

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

GRANGE INSURANCE COMPANY

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

Organized under the Laws of.....OH.....State of Domicile or Port of Entry.....OH.....

Country of Domicile.....US.....

Incorporated/Organized.....03/25/1935.....Commenced Business.....04/20/1935.....

Statutory Home Office.....671 South High Street.....Columbus, OH, US 43206-1066.....

Main Administrative Office.....671 South High Street.....  
Columbus, OH, US 43206-1066.....614-445-2900.....  
(Telephone Number)

Mail Address.....671 South High Street.....Columbus, OH, US 43206-1066.....

Primary Location of Books and  
Records.....671 South High Street.....  
Columbus, OH, US 43206-1066.....614-445-2900.....  
(Telephone Number)

Internet Website Address.....www.grangeinsurance.com.....

Statutory Statement Contact.....Jeffrey Paul Siefker.....614-445-2900.....  
(Telephone Number)

.....siefkerj@grangeinsurance.com.....614-542-3017.....  
(E-Mail Address)(Fax Number)

OFFICERS

.....JOHN (NMN) AMMENDOLA, PRESIDENT & CEO.....TERESA JEAN BROWN, EVP & CFO.....

.....LAWAWN DEE COLEMAN, EVP & SECRETARY.....

DIRECTORS OR TRUSTEES

.....JOHN (NMN) AMMENDOLA.....KATHIE JANE ANDRADE.....

.....JAMES MARTIN BENSON.....MARK LEWIS BOXER.....

.....TERESA JEAN BROWN.....MICHAEL DESMOND FRAIZER.....

.....ROBERT ENLOW HOYT.....MARY MARNETTE PERRY.....

.....THOMAS SIMRALL STEWART.....CHRISTIANNA (NMN) WOOD.....

State ofOhio.....

County ofFranklin.....SS

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

x

JOHN (NMN) AMMENDOLA  
PRESIDENT & CEO

x

LAWAWN DEE COLEMAN  
EVP & SECRETARY

x

TERESA JEAN BROWN  
EVP & CFO

Subscribed and sworn to before me

this10thday ofNovember

a. Is this an original filing? Yes

b. If no:

1. State the amendment number:

2. Date filed:

3. Number of pages attached:

x

ASSETS

		Current Statement Date			4  December 31 Prior Year Net Admitted Assets
		1  Assets	2  Nonadmitted Assets	3  Net Admitted Assets (Cols. 1 - 2)	
1.	Bonds.....	1,307,947,118		1,307,947,118	1,377,483,810
2.	Stocks:				
	2.1 Preferred stocks.....	42,292,078		42,292,078	60,366,817
	2.2 Common stocks.....	823,807,777		823,807,777	1,002,606,288
3.	Mortgage loans on real estate:				
	3.1 First liens.....				
	3.2 Other than first liens.....				
4.	Real estate:				
	4.1 Properties occupied by the company (less \$ encumbrances).....	74,668,867		74,668,867	77,011,138
	4.2 Properties held for the production of income (less \$ encumbrances).....	9,302,944		9,302,944	9,262,603
	4.3 Properties held for sale (less \$ encumbrances).....				
5.	Cash (\$ 18,903,893), cash equivalents (\$ 62,051,513) and short-term investments (\$ 1,616,458).....	82,571,864		82,571,864	103,850,346
6.	Contract loans (including \$ premium notes).....				
7.	Derivatives.....				
8.	Other invested assets.....	160,701,279		160,701,279	155,895,455
9.	Receivables for securities.....				847,120
10.	Securities lending reinvested collateral assets.....	33,661,344		33,661,344	29,080,750
11.	Aggregate write-ins for invested assets.....				
12.	Subtotals, cash and invested assets (Lines 1 to 11).....	2,534,953,271		2,534,953,271	2,816,404,328
13.	Title plants less \$ charged off (for Title insurers only).....				
14.	Investment income due and accrued.....	10,060,413		10,060,413	10,485,503
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection.....	332,054,542	3,574,925	328,479,617	319,722,627
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 1,754,707 earned but unbilled premiums).....	1,754,707		1,754,707	1,754,707
	15.3 Accrued retrospective premiums (\$ ) and contracts subject to redetermination (\$ ).....				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers.....	4,194,464		4,194,464	8,308,680
	16.2 Funds held by or deposited with reinsured companies.....				
	16.3 Other amounts receivable under reinsurance contracts.....				
17.	Amounts receivable relating to uninsured plans.....				
18.1	Current federal and foreign income tax recoverable and interest thereon.....	28,232,410		28,232,410	2,844,331
18.2	Net deferred tax asset.....	46,362,264	4,031,766	42,330,498	—
19.	Guaranty funds receivable or on deposit.....				
20.	Electronic data processing equipment and software.....	15,286,803	15,346,920	(60,117)	60,717
21.	Furniture and equipment, including health care delivery assets (\$ ).....	1,087,850	1,087,850	—	—
22.	Net adjustment in assets and liabilities due to foreign exchange rates.....				
23.	Receivables from parent, subsidiaries and affiliates.....				
24.	Health care (\$ ) and other amounts receivable.....				
25.	Aggregate write-ins for other-than-invested assets.....	1,744,054	503,241	1,240,813	1,208,503
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	2,975,730,778	24,544,703	2,951,186,076	3,160,789,395
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....				
28.	Total (Lines 26 and 27).....	2,975,730,778	24,544,703	2,951,186,076	3,160,789,395
Details of Write-Ins					
1101.	.....				
1102.	.....				
1103.	.....				
1198.	Summary of remaining write-ins for Line 11 from overflow page.....				
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....				
2501.	Agent Loans.....	503,241	503,241	—	
2502.	Equities in Pools.....	1,240,813		1,240,813	1,208,503
2503.	Miscellaneous Assets.....				
2598.	Summary of remaining write-ins for Line 25 from overflow page.....				
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	1,744,054	503,241	1,240,813	1,208,503

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Statement Date	December 31, Prior Year
1. Losses (current accident year \$ 278,958,643) .....	644,228,817	552,296,005
2. Reinsurance payable on paid losses and loss adjustment expenses .....	7,213	(92,304)
3. Loss adjustment expenses .....	136,867,725	136,810,112
4. Commissions payable, contingent commissions and other similar charges .....	13,195,009	26,424,000
5. Other expenses (excluding taxes, licenses and fees) .....	33,479,140	36,085,958
6. Taxes, licenses and fees (excluding federal and foreign income taxes) .....	11,450,286	14,626,939
7.1 Current federal and foreign income taxes (including \$ 1,231,369 on realized capital gains (losses)) .....		—
7.2 Net deferred tax liability .....		4,262,742
8. Borrowed money \$ 200,000,000 and interest thereon \$ 335,000 .....	200,335,000	200,335,000
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 30,712,003 and including warranty reserves of \$ and accrued accident and health experience rating refunds including \$ for medical loss ratio rebate per the Public Health Service Act) .....	634,430,732	590,911,727
10. Advance premium .....	10,286,555	5,671,513
11. Dividends declared and unpaid:		
11.1 Stockholders .....		
11.2 Policyholders .....	5,078,655	4,604,425
12. Ceded reinsurance premiums payable (net of ceding commissions) .....	(11,933,322)	4,322,756
13. Funds held by company under reinsurance treaties .....		
14. Amounts withheld or retained by company for account of others .....	160,136	28,991
15. Remittances and items not allocated .....		
16. Provision for reinsurance (including \$ certified) .....		323,116
17. Net adjustments in assets and liabilities due to foreign exchange rates .....		
18. Drafts outstanding .....	1,414,896	
19. Payable to parent, subsidiaries and affiliates .....	2,691,785	2,065,016
20. Derivatives .....		
21. Payable for securities .....	2,910,191	
22. Payable for securities lending .....	33,661,344	29,080,750
23. Liability for amounts held under uninsured plans .....		
24. Capital notes \$ and interest thereon \$ .....		
25. Aggregate write-ins for liabilities .....	6,039,443	17,256,535
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25) .....	1,724,303,605	1,625,013,281
27. Protected cell liabilities .....		
28. Total liabilities (Lines 26 and 27) .....	1,724,303,605	1,625,013,281
29. Aggregate write-ins for special surplus funds .....		
30. Common capital stock .....	5,000,000	5,000,000
31. Preferred capital stock .....		
32. Aggregate write-ins for other-than-special surplus funds .....		
33. Surplus notes .....		
34. Gross paid in and contributed surplus .....	1,175,000	1,175,000
35. Unassigned funds (surplus) .....	1,220,707,471	1,529,601,114
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 30 \$ ) .....		
36.2 shares preferred (value included in Line 31 \$ ) .....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36) .....	1,226,882,471	1,535,776,114
38. Totals (Page 2, Line 28, Col. 3) .....	2,951,186,076	3,160,789,395
Details of Write-Ins		
2501. Reserve for checks written off .....	5,249,538	3,850,290
2502. Deferred compensation .....	9,359,316	25,625,000
2503. Liability for Benefit Plans .....	(13,668,717)	(13,668,717)
2598. Summary of remaining write-ins for Line 25 from overflow page .....	5,099,307	1,449,962
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) .....	6,039,443	17,256,535
2901. ....		
2902. ....		
2903. ....		
2998. Summary of remaining write-ins for Line 29 from overflow page .....		
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above) .....		
3201. ....		
3202. ....		
3203. ....		
3298. Summary of remaining write-ins for Line 32 from overflow page .....		
3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above) .....		

STATEMENT OF INCOME

		1	2	3
		Current Year to Date	Prior Year to Date	Prior Year Ended December 31
Underwriting Income				
1.	Premiums earned:			
1.1.	Direct (written \$ 319,605,770)	318,442,368	323,451,891	432,572,029
1.2.	Assumed (written \$ 763,741,139)	719,462,416	690,333,294	932,355,086
1.3.	Ceded (written \$ 61,877,709)	59,954,588	56,730,567	77,142,100
1.4.	Net (written \$ 1,021,469,200)	977,950,195	957,054,618	1,287,785,015
Deductions:				
2.	Losses incurred (current accident year \$696,696,953 ):			
2.1	Direct	204,051,934	151,299,156	232,308,338
2.2	Assumed	581,353,998	419,277,582	580,699,139
2.3	Ceded	51,475,017	27,846,855	42,167,191
2.4	Net	733,930,915	542,729,883	770,840,287
3.	Loss adjustment expenses incurred	101,645,512	89,485,959	116,099,977
4.	Other underwriting expenses incurred	310,247,650	303,561,293	398,885,941
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	1,145,824,077	935,777,135	1,285,826,205
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(167,873,882)	21,277,483	1,958,810
Investment Income				
9.	Net investment income earned	35,461,986	31,451,830	49,791,737
10.	Net realized capital gains (losses) less capital gains tax of \$ 1,231,369	4,632,292	58,478,216	72,703,397
11.	Net investment gain (loss) (Lines 9 + 10)	40,094,278	89,930,046	122,495,134
Other Income				
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 0 amount charged off \$ 1,247,854)	(1,247,854)	(8,874,580)	(14,681,625)
13.	Finance and service charges not included in premiums	9,857,381	8,788,967	11,626,281
14.	Aggregate write-ins for miscellaneous income	(45,332)	602,182	701,662
15.	Total other income (Lines 12 through 14)	8,564,195	516,569	(2,353,682)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	(119,215,409)	111,724,098	122,100,262
17.	Dividends to policyholders	4,713,600	4,150,800	5,728,738
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	(123,929,009)	107,573,298	116,371,524
19.	Federal and foreign income taxes incurred	(27,601,997)	11,954,683	8,656,327
20.	Net income (Line 18 minus Line 19) (to Line 22)	(96,327,012)	95,618,615	107,715,197
Capital and Surplus Account				
21.	Surplus as regards policyholders, December 31 prior year	1,535,776,114	1,504,940,733	1,504,940,733
22.	Net income (from Line 20)	(96,327,012)	95,618,615	107,715,197
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains or (losses) less capital gains tax of \$ (45,471,766)	(167,796,257)	13,862,011	26,211,507
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	1,121,474	(907,020)	(1,801,436)
27.	Change in nonadmitted assets	1,469,744	1,583,395	(520,849)
28.	Change in provision for reinsurance	323,116	876,410	553,294
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
32.1.	Paid in			
32.2.	Transferred from surplus (Stock Dividend)			
32.3.	Transferred to surplus			
33.	Surplus adjustments:			
33.1.	Paid in	—	—	
33.2.	Transferred to capital (Stock Dividend)			
33.3.	Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(48,000,000)	(98,500,000)	(98,500,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	315,292	132,576	(2,822,333)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(308,893,643)	12,665,987	30,835,381
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,226,882,471	1,517,606,720	1,535,776,114
Details of Write-Ins				
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)			
1401.	Miscellaneous income	(45,332)	602,182	701,662
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	(45,332)	602,182	701,662
3701.	Deferred Gain - Intercompany Pooling Change	315,292	132,576	214,686
3702.	Change in Funded Status - Benefit Plans			(3,037,019)
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)	315,292	132,576	(2,822,333)

CASH FLOW

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	999,992,249	945,360,099	1,290,322,213
2. Net investment income	48,119,992	46,085,333	68,873,381
3. Miscellaneous income	8,564,195	516,569	(2,353,682)
4. Total (Lines 1 to 3)	1,056,676,436	991,962,001	1,356,841,913
5. Benefit and loss related payments	637,784,370	463,220,139	657,499,638
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	430,848,012	420,659,364	536,415,540
8. Dividends paid to policyholders	4,239,370	3,651,172	5,101,007
9. Federal and foreign income taxes paid (recovered) net of \$ 1,231,369 tax on capital gains (losses)	(982,549)	29,969,479	40,617,001
10. Total (Lines 5 through 9)	1,071,889,203	917,500,154	1,239,633,185
11. Net cash from operations (Line 4 minus Line 10)	(15,212,767)	74,461,847	117,208,728
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	277,948,741	413,092,398	593,551,284
12.2 Stocks	107,174,731	95,049,921	145,678,238
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets	10,000,000	44,233,492	44,233,492
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	3,757,311	3,020,659	–
12.8 Total investment proceeds (Lines 12.1 to 12.7)	398,880,783	555,396,470	783,463,014
13. Cost of investments acquired (long-term only):			
13.1 Bonds	226,407,155	386,133,993	495,275,379
13.2 Stocks	102,634,493	185,730,534	289,405,732
13.3 Mortgage loans			
13.4 Real estate	716,092	159,786	456,769
13.5 Other invested assets	21,096,966	29,085,853	56,755,547
13.6 Miscellaneous applications	4,580,594	–	21,685,260
13.7 Total investments acquired (Lines 13.1 to 13.6)	355,435,300	601,110,166	863,578,687
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	43,445,484	(45,713,696)	(80,115,673)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock	–	–	–
16.3 Borrowed funds	–	–	–
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders	48,000,000	98,500,000	98,500,000
16.6 Other cash provided (applied)	(1,511,198)	14,518,063	18,939,840
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(49,511,198)	(83,981,937)	(79,560,160)
Reconciliation of Cash, Cash Equivalents and Short-Term Investments			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(21,278,482)	(55,233,786)	(42,467,105)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	103,850,346	146,317,451	146,317,451
19.2 End of period (Line 18 plus Line 19.1)	82,571,864	91,083,665	103,850,346
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001. \$44,118,649 of the dividend to the parent company, GHI Holdings, Inc., was a non-cash transfer of hedge fund investment holdings. The remaining portion of the dividend was Cash.			44,118,649

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

	SSAP #	F/S Page	F/S Line #	09/30/2022	12/31/2021
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ (96,327,012)	\$ 107,715,197
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ (96,327,012)</u>	<u>\$ 107,715,197</u>
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,226,882,471	\$ 1,535,776,114
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 1,226,882,471</u>	<u>\$ 1,535,776,114</u>

C. Accounting Policy

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

D. Going Concern

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

2. Accounting Changes and Corrections of Errors - Not Applicable

3. Business Combinations and Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

D. Loan-Backed Securities

- (1) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from Hub Data and Bloomberg. These assumptions are consistent with the current interest rate and economic environment.
- (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - Not Applicable
- (3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - Not Applicable
- (4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss
- a. The aggregate amount of unrealized losses:
1. Less than 12 months \$ (12,673,801)
2. 12 months or longer (23,845,169)
- b. The aggregate related fair value of securities with unrealized losses:
1. Less than 12 months \$ 160,398,248
2. 12 months or longer 122,560,366
- (5) According to SSAP 43R, the best estimate of future cash flows using the appropriate discount rate was calculated for each affected security, with other-than-temporary impairments realized to the extent that present value was less than amortized cost. Securities held with an intent to sell were other-than-temporarily impaired to current fair value. Securities with a present value greater than amortized cost were not other-than-temporarily impaired.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

- (1) For securities lending agreements, the Company requires a minimum of 102% and 105% of the fair value of the domestic and foreign securities loaned at the outset of the contract as collateral. Cash collateral received is invested in short-term investments and the offsetting collateral liability is included in Collateral from Lending Activities. The fair value of the collateral as of the end of the period is \$33.7million.
- (2) Carrying amount and classification of assets pledged as collateral and not reclassified and separately reported - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

(3) Collateral received

(a) Aggregate amount collateral received

The Company has no repurchase agreements as collateral.

	Fair Value
1. Securities Lending	
(a) Open	\$
(b) 30 days or less	33,661,344
(c) 31 to 60 days	
(d) 61 to 90 days	
(e) Greater than 90 days	
(f) Subtotal	\$ 33,661,344
(g) Securities received	
(h) Total collateral received	\$ 33,661,344
2. Dollar Repurchase Agreement	
(a) Open	\$
(b) 30 days or less	
(c) 31 to 60 days	
(d) 61 to 90 days	
(e) Greater than 90 days	
(f) Subtotal	\$
(g) Securities received	
(h) Total collateral received	\$

The Company has no dollar repurchase agreements as collateral received.

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

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

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

(5) Collateral reinvestment

(a) Aggregate amount collateral reinvested

The Company has no repurchase agreements as collateral.

Notes to the Financial Statements

5. Investments (Continued)

	Amortized Cost	Fair Value
1. Securities Lending		
(a) Open	\$	\$
(b) 30 days or less	33,661,344	33,661,344
(c) 31 to 60 days		
(d) 61 to 90 days		
(e) 91 to 120 days		
(f) 121 to 180 days		
(g) 181 to 365 days		
(h) 1 to 2 years		
(i) 2 to 3 years		
(j) Greater than 3 years		
(k) Subtotal	\$ 33,661,344	\$ 33,661,344
(l) Securities received		
(m) Total collateral reinvested	\$ 33,661,344	\$ 33,661,344
2. Dollar Repurchase Agreement		
(a) Open	\$	\$
(b) 30 days or less		
(c) 31 to 60 days		
(d) 61 to 90 days		
(e) 91 to 120 days		
(f) 121 to 180 days		
(g) 181 to 365 days		
(h) 1 to 2 years		
(i) 2 to 3 years		
(j) Greater than 3 years		
(k) Subtotal	\$	\$
(l) Securities received		
(m) Total collateral reinvested	\$	\$

The Company has no dollar repurchase agreements as collateral.

