... No ...	.....
36	CENTRAL INSURANCE COMPANIES	00000	34-1266123 .	.....	.....	.....	CENTRAL INSUREX AGENCY, INC.	. OH .	... IA ...	All America Insurance Company	Board of Directors	 100.0	Central Mutual Insurance Company	... No ...	.....
36	CENTRAL INSURANCE COMPANIES	00000	34-6545402 .	.....	.....	.....	CAFCO, INC.	. OH .	... NIA ..	All America Insurance Company	Board of Directors	 100.0	Central Mutual Insurance Company	... No ...	.....

Asterisk	Explanation
0000001	Central Mutual and All America participate in an intercompany pooling agreement whereby Central Mutual receives 84% of all premiums, losses, and expenses and All America receives 16%.

STATEMENT AS OF **June 30, 2022** OF THE **CENTRAL MUTUAL INSURANCE COMPANY**

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	3,350,944	1,479,487	44.151	28.422
2.1	Allied lines	4,838,346	2,642,854	54.623	69.264
2.2	Multiple peril crop				
2.3	Federal flood				
2.4	Private crop				
2.5	Private flood				
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	74,190,469	48,512,017	65.388	84.723
5.	Commercial multiple peril	80,848,531	38,194,614	47.242	68.167
6.	Mortgage guaranty				
8.	Ocean marine				
9.	Inland marine	12,374,125	4,700,077	37.983	28.720
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims made				
12.	Earthquake	1,029,743			
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	6,255,533	4,235,615	67.710	11.675
17.1	Other liability - occurrence	27,333,222	14,263,125	52.182	52.824
17.2	Other liability - claims made				
17.3	Excess Workers' Compensation				
18.1	Products liability - occurrence	11,237,948	5,784,643	51.474	21.595
18.2	Products liability - claims made				
19.1	Private passenger auto no-fault (personal injury protection)	989,741	(90,125)	(9.106)	52.175
19.2	Other private passenger auto liability	46,340,549	21,012,242	45.343	
19.3	Commercial auto no-fault (personal injury protection)	694,115	396,554	57.131	75.580
19.4	Other Commercial auto liability	41,078,134	28,271,298	68.823	
21.1	Private passenger auto physical damage	36,881,644	24,466,106	66.337	58.423
21.2	Commercial auto physical damage	11,585,242	7,636,956	65.920	
22.	Aircraft (all perils)				
23.	Fidelity	9,239			
24.	Surety	506			
26.	Burglary and theft	9,659			
27.	Boiler and machinery	160,951	35,486	22.048	3.317
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance-Nonproportional Assumed Property	X X X	X X X	X X X	X X X
32.	Reinsurance-Nonproportional Assumed Liability	X X X	X X X	X X X	X X X
33.	Reinsurance-Nonproportional Assumed Financial Lines	X X X	X X X	X X X	X X X
34.	Aggregate write-ins for other lines of business				
35.	TOTALS	359,208,641	201,540,949	56.107	63.907
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)				

STATEMENT AS OF **June 30, 2022** OF THE **CENTRAL MUTUAL INSURANCE COMPANY**

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	1,796,113	3,347,196	3,311,683
2.1	Allied lines	2,523,614	4,834,495	5,090,812
2.2	Multiple peril crop			
2.3	Federal flood			
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	41,846,076	74,347,799	73,844,274
5.	Commercial multiple peril	43,942,729	86,759,531	78,156,700
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine	7,357,524	13,873,787	11,415,095
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims made			
12.	Earthquake	660,340	1,105,294	1,059,820
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	4,046,541	7,304,073	5,238,544
17.1	Other liability - occurrence	15,131,670	29,814,311	27,144,180
17.2	Other liability - claims made			
17.3	Excess Workers' Compensation			
18.1	Products liability - occurrence	5,797,386	12,793,989	10,443,215
18.2	Products liability - claims made			
19.1	Private passenger auto no-fault (personal injury protection)	530,897	954,481	1,099,465
19.2	Other private passenger auto liability	24,661,506	45,467,907	48,288,079
19.3	Commercial auto no-fault (personal injury protection)	500,431	1,016,445	858,244
19.4	Other Commercial auto liability	22,687,788	46,133,519	41,907,662
21.1	Private passenger auto physical damage	19,836,161	36,475,216	38,503,728
21.2	Commercial auto physical damage	6,797,148	13,062,539	12,679,439
22.	Aircraft (all perils)			
23.	Fidelity	4,807	7,107	4,745
24.	Surety	100	465	715
26.	Burglary and theft	5,989	8,778	8,338
27.	Boiler and machinery	102,467	181,407	163,508
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance-Nonproportional Assumed Property	X X X	X X X	X X X
32.	Reinsurance-Nonproportional Assumed Liability	X X X	X X X	X X X
33.	Reinsurance-Nonproportional Assumed Financial Lines	X X X	X X X	X X X
34.	Aggregate write-ins for other lines of business			
35.	TOTALS	198,229,287	377,488,339	359,218,246
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
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 Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 11 + 12)
1.	2019 + Prior	128,078	60,087	188,165	26,501	2,571	29,072	125,576	39,926	(2,664)	162,838	23,999	(20,255)	3,745
2.	2020	46,741	75,892	122,633	13,503	3,367	16,870	72,048	25,446	(2,708)	94,786	38,810	(49,787)	(10,977)
3.	Subtotals 2020 + Prior	174,819	135,979	310,798	40,004	5,938	45,942	197,624	65,372	(5,373)	257,623	62,809	(70,042)	(7,232)
4.	2021	77,525	154,597	232,122	36,104	15,130	51,234	125,628	36,719	4,987	167,334	84,207	(97,761)	(13,554)
5.	Subtotals 2021 + Prior	252,344	290,576	542,920	76,108	21,068	97,176	323,252	102,091	(385)	424,957	147,016	(167,802)	(20,786)
6.	2022	X X X	X X X	X X X	X X X	88,251	88,251	X X X	62,622	82,998	145,620	X X X	X X X	X X X
7.	Totals	252,344	290,576	542,920	76,108	109,319	185,427	323,252	164,713	82,613	570,578	147,016	(167,802)	(20,786)
8.	Prior Year-End Surplus As Regards Policyholders	1,004,414										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
												1..... 58.260	2..... (57.748)	3..... (3.829)
														Col. 13, Line 7 Line 8
														4..... (2.069)

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.

	RESPONSES
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	No
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	No
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	No
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	No

	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.	No

Explanations:

Bar Codes:

Trusteed Surplus Statement



Supplement A to Schedule T



Medicare Part D Coverage Supplement



Director and Officer Supplement



Communication of Internal Control Related Matters Noted in an Audit



OVERFLOW PAGE FOR WRITE-INS

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1197. Summary of remaining write-ins for Line 11 (Lines 1104 through 1196)				
2504. EMPLOYEE LOAN	154,422	154,422		
2505. IDAHO INTERMOUNTAIN CLAIMS	101,956		101,956	101,732
2506. SECURITY DEPOSITS	36,760	36,760		
2597. Summary of remaining write-ins for Line 25 (Lines 2504 through 2596)	293,138	191,182	101,956	101,732

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
2504. Reserve for Bad Faith Claims	100,097	100,097
2505. Corporate Credit Card Payable	281	94,670
2506. Reserve for Police Reports/Tele-Interpreter	(2,505)	(2,204)
2507. Amounts Payable to Claims Payment Vendor	27	
2597. Summary of remaining write-ins for Line 25 (Lines 2504 through 2596)	97,900	192,563
2997. Summary of remaining write-ins for Line 29 (Lines 2904 through 2996)		
3297. Summary of remaining write-ins for Line 32 (Lines 3204 through 3296)		

STATEMENT AS OF **June 30, 2022** OF THE **CENTRAL MUTUAL INSURANCE COMPANY**

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	36,446,871	37,662,461
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	254,322	403,218
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	750,396	1,618,808
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	35,950,797	36,446,871
10. Deduct total nonadmitted amounts	837,383	860,976
11. Statement value at end of current period (Line 9 minus Line 10)	35,113,414	35,585,895

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 poin		
9. Total foreign exchange change in book value/recorded inve		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)		
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	2,881,292	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	17,809,447	2,881,292
2.2 Additional investment made after acquisition	6,174,000	
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	2,881,292	
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)	23,983,447	2,881,292
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	23,983,447	2,881,292

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	1,591,173,668	1,521,363,088
2. Cost of bonds and stocks acquired	289,589,738	568,753,424
3. Accrual of discount	724,463	1,019,658
4. Unrealized valuation increase (decrease)	(83,518,229)	49,005,597
5. Total gain (loss) on disposals	29,679,358	32,461,824
6. Deduct consideration for bonds and stocks disposed of	243,504,496	579,296,022
7. Deduct amortization of premium	1,188,251	2,476,780
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	70,136	342,879
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	1,583,026,387	1,591,173,669
12. Deduct total nonadmitted amounts	2,170,017	2,207,690
13. Statement value at end of current period (Line 11 minus Line 12)	1,580,856,370	1,588,965,979

QSI02

SCHEDULE D - PART 1B
Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	837,339,336	91,281	19,684,226	4,857,711	837,339,336	822,604,102		801,669,213
2. NAIC 2 (a)	214,251,424		2,506,263	(1,661,540)	214,251,424	210,083,621		206,852,090
3. NAIC 3 (a)	41,395,195	158,000	1,050,076	(3,999,888)	41,395,195	36,503,231		32,063,196
4. NAIC 4 (a)	1,855,339		193,501	49,541	1,855,339	1,711,379		1,942,943
5. NAIC 5 (a)	4,551,954		424,891	(1,236,750)	4,551,954	2,890,312		3,854,859
6. NAIC 6 (a)								
7. Total Bonds	1,099,393,247	249,281	23,858,958	(1,990,925)	1,099,393,247	1,073,792,646		1,046,382,301
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	1,397,363			(157,906)	1,397,363	1,239,456		1,469,284
10. NAIC 3	345,600			(47,250)	345,600	298,350		365,591
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	1,742,963			(205,156)	1,742,963	1,537,806		1,834,875
15. Total Bonds & Preferred Stock	1,101,136,210	249,281	23,858,958	(2,196,081)	1,101,136,210	1,075,330,452		1,048,217,176

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0;
NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0

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. Totals		X X X .....	.....	.....	.....

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 .....		.....	3,426,495
2.	Cost of short-term investments acquired .....		.....	
3.	Accrual of discount .....		.....	
4.	Unrealized valuation increase (decrease) .....		.....	
5.	Total gain (loss) on disposals .....		.....	
6.	Deduct consideration received on disposals .....		.....	3,425,000
7.	Deduct amortization of premium .....		.....	1,495
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) .....		.....	0
11.	Deduct total nonadmitted amounts .....		.....	
12.	Statement value at end of current period (Line 10 minus Line 11) .....		.....	0

SI04 Schedule DB - Part A Verification NONE

SI04 Schedule DB - Part B Verification NONE

SI05 Schedule DB Part C Section 1 NONE

SI06 Schedule DB Part C Section 2 NONE

SI07 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	90,663,652	11,582,723
2.	Cost of cash equivalents acquired	56,409,276	247,010,567
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)	(486)	(137)
5.	Total gain (loss) on disposals	12,191	(16,748)
6.	Deduct consideration received on disposals	106,173,681	167,912,754
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)	40,910,952	90,663,652
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	40,910,952	90,663,652

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
800 SOUTH WASHINGTON STREET	VAN WERT	OH	06/01/2022	WEIGAND CONSTRUCTION	7,302		7,302	
800 SOUTH WASHINGTON STREET	VAN WERT	OH	06/01/2022	JACK LAURIE	5,355		5,355	
800 SOUTH WASHINGTON STREET	VAN WERT	OH	06/01/2022	JACK LAURIE	22,924		22,924	
800 SOUTH WASHINGTON STREET	VAN WERT	OH	06/01/2022	WEIGAND CONSTRUCTION	137,245		137,245	
800 SOUTH WASHINGTON STREET	VAN WERT	OH	06/01/2022	CUSTER OFFICE ENVIRONMENTS INC	17,444		17,444	
800 SOUTH WASHINGTON STREET	VAN WERT	OH	06/01/2022	CUSTER OFFICE ENVIRONMENTS INC	14,558		14,558	
800 SOUTH WASHINGTON STREET	VAN WERT	OH	06/01/2022	CUSTER OFFICE ENVIRONMENTS INC	17,852		17,852	
800 SOUTH WASHINGTON STREET	VAN WERT	OH	06/01/2022	CUSTER OFFICE ENVIRONMENTS INC	13,901		13,901	
800 SOUTH WASHINGTON STREET	VAN WERT	OH	06/01/2022	NELSON ARCHITECTURE AND INTERIORS INC	17,741		17,741	
0199999 Subtotal - Acquired by Purchase					254,322		254,322	
0399999 Totals					254,322		254,322	

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than- Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B/A C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B/A C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
NONE																			
0399999 Totals																			

SCHEDULE B - PART 2
Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
NONE								
3399999 Total Mortgages (sum of Lines 0899999, 1699999, 2499999 and 3299999)								

SCHEDULE B - PART 3
Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
							NONE										
0599999 Totals																	

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture - Real Estate - Unaffiliated												
. 000000000	VWF CI Holding Company			VWF CI Holding Company		. 03/10/2022 .		 16,829,447				
2199999 Subtotal - Joint Venture - Real Estate - Unaffiliated								 16,829,447				 X X X ...
Joint Venture - Other - Unaffiliated												
. 000000000	PE LP Fund Investment			PE LP Fund Investment		. 04/21/2022 .		 980,000	 6,174,000			
2599999 Subtotal - Joint Venture - Other - Unaffiliated								 980,000	 6,174,000			 X X X ...
4899999 Subtotal - Unaffiliated								 17,809,447	 6,174,000			 X X X ...
5099999 TOTALS								 17,809,447	 6,174,000			 X X X ...

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in 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
Joint Venture - Real Estate - Unaffiliated																			
000000000	CI VWF QOF I LLC			CI VWF QOF I LLC	12/30/2021	03/10/2022	2,881,292							2,881,292	2,881,292				
2199999 Subtotal - Joint Venture - Real Estate - Unaffiliated							2,881,292							2,881,292	2,881,292				
4899999 Subtotal - Unaffiliated							2,881,292							2,881,292	2,881,292				
5099999 TOTALS							2,881,292							2,881,292	2,881,292				

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
Bonds - U.S. Governments									
912828Z78	UNITED STATES TREASURY		02/16/2022	BAIRD (ROBERT W.) & CO. INC.	X X X	124,430	125,000		1.A
912828ZQ6	UNITED STATES TREASURY		05/09/2022	BAIRD (ROBERT W.) & CO. INC.	X X X	91,281	100,000	300	1.A
0109999999	Subtotal - Bonds - U.S. Governments				X X X	215,711	225,000	300	X X X
Bonds - U.S. States, Territories and Possessions									
20772KKA6	CONNECTICUT ST		01/05/2022	MORGAN STANLEY CO	X X X	1,898,862	1,840,000	781	1.D FE
419792G83	HAWAII ST		01/06/2022	PERSHING LLC	X X X	2,470,300	2,500,000	13,090	1.C FE
649791PU8	NEW YORK ST		01/13/2022	RBC CAPITAL MARKETS	X X X	1,034,700	1,000,000	10,838	1.B FE
0509999999	Subtotal - Bonds - U.S. States, Territories and Possessions				X X X	5,403,862	5,340,000	24,709	X X X
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
7994082K4	SAN RAMON VALLEY CALIF UNI SCH DIST		01/13/2022	PERSHING LLC	X X X	1,868,403	1,900,000	7,576	1.B FE
0709999999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions				X X X	1,868,403	1,900,000	7,576	X X X
Bonds - U.S. Special Revenue, Special Assessment									
010268CR9	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R		01/04/2022	MORGAN STANLEY CO	X X X	2,970,510	3,000,000	12,683	1.C FE
052414RW1	AUSTIN TEX ELEC UTIL SYS REV		01/07/2022	MORGAN STANLEY CO	X X X	3,189,060	3,000,000	14,173	1.C FE
544445ZU6	LOS ANGELES CALIF DEPT ARPTS ARPT REV		02/03/2022	PERSHING LLC	X X X	1,280,000	1,280,000		1.D FE
557363DX3	MADISON CNTY N Y CAP RESOURCE CORP REV		02/03/2022	NATIONAL FINL SVCS CORP.	X X X	416,900	400,000	1,218	1.D FE
70869PMV6	PENNSYLVANIA ECONOMIC DEV FING AUTH REV		01/14/2022	JP MORGAN SECS INC., - FIXED INCOME	X X X	998,540	1,000,000	2,174	1.D FE
709235T39	PENNSYLVANIA ST UNIV		02/10/2022	JP MORGAN SECS INC., - FIXED INCOME	X X X	2,919,960	3,000,000	32,532	1.C FE
92818MPR5	VIRGINIA ST RES AUTH CLEAN WTR REV		03/21/2022	Unknown	X X X	5,303	5,000	78	Z
977100HC3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		01/18/2022	WELLS FARGO SECURITIES	X X X	4,567,232	4,510,000	23,743	1.C FE
0909999999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment				X X X	16,347,505	16,195,000	86,600	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00774MAV7	AERCAP IRELAND CAPITAL DAC	C	01/07/2022	Various	X X X	4,935,795	4,950,000	24,054	2.C FE
032654AU9	ANALOG DEVICES INC		01/26/2022	MORGAN STANLEY CO	X X X	4,090,002	4,200,000	22,412	1.G FE
047649AA6	ATKORE INC		02/25/2022	Various	X X X	1,881,260	1,939,000	18,824	3.C FE
05565EAY1	BMW US CAPITAL LLC		01/26/2022	MUFG SECURITIES AMERICAS INC.	X X X	2,925,612	2,700,000	29,813	1.F FE
06654DAB3	BANNER HEALTH		01/06/2022	PERSHING LLC	X X X	2,450,515	2,450,000	1,432	1.D FE
072863AH6	BAYLOR SCOTT & WHITE HOLDINGS		01/14/2022	JP MORGAN SECS INC., - FIXED INCOME	X X X	1,907,600	2,000,000	6,318	1.D FE
15073LAA1	CEDARS-SINAI HEALTH SYSTEM		01/18/2022	PERSHING LLC	X X X	2,943,900	3,000,000	9,343	1.D FE
22535WAH0	CREDIT AGRICOLE SA	C	01/26/2022	Bank of America Securities	X X X	3,739,164	3,900,000	270	1.G FE
22823KAY0	CCITY 2R CR - CDO	C	02/03/2022	CITIGROUP GLOBAL MARKETS INC.	X X X	1,750,000	1,750,000		2.C FE
237266AJ0	DARLING INGREDIENTS INC		05/31/2022	Bank of America Securities	X X X	158,000	158,000		3.A FE
254687FW1	WALT DISNEY CO		01/26/2022	WELLS FARGO SECURITIES	X X X	4,096,023	4,100,000	3,758	1.G FE
278642AU7	EBAY INC		01/06/2022	HILLTOP SECURITIES INC	X X X	2,939,567	2,725,000	9,538	2.A FE
29444UBG0	EQUINIX INC		01/06/2022	US BANCORP INVESTMENTS INC.	X X X	2,954,306	3,025,000	26,469	2.B FE
37045XDR4	GENERAL MOTORS FINANCIAL COMPANY INC		01/06/2022	JP MORGAN SECS INC., - FIXED INCOME	X X X	1,948,089	1,950,000		2.C FE
372460AB1	GENUINE PARTS CO		01/06/2022	JP MORGAN SECS INC., - FIXED INCOME	X X X	2,168,932	2,175,000		2.B FE
478115AE8	JOHNS HOPKINS UNIVERSITY		01/05/2022	PERSHING LLC	X X X	2,944,110	3,000,000	986	1.C FE
536797AG8	LITHIA MOTORS INC		03/01/2022	CITIGROUP GLOBAL MARKETS INC.	X X X	841,350	860,000	7,543	3.B FE
55354GAQ3	MSCI INC		03/01/2022	Various	X X X	1,026,106	1,095,000	692	3.A FE
624758AF5	MUELLER WATER PRODUCTS INC		02/11/2022	JP MORGAN SECS INC., - FIXED INCOME	X X X	2,440,625	2,500,000	16,667	3.B FE
67777JAL2	OHIOHEALTH CORP		01/05/2022	BARCLAYS CAPITAL INC FIXED INC	X X X	997,350	1,000,000	4,530	1.B FE
682189AQ8	ON SEMICONDUCTOR CORP		02/14/2022	JEFFERIES & COMPANY, INC.	X X X	2,461,519	2,500,000	44,250	3.B FE
68389XBM6	ORACLE CORP		01/06/2022	BARCLAYS CAPITAL INC FIXED INC	X X X	2,936,381	2,875,000	37,036	2.A FE
72014TAC3	PIEDMONT HEALTHCARE INC		02/07/2022	JP MORGAN SECS INC., - FIXED INCOME	X X X	2,328,950	2,500,000	5,394	1.E FE
85855CAA8	STELLANTIS FINANCE US INC		01/07/2022	JP MORGAN SECS INC., - FIXED INCOME	X X X	1,950,420	2,000,000	11,026	2.C FE
90184LAP7	TWITTER INC		02/23/2022	JP MORGAN SECS INC., - FIXED INCOME	X X X	3,350,000	3,350,000		3.B FE
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	62,165,574	62,702,000	280,354	X X X

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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	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
2509999997	Subtotal - Bonds - Part 3				X X X	86,001,054	86,362,000	399,538	X X X
2509999998	Summary Item from Part 5 for Bonds (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
2509999999	Subtotal - Bonds				X X X	86,001,054	86,362,000	399,538	X X X
4509999998	Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
4509999999	Subtotal - Preferred Stocks				X X X		X X X		X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded									
000360206	AAON ORD		05/31/2022	NATIONAL FINL SVCS CORP	950.000	50,904	X X X		
00081T108	ACCO BRANDS ORD		05/31/2022	NATIONAL FINL SVCS CORP	15.000	113	X X X		
000957100	ABM INDUSTRIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,770.000	182,091	X X X		
001084102	AGCO ORD		05/03/2022	NATIONAL FINL SVCS CORP	5,950.000	779,512	X X X		
00165C104	AMC ENTERTAINMENT HOLDINGS CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	15,945.000	232,244	X X X		
00166B105	ALX ONCOLOGY HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	955.000	7,328	X X X		
001744101	AMN HEALTHCARE ORD		06/06/2022	NATIONAL FINL SVCS CORP	734.000	71,263	X X X		
00175J107	AMMO ORD		05/31/2022	NATIONAL FINL SVCS CORP	6,325.000	27,967	X X X		
00181T107	A MARK PRECIOUS METALS ORD		05/31/2022	NATIONAL FINL SVCS CORP	795.000	60,343	X X X		
00187Y100	API GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,440.000	25,329	X X X		
00191U102	ASGN ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,015.000	97,211	X X X		
00206R102	AT&T ORD		05/31/2022	Various	144,555.000	2,872,289	X X X		
002121101	A10 NETWORKS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,060.000	32,117	X X X		
00258W108	AARON S COMPANY ORD		05/31/2022	NATIONAL FINL SVCS CORP	265.000	5,179	X X X		
00287Y109	ABBVIE ORD		05/31/2022	NATIONAL FINL SVCS CORP	6,735.000	992,549	X X X		
002896207	ABERCROMBIE AND FITCH CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,610.000	33,110	X X X		
003654100	ABIOMED ORD		06/06/2022	NATIONAL FINL SVCS CORP	75.000	19,523	X X X		
00402L107	ACADEMY SPORTS AND OUTDOORS ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,005.000	102,499	X X X		
00404A109	ACADIA HEALTHCARE COMPANY ORD		06/06/2022	NATIONAL FINL SVCS CORP	789.000	55,581	X X X		
004225108	ACADIA PHARMACEUTICALS ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,160.000	67,838	X X X		
004239109	ACADIA REALTY REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,715.000	33,806	X X X		
00436Q106	ACCEL ENTERTAINMENT CL A 1 ORD		05/31/2022	NATIONAL FINL SVCS CORP	60.000	646	X X X		
00437E102	ACCOLADE ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,320.000	34,170	X X X		
00461U105	ACLARIS THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,635.000	33,710	X X X		
00507V109	ACTIVISION BLIZZARD ORD		03/25/2022	NATIONAL FINL SVCS CORP	13,020.000	1,030,014	X X X		
005098108	ACUSHNET HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,905.000	159,154	X X X		
00650F109	ADAPTIVE BIOTECHNOLOGIES ORD		01/31/2022	NATIONAL FINL SVCS CORP	11,200.000	193,694	X X X		
00653Q102	ADAPTHEALTH ORD		05/31/2022	NATIONAL FINL SVCS CORP	695.000	12,505	X X X		
007002108	ADICET BIO ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,955.000	22,260	X X X		
00724F101	ADOBE ORD		06/06/2022	NATIONAL FINL SVCS CORP	60.000	25,768	X X X		
00738A106	ADTRAN ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,690.000	31,321	X X X		
00751Y106	ADVANCE AUTO PARTS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,620.000	496,950	X X X		
00771V108	AERIE PHARMACEUTICALS ORD		05/31/2022	NATIONAL FINL SVCS CORP	210.000	1,084	X X X		
007903107	ADVANCED MICRO DEVICES ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,500.000	361,630	X X X		
007973100	ADVANCED ENERGY INDUSTRIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	760.000	61,862	X X X		
008073108	AEROVIRONMENT ORD		06/06/2022	NATIONAL FINL SVCS CORP	315.000	28,878	X X X		
00835Q103	AEVA TECHNOLOGIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,450.000	7,914	X X X		
00846U101	AGILENT TECHNOLOGIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	50.000	6,375	X X X		
00847J105	AGILYSYS ORD		05/31/2022	NATIONAL FINL SVCS CORP	45.000	1,827	X X X		
00847X104	AGIOS PHARMACEUTICALS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,180.000	22,706	X X X		
00848J104	AGILITI ORD		05/31/2022	NATIONAL FINL SVCS CORP	145.000	2,802	X X X		
008492100	AGREE REALTY REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,120.000	147,532	X X X		
00857U107	AGILON HEALTH ORD		06/06/2022	NATIONAL FINL SVCS CORP	667.000	13,049	X X X		
00973Y108	AKERO THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	250.000	2,138	X X X		
011642105	ALARMCOM HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	720.000	45,390	X X X		
012348108	ALBANY INTERNATIONAL CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	345.000	29,268	X X X		

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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	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
013091103	ALBERTSONS COMPANIES CL A ORD		06/06/2022	NATIONAL FINL SVCS CORP	937.000	28,394	X X X		
01345P106	ALBIREO PHARMA ORD		05/31/2022	NATIONAL FINL SVCS CORP	100.000	2,001	X X X		
014442107	ALECTOR ORD		05/31/2022	NATIONAL FINL SVCS CORP	580.000	5,131	X X X		
014491104	ALEXANDER AND BALDWIN ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,480.000	50,504	X X X		
015271109	ALEXANDRIA REAL ESTATE EQ REIT ORD		01/31/2022	NATIONAL FINL SVCS CORP	1,465.000	285,445	X X X		
016255101	ALIGN TECHNOLOGY ORD		05/31/2022	NATIONAL FINL SVCS CORP	325.000	89,827	X X X		
01625V104	ALIGNMENT HEALTHCARE ORD		05/31/2022	NATIONAL FINL SVCS CORP	285.000	2,991	X X X		
01644J108	ALKAMI TECHNOLOGY ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,495.000	20,833	X X X		
01748X102	ALLEGiant TRAVEL ORD		05/31/2022	NATIONAL FINL SVCS CORP	95.000	14,198	X X X		
018522300	ALLETE ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,955.000	183,278	X X X		
019770106	ALLOGENE THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,280.000	10,154	X X X		
019818103	ALLOVIR ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,085.000	4,215	X X X		
01988P108	ALLSCRIPTS HEALTHCARE SOLUTIONS ORD		05/31/2022	NATIONAL FINL SVCS CORP	5.000	85	X X X		
020002101	ALLSTATE ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,500.000	478,426	X X X		
02005N100	ALLY FINANCIAL ORD		06/17/2022	NATIONAL FINL SVCS CORP	1,502.000	49,872	X X X		
02079K305	ALPHABET CL A ORD		06/06/2022	NATIONAL FINL SVCS CORP	28.000	65,420	X X X		
02081G201	ALPHATEC HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,535.000	34,741	X X X		
021369103	ALTAIR ENGINEERING CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,050.000	112,949	X X X		
02208R106	ALTRA INDUSTRIAL MOTION ORD		05/31/2022	NATIONAL FINL SVCS CORP	190.000	7,450	X X X		
02209S103	ALTRIA GROUP ORD		06/06/2022	NATIONAL FINL SVCS CORP	22,203.000	1,202,038	X X X		
02215L209	KINETIK HOLDINGS CL A ORD		05/31/2022	MORGAN STANLEY CO	100.000	8,404	X X X		
023135106	AMAZON COM ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,643.000	1,682,667	X X X		
023608102	AMEREN ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,710.000	258,836	X X X		
02361E108	AMERESCO CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	600.000	35,234	X X X		
024013104	AMERICAN ASSETS REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	380.000	12,937	X X X		
02553E106	AMERICAN EAGLE OUTFITTERS ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,355.000	52,771	X X X		
026874784	AMERICAN INTERNATIONAL GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	10,585.000	628,273	X X X		
029683109	AMERICAN SOFTWARE CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,185.000	37,333	X X X		
03044L105	AMERICAN WELL CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	6,840.000	25,876	X X X		
03062T105	AMERICA'S CAR MART ORD		05/31/2022	NATIONAL FINL SVCS CORP	40.000	4,336	X X X		
03064D108	AMERICOLD REALTY ORD		01/31/2022	NATIONAL FINL SVCS CORP	5,960.000	167,531	X X X		
03071H100	AMERISAFE ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,335.000	117,691	X X X		
03152W109	AMICUS THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,720.000	36,273	X X X		
031652100	AMKOR TECHNOLOGY ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,345.000	68,172	X X X		
032095101	AMPHENOL CL A ORD		06/06/2022	NATIONAL FINL SVCS CORP	4,256.000	302,610	X X X		
03209R103	AMPHASTAR PHARMACEUTICALS ORD		05/31/2022	NATIONAL FINL SVCS CORP	370.000	13,743	X X X		
03236M200	AMYRIS ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,655.000	9,354	X X X		
032724106	ANAPTYSBIO ORD		05/31/2022	NATIONAL FINL SVCS CORP	175.000	3,382	X X X		
03272L108	ANAPLAN ORD		06/06/2022	NATIONAL FINL SVCS CORP	714.000	46,640	X X X		
032797300	ANAVEX LIFE SCIENCES ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,995.000	36,345	X X X		
034164103	ANDERSONS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,220.000	83,945	X X X		
03475V101	ANGIODYNAMICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	845.000	16,648	X X X		
03748R747	APARTMENT INVST MGT CL A REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	15,530.000	98,095	X X X		
03750L109	APARTMENT INCOME REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,055.000	54,857	X X X		
03753U106	APELLIS PHARMACEUTICALS ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,680.000	153,731	X X X		
037598109	APOGEE ENTERPRISES ORD		05/31/2022	NATIONAL FINL SVCS CORP	230.000	9,601	X X X		
03762U105	APOLLO COMM REAL EST FIN REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,225.000	53,797	X X X		
03763A207	APOLLO MEDICAL HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	745.000	27,970	X X X		
03769M106	APOLLO GLOBAL MANAGEMENT ORD		01/31/2022	NATIONAL FINL SVCS CORP	17,600.000	1,229,584	X X X		
03782L101	APPIAN CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,600.000	76,536	X X X		
037833100	APPLE ORD		06/06/2022	NATIONAL FINL SVCS CORP	22,963.000	3,436,901	X X X		
03783C100	APPFOLIO CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	175.000	17,722	X X X		
03784Y200	APPLE HOSPITALITY REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	6,460.000	108,215	X X X		
03820C105	APPLIED INDUSTRIAL TECHNOLOGIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	790.000	81,696	X X X		

