QUARTERLY STATEMENT	
OF THE	
Citizens Property Insurance Corporation	
	N
	2022
	22
OF	
Tallahassee	
IN THE STATE OF	
Florida	
TO THE	
INSURANCE DEPARTMENT	
OF THE	
STATE OF Florida	
AS OF	
JUNE 30, 2022	

PROPERTY AND CASUALTY

PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2022 OF THE CONDITION AND AFFAIRS OF THE

Citizens Property Insurance Corporation

NAIC Group Code 00000 (Current Period)	, 00000 (Prior Period)	NAIC Company Co	ode 10064	Employer's ID Nu	mber 59-3164851
Organized under the Laws of			. State of Domicile or Po	at of Enlar	Florida
- Charles and the first	Tionua		United States		lionda
	01/21/1993		Commenced Business		01/21/1993
Statutory Home Office	2101 Marylan (Street and No			City or Town, State, Co	US 32303-1001
Main Administrative Office	2101 Maryland Circle		Tallahassee, FL, US	32303-1001	850-513-3700
Mail Address 2	(Street and Number) 101 Maryland Circle		(City or Yown, State, Count	try and Zip Code) Iahassee, FL, US 3	(Area Code) (Telephone Number) 2303-1001
(Stre	eet and Number or P.O. Box)		(City	or Town, State, Country	and Zip Code)
Primary Location of Books and Records	s 2101 Mary	d Number)		US 32303-1001 Country and Zip Code)	
Internet Web Site Address	(0.000 0.0		www.citizensfla.com		(100 0000) (/ 014/1010 (1010-07)
Statutory Statement Contact	Andrew	Noodward CPA		850-513	
andrew.woodward@	citizensfla com	(Name)		(Area Code) (Telephone 850-513-3905	Number) (Extension)
(E-Mail Addr				(Fax Number)	
		OFFICE	De		
Name	Title	OFFICE	Name		Title
Wante	President/CEO and	Executive	name		line
Barry Gilway	Director		Jennifer Montero, C	PA ,	Chief Financial Officer
Kelly Booten	Chief Operating	Officer		7	
		OTHER OFF	ICERS		
Carlos Beruff, Chairman Erin Knight	Jason Butt: JoAnne Lezn		IRUSIEES Marc Dunbar Nelson Telemaco		Jill Hasner M. Scott Thomas
State ofFLORIDA					
County ofLEON					
The officers of this reporting entity being du above, all of the herein described assets we that this statement, together with related es- liabilities and of the condition and affairs of i and have been completed in accordance wi law may differ; or, (2) that state rules or n information, knowledge and belief, respective the NAIC, when required, that is an exact co various regulators in lieu of or in addition to the Barry J. Gilway President/CEO and Executive Dir	re the absolute property dhibits, schedules and ex- the said reporting enitiva th the NAIC Annual State regulations require differ ely. Furthermore, the scop ppy (except for formatting he enclosed statement.	of the said reporting e cplanations therein cor is of the reporting perior ement Instructions and ences in reporting not be of this attestation by	nity, free and clear from a nity, free and clear from a tained, annexed or refere ad stated above, and of its Accounting Practices and related to accounting pre- ty the described officers also extronic filing) of the enclose models of the enclose of the enclose models of the enclose of the enclose models of the enclose models of the enclose of the en	ny liens or claims the id to, is a full and tru income and deduction Procedures manual e clicies and procedure includes the related ed statement. The ele Kelly E Kelly K Chief d	reon, except as herein stated, and the statement of all the assets and as therefrom for the period ended, except to the extent that: (1) state ess, according to the best of their corresponding electronic filing with according filing may be requested by <i>PootLinu</i> elly Booten Operating Officer
				an original filing?	Yes [X] No []
Subscribed and swam to before me this day of	Jill S My Co	y Public State of lafford pommission HH 03	2. Dat 3. Nur Florida	te the amendment nur e filed nber of pages attache	
ິ ໂ		es 09/11/2024	~~~~~		