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

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

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

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

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

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

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

M. Working Capital Finance Investments - Not Applicable

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

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

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

7. Investment Income - Not Applicable

8. Derivative Instruments - Not Applicable

9. Income Taxes - No Significant Changes

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

- A.
- 1. The Company and its affiliate, Integrity Insurance Company ("IIC"), are stock companies 100% owned by Grange Holdings, Inc. ("GHI"), which is 100% owned by Grange Mutual Holding Company.
  - 2. The Company owns 100% of the common stock of Grange Indemnity Insurance Company, Grange Insurance Company of Michigan, Grange Property & Casualty Insurance Company and Trustgard Insurance Company. The Company, domiciled in the state of Ohio, is a member of the Grange Insurance Operations.
  - 3. The Company is affiliated with IIC, which has two 100% wholly owned subsidiaries, Integrity Property & Casualty Insurance Company and Integrity Select Insurance Company. The companies, domiciled in Ohio, are members of the Grange Insurance Operations.
- B. In September 2022, the Company sent a \$48.0million cash dividend to GHI which will be used to pay for the build costs being capitalized at GHI associated with the update to Grange Insurance Operations' policy and billing platforms and to fund other general operating expenses.



Notes to the Financial Statements

11. Debt

- A. Apart from the item described in Note 11B immediately below, the Company did not have any capital notes or other debt obligations outstanding during the periods presented.
- B. FHLB (Federal Home Loan Bank) Agreements
- (1) The Company is a member of the Federal Home Loan Bank (“FHLB”) of Cincinnati. Through its membership, the Company executed a \$60.0 million 10-year fixed-term, fixed-rate advance at 2.23% in October 2016 for general operating purposes. In March 2020, the Company executed a \$50.0 million 10-year fixed-term, fixed-rate advance at 1.99% and a \$90.0 million 5-year fixed-term, fixed-rate advance at 1.86%, both for general operating purposes and to provide additional liquidity in the wake of the COVID-19 pandemic. The Company has determined the current, actual maximum borrowing capacity as \$254.7 million based on the FHLB Additional Borrowing Capacity statement published at the time of the report.
- (2) FHLB capital stock
- (a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Protected Cell Accounts
1. Current Year			
(a) Membership stock - Class A	\$ -	\$ -	\$ -
(b) Membership stock - Class B	2,528,632	2,528,632	-
(c) Activity stock	7,778,868	7,778,868	-
(d) Excess stock	-	-	-
(e) Aggregate total (a+b+c+d)	\$ 10,307,500	\$ 10,307,500	\$ -
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 254,657,725		
2. Prior Year-End			
(a) Membership stock - Class A	\$ -	\$ -	\$ -
(b) Membership stock - Class B	3,007,113	3,007,113	-
(c) Activity stock	7,300,387	7,300,387	-
(d) Excess stock	-	-	-
(e) Aggregate total (a+b+c+d)	\$ 10,307,500	\$ 10,307,500	\$ -
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 252,242,274		

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

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

- (3) Collateral pledged to FHLB

- (a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total general and protected cell accounts total collateral pledged (Lines 2+3)	\$ 212,388,122	\$ 243,891,518	\$ 200,000,000
2. Current year general account total collateral pledged	212,388,122	243,891,518	200,000,000
3. Current year protected cell accounts total collateral pledged	-	-	-
4. Prior year-end total general and protected cell accounts total collateral pledged	253,537,331	254,761,820	200,000,000

- (b) Maximum amount pledged during reporting period

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

Notes to the Financial Statements

11. Debt (Continued)

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

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

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

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

- (c) FHLB - Prepayment obligations

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

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

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

A. Defined Benefit Plan

- (4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	09/30/2022	12/31/2021	09/30/2022	12/31/2021	09/30/2022	12/31/2021
a. Service cost	\$	\$	49,337	85,136	\$	\$
b. Interest cost			288,194	308,731		
c. Expected return on plan assets			-	-		
d. Transition asset or obligation			-	-		
e. Gains and losses			(253,803)	(369,954)		
f. Prior service cost or credit			(1,900,756)	(2,534,341)		
g. Gain or loss recognized due to a settlement or curtailment			-	-		
h. Total net periodic benefit cost	\$	\$	(1,817,028)	(2,510,428)	\$	\$

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations - No Significant Changes

14. Liabilities, Contingencies and Assessments - No Significant Changes

15. Leases - No Significant Changes

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk - Not Applicable

Notes to the Financial Statements

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

B. Transfer and Servicing of Financial Assets

- (1) The Company participates in a securities lending program with its custodian as the lending agent. Securities on loan as of the end of the period were fixed-income bonds totaling \$33.7 million. Collateral received from lending activities is maintained in accordance with the securities lending agreement, whereby the collateral requirement shall be an amount equal to 102% of the then-current market value of the relevant loaned securities where securities and collateral are denominated in the same currency, and 105% for all other securities. The Company's lending agent, its custodian, reinvests the cash collateral according to investment guidelines outlined in the securities lending agreement and is reported on the balance sheet. Collateral received in the form of securities are restricted and off-balance sheet. The Company is not able to sell or reinvest the securities received as collateral and according to the MLSA, the borrower bears all the risk associated with said securities.
- (2) Servicing assets and servicing liabilities - Not Applicable
- (4) Securitizations, asset-backed financing arrangements and similar transfers accounted for as sales when the transferor has continued involvement with the transferred financial assets - Not Applicable

C. Wash Sales - Not Applicable

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - Not Applicable

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - Not Applicable

20. Fair Value Measurements

A. Fair Value Measurement

- (1) Fair value measurements at reporting date

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

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Preferred stock - Industrial & Misc.....	\$ 23,014,747	\$ -	\$ -	\$ -	\$ 23,014,747
Bonds - Industrial & Misc.....	-	112,492,508	-	-	112,492,508
Common Stock - Industrial & Misc.....	285,506,085	10,352,214	-	284,815,909	580,674,208
Common Stock - Parent, Subs, & Affiliates.....	-	-	243,133,569	-	243,133,569
Other Invested Assets - Hedge Funds.....	-	-	-	51,395,810	51,395,810
Other Invested Assets - Floating Rate Loans.....	-	-	-	109,305,469	109,305,469
Total assets at fair value/NAV.....	\$ 308,520,832	\$ 122,844,722	\$ 243,133,569	\$ 445,517,188	\$ 1,120,016,311
b. Liabilities at fair value					
Total liabilities at fair value.....	\$	\$	\$	\$	\$

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

Description	Beginning balance as of 07/01/2022	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 09/30/2022
a. Assets										
Common Stock - Parent, Subs, & Affiliates.....	\$ 241,993,064	\$	\$	\$	\$ 1,140,505	\$	\$	\$	\$	\$ 243,133,569
Total assets.....	\$ 241,993,064	\$	\$	\$	\$ 1,140,505	\$	\$	\$	\$	\$ 243,133,569
b. Liabilities										
Total liabilities.....	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$

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

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

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

**Parent, Subsidiaries, and Affiliates** – The Company's investments in four subsidiaries are measured and reported at fair value as of the end of the period, for each respective entity totaling\$243.1million. Fair value measurement is determined by the individual entity's surplus at the end of a period, or the amount by which assets exceed liabilities. All subsidiaries are in the insurance industry, whereby its assets are largely comprised of fixed income securities carried at amortized cost and its liabilities represent payables related to current federal income taxes and deferred taxes. Some inputs to the valuation methodology are unobservable and significant to the fair value measurement and result in disclosure at Level 3.

- (5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds .....	\$.. 1,213,135,033	\$.. 1,307,947,118	\$..... 72,243,000	\$.. 1,140,892,033	\$..... -	\$..... -	\$..... -
Common Stock .....	823,807,777	823,807,777	285,506,085	10,352,214	243,133,569	284,815,909	-
Preferred Stock .....	41,856,475	42,292,078	41,856,475	-	-	-	-
Other invested assets .....	160,701,279	160,701,279	-	-	-	160,701,279	-
Money market .....	62,051,513	62,051,513	62,051,513	-	-	-	-

D. Not Practicable to Estimate Fair Value - Not Applicable

E. Nature and Risk of Investments Reported at NAV

Mutual Funds

- **Columbia Pyrford International Stock Fund (\$71.4 million)** – In Q4 2021, Columbia Threadneedle Investments completed its acquisition of BMO's EMEA asset management business announced in April 2021. As a result, the BMO Pyrford International Stock Fund is now the Columbia Pyrford International Stock Fund. No changes to the portfolio management team occurred as a result of the acquisition. The fund seeks capital appreciation by investing in equity securities of companies located in a number of countries outside the United States. The fund may meet redemption requests by redeeming shares in-kind, especially in stressed market conditions, although the fund does not intend to do so.
- **DFA International Core Equity Portfolio (\$65.7 million)** – The portfolio purchases a broad and diverse group of securities of non-U.S. companies in developed markets. The portfolio invests in companies of all sizes, with increased exposure to smaller capitalization, lower relative price, and higher profitability companies as compared to their representation in the international universe. The portfolio reserves the right to meet redemption requests through an in-kind redemption, typically in response to a particularly large redemption, at the request of a client or in stressed market conditions.
- **TCW Emerging Markets Income Fund (\$83.4 million)** – The fund invests primarily in debt securities issued or guaranteed by companies, financial institutions and government entities in emerging market countries. The fund reserves the right to make a "redemption in kind" (payment in portfolio securities) rather than cash if the amount redeemed in any 90-day period is large enough to effect fund operations.
- **Transamerica International Equity Fund (\$64.4 million)** – The fund seeks maximum long-term total return, consistent with reasonable risk to principal, by investing in a diversified portfolio of common stocks of primarily non-U.S. issuers. Shares will normally be redeemed for cash, although each fund retains the right to wholly or partly redeem its shares in kind, under unusual circumstances (such as adverse or unstable market, economic, or political conditions), in an effort to protect the interests of shareholders by the delivery of securities selected from its assets at its discretion.

Other Invested Assets

- **Eaton Vance Institutional Senior Loans Fund (\$109.3 million)** – The Fund's investment objective is to provide as high a level of current income as is consistent with the preservation of capital, by investing in a portfolio primarily of senior floating-rate loans. The Company does not have any unfunded commitments as of the end of the period. Redemption requests must be for amounts of \$100,000 or more. Upon commencement of redemption privileges, a Shareholder may redeem its Shares upon advance written notice to the Fund pursuant to the following schedule: for amounts up to one-third of a Shareholder's account, Shares of an equivalent amount in value will be redeemed and the redemption proceeds resulting therefrom will be paid no later than thirty (30) days after the Fund receives the redemption request (the "Notice Date"); for amounts up to two-thirds of a Shareholder's account, Shares of an equivalent amount in value will be redeemed and the redemption proceeds resulting therefrom will be paid no later than sixty (60) days after the Notice Date; and for amounts greater than two-thirds of a Shareholder's account, Shares of an equivalent amount in value will be redeemed and the redemption proceeds resulting therefrom will be paid no later than ninety (90) days after the Notice Date. For the avoidance of doubt, a Notice Date must be a day on which the NYSE is open for trading. Notwithstanding the foregoing, if cash is available to pay redemption requests sooner than hereinbefore provided, the Fund may do so to remain more fully invested. Redemption proceeds will equal the net asset value of Shares redeemed on the date of redemption and will be paid by wire.
- **Adams Street Senior Private Credit Fund II, LP (\$37.2 million)** – The Partnership's objective is to invest primarily in directly originated first lien, privately negotiated debt of private equity-backed middle-market companies. The Partnership seeks to generate current income with attractive risk-adjusted returns and strong downside protection focusing primarily across regions in North America and, to a lesser extent, parts of Europe. The Company has committed \$60.0 million to the partnership and has unfunded commitments as of the end of the period, totaling \$24.4 million. The Company agrees to pay the balance of its remaining commitment when capital is called by the Partnership. Distributions shall be apportioned among the Partners in proportion to their capital contribution. The term of the Partnership is 6 years from its final closing, subject to two consecutive additional one-year extensions by the General Partner. The Partnership will allocate its available capital over a three-year period from the initial capital call.
- **Commonfund Capital Global Private Equity Partners III, LP (\$11.3 million)** – The Partnership's objective is to offer investors a multi-manager, multi-strategy fund focused primarily on investing in global private equity. The fund serves as a complete global private equity investment program that enables investors to make one commitment to gain exposure to private equity opportunities in the U.S., Europe and other developed markets and in select emerging markets through a single partnership. The Company has committed \$20.0 million to the partnership and has unfunded commitments as of the end of the period, totaling \$11.3 million. The Company agrees to pay the balance of its remaining commitment when capital is called by the Partnership. Distributions shall be apportioned among the Partners in proportion to their capital contribution. The term of the Partnership will end 12 years from its initial closing, unless extended, not more than once, by the General Partner for a period not exceeding three years. The Partnership will allocate its available capital over a two-year period from the initial capital call.
- **Mesirow Financial Private Equity Fund VI, LP (\$2.8 million)** – The primary objective of Fund VIII-A is to generate attractive absolute returns for its investors that exceed the relevant private equity industry and public benchmarks and are commensurate with asset class risk. Mesirow Financial Private Equity will seek to achieve this objective by assembling a diversified portfolio of primary partnership commitments, secondary investments and co-investments. By investing in private investment funds of highly sought-after managers and co-investing directly in companies alongside those managers, Mesirow Financial Private Equity will seek to produce consistently strong investment performance with low loss rates on invested capital. The Company has committed \$10.0 million to the partnership and has unfunded commitments as of the end of the period, totaling \$7.0 million. The Company agrees to pay the balance of its remaining commitment when capital is called by the Partnership. Distributions shall be apportioned among the Partners in proportion to their capital contribution. The term of the Partnership will end 12 years from its initial closing, with the potential for three one-year extensions.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

- **Update Venture Partners II, LP (\$0.1 million)** – The primary objective of the Partnership is to achieve returns for their partners by investing in equity and equity-related securities in privately negotiated transactions, across the full investment life cycle, in the information technology industry. The Company does not have any unfunded commitments as of the end of the period. No transfer of a Limited Partner’s interest in the Partnership, in whole or in part, shall be made without prior written consent of the General Partner. Consent, which will not be unreasonably withheld or delayed, shall be required for any transfer of part or all of any Limited Partner’s economic interest in the Partnership.

21. Other Items

- A. Unusual or Infrequent Items

The Grange Insurance Operations has none remaining of the \$12.5 million reserve established as of December 31, 2021 for any non-pay cancels that lagged into 2022 in response to issues associated with the transition to a new billing system in 2021 (Page 2, Line 15.1 and Page 4, Line 12 in 2022 and 2021).

22. Events Subsequent

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

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

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

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

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

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

	September 30, 2022	December 31, 2021
Balance January 1	\$913,349,001	\$880,039,638
Less: Reinsurance Recoverable	224,242,883	\$286,835,085
Net Balance January 1	689,106,118	593,204,553
Incurred Related to:		
Current Year	822,063,549	929,778,887
Prior Year	13,512,878	(42,838,613)
Total Incurred	835,576,427	886,940,274
Paid Related to:		
Current Year	483,839,999	554,442,781
Prior Year	259,746,005	236,595,928
Total Paid	743,586,004	791,038,709
Net Balance at the end of reporting period	781,096,541	689,106,118
Plus: Reinsurance Recoverable	221,918,021	224,242,883
Balance at the end of reporting period	\$1,003,014,562	\$913,349,001

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

26. Intercompany Pooling Arrangements - No Significant Changes

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies - Not Applicable

30. Premium Deficiency Reserves - No Significant Changes

31. High Deductibles - Not Applicable

Notes to the Financial Statements

- 32. Discounting of Liabilities For Unpaid Losses or Unpaid Loss Adjustment Expenses - Not Applicable
- 33. Asbestos/Environmental Reserves - No Significant Changes
- 34. Subscriber Savings Accounts - Not Applicable
- 35. Multiple Peril Crop Insurance - Not Applicable
- 36. Financial Guaranty Insurance - Not Applicable

GENERAL INTERROGATORIES  
PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?.....NO
- 1.2 If yes, has the report been filed with the domiciliary state?.....
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?.....NO
- 2.2 If yes, date of change:.....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?.....YES
- If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end?.....NO
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group?.....NO
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.....
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?.....NO
- 4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1	2	3
Name of Entity	NAIC Company Code	State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?.....NO
- If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. ....12/31/2019
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. ....12/31/2019
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). ....02/03/2021
- 6.4 By what department or departments?  
Ohio.....
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?.....N/A
- 6.6 Have all of the recommendations within the latest financial examination report been complied with?.....YES
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?.....NO
- 7.2 If yes, give full information
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?.....NO
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms?.....NO
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliates primary federal regulator.

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

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

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?.....NO
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:.....\$ -

INVESTMENT

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

GENERAL INTERROGATORIES  
PART 1 - COMMON INTERROGATORIES

	1 Prior Year-End Book / Adjusted Carrying Value	2 Current Quarter Book / Adjusted Carrying Value
14.21 Bonds.....	\$.....	\$..... -
14.22 Preferred Stock.....		-
14.23 Common Stock.....	239,554,081	243,133,569
14.24 Short-Term Investments.....		-
14.25 Mortgage Loans on Real Estate.....		-
14.26 All Other.....		-
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	239,554,081	243,133,569
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....		-

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?.....NO
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?  
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.....\$ 33,661,344
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.....\$ 33,661,344
- 16.3 Total payable for securities lending reported on the liability page.....\$ 33,661,344

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

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

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

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

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

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

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

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

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

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

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



GENERAL INTERROGATORIES  
PART 1 - COMMON INTERROGATORIES

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

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? .....NO.....  
If yes, attach an explanation.  
.....
2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? .....NO.....  
If yes, attach an explanation.  
.....
- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? .....NO.....
- 3.2 If yes, give full and complete information thereto  
.....
- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? .....NO.....
- 4.2 If yes, complete the following schedule:
- | 1                | 2                | 3          | Total Discount |            |      |       | Discount Taken During Period |            |      |       |
|------------------|------------------|------------|----------------|------------|------|-------|------------------------------|------------|------|-------|
|                  |                  |            | 4              | 5          | 6    | 7     | 8                            | 9          | 10   | 11    |
| Line of Business | Maximum Interest | Disc. Rate | Unpaid Losses  | Unpaid LAE | IBNR | Total | Unpaid Losses                | Unpaid LAE | IBNR | Total |
| Total.....       |                  |            |                |            |      |       |                              |            |      |       |
5. Operating Percentages:
- 5.1 A&H loss percent ..... – %
- 5.2 A&H cost containment percent ..... – %
- 5.3 A&H expense percent excluding cost containment expenses ..... – %
- 6.1 Do you act as a custodian for health savings accounts? .....NO.....
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date. .... \$ .....
- 6.3 Do you act as an administrator for health savings accounts? .....NO.....
- 6.4 If yes, please provide the balance of the funds administered as of the reporting date. .... \$ .....
7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? .....YES.....
- 7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? .....