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	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
038222105	APPLIED MATERIAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	415.000	48,903	X X X		
038923108	ARBOR REALTY REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,335.000	71,175	X X X		
03937C105	ARCBEST ORD		05/31/2022	NATIONAL FINL SVCS CORP	860.000	64,753	X X X		
039483102	ARCHER DANIELS MIDLAND ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,311.000	115,909	X X X		
03957W106	ARCHROCK ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,240.000	12,416	X X X		
03966V107	ARCONIC ORD		06/06/2022	NATIONAL FINL SVCS CORP	638.000	18,680	X X X		
03969F109	ARCUS BIOSCIENCES ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,980.000	37,409	X X X		
03969K108	ARCUTIS BIOTHERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	805.000	16,722	X X X		
03969T109	ARCTURUS THERAPEUTICS HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,430.000	28,622	X X X		
03990B101	ARES MANAGEMENT CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	290.000	20,725	X X X		
04013V108	ARES COMMERCIAL REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,320.000	19,447	X X X		
04206A101	ARLO TECHNOLOGIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,450.000	24,560	X X X		
04208T108	ARMADA HOFFLER PROPERTIES REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	920.000	12,695	X X X		
042315507	ARMOUR RESIDENTIAL REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,680.000	20,269	X X X		
04271T100	ARRAY TECHNOLOGIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,445.000	60,019	X X X		
04280A100	ARROWHEAD PHARMACEUTICALS ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,190.000	106,424	X X X		
04316A108	ARTISAN PARTNERS ASSET MGMT CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	9,660.000	371,634	X X X		
04335A105	ARVINAS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,425.000	59,641	X X X		
04342Y104	ASANA CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,230.000	90,544	X X X		
043436104	ASBURY AUTOMOTIVE GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	335.000	60,802	X X X		
04523Y105	ASPEN AEROGELS ORD		05/31/2022	NATIONAL FINL SVCS CORP	370.000	6,484	X X X		
046224101	ASTEC INDUSTRIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	135.000	6,314	X X X		
046513107	ATARA BIOTHERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,725.000	13,959	X X X		
04683R106	ATEA PHARMACEUTICALS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,095.000	8,632	X X X		
047649108	ATKORE ORD		05/31/2022	NATIONAL FINL SVCS CORP	770.000	83,871	X X X		
04963C209	ATRICURE ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,000.000	81,266	X X X		
04965B100	ATOMERA INCORPORATED		05/31/2022	NATIONAL FINL SVCS CORP	500.000	6,132	X X X		
053015103	AUTOMATIC DATA PROCESSING ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,575.000	576,593	X X X		
053332102	AUTOZONE ORD		06/06/2022	NATIONAL FINL SVCS CORP	57.000	118,657	X X X		
05338G106	AVALARA ORD		05/31/2022	NATIONAL FINL SVCS CORP	350.000	29,519	X X X		
05351W103	AVANGRID ORD		05/31/2022	NATIONAL FINL SVCS CORP	18,800.000	892,691	X X X		
05367P100	AVID TECHNOLOGY ORD		05/31/2022	NATIONAL FINL SVCS CORP	135.000	3,966	X X X		
05368M106	AVID BIOSERVICES ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,440.000	19,272	X X X		
05368V106	AVIENT ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,605.000	226,788	X X X		
05368X102	AVIDXCHANGE HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,465.000	12,870	X X X		
05370A108	AVIDITY BIOSCIENCES ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,530.000	21,317	X X X		
053774105	AVIS BUDGET GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,325.000	254,797	X X X		
05379B107	AVISTA ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,325.000	187,891	X X X		
054540208	AXCELIS TECHNOLOGIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	800.000	49,593	X X X		
05464T104	AXSOME THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,350.000	33,647	X X X		
05465P101	AXONICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,820.000	140,309	X X X		
05508R106	B AND G FOODS ORD		05/31/2022	NATIONAL FINL SVCS CORP	11,465.000	259,983	X X X		
05550J101	BJS WHOLESALE CLUB HOLD ORD		06/06/2022	NATIONAL FINL SVCS CORP	2,714.000	158,573	X X X		
05580M108	B RILEY FINANCIAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,665.000	199,287	X X X		
05614L209	BABCOCK AND WILCOX ENTERPRISES ORD		05/31/2022	NATIONAL FINL SVCS CORP	955.000	6,258	X X X		
056525108	BADGER METER ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,080.000	85,122	X X X		
05875B106	BALLY S ORD		05/31/2022	NATIONAL FINL SVCS CORP	985.000	25,503	X X X		
060505104	BANK OF AMERICA ORD		03/31/2022	INSTINET	54,895.000	2,281,030	X X X		
062540109	BANK OF HAWAII ORD		01/31/2022	NATIONAL FINL SVCS CORP	1,375.000	118,350	X X X		
06417N103	BANK OZK ORD		05/31/2022	NATIONAL FINL SVCS CORP	130.000	5,391	X X X		
068463108	BARRETT BUSINESS SERVICES ORD		05/31/2022	NATIONAL FINL SVCS CORP	25.000	1,871	X X X		
071813109	BAXTER INTERNATIONAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	7,730.000	588,622	X X X		
07373B109	BEAM GLOBAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	525.000	7,544	X X X		
07373V105	BEAM THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,815.000	97,157	X X X		

QE04.3

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	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
075887109	BECTON DICKINSON ORD		06/06/2022	NATIONAL FINL SVCS CORP	2,829.000	725,447	X X X		
075896100	BED BATH AND BEYOND ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,445.000	29,810	X X X		
077454106	BELDEN ORD		05/31/2022	NATIONAL FINL SVCS CORP	190.000	10,936	X X X		
08160H101	BENCHMARK ELECTRONICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	6,645.000	169,283	X X X		
084310101	BERKELEY LIGHTS ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,170.000	15,031	X X X		
084670702	BERKSHIRE HATHAWAY CL B ORD		06/06/2022	Various	4,644.000	1,567,964	X X X		
08579X101	BERRY ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,030.000	22,812	X X X		
086516101	BEST BUY ORD		01/31/2022	NATIONAL FINL SVCS CORP	4,010.000	397,233	X X X		
08915P101	BIG 5 SPORTING GOODS ORD		05/31/2022	NATIONAL FINL SVCS CORP	6,045.000	77,092	X X X		
089302103	BIG LOTS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,370.000	33,555	X X X		
08975P108	BIGCOMMERCE HOLDINGS SRS 1 ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,290.000	79,533	X X X		
090043100	BILL COM HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	725.000	85,777	X X X		
09058V103	BIOCRYST PHARMACEUTICALS ORD		05/31/2022	NATIONAL FINL SVCS CORP	9,775.000	90,586	X X X		
09061G101	BIOMARIN PHARMACEUTICAL ORD		06/06/2022	NATIONAL FINL SVCS CORP	490.000	37,281	X X X		
09062W204	BIOLIFE SOLUTIONS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,890.000	25,936	X X X		
09062X103	BIOGEN ORD		06/06/2022	NATIONAL FINL SVCS CORP	854.000	169,771	X X X		
09073M104	BIO TECHNE ORD		06/06/2022	NATIONAL FINL SVCS CORP	60.000	22,103	X X X		
09075A108	BIOVENTUS CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	120.000	1,169	X X X		
09075F107	BIONANO GENOMICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	21,705.000	37,315	X X X		
09075P105	BIOXCEL THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,600.000	30,485	X X X		
09180C106	BJS RESTAURANTS ORD		05/31/2022	NATIONAL FINL SVCS CORP	680.000	17,919	X X X		
092113109	BLACK HILLS ORD		05/31/2022	NATIONAL FINL SVCS CORP	125.000	9,583	X X X		
09239B109	BLACKLINE ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,075.000	151,590	X X X		
09257W100	BLACKSTONE MORTGAGE CL A REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,740.000	147,403	X X X		
09354A100	BLINK CHARGING ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,395.000	38,867	X X X		
093671105	H&R BLOCK ORD		05/31/2022	NATIONAL FINL SVCS CORP	6,450.000	148,275	X X X		
093712107	BLOOM ENERGY CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,725.000	100,275	X X X		
094235108	BLOOMIN BRANDS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,670.000	56,528	X X X		
09627Y109	BLUEPRINT MEDICINES ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,890.000	158,365	X X X		
09739D100	BOISE CASCADE ORD		05/31/2022	NATIONAL FINL SVCS CORP	130.000	10,052	X X X		
09857L108	BOOKING HOLDINGS ORD		06/06/2022	NATIONAL FINL SVCS CORP	70.000	160,812	X X X		
099406100	BOOT BARN HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	880.000	71,627	X X X		
099502106	BOOZ ALLEN HAMILTON HOLDING CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,120.000	182,030	X X X		
099724106	BORGWARNER ORD		05/31/2022	NATIONAL FINL SVCS CORP	50.000	2,005	X X X		
101044105	BOSTON OMAHA CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	5.000	109	X X X		
101137107	BOSTON SCIENTIFIC ORD		06/06/2022	NATIONAL FINL SVCS CORP	3,005.000	118,346	X X X		
10316T104	BOX CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,115.000	81,338	X X X		
103304101	BOYD GAMING ORD		05/31/2022	NATIONAL FINL SVCS CORP	825.000	48,685	X X X		
104674106	BRADY NONVOTING CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,585.000	271,930	X X X		
105368203	BRANDYWINE REALTY REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	6,280.000	70,148	X X X		
10806X102	BRIDGEBIO PHARMA ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,640.000	31,705	X X X		
10918L103	BRIGHAM MINERALS CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,315.000	39,901	X X X		
10949T109	BRIGHTSPIRE CAPITAL CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,545.000	22,460	X X X		
109641100	BRINKER INTERNATIONAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	530.000	16,184	X X X		
109696104	BRINK'S ORD		05/31/2022	NATIONAL FINL SVCS CORP	75.000	4,544	X X X		
110122108	BRISTOL MYERS SQUIBB ORD		01/31/2022	NATIONAL FINL SVCS CORP	16,330.000	1,059,321	X X X		
11133T103	BROADRIDGE FINANCIAL SOLUTIONS ORD		05/31/2022	NATIONAL FINL SVCS CORP	610.000	89,590	X X X		
11135F101	BROADCOM ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,425.000	830,070	X X X		
117043109	BRUNSWICK ORD		05/31/2022	NATIONAL FINL SVCS CORP	180.000	13,452	X X X		
11778X104	BTRS HOLDINGS CL 1 ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,425.000	12,060	X X X		
118440106	BUCKLE ORD		05/31/2022	NATIONAL FINL SVCS CORP	895.000	29,539	X X X		
12008R107	BUILDERS FIRSTSOURCE ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,040.000	68,939	X X X		
124155102	BUTTERFLY NETWORK CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	9,955.000	30,393	X X X		
12468P104	C3 AI CL A ORD		01/31/2022	NATIONAL FINL SVCS CORP	11,210.000	290,080	X X X		

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	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
12504L109	CBRE GROUP CL A ORD		06/06/2022	NATIONAL FINL SVCS CORP	2,236.000	180,519	X X X		
12529R107	C4 THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,815.000	13,182	X X X		
12541W209	CH ROBINSON WORLDWIDE ORD		05/31/2022	NATIONAL FINL SVCS CORP	955.000	103,700	X X X		
12571T100	CMC MATERIALS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,435.000	254,092	X X X		
12618T105	CRA INTERNATIONAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	205.000	17,576	X X X		
12621E103	CNO FINANCIAL GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	13,135.000	270,226	X X X		
126327105	CS DISCO ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,235.000	30,898	X X X		
126349109	CSG SYSTEMS INTERNATIONAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,920.000	305,990	X X X		
126501105	CTS ORD		05/31/2022	NATIONAL FINL SVCS CORP	335.000	13,625	X X X		
12653C108	CNX RESOURCES ORD		06/06/2022	NATIONAL FINL SVCS CORP	4,659.000	103,011	X X X		
126600105	CVB FINANCIAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	30,720.000	761,334	X X X		
12662P108	CVR ENERGY ORD		05/31/2022	NATIONAL FINL SVCS CORP	475.000	16,297	X X X		
126650100	CVS HEALTH ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,234.000	118,122	X X X		
127055101	CABOT ORD		05/31/2022	NATIONAL FINL SVCS CORP	830.000	63,354	X X X		
127203107	CACTUS CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,670.000	87,822	X X X		
12740C103	CADENCE BANK ORD		05/31/2022	NATIONAL FINL SVCS CORP	9,655.000	258,674	X X X		
12763L105	CADRE HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	295.000	7,432	X X X		
12769G100	CAESARS ENTERTAINMENT ORD		01/31/2022	NATIONAL FINL SVCS CORP	1,350.000	101,656	X X X		
129500104	CALERES ORD		05/31/2022	NATIONAL FINL SVCS CORP	955.000	27,182	X X X		
13057Q305	CALIFORNIA RESOURCES ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,740.000	76,062	X X X		
13100M509	CALIX NETWORKS ORD		05/31/2022	NATIONAL FINL SVCS CORP	845.000	31,393	X X X		
131193104	CALLAWAY GOLF ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,760.000	38,179	X X X		
13123X508	CALLON PETROLEUM ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,450.000	85,055	X X X		
133034108	CAMDEN NATIONAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,095.000	136,827	X X X		
134429109	CAMPBELL SOUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	6,370.000	305,181	X X X		
13462K109	CAMPING WORLD CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,900.000	78,686	X X X		
13765N107	CANNAE HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	480.000	9,810	X X X		
13803R102	CANOO CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	7,395.000	25,046	X X X		
138103106	CANTALOUPE ORD		05/31/2022	NATIONAL FINL SVCS CORP	395.000	2,071	X X X		
14057J101	CAPITOL FEDERAL FINANCIAL ORD		06/06/2022	NATIONAL FINL SVCS CORP	4,494.000	44,864	X X X		
140755109	CARA THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,305.000	10,837	X X X		
14149Y108	CARDINAL HEALTH ORD		05/31/2022	NATIONAL FINL SVCS CORP	7,205.000	405,807	X X X		
14161W105	CARDLYTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,985.000	51,268	X X X		
14167L103	CAREDX ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,325.000	83,664	X X X		
14174T107	CARETRUST REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,070.000	56,896	X X X		
141788109	CARGURUS CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,955.000	126,055	X X X		
142038108	CARIBOU BIOSCIENCES ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,890.000	24,082	X X X		
143658300	CARNIVAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	10,590.000	191,623	X X X		
143905107	CARRIAGE SERVICES ORD		05/31/2022	NATIONAL FINL SVCS CORP	5.000	203	X X X		
14427M107	CARPARTS COM ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,095.000	15,985	X X X		
14575E105	CARS.COM ORD		05/31/2022	NATIONAL FINL SVCS CORP	580.000	5,998	X X X		
146869102	CARVANA CL A ORD		06/17/2022	NATIONAL FINL SVCS CORP	1,169.000	28,350	X X X		
147448104	CASELLA WASTE CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	435.000	31,048	X X X		
14817C107	CASSAVA SCIENCES ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,410.000	43,150	X X X		
14843C105	CASTLE BIOSCIENCES ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,001.000	21,973	X X X		
148806102	CATALENT ORD		06/06/2022	NATIONAL FINL SVCS CORP	997.000	110,099	X X X		
14888U101	CATALYST PHARMACEUTICALS ORD		05/31/2022	NATIONAL FINL SVCS CORP	305.000	2,204	X X X		
149123101	CATERPILLAR ORD		06/06/2022	NATIONAL FINL SVCS CORP	2,099.000	461,182	X X X		
149568107	CAVCO INDUSTRIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	15.000	3,332	X X X		
15117B202	CELLDEX THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,455.000	35,185	X X X		
15118V207	CELSIUS HOLDINGS ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,333.000	89,897	X X X		
15135B101	CENTENE ORD		06/06/2022	NATIONAL FINL SVCS CORP	4,451.000	366,039	X X X		
15136A102	CENTENNIAL RESOURCE DEVL P CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,725.000	37,800	X X X		
15202L107	CENTERSPACE ORD		05/31/2022	NATIONAL FINL SVCS CORP	240.000	19,916	X X X		

QE04.5

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
156431108	CENTURY ALUMINUM ORD		05/31/2022	NATIONAL FINL SVCS CORP	820.000	9,842	X X X		
156504300	CENTURY COMMUNITIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	970.000	52,742	X X X		
156727109	CERENCE ORD		05/31/2022	NATIONAL FINL SVCS CORP	630.000	19,880	X X X		
15677J108	CERIDIAN HCM HOLDING ORD		01/31/2022	NATIONAL FINL SVCS CORP	2,415.000	180,543	X X X		
15678U128	CEREVEL THERAPEUTICS HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,375.000	36,507	X X X		
157085101	CERUS ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,525.000	17,589	X X X		
15872M104	CHAMPIONX ORD		05/31/2022	NATIONAL FINL SVCS CORP	6,110.000	141,500	X X X		
15961R105	CHARGEPOINT HOLDINGS, INC.		06/06/2022	NATIONAL FINL SVCS CORP	3,442.000	47,082	X X X		
16115Q308	CHART INDUSTRIES ORD		06/06/2022	NATIONAL FINL SVCS CORP	726.000	128,540	X X X		
16208T102	CHATHAM LODGING REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	415.000	5,304	X X X		
163072101	CHEESECAKE FACTORY ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,390.000	45,976	X X X		
163086101	CHEFS WAREHOUSE ORD		05/31/2022	NATIONAL FINL SVCS CORP	85.000	3,059	X X X		
163092109	CHEGG ORD		06/06/2022	NATIONAL FINL SVCS CORP	5,389.000	137,777	X X X		
16383L106	CHEMOCENTRYX ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,710.000	60,591	X X X		
163851108	CHEMOURS ORD		05/31/2022	NATIONAL FINL SVCS CORP	105.000	4,557	X X X		
16411R208	CHENIERE ENERGY ORD		06/06/2022	NATIONAL FINL SVCS CORP	321.000	44,944	X X X		
165303108	CHESAPEAKE UTILITIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	10.000	1,340	X X X		
166764100	CHEVRON ORD		06/06/2022	NATIONAL FINL SVCS CORP	157.000	27,763	X X X		
168615102	CHICOS FAS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,800.000	13,824	X X X		
16934Q208	CHIMERA INVESTMENT REIT		05/31/2022	NATIONAL FINL SVCS CORP	2,475.000	24,299	X X X		
16934W106	CHIMERIX ORD		05/31/2022	NATIONAL FINL SVCS CORP	290.000	546	X X X		
16961L106	CHINOOK THERAPEUTICS ORD		05/31/2022	MORGAN STANLEY CO	570.000	8,648	X X X		
169656105	CHIPOTLE MEXICAN GRILL ORD		06/06/2022	NATIONAL FINL SVCS CORP	36.000	49,801	X X X		
171484108	CHURCHILL DOWNS ORD		06/06/2022	NATIONAL FINL SVCS CORP	67.000	13,904	X X X		
171604101	CHUYS HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	250.000	5,650	X X X		
172062101	CINCINNATI FINANCIAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,635.000	209,687	X X X		
17240Y109	CINCOR PHARMA ORD		05/31/2022	NATIONAL FINL SVCS CORP	15.000	233	X X X		
17243V102	CINEMARK HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	875.000	14,874	X X X		
172967424	CITIGROUP ORD		06/17/2022	NATIONAL FINL SVCS CORP	3,929.000	190,877	X X X		
17306X102	CITI TRENDS ORD		05/31/2022	NATIONAL FINL SVCS CORP	130.000	3,885	X X X		
177835105	CITY HOLDING ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,255.000	349,304	X X X		
178587101	CITY OFFICE REIT ORD	C	05/31/2022	NATIONAL FINL SVCS CORP	1,145.000	15,963	X X X		
17888H103	CIVITAS RESOURCES ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,310.000	100,279	X X X		
18270P109	CLARUS ORD		05/31/2022	NATIONAL FINL SVCS CORP	840.000	19,173	X X X		
184499101	CLEAN ENERGY FUELS ORD		06/06/2022	NATIONAL FINL SVCS CORP	4,111.000	22,936	X X X		
18453H106	CLEAR CHANNEL OUTDOOR HLDG ORD		05/31/2022	NATIONAL FINL SVCS CORP	305.000	483	X X X		
18482P103	CLEARFIELD ORD		05/31/2022	NATIONAL FINL SVCS CORP	20.000	1,236	X X X		
18539C105	CLEARWAY ENERGY CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	485.000	15,684	X X X		
18539C204	CLEARWAY ENERGY CL C ORD		05/31/2022	NATIONAL FINL SVCS CORP	160.000	5,608	X X X		
185899101	CLEVELAND CLIFFS ORD		06/06/2022	NATIONAL FINL SVCS CORP	652.000	15,207	X X X		
18915M107	CLOUDFLARE CL A ORD		06/17/2022	NATIONAL FINL SVCS CORP	4,084.000	206,316	X X X		
192005106	CODEXIS ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,175.000	55,078	X X X		
192446102	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	490.000	36,578	X X X		
19247A100	COHEN & STEERS ORD		05/31/2022	NATIONAL FINL SVCS CORP	890.000	67,625	X X X		
192576106	COHU ORD		05/31/2022	NATIONAL FINL SVCS CORP	195.000	5,946	X X X		
194162103	COLGATE PALMOLIVE ORD		06/06/2022	NATIONAL FINL SVCS CORP	503.000	39,628	X X X		
197236102	COLUMBIA BANKING SYSTEM ORD		05/31/2022	NATIONAL FINL SVCS CORP	235.000	7,086	X X X		
199333105	COLUMBUS MCKINNON ORD		05/31/2022	NATIONAL FINL SVCS CORP	55.000	1,834	X X X		
199908104	COMFORT SYSTEMS USA ORD		05/31/2022	NATIONAL FINL SVCS CORP	185.000	16,766	X X X		
201723103	COMMERCIAL METALS ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,130.000	165,625	X X X		
203607106	COMMUNITY BANK SYSTEM ORD		05/31/2022	NATIONAL FINL SVCS CORP	7,610.000	502,283	X X X		
203668108	COMMUNITY HEALTH SYSTEMS ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,420.000	17,898	X X X		
20369C106	COMMUNITY HEALTHCARE TRUST ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,005.000	37,871	X X X		
204149108	COMMUNITY TRUST BANCORP ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,960.000	166,497	X X X		

QE04.6

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	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
205768302	COMSTOCK RESOURCES ORD		06/06/2022	NATIONAL FINL SVCS CORP	2,514.000	50,243	X X X		
207410101	CONMED ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,500.000	174,440	X X X		
20854L108	CONSOL ENERGY ORD		06/06/2022	NATIONAL FINL SVCS CORP	665.000	35,238	X X X		
21037T109	CONSTELLATION ENERGY ORD		06/06/2022	NATIONAL FINL SVCS CORP	2,714.000	174,721	X X X		
216648402	COOPER ORD		06/06/2022	NATIONAL FINL SVCS CORP	20.000	6,892	X X X		
217204106	COPART ORD		06/06/2022	NATIONAL FINL SVCS CORP	74.000	8,505	X X X		
218352102	CORCEPT THERAPEUTICS ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,596.000	33,664	X X X		
21925D109	CORNERSTONE BUILDING BRANDS ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,355.000	82,345	X X X		
219350105	CORNING ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,995.000	199,990	X X X		
219798105	GUIDELORTHO ORD		06/06/2022	NATIONAL FINL SVCS CORP	61.000	5,697	X X X		
22002T108	CORPORATE OFFICE PROP REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,380.000	38,147	X X X		
22160K105	COSTCO WHOLESALE ORD		06/06/2022	NATIONAL FINL SVCS CORP	496.000	234,347	X X X		
22160N109	COSTAR GROUP ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,366.000	83,508	X X X		
22207T101	COUCHBASE ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,065.000	29,052	X X X		
22266L106	COUPA SOFTWARE ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,015.000	69,945	X X X		
22266M104	COURSERA ORD		05/31/2022	NATIONAL FINL SVCS CORP	6,780.000	114,426	X X X		
22304C100	COVETRUS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,305.000	27,042	X X X		
22410J106	CRACKER BARREL OLD COUNTRY STORE ORD		05/31/2022	NATIONAL FINL SVCS CORP	110.000	11,329	X X X		
22663K107	CRINETICS PHARMACEUTICALS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,670.000	27,966	X X X		
227046109	CROCS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,665.000	92,825	X X X		
227483104	CROSS COUNTRY HEALTHCARE ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,180.000	20,831	X X X		
22788C105	CROWDSTRIKE HOLDINGS CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,175.000	188,352	X X X		
22822V101	CROWN CASTLE INTERNATIONAL REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	5.000	944	X X X		
229050307	CRYOPORT ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,680.000	67,793	X X X		
230031106	CULLINAN ONCOLOGY ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,420.000	15,236	X X X		
23131L107	CURO GROUP HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	360.000	3,134	X X X		
232109108	CUTERA ORD		05/31/2022	NATIONAL FINL SVCS CORP	955.000	43,088	X X X		
23282W605	CYTOKINETICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,460.000	97,418	X X X		
23285D109	CYTEK BIOSCIENCES ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,025.000	29,382	X X X		
233331107	DTE ENERGY ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,230.000	297,187	X X X		
23345J104	DICE THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	565.000	7,770	X X X		
23355L106	DXC TECHNOLOGY ORD		05/31/2022	NATIONAL FINL SVCS CORP	640.000	22,601	X X X		
235825205	DANA INCORPORATED ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,395.000	56,477	X X X		
236272100	DANIMER SCIENTIFIC CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	520.000	2,284	X X X		
23804L103	DATADOG CL A ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,568.000	149,893	X X X		
238337109	DAVE BUSTERS ENTERTAINMENT ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,320.000	50,460	X X X		
24344T101	DECIPHERA PHARMACEUTICALS ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,730.000	40,394	X X X		
243537107	DECKERS OUTDOOR ORD		06/06/2022	NATIONAL FINL SVCS CORP	66.000	18,145	X X X		
244199105	DEERE ORD		05/31/2022	NATIONAL FINL SVCS CORP	445.000	159,368	X X X		
24665A103	DELEK US HOLDINGS ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,132.000	35,859	X X X		
24703L202	DELL TECHNOLOGIES CL C ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,630.000	180,729	X X X		
24790A101	DENBURY ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,367.000	102,629	X X X		
24823R105	DENALI THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,920.000	70,452	X X X		
24869P104	DENNYS ORD		05/31/2022	NATIONAL FINL SVCS CORP	780.000	8,114	X X X		
24906P109	DENTSPLY SIRONA ORD		06/06/2022	NATIONAL FINL SVCS CORP	689.000	27,641	X X X		
24984K105	DERMTECH ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,095.000	20,498	X X X		
250565108	DESIGNER BRANDS CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,835.000	28,503	X X X		
25058X105	DESKTOP METAL CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,595.000	7,429	X X X		
252131107	DEXCOM ORD		06/06/2022	NATIONAL FINL SVCS CORP	374.000	111,674	X X X		
252784301	DIAMONDROCK HOSPITALITY REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	6,300.000	64,846	X X X		
25400W102	DIGITAL TURBINE ORD		06/17/2022	NATIONAL FINL SVCS CORP	6,950.000	170,531	X X X		
25401T108	DIGITALBRIDGE GROUP CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	29,390.000	178,045	X X X		
25402D102	DIGITALOCEAN HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,735.000	133,802	X X X		
254067101	DILLARDS CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	160.000	48,215	X X X		