	A	SSETS			
			Current Statement Date		4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1	Bonds		Nonaumitted Assets	· · · · · · · · · · · · · · · · · · ·	
	Stocks:				
	2.1 Preferred stocks				
	2.2 Common stocks	i	1		
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)				
	4.2 Properties held for the production of income				
	(less \$ encumbrances)				
	4.3 Properties held for sale (less				
	\$ encumbrances)				
5.	Cash (\$(47,056,005)),				
	cash equivalents (\$1,187,901,662)				
	and short-term investments (\$141,770,533)				
	Contract loans (including \$	1	1	1	
7.	Derivatives				
	Other invested assets				
	Receivables for securities	1		1	
	Securities lending reinvested collateral assets	1			
	Aggregate write-ins for invested assets				
	Subtotals, cash and invested assets (Lines 1 to 11)				
13.	Title plants less \$				
	only)				
14.	Investment income due and accrued			53,518,273	
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of				
	collection				
	15.2 Deferred premiums, agents' balances and installments booked but				
	deferred and not yet due (including \$earned				
	but unbilled premiums)				
	15.3 Accrued retrospective premiums (\$				
	contracts subject to redetermination (\$)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	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				
	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset				
	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets				
	(\$				
	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
	Health care (\$				
	Aggregate write-ins for other-than-invested assets				
26.	Total assets excluding Separate Accounts, Segregated Accounts and				
	Protected Cell Accounts (Lines 12 to 25)	10,116,926,175	12,397,184	10,104,528,991	9,351,751,954
27.	From Separate Accounts, Segregated Accounts and Protected				
	Cell Accounts		<u> </u>		
28.	Total (Lines 26 and 27)	10,116,926,175	12,397,184	10,104,528,991	9,351,751,954
	DETAILS OF WRITE-INS				
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)				
	LEASEHOLD IMPROVEMENTS				
	OTHER ASSETS NONADMITTED				
	ASSESSMENTS RECOVERABLE				
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	9,007,010	9,007,010		344