SCHEDULE F - CEDED REINSURANCE  
Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
U.S. Insurers						
13021.....	42-0644327.....	United Fire & Casualty Company.....	IA.....	Authorized.....	.....	.....
All Other Insurers						
.....	AA-1780116.....	Chaucer Ins Co - Designated Activity Co.....	IRL.....	Unauthorized.....	.....	.....
.....	AA-3191432.....	Vantage Risk Ltd.....	BMU.....	Unauthorized.....	.....	.....
.....	AA-1128623.....	Llyods Syndicate #2121.....	GBR.....	Authorized.....	.....	.....

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

			1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			Active Status (a)	2	3	4	5	6	7
				Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
States, Etc.									
1.	Alabama.....	AL	L						
2.	Alaska.....	AK	N						
3.	Arizona.....	AZ	N						
4.	Arkansas.....	AR	N						
5.	California.....	CA	N						
6.	Colorado.....	CO	N						
7.	Connecticut.....	CT	N						
8.	Delaware.....	DE	N						
9.	District of Columbia.....	DC	N						
10.	Florida.....	FL	N						
11.	Georgia.....	GA	L	45,362,063	45,679,920	27,416,136	17,209,740	44,172,075	35,721,694
12.	Hawaii.....	HI	N						
13.	Idaho.....	ID	N						
14.	Illinois.....	IL	L	13,511,653	13,910,092	7,054,610	10,444,152	20,602,516	19,372,032
15.	Indiana.....	IN	L	10,754,709	11,437,466	6,692,295	5,926,933	14,212,685	14,292,079
16.	Iowa.....	IA	L						
17.	Kansas.....	KS	L						
18.	Kentucky.....	KY	L	23,189,055	23,167,320	15,742,260	8,298,044	20,123,116	15,408,578
19.	Louisiana.....	LA	N						
20.	Maine.....	ME	N						
21.	Maryland.....	MD	L						
22.	Massachusetts.....	MA	N						
23.	Michigan.....	MI	N						
24.	Minnesota.....	MN	L						
25.	Mississippi.....	MS	N						
26.	Missouri.....	MO	L						
27.	Montana.....	MT	N						
28.	Nebraska.....	NE	N						
29.	Nevada.....	NV	N						
30.	New Hampshire.....	NH	N						
31.	New Jersey.....	NJ	N						
32.	New Mexico.....	NM	N						
33.	New York.....	NY	N						
34.	North Carolina.....	NC	L						
35.	North Dakota.....	ND	N						
36.	Ohio.....	OH	L	151,211,545	164,100,229	87,988,822	60,298,297	82,506,509	66,777,176
37.	Oklahoma.....	OK	N						
38.	Oregon.....	OR	N						
39.	Pennsylvania.....	PA	L	45,665,588	42,034,220	31,761,077	22,822,490	31,044,544	25,790,445
40.	Rhode Island.....	RI	N						
41.	South Carolina.....	SC	L			237	57,234	(511)	68,510
42.	South Dakota.....	SD	N						
43.	Tennessee.....	TN	L	22,975,853	23,799,534	14,299,531	10,936,161	18,893,278	19,329,162
44.	Texas.....	TX	N						
45.	Utah.....	UT	N						
46.	Vermont.....	VT	N						
47.	Virginia.....	VA	L	6,935,303	7,420,266	2,312,711	3,192,381	5,181,082	4,691,716
48.	Washington.....	WA	N						
49.	West Virginia.....	WV	L						
50.	Wisconsin.....	WI	L						
51.	Wyoming.....	WY	N						
52.	American Samoa.....	AS	N						
53.	Guam.....	GU	N						
54.	Puerto Rico.....	PR	N						
55.	US Virgin Islands.....	VI	N						
56.	Northern Mariana Islands.....	MP	N						
57.	Canada.....	CAN	N						
58.	Aggregate Other Alien.....	OT	XXX						
59.	Totals.....		XXX	319,605,770	331,549,048	193,267,678	139,185,431	236,735,293	201,451,393
Details of Write-Ins									
58001.			XXX						
58002.			XXX						
58003.			XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page.....		XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above).....		XXX						

(a) Active Status Counts

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

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

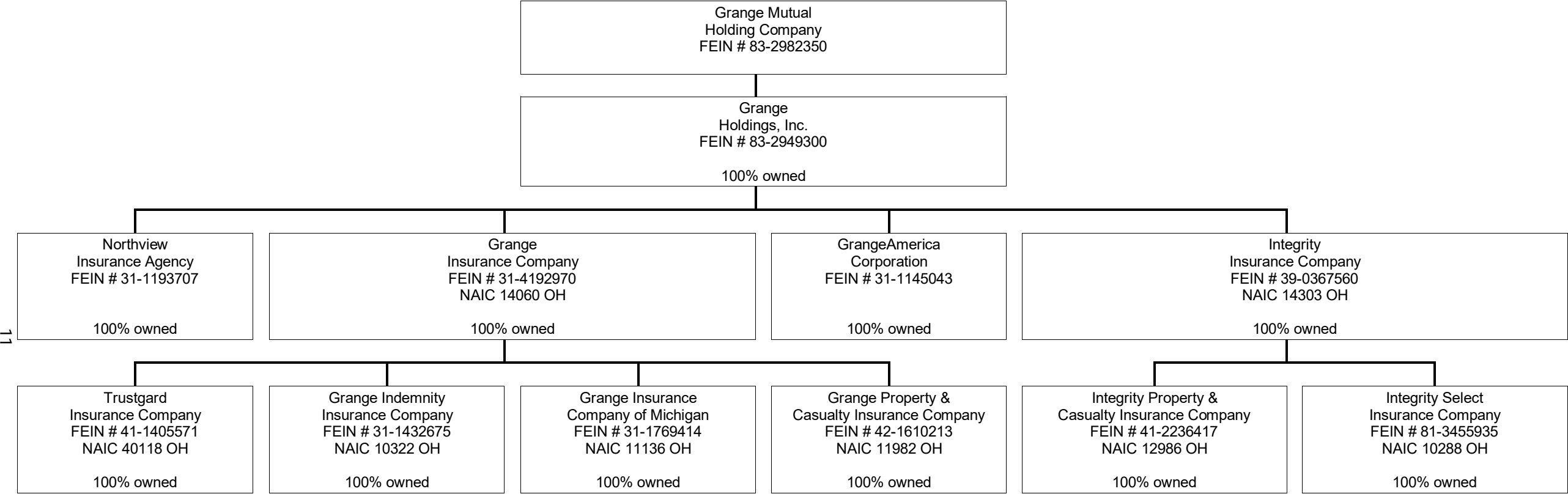
D – Domestic Surplus Lines Insurer (DSL I) - Reporting entities authorized to write surplus lines in the state of domicile.....–

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

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

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

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

PART 1 – LOSS EXPERIENCE

		Current Year to Date			4
		1	2	3	Prior Year to Date
Line of Business		Direct Premiums Earned	Direct Losses Incurred	Direct Loss Percentage	Direct Loss Percentage
1.	Fire .....	6,960,063	4,210,067	60.489	49.639
2.1.	Allied lines .....	3,449,917	493,409	14.302	13.325
2.2.	Multiple peril crop .....				
2.3.	Federal flood .....				
2.4.	Private crop .....				
2.5.	Private flood .....				
3.	Farmowners multiple peril .....	10,905,434	6,017,055	55.175	40.937
4.	Homeowners multiple peril .....	49,248,680	32,710,029	66.418	45.542
5.	Commercial multiple peril .....	91,187,057	66,011,186	72.391	50.358
6.	Mortgage guaranty .....				
8.	Ocean marine .....				
9.	Inland marine .....	2,264,892	821,204	36.258	39.986
10.	Financial guaranty .....				
11.1.	Medical professional liability - occurrence .....				
11.2.	Medical professional liability - claims made .....				
12.	Earthquake .....	582,334	3,508	0.602	(0.001)
13.1.	Comprehensive (hospital and medical) individual .....				
13.2.	Comprehensive (hospital and medical) group .....				
14.	Credit accident and health .....				
15.1.	Vision only .....				
15.2.	Dental only .....				
15.3.	Disability income .....				
15.4.	Medicare supplement .....				
15.5.	Medicaid Title XIX .....				
15.6.	Medicare Title XVIII .....				
15.7.	Long-term care .....				
15.8.	Federal employees health benefits plan .....				
15.9.	Other health .....				
16.	Workers' compensation .....	5,950,134	377,367	6.342	33.224
17.1.	Other liability occurrence .....	13,972,079	7,188,431	51.449	18.519
17.2.	Other liability-claims made .....	57,595	73,927	128.357	64.041
17.3.	Excess workers' compensation .....				
18.1.	Products liability - occurrence .....	40,348	3,196	7.921	(4.484)
18.2.	Products liability - claims made .....				
19.1.	Private passenger auto no-fault (personal injury protection) .....	1,727,693	813,139	47.065	61.805
19.2.	Other private passenger auto liability .....	43,420,852	26,010,492	59.903	45.050
19.3.	Commercial auto no-fault (personal injury protection) .....	294,377	97,093	32.983	16.380
19.4.	Other commercial auto liability .....	29,952,835	22,099,626	73.781	54.048
21.1.	Private passenger auto physical damage .....	47,159,741	29,899,822	63.401	50.086
21.2.	Commercial auto physical damage .....	11,164,829	7,217,211	64.642	56.627
22.	Aircraft (all perils) .....				
23.	Fidelity .....				
24.	Surety .....				
26.	Burglary and theft .....	103,508	5,173	4.998	9.562
27.	Boiler and machinery .....				
28.	Credit .....				
29.	International .....				
30.	Warranty .....				
31.	Reinsurance - nonproportional assumed property .....	XXX	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability .....	XXX	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business .....				
35.	Totals .....	318,442,368	204,051,934	64.078	46.776
Details of Write-Ins					
3401.	.....				
3402.	.....				
3403.	.....				
3498.	Summary of remaining write-ins for Line 34 from overflow page .....				
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above) .....				

PART 2 – DIRECT PREMIUMS WRITTEN

		1	2	3
Line of Business		Current Quarter	Current Year to Date	Prior Year Year to Date
1.	Fire .....	2,212,306	6,590,658	7,121,813
2.1	Allied lines .....	1,045,665	3,248,061	3,520,609
2.2	Multiple peril crop .....			
2.3	Federal flood .....			
2.4	Private crop .....			
2.5	Private flood .....			
3.	Farmowners multiple peril .....	3,478,415	10,914,874	10,740,481
4.	Homeowners multiple peril .....	18,775,706	49,145,304	50,442,029
5.	Commercial multiple peril .....	29,480,792	93,361,192	93,755,660
6.	Mortgage guaranty .....			
8.	Ocean marine .....			
9.	Inland marine .....	808,950	2,410,379	2,427,487
10.	Financial guaranty .....			
11.1.	Medical professional liability - occurrence .....			
11.2.	Medical professional liability - claims made .....			
12.	Earthquake .....	198,821	567,522	600,624
13.1	Comprehensive (hospital and medical) individual .....			
13.2	Comprehensive (hospital and medical) group .....			
14.	Credit accident and health .....			
15.1	Vision only .....			
15.2	Dental only .....			
15.3	Disability income .....			
15.4	Medicare supplement .....			
15.5	Medicaid Title XIX .....			
15.6	Medicare Title XVIII .....			
15.7	Long-term care .....			
15.8	Federal employees health benefits plan .....			
15.9	Other health .....			
16.	Workers' compensation .....	1,554,613	5,507,673	7,073,283
17.1.	Other liability occurrence .....	4,533,009	14,769,032	14,043,321
17.2.	Other liability-claims made .....	13,652	53,862	64,200
17.3.	Excess workers' compensation .....			
18.1.	Products liability - occurrence .....	11,329	36,454	26,191
18.2.	Products liability - claims made .....			
19.1	Private passenger auto no-fault (personal injury protection) .....	541,974	1,647,678	1,795,001
19.2	Other private passenger auto liability .....	13,985,998	42,458,399	47,689,905
19.3	Commercial auto no-fault (personal injury protection) .....	71,521	294,479	284,159
19.4	Other commercial auto liability .....	9,371,929	30,612,395	30,652,947
21.1	Private passenger auto physical damage .....	15,563,681	46,611,775	50,158,184
21.2	Commercial auto physical damage .....	3,478,795	11,263,168	11,040,086
22.	Aircraft (all perils) .....			
23.	Fidelity .....			
24.	Surety .....			
26.	Burglary and theft .....	37,383	112,865	113,069
27.	Boiler and machinery .....			
28.	Credit .....			
29.	International .....			
30.	Warranty .....			
31.	Reinsurance - nonproportional assumed property .....	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability .....	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines .....	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business .....			
35.	Totals .....	105,164,539	319,605,770	331,549,048
Details of Write-Ins				
3401.	.....			
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page .....			
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above) .....			



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

	1	2	3	4	5	6	7	8	9	10	11	12	13
								Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End			Prior Year-End Known Case Loss and LAE Reserves Developed (Savings) / Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings) / Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings) / Deficiency (Cols. 11+12)
Years in Which Losses Occurred	Prior Year End Known Case Loss and LAE Reserves	Prior Year End IBNR Loss and LAE Reserves	Total Prior Year End Loss and LAE Reserves (Cols. 1+2)	2022 Loss and LAE Payments on Claims Reported as of Prior Year End	2022 Loss and LAE Payments on Claims Unreported as of Prior Year End	Total 2022 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End		Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)			
1. 2019 + Prior.....	109,780	78,133	187,913	53,223	4,146	57,369	73,936	1,229	59,322	134,487	17,379	(13,435)	3,943
2. 2020.....	59,026	66,823	125,849	37,656	4,037	41,693	27,499	2,615	53,656	83,770	6,128	(6,514)	(386)
3. Subtotals 2020 + prior.....	168,807	144,955	313,762	90,879	8,183	99,062	101,435	3,845	112,978	218,257	23,507	(19,950)	3,557
4. 2021.....	194,480	180,864	375,344	127,318	33,366	160,684	86,139	12,389	126,088	224,615	18,977	(9,022)	9,956
5. Subtotals 2021 + prior.....	363,286	325,819	689,106	218,197	41,549	259,746	187,573	16,233	239,066	442,873	42,484	(28,972)	13,513
6. 2022.....	XXX	XXX	XXX	XXX	483,840	483,840	XXX	163,244	174,980	338,224	XXX	XXX	XXX
7. Totals.....	363,286	325,819	689,106	218,197	525,389	743,586	187,573	179,478	414,045	781,097	42,484	(28,972)	13,513
8. Prior Year-End Surplus As Regards Policyholders.....	1,535,776										Col. 11, Line 7 As % of Col. 1, Line 7.....	Col. 12, Line 7 As % of Col. 2, Line 7.....	Col. 13, Line 7 As % of Col. 3, Line 7.....  Col. 13, Line 7 / Line 8.....  0.880 %
											11.694 %	(8.892)%	1.961 %

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

EXPLANATION:

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

BARCODES:

1. 

14060202249000003
2. 

14060202245500003
3. 

14060202236500003
4.
5.

OVERFLOW PAGE FOR WRITE-INS  
LIABILITIES

	1	2
	Current Statement Date	December 31, Prior Year
2504. Suspense.....	258,482	122,043
2505. Deferred Gain.....	731,978	1,047,270
2506. Miscellaneous liabilities.....	4,108,847	280,649
2597. Summary of remaining write-ins for Line 25 from overflow page.....	5,099,307	1,449,962
2997. Summary of remaining write-ins for Line 29 from overflow page.....		
3297. Summary of remaining write-ins for Line 32 from overflow page.....		

SCHEDULE A – VERIFICATION

Real Estate

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year.....	86,273,741	89,820,453
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition.....	716,092	456,769
2.2	Additional investment made after acquisition.....		—
3.	Current year change in encumbrances.....		—
4.	Total gain (loss) on disposals.....		
5.	Deduct amounts received on disposals.....		
6.	Total foreign exchange change in book / adjusted carrying value.....		—
7.	Deduct current year's other-than-temporary impairment recognized.....		—
8.	Deduct current year's depreciation.....	3,018,021	4,003,480
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8).....	83,971,812	86,273,741
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....	83,971,812	86,273,741

SCHEDULE B – VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year.....	155,895,455	135,110,082
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition.....	2,959,040	21,649,694
2.2	Additional investment made after acquisition.....	18,137,926	35,105,853
3.	Capitalized deferred interest and other.....		
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease).....	(5,748,132)	(12,036,962)
6.	Total gain (loss) on disposals.....	(543,010)	20,300,280
7.	Deduct amounts received on disposals.....	10,000,000	44,233,492
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book / adjusted carrying value.....		
10.	Deduct current year's other-than-temporary impairment recognized.....		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	160,701,279	155,895,455
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....	160,701,279	155,895,455

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	2,440,456,914	2,300,514,724
2.	Cost of bonds and stocks acquired.....	329,041,648	784,681,110
3.	Accrual of discount.....	1,328,698	2,189,377
4.	Unrealized valuation increase (decrease).....	(207,519,891)	43,891,765
5.	Total gain (loss) on disposals.....	10,950,298	65,245,757
6.	Deduct consideration for bonds and stocks disposed of.....	385,245,809	741,410,417
7.	Deduct amortization of premium.....	10,415,349	16,478,286
8.	Total foreign exchange change in book / adjusted carrying value.....		
9.	Deduct current year's other-than-temporary impairment recognized.....	4,671,872	358,018
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	122,337	2,180,902
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	2,174,046,974	2,440,456,914
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....	2,174,046,974	2,440,456,914

SCHEDULE D – PART 1B

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

NAIC Designation	1	2	3	4	5	6	7	8
	Book / Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book / Adjusted Carrying Value End of First Quarter	Book / Adjusted Carrying Value End of Second Quarter	Book / Adjusted Carrying Value End of Third Quarter	Book / Adjusted Carrying Value December 31 Prior Year
<b>Bonds</b>								
1. NAIC 1 (a).....	1,004,314,532	50,665,075	67,189,804	(1,611,402)	1,018,485,067	1,004,314,532	986,178,401	1,004,874,255
2. NAIC 2 (a).....	204,548,974	9,252,215	4,205,390	1,735,910	231,362,626	204,548,974	211,331,710	231,391,717
3. NAIC 3 (a).....	84,453,498	8,457,654	7,694,016	(3,661,273)	96,299,387	84,453,498	81,555,863	104,288,504
4. NAIC 4 (a).....	33,383,165	3,568,025	7,406,763	443,176	38,923,855	33,383,165	29,987,602	36,529,335
5. NAIC 5 (a).....	416,409	149,813	425,000	368,779		416,409	510,000	400,000
6. NAIC 6 (a).....								
7. Total Bonds.....	1,327,116,578	72,092,782	86,920,973	(2,724,810)	1,385,070,935	1,327,116,578	1,309,563,576	1,377,483,811
<b>Preferred Stock</b>								
8. NAIC 1.....	916,139		898,517	(17,622)	747,975	916,139		
9. NAIC 2.....	53,200,629	3,275,895	15,443,854	(1,045,887)	58,354,570	53,200,629	39,986,783	60,366,817
10. NAIC 3.....	2,429,521			(124,225)		2,429,521	2,305,295	
11. NAIC 4.....								
12. NAIC 5.....								
13. NAIC 6.....								
14. Total Preferred Stock.....	56,546,289	3,275,895	16,342,371	(1,187,734)	59,102,545	56,546,289	42,292,078	60,366,817
15. Total Bonds & Preferred Stock.....	1,383,662,867	75,368,677	103,263,344	(3,912,544)	1,444,173,480	1,383,662,867	1,351,855,654	1,437,850,628