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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	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
25432X102	DIME COMMUNITY BANCSHARES ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,600.000	81,752	X X X		
254423106	DINE BRANDS GLOBAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	490.000	36,231	X X X		
254687106	WALT DISNEY ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,961.000	211,461	X X X		
25525P107	DIVERSIFIED HEALTHCARE ORD		05/31/2022	NATIONAL FINL SVCS CORP	460.000	1,046	X X X		
256163106	DOCUSIGN ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,530.000	127,863	X X X		
256677105	DOLLAR GENERAL ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,478.000	328,504	X X X		
256746108	DOLLAR TREE ORD		06/06/2022	NATIONAL FINL SVCS CORP	2,432.000	390,183	X X X		
25746U109	DOMINION ENERGY ORD		05/31/2022	NATIONAL FINL SVCS CORP	23,465.000	1,955,453	X X X		
257554105	DOMO CL B ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,415.000	45,229	X X X		
257651109	DONALDSON ORD		05/31/2022	NATIONAL FINL SVCS CORP	15.000	783	X X X		
257701201	DONEGAL GROUP CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	805.000	12,970	X X X		
25809K105	DOORDASH CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	565.000	43,487	X X X		
25862V105	DOUBLEVERIFY HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	45.000	997	X X X		
25960R105	DOUGLAS DYNAMICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,215.000	163,354	X X X		
26142V105	DRAFTKINGS CL A ORD		06/06/2022	NATIONAL FINL SVCS CORP	581.000	7,601	X X X		
262037104	DRIL QUIP ORD		05/31/2022	NATIONAL FINL SVCS CORP	260.000	8,177	X X X		
267475101	DYCOM INDUSTRIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	530.000	49,239	X X X		
268150109	DYNATRACE ORD		01/31/2022	NATIONAL FINL SVCS CORP	8,605.000	458,650	X X X		
268158201	DYNAVAX TECHNOLOGIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,175.000	61,135	X X X		
26818M108	DYNE THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	30.000	144	X X X		
26884L109	EQT ORD		06/06/2022	NATIONAL FINL SVCS CORP	3,840.000	183,121	X X X		
268948106	EAGLE BANCORP ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,450.000	220,555	X X X		
27032D304	EARTHSTONE ENERGY CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	930.000	17,016	X X X		
27616P103	EASTERLY GOVERNMENT PROPERTIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	8,760.000	171,985	X X X		
27627N105	EASTERN BANKSHARES ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,725.000	111,711	X X X		
277276101	EASTGROUP PROPERTIES REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,465.000	237,103	X X X		
277432100	EASTMAN CHEMICAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	10,560.000	1,164,805	X X X		
278715206	EBIX ORD		05/31/2022	NATIONAL FINL SVCS CORP	400.000	11,613	X X X		
278865100	ECOLAB ORD		06/06/2022	NATIONAL FINL SVCS CORP	235.000	39,908	X X X		
27923Q109	ECOVYST ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,505.000	56,444	X X X		
281020107	EDISON INTERNATIONAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	10,795.000	754,950	X X X		
28106W103	EDITAS MEDICINE ORD		05/31/2022	NATIONAL FINL SVCS CORP	7,375.000	83,698	X X X		
28176E108	EDWARDS LIFESCIENCES ORD		06/06/2022	NATIONAL FINL SVCS CORP	66.000	6,363	X X X		
282914100	8X8 ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,570.000	18,581	X X X		
285512109	ELECTRONIC ARTS ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,505.000	208,873	X X X		
28852N109	ELLINGTON FINANCIAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,620.000	25,094	X X X		
29082K105	EMBECTA ORD		06/06/2022	NATIONAL FINL SVCS CORP	362.000	10,213	X X X		
29089Q105	EMERGENT BIOSOLUTIONS ORD		05/31/2022	NATIONAL FINL SVCS CORP	175.000	5,817	X X X		
292104106	EMPIRE STATE REALTY CL A REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	5.000	40	X X X		
29270J100	ENERGY RECOVERY ORD		05/31/2022	NATIONAL FINL SVCS CORP	465.000	9,309	X X X		
29275Y102	ENERSYS ORD		05/31/2022	NATIONAL FINL SVCS CORP	390.000	26,516	X X X		
292812104	ENFUSION CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	270.000	2,947	X X X		
293389102	ENNIS ORD		06/06/2022	Various	14,151.000	257,711	X X X		
29355A107	ENPHASE ENERGY ORD		06/06/2022	NATIONAL FINL SVCS CORP	220.000	41,230	X X X		
29355X107	ENPRO INDUSTRIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	50.000	4,796	X X X		
29358P101	ENSIGN GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	940.000	76,303	X X X		
29404K106	ENVESTNET ORD		05/31/2022	NATIONAL FINL SVCS CORP	330.000	22,099	X X X		
29414B104	EPAM SYSTEMS ORD		06/06/2022	NATIONAL FINL SVCS CORP	15.000	4,981	X X X		
294429105	EQUIFAX ORD		06/06/2022	NATIONAL FINL SVCS CORP	449.000	90,452	X X X		
29444U700	EQUINIX REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	395.000	272,163	X X X		
294600101	EQUITRANS MIDSTREAM ORD		05/31/2022	NATIONAL FINL SVCS CORP	8,165.000	64,397	X X X		
294628102	EQUITY COMMONWEALTH REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	6,095.000	166,107	X X X		
29479A108	ERASCA ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,155.000	17,110	X X X		
29530P102	ERIE INDEMNITY CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	45.000	7,549	X X X		

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	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
29670E107	ESSENTIAL PROPERTIES REALTY TRUS ORD		05/31/2022	NATIONAL FINL SVCS CORP	14,055.000	321,612	X X X		
29786A106	ETSY ORD		05/31/2022	NATIONAL FINL SVCS CORP	890.000	72,917	X X X		
29788T103	E2OPEN PARENT HOLDINGS, INC.		05/31/2022	NATIONAL FINL SVCS CORP	3,075.000	24,781	X X X		
29882P106	EUROPEAN WAX CENTER CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,590.000	147,337	X X X		
29975E109	EVENTBRITE CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,150.000	37,082	X X X		
30034T103	EVERI HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,575.000	45,837	X X X		
30041R108	EVERQUOTE CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	445.000	3,977	X X X		
30050B101	EVOLENT HEALTH CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,180.000	89,463	X X X		
30052C107	EVOLUS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,250.000	16,129	X X X		
30057T105	EVOQUA WATER TECHNOLOGIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,590.000	56,659	X X X		
30063P105	EXACT SCIENCES ORD		01/31/2022	NATIONAL FINL SVCS CORP	1,460.000	109,618	X X X		
302081104	EXLSERVICE HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	100.000	14,195	X X X		
30212P303	EXPEDIA GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	255.000	32,947	X X X		
30212W100	EXP WORLD HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,890.000	26,369	X X X		
30214U102	EXPONENT ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,705.000	334,724	X X X		
30225T102	EXTRA SPACE STORAGE REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	150.000	26,859	X X X		
30226D106	EXTREME NETWORKS ORD		05/31/2022	NATIONAL FINL SVCS CORP	65.000	643	X X X		
302491303	FMC ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,645.000	201,971	X X X		
302492103	FLYWIRE ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,039.000	19,734	X X X		
30303M102	META PLATFORMS CL A ORD		06/06/2022	NATIONAL FINL SVCS CORP	4,103.000	802,781	X X X		
30322L101	F45 TRAINING HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	870.000	5,505	X X X		
31154R109	FARMLAND PARTNERS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,355.000	20,356	X X X		
31188V100	FASTLY CL A ORD		01/31/2022	NATIONAL FINL SVCS CORP	7,880.000	228,694	X X X		
31189P102	FATE THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,625.000	106,838	X X X		
311900104	FASTENAL ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,555.000	85,110	X X X		
313148306	FEDERAL AGRICULTUR MORTGAGE CL C ORD		05/31/2022	NATIONAL FINL SVCS CORP	175.000	18,377	X X X		
314211103	FEDERATED HERMES CL B ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,330.000	147,864	X X X		
31428X106	FEDEX ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,775.000	399,519	X X X		
31572Q808	FIBROGEN ORD		05/31/2022	NATIONAL FINL SVCS CORP	260.000	2,562	X X X		
31620M106	FIDELITY NATIONAL INFORMATN SVCS ORD		05/31/2022	NATIONAL FINL SVCS CORP	12,070.000	1,422,244	X X X		
31620R303	FIDELITY NATIONAL FINANCIAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,340.000	184,120	X X X		
316773100	FIFTH THIRD BANCORP ORD		05/31/2022	NATIONAL FINL SVCS CORP	7,460.000	293,943	X X X		
31846B108	FIRST ADVANTAGE ORD		05/31/2022	NATIONAL FINL SVCS CORP	360.000	5,264	X X X		
31847R102	FIRST AMERICAN FINANCIAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	45.000	2,722	X X X		
318910106	FIRST BANCORP ORD		05/31/2022	NATIONAL FINL SVCS CORP	325.000	12,179	X X X		
32020R109	FIRST FINANCIAL BANKSHARES ORD		05/31/2022	NATIONAL FINL SVCS CORP	190.000	7,836	X X X		
320218100	FIRST FINANCIAL CORPORTN INDIANA ORD		06/06/2022	NATIONAL FINL SVCS CORP	7,061.000	316,718	X X X		
320517105	FIRST HORIZON ORD		06/06/2022	NATIONAL FINL SVCS CORP	10,102.000	208,540	X X X		
32051X108	FIRST HAWAIIAN ORD		01/31/2022	NATIONAL FINL SVCS CORP	5,895.000	167,141	X X X		
32055Y201	FIRST INTERSTATE BANCSYSTEM CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,750.000	66,628	X X X		
320734106	FIRST OF LONG ISLAND ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,205.000	41,969	X X X		
336433107	FIRST SOLAR ORD		06/06/2022	NATIONAL FINL SVCS CORP	121.000	8,711	X X X		
33768G107	FIRSTCASH HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	205.000	15,262	X X X		
337738108	FISERV ORD		06/06/2022	NATIONAL FINL SVCS CORP	154.000	15,445	X X X		
33813J106	FISKER CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	10,945.000	114,623	X X X		
338307101	FIVE9 ORD		05/31/2022	NATIONAL FINL SVCS CORP	130.000	12,613	X X X		
343412102	FLUOR ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,465.000	70,246	X X X		
34354P105	FLOWSERVE ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,725.000	85,846	X X X		
343873105	FLUSHING FINANCIAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	9,070.000	208,915	X X X		
345370860	FORD MOTOR ORD		01/31/2022	NATIONAL FINL SVCS CORP	18,885.000	382,453	X X X		
34633R104	FORMA THERAPEUTICS HLDG ORD		05/31/2022	NATIONAL FINL SVCS CORP	565.000	3,160	X X X		
346375108	FORMFACTOR ORD		05/31/2022	NATIONAL FINL SVCS CORP	840.000	34,570	X X X		
34959E109	FORTINET ORD		05/31/2022	NATIONAL FINL SVCS CORP	80.000	23,688	X X X		
349853101	FORWARD AIR ORD		05/31/2022	NATIONAL FINL SVCS CORP	800.000	74,554	X X X		

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	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
35086T109	FOUR CORNERS PROPERTY ORD		05/31/2022	NATIONAL FINL SVCS CORP	165.000	4,550	X X X		
35104E100	4D MOLECULAR THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	560.000	4,241	X X X		
35138V102	FOX FACTORY HOLDING ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,480.000	121,522	X X X		
35180X105	FRANCHISE GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,745.000	148,575	X X X		
35243J101	FRANKLIN BSP REALTY TR ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,085.000	16,789	X X X		
353514102	FRANKLIN ELECTRIC ORD		05/31/2022	NATIONAL FINL SVCS CORP	30.000	2,212	X X X		
35952H601	FUELCELL ENERGY ORD		05/31/2022	NATIONAL FINL SVCS CORP	16,310.000	66,848	X X X		
35953D104	FUBOTV ORD		05/31/2022	NATIONAL FINL SVCS CORP	29,220.000	96,075	X X X		
359616109	FULCRUM THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,785.000	12,715	X X X		
359664109	FULGENT GENETICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	740.000	40,203	X X X		
359694106	HB FULLER ORD		05/31/2022	NATIONAL FINL SVCS CORP	430.000	30,555	X X X		
360271100	FULTON FINANCIAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	38,240.000	606,360	X X X		
36116M106	FUTUREFUEL ORD		05/31/2022	NATIONAL FINL SVCS CORP	520.000	3,741	X X X		
361448103	GATX ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,385.000	364,088	X X X		
36237H101	G III APPAREL GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	85.000	2,130	X X X		
36467W109	GAMESTOP CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	110.000	13,762	X X X		
369550108	GENERAL DYNAMICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,275.000	287,434	X X X		
369604301	GENERAL ELECTRIC ORD		06/06/2022	NATIONAL FINL SVCS CORP	920.000	70,843	X X X		
37045V100	GENERAL MOTORS ORD		06/17/2022	NATIONAL FINL SVCS CORP	3,490.000	127,898	X X X		
37148K100	GENERATION BIO ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,005.000	5,692	X X X		
371532102	GENESCO ORD		05/31/2022	NATIONAL FINL SVCS CORP	80.000	4,568	X X X		
371901109	GENTEX ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,655.000	51,461	X X X		
37253A103	GENTHERM ORD		05/31/2022	NATIONAL FINL SVCS CORP	575.000	39,522	X X X		
374163103	GERON ORD		05/31/2022	NATIONAL FINL SVCS CORP	220.000	302	X X X		
374297109	GETTY REALTY REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	565.000	15,788	X X X		
374396406	GEVO ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,990.000	25,206	X X X		
375558103	GILEAD SCIENCES ORD		05/31/2022	NATIONAL FINL SVCS CORP	31,140.000	2,126,470	X X X		
37637Q105	GLACIER BANCORP ORD		05/31/2022	NATIONAL FINL SVCS CORP	6,515.000	315,411	X X X		
376536108	GLADSTONE COMMERCIAL REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	465.000	9,436	X X X		
376549101	GLADSTONE LAND REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,720.000	46,170	X X X		
377322102	GLAUKOS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,735.000	111,548	X X X		
37890U108	GLOBAL BLOOD THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,425.000	85,347	X X X		
379378201	GLOBAL NET LEASE ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,705.000	39,148	X X X		
37940X102	GLOBAL PAYMENTS ORD		06/06/2022	NATIONAL FINL SVCS CORP	2,019.000	263,017	X X X		
37954A204	GLOBAL MEDICAL REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	15,625.000	203,188	X X X		
380237107	GODADDY CL A ORD		06/06/2022	NATIONAL FINL SVCS CORP	170.000	12,356	X X X		
38046C109	GOGO ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,435.000	29,181	X X X		
381013101	GOLDEN ENTERTAINMENT ORD		05/31/2022	NATIONAL FINL SVCS CORP	515.000	24,539	X X X		
382550101	GOODYEAR TIRE AND RUBBER ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,135.000	53,696	X X X		
38267D109	GOOSEHEAD INSURANCE CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	505.000	26,244	X X X		
383082104	GORMAN RUPP ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,065.000	31,730	X X X		
38341P102	GOSSAMER BIO ORD		05/31/2022	NATIONAL FINL SVCS CORP	445.000	3,163	X X X		
384637104	GRAHAM HOLDINGS CL B ORD		05/31/2022	NATIONAL FINL SVCS CORP	20.000	12,209	X X X		
387328107	GRANITE CONSTRUCTION ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,390.000	143,347	X X X		
38741L107	GRANITE POINT MORTGAGE TRUST ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,555.000	17,011	X X X		
392709101	GREEN BRICK PARTNERS ORD		05/31/2022	NATIONAL FINL SVCS CORP	250.000	6,081	X X X		
393222104	GREEN PLAINS ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,480.000	51,178	X X X		
393657101	GREENBRIER ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,715.000	112,979	X X X		
397624107	GREIF CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,715.000	161,469	X X X		
397624206	GREIF CL B ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,765.000	104,068	X X X		
39813G109	GRID DYNAMICS HLDGS INC		05/31/2022	NATIONAL FINL SVCS CORP	1,245.000	22,530	X X X		
398433102	GRIFFON ORD		05/31/2022	NATIONAL FINL SVCS CORP	455.000	14,593	X X X		
398905109	GROUP 1 AUTOMOTIVE ORD		05/31/2022	NATIONAL FINL SVCS CORP	415.000	74,321	X X X		
399473206	GROUPON ORD		05/31/2022	NATIONAL FINL SVCS CORP	625.000	9,687	X X X		

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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
40131M109	GUARDANT HEALTH ORD		06/06/2022	NATIONAL FINL SVCS CORP	759.000	30,314	X X X		
404030108	H AND E EQUIPMENT SERVICES ORD		05/31/2022	NATIONAL FINL SVCS CORP	415.000	14,796	X X X		
40412C101	HCA HEALTHCARE ORD		05/31/2022	NATIONAL FINL SVCS CORP	155.000	33,101	X X X		
40416E103	HCI GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	240.000	16,380	X X X		
404251100	HNI ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,190.000	83,692	X X X		
404609109	HACKETT GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,360.000	109,790	X X X		
405024100	HAEMONETICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	165.000	10,484	X X X		
40637H109	HALOZYME THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,695.000	124,141	X X X		
407497106	HAMILTON LANE CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,835.000	266,736	X X X		
41068X100	HANNON ARMSTRONG SUST INFR CAP ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,310.000	88,337	X X X		
41165Y100	HARBORONE BANCORP ORD		05/31/2022	NATIONAL FINL SVCS CORP	775.000	11,031	X X X		
413197104	HARMONY BIOSCIENCES HLDG ORD		05/31/2022	NATIONAL FINL SVCS CORP	515.000	22,527	X X X		
418056107	HASBRO ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,335.000	119,648	X X X		
419596101	HAVERTY FURNITURE COMPANIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	590.000	16,675	X X X		
420261109	HAWKINS ORD		05/31/2022	NATIONAL FINL SVCS CORP	480.000	17,354	X X X		
421906108	HEALTHCARE SERVICES GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,070.000	35,548	X X X		
421946104	HEALTHCARE REAL REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,095.000	148,127	X X X		
42225T107	HEALTH CATALYST ORD		06/06/2022	NATIONAL FINL SVCS CORP	3,956.000	57,093	X X X		
42226A107	HEALTH EQUITY ORD		06/06/2022	NATIONAL FINL SVCS CORP	2,346.000	147,455	X X X		
422704106	HECLA MINING ORD		06/06/2022	NATIONAL FINL SVCS CORP	2,518.000	12,321	X X X		
422819102	HEIDRICK STRUGGLES INTERNATIONAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	340.000	11,730	X X X		
42328H109	HELIOS TECHNOLOGIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	350.000	23,890	X X X		
42330P107	HELIX ENERGY SOLUTIONS GROUP ORD		06/06/2022	NATIONAL FINL SVCS CORP	2,572.000	11,733	X X X		
423452101	HELMERICH AND PAYNE ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,100.000	156,143	X X X		
426927109	HERITAGE COMMERCE ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,665.000	41,917	X X X		
42704L104	HERC HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	960.000	112,534	X X X		
427746102	HERON THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,415.000	11,280	X X X		
42805E306	HESKA ORD		05/31/2022	NATIONAL FINL SVCS CORP	235.000	23,451	X X X		
428567101	HIBBETT ORD		05/31/2022	NATIONAL FINL SVCS CORP	940.000	47,708	X X X		
431571108	HILLENBRAND ORD		05/31/2022	NATIONAL FINL SVCS CORP	6,940.000	289,943	X X X		
43283X105	HILTON GRAND VACATIONS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,575.000	118,122	X X X		
437076102	HOME DEPOT ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,530.000	769,176	X X X		
438516106	HONEYWELL INTERNATIONAL ORD		01/31/2022	NATIONAL FINL SVCS CORP	3,090.000	628,784	X X X		
440327104	HORACE MANN EDUCATORS ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,770.000	234,669	X X X		
440407104	HORIZON BANCORP ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,300.000	23,365	X X X		
440452100	HORMEL FOODS ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,813.000	84,933	X X X		
44107P104	HOST HOTELS & RESORTS REIT ORD		01/31/2022	NATIONAL FINL SVCS CORP	12,375.000	214,620	X X X		
441593100	HOULIHAN LOK CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,455.000	211,576	X X X		
443201108	HOWMET AEROSPACE ORD		06/17/2022	NATIONAL FINL SVCS CORP	2,994.000	106,351	X X X		
443320106	HUB GROUP CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	130.000	9,488	X X X		
443573100	HUBSPOT ORD		06/17/2022	NATIONAL FINL SVCS CORP	565.000	186,963	X X X		
444859102	HUMANA ORD		06/06/2022	NATIONAL FINL SVCS CORP	948.000	431,364	X X X		
446150104	HUNTINGTON BANCSHARES ORD		05/31/2022	NATIONAL FINL SVCS CORP	71,965.000	1,012,664	X X X		
44888K209	HYDROFARM HOLDINGS GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	35.000	241	X X X		
44891N208	IAC INTERACTIVE ORD		06/06/2022	NATIONAL FINL SVCS CORP	302.000	26,542	X X X		
449172105	HYSTER YALE MATERIAL HANDLG CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	145.000	5,420	X X X		
44925C103	ICF INTERNATIONAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	300.000	30,725	X X X		
44952J104	CRESCENT ENERGY CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	145.000	2,647	X X X		
449585108	IGM BIOSCIENCES ORD		05/31/2022	NATIONAL FINL SVCS CORP	385.000	6,461	X X X		
450056106	IRHYTHM TECHNOLOGIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,105.000	156,718	X X X		
45031U101	ISTAR REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,795.000	48,641	X X X		
45073V108	ITT ORD		06/06/2022	NATIONAL FINL SVCS CORP	503.000	37,720	X X X		
45166A102	IDEAYA BIOSCIENCES ORD		05/31/2022	NATIONAL FINL SVCS CORP	120.000	1,338	X X X		
452308109	ILLINOIS TOOL ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,965.000	824,787	X X X		

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	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
452327109	ILLUMINA ORD	C	06/06/2022	NATIONAL FINL SVCS CORP	109.000	24,700	X X X		
45245E109	IMAX ORD		05/31/2022	NATIONAL FINL SVCS CORP	520.000	8,981	X X X		
45250K107	IMAGO BIOSCIENCES ORD		05/31/2022	NATIONAL FINL SVCS CORP	305.000	4,860	X X X		
45253H101	IMMUNOGEN ORD		05/31/2022	NATIONAL FINL SVCS CORP	7,910.000	28,974	X X X		
45256X103	IMMUNITYBIO ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,605.000	9,716	X X X		
45258J102	IMMUNOVANT ORD		05/31/2022	NATIONAL FINL SVCS CORP	900.000	3,790	X X X		
4525EP101	IMMUNIC ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,255.000	7,791	X X X		
453204109	IMPINJ ORD		05/31/2022	NATIONAL FINL SVCS CORP	570.000	26,715	X X X		
45332Y109	INARI MEDICAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,335.000	153,650	X X X		
45378A106	INDEPENDENCE REALTY ORD		05/31/2022	NATIONAL FINL SVCS CORP	13,720.000	322,874	X X X		
453836108	INDEPENDENT BANK ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,740.000	311,553	X X X		
45580R103	INDUS REALTY TRUST ORD		05/31/2022	NATIONAL FINL SVCS CORP	825.000	51,191	X X X		
456237106	INDUSTRIAL LOGISTICS PROPERTIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	105.000	1,603	X X X		
45687V106	INGERSOLL RAND ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,033.000	50,961	X X X		
457030104	INGLES MARKETS CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	155.000	13,798	X X X		
457187102	INGREDION ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,095.000	103,846	X X X		
45720L107	INHIBRX ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,575.000	20,439	X X X		
45765U103	INSIGHT ENTERPRISES ORD		05/31/2022	NATIONAL FINL SVCS CORP	340.000	33,600	X X X		
457669307	INSMED ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,955.000	75,162	X X X		
457730109	INSPIRE MEDICAL SYSTEMS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,390.000	245,369	X X X		
45773H201	INOVIO PHARMACEUTICALS ORD		05/31/2022	NATIONAL FINL SVCS CORP	9,220.000	17,365	X X X		
45778Q107	INSPERITY ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,405.000	241,058	X X X		
45780R101	INSTALLED BUILDING PRODUCTS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,010.000	96,631	X X X		
45781V101	INNOVATIVE INDUSTRIAL PPTY ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,270.000	168,977	X X X		
45784P101	INSULET ORD		05/31/2022	NATIONAL FINL SVCS CORP	405.000	85,599	X X X		
458140100	INTEL ORD		05/31/2022	NATIONAL FINL SVCS CORP	28,370.000	1,262,513	X X X		
45826J105	INTELLIA THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,500.000	162,725	X X X		
45827U109	INTAPP ORD		05/31/2022	NATIONAL FINL SVCS CORP	100.000	2,052	X X X		
458334109	INTER PARFUMS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,735.000	128,301	X X X		
45845P108	INTERCEPT PHARMACEUTICALS ORD		05/31/2022	NATIONAL FINL SVCS CORP	70.000	1,278	X X X		
458665304	INTERFACE ORD		05/31/2022	NATIONAL FINL SVCS CORP	215.000	3,094	X X X		
45866F104	INTERCONTINENTAL EXCHANGE ORD		06/06/2022	NATIONAL FINL SVCS CORP	2,788.000	283,375	X X X		
459200101	INTERNATIONAL BUSINESS MACHINES ORD		01/31/2022	NATIONAL FINL SVCS CORP	29,835.000	3,971,253	X X X		
459506101	INTERNATIONAL FLAVORS & FRAGRANS ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,545.000	469,442	X X X		
460146103	INTERNATIONAL PAPER ORD		01/31/2022	NATIONAL FINL SVCS CORP	1,780.000	85,791	X X X		
46116X101	INTRA CELLULAR THERAPIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,935.000	168,503	X X X		
461202103	INTUIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	680.000	284,801	X X X		
46120E602	INTUITIVE SURGICAL ORD		06/17/2022	NATIONAL FINL SVCS CORP	1,420.000	285,866	X X X		
46121Y201	INTREPID POTASH ORD		05/31/2022	NATIONAL FINL SVCS CORP	20.000	1,355	X X X		
46185L103	INVITAE ORD		05/31/2022	NATIONAL FINL SVCS CORP	9,855.000	36,335	X X X		
462260100	IOVANCE BIOTHERAPEUTICS ORD		01/31/2022	NATIONAL FINL SVCS CORP	7,330.000	119,372	X X X		
46266C105	IQVIA HOLDINGS ORD		06/06/2022	NATIONAL FINL SVCS CORP	180.000	39,743	X X X		
46284V101	IRON MOUNTAIN ORD		05/31/2022	NATIONAL FINL SVCS CORP	55.000	2,948	X X X		
46565G104	ITEOS THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	925.000	16,041	X X X		
465741106	ITRON ORD		05/31/2022	NATIONAL FINL SVCS CORP	50.000	2,603	X X X		
46583P102	IVERIC BIO ORD		05/31/2022	NATIONAL FINL SVCS CORP	7,150.000	75,004	X X X		
466032109	J AND J SNACK FOODS ORD		05/31/2022	NATIONAL FINL SVCS CORP	785.000	100,655	X X X		
46625H100	JPMORGAN CHASE ORD		03/31/2022	INSTINET	32,190.000	4,420,949	X X X		
466367109	JACK IN THE BOX ORD		05/31/2022	NATIONAL FINL SVCS CORP	85.000	5,806	X X X		
47074L105	JAMF HOLDING ORD		05/31/2022	NATIONAL FINL SVCS CORP	45.000	1,166	X X X		
479167108	JOHNSON OUTDOORS CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	50.000	3,204	X X X		
47973J102	JOINT ORD		05/31/2022	NATIONAL FINL SVCS CORP	840.000	13,972	X X X		
481116101	JOUNCE THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	275.000	1,065	X X X		
48123V102	ZIFF DAVIS ORD		05/31/2022	NATIONAL FINL SVCS CORP	110.000	8,394	X X X		

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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
48242W106	KBR ORD		05/31/2022	MORGAN STANLEY CO	8,855.000	441,273	X X X		
482480100	KLA ORD		05/31/2022	MORGAN STANLEY CO	205.000	74,795	X X X		
48251K100	KKR REAL ESTATE FINANCE TRUST ORD		05/31/2022	MORGAN STANLEY CO	1,065.000	21,728	X X X		
483548103	KAMAN ORD		05/31/2022	MORGAN STANLEY CO	1,340.000	48,410	X X X		
48576A100	KARUNA THERAPEUTICS ORD		05/31/2022	MORGAN STANLEY CO	640.000	66,837	X X X		
48576U106	KARYOPHARM THERAPEUTICS ORD		05/31/2022	MORGAN STANLEY CO	6,835.000	42,920	X X X		
48666K109	KB HOME ORD		05/31/2022	MORGAN STANLEY CO	1,125.000	38,807	X X X		
48716P108	KEARNY FINANCIAL ORD		05/31/2022	MORGAN STANLEY CO	540.000	6,699	X X X		
489170100	KENNAMETAL ORD		05/31/2022	MORGAN STANLEY CO	8,295.000	230,167	X X X		
489398107	KENNEDY WILSON HOLDINGS ORD		06/06/2022	Various	4,756.000	100,039	X X X		
492327101	KEROS THERAPEUTICS ORD		05/31/2022	MORGAN STANLEY CO	275.000	9,279	X X X		
49271V100	KEURIG DR PEPPER ORD		05/31/2022	MORGAN STANLEY CO	9,560.000	332,321	X X X		
49338L103	KEYSIGHT TECHNOLOGIES ORD		06/06/2022	NATIONAL FINL SVCS CORP,	419.000	61,439	X X X		
49372L100	KEZAR LIFE SCIENCES ORD		05/31/2022	MORGAN STANLEY CO	5,360.000	27,151	X X X		
493732101	KFORCE ORD		05/31/2022	MORGAN STANLEY CO	2,890.000	190,229	X X X		
494274103	KIMBALL INTERNATIONAL CL B ORD		05/31/2022	MORGAN STANLEY CO	150.000	1,281	X X X		
49427F108	KILROY REALTY REIT ORD		01/31/2022	NATIONAL FINL SVCS CORP,	3,020.000	191,920	X X X		
494368103	KIMBERLY CLARK ORD		05/31/2022	Various	8,085.000	1,096,639	X X X		
49446R109	KIMCO REALTY REIT ORD		05/31/2022	MORGAN STANLEY CO	420.000	9,963	X X X		
49714P108	KINSALE CAPITAL GROUP ORD		05/31/2022	MORGAN STANLEY CO	60.000	13,223	X X X		
49803T300	KITE REALTY GROUP REIT ORD		05/31/2022	MORGAN STANLEY CO	6,540.000	137,211	X X X		
499049104	KNIGHT SWIFT TRANSPRTATN CL A ORD		05/31/2022	MORGAN STANLEY CO	185.000	8,976	X X X		
50015M109	KODIAK SCIENCES ORD		05/31/2022	MORGAN STANLEY CO	2,185.000	15,781	X X X		
500255104	KOHL'S ORD		06/06/2022	Various	738.000	30,279	X X X		
50050N103	KONTOOR BRANDS ORD		05/31/2022	MORGAN STANLEY CO	1,340.000	53,767	X X X		
500643200	KORN FERRY ORD		05/31/2022	MORGAN STANLEY CO	2,430.000	149,134	X X X		
500688106	KOSMOS ENERGY ORD		06/06/2022	Various	13,055.000	101,949	X X X		
500754106	KRAFT HEINZ ORD		01/31/2022	NATIONAL FINL SVCS CORP,	50,755.000	1,815,750	X X X		
50077B207	KRATOS DEFENSE AND SECURITY SOLS ORD		05/31/2022	MORGAN STANLEY CO	345.000	4,991	X X X		
50101L106	KRISPY KREME ORD		05/31/2022	NATIONAL FINL SVCS CORP,	2,565.000	38,154	X X X		
50105F105	KRONOS WORLDWIDE ORD		05/31/2022	MORGAN STANLEY CO	365.000	6,974	X X X		
501147102	KRYSTAL BIOTECH ORD		05/31/2022	MORGAN STANLEY CO	590.000	34,649	X X X		
501242101	KULICKE AND SOFFA INDUSTRIES ORD	C	05/31/2022	MORGAN STANLEY CO	3,910.000	211,590	X X X		
50127T109	KURA ONCOLOGY ORD		05/31/2022	MORGAN STANLEY CO	2,290.000	30,158	X X X		
501575104	KYMERA THERAPEUTICS ORD		05/31/2022	MORGAN STANLEY CO	1,845.000	26,419	X X X		
50187A107	LHC GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP,	905.000	150,655	X X X		
50187T106	LGI HOMES ORD		05/31/2022	NATIONAL FINL SVCS CORP,	435.000	42,514	X X X		
501889208	LKQ ORD		05/31/2022	NATIONAL FINL SVCS CORP,	890.000	45,893	X X X		
50189K103	LCI INDUSTRIES ORD		05/31/2022	NATIONAL FINL SVCS CORP,	1,570.000	186,908	X X X		
502431109	L3HARRIS TECHNOLOGIES ORD		05/31/2022	NATIONAL FINL SVCS CORP,	3,745.000	902,294	X X X		
50540R409	LABORATORY CORPRTN OF AMER HLDGS ORD		06/06/2022	NATIONAL FINL SVCS CORP,	63.000	15,245	X X X		
505743104	LADDER CAPITAL CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP,	3,425.000	39,595	X X X		
512807108	LAM RESEARCH ORD		05/31/2022	NATIONAL FINL SVCS CORP,	765.000	400,262	X X X		
513847103	LANCASTER COLONY ORD		05/31/2022	NATIONAL FINL SVCS CORP,	1,620.000	197,388	X X X		
516544103	LANTHEUS HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP,	2,335.000	159,855	X X X		
516806205	LAREDO PETROLEUM ORD		06/06/2022	NATIONAL FINL SVCS CORP,	350.000	32,666	X X X		
517834107	LAS VEGAS SANDS ORD		05/31/2022	NATIONAL FINL SVCS CORP,	580.000	20,844	X X X		
51819L107	LATHAM GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP,	135.000	1,230	X X X		
518415104	LATTICE SEMICONDUCTOR ORD		05/31/2022	NATIONAL FINL SVCS CORP,	4,810.000	252,071	X X X		
518613203	LAUREATE EDUCATION ORD		05/31/2022	NATIONAL FINL SVCS CORP,	21,845.000	278,021	X X X		
521865204	LEAR ORD		05/31/2022	NATIONAL FINL SVCS CORP,	2,055.000	290,516	X X X		
52466B103	LEGALZOOM COM ORD		06/06/2022	NATIONAL FINL SVCS CORP,	594.000	8,270	X X X		
525327102	LEIDOS HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP,	345.000	36,098	X X X		
525558201	LEMAITRE VASCULAR ORD		05/31/2022	NATIONAL FINL SVCS CORP,	615.000	28,101	X X X		