ASSETS

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year \$		
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses		
4.	Commissions payable, contingent commissions and other similar charges		13 , 445 , 528
5.	Other expenses (excluding taxes, licenses and fees)		40,681,261
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)		
7.1	Current federal and foreign income taxes (including \$		
7.2	2 Net deferred tax liability		
8.	Borrowed money \$		
	Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$		
	including warranty reserves of \$		
	including \$ for medical loss ratio rebate per the Public Health Service Act)		
10.	Advance premium		
	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12	Ceded reinsurance premiums payable (net of ceding commissions)		
	Funds held by company under reinsurance treaties		
14.			
15.			
	Provision for reinsurance (including \$ certified)		
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates		
20.	Derivatives		
21.	Payable for securities		
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes \$and interest thereon \$		
25.	Aggregate write-ins for liabilities		
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,274,356,586	2,825,244,103
	Protected cell liabilities		
	Total liabilities (Lines 26 and 27)		
	Aggregate write-ins for special surplus funds		
	Common capital stock		
	Preferred capital stock		
	Aggregate write-ins for other than special surplus funds		
	Surplus notes		
	Gross paid in and contributed surplus		
	Unassigned funds (surplus)		
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)	6,830,172,406	6,526,507,85
38.	Totals (Page 2, Line 28, Col. 3)	10,104,528,991	9,351,751,954
	DETAILS OF WRITE-INS		
2501.	ESCHEAT FUNDS		
2502.	RETROACTIVE REINSURANCE RESERVES		
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	17.200.000	16,066,182
	Summary of remaining write-ins for Line 29 from overflow page		
	Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)		
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 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
	Premiums earned:	4 040 054 704	044 004 004	4 470 000 400
	1.1 Direct (written \$			
	1.3 Ceded (written \$			
	1.4 Net (written \$			1,009,119,771
	DEDUCTIONS:			
2.	Losses incurred (current accident year \$			
	2.1 Direct			
	2.2 Assumed			
	2.4 Net			
3.	Loss adjustment expenses incurred			
4.	Other underwriting expenses incurred			
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)			1 , 175 , 635 , 294
7.	Net income of protected cells		40 554 500	(400 545 500
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)			(166,515,523
	INVESTMENT INCOME			
9.	Net investment income earned			
10.	Net realized capital gains (losses) less capital gains tax of \$	(3,200,746)	16,258,274	80,572,294
11.	Net investment gain (loss) (Lines 9 + 10)			
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off	(7 700)	F 00F 744	0 700 744
	(amount recovered \$		5,305,714	3,782,741 3,051,582
	Aggregate write-ins for miscellaneous income		1,439,580 11,976	3,051,582. 1,052,249
	Total other income (Lines 12 through 14)		6,757,270	7,886,572
	Net income before dividends to policyholders, after capital gains tax and before all other federal	1,000,207	0,101,210	1,000,012
	and foreign income taxes (Lines 8 + 11 + 15)			
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal	000 470 004	400 000 007	00, 400, 040
10	and foreign income taxes (Line 16 minus Line 17)			80,128,019
	Federal and foreign income taxes incurred		120,303,607	80,128,019
20.	Net income (Line 18 minus Line 19)(to Line 22)	. 303,170,004	120,303,007	00,120,019
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	6.526.507.851	6.441.805.892	6.441.805.891
	Net income (from Line 20)		120,303,607	
	Net transfers (to) from Protected Cell accounts		· · ·	
24.	Change in net unrealized capital gains or (losses) less capital gains tax of			
	\$			
	Change in net unrealized foreign exchange capital gain (loss)			
	Change in net deferred income tax			
27.	Change in nonadmitted assets Change in provision for reinsurance			
	Change in provision for reinsulance			
	Surplus (contributed to) withdrawn from protected cells			
	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			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
	Dividends to stockholders			
	Change in treasury stock	1 1		
37.	Aggregate write-ins for gains and losses in surplus			522,831
38.	Change in surplus as regards policyholders (Lines 22 through 37)	303,664,554	121,230,805	84,701,960
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	6,830,172,406	6,563,036,697	6,526,507,851
	DETAILS OF WRITE-INS			
	Summary of remaining write-ins for Line 5 from overflow page			
	TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)	-		
	OTHER INCOME/ (EXPENSE)	14 751	11 976	766 342
	GAIN(LOSS) FIXED ASSET DISPOSAL			005 007
1402.				
1403.	Summary of remaining write-ins for Line 14 from overflow page			
1403. 1498. 1499.	Summary of remaining write-ins for Line 14 from overflow page TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	30,496	11,976	1,052,249
1403. 1498. 1499. 3701.	Summary of remaining write-ins for Line 14 from overflow page TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above) 0VERFUNDED PLAN ASSET	30,496	11,976	
1403. 1498. <u>1499.</u> 3701. 3702.	Summary of remaining write-ins for Line 14 from overflow page TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above) OVERFUNDED PLAN ASSET	30,496	11,976	
1403. 1498. <u>1499.</u> 3701. 3702. 3703.	Summary of remaining write-ins for Line 14 from overflow page TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above) 0VERFUNDED PLAN ASSET	30,496	11,976	