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

NAIC 1 \$ 1,000,138; NAIC 2 \$ 616,320; NAIC 3 \$ ; NAIC 4 \$ ; NAIC 5 \$ ; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book / Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
7709999999 Total .....	1,616,458	XXX .....	1,617,584	5,775	327

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....		
2. Cost of short-term investments acquired .....	11,117,513	
3. Accrual of discount .....		
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....	128,244	
6. Deduct consideration received on disposals .....	9,522,318	
7. Deduct amortization of premium .....	106,981	
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) .....	1,616,458	
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11) .....	1,616,458	

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

(SI-07) Schedule DB - Verification

**NONE**

SCHEDULE E – PART 2 – VERIFICATION  
(Cash Equivalents)

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year.....	68,079,760	107,146,350
2.	Cost of cash equivalents acquired.....	588,958,581	644,902,430
3.	Accrual of discount.....	94	
4.	Unrealized valuation increase (decrease).....		
5.	Total gain (loss) on disposals.....		
6.	Deduct consideration received on disposals.....	594,986,922	683,969,020
7.	Deduct amortization of premium.....		
8.	Total foreign exchange change in book / adjusted carrying value.....		
9.	Deduct current year's other-than-temporary impairment recognized.....		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	62,051,513	68,079,760
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....	62,051,513	68,079,760



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								
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	08/23/2022	ORACLE ELEVATOR HOLDCO INC	89,250	—	89,250	—
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	09/20/2022	THE JOSEPH GROUP LLC	61,897	—	61,897	—
BREWERS YARD OFFICE I-585 SOUTH FRONT	COLUMBUS	OH	07/13/2022	PROGRESSIVE SERVICES INC	223,738	—	223,738	—
BREWERS YARD OFFICE I-585 SOUTH FRONT	COLUMBUS	OH	07/19/2022	PROGRESSIVE SERVICES INC	98,520	—	98,520	—
BREWERS YARD OFFICE I-585 SOUTH FRONT	COLUMBUS	OH	07/20/2022	PROGRESSIVE SERVICES INC	2,855	—	2,855	—
0199999 – Acquired by purchase					476,260	—	476,260	—
0399999 – Totals					476,260	—	476,260	—

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
0399999 – Totals																			

NONE

SCHEDULE B - PART 2

Showing All Mortgage Loans Acquired and Additions Made During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 – Total Mortgages (sum of 0899999, 1699999, 2499999 and 3299999)								

NONE

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred, Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value / Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0599999 – Total																	

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated												
9941N9-99-4 .....	COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY PARTNERS III, LP .....	Wilton .....	CT .....	COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY .....		06/01/2021 .....	1 .....		1,200,000 .....			44.000 .....
9947EZ-99-3 .....	ADAMS STREET SENIOR PRIVATE CREDIT FUND II .....	Chicago .....	IL .....	ADAM STREET PARTNERS LLC .....		10/18/2021 .....	1 .....		2,527,620 .....			59.310 .....
2599999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated									3,727,620 .....			XXX .....
4899999 – Subtotals, Unaffiliated .....									3,727,620 .....			XXX .....
5099999 – TOTALS .....									3,727,620 .....			XXX .....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book / Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book / Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
5099999 – TOTALS .....																			

NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
<b>Bonds: U.S. Governments</b>									
38380V-4J-7	GOVERNMENT NATIONAL MORTGAGE A 3.2 POOL ID N.A.		06/04/2019	VARIOUS	XXX	18,377	18,377		1.A
38381H-JJ-1	GOVERNMENT NATIONAL MORTGAGE A 2.25 POOL ID N.A.		09/13/2022	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	3,622,395	3,823,739	3,585	1.A
912810-FQ-6	TSY INFL IX N/B 3.375 15/04/32		08/01/2022	STIFEL NICOLAUS AND CO	XXX	1,078,321	823,370	8,280	1.A
91282C-DX-6	TSY INFL IX N/B 0.125 15/01/32		08/01/2022	STIFEL NICOLAUS AND CO	XXX	1,580,031	1,581,675	97	1.A FE
91282C-EJ-6	TSY INFL IX N/B 0.125 15/04/27		08/01/2022	STIFEL NICOLAUS AND CO	XXX	1,882,903	1,863,432	694	1.A FE
91282C-EZ-0	TSY INFL IX N/B 0.625 15/07/32		08/01/2022	STIFEL NICOLAUS AND CO	XXX	2,118,127	2,012,040	615	1.A FE
0109999999 – Bonds: U.S. Governments						10,300,153	10,122,633	13,270	XXX
<b>Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>									
3130AK-U7-9	FEDERAL HOME LOAN BANK 0.75 12/02/29		09/12/2022	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	2,363,632	2,790,000	1,802	1.B FE
3130AS-UU-1	FEDERAL HOME LOAN BANK 3.25 25/03/25		08/01/2022	STIFEL NICOLAUS AND CO	XXX	10,000,000	10,000,000		1.B FE
3130AT-H8-3	FEDERAL HOME LOAN BANK 4.75 06/10/27		09/23/2022	STIFEL NICOLAUS AND CO	XXX	5,000,000	5,000,000		1.B FE
3134GX-S7-0	FREDDIE MAC 3.75 24/02/25		08/08/2022	LOOP CAPITAL MARKETS LLC	XXX	5,000,000	5,000,000		1.A
3136BP-CH-2	FANNIE MAE 5 POOL ID N.A.		09/22/2022	STIFEL NICOLAUS AND CO	XXX	4,981,250	5,000,000	20,139	1.A
3137H7-ZL-0	FREDDIE MAC 4.5 POOL ID N.A.		09/13/2022	STIFEL NICOLAUS AND CO	XXX	4,911,752	4,911,752	9,210	1.A FE
3137H9-BD-0	FREDDIE MAC 5 POOL ID N.A.		09/22/2022	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	4,985,938	5,000,000	20,139	1.A
0909999999 – Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						37,242,572	37,701,752	51,289	XXX
<b>Bonds: Industrial and Miscellaneous (Unaffiliated)</b>									
00687Y-AA-3	ADIENT GLOBAL HOLDINGS 4.875 15/08/26		08/26/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	395,781	425,000	863	4.C FE
038923-AZ-1	ARBOR REALTY TRUST INC 7.5 01/08/25		08/03/2022	J.P. MORGAN SECURITIES LLC-514105	XXX	330,420	330,000		1.F FE
039653-AA-8	ARCOSA INC 4.375 15/04/29		07/06/2022	WELLS FARGO BANK, N.A.	XXX	295,313	350,000	3,530	3.B FE
09709U-V7-0	BOFA FINANCE LLC 0.6 25/05/27		09/23/2022	BANK OF AMERICA CORPORATION	XXX	637,314	625,000	1,271	1.F FE
12530M-AL-9	CF HIPPOLYTA ISSUER LLC 5.97 POOL ID 1A		08/10/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	989,916	990,000		1.D FE
15135B-AR-2	CENTENE CORP 4.25 15/12/27		07/28/2022	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	196,750	200,000	1,086	3.A FE
156700-BD-7	LUMEN TECHNOLOGIES INC 4.5 15/01/29		07/06/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	191,875	250,000	5,406	3.C FE
17186H-AC-6	CIMPRESS PLC 7 15/06/26	D	08/18/2022	OPPENHEIMER AND CO, INC	XXX	149,813	175,000	2,260	5.A FE
22553Q-FW-2	CREDIT SUISSE AG LONDON 0.125 17/08/27	D	08/18/2022	CREDIT SUISSE FIRST BOSTON CORPORATION F	XXX	3,365,738	3,115,000		2.A FE
26884L-AK-5	EQT CORP 1.75 01/05/26		09/30/2022	VARIOUS	XXX	687,559	248,000	1,800	2.C FE
28035Q-AA-0	EDGEWELL PERSONAL CARE 5.5 01/06/28		07/12/2022	VARIOUS	XXX	325,813	350,000	2,185	3.C FE
30212P-BE-4	EXPEDIA GROUP INC 0 15/02/26		07/20/2022	JEFFERIES & COMPANY JEFFERIE	XXX	648,450	720,000		2.C FE
345370-CZ-1	FORD MOTOR COMPANY 0 15/03/26		09/28/2022	J.P. MORGAN SECURITIES LLC-514105	XXX	95,960	100,000		3.A FE
36168Q-AF-1	GFL ENVIRONMENTAL INC 5.125 15/12/26	A	08/16/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	500,000	500,000	4,484	3.C FE
37960J-AA-6	GLOBAL AIR LEASE CO LTD 6.5 15/09/24	D	09/15/2022	CORPORATE ACTIONS	XXX	23,811	29,230		4.A FE
382550-BG-5	GOODYEAR TIRE & RUBBER 4.875 15/03/27		07/07/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	207,563	225,000	3,534	3.C FE
382550-BN-0	GOODYEAR TIRE & RUBBER 5 15/07/29		07/20/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	680,750	775,000	531	3.C FE
40637H-AE-9	HALOZYME THERAPEUTICS IN 1 15/08/28		08/16/2022	VARIOUS	XXX	523,218	517,000		4.A Z
444454-AF-9	HUGHES SATELLITE SYSTEMS 6.625 01/08/26		08/11/2022	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	98,000	100,000	258	4.B FE
44932F-AA-5	MATCH GROUP FINANCECO 2 0.875 15/06/26		08/19/2022	VARIOUS	XXX	552,547	530,000	712	4.A
44932K-AA-4	MATCH GROUP FINANCECO 3 2 15/01/30		09/09/2022	J.P. MORGAN SECURITIES LLC-514105	XXX	156,219	150,000	483	3.A ND*
449934-AD-0	IQVIA INC 5 15/10/26		08/16/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	499,375	500,000	8,542	3.C FE
45258L-AA-5	IMOLA MERGER CORP 4.75 15/05/29		07/19/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	450,000	500,000	4,354	3.C FE
46590X-AT-3	JBS USA/FOOD/FINANCE 3.625 15/01/32		08/19/2022	CORPORATE ACTIONS	XXX	449,064	450,000		2.B FE

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
47232M-AF-9	JEFFERIES FIN LLC / JFIN 5 15/08/28		08/18/2022	JEFFERIES & COMPANY JEFFERIE	XXX	135,750	150,000	146	3.C FE
48133D-L2-4	JPMORGAN CHASE FINANCIAL 0.5 15/06/27		06/24/2022	J.P. MORGAN SECURITIES LLC-514105	XXX	(939,750)	(895,000)		1.D FE
48850P-AA-2	KEN GARFF AUTOMOTIVE LLC 4.875 15/09/28		09/22/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	124,688	150,000	1,869	4.A FE
49803X-AB-9	KITE REALTY GROUP LP 0.75 01/04/27		09/30/2022	BARCLAYS BANK PLC BARCLABP	XXX	467,994	500,000	1,016	2.C FE
531229-AB-8	LIBERTY MEDIA CORP 1.375 15/10/23		09/27/2022	VARIOUS	XXX	172,942	141,000	753	4.A
531229-AK-8	LIBERTY MEDIA CORP 0.5 01/12/50		09/30/2022	BARCLAYS BANK PLC BARCLABP	XXX	290,111	279,000	113	3.B Z
55024U-AE-9	LUMENTUM HOLDINGS INC 0.5 15/06/28		09/16/2022	J.P. MORGAN SECURITIES LLC-514105	XXX	36,675	43,000	57	2.B FE
57164Y-AD-9	MARRIOTT VACATION WORLDW 0 15/01/26		09/27/2022	BANK OF AMERICA CORPORATION	XXX	419,904	450,000		4.A
577081-BE-1	MATTEL INC 3.375 01/04/26		08/16/2022	JEFFERIES & COMPANY JEFFERIE	XXX	478,750	500,000	6,422	3.A FE
62909J-AA-8	NFAS, LLC 6.86 POOL ID 1		09/19/2022	PERSHING LLC	XXX	686,691	690,000		1.C FE
629377-CE-0	NRG ENERGY INC 5.75 15/01/28		08/16/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	715,031	725,000	3,821	3.A FE
680665-AJ-5	OLIN CORP 5.125 15/09/27		08/16/2022	BARCLAYS BANK PLC NY BARCNY	XXX	412,250	425,000	9,257	3.A FE
683715-AC-0	OPEN TEXT CORP 3.875 15/02/28	A	08/24/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	68,063	75,000	89	3.B FE
697435-AF-2	PALO ALTO NETWORKS 0.375 01/06/25		07/29/2022	VARIOUS	XXX	120,339	71,000	44	4.B FE
71429M-AB-1	PERRIGO FINANCE UNLIMITE 4.375 15/03/26	D	09/12/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	481,250	500,000	10,877	3.B FE
780153-BP-6	ROYAL CARIBBEAN CRUISES 6 15/08/25		08/05/2022	VARIOUS	XXX	809,378	795,000	39	4.A Z
81105D-AA-3	SCRIPPS ESCROW II INC 3.875 15/01/29		09/12/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	430,000	500,000	3,175	3.B FE
81725W-AL-7	SENSATA TECHNOLOGIES BV 5.875 01/09/30		08/16/2022	BARCLAYS BANK PLC NY BARCNY	XXX	350,625	350,000		3.C FE
848637-AD-6	SPLUNK INC 1.125 15/09/25		08/18/2022	VARIOUS	XXX	1,033,675	1,007,000	4,446	3.C
852234-AF-0	BLOCK INC 0.125 01/03/25		08/05/2022	BNP PARIBAS PRIME BROKERAGE	XXX	327,418	305,000	167	4.A
86317Y-AE-2	STRATUS CLO 6.3283 POOL ID 2A		07/01/2022	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	1,070,000	1,070,000		1.F FE
90184L-AN-2	TWITTER INC 0 15/03/26		09/27/2022	VARIOUS	XXX	411,182	447,000		3.B
902252-AB-1	TYLER TECHNOLOGIES INC 0.25 15/03/26		09/07/2022	VARIOUS	XXX	558,304	554,000	512	2.B
925550-AB-1	VIAVI SOLUTIONS INC 1 01/03/24		09/08/2022	BANK OF AMERICA CORPORATION	XXX	51,350	44,000	13	3.B
92564R-AA-3	VICI PROPERTIES / NOTE 4.25 01/12/26		08/10/2022	CREDIT SUISSE FIRST BOSTON CORPORATION F	XXX	95,000	100,000	838	2.C FE
925650-AA-1	VICI PROPERTIES LP 4.375 15/05/25		08/02/2022	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	148,211	150,000	1,732	2.C FE
94973V-BG-1	ANTHEM INC 2.75 15/10/42		07/20/2022	SCOTIA MCLEOD INC SCOTIAM	XXX	156,981	24,000	178	1.F FE
958102-AP-0	WESTERN DIGITAL CORP 1.5 01/02/24		09/27/2022	VARIOUS	XXX	1,255,900	1,322,000	3,145	2.C FE
98980A-AA-3	ZTO EXPRESS KY INC 1.5 01/09/27		09/21/2022	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	271,893	272,000	272	2.C Z
AR8389-75-1	GLENCORE FUNDING LLC 0 27/03/25	C	09/09/2022	VARIOUS	XXX	651,109	600,000		2.A FE
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						23,742,959	23,498,230	90,281	XXX
2509999997 – Subtotals - Bonds - Part 3						71,285,683	71,322,615	154,840	XXX
2509999999 – Subtotals - Bonds						71,285,683	71,322,615	154,840	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
060505-68-2	BANK OF AMERICA CORP 7.25		07/18/2022	STIFEL NICOLAUS AND CO	385.000	475,475			2.C FE
65339F-73-9	NEXTERA ENERGY INC 6.219 01/09/23		08/24/2022	BANK OF AMERICA CORPORATION	12,285.000	665,848			2.B FE
949746-80-4	WELLS FARGO & COMPANY 7.5		08/23/2022	VARIOUS	518.000	648,871			2.B FE
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,790,194	XXX		XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred									
233331-84-2	DTE ENERGY CO 6.25 01/11/22		08/19/2022	Mizuho Securities USA	3,150.000	165,613			2.A FE
48251W-40-1	KKR & CO INC 6 15/09/23		09/27/2022	VARIOUS	1,959.000	114,266			2.B FE
65339F-71-3	NEXTERA ENERGY INC 6.926 01/09/25		09/28/2022	VARIOUS	23,844.000	1,143,075			2.B Z