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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	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
52603A208	LENDINGCLUB CORPORATION		06/06/2022 ..	NATIONAL FINL SVCS CORP,	1,935.000	30,557	X X X		
526057104	LENNAR CL A ORD		06/17/2022 ..	NATIONAL FINL SVCS CORP,	2,236.000	173,462	X X X		
526057302	LENNAR CL B ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	5.000	334	X X X		
526107107	LENNOX INTERNATIONAL ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	605.000	126,386	X X X		
528872302	LEXICON PHARMACEUTICALS ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	610.000	1,090	X X X		
529043101	LXP INDUSTRIAL ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	25,990.000	300,548	X X X		
53115L104	LIBERTY ENERGY CL A ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	2,790.000	45,216	X X X		
531229854	LIBERTY MEDIA FORMULA ONE SRS C ORD		06/06/2022 ..	NATIONAL FINL SVCS CORP,	143.000	9,022	X X X		
53190C102	LIFE TIME GROUP HOLDINGS ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	505.000	7,399	X X X		
532457108	ELI LILLY ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	2,390.000	747,120	X X X		
53261M104	LIMELIGHT NETWORKS ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	2,790.000	10,000	X X X		
533900106	LINCOLN ELECTRIC HOLDINGS ORD		06/06/2022 ..	NATIONAL FINL SVCS CORP,	213.000	29,667	X X X		
535219109	LINDBLAD EXPEDITIONS HOLDINGS ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	925.000	13,274	X X X		
535919401	LIONS GATE ENTERTANMNT VTNG CL A ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	725.000	7,521	X X X		
535919500	LIONS GATE ENTERTAINMENT CL B ORD		06/06/2022 ..	NATIONAL FINL SVCS CORP,	1,840.000	17,564	X X X		
53635B107	LIQUIDITY SERVICES ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	5.000	68	X X X		
538146101	LIVEPERSON ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	3,125.000	52,216	X X X		
53814L108	LIVENT ORD		06/06/2022 ..	NATIONAL FINL SVCS CORP,	4,936.000	156,671	X X X		
53815P108	LIVERAMP HOLDINGS ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	1,270.000	32,534	X X X		
54738L109	LOVESAC COMPANY ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	385.000	13,373	X X X		
548661107	LOWE'S COMPANIES ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	3,540.000	696,123	X X X		
550021109	LULULEMON ATHLETICA ORD	C	06/06/2022 ..	NATIONAL FINL SVCS CORP,	206.000	62,069	X X X		
550678106	LUXFER HOLDINGS ORD	C	05/31/2022 ..	NATIONAL FINL SVCS CORP,	2,820.000	46,906	X X X		
55083R104	LYELL IMMUNOPHARMA ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	1,460.000	6,084	X X X		
552676108	MDC HOLDINGS ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	10,685.000	407,985	X X X		
552690109	MDU RESOURCES GROUP ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	22,905.000	626,882	X X X		
55272X607	MFA FINANCIAL ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	2,840.000	38,535	X X X		
553368101	MP MATERIALS CL A ORD		06/06/2022 ..	NATIONAL FINL SVCS CORP,	1,718.000	67,818	X X X		
553530106	MSC INDUSTRIAL CL A ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	9,985.000	846,426	X X X		
55405Y100	MACOM TECHNOLOGY SOLUTIONS ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	680.000	37,191	X X X		
554382101	MACERICH REIT ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	3,420.000	40,472	X X X		
554489104	VERIS RESIDENTIAL ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	2,145.000	34,519	X X X		
556099109	MACROGENICS ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	1,160.000	4,041	X X X		
55616P104	MACYS ORD		06/06/2022 ..	NATIONAL FINL SVCS CORP,	9,353.000	221,620	X X X		
556269108	STEVEN MADDEN ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	9,565.000	357,897	X X X		
558868105	MADRIGAL PHARMACEUTI ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	365.000	24,127	X X X		
55955D100	MAGNITE ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	3,835.000	42,056	X X X		
559663109	MAGNOLIA OIL GAS CL A ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	4,345.000	120,501	X X X		
56400P706	MANNKIND ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	9,965.000	41,924	X X X		
564563104	MANTECH INTERNATIONAL CL A ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	3,000.000	286,959	X X X		
565788106	MARATHON DIGITAL HOLDINGS ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	9,805.000	101,312	X X X		
565849106	MARATHON OIL ORD		06/06/2022 ..	NATIONAL FINL SVCS CORP,	9,770.000	313,130	X X X		
57164Y107	MARRIOTT VACATIONS WORLDWIDE ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	255.000	37,804	X X X		
571748102	MARSH & MCLENNAN ORD		06/06/2022 ..	NATIONAL FINL SVCS CORP,	2,680.000	426,217	X X X		
571903202	MARRIOTT INTERNATIONAL CL A ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	450.000	77,306	X X X		
573075108	MARTEN TRANSPORT ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	3,305.000	57,825	X X X		
57636Q104	MASTERCARD CL A ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	810.000	290,640	X X X		
576485205	MATADOR RESOURCES ORD		06/06/2022 ..	NATIONAL FINL SVCS CORP,	3,434.000	210,194	X X X		
57667L107	MATCH GROUP ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	1,810.000	143,257	X X X		
57686G105	MATSON ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	1,930.000	173,474	X X X		
57776J100	MAXLINEAR ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	1,045.000	41,140	X X X		
57777K106	MAXCYTE ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	1,865.000	8,592	X X X		
57778K105	MAXAR TECHNOLOGIES ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	2,325.000	69,480	X X X		
577933104	MAXIMUS ORD		05/31/2022 ..	NATIONAL FINL SVCS CORP,	300.000	19,552	X X X		

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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	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
580589109	MCGRATH RENT ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,810.000	228,461	X X X		
58155Q103	MCKESSON ORD		06/06/2022	NATIONAL FINL SVCS CORP	197.000	62,580	X X X		
58450V104	MEDIAALPHA CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	450.000	4,532	X X X		
58470H101	MEDIFAST ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,430.000	238,822	X X X		
58506Q109	MEDPACE HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,325.000	189,766	X X X		
587376104	MERCANTILE BANK ORD		05/31/2022	NATIONAL FINL SVCS CORP	570.000	18,738	X X X		
58844R108	MERCHANTS BANCORP ORD		05/31/2022	NATIONAL FINL SVCS CORP	75.000	1,901	X X X		
58933Y105	MERCK & CO. INC.		01/31/2022	NATIONAL FINL SVCS CORP	53,705.000	4,374,927	X X X		
589400100	MERCURY GENERAL ORD		01/31/2022	NATIONAL FINL SVCS CORP	15,485.000	845,278	X X X		
589584101	MERIDIAN BIOSCIENCE ORD		05/31/2022	NATIONAL FINL SVCS CORP	645.000	17,739	X X X		
589889104	MERIT MEDICAL SYSTEMS ORD		05/31/2022	NATIONAL FINL SVCS CORP	725.000	44,499	X X X		
59045L106	MERSANA THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,130.000	10,350	X X X		
59134N104	META MATERIALS ORD	C	05/31/2022	NATIONAL FINL SVCS CORP	3,105.000	5,734	X X X		
591520200	METHODE ELECTRONICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,465.000	155,781	X X X		
594918104	MICROSOFT ORD		06/06/2022	NATIONAL FINL SVCS CORP	11,594.000	3,162,512	X X X		
594960304	MICROVISION ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,155.000	14,790	X X X		
594972408	MICROSTRATEGY CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	455.000	120,435	X X X		
600544100	MILLERKNOLL ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,750.000	52,727	X X X		
602496101	MIMEDX GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	825.000	3,235	X X X		
60468T105	MIRATI THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	110.000	4,248	X X X		
604749101	MIRUM PHARMACEUTICALS ORD		05/31/2022	NATIONAL FINL SVCS CORP	405.000	9,402	X X X		
60770K107	MODERNA ORD		05/31/2022	NATIONAL FINL SVCS CORP	635.000	92,294	X X X		
607828100	MODINE MANUFACTURING ORD		05/31/2022	NATIONAL FINL SVCS CORP	175.000	2,023	X X X		
60783X104	MODIVCARE ORD		05/31/2022	NATIONAL FINL SVCS CORP	25.000	2,406	X X X		
60786M105	MOELIS CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	8,535.000	401,301	X X X		
60855R100	MOLINA HEALTHCARE ORD		06/06/2022	NATIONAL FINL SVCS CORP	191.000	55,498	X X X		
60878Y108	MOMENTIVE GLOBAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,685.000	20,671	X X X		
609027107	MONARCH CASINO AND RESORT ORD		05/31/2022	NATIONAL FINL SVCS CORP	10.000	665	X X X		
609207105	MONDELEZ INTERNATIONAL CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,340.000	85,363	X X X		
60935Y208	MONEYGRAM INTERNATIONAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,790.000	28,135	X X X		
60937P106	MONGODB CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,010.000	241,565	X X X		
609839105	MONOLITHIC POWER SYSTEMS ORD		06/06/2022	NATIONAL FINL SVCS CORP	188.000	85,597	X X X		
610236101	MONRO ORD		05/31/2022	NATIONAL FINL SVCS CORP	295.000	13,764	X X X		
61225M102	MONTE ROSA THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	210.000	1,628	X X X		
615111101	MONTROSE ENVIRONMENTAL GRP ORD		05/31/2022	NATIONAL FINL SVCS CORP	110.000	4,509	X X X		
615394202	MOOG CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	40.000	3,195	X X X		
61775R105	MORPHIC HOLDING ORD		05/31/2022	NATIONAL FINL SVCS CORP	925.000	21,535	X X X		
61945C103	MOSAIC ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,064.000	65,175	X X X		
620076307	MOTOROLA SOLUTIONS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,490.000	328,735	X X X		
624580106	MOVADO GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	455.000	15,474	X X X		
624756102	MUELLER INDUSTRIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,525.000	243,039	X X X		
624758108	MUELLER WATER PRODUCTS SER A ORD		05/31/2022	NATIONAL FINL SVCS CORP	535.000	6,372	X X X		
62482R107	MR COOPER GROUP ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,085.000	47,637	X X X		
62548M100	MULTIPLAN CL A ORD		06/06/2022	NATIONAL FINL SVCS CORP	4,718.000	24,327	X X X		
626717102	MURPHY OIL ORD		06/06/2022	NATIONAL FINL SVCS CORP	4,544.000	195,142	X X X		
628464109	MYERS INDUSTRIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,435.000	105,566	X X X		
62855J104	MYRIAD GENETICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	970.000	18,964	X X X		
629209305	NMI HOLDINGS CL A ORD		06/06/2022	NATIONAL FINL SVCS CORP	473.000	8,965	X X X		
62921N105	NGM BIOPHARMACEUTICALS ORD		05/31/2022	NATIONAL FINL SVCS CORP	520.000	7,089	X X X		
62955J103	NOV ORD		06/06/2022	NATIONAL FINL SVCS CORP	4,914.000	100,102	X X X		
63009R109	NANOSTRING TECHNOLOGIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,835.000	44,520	X X X		
632307104	NATERA ORD		01/31/2022	NATIONAL FINL SVCS CORP	2,085.000	145,898	X X X		
635017106	NATIONAL BEVERAGE ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,275.000	162,548	X X X		
635906100	NATIONAL HEALTHCARE ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,200.000	223,916	X X X		

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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	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
636180101	NATL FUEL GAS ORD		05/31/2022	NATIONAL FINL SVCS CORP	40.000	2,956	X X X		
63633D104	NATIONAL HEALTH INVESTORS REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	345.000	20,408	X X X		
637372202	NATIONAL RESEARCH ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,345.000	119,034	X X X		
637870106	NATIONAL STORAGE AFFILIATES ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,515.000	290,375	X X X		
63845R107	NATIONAL VISION HOLDINGS ORD		06/06/2022	NATIONAL FINL SVCS CORP	2,798.000	78,571	X X X		
63938C108	NAVIENT ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,625.000	26,073	X X X		
63947X101	NCINO ORD		05/31/2022	NATIONAL FINL SVCS CORP	175.000	5,785	X X X		
64049M209	NEOGENOMICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,430.000	44,614	X X X		
64051T100	NEOPHOTONICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	535.000	8,316	X X X		
64110D104	NETAPP ORD		05/31/2022	NATIONAL FINL SVCS CORP	390.000	28,158	X X X		
64110L106	NETFLIX ORD		06/06/2022	NATIONAL FINL SVCS CORP	565.000	111,777	X X X		
64119V303	NETSTREIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,195.000	25,134	X X X		
644393100	NEW FORTRESS ENERGY CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	45.000	2,131	X X X		
646025106	NJ RESOURCES ORD		05/31/2022	NATIONAL FINL SVCS CORP	13,455.000	618,485	X X X		
649604501	NEW YORK MORTGAGE REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,845.000	14,662	X X X		
650111107	NEW YORK TIMES CL A ORD		06/06/2022	NATIONAL FINL SVCS CORP	2,352.000	81,055	X X X		
651229106	NEWELL BRANDS ORD		01/31/2022	NATIONAL FINL SVCS CORP	12,680.000	293,285	X X X		
651587107	NEWMARKET ORD		05/31/2022	NATIONAL FINL SVCS CORP	10.000	3,314	X X X		
65158N102	NEWMARK GROUP CL A ORD		06/06/2022	NATIONAL FINL SVCS CORP	2,927.000	32,150	X X X		
651639106	NEWMONT ORD		01/31/2022	NATIONAL FINL SVCS CORP	12,930.000	788,623	X X X		
651718504	NEWPARK RSC ORD		05/31/2022	NATIONAL FINL SVCS CORP	425.000	1,831	X X X		
65290C105	NEXTIER OILFIELD SOLUTIONS ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,210.000	56,837	X X X		
65339F101	NEXTERA ENERGY ORD		01/31/2022	NATIONAL FINL SVCS CORP	22,575.000	1,742,907	X X X		
65341D102	NEXPOINT RESIDENTIAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	505.000	37,082	X X X		
654106103	NIKE CL B ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,855.000	340,231	X X X		
654110105	NIKOLA ORD		05/31/2022	NATIONAL FINL SVCS CORP	6,690.000	46,804	X X X		
65443P102	908 DEVICES ORD		05/31/2022	NATIONAL FINL SVCS CORP	370.000	5,174	X X X		
65487K100	NLIGHT ORD		05/31/2022	NATIONAL FINL SVCS CORP	435.000	5,312	X X X		
65487U108	NKARTA ORD		05/31/2022	NATIONAL FINL SVCS CORP	770.000	11,119	X X X		
655664100	NORDSTROM ORD		05/31/2022	NATIONAL FINL SVCS CORP	240.000	6,346	X X X		
665531307	NORTHERN OIL AND GAS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,840.000	59,167	X X X		
66611T108	NORTHFIELD BANCORP ORD		05/31/2022	NATIONAL FINL SVCS CORP	175.000	2,326	X X X		
666807102	NORTHROP GRUMMAN ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,145.000	444,241	X X X		
667340103	NORTHWEST BANCSHARES ORD		05/31/2022	NATIONAL FINL SVCS CORP	33,560.000	432,642	X X X		
668074305	NORTHWESTERN ORD		05/31/2022	NATIONAL FINL SVCS CORP	23,335.000	1,431,728	X X X		
668771108	NORTONLIFELOCK ORD		05/31/2022	NATIONAL FINL SVCS CORP	9,010.000	219,330	X X X		
670002401	NOVAVAX ORD		05/31/2022	NATIONAL FINL SVCS CORP	240.000	12,988	X X X		
67000B104	NOVANTA ORD		05/31/2022	NATIONAL FINL SVCS CORP	415.000	51,231	X X X		
67018T105	NU SKIN ENTERPRISES CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,280.000	60,303	X X X		
670346105	NUCOR ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,080.000	276,931	X X X		
67066G104	NVIDIA ORD		06/06/2022	NATIONAL FINL SVCS CORP	4,480.000	840,269	X X X		
67080M103	NURIX THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	840.000	8,478	X X X		
67080N101	NUVATION BIO CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	490.000	1,754	X X X		
670837103	OGE ENERGY ORD		05/31/2022	NATIONAL FINL SVCS CORP	38,675.000	1,598,295	X X X		
67103H107	O REILLY AUTOMOTIVE ORD		05/03/2022	NATIONAL FINL SVCS CORP	240.000	145,749	X X X		
67181A107	OAK STREET HEALTH ORD		01/31/2022	NATIONAL FINL SVCS CORP	3,680.000	63,969	X X X		
674215207	OASIS PETROLEUM ORD		05/31/2022	NATIONAL FINL SVCS CORP	345.000	55,198	X X X		
675232102	OCEANEERING INTERNATIONAL ORD		06/06/2022	NATIONAL FINL SVCS CORP	2,439.000	31,322	X X X		
67577C105	OCUGEN ORD		05/31/2022	NATIONAL FINL SVCS CORP	6,620.000	15,647	X X X		
679295105	OKTA CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,730.000	144,716	X X X		
68213N109	OMNICELL ORD		05/31/2022	NATIONAL FINL SVCS CORP	690.000	76,726	X X X		
682189105	ON SEMICONDUCTOR ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,472.000	95,292	X X X		
682406103	ONE LIBERTY PROPERTIES REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	5.000	136	X X X		
68269G107	1LIFE HEALTHCARE ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,850.000	49,461	X X X		

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	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
683344105	ONTO INNOVATION ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,075.000	86,568	X X X		
683712103	OPENDOOR TECHNOLOGIES ORD		01/31/2022	NATIONAL FINL SVCS CORP	6,375.000	63,116	X X X		
68375N103	OPKO HEALTH ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,290.000	9,950	X X X		
68389X105	ORACLE ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,160.000	302,031	X X X		
68401U204	OPTIMIZERX ORD		05/31/2022	NATIONAL FINL SVCS CORP	815.000	20,631	X X X		
68404L201	OPTION CARE HEALTH ORD		06/06/2022	NATIONAL FINL SVCS CORP	5,253.000	158,717	X X X		
68554V108	ORASURE TECHNOLOGIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	305.000	1,267	X X X		
68752L100	ORTHOPEDIATRICS ORD		05/31/2022	MORGAN STANLEY CO	950.000	43,561	X X X		
689648103	OTTER TAIL ORD		05/31/2022	NATIONAL FINL SVCS CORP	490.000	32,043	X X X		
68989M103	OUSTER, INC.		05/31/2022	NATIONAL FINL SVCS CORP	2,910.000	6,404	X X X		
69007J106	OUTFRONT MEDIA ORD		05/31/2022	NATIONAL FINL SVCS CORP	7,740.000	159,837	X X X		
690145107	OUTSET MEDICAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,540.000	55,249	X X X		
69047Q102	OVINTIV ORD		06/06/2022	NATIONAL FINL SVCS CORP	8,128.000	461,065	X X X		
690732102	OWENS & MINOR ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,040.000	71,161	X X X		
690742101	OWENS CORNING ORD		05/31/2022	NATIONAL FINL SVCS CORP	95.000	9,080	X X X		
691497309	OXFORD INDS ORD		05/31/2022	NATIONAL FINL SVCS CORP	290.000	26,565	X X X		
69318G106	PBF ENERGY CL A ORD		06/06/2022	NATIONAL FINL SVCS CORP	2,817.000	99,763	X X X		
69318J100	PC CONNECTION ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,350.000	60,363	X X X		
69327R101	PDC ENERGY ORD		06/06/2022	NATIONAL FINL SVCS CORP	3,023.000	239,908	X X X		
693282105	PDF SOLUTIONS ORD		05/31/2022	NATIONAL FINL SVCS CORP	85.000	2,040	X X X		
69331C108	PG&E ORD		06/06/2022	NATIONAL FINL SVCS CORP	21,845.000	262,908	X X X		
69343T107	PJT PARTNERS CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,455.000	110,484	X X X		
693475105	PNC FINANCIAL SERVICES GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	8,380.000	1,470,104	X X X		
69349H107	PNM RESOURCES ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,270.000	107,797	X X X		
69353Y103	PMV PHARMACEUTICALS ORD		05/31/2022	NATIONAL FINL SVCS CORP	125.000	1,552	X X X		
69360J107	PS BUSINESS PARKS REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,145.000	402,473	X X X		
69366J200	PTC THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,665.000	48,771	X X X		
69404D108	PACIFIC BIOSCIENCES OF CALIFRNI A ORD		05/31/2022	NATIONAL FINL SVCS CORP	16,985.000	95,802	X X X		
69478X105	PACIFIC PREMIER BANCORP ORD		05/31/2022	NATIONAL FINL SVCS CORP	120.000	3,888	X X X		
695127100	PACIRA BIOSCIENCES ORD		05/31/2022	NATIONAL FINL SVCS CORP	350.000	22,200	X X X		
695156109	PACKAGING CORP OF AMERICA ORD		05/31/2022	NATIONAL FINL SVCS CORP	6,240.000	976,558	X X X		
69553P100	PAGERDUTY ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,765.000	142,212	X X X		
69608A108	PALANTIR TECHNOLOGIES CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,860.000	42,329	X X X		
697435105	PALO ALTO NETWORKS ORD		05/31/2022	NATIONAL FINL SVCS CORP	90.000	45,233	X X X		
69753M105	PALOMAR HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	15.000	921	X X X		
698813102	PAPA JOHNS INTERNATIONAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	995.000	87,841	X X X		
698884103	PAR TECHNOLOGY ORD		05/31/2022	NATIONAL FINL SVCS CORP	775.000	29,246	X X X		
69913P105	PARAGON 28 ORD		05/31/2022	NATIONAL FINL SVCS CORP	605.000	10,733	X X X		
69924R108	PARAMOUNT GROUP REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	17,675.000	159,989	X X X		
703343103	PATRICK INDUSTRIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	80.000	4,731	X X X		
703395103	PATTERSON COMPANIES ORD		06/06/2022	NATIONAL FINL SVCS CORP	11,642.000	368,055	X X X		
703481101	PATTERSON UTI ENERGY ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,620.000	107,391	X X X		
70450Y103	PAYPAL HOLDINGS ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,579.000	136,078	X X X		
704551100	PEABODY ENERGY ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,680.000	64,571	X X X		
70509V100	PEBBLEBROOK HOTEL REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,915.000	88,138	X X X		
705573103	PEGASYSTEMS ORD		03/25/2022	NATIONAL FINL SVCS CORP	2,355.000	203,149	X X X		
707569109	PENN NATIONAL GAMING ORD		01/31/2022	NATIONAL FINL SVCS CORP	2,700.000	121,653	X X X		
70788V102	RANGER OIL CL A ORD		06/06/2022	NATIONAL FINL SVCS CORP	658.000	29,120	X X X		
70931T103	PENNYMAC MORTGAGE INVEST REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,660.000	26,821	X X X		
70975L107	PENUMBRA ORD		06/06/2022	NATIONAL FINL SVCS CORP	234.000	33,205	X X X		
713448108	PEPSICO ORD		05/31/2022	NATIONAL FINL SVCS CORP	8,085.000	1,356,400	X X X		
71375U101	PERFICIENT ORD		05/31/2022	NATIONAL FINL SVCS CORP	380.000	37,377	X X X		
71377A103	PERFORMANCE FOOD GROUP ORD		06/06/2022	NATIONAL FINL SVCS CORP	3,138.000	137,408	X X X		
716382106	PETMED EXPRESS ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,790.000	127,513	X X X		

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
71639T106	PETIQ CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	230.000	3,958	X X X		
717081103	PFIZER ORD		03/31/2022	INSTINET	65,005.000	3,384,921	X X X		
71722W107	PHATHOM PHARMACEUTICALS ORD		05/31/2022	NATIONAL FINL SVCS CORP	380.000	2,726	X X X		
71844V201	PHILLIPS EDISON AND COMPANY ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,435.000	115,907	X X X		
718546104	PHILLIPS 66 ORD		06/06/2022	NATIONAL FINL SVCS CORP	3,398.000	351,190	X X X		
719405102	PHOTRONICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	395.000	8,588	X X X		
71943U104	PHYSICIANS REALTY REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,660.000	105,010	X X X		
71944F106	PHREESIA ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,915.000	34,726	X X X		
720190206	PIEDMONT OFFICE REIT CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,685.000	24,842	X X X		
72341T103	PING IDENTITY HOLDING ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,730.000	52,247	X X X		
72352L106	PINTEREST CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,630.000	32,097	X X X		
724479100	PITNEY BOWES ORD		05/31/2022	NATIONAL FINL SVCS CORP	555.000	2,596	X X X		
727493108	PLANTRONICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	155.000	6,126	X X X		
72814P109	PLBY GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	890.000	7,962	X X X		
72919P202	PLUG POWER ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,240.000	77,418	X X X		
729640102	PLYMOUTH INDUSTRIAL REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,515.000	112,026	X X X		
73642K106	PORTILLO S CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	695.000	12,908	X X X		
736508847	PORTLAND GENERAL ELECTRIC ORD		05/31/2022	NATIONAL FINL SVCS CORP	34,380.000	1,693,686	X X X		
737630103	POTLATCHDELTIC ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,680.000	87,901	X X X		
739276103	POWER INTEGRATIONS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,120.000	94,584	X X X		
73939C106	POWERSCHOOL HOLDINGS CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	940.000	11,987	X X X		
74006W108	PRAXIS PRECISION MEDICINES ORD		05/31/2022	NATIONAL FINL SVCS CORP	710.000	6,029	X X X		
740367404	PREFERRED BANK ORD		05/31/2022	NATIONAL FINL SVCS CORP	730.000	50,014	X X X		
74039L103	PREFERRED APARTMENT COMM REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,890.000	72,096	X X X		
74052F108	PREMIER FINANCIAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	335.000	9,103	X X X		
74144T108	T ROWE PRICE GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	6,060.000	771,474	X X X		
74164F103	PRIMORIS SERVICES ORD		05/31/2022	NATIONAL FINL SVCS CORP	45.000	1,082	X X X		
74167P108	PRIMO WATER ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,375.000	34,144	X X X		
742718109	PROCTER & GAMBLE ORD		06/06/2022	NATIONAL FINL SVCS CORP	655.000	95,187	X X X		
74275K108	PROCORE TECHNOLOGIES ORD		01/31/2022	NATIONAL FINL SVCS CORP	920.000	56,903	X X X		
74276L105	PROCEPT BIOROBOTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	610.000	23,865	X X X		
74319R101	PROG HOLDINGS ORD		06/17/2022	NATIONAL FINL SVCS CORP	1,060.000	17,779	X X X		
743312100	PROGRESS SOFTWARE ORD		05/31/2022	NATIONAL FINL SVCS CORP	145.000	6,999	X X X		
743315103	PROGRESSIVE ORD		06/06/2022	NATIONAL FINL SVCS CORP	2,765.000	332,002	X X X		
74340E103	PROGNYN ORD		06/06/2022	NATIONAL FINL SVCS CORP	2,640.000	84,093	X X X		
74346Y103	PROS HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	235.000	6,393	X X X		
74347M108	PROPETRO HOLDING ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,665.000	21,742	X X X		
74349U108	PROMETHEUS BIOSCIENCES ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,355.000	35,374	X X X		
743606105	PROSPERITY BANCSHARES ORD		05/31/2022	NATIONAL FINL SVCS CORP	670.000	48,577	X X X		
74366E102	PROTAGONIST THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,600.000	22,894	X X X		
74374N102	PROVENTION BIO ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,970.000	12,245	X X X		
74386T105	PROVIDENT FINANCIAL SERVICES ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,325.000	76,452	X X X		
744573106	PUBLIC SERVICE ENTERPRISE GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	23,180.000	1,590,883	X X X		
74460D109	PUBLIC STORAGE REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	175.000	58,311	X X X		
745848101	PULMONX ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,925.000	35,022	X X X		
745867101	PULTEGROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	15.000	679	X X X		
74624M102	PURE STORAGE CL A ORD		06/06/2022	NATIONAL FINL SVCS CORP	265.000	7,357	X X X		
74640Y106	PURPLE INNOVATION ORD		05/31/2022	NATIONAL FINL SVCS CORP	510.000	2,633	X X X		
747316107	QUAKER HOUGHTON ORD		05/31/2022	MORGAN STANLEY CO	145.000	22,678	X X X		
74736L109	Q2 HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,700.000	90,072	X X X		
747525103	QUALCOMM ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,505.000	355,046	X X X		
74758T303	QUALYS ORD		05/31/2022	NATIONAL FINL SVCS CORP	825.000	108,856	X X X		
747619104	QUANEX BUILDING PRODUCTS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,870.000	58,384	X X X		
74762E102	QUANTA SERVICES ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,195.000	155,103	X X X		