CASH FLOW

		1 Current Year	2 Prior Year	3 Prior Year Ended
		To Date	To Date	December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance.	1,315,843,805		1,422,076,344
2.	Net investment income			
3.	Miscellaneous income	1,540,417	6,493,306	6,694,608
4.	Total (Lines 1 to 3)	1,407,936,344	882,035,926	1,612,003,044
5.	Benefit and loss related payments			
	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
	Commissions, expenses paid and aggregate write-ins for deductions		249 , 217 , 162	
	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of \$tax on capital gains (losses)			
10.	Total (Lines 5 through 9)	572,904,904	404,734,993	913,626,967
11.	Net cash from operations (Line 4 minus Line 10)	835,031,440	477,300,933	698,376,077
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds		1,127,133,089	
	12.2 Stocks			
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets	(400, 205)	(22,452)	0 040 500
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(109,305). (27,466,974)	(3,206,850)	2,343,500
	12.7 Miscellaneous proceeds		1,123,893,787	
13	Cost of investments acquired (long-term only):			
15.	13.1 Bonds	1 558 772 200	1 110 080 682	2,842,189,480
	13.2 Stocks			
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	(9,953,308)	(43,245,331)	5,959,286
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,548,818,892	1,066,835,351	2,848,148,766
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)	(799,663,905)	57,058,436	433,793,835
	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		(100,000,000)	(005,000,000)
	16.3 Borrowed funds	· · · · · · · · · · · · · · · · · · ·		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders		14 021	201 701
17	16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5	10,178,373	14,931	281,701
17.	plus Line 16.6)	(149,821,627)	(159,985,069)	(384,718,299)
40	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS	(114 454 000)	274 274 200	717 161 640
	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(114,454,092).		747,451,613
19.	Cash, cash equivalents and short-term investments: 19.1 Beginning of year			
	19.2 End of period (Line 18 plus Line 19.1)	1,282,616,191		1,397,070,282
		1,202,010,191	1,020,002,000	1,001,010,202

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying financial statements of Citizens Property Insurance Corporation (Citizens or the Company) have been prepared in accordance with accounting practices prescribed or permitted by the Florida Office of Insurance Regulation (the Office).

Although Citizens does not have a certificate of authority, the accompanying financial statements have been prepared in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* subject to any deviations prescribed or permitted by the Office.

Differences between Florida prescribed practices and NAIC statutory accounting practices (NAIC SAP) which affect the Company are prescribed in F.S. 625.305. This statute provides limitations on the admission of invested assets classified as medium to lower quality obligations by the Securities Valuation Office (SVO) as a percentage of total admitted assets, among other limitations not applicable to the Company. The effect of the prescribed practice on policyholders' surplus is provided below.

	Description		AP F/S # Page	F/S Line #	2022	2021
1.	Net income (loss), state basis	XX	XX XXX	XXX	\$ 303,178,864	\$ 80,128,019
2.	Effect of state prescribed practices				-	-
3.	Effect of state permitted practices				-	-
4.	Net income (loss), NAIC SAP basis	XX	XX XXX	XXX	\$ 303,178,864	\$ 80,128,019
	Description	SSAP	F/S	F/S Line #	2022	2021
_		#	Page			
5.	Policyholders' surplus, state basis	# XXX	XXX	XXX	\$ 6,830,172,406	\$ 6,526,507,851
6.	Effect of state prescribed practices		0	XXX	\$ 6,830,172,406	\$ 6,526,507,851
6.			0	XXX 12	\$ 6,830,172,406	\$ 6,526,507,851

B. Use of Estimates

The preparation of financial statements requires management to make estimates and assumptions that affect the amounts reported in these financial statements and notes. Actual results could differ from these estimates.

C. Accounting Policies

2. Investment grade long-term bonds (issuer obligations) are reported at amortized cost. Amortized cost is computed using the interest method (scientific). Non-investment grade securities with NAIC designations of 3 through 6 are stated at the lower of amortized cost or fair value, with a corresponding charge to surplus for the unrealized loss recognized.

6. Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair value, based upon the NAIC designation assigned. The retrospective adjustment method is used to value all securities except for interest only securities where the yield has become negative, which are valued using the prospective method.

No other significant changes.

D. Going Concern

Based upon the Company's Plan of Operation and role within the Florida insurance market, management does not have substantial doubt about the Company's ability to continue as a going concern.

Note 2 - Accounting Changes and Correction of Errors

Not applicable.

Note 3 – Business Combinations and Goodwill

- A. Statutory Purchase Method Not applicable.
- B. Statutory Merger Not applicable.
- C. Writedowns for Impairment of Investments in Affiliates Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

- A. Mortgage Loans Not applicable.
- B. Debt Restructuring Not applicable.
- C. Reverse Mortgages Not applicable.
- D. Loan Backed Securities

1. Prepayment assumptions for asset-backed securities were obtained from broker dealer survey values or internal estimates.