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
65473P-12-1	NISOURCE INC 7.75 01/03/24		07/20/2022	J.P. MORGAN SECURITIES LLC-514105	572.000	62,747			2.C FE
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						1,485,701	XXX		XXX
4509999997 – Subtotals - Preferred Stocks - Part 3						3,275,895	XXX		XXX
4509999999 – Subtotals - Preferred Stocks						3,275,895	XXX		XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
902104-10-8	II-VI INC COM		07/05/2022	CORPORATE ACTIONS	273.000	13,375	XXX		XXX
00773T-10-1	ADVANSIX INC		09/16/2022	SANFORD BERNSTEIN AND CO	1,100.000	36,503	XXX		XXX
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC		09/21/2022	STEPHENS IN 4153608	3,100.000	77,985	XXX		XXX
01973R-10-1	ALLISON TRANSMISSION HOLDINGS INC		09/19/2022	VARIOUS	16,000.000	604,049	XXX		XXX
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		08/09/2022	VARIOUS	10,500.000	122,765	XXX		XXX
03674X-10-6	ANTERO RESOURCES CORP		09/23/2022	VARIOUS	4,300.000	149,605	XXX		XXX
03748R-74-7	APARTMENT INVESTMENT AND MANAGEMENT CO		09/29/2022	VARIOUS	14,200.000	111,916	XXX		XXX
090572-20-7	BIO-RAD LABORATORIES INC		09/29/2022	VARIOUS	1,700.000	709,175	XXX		XXX
23204G-10-0	CUSTOMERS BANCORP INC		09/30/2022	VARIOUS	6,700.000	199,982	XXX		XXX
25470M-10-9	DISH NETWORK CORP		09/29/2022	VARIOUS	18,400.000	280,632	XXX		XXX
294600-10-1	EQUITRANS MIDSTREAM CORP		09/28/2022	VARIOUS	36,400.000	264,468	XXX		XXX
36162J-10-6	GEO GROUP INC/THE		09/28/2022	LIQUIDNET INC	10,900.000	84,512	XXX		XXX
37247D-10-6	GENWORTH FINANCIAL INC		09/23/2022	VARIOUS	5,800.000	21,052	XXX		XXX
384313-50-8	GRAFTECH INTERNATIONAL LTD		09/29/2022	VARIOUS	148,500.000	892,533	XXX		XXX
39304D-10-2	GREEN DOT CORP		09/01/2022	VARIOUS	11,043.000	243,811	XXX		XXX
44891N-20-8	IAC INC		09/22/2022	VARIOUS	2,700.000	159,109	XXX		XXX
489398-10-7	KENNEDY-WILSON HOLDINGS INC		09/27/2022	VARIOUS	13,500.000	220,911	XXX		XXX
497266-10-6	KIRBY CORP		07/12/2022	LIQUIDNET INC	1,000.000	57,893	XXX		XXX
501889-20-8	LKQ CORP		09/16/2022	BRIAN MADIGAN	2,700.000	130,818	XXX		XXX
559663-10-9	MAGNOLIA OIL & GAS CORP		09/27/2022	COWEN AND COMPANY, LLC	4,700.000	86,784	XXX		XXX
60871R-20-9	MOLSON COORS BEVERAGE CO		08/02/2022	VARIOUS	1,000.000	53,758	XXX		XXX
680665-20-5	OLIN CORP		09/20/2022	VARIOUS	2,000.000	90,534	XXX		XXX
78442P-10-6	SLM CORP		07/28/2022	FIDELITY CAP MKTS NEW YORK-DTC00226	1,700.000	25,942	XXX		XXX
80007P-86-9	SANDRIDGE ENERGY INC		09/28/2022	VARIOUS	6,400.000	112,128	XXX		XXX
81211K-10-0	SEALED AIR CORP		09/16/2022	VARIOUS	4,400.000	244,033	XXX		XXX
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC		09/29/2022	VARIOUS	17,500.000	875,905	XXX		XXX
87162W-10-0	TD SYNnex CORP		09/29/2022	CREDIT SUISSE FIRST BOSTON CORPORATION F	1,000.000	83,269	XXX		XXX
912909-10-8	UNITED STATES STEEL CORP		08/17/2022	BLAIR, WILLIAM & CO WILLIAM B	3,800.000	89,975	XXX		XXX
92840M-10-2	VISTRA CORP		09/30/2022	JONES AND ASSOCIATES JONES AND	2,900.000	61,487	XXX		XXX
96208T-10-4	WEX INC		08/29/2022	STATE STREET BANK & TRUST COMPANY / ISHA	700.000	112,105	XXX		XXX
G6564A-10-5	NOMAD FOODS LTD	D	09/27/2022	COWEN AND COMPANY, LLC	5,700.000	86,373	XXX		XXX
L72967-10-9	ORION ENGINEERED CARBONS SA	D	09/29/2022	VARIOUS	39,000.000	630,975	XXX		XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						6,934,360	XXX		XXX
Common Stocks: Closed-End Funds Designations Assigned by the SVO									
09247F-10-0	BLACKROCK INCOME TRUST INC		09/23/2022	Northern Trust Corp	67,001.000	300,988	XXX		
09249E-10-1	BLACKROCK CORE BOND TRUST		09/29/2022	Northern Trust Corp	45,297.000	484,727	XXX		

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
09254L-10-7	BLACKROCK MUNIHOLDINGS CALIFORNIA QUALITY FUND INC		08/02/2022	Northern Trust Corp	22,900.000	289,841	XXX		
09255K-10-8	BLACKROCK ENHANCED GOVERNMENT FUND INC		09/16/2022	CAPITAL INSTITUTIONAL SERVICES, INC.	6,646.000	66,093	XXX		
09662E-10-9	BNY MELLON STRATEGIC MUNICIPAL BOND FUND INC		08/04/2022	Northern Trust Corp	2,000.000	13,416	XXX		
233368-10-9	DWS MUNICIPAL INCOME TRUST		09/15/2022	VARIOUS	120,000.000	1,167,427	XXX		
27827X-10-1	EATON VANCE MUNICIPAL BOND FUND		08/22/2022	VARIOUS	77,251.000	854,101	XXX		
33734E-10-3	FIRST TRUST MORTGAGE INCOME FUND		09/23/2022	VARIOUS	41,535.000	483,786	XXX		
401664-10-7	GUGGENHEIM TAXABLE MUNICIPAL BOND & INVESTMENT GRADE DEBT TR		09/26/2022	CAPITAL INSTITUTIONAL SERVICES, INC.	15,300.000	235,689	XXX		
410123-10-3	JOHN HANCOCK INCOME SECURITIES TRUST		09/20/2022	VARIOUS	35,287.000	416,405	XXX		
45781W-10-9	INSIGHT SELECT INCOME FUND		09/29/2022	VARIOUS	27,181.000	431,776	XXX		
46131J-10-3	INVESCO MUNICIPAL TRUST		09/20/2022	Northern Trust Corp	136,856.000	1,417,721	XXX		
46131M-10-6	INVESCO TRUST FOR INVESTMENT GRADE MUNICIPALS		09/16/2022	Northern Trust Corp	107,700.000	1,167,352	XXX		
46132C-10-7	INVESCO MUNICIPAL OPPORTUNITY TRUST		09/13/2022	VARIOUS	54,614.000	563,497	XXX		
46132E-10-3	INVESCO ADVANTAGE MUNICIPAL INCOME TRUST II		09/14/2022	Northern Trust Corp	61,362.000	565,716	XXX		
46132K-10-9	INVESCO PENNSYLVANIA VALUE MUNICIPAL INCOME TRUST		09/06/2022	Northern Trust Corp	7,700.000	85,150	XXX		
46135X-10-8	INVESCO HIGH INCOME 2023 TARGET TERM FUND		09/07/2022	Northern Trust Corp	63,798.000	544,012	XXX		
552727-10-9	MFS CHARTER INCOME TRUST		09/06/2022	SOUTHWEST SECURITIES	88,953.000	591,824	XXX		
670657-10-5	NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND		09/14/2022	Northern Trust Corp	105,365.000	1,326,908	XXX		
67066V-10-1	NUVEEN QUALITY MUNICIPAL INCOME FUND		08/29/2022	VARIOUS	6,568.000	83,117	XXX		
67069Y-10-2	NUVEEN NEW JERSEY QUALITY MUNICIPAL INCOME FUND		09/20/2022	VARIOUS	8,000.000	95,859	XXX		
67070X-10-1	NUVEEN MUNICIPAL CREDIT INCOME FUND		09/07/2022	VARIOUS	64,517.000	845,045	XXX		
67072C-10-5	NUVEEN PREFERRED & INCOME SECURITIES FUND		09/23/2022	SOUTHWEST SECURITIES	181,687.000	1,361,898	XXX		
67075J-10-7	NUVEEN MULTI-MARKET INCOME FUND		09/29/2022	VARIOUS	37,469.000	220,293	XXX		
67075T-10-5	NUVEEN PREFERRED AND INCOME FUND		09/16/2022	SOUTHWEST SECURITIES	2,799.000	52,816	XXX		
67080R-10-2	NUVEEN VARIABLE RATE PREFERRED & INCOME FUND		09/26/2022	Northern Trust Corp	29,800.000	510,918	XXX		
670972-10-8	NUVEEN PENNSYLVANIA QUALITY MUNICIPAL INCOME FUND		09/09/2022	VARIOUS	24,018.000	301,773	XXX		
746909-10-0	PUTNAM MASTER INTERMEDIATE INCOME TRUST		08/30/2022	Northern Trust Corp	27,900.000	95,365	XXX		
880198-10-6	TEMPLETON GLOBAL INCOME FUND		09/06/2022	Northern Trust Corp	36,551.000	167,730	XXX		
95766Q-10-6	WESTERN ASSET INFLATION - LINKED SECURITIES & INCOME FUND		07/21/2022	CAPITAL INSTITUTIONAL SERVICES, INC.	1,700.000	16,818	XXX		
95766T-10-0	WESTERN ASSET INVESTMENT GRADE INCOME FUND INC		09/22/2022	VARIOUS	4,945.000	58,393	XXX		
95790A-10-1	WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC		08/23/2022	VARIOUS	32,084.000	554,615	XXX		
5719999999 – Common Stocks: Closed-End Funds Designations Assigned by the SVO						15,371,066	XXX		XXX
5989999997 – Subtotals - Common Stocks - Part 3						22,305,426	XXX		XXX
5989999999 – Subtotals Common Stocks						22,305,426	XXX		XXX
5999999999 – Subtotals Preferred and Common Stocks						25,581,321	XXX		XXX
6009999999 – Totals						96,867,004	XXX	154,840	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds: U.S. Governments																					
36183R-N6-6	GOVERNMENT NATIONAL MORTGAGE A 4.1 POOL ID AK7613		09/01/2022	MBS PAYDOWN	XXX	22,519	22,519	23,645	23,463	(64)			(64)		22,519				539	09/15/2037	1.A
36201M-NU-2	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID 587303		09/01/2022	MBS PAYDOWN	XXX	657	657	673	664	(1)			(1)		657				23	09/15/2032	1.A
36202D-UH-2	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID 3284		09/01/2022	MBS PAYDOWN	XXX	382	382	384	383						382				12	09/20/2032	1.A
36205G-AD-3	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID 389804		09/01/2022	MBS PAYDOWN	XXX	534	534	535	535						534				15	01/15/2033	1.A
36290S-RZ-6	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID 616204		09/01/2022	MBS PAYDOWN	XXX	69,948	69,948	73,016	71,777	(302)			(302)		69,948				1,428	01/20/2042	1.A
38373Q-PY-1	GOVERNMENT NATIONAL MORTGAGE A 4.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	11,196	11,196	10,746	11,058	23			23		11,196				295	05/20/2033	1.A
38373S-W7-8	GOVERNMENT NATIONAL MORTGAGE A 4.25 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	962	962	962	962						962				23	03/16/2033	1.A
38378C-RT-6	GOVERNMENT NATIONAL MORTGAGE A 2 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	8,367	8,367	8,377	8,371	(2)			(2)		8,367				97	10/20/2040	1.A
38378G-CY-2	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	3,171	3,171	3,323	3,259	(20)			(20)		3,171				56	11/20/2042	1.A
38378K-RS-0	GOVERNMENT NATIONAL MORTGAGE A 2.3886 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	33,260	33,260	32,023	32,730	1,163			1,163		33,260				516	07/16/2043	1.A
38378M-WY-7	GOVERNMENT NATIONAL MORTGAGE A 2 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	45,316	45,316	45,118	45,113	50			50		45,316				541	12/16/2042	1.A
38380J-8G-6	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	244,211	244,211	239,327	240,683	2,313			2,313		244,211				4,621	02/16/2058	1.A
38380J-CY-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	12,214	12,214	12,125	12,151	9			9		12,214				185	01/16/2059	1.A
38380J-H6-8	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	8,161	8,161	8,011	8,075	35			35		8,161				136	04/16/2050	1.A
38380J-HK-7	GOVERNMENT NATIONAL MORTGAGE A 2.35 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	8,153	8,153	7,853	7,952	68			68		8,153				114	04/16/2052	1.A
38380J-TL-2	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	31,219	31,219	33,092	32,771	(333)			(333)		31,219				455	03/16/2035	1.A
38380J-XC-7	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	106,390	106,390	102,417	103,811	670			670		106,390				1,458	11/16/2048	1.A
38380J-XD-5	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	177,316	177,316	171,748	173,753	927			927		177,316				2,527	11/16/2048	1.A
38380J-XJ-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	10,887	10,887	10,618	10,687	109			109		10,887				165	07/16/2051	1.A
38380M-JT-9	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	6,953	6,953	6,837	6,833	233			233		6,953				132	05/16/2059	1.A
38380M-NX-5	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	14,145	14,145	13,862	13,631	403			403		14,145				285	11/16/2053	1.A
38380M-TJ-0	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	479,973	479,973	469,624	470,428	6,011			6,011		479,973				9,098	10/16/2047	1.A
38380R-4Q-0	GOVERNMENT NATIONAL MORTGAGE A 1.75 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	53,855	53,855	54,436	54,419	(43)			(43)		53,855				550	09/16/2039	1.A
38380X-VM-6	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	55,226	55,226	55,718	55,616	(243)			(243)		55,226				1,129	09/20/2047	1.A
38380Y-WC-5	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	167,430	167,430	156,704	164,916	1,188			1,188		167,430				2,824	09/20/2046	1.A
38381E-EM-6	GOVERNMENT NATIONAL MORTGAGE A 1.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	39,952	39,952	39,149	39,152	57			57		39,952				350	09/16/2039	1.A
38382F-WG-5	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	83,380	83,380	88,526	86,037	(1,764)			(1,764)		83,380				1,418	10/20/2048	1.A
38382H-QJ-2	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	21,589	21,589	22,143	22,008	(167)			(167)		21,589				348	04/20/2050	1.A
38382J-DW-3	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	44,832	44,832	46,653	46,430	(757)			(757)		44,832				946	03/20/2049	1.A



SCHEDULE D - PART 4

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										11	12	13	14	15							
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38382J-WY-8	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	82,764	82,764	85,816	89,192		(9,447)		(9,447)		82,764				1,480	10/20/2042	1.A
38382M-VJ-5	GOVERNMENT NATIONAL MORTGAGE A 1.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	127,175	127,175	129,500	129,435		(631)		(631)		127,175				1,153	01/20/2051	1.A
38382Q-3G-3	GOVERNMENT NATIONAL MORTGAGE A 1 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	173,378	173,378	172,403	172,575		253		253		173,378				1,010	08/20/2050	1.A
912810-FR-4	TSY INFL IX N/B 2.375 15/01/25		08/01/2022	STIFEL NICOLAUS AND CO	XXX	840,557	792,392	765,451	792,290	(116,965)	(8,405)		(125,370)		666,919		173,638	173,638	19,198	01/15/2025	1.A
912810-FS-2	TSY INFL IX N/B 2 15/01/26		08/01/2022	STIFEL NICOLAUS AND CO	XXX	853,869	796,725	739,815	796,523	(113,427)	(6,318)		(119,746)		676,771		177,097	177,097	16,255	01/15/2026	1.A
912828-3R-9	TSY INFL IX N/B 0.5 15/01/28		08/01/2022	STIFEL NICOLAUS AND CO	XXX	1,214,407	1,184,990	1,119,039	1,180,059	(76,525)	(5,930)		(82,455)		1,097,585		116,822	116,822	6,044	01/15/2028	1.A
912828-SW-6	TSY INFL IX N/B 0.875 15/01/29		08/01/2022	STIFEL NICOLAUS AND CO	XXX	1,216,558	1,157,600	1,136,185	1,191,750	(77,426)	(8,343)		(85,769)		1,105,955		110,603	110,603	10,333	01/15/2029	1.A
912828-H4-5	TSY INFL IX N/B 0.25 15/01/25		08/01/2022	STIFEL NICOLAUS AND CO	XXX	1,245,230	1,234,080	1,121,399	1,187,792	(76,929)	(4,036)		(80,965)		1,106,815		138,416	138,416	3,147	01/15/2025	1.A
912828-N7-1	TSY INFL IX N/B 0.625 15/01/26		08/01/2022	STIFEL NICOLAUS AND CO	XXX	1,261,457	1,230,140	1,149,435	1,209,889	(78,502)	(6,905)		(85,407)		1,124,460		136,998	136,998	7,843	01/15/2026	1.A
912828-VM-9	TSY INFL IX N/B 0.375 15/07/23		08/01/2022	STIFEL NICOLAUS AND CO	XXX	3,169,894	3,140,025	2,714,912	2,975,337	(250,107)	(2,004)		(252,110)		2,723,217		446,677	446,677	12,012	07/15/2023	1.A
912828-WU-0	TSY INFL IX N/B 0.125 15/07/24		08/01/2022	STIFEL NICOLAUS AND CO	XXX	1,241,171	1,231,000	1,082,888	1,165,632	(83,606)	(258)		(83,864)		1,081,767		159,405	159,405	1,570	07/15/2024	1.A
912828-Y3-8	TSY INFL IX N/B 0.75 15/07/28		08/01/2022	STIFEL NICOLAUS AND CO	XXX	1,217,019	1,164,450	1,130,443	1,186,752	(77,072)	(7,922)		(84,994)		1,101,733		115,286	115,286	8,909	07/15/2028	1.A
912828-ZJ-2	TSY INFL IX N/B 0.125 15/04/25		08/01/2022	STIFEL NICOLAUS AND CO	XXX	1,137,771	1,131,610	1,047,135	1,103,649	(68,967)	(6,148)		(75,115)		1,028,519		109,252	109,252	1,105	04/15/2025	1.A
91282C-AQ-4	TSY INFL IX N/B 0.125 15/10/25		08/01/2022	STIFEL NICOLAUS AND CO	XXX	1,137,576	1,126,510	1,083,321	1,131,735	(66,992)	(10,725)		(77,716)		1,053,988		83,588	83,588	1,100	10/15/2025	1.A
91282C-BF-7	TSY INFL IX N/B 0.125 15/01/31		08/01/2022	STIFEL NICOLAUS AND CO	XXX	1,124,403	1,122,850	1,122,165	1,169,397	(55,043)	(7,408)		(62,451)		1,106,922		17,481	17,481	1,432	01/16/2031	1.A
91282C-CA-7	TSY INFL IX N/B 0.125 15/04/26		08/01/2022	STIFEL NICOLAUS AND CO	XXX	1,121,768	1,114,570	1,114,516	1,153,733	(54,513)	(14,451)		(68,963)		1,084,737		37,030	37,030	1,088	04/15/2026	1.A
0109999999 – Bonds: U.S. Governments						18,927,198	18,572,460	17,452,066	18,383,408	(1,196,072)	(89,118)		(1,285,189)		17,104,904		1,822,294	1,822,294	123,965	XXX	XXX
Bonds: U.S. States, Territories and Possessions																					
93974C-Y9-5	WASHINGTON ST 5		08/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,286,600	2,022,488		(22,488)		(22,488)		2,000,000				100,000	08/01/2027	1.B FE
0509999999 – Bonds: U.S. States, Territories and Possessions						2,000,000	2,000,000	2,286,600	2,022,488		(22,488)		(22,488)		2,000,000				100,000	XXX	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions																					
199491-6X-4	COLUMBUS OH 5		08/15/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,256,430	1,017,973		(17,973)		(17,973)		1,000,000				50,000	02/15/2025	1.A FE
249002-AD-8	DENTON TX INDEP SCH DIST 5		08/15/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,455,440	2,032,428		(32,428)		(32,428)		2,000,000				100,000	08/15/2028	1.A FE
717087-TB-6	PFLUGERVILLE TX 5		08/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,960,000	1,960,000	2,277,951	1,985,257		(25,257)		(25,257)		1,960,000				98,000	08/01/2027	1.C FE
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions						4,960,000	4,960,000	5,989,821	5,035,658		(75,658)		(75,658)		4,960,000				248,000	XXX	XXX
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
3128HX-SS-5	FREDDIEMAC STRIP 3 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	12,034	12,034	12,591	12,425		(98)		(98)		12,034				216	08/15/2042	1.A
3132AC-M8-0	FREDDIE MAC 3.5 POOL ID ZT0383		09/01/2022	MBS PAYDOWN	XXX	102,242	102,242	108,935	115,762		(563)		(563)		102,242				2,468	03/01/2048	1.A
3132HT-DQ-6	FREDDIEMAC STRIP 3.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	38,890	38,890	42,292	42,649		(1,185)		(1,185)		38,890				814	10/15/2042	1.A
3133A4-TM-8	FREDDIE MAC 3 POOL ID QA9556		09/01/2022	MBS PAYDOWN	XXX	70,429	70,429	74,765	76,040		(1,849)		(1,849)		70,429				1,177	05/01/2050	1.A
3133A7-3J-6	FREDDIE MAC 3 POOL ID QB1701		09/01/2022	MBS PAYDOWN	XXX	15,960	15,960	16,987	17,041		(218)		(218)		15,960				273	08/01/2050	1.A
3133AA-JW-3	FREDDIE MAC 2.5 POOL ID QB3877		09/01/2022	MBS PAYDOWN	XXX	424,764	424,764	448,392	450,364		(4,066)		(4,066)		424,764				6,193	09/01/2050	1.A
3133GB-E4-2	FREDDIE MAC 2 POOL ID QN4655		09/01/2022	MBS PAYDOWN	XXX	104,192	104,192	109,239	109,078		(526)		(526)		104,192				1,170	12/01/2035	1.A
3136A1-BB-0	FANNIE MAE 2 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	11,458	11,458	11,020	11,166		82		82		11,458				132	03/25/2041	1.A
3136A1-QT-5	FANNIE MAE 3.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	33,022	33,022	33,022	33,022						33,022				674	10/25/2026	1.A
3136A3-KN-0	FANNIE MAE 3.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	168,371	168,371	172,264	168,422		(16)		(16)		168,371				3,433	10/25/2040	1.A
3136A8-3H-1	FANNIE MAE 2 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	7,925	7,925	7,856	7,883		14		14		7,925				90	01/25/2042	1.A
3136A9-BK-3	FANNIE MAE 3.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	21,675	21,675	23,172	22,295		(136)		(136)		21,675				435	10/25/2042	1.A
3136AB-CS-0	FANNIE MAE 3.5 POOL ID N.A.		08/03/2022	VARIOUS	XXX	1,537,430	1,542,745	1,634,591	1,554,692		(5,411)		(5,411)		1,549,652		(12,222)	(12,222)	36,790	04/25/2033	1.A
3136AB-J7-9	FANNIE MAE 3.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	2,345	2,345	2,450	2,392		(16)		(16)		2,345				48	10/25/2042	1.A
3136AB-QX-4	FANNIE MAE 2 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	12,376	12,376	12,412	12,394		(4)		(4)		12,376				142	02/25/2033	1.A
3136AD-3Y-3	FANNIE MAE 1.25 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	6,623	6,623	6,304	6,439		80		80		6,623				48	04/25/2043	1.A
3136AD-MZ-9	FANNIE MAE 1.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	20,047	20,047	18,779	18,607		301		301		20,047				186	04/25/2043	1.A
3136AD-TB-5	FANNIE MAE 4 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	5,827	5,827	6,256	6,182		(70)		(70)		5,827				138	04/25/2033	1.A
3136AD-Y4-5	FANNIE MAE 3.5 POOL ID N.A.		08/03/2022	VARIOUS	XXX	265,839	269,982	281,956	279,304		(1,564)		(1,564)		278,778		(12,940)	(12,940)	6,473	05/25/2033	1.A
3136AM-4B-2	FANNIE MAE 3.5 POOL ID N.A.		08/03/2022	VARIOUS	XXX	1,701,903	1,709,760	1,810,571	1,741,224		(8,794)		(8,794)		1,734,074		(32,171)	(32,171)	40,986	01/25/2030	1.A
3136AP-GW-6	FANNIE MAE 3 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	204,892	204,892	210,494	205,465		(317)		(317)		204,892				3,380	09/25/2038	1.A
3136AU-U6-6	FANNIE MAE 3.5 POOL ID N.A.		08/03/2022	VARIOUS	XXX	25,163	25,546	26,400	26,106		(427)		(427)		26,007		(844)	(844)	596	08/25/2045	1.A
3136AW-EK-9	FANNIE MAE 3.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	285,773	285,773	300,039	287,008		(900)		(900)		285,773				5,197	04/25/2030	1.A