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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
74766Q101	QUANTERIX ORD		06/06/2022	NATIONAL FINL SVCS CORP	3,243.000	54,621	X X X		
74767V109	QUANTUMSCAPE CL A ORD		01/31/2022	NATIONAL FINL SVCS CORP	7,070.000	116,323	X X X		
74834L100	QUEST DIAGNOSTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	970.000	137,299	X X X		
749119103	QUOTIENT TECHNOLOGY ORD		05/31/2022	NATIONAL FINL SVCS CORP	95.000	397	X X X		
74934Q108	RCI HOSPITALITY HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	265.000	15,314	X X X		
749397105	R1 RCM ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,630.000	98,744	X X X		
749527107	REV GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,165.000	14,282	X X X		
74965L101	RLJ LODGING REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,980.000	66,953	X X X		
749660106	RPC ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,035.000	19,005	X X X		
74967R106	RMR GROUP CL A ORD		06/06/2022	NATIONAL FINL SVCS CORP	2,932.000	88,322	X X X		
74967X103	RH ORD		06/06/2022	NATIONAL FINL SVCS CORP	63.000	19,543	X X X		
74971D101	RPT REALTY ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,520.000	30,673	X X X		
750236101	RADIAN GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	6,150.000	131,737	X X X		
750491102	RADNET ORD		05/31/2022	NATIONAL FINL SVCS CORP	375.000	7,713	X X X		
750917106	RAMBUS ORD		05/31/2022	NATIONAL FINL SVCS CORP	5.000	126	X X X		
75281A109	RANGE RESOURCES ORD		06/17/2022	NATIONAL FINL SVCS CORP	7,323.000	246,829	X X X		
753422104	RAPID7 ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,890.000	205,065	X X X		
75382E109	RAPT THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,530.000	22,526	X X X		
75513E101	RAYTHEON TECHNOLOGIES ORD		03/31/2022	INSTINET	20,645.000	2,059,663	X X X		
75524B104	RBC BEARINGS ORD		06/06/2022	NATIONAL FINL SVCS CORP	528.000	100,403	X X X		
75574U101	READY CAPITAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,025.000	29,714	X X X		
75615P103	REATA PHARMACEUTICALS CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	780.000	22,007	X X X		
75629V104	RECURSION PHARMACEUTICALS CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,910.000	23,740	X X X		
75700L108	RED ROCK RESORTS CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,615.000	62,794	X X X		
75737F108	REDFIN ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,110.000	30,963	X X X		
758075402	REDWOOD REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,455.000	35,276	X X X		
758750103	REGAL REXNORD ORD		06/06/2022	NATIONAL FINL SVCS CORP	120.000	15,705	X X X		
758849103	REGENCY CENTERS REIT ORD		06/06/2022	NATIONAL FINL SVCS CORP	534.000	35,166	X X X		
75886F107	REGENERON PHARMACEUTICALS ORD		06/06/2022	NATIONAL FINL SVCS CORP	583.000	363,301	X X X		
75901B107	REGENXBIO ORD		05/31/2022	NATIONAL FINL SVCS CORP	90.000	1,906	X X X		
75943R102	RELAY THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,455.000	72,541	X X X		
75955J402	RELMADA THERAPEUTICS ORD		06/06/2022	NATIONAL FINL SVCS CORP	2,125.000	39,672	X X X		
75960P104	REMITLY GLOBAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	995.000	10,898	X X X		
75972A301	RENEWABLE ENERGY GROUP ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,209.000	74,172	X X X		
759916109	REPLIGEN ORD		01/31/2022	NATIONAL FINL SVCS CORP	530.000	104,350	X X X		
76009N100	RENT-A-CENTER ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,090.000	57,353	X X X		
760281204	REPUBLIC BANCORP CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	515.000	23,625	X X X		
76029L100	REPAY HOLDINGS CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	55.000	695	X X X		
76029N106	REPLIMUNE GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,395.000	20,435	X X X		
760759100	REPUBLIC SERVICES ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,775.000	238,317	X X X		
761152107	RESMED ORD		06/06/2022	NATIONAL FINL SVCS CORP	243.000	49,965	X X X		
76118Y104	RESIDEO TECHNOLOGIES ORD		06/06/2022	NATIONAL FINL SVCS CORP	2,074.000	49,528	X X X		
76122Q105	RESOURCES CONNECTION ORD		05/31/2022	NATIONAL FINL SVCS CORP	6,630.000	121,144	X X X		
76131N101	RETAIL OPPORTUNITY INVEST REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,580.000	64,701	X X X		
761330109	REVANCE THERAPEUTICS ORD		06/06/2022	NATIONAL FINL SVCS CORP	3,386.000	46,115	X X X		
76155X100	REVOLUTION MEDICINES ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,185.000	37,162	X X X		
76156B107	REVOLVE GROUP CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,345.000	69,215	X X X		
76169C100	REXFORD INDUSTRIAL REALTY REIT ORD		06/06/2022	NATIONAL FINL SVCS CORP	2,771.000	178,106	X X X		
76171L106	REYNOLDS CONSUMER PRODUCTS ORD		01/31/2022	NATIONAL FINL SVCS CORP	5,180.000	156,938	X X X		
76243J105	RHYTHM PHARMACEUTICALS ORD		05/31/2022	NATIONAL FINL SVCS CORP	420.000	1,446	X X X		
766559603	RIGEL PHARMACEUTICALS ORD		05/31/2022	NATIONAL FINL SVCS CORP	840.000	1,538	X X X		
76680R206	RINGCENTRAL CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	165.000	10,525	X X X		
767292105	RIOT BLOCKCHAIN ORD		05/31/2022	NATIONAL FINL SVCS CORP	13,590.000	99,423	X X X		
76954A103	RIVIAN AUTOMOTIVE CL A ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,588.000	48,919	X X X		

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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	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
77313F106	ROCKET PHARMACEUTICALS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,180.000	25,892	X X X		
775133101	ROGERS ORD		05/31/2022	NATIONAL FINL SVCS CORP	265.000	70,242	X X X		
77543R102	ROKU CL A ORD		06/17/2022	NATIONAL FINL SVCS CORP	933.000	84,590	X X X		
776696106	ROPER TECHNOLOGIES ORD		06/06/2022	NATIONAL FINL SVCS CORP	182.000	77,389	X X X		
778296103	ROSS STORES ORD		05/31/2022	NATIONAL FINL SVCS CORP	190.000	16,172	X X X		
782011100	RUSH STREET INTERACTIVE CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,585.000	9,443	X X X		
783332109	RUTHS HOSPITALITY GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	995.000	18,347	X X X		
78377T107	RYMAN HOSPITALITY PROP REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,620.000	145,449	X X X		
78442P106	SLM ORD		05/31/2022	NATIONAL FINL SVCS CORP	8,220.000	161,054	X X X		
78454L100	SM ENERGY ORD		06/06/2022	NATIONAL FINL SVCS CORP	3,720.000	183,549	X X X		
78463M107	SPS COMMERCE ORD		05/31/2022	NATIONAL FINL SVCS CORP	830.000	88,964	X X X		
78573L106	SABRA HEALTH CARE REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,880.000	82,573	X X X		
78573M104	SABRE ORD		05/31/2022	NATIONAL FINL SVCS CORP	470.000	3,525	X X X		
78645L100	SAFEHOLD ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,290.000	102,361	X X X		
78648T100	SAFETY INSURANCE GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,795.000	166,689	X X X		
78709Y105	SAIA ORD		05/31/2022	NATIONAL FINL SVCS CORP	910.000	180,486	X X X		
78781P105	SAILPOINT TECHNOLOGIES HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,025.000	255,180	X X X		
790148100	ST JOE ORD		05/31/2022	NATIONAL FINL SVCS CORP	615.000	31,053	X X X		
79466L302	SALESFORCE ORD		06/06/2022	NATIONAL FINL SVCS CORP	10,277.000	2,289,013	X X X		
799566104	SANA BIOTECHNOLOGY ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,585.000	13,299	X X X		
800677106	SANGAMO THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	570.000	2,073	X X X		
803607100	SAREPTA THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	50.000	3,671	X X X		
804395101	SAUL CENTERS REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	90.000	4,416	X X X		
806857108	SCHLUMBERGER ORD		06/06/2022	NATIONAL FINL SVCS CORP	15,542.000	719,985	X X X		
806882106	SCHNITZER STEEL INDUSTRIES CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,115.000	45,465	X X X		
80706P103	SCHOLAR ROCK HOLDING ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,705.000	8,524	X X X		
80810D103	SCHRODINGER ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,612.000	41,478	X X X		
811707801	SEACOAST BANKING OF FLORIDA ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,135.000	38,866	X X X		
81181C104	SEAGEN ORD		05/31/2022	NATIONAL FINL SVCS CORP	290.000	39,569	X X X		
81282V100	SEAWORLD ENTERTAINMENT ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,515.000	82,307	X X X		
81578P106	SEER CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,650.000	14,657	X X X		
81617J301	SELECT ENERGY SERVICES CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	95.000	805	X X X		
81619Q105	SELECT MEDICAL HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,750.000	42,596	X X X		
816850101	SEMTECH ORD		05/31/2022	NATIONAL FINL SVCS CORP	10.000	640	X X X		
816851109	SEMPRA ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,750.000	780,642	X X X		
81725T100	SENSIENT TECH ORD		05/31/2022	NATIONAL FINL SVCS CORP	960.000	84,179	X X X		
81727U105	SENSEONICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	14,915.000	17,524	X X X		
81750R102	SERES THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,185.000	9,883	X X X		
81752R100	SERITAGE GROWTH PROPERTIES CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,010.000	8,113	X X X		
817565104	SERVICE CORPORATION INTERNATIONL ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,775.000	124,464	X X X		
81761L102	SERVICE PROPERTIES TRUST ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,495.000	28,341	X X X		
81762P102	SERVENOW ORD		05/31/2022	NATIONAL FINL SVCS CORP	385.000	181,231	X X X		
819047101	SHAKE SHACK CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,125.000	54,848	X X X		
82452J109	SHIFT4 PAYMENTS CL A ORD		06/17/2022	NATIONAL FINL SVCS CORP	863.000	29,489	X X X		
824889109	SHOE CARNIVAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	530.000	14,668	X X X		
82489T104	SHOCKWAVE MEDICAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,775.000	293,588	X X X		
82489W107	SHOALS TECHNOLOGIES GROUP CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,435.000	22,574	X X X		
825690100	SHUTTERSTOCK ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,510.000	91,151	X X X		
825698103	SHYFT GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,185.000	26,194	X X X		
825704109	SI BONE ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,725.000	40,747	X X X		
82669G104	SIGNATURE BANK ORD		06/17/2022	NATIONAL FINL SVCS CORP	98.000	17,024	X X X		
826917106	SIGA TECHNOLOGIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,470.000	28,271	X X X		
826919102	SILICON LABORATORIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	225.000	33,620	X X X		
82710M100	SILK ROAD MEDICAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,255.000	74,918	X X X		

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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	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
82837P408	SILVERGATE CAPITAL CL A ORD		06/06/2022	NATIONAL FINL SVCS CORP	563.000	44,558	X X X		
828730200	SIMMONS FIRST NATIONAL CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	13,485.000	346,740	X X X		
829073105	SIMPSON MANUF ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,075.000	116,479	X X X		
829214105	SIMULATIONS PLUS ORD		06/06/2022	NATIONAL FINL SVCS CORP	404.000	19,502	X X X		
82981J109	SITE CENTERS ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,220.000	82,074	X X X		
82982T106	SITIME ORD		05/31/2022	NATIONAL FINL SVCS CORP	655.000	138,953	X X X		
83067L109	SKILLZ CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,695.000	6,961	X X X		
830830105	SKYLINE CHAMPION ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,240.000	65,885	X X X		
831754106	SMITH WESSON BRANDS ORD		05/31/2022	NATIONAL FINL SVCS CORP	6,740.000	104,603	X X X		
83200N103	SMARTSHEET CL A ORD		06/17/2022	NATIONAL FINL SVCS CORP	2,506.000	85,720	X X X		
833445109	SNOWFLAKE CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	30.000	3,862	X X X		
83545G102	SONIC AUTOMOTIVE CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,375.000	62,803	X X X		
835495102	SONOCO PRODUCTS ORD		01/31/2022	NATIONAL FINL SVCS CORP	3,440.000	194,718	X X X		
83570H108	SONOS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,510.000	55,415	X X X		
83587F202	SORRENTO THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	16,785.000	27,638	X X X		
838518108	S JERSEY INDS ORD		05/31/2022	NATIONAL FINL SVCS CORP	14,645.000	510,205	X X X		
84265V105	SOUTHERN COPPER ORD		01/31/2022	NATIONAL FINL SVCS CORP	6,110.000	388,339	X X X		
844741108	SOUTHWEST AIRLINES ORD		06/06/2022	NATIONAL FINL SVCS CORP	635.000	28,209	X X X		
845467109	SOUTHWSTN ENER ORD		06/06/2022	NATIONAL FINL SVCS CORP	29,651.000	271,766	X X X		
847215100	SPARTANNASH ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,365.000	185,825	X X X		
848577102	SPIRIT AIRLINES ORD		05/31/2022	NATIONAL FINL SVCS CORP	615.000	12,906	X X X		
84857L101	SPIRE ORD		05/31/2022	NATIONAL FINL SVCS CORP	10,785.000	844,498	X X X		
848637104	SPLUNK ORD		05/31/2022	NATIONAL FINL SVCS CORP	250.000	25,619	X X X		
85205L107	SPRINGWORKS THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	680.000	12,880	X X X		
85209W109	SPROUT SOCIAL CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,215.000	113,650	X X X		
852234103	BLOCK CL A ORD		06/17/2022	NATIONAL FINL SVCS CORP	2,283.000	182,406	X X X		
852312305	STAAR SURGICAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,295.000	150,493	X X X		
85254J102	STAG INDUSTRIAL REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	6,925.000	230,708	X X X		
854502101	STANLEY BLACK AND DECKER ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,260.000	386,669	X X X		
857477103	STATE STREET ORD		05/31/2022	NATIONAL FINL SVCS CORP	8,815.000	642,779	X X X		
858155203	STEELCASE CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	8,280.000	101,538	X X X		
85859N102	STEM ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,995.000	43,172	X X X		
85914M107	STEPSTONE GROUP CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,425.000	120,639	X X X		
860372101	STEWART INFO SVC ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,285.000	238,591	X X X		
860897107	STITCH FIX CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,645.000	30,814	X X X		
861025104	STOCK YARDS BANCORP ORD		05/31/2022	NATIONAL FINL SVCS CORP	465.000	27,436	X X X		
86150R107	STOKE THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	75.000	914	X X X		
86272C103	STRATEGIC EDUCATION ORD		05/31/2022	NATIONAL FINL SVCS CORP	270.000	17,778	X X X		
86333M108	STRIDE ORD		05/31/2022	NATIONAL FINL SVCS CORP	695.000	27,184	X X X		
864159108	STURM RUGER ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,530.000	171,325	X X X		
866082100	SUMMIT HOTEL PROPERTIES REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,125.000	27,322	X X X		
86646P103	SUMO LOGIC ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,890.000	31,369	X X X		
86745K104	SUNNOVA ENERGY INTERNATIONAL ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,107.000	23,743	X X X		
867652406	SUNPOWER ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,010.000	35,619	X X X		
86771W105	SUNRUN ORD		01/31/2022	NATIONAL FINL SVCS CORP	9,380.000	236,217	X X X		
867892101	SUNSTONE HOTEL INVESTORS REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	6,560.000	78,462	X X X		
86800U104	SUPER MICRO COMPUTER ORD		05/31/2022	NATIONAL FINL SVCS CORP	40.000	1,961	X X X		
86881A100	SURGERY PARTNERS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,695.000	66,450	X X X		
87157D109	SYNAPTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,085.000	161,581	X X X		
871607107	SYNOPSIS ORD		05/31/2022	NATIONAL FINL SVCS CORP	145.000	46,433	X X X		
87161C501	SYNOVUS FINANCIAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	190.000	8,104	X X X		
87162W100	TD SYNnex ORD		05/31/2022	NATIONAL FINL SVCS CORP	15.000	1,554	X X X		
87164F105	SYNDAX PHARMACEUTICALS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,245.000	37,055	X X X		
871829107	SYSKO ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,135.000	348,695	X X X		

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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
872590104	T MOBILE US ORD		06/06/2022	NATIONAL FINL SVCS CORP	6,427.000	834,081	X X X		
87266J104	TPI COMPOSITES ORD		05/31/2022	NATIONAL FINL SVCS CORP	520.000	7,261	X X X		
87357P100	TACTILE SYSTEMS TECHNOLOGY ORD		05/31/2022	NATIONAL FINL SVCS CORP	45.000	457	X X X		
874054109	TAKE TWO INTERACTIVE SOFTWARE ORD		05/31/2022	NATIONAL FINL SVCS CORP	425.000	52,821	X X X		
87484T108	TALOS ENERGY ORD		06/06/2022	NATIONAL FINL SVCS CORP	640.000	14,578	X X X		
875372203	TANDEM DIABETES CARE ORD		05/31/2022	NATIONAL FINL SVCS CORP	40.000	2,797	X X X		
875465106	TANGER FACTORY REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,080.000	53,940	X X X		
87615L107	TARGET HOSPITALITY ORD		05/31/2022	NATIONAL FINL SVCS CORP	25.000	155	X X X		
87874R100	TECHTARGET ORD		05/31/2022	NATIONAL FINL SVCS CORP	235.000	16,678	X X X		
87901J105	TEGNA ORD		05/31/2022	NATIONAL FINL SVCS CORP	8,780.000	192,767	X X X		
87918A105	TELADOC HEALTH ORD		01/31/2022	NATIONAL FINL SVCS CORP	5,215.000	395,628	X X X		
879433829	TELEPHONE AND DATA SYSTEMS ORD		05/31/2022	NATIONAL FINL SVCS CORP	6,875.000	121,971	X X X		
87968A104	TELLURIAN ORD		05/31/2022	NATIONAL FINL SVCS CORP	11,165.000	53,110	X X X		
87969B101	TELOS ORD		05/31/2022	NATIONAL FINL SVCS CORP	325.000	3,176	X X X		
88025T102	TENABLE HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,905.000	196,300	X X X		
88025U109	10X GENOMICS CL A ORD		06/06/2022	NATIONAL FINL SVCS CORP	559.000	27,375	X X X		
88033G407	TENET HEALTHCARE ORD		06/06/2022	NATIONAL FINL SVCS CORP	2,851.000	186,531	X X X		
880345103	TENNANT ORD		05/31/2022	NATIONAL FINL SVCS CORP	25.000	1,556	X X X		
880349105	TENNECO CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	140.000	2,384	X X X		
880779103	TEREX ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,665.000	94,706	X X X		
88146M101	TERRENO REALTY REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,915.000	360,461	X X X		
88160R101	TESLA ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,630.000	1,240,758	X X X		
88162G103	TETRA TECH ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,815.000	245,314	X X X		
882681109	TEXAS ROADHOUSE ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,110.000	165,198	X X X		
88322Q108	TG THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	8,685.000	38,772	X X X		
88331L108	BEAUTY HEALTH COMPANY CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	635.000	9,208	X X X		
88339J105	TRADE DESK CL A ORD		06/17/2022	NATIONAL FINL SVCS CORP	3,362.000	169,530	X X X		
88339P101	THE REALREAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	7,685.000	24,979	X X X		
88554D205	3D SYSTEMS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,440.000	26,518	X X X		
88830M102	TITAN INTERNATIONAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	75.000	1,358	X X X		
89214P109	TOWNE BANK ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,855.000	143,140	X X X		
892356106	TRACTOR SUPPLY ORD		05/31/2022	NATIONAL FINL SVCS CORP	235.000	44,111	X X X		
893641100	TRANSDIGM GROUP ORD		06/06/2022	NATIONAL FINL SVCS CORP	169.000	105,522	X X X		
89377M109	TRANSMEDICS GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	915.000	26,549	X X X		
89400J107	TRANSUNION ORD		06/06/2022	NATIONAL FINL SVCS CORP	803.000	68,442	X X X		
89417E109	TRAVELERS COMPANIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,055.000	189,034	X X X		
89422G107	TRAVERE THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,515.000	59,148	X X X		
89455T109	TREACE MEDICAL CONCEPTS ORD		05/31/2022	NATIONAL FINL SVCS CORP	560.000	9,333	X X X		
896239100	TRIMBLE ORD		06/17/2022	NATIONAL FINL SVCS CORP	496.000	28,516	X X X		
896522109	TRINITY INDUSTRIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	11,595.000	287,946	X X X		
89653L106	BROADMARK REALTY CAPITAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,870.000	28,471	X X X		
896818101	TRIUMPH GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,235.000	18,893	X X X		
898202106	TRUPANION ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,174.000	78,643	X X X		
89854H102	TTEC HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	415.000	28,089	X X X		
90041T108	TURNING POINT THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,115.000	74,709	X X X		
901384107	2SEVENTY BIO ORD		05/31/2022	NATIONAL FINL SVCS CORP	575.000	7,083	X X X		
90138F102	TWILIO CL A ORD		01/31/2022	NATIONAL FINL SVCS CORP	5,870.000	1,211,101	X X X		
90184D100	TWIST BIOSCIENCE ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,905.000	133,318	X X X		
90184L102	TWITTER ORD		03/25/2022	NATIONAL FINL SVCS CORP	11,230.000	433,512	X X X		
90187B408	TWO HARBORS INVESTMENT REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	8,515.000	45,503	X X X		
902104108	II VI ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,795.000	174,909	X X X		
90214J101	2U ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,630.000	25,021	X X X		
90278Q108	UFP INDUSTRIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,190.000	91,872	X X X		
902973304	US BANCORP ORD		05/31/2022	NATIONAL FINL SVCS CORP	19,845.000	1,052,204	X X X		

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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	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
903002103	UMH PROPERTIES REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,845.000	76,010	X X X		
90337L108	US PHYSICAL THERAPY ORD		05/31/2022	NATIONAL FINL SVCS CORP	90.000	10,293	X X X		
90346E103	US SILICA HOLDINGS ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,581.000	27,808	X X X		
90353T100	UBER TECHNOLOGIES ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,199.000	29,655	X X X		
90385V107	ULTRA CLEAN HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	225.000	7,536	X X X		
90400D108	ULTRAGENYX PHARMACEUTICAL ORD		01/31/2022	NATIONAL FINL SVCS CORP	1,780.000	122,455	X X X		
904214103	UMPQUA HOLDINGS ORD		01/31/2022	NATIONAL FINL SVCS CORP	9,405.000	189,587	X X X		
907818108	UNION PACIFIC ORD		03/31/2022	INSTINET	4,947.000	1,362,548	X X X		
90984P303	UNITED COMMUNITY BANKS ORD		05/31/2022	NATIONAL FINL SVCS CORP	7,970.000	250,992	X X X		
909907107	UNITED BANKSHARES ORD		05/31/2022	NATIONAL FINL SVCS CORP	31,870.000	1,197,334	X X X		
910047109	UNITED AIRLINES HOLDINGS ORD		06/06/2022	NATIONAL FINL SVCS CORP	578.000	25,873	X X X		
911163103	UNITED NATURAL FOODS ORD		06/06/2022	NATIONAL FINL SVCS CORP	681.000	29,826	X X X		
911312106	UNITED PARCEL SERVICE CL B ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,305.000	605,571	X X X		
91325V108	UNITI GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	10,545.000	119,351	X X X		
91332U101	UNITY SOFTWARE ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,770.000	70,807	X X X		
913456109	UNIVERSAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,020.000	64,957	X X X		
91359E105	UNVL HEALTH RTY REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	50.000	2,684	X X X		
91680M107	UPSTART HOLDINGS ORD		06/06/2022	NATIONAL FINL SVCS CORP	159.000	7,330	X X X		
91688F104	UPWORK ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,500.000	64,451	X X X		
916896103	URANIUM ENERGY ORD		05/31/2022	NATIONAL FINL SVCS CORP	7,965.000	30,662	X X X		
917047102	URBAN OUTFITTERS ORD		05/31/2022	NATIONAL FINL SVCS CORP	345.000	7,300	X X X		
91704F104	URBAN EDGE PROPERTIES ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,490.000	65,797	X X X		
918090101	UTZ BRANDS CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	35.000	487	X X X		
91822J103	VBI VACCINES ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,245.000	1,139	X X X		
91913Y100	VALERO ENERGY ORD		06/06/2022	NATIONAL FINL SVCS CORP	57.000	7,906	X X X		
919794107	VALLEY NATIONAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	72,105.000	916,592	X X X		
922280102	VARONIS SYSTEMS ORD		05/31/2022	NATIONAL FINL SVCS CORP	6,040.000	199,495	X X X		
922417100	VEECO INSTRUMENTS ORD		05/31/2022	NATIONAL FINL SVCS CORP	70.000	1,500	X X X		
92243A200	VAXART ORD		05/31/2022	NATIONAL FINL SVCS CORP	7,555.000	27,973	X X X		
92243G108	VAXCYTE ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,675.000	40,188	X X X		
922475108	VEEVA SYSTEMS ORD		06/06/2022	NATIONAL FINL SVCS CORP	221.000	41,759	X X X		
92259F101	VELODYNE LIDAR ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,165.000	1,981	X X X		
92337F107	VERACYTE ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,350.000	94,882	X X X		
92337R101	VERA THERAPEUTICS CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	60.000	878	X X X		
92343V104	VERIZON COMMUNICATIONS ORD		01/31/2022	NATIONAL FINL SVCS CORP	27,650.000	1,470,054	X X X		
923454102	VERITIV ORD		06/06/2022	NATIONAL FINL SVCS CORP	53.000	8,224	X X X		
92346J108	VERICEL ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,695.000	45,757	X X X		
92347M100	VERITONE ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,945.000	23,077	X X X		
92511U102	VERRA MOBILITY CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	270.000	4,295	X X X		
92532F100	VERTEX PHARMACEUTICALS ORD		06/06/2022	NATIONAL FINL SVCS CORP	527.000	141,378	X X X		
92536C103	VERU ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,580.000	20,288	X X X		
92537N108	VERTIV HOLDINGS CL A ORD		06/17/2022	NATIONAL FINL SVCS CORP	3,330.000	33,388	X X X		
92539P101	VERVE THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,980.000	45,186	X X X		
92556V106	VIATRIS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,015.000	24,457	X X X		
925652109	VICI PPTYS ORD		06/06/2022	NATIONAL FINL SVCS CORP	7,155.000	206,693	X X X		
925815102	VICOR ORD		05/31/2022	NATIONAL FINL SVCS CORP	350.000	23,593	X X X		
92672L107	VIEWRAY ORD		05/31/2022	NATIONAL FINL SVCS CORP	9,215.000	27,101	X X X		
92719V100	VIMEO ORD		06/17/2022	NATIONAL FINL SVCS CORP	4,065.000	30,284	X X X		
92764N102	VIR BIOTECHNOLOGY ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,555.000	39,874	X X X		
92766K106	VIRGIN GALACTIC HOLDINGS CL A ORD		01/31/2022	NATIONAL FINL SVCS CORP	6,355.000	58,485	X X X		
92826C839	VISA CL A ORD		06/06/2022	NATIONAL FINL SVCS CORP	1,138.000	241,938	X X X		
928298108	VISHAY INTERTECH ORD		05/31/2022	NATIONAL FINL SVCS CORP	17,210.000	353,082	X X X		
928377100	VISTA OUTDOOR ORD		05/31/2022	NATIONAL FINL SVCS CORP	380.000	14,803	X X X		
92839U206	VISTEON ORD		05/31/2022	NATIONAL FINL SVCS CORP	240.000	26,972	X X X		