2. Citizens did not recognize any other-than-temporary-impairments (OTTI) on loan-backed securities due to its intent to sell or an inability or lack of intent to retain the investment in the security for a time sufficient to recover the amortized cost through the quarter ended June 30, 2022.

3. Citizens did not recognize any other-than-temporary-impairments (OTTI) on loan-backed securities due to the present value of cash flows being less than the amortized cost basis through the quarter ended June 30, 2022.

4. Loan-backed and structured securities in unrealized loss positions as of June 30, 2022, stratified by length of time continuously in these unrealized loss positions, are as follows:

a.	Aggre	gate amount of unrealized loss		
	1.	Less than twelve months	\$	17,313,515
	2.	Twelve months or longer	\$	5,471,013
b.	Aggre	gate fair value of securities with un	realized loss	ł
	1.	Less than twelve months	\$ 4	85,045,164
	2.	Twelve months or longer	\$	30,482,606

5. Citizens undertook a thorough analysis of all loan-backed and structured securities in an unrealized loss position to determine if any otherthan-temporary impairment should be recognized through the quarter ended June 30, 2022. Declines in market value of invested assets are continually evaluated to determine whether these declines are temporary or other-than-temporary in nature. In making this determination, the Company monitors external impairment indicators such as issuer credit ratings as well as the extent and duration of the related declines and internal impairment indicators such as the Company's intent and ability with respect to retention of the impaired securities. These indicators are obtained from both third-party valuation services and internal analyses performed by the Company. No such other-than-temporary declines in market value have been recognized in the reporting period as these declines are primarily attributable to changes in overall interest rates in addition to credit spread fluctuations and increased liquidity discounts. It is possible that Citizens could recognize other-thantemporary impairments in the future on some of the securities, if future events, information and the passage of time cause it to conclude that declines in value are other-than-temporary.

E. Repurchase Agreements and/or Securities Lending Transactions - Not applicable.

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

- G. Reverse Repurchase Agreements Accounted for as Secured Borrowing Not Applicable.
- H. Repurchase Agreements Accounted for a Sale Not Applicable.
- I. Reverse Repurchase Agreements Accounted for a Sale Not Applicable.
- J. Writedowns for Impairments of Real Estate, Real Estate Sales, Retail Land Sales Operations and Real Estate with Participating Mortgage Loan Features Not Applicable.
- K. Low Income Housing Tax Credits Not Applicable.

L. Restricted Assets

(1) Restricted assets (including pledged) summarized by restricted asset category:

	Gross Restricted							Percentage		
	Current Year							_		
	1	2	3	4	5	6	7	8	9	10
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Restricted Assets (a) Total Protected Cell Restricted Assets	Total Protected Cell Restricted Assets	Protected Cell Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/(Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
a. Subject to contractual obligation										
for which liability is not shown							-	-	-	-
 b. Collateral held under security 										
lending arrangements					-		-	-	-	-
c. Subject to repurchase agreements					-		-	-	-	-
d. Subject to reverse repurchase										
agreements					-		-	-	-	-
e. Subject to dollar repurchase										
agreements					-		-	-	-	-
f. Subject to dollar reverse										
repurchase agreements					-		-	-	-	-
g. Placed under option contracts					-		-	-	-	-
h. Letter stock or securities restricted										
as to sale - excluding FHLB capital										
stock					-		-	-	-	-
i. FHLB capital stock					-		-	-	-	-
j. On deposit with states					-		-	-	-	-
k. On deposit with other regulatory										
bodies								-	-	-
I. Pledged as collateral to FHLB								1		
(including assets backing funding					-		-	-	-	-
m. Pledged as collateral not captured	14,023,624				14.023.624	118,998,053	(104,974,429)	14,023,624	0.14%	0.14%
in other categories	14,023,624				14,023,624	118,998,053	(104,9/4,429)	14,023,624	0.14%	0.14%
n. Other restricted assets	-				-	-	-	-	0.00%	
 Total restricted assets 	14,023,624	-	-	-	14,023,624	118,998,053	(104,974,429)	14,023,624	0.14%	0.14%