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3136AY-6S-7	FANNIEMAE-ACES 2.6555 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	422,373	422,373	451,939	443,381		(8,139)		(8,139)		422,373				5,872	11/25/2024	1.A.
3136B2-7L-0	FANNIEMAE-ACES 3.6985 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	79,402	79,402	92,844	89,636		(1,993)		(1,993)		79,402				2,039	08/25/2028	1.A.
3136B2-EF-0	FANNIE MAE 3 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	98,679	98,679	104,261	104,213		(1,708)		(1,708)		98,679				1,693	06/25/2048	1.A.
3136B2-RL-8	FANNIE MAE 3 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	5,492	5,492	5,673	5,661		(52)		(52)		5,492				96	05/25/2048	1.A.
3136B3-BX-7	FANNIE MAE 3.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	59,177	59,177	58,934	58,979		60		60		59,177				1,238	08/25/2050	1.A.
3136B3-DG-2	FANNIE MAE 4 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	63,474	63,474	64,236	64,117		(201)		(201)		63,474				1,485	09/25/2050	1.A.
3136B4-MA-3	FANNIE MAE 3.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	163,304	163,304	164,375	163,457		(64)		(64)		163,304				3,462	08/25/2047	1.A.
3136B6-3P-6	FANNIE MAE 3 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	145,658	145,658	154,989	154,793		(1,623)		(1,623)		145,658				2,479	11/25/2059	1.A.
3136B6-XJ-7	FANNIEMAE-ACES 2.522 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	2,935	2,935	3,121	3,089		(27)		(27)		2,935				47	08/25/2029	1.A.
3136B8-XS-3	FANNIE MAE 2.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	17,300	17,300	17,797	17,749		(206)		(206)		17,300				251	02/25/2050	1.A.
3136BA-TZ-7	FANNIE MAE 2 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	90,086	90,086	91,649	91,594		(580)		(580)		90,086				1,015	07/25/2050	1.A.
3136BB-GT-3	FANNIE MAE 5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	35,342	35,342	39,019	39,365		(1,253)		(1,253)		35,342				996	07/25/2050	1.A.
3136BC-N5-5	FANNIE MAE 2 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	79,715	79,715	82,231	82,095		(219)		(219)		79,715				918	12/25/2050	1.A.
3136BD-DA-3	FANNIE MAE 2 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	238,158	238,158	244,708	249,438		(1,353)		(1,353)		238,158				2,730	10/25/2050	1.A.
3136BD-F8-6	FANNIE MAE 1.25 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	113,641	113,641	115,061	113,641		(168)		(168)		113,641				820	02/25/2041	1.A.
3136BD-PX-0	FANNIE MAE 2 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	94,099	94,099	97,789	97,528		(310)		(310)		94,099				1,079	01/25/2051	1.A.
3136BD-W3-8	FANNIE MAE 1.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	52,596	52,596	53,097	53,101		(38)		(38)		52,596				467	02/25/2051	1.A.
3136BF-UK-7	FANNIE MAE 1.25 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	142,219	142,219	141,752	141,828		96		96		142,219				1,021	05/25/2050	1.A.
3136BL-LV-0	FANNIE MAE 3 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	55,029	55,029	56,766		(132)			(132)		55,029				822	05/25/2050	1.A.
3136BL-QC-7	FANNIE MAE 2 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	287,875	287,875	287,560		26			26		287,875				2,628	10/25/2051	1.A.
3136BM-5W-4	FANNIE MAE 4 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	110,233	110,233	111,369		(28)			(28)		110,233				717	03/25/2049	1.A.
31371K-UA-7	FANNIE MAE 5.5 POOL ID 254477		09/01/2022	MBS PAYDOWN	XXX	1,962	1,962	1,940	1,946		3		3		1,962				63	10/01/2032	1.A.
31371N-SQ-9	FANNIE MAE 5.5 POOL ID 257127		09/01/2022	MBS PAYDOWN	XXX	3,411	3,411	3,694	3,465		(63)		(63)		3,411				109	02/01/2023	1.A.
3137A1-BV-4	FREDDIE MAC 4 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	92,506	92,506	97,305	94,077		(337)		(337)		92,506				2,186	08/15/2030	1.A.
3137A4-WF-0	FREDDIE MAC 3.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	25,463	25,463	25,925	25,591		(56)		(56)		25,463				519	11/15/2025	1.A.
3137AG-YX-2	FREDDIE MAC 2 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	19,585	19,585	19,552	19,570		6		6		19,585				228	02/15/2041	1.A.
3137AM-XR-3	FREDDIE MAC 2.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	426,294	426,294	419,952	425,966		195		195		426,294				6,249	09/15/2026	1.A.
3137AN-4M-4	FREDDIE MAC 2 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	12,068	12,068	11,887	11,990		28		28		12,068				131	06/15/2041	1.A.
3137AN-DK-8	FREDDIE MAC 3.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	16,087	16,087	17,244	16,766		(74)		(74)		16,087				375	03/15/2042	1.A.
3137AN-JP-1	FREDDIE MAC 0 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	4,480	4,480	4,210	4,232		34		34		4,480				20	11/15/2040	1.A.
3137AN-VV-4	FREDDIE MAC 3 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	103,455	103,455	103,455	103,455						103,455				1,818	01/15/2031	1.A.
3137AS-EH-3	FREDDIE MAC 2 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	3,327	3,327	3,331	3,329		(2)		(2)		3,327				36	05/15/2041	1.A.
3137AS-FL-3	FREDDIE MAC 2.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	22,733	22,733	22,875	22,809		(38)		(38)		22,733				344	11/15/2041	1.A.
3137AT-GL-0	FREDDIE MAC 1.218 POOL ID N.A.		07/01/2022	MBS PAYDOWN	XXX	653	653	663	664		(2)		(2)		653				8	11/15/2040	1.A.
3137AY-WS-6	FREDDIE MAC 2 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	20,816	20,816	20,380	20,489		73		73		20,816				237	11/15/2032	1.A.
3137B1-5G-3	FREDDIE MAC 3 POOL ID N.A.		09/01/2022		XXX			17,093	15,644		(3,190)		(3,190)		2,357				3,357	03/15/2033	1.A.
3137B2-7J-3	FREDDIE MAC 3.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	259,643	259,643	277,696	264,522		(4,304)		(4,304)		259,643				5,180	05/15/2040	1.A.
3137B2-KL-3	FREDDIE MAC 1.75 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	17,169	17,169	16,847	16,990		53		53		17,169				176	06/15/2028	1.A.
3137BB-QY-9	FREDDIE MAC 3 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	25,463	25,463	25,993	25,676		(452)		(452)		25,463				447	05/15/2040	1.A.
3137BD-4W-3	FREDDIE MAC 2.25 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	1,210	1,210	1,211	1,211						1,210				16	02/15/2044	1.A.
3137BJ-C4-3	FREDDIE MAC 3 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	181,787	181,787	181,503	181,773		10		10		181,787				3,037	08/15/2042	1.A.
3137BK-MA-5	FREDDIE MAC 3 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	28,805	28,805	29,678	28,946		(55)		(55)		28,805				504	09/15/2028	1.A.
3137BK-ZY-9	FREDDIE MAC 3 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	231,247	231,247	232,470	231,395		(77)		(77)		231,247				4,006	10/15/2040	1.A.
3137BW-D9-2	FREDDIE MAC 3.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	58,559	58,559	60,732	61,051		(1,255)		(1,255)		58,559				1,182	03/15/2046	1.A.
3137F5-GN-3	FREDDIE MAC 3.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	265,755	265,755	268,371	266,111		(209)		(209)		265,755				5,367	06/15/2045	1.A.
3137F6-CT-2	FREDDIE MAC 2 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	91,270	91,270	94,407	94,145		(333)		(333)		91,270				1,047	11/25/2050	1.A.
3137F6-KS-5	FREDDIE MAC 2 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	95,141	95,141	98,642	98,138		(369)		(369)		95,141				1,109	11/25/2050	1.A.
3137F7-QQ-1	FREDDIE MAC 2 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	47,096	47,096	48,825	48,725		(171)		(171)		47,096				549	12/25/2050	1.A.
3137F8-HJ-5	FREDDIE MAC 2 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	93,841	93,841	97,390	97,026		(377)		(377)		93,841				1,083	09/25/2050	1.A.
3137FA-CB-2	FREDDIE MAC 3.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	21,580	21,580	22,746	21,841		(83)		(83)		21,580				441	11/15/2028	1.A.
3137FF-ND-5	FREDDIE MAC 2 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	94,669	94,669	96,562	96,428		(150)		(150)		94,669				1,096	03/25/2051	1.A.
3137FH-WE-9	FREDDIE MAC 4 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	507,826	507,826	520,442	509,267		(1,180)		(1,180)		507,826				11,591	11/15/2029	1.A.
3137FK-R3-2	FREDDIE MAC 4 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	403,073	403,073	419,385	405,832		(1,490)		(1,490)		403,073				9,216	11/15/2046	1.A.
3137FK-SD-9	FREDDIE MAC 4.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	37,410	37,410	42,144	38,519		(409)		(409)		37,410				972	01/15/2049	1.A.