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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	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
928542109	VIVINT SMART HOME CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,395.000	8,331	X X X		
928563402	VMWARE CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,090.000	142,204	X X X		
92921W300	VUZIX ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,475.000	15,813	X X X		
92922P106	W AND T OFFSHORE ORD		06/06/2022	NATIONAL FINL SVCS CORP	2,037.000	15,624	X X X		
929236107	WD-40 ORD		05/31/2022	NATIONAL FINL SVCS CORP	545.000	102,575	X X X		
929328102	WSFS FINANCIAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,285.000	54,976	X X X		
929566107	WABASH NATL ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,565.000	24,027	X X X		
93148P102	WALKER & DUNLOP ORD		05/31/2022	NATIONAL FINL SVCS CORP	525.000	55,814	X X X		
934423104	WARNER BROS. DISCOVERY SRS A ORD		04/11/2022	Various	23,187.744	571,189	X X X		
939653101	WASHINGTON REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	8,320.000	202,118	X X X		
940610108	WASHINGTON TRUST BANCORP ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,505.000	276,150	X X X		
94188P101	WATERSTONE FINANCIAL ORD		06/06/2022	NATIONAL FINL SVCS CORP	8,293.000	143,105	X X X		
94419L101	WAYFAIR CL A ORD		01/31/2022	NATIONAL FINL SVCS CORP	750.000	116,325	X X X		
94770D102	WEBER CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,305.000	10,069	X X X		
948849104	WEIS MARKETS ORD		05/31/2022	NATIONAL FINL SVCS CORP	250.000	18,381	X X X		
949090104	WELBILT ORD		06/06/2022	NATIONAL FINL SVCS CORP	2,100.000	49,634	X X X		
949746101	WELLS FARGO ORD		06/17/2022	NATIONAL FINL SVCS CORP	1,387.000	53,705	X X X		
950755108	WERNER ENTERPRISES ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,180.000	129,337	X X X		
950810101	WESBANCO ORD		05/31/2022	NATIONAL FINL SVCS CORP	22,165.000	755,237	X X X		
95082P105	WESCO INTL ORD		06/06/2022	NATIONAL FINL SVCS CORP	216.000	29,320	X X X		
958102105	WESTERN DIGITAL ORD		06/06/2022	NATIONAL FINL SVCS CORP	502.000	29,981	X X X		
959802109	WESTERN UNION ORD		01/31/2022	NATIONAL FINL SVCS CORP	68,110.000	1,284,180	X X X		
962166104	WEYERHAEUSER REIT		05/31/2022	NATIONAL FINL SVCS CORP	1,300.000	51,835	X X X		
971378104	WILLSCOT MOBILE MINI HOLDIN CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	6,530.000	234,060	X X X		
974155103	WINGSTOP ORD		05/31/2022	NATIONAL FINL SVCS CORP	900.000	71,270	X X X		
977852102	WOLFSPEED ORD		06/17/2022	NATIONAL FINL SVCS CORP	813.000	57,375	X X X		
978097103	WOLVERINE WORLD WIDE ORD		05/31/2022	NATIONAL FINL SVCS CORP	310.000	6,559	X X X		
98138H101	WORKDAY CL A ORD		06/06/2022	NATIONAL FINL SVCS CORP	146.000	23,051	X X X		
98138J206	WORKHORSE GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP	10,825.000	33,223	X X X		
98139A105	WORKIVA CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,795.000	130,953	X X X		
981475106	WORLD FUEL SERVICES ORD		05/31/2022	NATIONAL FINL SVCS CORP	180.000	4,496	X X X		
981811102	WORTHINGTON INDS ORD		05/31/2022	NATIONAL FINL SVCS CORP	4,420.000	207,186	X X X		
98262P101	WW INTERNATIONAL ORD		05/31/2022	NATIONAL FINL SVCS CORP	435.000	3,074	X X X		
983134107	WYNN RESORTS ORD		06/06/2022	NATIONAL FINL SVCS CORP	191.000	12,767	X X X		
98379L100	XPEL ORD		05/31/2022	NATIONAL FINL SVCS CORP	715.000	36,858	X X X		
98389B100	XCEL ENERGY ORD		05/31/2022	NATIONAL FINL SVCS CORP	7,145.000	540,030	X X X		
984017103	XENIA HOTELS AND RESORTS REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,430.000	63,226	X X X		
98423F109	XOMETRY CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,065.000	36,153	X X X		
984241109	Y MABS THERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,875.000	23,412	X X X		
985817105	YELP ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,160.000	34,198	X X X		
98585N106	YEXT ORD		05/31/2022	NATIONAL FINL SVCS CORP	480.000	2,450	X X X		
988498101	YUM BRANDS ORD		06/06/2022	NATIONAL FINL SVCS CORP	577.000	68,884	X X X		
98850P109	YUM CHINA ORD	C	06/06/2022	NATIONAL FINL SVCS CORP	1,755.000	79,757	X X X		
98936J101	ZENDESK ORD		06/06/2022	NATIONAL FINL SVCS CORP	98.000	8,434	X X X		
98943L107	ZENTALIS PHARMACEUTICALS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,730.000	41,715	X X X		
98954M200	ZILLOW GROUP CL C ORD		06/06/2022	NATIONAL FINL SVCS CORP	301.000	12,161	X X X		
98956P102	ZIMMER BIOMET HOLDINGS ORD		06/06/2022	NATIONAL FINL SVCS CORP	256.000	30,632	X X X		
98978V103	ZOETIS CL A ORD		06/06/2022	NATIONAL FINL SVCS CORP	695.000	118,854	X X X		
98980G102	ZSCALER ORD		05/31/2022	NATIONAL FINL SVCS CORP	675.000	103,733	X X X		
98980L101	ZOOM VIDEO COMMUNICATIONS CL A ORD		06/06/2022	NATIONAL FINL SVCS CORP	566.000	61,205	X X X		
989817101	ZUMIEZ ORD		05/31/2022	NATIONAL FINL SVCS CORP	5.000	163	X X X		
98983L108	ZURN WATER SOLUTIONS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,110.000	60,817	X X X		
98983V106	ZUORA CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP	5,090.000	51,671	X X X		
98986M103	ZYNEX ORD		05/31/2022	NATIONAL FINL SVCS CORP	730.000	5,401	X X X		

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
G0084W101	ADIENT ORD	C	05/31/2022	NATIONAL FINL SVCS CORP	3,835.000	136,486	X X X		
G01767105	ALKERMES ORD	C	05/31/2022	NATIONAL FINL SVCS CORP	2,455.000	73,112	X X X		
G0250X107	AMCOR ORD	C	01/31/2022	NATIONAL FINL SVCS CORP	48,205.000	578,576	X X X		
G02602103	AMDOCS ORD		05/31/2022	NATIONAL FINL SVCS CORP	3,280.000	284,654	X X X		
G037AX101	AMBARELLA ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,580.000	134,652	X X X		
G06242104	ATLASSIAN CL A ORD	C	05/31/2022	NATIONAL FINL SVCS CORP	315.000	56,217	X X X		
G11196105	BIOHAVEN PHARMACEUTICAL HOLDING ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,795.000	257,537	X X X		
G1151C101	ACCENTURE CL A ORD	C	05/31/2022	NATIONAL FINL SVCS CORP	2,510.000	751,961	X X X		
G21810109	CLARIVATE ORD	C	06/06/2022	NATIONAL FINL SVCS CORP	4,429.000	66,118	X X X		
G25457105	CREDO TECHNOLOGY GROUP HOLDING ORD	C	05/31/2022	NATIONAL FINL SVCS CORP	10.000	102	X X X		
G2717B108	CUSHMAN AND WAKEFIELD ORD	C	06/06/2022	NATIONAL FINL SVCS CORP	598.000	10,686	X X X		
G3198U102	ESSENT GROUP ORD	C	05/31/2022	NATIONAL FINL SVCS CORP	2,550.000	108,889	X X X		
G3323L100	FABRINET ORD	C	05/31/2022	NATIONAL FINL SVCS CORP	425.000	36,951	X X X		
G4388N106	HELEN OF TROY ORD	C	05/31/2022	NATIONAL FINL SVCS CORP	5.000	919	X X X		
G4474Y214	JANUS HENDERSON GROUP ORD	C	01/31/2022	NATIONAL FINL SVCS CORP	20,250.000	742,999	X X X		
G46188101	HORIZON THERAPEUTICS PUBLIC ORD	C	06/06/2022	NATIONAL FINL SVCS CORP	1,455.000	151,402	X X X		
G4863A108	INTERNATIONAL GAME TECHNOLOGY ORD	C	05/31/2022	NATIONAL FINL SVCS CORP	3,010.000	64,397	X X X		
G491BT108	INVESCO ORD		01/31/2022	NATIONAL FINL SVCS CORP	15,940.000	360,088	X X X		
G51502105	JOHNSON CONTROLS INTERNATIONAL ORD	C	05/31/2022	NATIONAL FINL SVCS CORP	3,830.000	209,593	X X X		
G5509L101	LIVANOVA ORD	C	06/06/2022	NATIONAL FINL SVCS CORP	1,128.000	76,674	X X X		
G59665102	MEIRAGTX HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	280.000	2,350	X X X		
G6095L109	APTIV ORD	C	06/06/2022	NATIONAL FINL SVCS CORP	2,873.000	310,702	X X X		
G6331P104	ALPHA AND OMEGA SEMICONDUCTOR ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,160.000	51,628	X X X		
G6359F137	NABORS INDUSTRIES ORD	C	06/06/2022	NATIONAL FINL SVCS CORP	91.000	16,379	X X X		
G6674U108	NOVOCURE ORD	C	06/06/2022	NATIONAL FINL SVCS CORP	493.000	39,484	X X X		
G72800108	PROTHENA ORD	C	05/31/2022	NATIONAL FINL SVCS CORP	1,400.000	38,233	X X X		
G7S00T104	PENTAIR ORD	C	06/06/2022	NATIONAL FINL SVCS CORP	1,539.000	78,309	X X X		
G81276100	SIGNET JEWELERS ORD	C	05/31/2022	NATIONAL FINL SVCS CORP	1,800.000	107,086	X X X		
G85158106	STONECO CL A ORD	C	06/17/2022	NATIONAL FINL SVCS CORP	2,260.000	18,322	X X X		
G8766E109	TEXTAINER GROUP HOLDING ORD	C	05/31/2022	NATIONAL FINL SVCS CORP	8,730.000	283,424	X X X		
G8807B106	THERAVANCE BIOPHARMA ORD	C	05/31/2022	NATIONAL FINL SVCS CORP	2,970.000	26,086	X X X		
G9078F107	TRITON INTERNATIONAL ORD	C	05/31/2022	NATIONAL FINL SVCS CORP	11,610.000	740,867	X X X		
G9087Q102	TRONOX HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,590.000	47,112	X X X		
G96629103	WILLIS TOWERS WATSON ORD	C	06/06/2022	NATIONAL FINL SVCS CORP	375.000	78,960	X X X		
H1467J104	CHUBB ORD	C	05/31/2022	NATIONAL FINL SVCS CORP	2,835.000	600,491	X X X		
H2906T109	GARMIN ORD	C	05/31/2022	NATIONAL FINL SVCS CORP	690.000	72,643	X X X		
L44385109	GLOBANT ORD	C	05/31/2022	NATIONAL FINL SVCS CORP	85.000	16,206	X X X		
L8681T102	SPOTIFY TECHNOLOGY ORD	C	06/17/2022	NATIONAL FINL SVCS CORP	117.000	11,673	X X X		
M6191J100	JFROG ORD		05/31/2022	NATIONAL FINL SVCS CORP	2,295.000	42,753	X X X		
M98068105	WIX.COM ORD	C	05/31/2022	NATIONAL FINL SVCS CORP	125.000	8,033	X X X		
N14506104	ELASTIC ORD		05/31/2022	NATIONAL FINL SVCS CORP	435.000	26,443	X X X		
N3144W105	EXPRO GROUP HOLDINGS ORD	C	05/31/2022	MORGAN STANLEY CO	20.000	274	X X X		
N6596X109	NXP SEMICONDUCTORS ORD	C	05/31/2022	NATIONAL FINL SVCS CORP	3,695.000	722,846	X X X		
P73684113	ONESPAWORLD HOLDINGS ORD	C	05/31/2022	NATIONAL FINL SVCS CORP	2,900.000	27,358	X X X		
V7780T103	ROYAL CARIBBEAN GROUP ORD		03/25/2022	NATIONAL FINL SVCS CORP	3,215.000	247,393	X X X		
Y1771G102	COSTAMARE ORD	C	05/31/2022	NATIONAL FINL SVCS CORP	16,880.000	239,880	X X X		
Y2106R110	DORIAN LPG ORD		05/31/2022	NATIONAL FINL SVCS CORP	190.000	3,248	X X X		
Y2187A143	EAGLE BULK SHIPPING ORD		05/31/2022	MORGAN STANLEY CO	2,775.000	201,475	X X X		
Y2685T131	GENCO SHIPPING TRADING ORD		05/31/2022	NATIONAL FINL SVCS CORP	7,695.000	193,236	X X X		
Y41053102	INTERNATIONAL SEAWAYS ORD		05/31/2022	NATIONAL FINL SVCS CORP	1,295.000	31,310	X X X		
Y7388L103	SAFE BULKERS ORD	C	05/31/2022	NATIONAL FINL SVCS CORP	26,030.000	123,523	X X X		
5019999999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				X X X	203,588,684	X X X		X X X
5989999997	Subtotal - Common Stocks - Part 3				X X X	203,588,684	X X X		X X X

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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
5989999998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				 X X X	 X X X	 X X X	 X X X	 X X X
5989999999	Subtotal - Common Stocks				 X X X	 203,588,684	 X X X .....	.....	..... X X X
5999999999	Subtotal - Preferred and Common Stocks				 X X X	 203,588,684	 X X X .....	.....	..... X X X
6009999999	Total - Bonds, Preferred and Common Stocks				 X X X	 289,589,738	 X X X	 399,538	 X X X

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SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
										11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's 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	
Bonds - U.S. Governments																					
912828G87	UNITED STATES TREASURY		01/01/2022	Maturity @ 100.00	X X X														2,656	12/31/2021	1.A
912828SV3	UNITED STATES TREASURY		05/15/2022	Maturity @ 100.00	X X X	125,000	125,000	127,715	125,076		(110)		(110)		125,000				1,094	05/15/2022	1.A
0109999999	Subtotal - Bonds - U.S. Governments				X X X	125,000	125,000	127,715	125,076		(110)		(110)		125,000				3,750	X X X	X X X
Bonds - All Other Governments																					
M6417JAB4	KUWAIT, STATE OF (GOVERNMENT)	D	03/20/2022	Maturity @ 100.00	X X X	2,100,000	2,100,000	2,136,750	2,103,540		(3,540)		(3,540)		2,100,000				28,875	03/20/2022	1.E FE
0309999999	Subtotal - Bonds - All Other Governments				X X X	2,100,000	2,100,000	2,136,750	2,103,540		(3,540)		(3,540)		2,100,000				28,875	X X X	X X X
Bonds - U.S. States, Territories and Possessions																					
5741925C0	MARYLAND ST		03/01/2022	Maturity @ 100.00	X X X	1,000,000	1,000,000	1,001,840	1,000,034		(34)		(34)		1,000,000				21,500	03/01/2022	1.A FE
0509999999	Subtotal - Bonds - U.S. States, Territories and Possessions				X X X	1,000,000	1,000,000	1,001,840	1,000,034		(34)		(34)		1,000,000				21,500	X X X	X X X
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
021087ST9	ALPINE UTAH SCH DIST		03/10/2022	Call @ 100.00	X X X	250,000	250,000	252,880	250,150		(150)		(150)		250,000				3,750	03/15/2027	1.A FE
3960284J8	GREENVILLE CNTY S C		04/01/2022	Maturity @ 100.00	X X X	750,000	750,000	750,000	750,000						750,000				8,438	04/01/2022	1.A FE
414834LP4	HARRISBURG S D INDPST SCH DIST NO 41-2		01/12/2022	Call @ 100.00	X X X	340,000	340,000	346,883	340,070		(70)		(70)		340,000				5,100	07/15/2025	1.C FE
5176964N7	LAS VEGAS NEV		06/01/2022	Maturity @ 100.00	X X X	750,000	750,000	750,000	750,000						750,000				10,125	06/01/2022	1.C FE
616142FX8	MOORHEAD MINN		01/27/2022	Call @ 100.00	X X X	205,000	205,000	203,048	204,924		76		76		205,000				3,075	02/01/2027	1.D FE
866407H93	SUMNER CNTY TENN		01/12/2022	Call @ 100.00	X X X	250,000	250,000	253,591	250,035		(35)		(35)		250,000				917	12/01/2023	1.B FE
942170JV4	WATERTOWN S D SCH DIST NO 14-4		06/10/2022	Call @ 100.00	X X X	255,000	255,000	261,617	255,738		(738)		(738)		255,000				5,100	12/15/2028	1.D FE
0709999999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions				X X X	2,800,000	2,800,000	2,818,020	2,800,917		(917)		(917)		2,800,000				36,504	X X X	X X X
Bonds - U.S. Special Revenue, Special Assessment																					
015086LY5	ALEXANDRIA LA UTILS REV		05/01/2022	Maturity @ 100.00	X X X	1,525,000	1,525,000	1,525,000	1,525,000						1,525,000				31,087	05/01/2022	1.E FE
040654VL6	ARIZONA ST TRANSN BRD HWY REV		06/28/2022	Call @ 100.00	X X X	250,000	250,000	261,340	251,368		(1,368)		(1,368)		250,000				5,000	07/01/2028	1.C FE
047849GN8	ATLANTA GA TAX ALLOCATION		01/01/2022	Maturity @ 100.00	X X X	930,000	930,000	956,589	930,000						930,000				15,722	01/01/2022	Z
181503FH1	CLARK-PLEASANT IND CMNTY SCH BLDG CORP		01/12/2022	Call @ 100.00	X X X	250,000	250,000	247,279	249,954		46		46		250,000				4,063	07/15/2025	1.B FE
181685HD3	CLARKE CNTY GA HOSP AUTH REV CTFS		01/03/2022	Maturity @ 100.00	X X X	250,000	250,000	257,420	250,000						250,000				5,000	01/01/2022	Z
30711XEP5	CAS 2017-C01 1M2 - CMO/RMBS		06/28/2022	Various	X X X	515,067	502,617	542,054	520,803		(3,333)		(3,333)		517,470		(14,853)	(14,853)	9,233	07/25/2029	1.A
30711XUX0	CAS 2017-C07 1M2 - CMO/RMBS		06/28/2022	Various	X X X	3,430,077	3,401,660	3,443,862	3,412,148		9,678		9,678		3,421,825		(20,165)	(20,165)	46,053	05/25/2030	1.A
31335BQL3	FH G61359 - RMBS		06/01/2022	Paydown	X X X	143,616	143,616	143,257	143,271		344		344		143,616				1,352	03/01/2048	1.A
3133KJNE8	FH RA3089 - RMBS		06/01/2022	Paydown	X X X	227,028	227,028	239,071	239,092		(12,064)		(12,064)		227,028				1,446	07/01/2050	1.A
3136AY2H5	FNA 2017-M14 A2 - CMBS		06/01/2022	Paydown	X X X	4,345	4,345	4,129	4,225		120		120		4,345				37	11/25/2027	1.A
3136B1UG7	FNR 2018-26 DH - CMO/RMBS		06/01/2022	Paydown	X X X	235,461	235,461	236,638	236,123		(662)		(662)		235,461				2,332	06/25/2046	1.A
3138ERYX2	FN AL9725 - RMBS		06/01/2022	Paydown	X X X	155,393	155,393	154,737	154,772		621		621		155,393				1,456	01/01/2047	1.A
3138WHNF5	FN AS7589 - RMBS		06/01/2022	Paydown	X X X	238,983	238,983	240,664	240,723		(1,740)		(1,740)		238,983				2,153	07/01/2046	1.A
3140J76B6	FN BM3565 - RMBS		06/01/2022	Paydown	X X X	112,501	112,501	109,148	109,195		3,307		3,307		112,501				890	10/01/2047	1.A
3140J86V0	FN BM4483 - RMBS		06/01/2022	Paydown	X X X	86,608	86,608	89,314	89,226		(2,618)		(2,618)		86,608				916	09/01/2048	1.A
3140J9ME8	FN BM4856 - RMBS		06/01/2022	Paydown	X X X	103,083	103,083	106,272	106,499		(3,416)		(3,416)		103,083				1,055	04/01/2047	1.A
3140Q94H3	FN CA2623 - RMBS		06/01/2022	Paydown	X X X	173,521	173,521	177,208	176,502		(2,981)		(2,981)		173,521				1,728	11/01/2048	1.A
3140QDKP8	FN CA5701 - RMBS		06/01/2022	Paydown	X X X	266,072	266,072	280,768	281,189		(15,118)		(15,118)		266,072				1,850	05/01/2050	1.A
33803TEK8	FISHERS IND REDEV AUTH LEASE RENT REV		01/12/2022	Call @ 100.00	X X X	1,010,000	1,010,000	1,000,723	1,009,922		78		78		1,010,000				20,200	01/15/2025	Z
536045AY3	LINN-MAR IOWA CMNTY SCH DIST SCH INFRAST		06/28/2022	Call @ 100.00	X X X	1,310,000	1,310,000	1,298,814	1,308,121		1,879		1,879		1,310,000				27,838	07/01/2023	1.E FE
57419RYR0	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		06/29/2022	Call @ 100.00	X X X	600,000	600,000	600,000	600,000						600,000				9,540	09/01/2022	1.C FE
57429KBN7	MARYLAND ST TRANSN AUTH LEASE REV		06/28/2022	Call @ 100.00	X X X	250,000	250,000	247,788	249,568		432		432		250,000				3,750	07/01/2028	1.C FE
5840OCAJ6	MECKLENBURG CNTY N C LTD OBLIG		02/01/2022	Maturity @ 100.00	X X X	750,000	750,000	750,000	750,000						750,000				9,563	02/01/2022	1.B FE
60534TRT4	MISSISSIPPI DEV BK SPL OBLIG		01/26/2022	Call @ 100.00	X X X	640,000	640,000	640,000	640,000						640,000				6,368	03/01/2023	1.F FE
613741EZ6	MONTGOMERY CNTY VA ECONOMIC DEV AUTH REV		06/01/2022	Maturity @ 100.00	X X X	750,000	750,000	795,690	752,940		(2,940)		(2,940)		750,000				13,313	06/01/2022	1.D FE
667300DA2	NORTHWEST ALLEN CNTY IND MIDDLE SCH BLDG		01/15/2022	Maturity @ 100.00	X X X	360,000	360,000	371,166	360,114		(114)		(114)		360,000				7,200	01/15/2022	1.B FE

SCHEDULE D - PART 4
Show All Long-Term Bonds and Stocks 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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's 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 Admini- strative Symbol	
715029FX7	PERRY TWP IND MULTI SCH BLDG																					
71884AWS4	CORP PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX		01/12/2022	Call @ 100.00	X X X	750,000	750,000	778,388	750,125			(125)	(125)		750,000				15,000	07/15/2024	1.B FE	
751100JA7	RALEIGH N C COMB ENTERPRISE SYS REV		06/28/2022	Call @ 100.00	X X X	850,000	850,000	871,692	851,584			(1,584)	(1,584)		850,000				15,768	07/01/2025	1.C FE	
791023AK0	ST LANDRY PARISH LA RD DIST NO 1 SALES T		03/01/2022	Maturity @ 100.00	X X X	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				10,700	03/01/2022	1.A FE	
890625AL0	TOPEKA KANS PUB BLDG COMMN LEASEHOLD REV		01/07/2022	Call @ 100.00	X X X	125,000	125,000	124,291	124,844		13		13		124,856		144	144		03/01/2023	1.C FE	
92818MQK9	VIRGINIA ST RES AUTH CLEAN WTR REV		06/13/2022	Call @ 100.00	X X X	1,000,000	1,000,000	982,390	993,491		714		714		994,205		5,795	5,795	17,604	12/01/2025	1.E FE	
975680CR8	WINSTON-SALEM N C LTD OBLIG		03/21/2022	Unknown	X X X	5,141	5,000	5,255	5,146		(4)		(4)		5,141				78	11/01/2028	1.C FE	
			06/01/2022	Maturity @ 100.00	X X X	235,000	235,000	242,104	235,736		(736)		(736)		235,000				5,288	06/01/2022	1.B FE	
0909999999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	18,531,896	18,490,887	18,723,052	18,551,682			(31,573)		(31,573)		18,520,109		(29,080)	(29,080)	293,580	X X X	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																						
00206RCE0	AT&T INC		05/06/2022	Call @ 100.00	X X X	1,017,761	1,000,000	1,027,593	1,007,568			(1,305)	(1,305)		1,006,263		(6,263)	(6,263)	43,761	03/11/2024	2.B FE	
00206RMM1	AT&T INC		02/11/2022	BNP PARIBAS SECURITIES BOND	X X X	2,331,333	2,525,000	2,575,323	2,571,755			(406)	(406)		2,571,349		(240,017)	(240,017)	13,235	12/01/2033	2.B FE	
03330AAA0	ANCHC 3-R A - CDO	C	04/28/2022	Paydown	X X X	5,735	5,735	5,741	5,721		14		14		5,735				36	01/28/2031	1.A FE	
035242AP1	ANHEUSER-BUSCH INBEV FINANCE INC		02/04/2022	Call @ 107.05	X X X	695,851	650,000	667,934	659,234			(240)	(240)		658,995		36,856	36,856	12,390	02/01/2026	2.A FE	
05565QDA3	BP CAPITAL MARKETS PLC	C	06/27/2022	Call @ 100.11	X X X	350,381	350,000	347,743	348,898		161		161		349,060		1,321	1,321	9,646	03/17/2025	1.F FE	
09659W2A1	BNP PARIBAS SA	C	05/23/2022	Maturity @ 100.00	X X X	1,500,000	1,500,000	1,468,980	1,496,903		3,097		3,097		1,500,000				22,125	05/23/2022	1.G FE	
12553HAA6	CIM 2017-7 A - CMO/RMBS		06/01/2022	Paydown	X X X	445,816	445,816	445,068	444,976		840		840		445,816				3,900	04/25/2057	1.A FE	
12591KAD7	COMM 2013-CCRE12 A3 - CMBS		06/01/2022	Paydown	X X X	6,299	6,299	6,375	6,318		(18)		(18)		6,299				120	10/15/2046	1.A FE	
12667GLB4	CWALT 2005-27 1A2 - CMO/RMBS		06/01/2022	Paydown	X X X	47,481	47,481	47,243	44,478	1,648	1,355		3,003		47,481				188	08/25/2035	5.B FE	
12669WAE6	CWL 2007-8 2A3 - RMBS		06/27/2022	Paydown	X X X	761,594	761,594	753,978	740,438	16,328	4,828		21,156		761,594				922	12/25/2033	5.B FE	
14448CAP9	CARRIER GLOBAL CORP		03/30/2022	Call @ 95.75	X X X	3,724,870	3,890,000	4,001,021	3,977,549		(3,930)		(3,930)		3,973,619		(248,749)	(248,749)	57,920	02/15/2027	2.C FE	
17252MAL4	CINTAS NO 2 CORP		04/27/2022	Call @ 100.00	X X X	750,000	750,000	752,948	750,057		(57)		(57)		750,000				10,224	06/01/2022	1.G FE	
22823KAL8	CCITY 2 C - CDO	C	02/15/2022	Paydown	X X X	1,750,000	1,750,000	1,741,250	1,742,250		7,750		7,750		1,750,000				22,821	01/20/2032	Z	
23245PAA9	CWALT 2006-0A22 A1 - RMBS		06/27/2022	Paydown	X X X	178,562	178,562	166,955	165,872	1,948	10,741		12,690		178,562				239	02/25/2047	5.B FE	
3137G0AY5	STACR 2014-DN2 M3 - CMO/RMBS		05/25/2022	Paydown	X X X	152,632	152,632	169,827	156,211	2,825	(6,404)		(3,579)		152,632				1,289	04/25/2024	3.B FE	
3137G0AY5	STACR 2014-DN2 M3 - CMO/RMBS		06/27/2022	Paydown	X X X	18,801	18,801	20,919	19,242	348	(789)		(441)		18,801				383	04/25/2024	1.C FE	
3137G0HJ1	STACR 2015-HQA2 M3 - CMO/RMBS		06/27/2022	Paydown	X X X	435,636	435,636	509,865	480,882		(45,246)		(45,246)		435,636				5,684	05/25/2028	1.B FE	
337932AF4	FIRSTENERGY CORP		01/20/2022	Call @ 100.00	X X X	266,507	255,000	259,457	256,164		(50)		(50)		256,115		(1,115)	(1,115)	15,713	03/15/2023	3.A FE	
36252TAS4	GSMS 2016-GS2 AAB - CMBS		05/01/2022	Paydown	X X X	193,566	193,566	188,492	191,439		2,127		2,127		193,566				1,435	05/12/2049	1.A FE	
48305QAA1	KAISER FOUNDATION HOSPITALS		04/01/2022	Maturity @ 100.00	X X X	1,500,000	1,500,000	1,561,620	1,503,251		(3,251)		(3,251)		1,500,000				26,250	04/01/2022	1.D FE	
55821TAA5	MDPK 30 A - CDO	C	04/15/2022	Paydown	X X X	104,464	104,464	102,840	102,657		1,807		1,807		104,464				458	04/15/2029	1.A FE	
58933YAQ8	MERCK & CO INC		02/10/2022	Maturity @ 100.00	X X X	750,000	750,000	754,185	750,081		(81)		(81)		750,000				8,813	02/10/2022	1.E FE	
59981HAA9	MCMLT 2017-1 A1 - CMO/RMBS		06/01/2022	Paydown	X X X	326,476	326,476	320,985	324,361		2,115		2,115		326,476				2,521	11/25/2058	1.A FE	
61691JAS3	MSC 2017-H1 ASB - CMBS		06/01/2022	Paydown	X X X	34,789	34,789	34,282	34,587		203		203		34,789				566	06/17/2050	1.A FE	
61744YAH1	MORGAN STANLEY		05/19/2022	Maturity @ 100.00	X X X	1,500,000	1,500,000	1,460,100	1,496,121		3,879		3,879		1,500,000				20,625	05/19/2022	1.F FE	
61763MAE0	MSBAM 2014-C16 A4 - CMBS		03/01/2022	Paydown	X X X	363,475	363,475	364,952	363,691		(215)		(215)		363,475				4,116	06/17/2047	1.A FE	
69916DAC3	PARL 182 A2 - CDO		03/21/2022	Paydown	X X X	3,450,000	3,450,000	3,450,000	3,450,000						3,450,000				28,762	10/20/2031	1.C FE	
714046AM1	PERKINELMER INC		02/11/2022	US BANCORP INVESTMENTS INC	X X X	2,018,635	2,150,000	2,148,452	2,148,518		26		26		2,148,545		(129,910)	(129,910)	17,588	09/15/2028	2.B FE	
718546AC8	PHILLIPS 66		04/01/2022	Maturity @ 100.00	X X X	500,000	500,000	511,642	500,513		(513)		(513)		500,000				10,750	04/01/2022	2.A FE	
844895AV4	SOUTHWEST GAS CORP		04/01/2022	Maturity @ 100.00	X X X	1,000,000	1,000,000	999,844	999,999		1		1		1,000,000				19,375	04/01/2022	2.B FE	
86359UAA7	SASC 2006-OPT1 A1 - RMBS		06/27/2022	Paydown	X X X	73,337	73,337	72,008	72,293		1,044		1,044		73,337				82	04/25/2036	1.B FE	
871503AK4	NORTONLIFELOCK INC		05/26/2022	Call @ 100.00	X X X	1,000,000	1,000,000	1,023,980	994,593		4,949		4,949		999,541		459	459	18,214	06/15/2022	3.C FE	
883556BM3	THERMO FISHER SCIENTIFIC INC		02/02/2022	Call @ 107.11	X X X	374,899	350,000	345,118	347,309		65		65		347,373		27,526	27,526	1,845	12/15/2025	2.A FE	
89153VAB5	TOTALENERGIES CAPITAL INTERNATIONAL SA	C	02/17/2022	Maturity @ 100.00	X X X	750,000	750,000	755,511	750,081		(81)		(81)		750,000				10,781	02/17/2022	1.F FE	
89169EAA7	TPMT 175 A1 - CMO/RMBS		06/27/2022	Paydown	X X X	186,299	186,299	185,266	183,522		2,777		2,777		186,299				479	02/26/2057	1.A FE	
89173UAA5	TPMT 2017-4 A1 - RMBS		06/01/2022	Paydown	X X X	92,667	92,667	95,271	95,103		(2,436)		(2,436)		92,667				704	06/25/2057	1.A FE	
89175JAA8	TPMT 176 A1 - CMO/RMBS		06/01/2022	Paydown	X X X	65,295	65,295	65,622	65,521		(226)		(226)		65,295				514	10/25/2057	1.A FE	
91159HHC7	US BANCORP		02/10/2022	Call @ 100.00	X X X	1,000,000	1,000,000	1,041,400	1,000,646		(646)		(6									