SCHEDULE D - PART 4

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

E053

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3137FK-WD-4	FHLMC MULTIFAMILY STRUCTURED P 3.499 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	3,439	3,439	3,779	3,656		(59)		(59)		3,439				73	01/25/2026	1.A
3137FP-EC-5	FREDDIE MAC 2.25 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	32,402	32,402	33,323	33,261		(284)		(284)		32,402				445	03/25/2048	1.A
3137FW-R3-6	FREDDIE MAC 2 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	74,304	74,304	76,905	76,464		(286)		(286)		74,304				866	08/25/2050	1.A
3137FY-D8-6	FREDDIE MAC 2.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	77,840	77,840	81,756	81,397		(472)		(472)		77,840				1,164	09/25/2050	1.A
3137FY-X9-2	FREDDIE MAC 2.25 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	155,408	155,408	159,973	160,088		(1,213)		(1,213)		155,408				1,828	10/25/2049	1.A
3137FY-XA-9	FREDDIE MAC 2.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	124,326	124,326	129,533	129,670		(1,385)		(1,385)		124,326				1,625	10/25/2049	1.A
3137FY-XC-5	FREDDIE MAC 3.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	155,408	155,408	167,719	167,067		(3,023)		(3,023)		155,408				2,844	10/25/2049	1.A
3137H0-QU-5	FREDDIE MAC 2 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	80,641	80,641	81,586	81,584		(68)		(68)		80,641				912	11/25/2050	1.A
3137H5-K3-0	FREDDIE MAC 3 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	75,082	75,082	77,803			(251)		(251)		75,082				1,121	09/25/2050	1.A
3137H7-DV-2	FREDDIE MAC 3.5 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	112,328	112,328	113,363			(172)		(172)		112,328				982	11/25/2049	1.A
3138LK-6M-4	FANNIE MAE 2.925 POOL ID AN7175		09/01/2022	MBS PAYDOWN	XXX	12,534	12,534	13,637	13,364		(158)		(158)		12,534				247	10/01/2027	1.A
31397S-5N-0	FANNIE MAE 3.5 POOL ID N.A.		08/03/2022	VARIOUS	XXX	1,210,721	1,217,698	1,279,970	1,248,468		(6,829)		(6,829)		1,244,980		(34,259)	(34,259)	29,131	05/25/2031	1.A
31398L-BJ-6	FREDDIE MAC 4 POOL ID N.A.		09/01/2022	MBS PAYDOWN	XXX	1,518	1,518	1,588	1,542		(9)		(9)		1,518				35	07/15/2039	1.A
31398S-SG-9	FANNIE MAE 3.5 POOL ID N.A.		08/03/2022	VARIOUS	XXX	322,072	325,203	337,279	332,066		(1,590)		(1,590)		331,319		(9,246)	(9,246)	7,787	12/25/2030	1.A
31403D-GZ-6	FANNIE MAE 5.5 POOL ID 745516		09/01/2022	MBS PAYDOWN	XXX	1,200	1,200	1,272	1,265		(12)		(12)		1,200				38	05/01/2036	1.A
3140HT-WW-5	FANNIE MAE 3.4 POOL ID BL2460		09/01/2022	MBS PAYDOWN	XXX	16,738	16,738	19,154	18,541		(272)		(272)		16,738				383	05/01/2029	1.A
3140KM-DY-3	FANNIE MAE 2.5 POOL ID BQ1918		09/01/2022	MBS PAYDOWN	XXX	60,060	60,060	63,335	63,451		(383)		(383)		60,060				785	10/01/2050	1.A
3140QG-G9-2	FANNIE MAE 2 POOL ID CA8323		09/01/2022	MBS PAYDOWN	XXX	42,848	42,848	44,702	44,640		(149)		(149)		42,848				488	12/01/2040	1.A
31412M-BZ-0	FANNIE MAE 6 POOL ID 928956		09/01/2022	MBS PAYDOWN	XXX	7,548	7,548	8,243	7,882		(93)		(93)		7,548				266	12/01/2027	1.A
31416B-4A-3	FANNIE MAE 5.5 POOL ID 995517		09/01/2022	MBS PAYDOWN	XXX	2,242	2,242	2,423	2,283		(41)		(41)		2,242				71	01/01/2024	1.A
31417G-VK-9	FANNIE MAE 2.5 POOL ID AB9617		09/01/2022	MBS PAYDOWN	XXX	5,792	5,792	5,801	5,798		(1)		(1)		5,792				84	06/01/2033	1.A
31417Y-3N-5	FANNIE MAE 4 POOL ID MA0804		09/01/2022	MBS PAYDOWN	XXX	7,232	7,232	7,447	7,384		(36)		(36)		7,232				172	07/01/2031	1.A
31417Y-4C-8	FANNIE MAE 4 POOL ID MA0818		09/01/2022	MBS PAYDOWN	XXX	18,712	18,712	19,502	19,263		(117)		(117)		18,712				432	08/01/2031	1.A
31417Y-TV-9	FANNIE MAE 4 POOL ID MA0563		09/01/2022	MBS PAYDOWN	XXX	4,567	4,567	4,710	4,656		(21)		(21)		4,567				106	11/01/2030	1.A
31417Y-W5-2	FANNIE MAE 4 POOL ID MA0667		09/01/2022	MBS PAYDOWN	XXX	8,422	8,422	8,409	8,411		3		3		8,422				194	03/01/2031	1.A
31418A-E9-5	FANNIE MAE 3.5 POOL ID MA1059		09/01/2022	MBS PAYDOWN	XXX	7,152	7,152	7,569	7,437		(65)		(65)		7,152				146	05/01/2032	1.A
31418A-EB-0	FANNIE MAE 3.5 POOL ID MA1029		09/01/2022	MBS PAYDOWN	XXX	12,333	12,333	12,967	12,764		(96)		(96)		12,333				252	04/01/2032	1.A
31418A-QM-3	FANNIE MAE 3 POOL ID MA1359		09/01/2022	MBS PAYDOWN	XXX	17,045	17,045	17,545	17,330		(81)		(81)		17,045				297	02/01/2028	1.A
31418A-TA-6	FANNIE MAE 2.5 POOL ID MA1444		09/01/2022	MBS PAYDOWN	XXX	19,017	19,017	19,671	19,496		(103)		(103)		19,017				278	05/01/2033	1.A
31418B-TK-2	FANNIE MAE 3 POOL ID MA2353		09/01/2022	MBS PAYDOWN	XXX	7,938	7,938	8,134	8,088		(35)		(35)		7,938				138	08/01/2035	1.A
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741		09/01/2022	MBS PAYDOWN	XXX	15,927	15,927	16,348	16,423		(163)		(163)		15,927				283	08/01/2039	1.A
31419F-EB-8	FANNIE MAE 4 POOL ID AE4629		09/01/2022	MBS PAYDOWN	XXX	12,501	12,501	13,245	13,171		(135)		(135)		12,501				292	10/01/2040	1.A
574218-GC-1	MARYLAND ST HLTH & HGR EDUCNTL 5		07/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,365,000	1,365,000	1,589,816	1,379,000		(14,000)		(14,000)		1,365,000				68,250	07/01/2032	1.D FE
576000-NG-4	MASSACHUSETTS ST SCH BLDG AUTH 5		08/15/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,550,000	1,550,000	1,820,894	1,573,492		(23,492)		(23,492)		1,550,000				77,500	08/15/2029	1.B FE
590545-MP-1	MESA AZ UTILITY SYS REVENUE 5		07/01/2022	MATURITY	XXX	1,000,000	1,000,000	1,109,130	1,004,438		(4,438)		(4,438)		1,000,000				50,000	07/01/2022	1.C FE
64972H-UH-3	NEW YORK CITY NY TRANSITIONAL 5		08/29/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,177,080	1,011,233		(11,233)		(11,233)		1,000,000				56,111	07/15/2032	1.C FE
65854R-AZ-3	N CENTRL TX HLTH FAC DEV CORP 5		08/15/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	2,320,000	2,320,000	2,764,326	2,353,570		(33,570)		(33,570)		2,320,000				116,000	08/15/2025	1.D FE
812728-SC-8	SEATTLE WA WTR SYS REVENUE 5		09/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,151,670	1,012,682		(12,682)		(12,682)		1,000,000				50,000	09/01/2024	1.B FE
0909999999 – Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						21,590,647	21,618,453	23,566,118	21,379,911		(174,885)		(174,885)		21,692,329		(101,682)	(101,682)	676,258	XXX	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																					
00081T-AK-4	ACCO BRANDS CORP 4.25 15/03/29		08/23/2022	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	342,000	400,000	400,000	397,000	3,000			3,000		400,000		(58,000)	(58,000)	16,056	03/15/2029	3.C FE
00091H-AA-0	ACC TRUST 1.19 POOL ID 1		09/20/2022	MBS PAYDOWN	XXX	411,752	411,752	411,397			314		314		411,752				2,168	09/20/2024	1.G FE
00253X-AB-7	AMERICAN AIRLINES/AADVAN 5.75 20/04/29		08/10/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	118,750	125,000	125,000	125,000						125,000		(6,250)	(6,250)	5,830	04/20/2029	3.B FE
01166V-AA-7	ALASKA AIRLINES 2020 TR 4.8 15/02/29		08/15/2022	MBS PAYDOWN	XXX	78,388	78,388	87,720	87,324		(1,068)		(1,068)		78,388				3,763	02/15/2029	1.G FE
021441-AF-7	ALTERA CORP 4.1 15/11/23		09/06/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,756,790	1,750,000	1,801,146	1,767,741		(21,086)		(21,086)		1,746,656		3,345	3,345	64,788	11/15/2023	1.E FE
039653-AA-8	ARCOSA INC 4.375 15/04/29		09/20/2022	WELLS FARGO BANK, N.A.	XXX	220,000	250,000	250,938	250,688	215	(36)		178		250,866		(30,866)	(30,866)	10,239	04/15/2029	3.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
054977-AA-1	BANKERS HEALTHCARE GROUP SECUR 1.71 POOL ID A		09/17/2022	MBS PAYDOWN	XXX	250,714	250,714	250,694			6		6	250,714					1,866	02/20/2035	1.A FE
09857L-AN-8	BOOKING HOLDINGS INC 0.75 01/05/25		08/11/2022	BARCLAYS BANK PLC BARCLABP SECURITY CALLED BY ISSUER at	XXX	82,677	60,000	63,883	62,555		(474)		(474)	62,081		20,596	20,596	355	05/01/2025	1.G FE	
10373Q-AL-4	BP CAP MARKETS AMERICA 2.75 10/05/23		08/24/2022	100.000	XXX	1,500,000	1,500,000	1,422,209	1,474,476		12,014		12,014	1,486,490		13,510	13,510	32,542	05/10/2023	1.F FE	
110122-CW-6	BRISTOL-MYERS SQUIBB CO 3.25 15/08/22		08/15/2022	MATURITY	XXX	1,800,000	1,800,000	1,771,831	1,798,001		1,999		1,999	1,800,000				58,500	08/15/2022	1.F FE	
12327A-AA-6	BUSINESS JET SECURITIES, LLC 4.455 POOL ID 1A		09/15/2022	MBS PAYDOWN	XXX	20,839	20,839	20,217			47		47	20,839				181	06/15/2037	1.G FE	
12508E-AJ-0	CDK GLOBAL INC 5.25 15/05/29		07/06/2022	CORPORATE ACTIONS	XXX	430,313	425,000	425,000	425,000					425,000		5,313	5,313	18,036	05/15/2029	5.A FE	
12510H-AM-2	CAPITAL AUTOMOTIVE REIT 1.92 POOL ID 1A		09/15/2022	MBS PAYDOWN	XXX	1,094	1,094	1,094	1,094					1,094				12	08/15/2051	1.E FE	
126650-BQ-2	CVS PASS-THROUGH TRUST 6.943 10/01/30		09/10/2022	MBS PAYDOWN	XXX	19,838	19,838	21,418	20,809		(128)		(128)	19,838				919	01/10/2030	2.B FE	
129268-AB-4	CALEDONIA GENERA 1.95 28/02/34		09/30/2022	MBS PAYDOWN	XXX	13,748	13,748	14,052	14,045		(30)		(30)	13,748				171	02/28/2034	1.C FE	
151290-BW-2	CEMEX SAB DE CV 7.375 05/06/27	D	07/18/2022	HSBC SECS NEW YORK HSBCSENY	XXX	194,300	200,000	208,750	207,350		(568)		(568)	206,779		(12,479)	(12,479)	9,219	06/05/2027	3.B FE	
24665F-AC-6	DELEK LOG PART/FINANCE 7.125 01/06/28		07/15/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	461,875	525,000	525,000	525,000					525,000		(63,125)	(63,125)	23,404	06/01/2028	4.A FE	
26884L-AK-5	EQT CORP 1.75 01/05/26		09/14/2022	SCOTIA MCLEOD INC SCOTIAM I	XXX	34,898	10,000	24,397			(1,133)		(1,133)	23,264		11,634	11,634	66	05/01/2026	2.C FE	
29260F-AF-7	ENDEAVOR ENERGY RESOURCE 6.625 15/07/25		07/15/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	103,313	100,000	100,000	100,000					100,000				9,938	07/15/2025	3.A FE	
29355A-AH-0	BANK OF AMERICA CORPORATION.		09/23/2022		XXX	212,750	185,000	187,412	185,000					185,000		27,750	27,750		03/01/2026	3.B	
298736-AL-3	ENPHASE ENERGY INC 0 01/03/26		09/08/2022	VARIOUS	XXX	741,705	763,000	895,245	860,077		(19,844)		(19,844)	840,233		(98,528)	(98,528)	5,369	03/15/2049	2.B FE	
314353-AA-1	EURONET WORLDWIDE INC 0.75 15/03/49		08/20/2022	MBS PAYDOWN	XXX	26,736	26,736	27,106	27,101		(27)		(27)	26,736				501	08/20/2035	1.D FE	
346845-AC-4	FORT BENNING FAM 0.4533 15/01/36		07/15/2022	MBS PAYDOWN	XXX	92,000	92,000	78,200			1,297		1,297	92,000				637	01/15/2036	1.E FE	
380355-AD-9	GOEASY LTD 5.375 01/12/24	A	08/17/2022	WELLS FARGO BANK, N.A.	XXX	271,563	275,000	275,000	275,000					275,000		(3,438)	(3,438)	10,593	12/01/2024	3.C FE	
380355-AF-4	GOEASY LTD 4.375 01/05/26	A	07/07/2022	JEFFERIES & COMPANY JEFFERIE	XXX	423,750	500,000	500,000	500,000					500,000		(76,250)	(76,250)	15,191	05/01/2026	3.C FE	
39121J-AE-0	GREAT RIVER ENERGY 6.254 01/07/38		07/01/2022	MBS PAYDOWN	XXX	129,888	129,888	120,796	123,138		468		468	129,888				8,123	07/01/2038	1.G FE	
40204B-AA-3	GUJARATI CENTER INC 8.5 15/01/26		07/29/2022	UBS WARBURG LLC WARBURGD	XXX	687,188	750,000	761,000			(612)		(612)	760,388		(73,200)	(73,200)	34,885	01/15/2026	4.C FE	
44267D-AD-9	HOWARD HUGHES CORP 5.375 01/08/28		07/29/2022	JEFFERIES & COMPANY JEFFERIE	XXX	278,250	300,000	315,125	312,377		(959)		(959)	311,418		(33,168)	(33,168)	16,170	08/01/2028	3.C FE	
44644A-AB-3	HUNTINGTON NATIONAL BANK 2.5 07/08/22		07/07/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	997,620	999,697		261		261	999,958		42	42	22,917	08/07/2022	1.G FE	
465685-AM-7	ITC HOLDINGS CORP 2.7 15/11/22		09/23/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	999,160	999,845		129		129	999,974		26	26	23,100	11/15/2022	2.B FE	
46590X-AT-3	JBS USA/FOOD/FINANCE 3.625 15/01/32		09/15/2022	BANK OF AMERICA CORPORATION.	XXX	377,775	450,000	449,064			7		7	449,071		(71,296)	(71,296)	2,900	01/15/2032	2.B FE	
46592Q-AA-7	JBS FINANCE LUXEMBOURG 3.625 15/01/32		08/19/2022	CORPORATE ACTIONS	XXX	449,289	450,000	449,325	449,354		35		35	449,388		(99)	(99)	17,672	01/15/2032	2.C FE	
472145-AF-8	JAZZ INVESTMENTS I LTD 2 15/06/26		09/22/2022	JEFFERIES & COMPANY JEFFERIE	XXX	263,681	245,000	289,316			(2,666)		(2,666)	286,650		(22,969)	(22,969)	1,375	06/15/2026	3.C FE	
48129K-AE-0	JPMORGAN CHASE FINANCIAL 0.25 01/05/23		09/28/2022	VARIOUS	XXX	285,291	275,000	274,421	274,791		114		114	274,905		10,386	10,386	615	05/01/2023	1.E FE	
49803X-AB-9	KITE REALTY GROUP LP 0.75 01/04/27		08/10/2022	BANK OF AMERICA CORPORATION.	XXX	334,006	350,000	350,000	350,000					350,000		(15,994)	(15,994)	2,268	04/01/2027	2.C FE	
501797-AW-4	BATH & BODY WORKS INC 6.625 01/10/30		07/28/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	453,625	475,000	535,094	533,801		(6,319)		(6,319)	527,483		(73,858)	(73,858)	26,224	10/01/2030	3.B FE	
502160-AN-4	LSB INDUSTRIES 6.25 15/10/28		09/20/2022	PERSHING LLC	XXX	408,375	450,000	452,500	452,409		(322)		(322)	452,086		(43,711)	(43,711)	26,406	10/15/2028	4.B FE	
531229-AB-8	LIBERTY MEDIA CORP 1.375 15/10/23		09/08/2022	J.P. MORGAN SECURITIES LLC- 514105	XXX	343,574	253,000	278,469	262,512		(3,672)		(3,672)	258,840		84,734	84,734	3,160	10/15/2023	4.A	
55300R-AG-6	MGM CHINA HOLDINGS LTD 4.75 01/02/27	D	08/03/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	388,750	500,000	502,910	495,260	7,547	(85)		7,462	502,722		(113,972)	(113,972)	31,997	02/01/2027	4.A FE	

SCHEDULE D - PART 4

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

E05.5

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
58547D-AA-7	MELCO RESORTS FINANCE 4.875 06/06/25	D	08/25/2022	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	313,500	400,000	396,625	394,000	3,973	280		4,252		398,252		(84,752)	(84,752)	14,246	06/06/2025	3.C FE
588056-BB-6	MERCER INTL INC 5.125 01/02/29	D	07/19/2022	J.P. MORGAN SECURITIES INC JPMORG4	XXX	431,250	500,000	505,500	505,080		(385)		(385)		504,695		(73,445)	(73,445)	24,913	02/01/2029	4.A FE
626717-AH-5	MURPHY OIL CORP 6.875 15/08/24		08/19/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	25,000	25,000	26,313	25,000						25,000				1,738	08/15/2024	3.B FE
63938C-AM-0	NAVIENT CORP 5.5 15/03/29		08/23/2022	VARIOUS	XXX	305,000	350,000	350,438	349,125	1,304	(37)		1,267		350,392		(45,392)	(45,392)	15,423	03/15/2029	3.C FE
65253M-AA-6	NEWTEK SMALL BUSINESS LOAN TRU 6 POOL ID 1		09/26/2022	MBS PAYDOWN	XXX	115,774	115,774	115,774	115,774						115,774				2,027	12/25/2048	1.F FE
65341B-AD-8	NEXTERA ENERGY PARTNERS 0 15/11/25		09/02/2022	VARIOUS	XXX	665,689	605,000	639,824	201,000		(23,778)		(23,778)		602,938		62,751	62,751		11/15/2025	3.A
665859-AN-4	NORTHERN TRUST CORP 2.375 02/08/22		08/02/2022	MATURITY	XXX	750,000	750,000	756,709	750,806		(806)		(806)		750,000				17,813	08/02/2022	1.F FE
67059T-AE-5	NUSTAR LOGISTICS LP 5.625 28/04/27		08/10/2022	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	288,000	300,000	300,750	300,522		(56)		(56)		300,466		(12,466)	(12,466)	13,313	04/28/2027	3.C FE
697435-AF-2	PALO ALTO NETWORKS 0.375 01/06/25		08/23/2022	J.P. MORGAN SECURITIES LLC- 514105	XXX	96,201	50,000	61,984	59,640		(1,949)		(1,949)		57,692		38,509	38,509	138	06/01/2025	4.B FE
723787-AP-2	PIONEER NATURAL RESOURCE 0.25 15/05/25		09/23/2022	VARIOUS	XXX	1,487,497	707,000	721,524	716,715		(2,091)		(2,091)		714,624		772,873	772,873	1,244	05/15/2025	2.B FE
74969X-AA-9	RMF PROPRIETARY ISSUANCE TRUST 3 POOL ID 1		09/25/2022	MBS PAYDOWN	XXX	31,633	31,633	31,589			9		9		31,633				548	01/25/2062	1.A FE
75281A-AS-8	RANGE RESOURCES CORP 4.875 15/05/25		07/27/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	199,000	200,000	201,500			(214)		(214)		201,286		(2,286)	(2,286)	6,879	05/15/2025	3.C FE
75419T-AA-1	RATTLER MIDSTREAM LP 5.625 15/07/25		08/30/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	1,020,000	1,000,000	1,023,250	514,797	302	(3,041)		(2,739)		1,015,808		4,192	4,192	49,375	07/15/2025	3.A FE
767754-CL-6	RITE AID CORP 8 15/11/26		08/11/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	213,600	240,000	205,231	214,902		2,530		2,530		217,432		(3,832)	(3,832)	20,800	11/15/2026	4.C FE
780153-BB-7	ROYAL CARIBBEAN CRUISES 4.25 15/06/23		08/02/2022	MORGAN STANLEY AND CO., LLC 8983105	XXX	239,000	239,000	341,246	302,869		(27,196)		(27,196)		275,673		(36,673)	(36,673)	6,490	06/15/2023	4.B
780153-BF-8	ROYAL CARIBBEAN CRUISES 2.875 15/11/23		08/02/2022	VARIOUS	XXX	309,463	321,000	376,786	106,020	979	(14,680)		(13,701)		361,919		(52,456)	(52,456)	6,657	11/15/2023	4.B
780153-BP-6	ROYAL CARIBBEAN CRUISES 6 15/08/25		09/27/2022	VARIOUS	XXX	485,202	397,000	397,000							397,000		88,202	88,202	3,072	08/15/2025	4.A Z
80290C-AE-4	SANTANDER BANK AUTO CREDIT- LIN 1.833 POOL ID 1A		09/15/2022	MBS PAYDOWN	XXX	260,546	260,546	260,546	260,546						260,546				2,710	12/15/2031	2.B FE
83001A-AC-6	SIX FLAGS ENTERTAINMENT 5.5 15/04/27		08/11/2022	VARIOUS	XXX	428,375	450,000	453,938			(484)		(484)		453,457		(25,082)	(25,082)	19,827	04/15/2027	4.C FE
848637-AC-8	SPLUNK INC 0.5 15/09/23		08/18/2022	VARIOUS	XXX	641,410	636,000	763,939	678,509	68,104	(41,322)		26,782		705,291		(63,881)	(63,881)	2,886	09/15/2023	3.C
848637-AD-6	SPLUNK INC 1.125 15/09/25		09/22/2022	BNP PARIBAS PRIME BROKERAGE	XXX	323,050	350,000	354,102			(201)		(201)		353,900		(30,850)	(30,850)	2,089	09/15/2025	3.C
85172F-AQ-2	ONEMAIN FINANCE CORP 6.625 15/01/28		08/17/2022	BARCLAYS BANK PLC NY BARCNY	XXX	192,000	200,000	200,000	200,000						200,000		(8,000)	(8,000)	14,501	01/15/2028	3.B FE
852234-AF-0	BLOCK INC 0.125 01/03/25		09/14/2022	WELLS FARGO BANK N.A.	XXX	298,647	305,000	327,418			(879)		(879)		326,538		(27,891)	(27,891)	207	03/01/2025	4.A
852234-AK-9	SQUARE INC 0.25 01/11/27		08/12/2022	BANK OF AMERICA CORPORATION	XXX	273,926	330,000	382,388	350,006	27,812	(5,332)		22,480		372,486		(98,560)	(98,560)	653	11/01/2027	3.C
869099-AH-4	TRUIST BANK 5.375 15/08/22		08/15/2022	MATURITY	XXX	3,075,000	3,075,000	3,435,865	3,120,537		(45,537)		(45,537)		3,075,000				165,281	08/15/2022	1.G FE
89566E-AG-3	TRISTATE GEN&TRANS ASSN 3.7 01/11/24		07/28/2022	CORPORATE ACTIONS	XXX	298,739	298,000	296,868	297,474		103		103		297,577		1,162	1,162	8,178	11/01/2024	1.G FE
91832V-AA-2	VOC ESCROW LTD 5 15/02/28		07/29/2022	WELLS FARGO BANK, N.A.	XXX	464,250	525,000	553,875	519,750	24,203	(3,005)		21,198		540,948		(76,698)	(76,698)	25,233	02/15/2028	4.B FE
92243R-AC-8	VCP RRL ABS I, LTD 2.848 POOL ID 1A		07/20/2022	MBS PAYDOWN	XXX	98,452	98,452	98,452	98,452						98,452				1,947	10/20/2031	2.B FE
92343X-AC-4	VERINT SYSTEMS INC 0.25 15/04/26		09/14/2022	BANK OF AMERICA CORPORATION	XXX	444,617	505,000	530,333	376,544		(3,857)		(3,857)		526,438		(81,821)	(81,821)	1,161	04/15/2026	4.A Z
92512V-AA-7	VEROS AUTO RECEIVABLES TRUST 3.47 POOL ID 1		09/15/2022	MBS PAYDOWN	XXX	430,576	430,576	430,560			6		6		430,576				4,000	12/15/2025	1.C FE
98138H-AF-8	WORKDAY INC 0.25 01/10/22		08/18/2022	VARIOUS	XXX	219,888	190,000	196,163	190,975		(802)		(802)		190,173		29,715	29,715	416	10/01/2022	4.B FE
98313R-AG-1	WYNN MACAU LTD 5.5 15/01/26	D	08/05/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	395,438	475,000	477,594	446,500	30,411	(262)		30,149		476,649		(81,211)	(81,211)	27,867	01/15/2026	4.B FE
98955D-AA-8	ZIGGO BV 4.875 15/01/30	D	07/18/2022	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	440,000	500,000	527,500	512,800	11,267	(2,262)		9,005		521,805		(81,805)	(81,805)	18,620	01/15/2030	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						31,270,206	31,270,977	32,404,089	25,964,783	179,116	(217,583)		(38,467)		31,769,667		(509,564)	(509,564)	988,400	XXX	XXX
2509999997 – Subtotals - Bonds - Part 4						78,748,050	78,421,890	81,698,694	72,786,248	(1,016,956)	(579,732)		(1,596,688)		77,526,900		1,211,047	1,211,047	2,136,623	XXX	XXX
2509999999 – Subtotals - Bonds						78,748,050	78,421,890	81,698,694	72,786,248	(1,016,956)	(579,732)		(1,596,688)		77,526,900		1,211,047	1,211,047	2,136,623	XXX	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
00170F-20-9	AMG CAPITAL TRUST II 5.15 15/10/37		08/10/2022	BANK OF AMERICA CORPORATION.	8,070.000	394,727		225,973	473,608	(247,635)			(247,635)		225,973		168,754	168,754	15,585	XXX	2.C FE
101137-20-6	BOSTON SCIENTIFIC CORP 5.5 01/06/23		09/12/2022	VARIOUS	6,645.000	710,661		726,579							726,579		(15,918)	(15,918)	9,137	XXX	2.C Z
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,105,388	XXX	952,552	473,608	(247,635)			(247,635)		952,552		152,836	152,836	24,722	XXX	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																					
02557T-30-7	AMERICAN ELECTRIC POWER 6.125 15/08/23		08/16/2022	VARIOUS	4,100.000	231,729		212,491	210,410		(2,069)		(2,069)		208,352		23,377	23,377	9,417	XXX	2.B FE
233331-84-2	DTE ENERGY CO 6.25 01/11/22		09/30/2022	VARIOUS	33,512.000	1,683,600		1,675,059	1,438,966		(5,131)		(5,131)		1,676,949		6,650	6,650	73,587	XXX	2.A FE
48251W-40-1	KKR & CO INC 6 15/09/23		08/10/2022	BARCLAYS BANK PLC BARCLABP	471.000	32,204		41,672	41,345		(7,427)		(7,427)		33,907		(1,704)	(1,704)	711	XXX	2.B FE
65339F-77-0	NEXTERA ENERGY INC 5.279 01/03/23		09/15/2022	VARIOUS	24,415.000	1,293,175		1,131,045	1,187,818		19,149		19,149		1,206,964		86,211	86,211	40,335	XXX	2.B FE
65339F-79-6	NEXTERA ENERGY INC 4.872 01/09/22		08/24/2022	BANK OF AMERICA CORPORATION.	36,475.000	2,331,279		1,970,830	1,891,169		(48,732)		(48,732)		1,842,456		488,823	488,823	44,427	XXX	2.B FE
842587-60-2	SOUTHERN CO 6.75 01/08/22		07/26/2022	VARIOUS	77,110.000	4,126,160		3,953,227	3,899,155		(41,612)		(41,612)		3,857,556		268,604	268,604	130,184	XXX	2.C FE
854502-84-6	STANLEY BLACK & DECKER I 5.25 15/11/22		09/28/2022	VARIOUS	57,039.000	2,961,470		5,369,193	5,025,350		191,330		191,330		5,665,118		(2,703,648)	(2,703,648)	215,929	XXX	2.A FE
901375-10-5	2020 CASH EXCH TRUST 5.25 01/06/23		09/30/2022	VARIOUS	844.000	967,018		921,995			(23,503)		(23,503)		898,517		68,501	68,501	44	XXX	1.F Z
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						13,626,634	XXX	15,275,511	13,694,213		82,007		82,007		15,389,819		(1,763,185)	(1,763,185)	514,633	XXX	XXX
4509999997 – Subtotals - Preferred Stocks - Part 4						14,732,022	XXX	16,228,063	14,167,821	(247,635)	82,007		(165,629)		16,342,371		(1,610,349)	(1,610,349)	539,355	XXX	XXX
4509999999 – Subtotals - Preferred Stocks						14,732,022	XXX	16,228,063	14,167,821	(247,635)	82,007		(165,629)		16,342,371		(1,610,349)	(1,610,349)	539,355	XXX	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
00182C-10-3	ANI PHARMACEUTICALS INC		08/02/2022	VARIOUS	2,465.000	80,538	XXX	82,142	113,587	(31,446)			(31,446)		82,142		(1,603)	(1,603)		XXX	XXX
00402L-10-7	ACADEMY SPORTS & OUTDOORS INC		09/27/2022	VARIOUS	6,000.000	280,146	XXX	227,372							227,372		52,774	52,774	900	XXX	XXX
00751Y-10-6	ADVANCE AUTO PARTS INC		06/16/2022	Post Sale Income			XXX												600	XXX	XXX
00773T-10-1	ADVANSIX INC		08/05/2022	ELECTRONIC BROKERAGE SYSTEMS, LLC	121.000	4,991	XXX	1,354	5,717	(4,363)			(4,363)		1,354		3,637	3,637	30	XXX	XXX
02156K-10-3	ALTICE USA INC		08/04/2022	VARIOUS	13,300.000	152,350	XXX	232,260	215,194	17,066			17,066		232,260		(79,910)	(79,910)		XXX	XXX
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		08/10/2022	CORPORATE ACTIONS	1,800.000	117,846	XXX	116,049							116,049		1,797	1,797		XXX	XXX
12008R-10-7	BUILDERS FIRSTSOURCE INC		08/01/2022	VARIOUS	1,800.000	132,184	XXX	134,851							134,851		(2,667)	(2,667)		XXX	XXX
12508E-10-1	CDK GLOBAL INC		07/08/2022	CORPORATE ACTIONS	400.000	21,948	XXX	5,702	16,696	(10,994)			(10,994)		5,702		16,246	16,246	120	XXX	XXX
13765N-10-7	CANNAE HOLDINGS INC		09/02/2022	VARIOUS	3,500.000	78,304	XXX	143,384	123,025	20,359			20,359		143,384		(65,080)	(65,080)		XXX	XXX
192479-10-3	COHERENT INC		07/05/2022	CORPORATE ACTIONS	300.000	79,375	XXX	80,269							80,269		(893)	(893)		XXX	XXX
23345M-10-7	DT MIDSTREAM INC		06/16/2022	Post Sale Income			XXX												256	XXX	XXX
25401T-60-3	DIGITALBRIDGE GROUP INC						XXX		(159,914)				(159,914)							XXX	XXX
26884L-10-9	EQT CORP		09/27/2022	VARIOUS	12,400.000	524,695	XXX	186,508	270,444	(83,936)			(83,936)		186,508		338,187	338,187	4,960	XXX	XXX
278768-10-6	ECHOSTAR CORP		08/23/2022	VARIOUS	6,700.000	129,784	XXX	155,439	176,545	(21,106)			(21,106)		155,439		(25,654)	(25,654)		XXX	XXX
294600-10-1	EQUITRANS MIDSTREAM CORP		08/10/2022	VARIOUS	31,300.000	253,114	XXX	241,088	323,642	(82,554)			(82,554)		241,088		12,026	12,026	11,482	XXX	XXX
30226D-10-6	EXTREME NETWORKS INC		08/29/2022	VARIOUS	6,300.000	93,106	XXX	66,335	98,910	(32,575)			(32,575)		66,335		26,771	26,771		XXX	XXX
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		09/28/2022	VARIOUS	9,065.000	410,313	XXX	349,538	441,103	(91,565)			(91,565)		349,538		60,775	60,775	21,212	XXX	XXX
403949-10-0	HF SINCLAIR CORP		08/30/2022	VARIOUS	2,000.000	108,354	XXX	61,453	65,560	(4,107)			(4,107)		61,453		46,901	46,901	1,600	XXX	XXX
405024-10-0	HAEMONETICS CORP		09/19/2022	VARIOUS	6,100.000	449,040	XXX	343,243	323,544	19,699			19,699		343,243		105,797	105,797		XXX	XXX
44925C-10-3	ICF INTERNATIONAL INC		09/30/2022	VARIOUS	7,280.000	787,770	XXX	476,790	695,289	(261,878)			(261,878)		476,790		310,980	310,980	2,988	XXX	XXX
55826T-10-2	MADISON SQUARE GARDEN ENTERTAINMENT CORP		08/12/2022	ELECTRONIC BROKERAGE SYSTEMS, LLC	1,500.000	94,821	XXX	99,717	105,510	(5,793)			(5,793)		99,717		(4,896)	(4,896)		XXX	XXX
58463J-30-4	MEDICAL PROPERTIES TRUST INC		06/15/2022	Post Sale Income			XXX												2,059	XXX	XXX
64828T-20-1	RITHM CAPITAL CORP		09/20/2022	VARIOUS	21,000.000	186,356	XXX	169,481	224,910	(55,429)			(55,429)		169,481		16,875	16,875	15,665	XXX	XXX
65473P-10-5	NISOURCE INC		07/29/2022	VARIOUS	1,000.000	30,042	XXX	22,508	27,610	(5,102)			(5,102)		22,508		7,534	7,534	705	XXX	XXX
67066G-10-4	NVIDIA CORP		06/08/2022	Post Sale Income			XXX												4	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
670837-10-3	OGE ENERGY CORP		09/21/2022	GUGGENHEIM CAPITAL LLC	1,000.000	41,475	XXX	30,002	38,380	(8,378)			(8,378)		30,002		11,473	11,473	1,230	XXX	XXX
69351T-10-6	PPL CORP		06/17/2022	Post Sale Income			XXX											1,823	XXX	XXX	
743606-10-5	PROSPERITY BANCSHARES INC		06/14/2022	Post Sale Income			XXX											572	XXX	XXX	
74915M-10-0	QURATE RETAIL INC		08/08/2022	COWEN AND COMPANY, LLC	4,100.000	15,792	XXX	29,303	31,160	(1,858)			(1,858)		29,303		(13,510)	(13,510)		XXX	XXX
	REYNOLDS CONSUMER PRODUCTS INC		09/21/2022	VARIOUS	6,600.000	183,883	XXX	202,417	207,240	(4,823)			(4,823)		202,417		(18,534)	(18,534)	4,554	XXX	XXX
80689H-10-2	SCHNEIDER NATIONAL INC		06/09/2022	Post Sale Income			XXX											408	XXX	XXX	
883556-10-2	THERMO FISHER SCIENTIFIC INC		06/14/2022	Post Sale Income			XXX											60	XXX	XXX	
889478-10-3	TOLL BROTHERS INC		07/21/2022	RBC CAPITAL MARKETS, LLC	1,500.000	74,127	XXX	88,479	108,585	(20,106)			(20,106)		88,479		(14,352)	(14,352)	855	XXX	XXX
902681-10-5	UGI CORP		08/26/2022	VARIOUS	5,900.000	242,234	XXX	191,251	270,869	(79,618)			(79,618)		191,251		50,982	50,982	6,699	XXX	XXX
91307C-10-2	UNITED THERAPEUTICS CORP		09/29/2022	VARIOUS	2,100.000	433,983	XXX	353,748	237,688	(48,977)			(48,977)		353,748		80,235	80,235		XXX	XXX
95082P-10-5	WESCO INTERNATIONAL INC		09/16/2022	ABEL NOSER 6293603	1,400.000	176,847	XXX	66,066	184,226	(118,160)			(118,160)		66,066		110,780	110,780		XXX	XXX
	JOHNSON CONTROLS INTERNATIONAL PLC		06/17/2022	Post Sale Income			XXX												175	XXX	XXX
G51502-10-5	GOLAR LNG LTD	D	08/11/2022	VARIOUS	4,200.000	100,272	XXX	52,868	52,038	830			830		52,868		47,405	47,405		XXX	XXX
	WHITE MOUNTAINS INSURANCE GROUP LTD		09/20/2022	VARIOUS	600.000	821,970	XXX	459,680	608,340	(148,660)			(148,660)		459,680		362,289	362,289	600	XXX	XXX
Y41053-10-2	INTERNATIONAL SEAWAYS INC		09/27/2022	VARIOUS	16,900.000	524,949	XXX	268,333	248,092	20,241			20,241		268,333		256,615	256,615	3,966	XXX	XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						6,630,610	XXX	4,937,629	5,213,904	(1,203,146)			(1,203,146)		4,937,629		1,692,980	1,692,980	83,523	XXX	XXX
Common Stocks: Closed-End Funds Designations Assigned by the SVO																					
03464A-10-0	ANGEL OAK FINANCIAL STRATEGIES INCOME TERM TRUST		08/05/2022	VARIOUS	96,744.030	1,418,337	XXX	1,683,659	1,992,927	(15,058)			(15,058)		1,683,659		(265,322)	(265,322)	70,884	XXX	
55273C-10-7	MFS INTERMEDIATE INCOME TRUST		09/26/2022	SOUTHWEST SECURITIES	225,800.000	623,194	XXX	830,614	810,622	19,992			19,992		830,614		(207,421)	(207,421)	43,513	XXX	
5719999999 – Common Stocks: Closed-End Funds Designations Assigned by the SVO						2,041,531	XXX	2,514,274	2,803,549	4,934			4,934		2,514,274		(472,743)	(472,743)	114,397	XXX	XXX
5989999997 – Subtotals - Common Stocks - Part 4						8,672,141	XXX	7,451,903	8,017,453	(1,198,212)			(1,198,212)		7,451,903		1,220,238	1,220,238	197,921	XXX	XXX
5989999999 – Subtotals Common Stocks						8,672,141	XXX	7,451,903	8,017,453	(1,198,212)			(1,198,212)		7,451,903		1,220,238	1,220,238	197,921	XXX	XXX
5999999999 – Subtotals Preferred and Common Stocks						23,404,162	XXX	23,679,966	22,185,275	(1,445,847)	82,007		(1,363,841)		23,794,274		(390,112)	(390,112)	737,275	XXX	XXX
6009999999 – Totals						102,152,212	XXX	105,378,660	94,971,523	(2,462,803)	(497,726)		(2,960,529)		101,321,174		820,936	820,936	2,873,898	XXX	XXX

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

(E-10) Schedule DB - Part E

NONE



SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
Cash Equivalents (Schedule E, Part 2 type)						
665279-10-5	NORTHERN INSTITUTIONAL LIQUID ASSET PORT	LS	1.A	33,661,344	33,661,344	10/08/2022
9709999999 – Cash Equivalents (Schedule E, Part 2 type)				33,661,344	33,661,344	XXX
9999999999 – Total				33,661,344	33,661,344	XXX

General Interrogatories:

1. Total activity for the year to date
- Fair Value \$4,580,594
- Book/Adjusted Carrying Value \$4,580,594
2. Average balance for the year to date
- Fair Value \$29,774,624
- Book/Adjusted Carrying Value \$29,774,624
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
- NAIC 1 \$ 33,661,344; NAIC 2 \$ ; NAIC 3 \$ ; NAIC 4 \$ ; NAIC 5 \$ ; NAIC 6 \$

SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS

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

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

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH  
Month End Depository Balances

1  Depository	2  Code	3  Rate of Interest	4  Amount of Interest Received During Current Quarter	5  Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9  *
					6	7	8	
					First Month	Second Month	Third Month	
PNC Bank - Operating – Pittsburgh, Pennsylvania .....		—	—	—	19,901,187	5,547,167	(1,592,155)	XXX
Huntington National Bank - Payroll – Columbus, Ohio .....		—	—	—	11,088	10,000	10,000	XXX
Fifth Third Bank - Lockbox – Cincinnati OH .....		—	—	—	20,000,000	20,000,000	20,000,000	XXX
FHLB of Cincinnati – Cincinnati OH .....		2.650	3,598	—	459,533	457,540	486,048	XXX
0199998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories .....								XXX
0199999 – Total Open Depositories .....			3,598	—	40,371,808	26,014,707	18,903,893	XXX
0299998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories .....								XXX
0299999 – Total Suspended Depositories .....								XXX
0399999 – Total Cash on Deposit .....			3,598	—	40,371,808	26,014,707	18,903,893	XXX
0499999 – Cash in Company's Office .....			XXX	XXX				XXX
0599999 – Total .....			3,598	—	40,371,808	26,014,707	18,903,893	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
Exempt Money Market Mutual Funds – as Identified by SVO								
665279-87-3.....	NORTHERN INSTITUTIONAL TREASURY PORTFOLIO .....		09/30/2022.....		XXX.....	62,051,513	119,921	272,415
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO.....						62,051,513	119,921	272,415
8609999999 – Total Cash Equivalents.....						62,051,513	119,921	272,415



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended 09/30/2022

NAIC Group Code: 0267  
Company Name: GRANGE INSURANCE COMPANY

NAIC Company Code: 14060

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

1. Monoline policies

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

2. Commercial Multiple Peril (CMP) Packaged Policies

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

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

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