QE05.1

SCHEDULE D - PART 4
Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of
During the Current Quarter

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
										11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Temporary Impairment Recognized	Total Change in B./A.C.V.	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	
2509999999	Subtotal - Bonds				X X X	54,671,281	55,020,036	55,638,119	55,167,380	67,791	(45,088)		22,703		55,190,116		(588,971)	(588,971)	792,596	X X X	X X X
4509999998	Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)				X X X			X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
4509999999	Subtotal - Preferred Stocks				X X X			X X X												X X X	X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																					
00206R102	AT&T ORD		04/11/2022	NATIONAL FINL SVCS CORP.	205,175,000	5,177,447	X X X	5,526,101	5,047,305	478,796			478,796		5,526,101		(348,654)	(348,654)	106,691	X X X	
002824100	ABBOTT LABORATORIES ORD		05/31/2022	NATIONAL FINL SVCS CORP.	4,850,000	569,912	X X X	460,520	682,589	(222,069)			(222,069)		460,520		109,393	109,393	4,559	X X X	
00507V109	ACTIVISION BLIZZARD ORD		05/31/2022	NATIONAL FINL SVCS CORP.	6,790,000	532,160	X X X	536,405							536,405		(4,244)	(4,244)	3,191	X X X	
009158106	AIR PRODUCTS AND CHEMICALS ORD		01/31/2022	NATIONAL FINL SVCS CORP.	105,000	29,458	X X X	27,310	31,947	(4,638)			(4,638)		27,310		2,148	2,148	158	X X X	
012653101	ALBEMARLE ORD		05/31/2022	NATIONAL FINL SVCS CORP.	1,350,000	351,935	X X X	120,404	315,590	(195,186)			(195,186)		120,404		231,531	231,531	1,060	X X X	
015271109	ALEXANDRIA REAL ESTATE EQ REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP.	660,000	109,835	X X X	101,320	147,154	(45,833)			(45,833)		101,320		8,515	8,515	1,518	X X X	
020002101	ALLSTATE ORD		01/31/2022	NATIONAL FINL SVCS CORP.	3,770,000	454,956	X X X	448,170	443,541	4,630			4,630		448,170		6,786	6,786	3,054	X X X	
02005N100	ALLY FINANCIAL ORD		05/31/2022	NATIONAL FINL SVCS CORP.	2,050,000	89,865	X X X	62,566	97,601	(35,035)			(35,035)		62,566		27,299	27,299	1,230	X X X	
02079K305	ALPHABET CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP.	375,000	862,316	X X X	566,598	1,086,390	(519,792)			(519,792)		566,598		295,719	295,719		X X X	
02376R102	AMERICAN AIRLINES GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP.	5,680,000	96,802	X X X	68,969	102,013	(33,044)			(33,044)		68,969		27,833	27,833		X X X	
024835100	AMERICAN CAMPUS COMM REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP.	2,030,000	131,747	X X X	84,578	116,299	(31,720)			(31,720)		84,578		47,169	47,169	954	X X X	
025537101	AMERICAN ELECTRIC POWER ORD		05/31/2022	NATIONAL FINL SVCS CORP.	17,010,000	1,742,160	X X X	1,449,861	1,513,720	(63,859)			(63,859)		1,449,861		292,299	292,299	26,536	X X X	
025816109	AMERICAN EXPRESS ORD		05/31/2022	NATIONAL FINL SVCS CORP.	4,670,000	791,389	X X X	441,986	764,012	(322,026)			(322,026)		441,986		349,403	349,403	4,437	X X X	
02665T306	AMERICAN HOMES 4 RENT CL A REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP.	19,920,000	736,167	X X X	564,184	868,711	(304,527)			(304,527)		564,184		171,983	171,983	3,586	X X X	
03064D108	AMERICOLD REALTY ORD		05/31/2022	NATIONAL FINL SVCS CORP.	3,215,000	89,041	X X X	90,371							90,371		(1,330)	(1,330)	707	X X X	
031162100	AMGEN ORD		05/31/2022	NATIONAL FINL SVCS CORP.	5,005,000	1,276,176	X X X	1,049,962	1,125,975	(76,012)			(76,012)		1,049,962		226,214	226,214	18,934	X X X	
032654105	ANALOG DEVICES ORD		05/31/2022	NATIONAL FINL SVCS CORP.	4,835,000	814,753	X X X	552,352	849,848	(297,496)			(297,496)		552,352		262,401	262,401	7,349	X X X	
03272L108	ANAPLAN ORD		06/23/2022	CORPORATE REORGANIZATIONS	714,000	45,518	X X X	46,640							46,640		(1,123)	(1,123)		X X X	
036752103	ANTHEM ORD		05/31/2022	NATIONAL FINL SVCS CORP.	1,550,000	793,646	X X X	432,693	718,487	(285,794)			(285,794)		432,693		360,954	360,954	1,984	X X X	
03743Q108	APA ORD		05/31/2022	NATIONAL FINL SVCS CORP.	2,570,000	120,805	X X X	28,472	69,107	(40,635)			(40,635)		28,472		92,333	92,333	643	X X X	
03769M106	APOLLO GLOBAL MANAGEMENT ORD		05/31/2022	NATIONAL FINL SVCS CORP.	9,330,000	542,880	X X X	651,819							651,819		(108,939)	(108,939)	7,464	X X X	
053015103	AUTOMATIC DATA PROCESSING ORD		01/31/2022	NATIONAL FINL SVCS CORP.	1,745,000	357,242	X X X	365,009	430,282	(65,273)			(65,273)		365,009		(7,766)	(7,766)	1,815	X X X	
053807103	AVNET ORD		01/31/2022	NATIONAL FINL SVCS CORP.	5,145,000	206,040	X X X	200,485	212,283	(11,798)			(11,798)		200,485		5,555	5,555		X X X	
05722G100	BAKER HUGHES CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP.	2,875,000	103,432	X X X	60,359	69,173	(8,814)			(8,814)		60,359		43,073	43,073	1,035	X X X	
060505104	BANK OF AMERICA ORD		05/31/2022	Various	108,920,000	4,300,747	X X X	2,762,289	4,845,851	(2,083,562)			(2,083,562)		2,762,289		1,538,458	1,538,458	22,873	X X X	
062540109	BANK OF HAWAII ORD		05/31/2022	NATIONAL FINL SVCS CORP.	1,375,000	109,075	X X X	118,350							118,350		(9,275)	(9,275)	1,925	X X X	
064058100	BANK OF NEW YORK MELLON ORD		01/31/2022	NATIONAL FINL SVCS CORP.	1,815,000	107,185	X X X	89,999	105,415	(15,416)			(15,416)		89,999		17,186	17,186	617	X X X	
071813109	BAXTER INTERNATIONAL ORD		12/07/2021	NATIONAL FINL SVCS CORP.			X X X												987	X X X	
084670702	BERKSHIRE HATHAWAY CL B ORD		05/31/2022	Various	9,935,000	3,255,848	X X X	2,199,753	2,970,565	(770,812)			(770,812)		2,199,753		1,056,095	1,056,095		X X X	
086516101	BEST BUY ORD		05/31/2022	NATIONAL FINL SVCS CORP.	7,655,000	628,489	X X X	684,531	777,748	(93,217)			(93,217)		684,531		(56,042)	(56,042)	12,095	X X X	
090572207	BIO RAD LABORATORIES CL A ORD		01/31/2022	NATIONAL FINL SVCS CORP.	170,000	101,953	X X X	100,643	128,447	(27,804)			(27,804)		100,643		1,310	1,310		X X X	
09247X101	BLACKROCK ORD		05/31/2022	NATIONAL FINL SVCS CORP.	1,165,000	777,063	X X X	646,418	1,066,627	(420,210)			(420,210)		646,418		130,646	130,646	5,685	X X X	
093671105	H&R BLOCK ORD		12/07/2021	NATIONAL FINL SVCS CORP.			X X X												12,423	X X X	
097023105	BOEING ORD		05/31/2022	NATIONAL FINL SVCS CORP.	4,390,000	728,231	X X X	756,339	883,795	(127,455)			(127,455)		756,339		(28,108)	(28,108)		X X X	
101137107	BOSTON SCIENTIFIC ORD		05/31/2022	NATIONAL FINL SVCS CORP.	950,000	39,110	X X X	34,730	40,356	(5,626)			(5,626)		34,730		4,380	4,380		X X X	
11120U105	BRIXMOR PROPERTY GROUP REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP.	185,000	4,511	X X X	3,057	4,701	(1,644)			(1,644)		3,057		1,455	1,455	89	X X X	
114340102	AZENTA ORD		05/31/2022	NATIONAL FINL SVCS CORP.	710,000	58,628	X X X	62,608	73,208	(10,600)			(10,600)		62,608		(3,980)	(3,980)		X X X	
122017106	BURLINGTON STORES ORD		05/31/2022	NATIONAL FINL SVCS CORP.	40,000	6,584	X X X	7,354	11,660	(4,306)			(4,306)		7,354		(770)	(770)		X X X	
12468P104	C3 AI CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP.	7,840,000	148,306	X X X	202,875							202,875		(54,569)	(54,569)		X X X	
125269100	CF INDUSTRIES HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP.	5,435,000	536,786	X X X	237,335	384,689	(147,355)			(147,355)		237,335		299,452	299,452	3,805	X X X	
125523100	CIGNA ORD		05/31/2022	NATIONAL FINL SVCS CORP.	6,095,000	1,509,434	X X X	1,202,860	1,399,595	(196,735)			(196,735)		1,202,860		306,574	306,574	2,912	X X X	
12572Q105	CME GROUP CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP.	1,520,000	302,892	X X X	282,995	347,259	(64,264)			(64,264)		282,995		19,897	19,897	6,460	X X X	
126408103	CSX ORD		05/31/2022	NATIONAL FINL SVCS CORP.	19,665,000	626,379	X X X	461,229	739,404	(278,175)			(278,175)		461,229		165,149	165,149	3,933	X X X	
126650100	CVS HEALTH ORD		05/31/2022	NATIONAL FINL SVCS CORP.	11,245,000	1,097,084	X X X	760,812	1,160,034	(399,222)			(399,222)		760,812		336,272	336,272	12,370	X X X	
127097103	COTERRA ENERGY ORD		05/31/2022	NATIONAL FINL SVCS CORP.	3,970,000	136,275	X X X	24,830	75,430	(50,600)			(50,600)		24,830		111,445	111,445	4,605	X X X	
13645T100	CANADIAN PACIFIC RAILWAY ORD	C	01/31/2022	CITIGROUP GLOBAL MARKETS INC.	5,145,006	367,644	X X X	308,696	370,132	(61,435)			(61,435)		308,696		58,948	58,948	576	X X X	
14149Y108	CARDINAL HEALTH ORD		01/31/2022	NATIONAL FINL SVCS CORP.	5,640,000	290,161	X X X	291,997	290,404	1,593			1,593		291,997		(1,836)	(1,836)	2,768	X X X	
143130102	CARMAX ORD		01/31/2022	NATIONAL FINL SVCS CORP.	650,000	71,879	X X X	64,753	84,650	(19,896)			(19,896)		64,753		7,126	7,126		X X X	
14316J108	CARLYLE GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP.	4,590,000	176,949	X X X	145,087	251,991	(106,904)			(106,904)		145,087		31,862	31,862	2,639	X X X	

QE05.2

SCHEDULE D - PART 4
Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of
During the Current Quarter

QE05.3

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
		F o r e i g n								11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ 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 Admini- strative Symbol
14448C104	CARRIER GLOBAL ORD		05/31/2022	NATIONAL FINL SVCS CORP.	3,485,000	137,154	X X X	91,217	189,026	(97,809)			(97,809)		91,217		45,937	45,937	1,046	X X X	
15677J108	CERIDIAN HCM HOLDING ORD		05/31/2022	NATIONAL FINL SVCS CORP.	3,890,000	219,352	X X X	376,701	406,349	(29,648)			(29,648)		376,701		(157,349)	(157,349)		X X X	
159864107	CHRLS RIVER LABS ORD		05/31/2022	NATIONAL FINL SVCS CORP.	510,000	119,024	X X X	101,143	192,158	(91,015)			(91,015)		101,143		17,881	17,881		X X X	
163092109	CHEGG ORD		05/31/2022	NATIONAL FINL SVCS CORP.	4,365,000	84,761	X X X	113,452							113,452		(28,691)	(28,691)		X X X	
166764100	CHEVRON ORD		05/31/2022	NATIONAL FINL SVCS CORP.	12,020,000	1,830,973	X X X	1,363,017	1,410,547	(47,530)			(47,530)		1,363,017		467,955	467,955	16,571	X X X	
17275R102	CISCO SYSTEMS ORD		05/31/2022	NATIONAL FINL SVCS CORP.	37,105,000	1,769,855	X X X	1,722,366	2,351,344	(628,978)			(628,978)		1,722,366		47,489	47,489	24,481	X X X	
174610105	CITIZENS FINANCIAL GROUP ORD		01/31/2022	NATIONAL FINL SVCS CORP.	5,000,000	257,497	X X X	230,134	236,250	(6,116)			(6,116)		230,134		27,363	27,363	1,950	X X X	
18915M107	CLOUDFLARE CL A ORD		01/31/2022	NATIONAL FINL SVCS CORP.	2,360,000	223,362	X X X	255,320	310,340	(55,020)			(55,020)		255,320		(31,958)	(31,958)		X X X	
191216100	COCA-COLA ORD		05/31/2022	MORGAN STANLEY CO	37,590,000	2,391,842	X X X	1,831,147	2,225,704	(394,557)			(394,557)		1,831,147		560,695	560,695	16,540	X X X	
20030N101	COMCAST CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP.	29,930,000	1,329,146	X X X	1,099,672	1,506,377	(406,705)			(406,705)		1,099,672		229,474	229,474	15,564	X X X	
200340107	COMERICA ORD		05/31/2022	NATIONAL FINL SVCS CORP.	1,475,000	122,607	X X X	76,602	128,325	(51,723)			(51,723)		76,602		46,005	46,005	2,006	X X X	
205887102	CONAGRA BRANDS ORD		05/31/2022	NATIONAL FINL SVCS CORP.	26,200,000	880,937	X X X	864,762	894,730	(29,968)			(29,968)		864,762		16,175	16,175	13,339	X X X	
20825C104	CONOCOPHILLIPS ORD		05/31/2022	NATIONAL FINL SVCS CORP.	10,390,000	1,189,010	X X X	371,608	749,950	(378,342)			(378,342)		371,608		817,401	817,401	14,754	X X X	
209115104	CONSOLIDATED EDISON ORD		05/31/2022	NATIONAL FINL SVCS CORP.	36,155,000	3,601,245	X X X	2,710,456	3,084,745	(374,289)			(374,289)		2,710,456		890,789	890,789	57,125	X X X	
22052L104	CORTEVA ORD		05/31/2022	NATIONAL FINL SVCS CORP.	3,595,000	226,968	X X X	97,293	169,972	(72,679)			(72,679)		97,293		129,675	129,675	1,007	X X X	
229663109	CUBESMART REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP.	265,000	11,850	X X X	6,698	15,081	(8,384)			(8,384)		6,698		5,152	5,152	228	X X X	
231021106	CUMMINS ORD		05/31/2022	NATIONAL FINL SVCS CORP.	4,815,000	1,006,802	X X X	1,032,904	1,050,344	(17,440)			(17,440)		1,032,904		(26,102)	(26,102)	13,964	X X X	
23283R100	CYRUSONE REIT ORD		03/28/2022	CORPORATE REORGANIZATIONS	3,873,000	350,507	X X X	290,139	347,486	(57,347)			(57,347)		290,139		60,367	60,367	2,014	X X X	
23331A109	D R HORTON ORD		05/31/2022	NATIONAL FINL SVCS CORP.	3,155,000	236,035	X X X	207,153	342,160	(135,007)			(135,007)		207,153		28,881	28,881	1,420	X X X	
23345M107	DT MIDSTREAM ORD		05/31/2022	NATIONAL FINL SVCS CORP.	2,840,000	164,992	X X X	100,820	136,263	(35,443)			(35,443)		100,820		64,172	64,172	3,522	X X X	
235851102	DANAHER ORD		05/31/2022	NATIONAL FINL SVCS CORP.	3,470,000	913,833	X X X	655,718	1,141,665	(485,947)			(485,947)		655,718		258,115	258,115	1,596	X X X	
237194105	DARDEN RESTAURANTS ORD		05/31/2022	NATIONAL FINL SVCS CORP.	1,880,000	236,012	X X X	143,588	283,203	(139,615)			(139,615)		143,588		92,424	92,424	4,136	X X X	
25179M103	DEVON ENERGY ORD		05/31/2022	NATIONAL FINL SVCS CORP.	900,000	68,709	X X X	9,383	39,645	(30,262)			(30,262)		9,383		59,326	59,326	900	X X X	
25278X109	DIAMONDBACK ENERGY ORD		05/31/2022	NATIONAL FINL SVCS CORP.	445,000	67,646	X X X	18,904	47,993	(29,090)			(29,090)		18,904		48,742	48,742	1,624	X X X	
253393102	DICKS SPORTING ORD		05/31/2022	NATIONAL FINL SVCS CORP.	885,000	72,646	X X X	64,764	101,766	(37,003)			(37,003)		64,764		7,883	7,883	431	X X X	
253868103	DIGITAL REALTY REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP.	2,145,000	299,090	X X X	280,070	379,386	(99,316)			(99,316)		280,070		19,020	19,020	5,105	X X X	
254687106	WALT DISNEY ORD		05/31/2022	NATIONAL FINL SVCS CORP.	910,000	99,955	X X X	105,920	140,950	(35,030)			(35,030)		105,920		(5,965)	(5,965)		X X X	
254709108	DISCOVER FINANCIAL SERVICES ORD		05/31/2022	NATIONAL FINL SVCS CORP.	6,675,000	755,781	X X X	406,174	771,363	(365,189)			(365,189)		406,174		349,607	349,607	7,343	X X X	
260003108	DOVER ORD		05/31/2022	NATIONAL FINL SVCS CORP.	5,480,000	735,084	X X X	544,621	995,168	(450,547)			(450,547)		544,621		190,462	190,462	5,480	X X X	
260557103	DOW ORD		05/31/2022	NATIONAL FINL SVCS CORP.	1,870,000	128,002	X X X	68,090	106,066	(37,976)			(37,976)		68,090		59,912	59,912	2,618	X X X	
26441C204	DUKE ENERGY ORD		05/31/2022	NATIONAL FINL SVCS CORP.	30,240,000	3,371,109	X X X	3,064,918	3,172,176	(107,258)			(107,258)		3,064,918		306,911	306,911	49,792	X X X	
26614N102	DUPONT DE NEMOURS ORD		05/31/2022	NATIONAL FINL SVCS CORP.	3,125,000	213,857	X X X	119,180	252,438	(133,258)			(133,258)		119,180		94,677	94,677	2,063	X X X	
268150109	DYNATRACE ORD		05/31/2022	NATIONAL FINL SVCS CORP.	6,080,000	227,631	X X X	324,027	15,389	1,251			1,251		324,027		(96,396)	(96,396)		X X X	
26875P101	EOG RESOURCES ORD		05/31/2022	NATIONAL FINL SVCS CORP.	3,070,000	420,448	X X X	145,970	272,708	(126,738)			(126,738)		145,970		274,478	274,478	7,675	X X X	
291011104	EMERSON ELECTRIC ORD		05/31/2022	NATIONAL FINL SVCS CORP.	6,700,000	596,056	X X X	418,262	622,899	(204,637)			(204,637)		418,262		177,794	177,794	6,901	X X X	
29364G103	ENTERGY ORD		05/31/2022	NATIONAL FINL SVCS CORP.	7,705,000	929,027	X X X	804,734	867,968	(63,234)			(63,234)		804,734		124,293	124,293	15,564	X X X	
294429105	EQUIFAX ORD		01/31/2022	NATIONAL FINL SVCS CORP.	590,000	141,007	X X X	158,192	172,746	(14,554)			(14,554)		158,192		(17,185)	(17,185)		X X X	
29444U700	EQUINIX REIT ORD		01/31/2022	NATIONAL FINL SVCS CORP.	1,585,000	1,148,956	X X X	1,304,699	1,340,656	(35,957)			(35,957)		1,304,699		(155,743)	(155,743)		X X X	
29452E101	EQUITABLE HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP.	11,280,000	344,371	X X X	221,294	369,871	(148,577)			(148,577)		221,294		123,076	123,076	4,286	X X X	
29472R108	EQUITY LIFESTYLE PROP REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP.	1,230,000	93,184	X X X	73,936	107,822	(33,886)			(33,886)		73,936		19,248	19,248	950	X X X	
297178105	ESSEX PROPERTY REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP.	485,000	137,728	X X X	117,478	170,832	(53,353)			(53,353)		117,478		20,250	20,250	2,081	X X X	
29977A105	EVERCORE CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP.	490,000	56,157	X X X	43,684	66,567	(22,883)			(22,883)		43,684		12,473	12,473	686	X X X	
30030																					

QE05.4

SCHEDULE D - PART 4
Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of
During the Current Quarter

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
										11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Temporary Impairment Recognized	Total Change in B./A.C.V.	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	
403949100	HF SINCLAIR ORD		05/31/2022	NATIONAL FINL SVCS CORP.	705.000	34,892	X X X	16,507	16,507						16,507		18,386	18,386	282	X X X	
40434L105	HP ORD		05/31/2022	NATIONAL FINL SVCS CORP.	10,930.000	428,212	X X X	184,114	411,733	(227,619)			(227,619)		184,114		244,099	244,099	5,465	X X X	
406216101	HALLIBURTON ORD		05/31/2022	NATIONAL FINL SVCS CORP.	580.000	23,488	X X X	8,528	13,265	(4,737)			(4,737)		8,528		14,960	14,960	139	X X X	
416515104	HARTFORD FINANCIAL SERVICES GRUP ORD		05/31/2022	NATIONAL FINL SVCS CORP.	9,900.000	719,133	X X X	477,122	683,496	(206,374)			(206,374)		477,122		242,011	242,011	7,623	X X X	
418056107	HASBRO ORD		01/31/2022	NATIONAL FINL SVCS CORP.	7,950.000	735,188	X X X	758,507	809,151	(50,644)			(50,644)		758,507			(23,318)	5,406	X X X	
42225P501	HEALTHCAR TRST OF AM CL A REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP.	1,115.000	33,497	X X X	29,973	37,230	(7,256)			(7,256)		29,973		3,523	3,523	725	X X X	
42250P103	HEALTHPEAK PROPERTIES ORD		05/31/2022	NATIONAL FINL SVCS CORP.	7,565.000	225,312	X X X	184,979	273,021	(88,042)			(88,042)		184,979		40,333	40,333	4,539	X X X	
42824C109	HEWLETT PACKARD ENTERPRISE ORD		05/31/2022	NATIONAL FINL SVCS CORP.	10,080.000	158,261	X X X	111,434	158,962	(47,528)			(47,528)		111,434		46,827	46,827	2,419	X X X	
43300A203	HILTON WORLDWIDE HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP.	450.000	63,344	X X X	34,584	70,196	(35,611)			(35,611)		34,584		28,760	28,760	68	X X X	
438516106	HONEYWELL INTERNATIONAL ORD		05/31/2022	NATIONAL FINL SVCS CORP.	915.000	177,928	X X X	186,193							186,193	(8,266)	(8,266)	(8,266)	1,793	X X X	
44107P104	HOST HOTELS & RESORTS REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP.	1,605.000	32,215	X X X	27,836							27,836		4,380	4,380	48	X X X	
443510607	HUBBELL ORD		05/31/2022	NATIONAL FINL SVCS CORP.	1,290.000	245,185	X X X	175,439	268,191	(92,752)			(92,752)		175,439		69,745	69,745	2,709	X X X	
447011107	HUNTSMAN ORD		05/31/2022	NATIONAL FINL SVCS CORP.	19,515.000	709,229	X X X	500,347	680,683	(180,337)			(180,337)		500,347		208,883	208,883	4,147	X X X	
458140100	INTEL ORD		01/31/2022	NATIONAL FINL SVCS CORP.	69,650.000	3,370,082	X X X	4,099,318	3,586,975	512,343			512,343		4,099,318		(729,237)	(729,237)		X X X	
459200101	INTERNATIONAL BUSINESS MACHINES ORD		05/31/2022	NATIONAL FINL SVCS CORP.	12,715.000	1,770,847	X X X	1,692,458							1,692,458		78,389		41,832	X X X	
459506101	INTERNATIONAL FLAVORS & FRAGRANS ORD		01/31/2022	NATIONAL FINL SVCS CORP.	6,290.000	823,386	X X X	769,770	947,589	(177,819)			(177,819)		769,770		53,616	53,616	4,969	X X X	
460146103	INTERNATIONAL PAPER ORD		05/31/2022	NATIONAL FINL SVCS CORP.	22,255.000	1,083,282	X X X	992,604	1,045,540	(52,936)			(52,936)		992,604		90,678	90,678	20,586	X X X	
460690100	INTERPUBLIC GROUP OF COMPANIES ORD		05/31/2022	NATIONAL FINL SVCS CORP.	3,200.000	103,372	X X X	53,104	119,840	(66,736)			(66,736)		53,104		50,268	50,268	928	X X X	
46187W107	INVITATION HOMES ORD		05/31/2022	NATIONAL FINL SVCS CORP.	7,230.000	273,980	X X X	208,998	327,808	(118,810)			(118,810)		208,998		64,983	64,983	3,181	X X X	
462260100	IOVANCE BIOTHERAPEUTICS ORD		05/31/2022	NATIONAL FINL SVCS CORP.	12,655.000	85,618	X X X	266,727	131,244	41,353			41,353		266,727	(181,109)	(181,109)	(181,109)		X X X	
46266C105	IQVIA HOLDINGS ORD		05/31/2022	NATIONAL FINL SVCS CORP.	220.000	47,130	X X X	35,023	62,071	(27,048)			(27,048)		35,023		12,107	12,107		X X X	
46625H100	JPMORGAN CHASE ORD		05/31/2022	Various	67,405.000	9,083,103	X X X	7,253,581	10,673,582	(3,420,001)			(3,420,001)		7,253,581		1,829,522	1,829,522	102,620	X X X	
47233W109	JEFFERIES FINANCIAL GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP.	6,990.000	230,784	X X X	183,668	271,212	(87,544)			(87,544)		183,668		47,116	47,116	4,194	X X X	
478160104	JOHNSON & JOHNSON ORD		05/31/2022	NATIONAL FINL SVCS CORP.	31,640.000	5,616,008	X X X	4,775,874	5,412,655	(636,781)			(636,781)		4,775,874		840,135	840,135	54,323	X X X	
48203R104	JUNIPER NETWORKS ORD		05/31/2022	NATIONAL FINL SVCS CORP.	34,400.000	1,057,535	X X X	816,450	1,228,424	(411,974)			(411,974)		816,450		241,085	241,085	14,448	X X X	
48251W104	KKR AND CO ORD		05/31/2022	MORGAN STANLEY CO	11,860.000	649,875	X X X	442,619	883,570	(440,951)			(440,951)		442,619		207,256	207,256	3,558	X X X	
487836108	KELLOGG ORD		05/31/2022	MORGAN STANLEY CO	19,120.000	1,328,966	X X X	1,133,718	1,231,710	(97,993)			(97,993)		1,133,718		195,249	195,249	22,179	X X X	
493267108	KEYCORP ORD		05/31/2022	MORGAN STANLEY CO	51,740.000	1,033,322	X X X	1,055,588	1,196,746	(141,159)			(141,159)		1,055,588		(22,265)	(22,265)	20,179	X X X	
49427F108	KILROY REALTY REIT ORD		05/31/2022	MORGAN STANLEY CO	170.000	10,342	X X X	10,803							10,803		(461)	(461)	88	X X X	
500754106	KRAFT HEINZ ORD		05/31/2022	MORGAN STANLEY CO	40,115.000	1,518,944	X X X	1,435,106							1,435,106		83,838	83,838	32,092	X X X	
501044101	KROGER ORD		05/31/2022	MORGAN STANLEY CO	4,210.000	223,448	X X X	158,232	190,545	(32,313)			(32,313)		158,232		65,216	65,216	1,768	X X X	
512816109	LAMAR ADVERTISING CL A REIT		05/31/2022	NATIONAL FINL SVCS CORP.	760.000	74,366	X X X	59,323	92,188	(32,865)			(32,865)		59,323		15,043	15,043	836	X X X	
532457108	ELI LILLY ORD		01/31/2022	NATIONAL FINL SVCS CORP.	2,415.000	590,508	X X X	566,423	667,071	(100,649)			(100,649)		566,423		24,085	24,085		X X X	
538034109	LIVE NATION ENTERTAINMENT ORD		05/31/2022	NATIONAL FINL SVCS CORP.	15.000	1,421	X X X	1,269	1,795	(526)			(526)		1,269		152	152		X X X	
539830109	LOCKHEED MARTIN ORD		05/31/2022	NATIONAL FINL SVCS CORP.	6,750.000	2,766,974	X X X	2,427,260	2,399,018	28,243			28,243		2,427,260		339,713	339,713	15,652	X X X	
55261F104	M&T BANK ORD		05/31/2022	NATIONAL FINL SVCS CORP.	4,380.000	790,043	X X X	605,006	672,680	(67,675)			(67,675)		605,006		185,037	185,037	10,512	X X X	
552953101	MGM RESORTS INTERNATIONAL ORD		05/31/2022	NATIONAL FINL SVCS CORP.	1,585.000	55,635	X X X	26,516	71,135	(44,618)			(44,618)		26,516		29,118	29,118	4	X X X	
56418H100	MANPOWERGROUP ORD		01/31/2022	NATIONAL FINL SVCS CORP.	6,025.000	630,809	X X X	612,297	586,413	25,883			25,883		612,297		18,513	18,513		X X X	
56585A102	MARATHON PETROLEUM ORD		05/31/2022	NATIONAL FINL SVCS CORP.	2,625.000	269,601	X X X	146,692	167,974	(21,282)			(21,282)		146,692		122,909	122,909	3,045	X X X	
573874104	MARVELL TECHNOLOGY ORD		05/31/2022	NATIONAL FINL SVCS CORP.	6,635.000	395,374	X X X	233,558	580,496	(346,938)			(346,938)		233,558		161,816	161,816	796	X X X	
580135101	MCDONALD'S ORD		05/31/2022	NATIONAL FINL SVCS CORP.	1,645.000	416,812	X X X	316,467	440,975	(124,508)			(124,508)		316,467		100,346	100,346	2,270	X X X	
58463J304	MEDICAL PROPERTIES REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP.	5,930.000	110,209	X X X	107,363	140,126	(32,763)			(32,763)		107,363		2,847	2,847	3,380	X X X	
58933Y105	MERCK & CO. INC.		05/31/2022	NATIONAL FINL SVCS CORP.	8,805.000	812,428	X X X	717,275							717,275		95,154	95,154	6,075	X X X	
589400100	MERCURY GENERAL ORD		05/31/2022	NATIONAL FINL SVCS CORP.	4,355.000	213,633	X X X	176,606	231,076	(54,470)			(54,470)		176,606		37,027	37,027	2,765	X X X	
595017104	MICROCHIP TECHNOLOGY ORD		05/31/2022	NATIONAL FINL SVCS CORP.	2,860.000	207,890	X X X	144,194	248,992	(104,797)			(104,797)		144,194		63,696	63,696	1,513	X X X	
595112103	MICRON TECHNOLOGY ORD		05/31/2022	NATIONAL FINL SVCS CORP.	8,845.000	653,355	X X X	445,380	823,912	(378,532)			(378,532)		445,380		207,974	207,974	1,769	X X X	
59522J103	MID AMERICA APT COMMUNITI REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP.	795.000	144,197	X X X	92,473	182,405	(89,932)			(89,932)		92,473		51,724	51,724	1,729	X X X	
60468T105	MIRATI THERAPEUTICS ORD		01/31/2022	NATIONAL FINL SVCS CORP.	345.000	41,157	X X X	56,551	50,608	5,943					56,551		(15,394)	(15,394)		X X X	
60871R209	MOLSON COORS BEVERAGE COMPA CL B ORD		01/31/2022	NATIONAL FINL SVCS CORP.	270.000	12,962	X X X	13,082	12,515	568					13,082			(120)		X X X	
617446448	MORGAN STANLEY ORD		05/31/2022	NATIONAL FINL SVCS CORP.	28,775.000	2,615,939	X X X	1,636,678	2,824,554	(1,187,876)			(1,187,876)		1,636,678		979,261	979,261	34,636	X X X	
632307104	NATERA ORD		05/31/2022	NATIONAL FINL SVCS CORP.	440.000	16,358	X X X	30,789							30,789		(14,431)	(14,431)		X X X	

SCHEDULE D - PART 4
Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of
During the Current Quarter

QE05.5

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
		F o r e i g n								11	12	13	14	15							
CUSIP	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ 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
636518102 637417106	NATIONAL INSTRUMENTS ORD ... NATIONAL RETAIL PROPERTIES REIT ORD		05/31/2022	NATIONAL FINL SVCS CORP.	12,940.000	518,347	X X X	550,296	565,090	(14,794)			(14,794)		550,296		(31,949)	(31,949)	1,431	X X X	
651229106 651639106	NEWELL BRANDS ORD NEWMONT ORD		05/31/2022	NATIONAL FINL SVCS CORP.	2,140.000	94,656	X X X	65,184	102,870	(37,685)			(37,685)		65,184		29,472	29,472	2,268	X X X	
65339F101 65473P105	NEXTERA ENERGY ORD NISOURCE ORD		05/31/2022	NATIONAL FINL SVCS CORP.	4,785.000	102,808	X X X	110,676							110,676		(7,867)	(7,867)	2,201	X X X	
655844108 665859104	NORFOLK SOUTHERN ORD NORTHERN TRUST ORD		05/31/2022	NATIONAL FINL SVCS CORP.	3,680.000	249,003	X X X	226,687	187,611	(873)			(873)		226,687		22,317	22,317	2,024	X X X	
668771108 670837103	NORTONLIFELOCK ORD OGE ENERGY ORD		05/31/2022	NATIONAL FINL SVCS CORP.	7,115.000	543,159	X X X	549,315							549,315		(6,156)	(6,156)	6,048	X X X	
67103H107 67181A107	O REILLY AUTOMOTIVE ORD OAK STREET HEALTH ORD		05/31/2022	NATIONAL FINL SVCS CORP.	26,660.000	840,917	X X X	666,639	736,083	(69,444)			(69,444)		666,639		174,278	174,278	12,530	X X X	
674599105 680223104	OCCIDENTAL PETROLEUM ORD OLD REPUBLIC INTERNATIONAL ORD		05/31/2022	NATIONAL FINL SVCS CORP.	1,600.000	385,736	X X X	274,893	476,336	(201,443)			(201,443)		274,893		110,843	110,843	3,968	X X X	
681919106 682680103	OMNICO GROUP ORD ONEOK ORD		05/31/2022	NATIONAL FINL SVCS CORP.	3,540.000	397,754	X X X	272,361	423,419	(151,058)			(151,058)		272,361		125,393	125,393	4,956	X X X	
683712103 68902V107	OPENDOOR TECHNOLOGIES ORD OTIS WORLDWIDE ORD		01/31/2022	NATIONAL FINL SVCS CORP.	19,995.000	520,007	X X X	539,199	519,470	19,729			19,729		539,199		(19,192)	(19,192)		X X X	
69351T106 693656100	PPL ORD PVH ORD		01/31/2022	NATIONAL FINL SVCS CORP.	4,240.000	160,296	X X X	150,413	162,731	(12,318)			(12,318)		150,413		9,883	9,883	1,738	X X X	
700517105 701094104	PARK HOTELS RESORTS ORD PARKER HANNIFIN ORD		05/31/2022	NATIONAL FINL SVCS CORP.	70.000	44,665	X X X	42,510							42,510		2,155	2,155		X X X	
704326107 705573103	PAYCHEX ORD PEGASYSYSTEMS ORD		05/31/2022	NATIONAL FINL SVCS CORP.	245.000	4,674	X X X	4,259							4,259		416	416		X X X	
70959W103 713448108	PENSKE AUTOMOTIVE GROUP VTC ORD PEPSICO ORD		05/31/2022	NATIONAL FINL SVCS CORP.	5,005.000	346,874	X X X	108,326	145,095	(36,769)			(36,769)		108,326		238,548	238,548	701	X X X	
717081103 718172109	PFIZER ORD PHILIP MORRIS INTERNATIONAL ORD		05/31/2022	NATIONAL FINL SVCS CORP.	55,760.000	1,331,624	X X X	891,924	1,370,581	(478,657)			(478,657)		891,924		439,701	439,701	12,825	X X X	
723484101 723787107	PINNACLE WEST ORD PIONEER NATURAL RESOURCE ORD		05/31/2022	NATIONAL FINL SVCS CORP.	3,685.000	275,650	X X X	246,327	270,000	(23,673)			(23,673)		246,327		29,324	29,324	5,159	X X X	
74039L103 74051N102	PREFERRED APARTMENT COMM REIT ORD PREMIER CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP.	1,735.000	114,242	X X X	58,056	101,949	(43,893)			(43,893)		58,056		56,186	56,186	3,244	X X X	
74144T108 74251V102	T ROWE PRICE GROUP ORD PRINCIPAL FINANCIAL GROUP ORD		05/31/2022	NATIONAL FINL SVCS CORP.	2,285.000	16,387	X X X	22,623							22,623		(6,236)	(6,236)		X X X	
742718109 74275K108	PROCTER & GAMBLE ORD PROCORE TECHNOLOGIES ORD		05/31/2022	NATIONAL FINL SVCS CORP.	2,660.000	197,998	X X X	163,944	231,606	(67,662)			(67,662)		163,944		34,054	34,054	1,410	X X X	
74340W103 744320102	PROLOGIS REIT PRUDENTIAL FINANCIAL ORD		05/31/2022	NATIONAL FINL SVCS CORP.	138,100.000	4,175,496	X X X	4,032,023	4,151,286	(119,263)			(119,263)		4,032,023		143,473	143,473	84,932	X X X	
745867101 74767V109	PULTEGROUP ORD QUANTUMSCAPE CL A ORD		05/31/2022	NATIONAL FINL SVCS CORP.	1,300.000	92,145	X X X	102,036	138,645	(36,609)			(36,609)		102,036		(9,891)	(9,891)	49	X X X	
74838J101 75131E101	QUIDEL ORD RAYTHEON TECHNOLOGIES ORD		05/31/2022	NATIONAL FINL SVCS CORP.	1,840.000	33,347	X X X	27,709	34,739	(7,031)			(7,031)		27,709		5,638	5,638	18	X X X	
756109104 7591EP100	REALTY INCOME REIT ORD REGIONS FINANCIAL ORD		05/31/2022	NATIONAL FINL SVCS CORP.	2,960.000	807,116	X X X	537,012	941,635	(404,623)			(404,623)		537,012		270,104	270,104	6,986	X X X	
75972A301 759916109	RENEWABLE ENERGY GROUP ORD REPLIGEN ORD		05/31/2022	NATIONAL FINL SVCS CORP.	6,620.000	821,429	X X X	484,980	903,630	(418,650)			(418,650)		484,980		336,449	336,449	9,599	X X X	
76171L106 770323103	REYNOLDS CONSUMER PRODUCTS ORD ROBERT HALF INT ORD		05/31/2022	NATIONAL FINL SVCS CORP.	90.000	4,458	X X X	8,857							8,857		(4,398)	(4,398)	3	X X X	
780287108 783549108	ROYAL GOLD ORD RYDER SYSTEM ORD		05/31/2022	NATIONAL FINL SVCS CORP.	3,905.000	450,450	X X X	292,283	418,694	(126,411)			(126,411)		292,283		158,167	158,167	3,788	X X X	
78410G104 79466L302	SBA COMMUNICATIONS CL A REIT ORD SALESFORCE ORD		12/07/2021	NATIONAL FINL SVCS CORP.	190,575.000	10,047,502	X X X	7,428,040	11,253,454	(3,825,414)			(3,825,414)		7,428,040		2,619,462	2,619,462	113,172	X X X	
806857108 808513105	SCHLUMBERGER ORD CHARLES SCHWAB ORD		05/31/2022	NATIONAL FINL SVCS CORP.	19,290.000	2,051,340	X X X	1,519,651	1,832,550	(312,899)			(312,899)		1,519,651		531,690	531,690	48,225	X X X	
			05/31/2022	NATIONAL FINL SVCS CORP.	31,135.000	2,224,505	X X X	2,117,957	2,197,820	(79,862)			(79,862)		2,117,957		106,547	106,547	32,661	X X X	
			05/31/2022	NATIONAL FINL SVCS CORP.	1,670.000	464,144	X X X	158,087	303,740	(145,652)			(145,652)		158,087		306,057	306,057	19,673	X X X	
			06/24/2022	REORGANIZATIONS	2,890.000	72,250	X X X	72,096							72,096		154	154		X X X	
			05/31/2022	NATIONAL FINL SVCS CORP.	1,030.000	38,469	X X X	36,258	42,405	(6,147)			(6,147)		36,258		2,211	2,211	412	X X X	
			01/31/2022	NATIONAL FINL SVCS CORP.	8,780.000	1,352,110	X X X	1,481,632	1,726,499	(244,867)			(244,867)		1,481,632		(129,522)	(129,522)		X X X	
			05/31/2022	NATIONAL FINL SVCS CORP.	4,205.000	307,822	X X X	280,556	304,148	(23,591)			(23,591)		280,556		27,266	27,266	2,691	X X X	
			05/31/2022	NATIONAL FINL SVCS CORP.	11,830.000	1,791,987	X X X	1,609,345	1,935,151	(325,806)			(325,806)		1,609,345		182,642	182,642	18,213	X X X	
			05/31/2022	NATIONAL FINL SVCS CORP.	520.000	23,920	X X X	32,163							32,163		(8,243)	(8,243)		X X X	
			05/31/2022	NATIONAL FINL SVCS CORP.	7,310.000	934,110	X X X	704,959	1,230,712	(525,752)			(525,752)		704,959		229,150	229,150	5,775	X X X	
			05/31/2022	NATIONAL FINL SVCS CORP.	22,325.000	2,378,255	X X X	1,979,978	2,416,458	(436,480)			(436,480)		1,979,978		398,276	398,276	53,580	X X X	
			01/31/2022	NATIONAL FINL SVCS CORP.	8,100.000	422,856	X X X	373,419	462,996	(89,577)			(89,577)		373,419		49,437	49,437	1,215	X X X	
			05/31/2022	NATIONAL FINL SVCS CORP.	4,890.000	62,860	X X X	110,837	108,509	2,328			2,328		110,837		(47,977)	(47,977)		X X X	
			01/31/2022	NATIONAL FINL SVCS CORP.	1,370.000	140,232	X X X	173,297	184,936	(11,639)			(11,639)		173,297		(33,065)	(33,065)		X X X	
			05/31/2022	Various	41,445.000	4,041,192	X X X	2,754,947	3,566,757	(811,810)			(811,810)		2,754,947		1,286,245	1,286,245	32,577	X X X	
			05/31/2022	NATIONAL FINL SVCS CORP.	4,870.000	332,837	X X X	263,069	348,643	(85,574)			(85,574)		263,069		69,768	69,768	7,210	X X X	
			05/31/2022	NATIONAL FINL SVCS CORP.	7,765.000	171,432	X X X	159,422	169,277	(9,855)			(9,855)		159,422		12,010	12,010	2,640		

QE05.6

SCHEDULE D - PART 4
Show All Long-Term Bonds and Stocks 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
		F o r e i g n								11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V.	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	Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
828806109	SIMON PROP GRP REIT ORD	05/31/2022	NATIONAL FINL SVCS CORP.	1,420,000	162,976	X X X	115,693	226,873	(111,181)			(111,181)		115,693		47,283	47,283	2,343	X X X		
83001A102	SIX FLAGS ENTERTAINMENT ORD	05/31/2022	NATIONAL FINL SVCS CORP.	590,000	17,314	X X X	11,403	25,122	(13,719)			(13,719)		11,403		5,911	5,911		X X X		
830566105	SKECHERS USA CL A ORD	05/31/2022	NATIONAL FINL SVCS CORP.	335,000	13,227	X X X	11,622	14,539	(2,917)			(2,917)		11,622		1,605	1,605		X X X		
83088M102	SKYWORKS SOLUTIONS ORD	05/31/2022	NATIONAL FINL SVCS CORP.	865,000	94,060	X X X	117,147	134,196	(17,049)			(17,049)		117,147		(23,087)	(23,087)	969	X X X		
831865209	A O SMITH ORD	05/31/2022	NATIONAL FINL SVCS CORP.	1,765,000	106,687	X X X	92,601	151,525	(58,925)			(58,925)		92,601		14,086	14,086	988	X X X		
832696405	JM SMUCKER ORD	05/31/2022	NATIONAL FINL SVCS CORP.	3,910,000	491,865	X X X	486,221	531,056	(44,835)			(44,835)		486,221		5,643	5,643	7,742	X X X		
833034101	SNAP ON ORD	05/31/2022	NATIONAL FINL SVCS CORP.	140,000	31,107	X X X	28,570	30,153	(1,584)			(1,584)		28,570		2,538	2,538	398	X X X		
835495102	SONOCO PRODUCTS ORD	05/31/2022	NATIONAL FINL SVCS CORP.	5,495,000	322,028	X X X	326,851	318,106	8,746			8,746		326,851		(4,824)	(4,824)	5,165	X X X		
842587107	SOUTHERN ORD	05/31/2022	NATIONAL FINL SVCS CORP.	37,985,000	2,875,710	X X X	2,343,570	2,605,011	(261,442)			(261,442)		2,343,570		532,141	532,141	50,900	X X X		
84265V105	SOUTHERN COPPER ORD	05/31/2022	NATIONAL FINL SVCS CORP.	22,965,000	1,419,806	X X X	1,479,321	1,417,170	62,151			62,151		1,479,321		(59,515)	(59,515)	51,671	X X X		
84860W300	SPIRIT REALTY CAPITAL REIT ORD	05/31/2022	NATIONAL FINL SVCS CORP.	185,000	7,786	X X X	5,270	8,926	(3,656)			(3,656)		5,270		2,516	2,516	236	X X X		
857477103	STATE STREET ORD	01/31/2022	NATIONAL FINL SVCS CORP.	4,600,000	434,097	X X X	395,680	427,800	(32,120)			(32,120)		395,680		38,418	38,418	2,622	X X X		
858119100	STEEL DYNAMICS ORD	05/31/2022	NATIONAL FINL SVCS CORP.	5,360,000	459,999	X X X	198,047	332,695	(134,649)			(134,649)		198,047		261,953	261,953	3,216	X X X		
863667101	STRYKER ORD	05/31/2022	NATIONAL FINL SVCS CORP.	2,285,000	535,071	X X X	446,637	611,055	(164,417)			(164,417)		446,637		88,433	88,433	3,176	X X X		
866674104	SUN COMMUNITIES REIT ORD	05/31/2022	NATIONAL FINL SVCS CORP.	1,445,000	237,992	X X X	201,200	303,407	(102,207)			(102,207)		201,200		36,792	36,792	2,471	X X X		
86771W105	SUNRUN ORD	05/31/2022	NATIONAL FINL SVCS CORP.	3,750,000	98,317	X X X	94,437							94,437		3,880	3,880		X X X		
87165B103	SYNCHRONY FINANCIAL ORD	05/31/2022	NATIONAL FINL SVCS CORP.	9,210,000	357,274	X X X	354,521	427,252	(72,731)			(72,731)		354,521		2,753	2,753	2,561	X X X		
87166B102	SYNEOS HEALTH CL A ORD	05/31/2022	NATIONAL FINL SVCS CORP.	505,000	37,579	X X X	31,131	51,853	(20,722)			(20,722)		31,131		6,448	6,448		X X X		
872590104	T MOBILE US ORD	05/31/2022	NATIONAL FINL SVCS CORP.	1,830,000	244,576	X X X	230,366							230,366		14,210	14,210		X X X		
876030107	TAPESTRY ORD	05/31/2022	NATIONAL FINL SVCS CORP.	750,000	25,880	X X X	18,903	30,458	(11,555)			(11,555)		18,903		6,977	6,977	188	X X X		
87612E106	TARGET ORD	05/31/2022	NATIONAL FINL SVCS CORP.	3,320,000	542,254	X X X	405,243	768,381	(363,138)			(363,138)		405,243		137,012	137,012	5,976	X X X		
87612G101	TARGA RESOURCES ORD	05/31/2022	NATIONAL FINL SVCS CORP.	3,135,000	225,768	X X X	56,388	163,772	(107,385)			(107,385)		56,388		169,380	169,380	2,195	X X X		
87918A105	TELADOC HEALTH ORD	05/31/2022	NATIONAL FINL SVCS CORP.	2,735,000	92,880	X X X	207,487							207,487		(114,606)	(114,606)		X X X		
882508104	TEXAS INSTRUMENTS ORD	05/31/2022	NATIONAL FINL SVCS CORP.	10,395,000	1,844,853	X X X	1,482,826	1,959,146	(476,320)			(476,320)		1,482,826		362,027	362,027	23,909	X X X		
883556102	THERMO FISHER SCIENTIFIC ORD	05/31/2022	NATIONAL FINL SVCS CORP.	1,025,000	583,736	X X X	418,488	683,921	(265,433)			(265,433)		418,488		165,248	165,248	574	X X X		
88579Y101	3M ORD	05/31/2022	NATIONAL FINL SVCS CORP.	14,105,000	2,331,464	X X X	2,721,545	2,505,471	216,074			216,074		2,721,545		(390,081)	(390,081)	1,043	X X X		
887389104	TIMKEN ORD	05/31/2022	NATIONAL FINL SVCS CORP.	1,995,000	121,545	X X X	109,318	138,234	(28,915)			(28,915)		109,318		12,227	12,227	1,217	X X X		
896945201	TRIPADVISOR ORD	05/31/2022	NATIONAL FINL SVCS CORP.	145,000	3,601	X X X	3,072	3,953	(881)			(881)		3,072		529	529		X X X		
89832Q109	TRUIST FINANCIAL ORD	05/31/2022	NATIONAL FINL SVCS CORP.	32,270,000	1,627,047	X X X	1,804,853	1,889,409	(84,556)			(84,556)		1,804,853		(177,805)	(177,805)	29,563	X X X		
90138F102	TWILIO CL A ORD	05/31/2022	NATIONAL FINL SVCS CORP.	1,380,000	145,465	X X X	285,995							285,995		(140,530)	(140,530)		X X X		
90184L102	TWITTER ORD	05/04/2022	Various	29,835,000	1,249,447	X X X	1,183,102	804,108	(54,517)			(54,517)		1,183,102		66,345	66,345		X X X		
902653104	UDR REIT ORD	05/31/2022	NATIONAL FINL SVCS CORP.	1,525,000	73,080	X X X	64,263	91,485	(27,221)			(27,221)		64,263		8,816	8,816	1,132	X X X		
902973304	US BANCORP ORD	01/31/2022	NATIONAL FINL SVCS CORP.	15,720,000	912,747	X X X	800,557	882,992	(82,436)			(82,436)		800,557		112,191	112,191	7,231	X X X		
90353T100	UBER TECHNOLOGIES ORD	05/31/2022	NATIONAL FINL SVCS CORP.	3,380,000	78,835	X X X	94,379	141,723	(47,345)			(47,345)		94,379		(15,543)	(15,543)		X X X		
90400D108	ULTRAGENYX PHARMACEUTICAL ORD	05/31/2022	NATIONAL FINL SVCS CORP.	695,000	32,542	X X X	47,813							47,813		(15,271)	(15,271)		X X X		
904214103	UMPQUA HOLDINGS ORD	05/31/2022	NATIONAL FINL SVCS CORP.	24,370,000	429,850	X X X	406,484	468,879	(62,395)			(62,395)		406,484		23,366	23,366	10,235	X X X		
904311107	UNDER ARMOUR CL A ORD	05/31/2022	NATIONAL FINL SVCS CORP.	1,790,000	18,962	X X X	20,191	37,930	(17,739)			(17,739)		20,191		(1,229)	(1,229)		X X X		
904311206	UNDER ARMOUR CL C ORD	05/31/2022	NATIONAL FINL SVCS CORP.	1,375,000	13,348	X X X	19,432	24,805	(5,374)			(5,374)		19,432		(6,084)	(6,084)		X X X		
907818108	UNION PACIFIC ORD	05/31/2022	Various	11,877,000	2,893,229	X X X	2,255,936	2,992,173	(736,237)			(736,237)		2,255,936		637,294	637,294	23,024	X X X		
91324P102	UNITEDHEALTH GRP ORD	05/31/2022	NATIONAL FINL SVCS CORP.	4,175,000	2,083,465	X X X	1,705,510	2,096,435	(390,925)			(390,925)		1,705,510		377,955	377,955	6,054	X X X		
91529Y106	UNUM ORD	01/31/2022	NATIONAL FINL SVCS CORP.	28,145,000	712,549	X X X	772,342	691,523	80,820			80,820		772,342		(59,793)	(59,793)	8,444	X X X		
91913Y100	VALERO ENERGY ORD	05/31/2022	NATIONAL FINL SVCS CORP.	2,365,000	306,490	X X X	133,690	177,635	(43,945)			(43,945)		133,690		172,800	172,800	4,635	X X X		
92343V104	VERIZON COMMUNICATIONS ORD	05/31/2022	NATIONAL FINL SVCS CORP.	21,850,000	1,123,062	X X X	1,241,455	1,135,326	106,129			106,129		1,241,455		(118,392)	(118,392)	27,968	X X X		
92556H206	PARAMOUNT GLOBAL CL B ORD	05/31/2022	NATIONAL FINL SVCS CORP.	5,440,000	185,576	X X X	107,110	164,179	(57,069)			(57,069)		107,110		78,467	78				

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's 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 Admini- strative Symbol
G0250X107	AMCOR ORD	C	05/31/2022	NATIONAL FINL SVCS CORP.	137,635.000	1,810,753	X X X	1,603,870	1,640,566	(49,118)			(49,118)		1,603,870		206,883	206,883	33,032	X X X	
G29183103	EATON ORD	C	05/31/2022	NATIONAL FINL SVCS CORP.	8,995.000	1,251,377	X X X	1,011,250	1,554,516	(543,266)			(543,266)		1,011,250		240,127	240,127	14,572	X X X	
G4474Y214	JANUS HENDERSON GROUP ORD	C	05/31/2022	NATIONAL FINL SVCS CORP.	13,975.000	392,725	X X X	538,882	586,112	(47,230)			(47,230)		538,882		(146,157)	(146,157)	10,761	X X X	
G47567105	IHS MARKIT ORD	C	01/31/2022	NATIONAL FINL SVCS CORP.	1,170.000	135,939	X X X	133,105	155,516	(22,412)			(22,412)		133,105		2,834	2,834	234	X X X	
G491BT108	INVESCO ORD	C	05/31/2022	NATIONAL FINL SVCS CORP.	13,620.000	263,718	X X X	307,679							307,679		(43,961)	(43,961)	4,869	X X X	
G5960L103	MEDTRONIC ORD	C	05/31/2022	NATIONAL FINL SVCS CORP.	23,120.000	2,317,537	X X X	2,080,390	2,391,764	(311,374)			(311,374)		2,080,390		237,147	237,147	28,583	X X X	
G6095L109	APTIV ORD	C	01/31/2022	NATIONAL FINL SVCS CORP.	290.000	39,254	X X X	40,600	47,836	(7,236)			(7,236)		40,600		(1,346)	(1,346)		X X X	
G6700G107	NVENT ELECTRIC ORD	C	05/31/2022	NATIONAL FINL SVCS CORP.	7,605.000	269,450	X X X	193,116	288,990	(95,874)			(95,874)		193,116		76,333	76,333	2,662	X X X	
G8994E103	TRANE TECHNOLOGIES ORD	C	05/31/2022	NATIONAL FINL SVCS CORP.	685.000	94,592	X X X	55,310	138,391	(83,081)			(83,081)		55,310		39,282	39,282	459	X X X	
G96629103	WILLIS TOWERS WATSON ORD	C	01/31/2022	NATIONAL FINL SVCS CORP.	240.000	56,008	X X X	51,927	56,998	(5,071)			(5,071)		51,927		4,081	4,081	192	X X X	
V7780T103	ROYAL CARIBBEAN GROUP ORD		01/31/2022	NATIONAL FINL SVCS CORP.	4,625.000	356,230	X X X	339,726	355,663	(15,937)			(15,937)		339,726		16,504	16,504		X X X	
5019999999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				X X X	188,833,216	X X X	158,564,886	186,936,205	(37,796,934)			(37,796,934)		158,564,886		30,268,330	30,268,330	2,099,376	X X X	X X X
5989999997	Subtotal - Common Stocks - Part 4				X X X	188,833,216	X X X	158,564,886	186,936,205	(37,796,934)			(37,796,934)		158,564,886		30,268,330	30,268,330	2,099,376	X X X	X X X
5989999998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
5989999999	Subtotal - Common Stocks				X X X	188,833,216	X X X	158,564,886	186,936,205	(37,796,934)			(37,796,934)		158,564,886		30,268,330	30,268,330	2,099,376	X X X	X X X
5999999999	Subtotal - Preferred and Common Stocks				X X X	188,833,216	X X X	158,564,886	186,936,205	(37,796,934)			(37,796,934)		158,564,886		30,268,330	30,268,330	2,099,376	X X X	X X X
6009999999	Total - Bonds, Preferred and Common Stocks				X X X	243,504,496	X X X	214,203,006	242,103,584	(37,729,144)	(45,088)		(37,774,231)		213,755,002		29,679,358	29,679,358	2,891,972	X X X	X X X

E06 Schedule DB Part A Section 1 NONE

E07 Schedule DB Part B Section 1 NONE

E08 Schedule DB Part D Section 1 NONE

E09 Schedule DB Part D Section 2 - Collateral Pledged By Reporting Entity NONE

E09 Schedule DB Part D Section 2 - Collateral Pledged To Reporting Entity NONE

E10 Schedule DB Part E NONE

E11 Schedule DL - Part 1 - Securities Lending Collateral Assets NONE

E12 Schedule DL - Part 2 - Securities Lending Collateral Assets NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1			2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository			Code	Rate of Interest			First Month	Second Month	Third Month	*
open depositories										
JP Morgan - Custody .....	.....	.....	SD	.....	.....	.....	46,074,500	50,882,133	44,665,231	X X X
JP Morgan .....	.....	.....		.....	.....	.....	(21,252,175)	(13,605,897)	(19,291,558)	X X X
US Bank .....	.....	.....		.....	.....	.....	35,947	74,198	89,817	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories ..			X X X	X X X ..	.....	.....	13,289	12,360	11,475	X X X
0199999 Totals - Open Depositories			X X X	X X X ..	.....	.....	24,871,561	37,362,794	25,474,965	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories			X X X	X X X ..	.....	.....	.....	.....	.....	X X X
0299999 Totals - Suspended Depositories			X X X	X X X ..	.....	.....	.....	.....	.....	X X X
0399999 Total Cash On Deposit			X X X	X X X ..	.....	.....	24,871,561	37,362,794	25,474,965	X X X
0499999 Cash in Company's Office			X X X	X X X ..	X X X ..	X X X ..	.....	.....	.....	X X X
0599999 Total Cash			X X X	X X X ..	.....	.....	24,871,561	37,362,794	25,474,965	X X X

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 & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds - as Identified by SVO								
. 31846V419 .	FIRST AMER:TRS OBG V	.. SD ..	 06/02/2022 ...	 1.190	 X X X	 75,028	 52	 31
8209999999	Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO					 75,028	 52	 31
All Other Money Market Mutual Funds								
. 38141W232	GOLDMAN:FS MM INST .....	.....	.... 06/30/2022 ...	 1.510	 X X X	 40,835,924	.....	..... 64,250
8309999999	Subtotal - All Other Money Market Mutual Funds					 40,835,924	.....	..... 64,250
8609999999	Total Cash Equivalents					 40,910,952	 52	 64,282