(2) Detail of assets pledged as collateral not captured in other categories (reported on line m above):

	Gross Restricted								Perce	ntage
			Current Year					-		
	1	2	3	4	5	6	7	8	9	10
	Total General	G/A Supporting Protected Cell Restricted Assets (a) Total Protected Cell	Total Protected Cell	Protected Cell Assets Supporting		Total From Prior	Increase/(Decrease) (5	Total Current Year Admitted	Gross Restricted to	Admitted Restricted to Total Admitted
Collate ral Agree ment	Account (G/A)	Restricted Assets	Restricted Assets	G/A Activity (b)	Total (1 plus 3)	Year	minus 6)	Restricted	Total Assets	Assets
Debt service reserves	14,023,624	-	-	-	14,023,624	118,998,053	(104,974,429)	14,023,624	0.14%	0.14%
Total	14,023,624			-	14,023,624	118,998,053	(104,974,429)	14,023,624	0.14%	0.14%

(3) Detail of other restricted assets (reported on line n above):

					Perce	ntage				
			Current Year					-		
	1	2	3	4	5	6	7	8	9	10
		G/A Supporting								
		Protected Cell								
		Restricted Assets (a)		Protected Cell Assets						Admitted Restricted
	Total General	Total Protected Cell	Total Protected Cell	Supporting G/A		Total From Prior	Increase/(Decrease) (5	Total Current Year Admitted	Gross Restricted to	to Total Admitted
Collate ral Agreement	Account (G/A)	Restricted Assets	Restricted Assets	Activity (b)	Total (1 plus 3)	Year	minus 6)	Restricted	Total Assets	Assets
	-	-	-	-				-	0.00%	0.00%
Total	-	-	-	-		· - ·	-	-	0.00%	0.00%

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

	1	2	3	4
Collateral Assets	Book/Adjusted Carrying	Fair Value	% of BACV to Total	% of BACV to Total
	Value (BACV)		Assets (Admitted and	Admitted Assets **
			Nonadmitted) *	
a. Cash	\$	\$	%	%
b. Schedule D, Part 1			%	%
c. Schedule D, Part 2, Sec. 1			%	%
d. Schedule D, Part 2, Sec. 2			%	%
e. Schedule B			%	%
f. Schedule A		NONE	%	%
g. Schedule BA, Part 1			%	%
h. Schedule DL, Part 1			%	%
i. Other			%	%
j. Total Collateral Assets				
(a+b+c+d+e+f+g+h+i)	\$	\$	%	%

- M. Working Capital Finance Investments Not applicable.
- N. Offsetting and Netting of Assets and Liabilities Not applicable.

- O. 5GI Securities Not applicable.
- P. Short Sales
 - (1) Unsettled Short Sale Transactions (Outstanding as of Reporting Date) Not applicable.
 - (2) Settled Short Sale Transactions Not applicable.
- Q. Prepayment Penalty and Acceleration Fees

The Company had one hundred eighty-two securities called during the year, twenty-six of which included prepayment penalties or acceleration fees totaling \$3,502,917.

	General Account
1.) Number of CUSIPs	26
2.) Aggregate Amount of Investment Income	3,502,917

R. Share of Cash Pool by Asset Type – Not applicable.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

- A. Detail for Those Greater than 10% of Admitted Assets Not applicable.
- B. Write-downs for Impairment of Joint Ventures, Partnerships and LLCs Not applicable.

<u>Note 7 – Investment Income</u>

A. Accrued Investment Income

The Company does not admit investment income due and accrued if amounts are over 90 days past due.

B. Amounts Non-admitted - Not applicable.

Note 8 – Derivative Instruments

Not applicable.

<u>Note 9 – Income Taxes</u>

No significant changes.

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

Citizens Property Insurance Corporation (Citizens) was established on August 1, 2002, pursuant to Section 627.351(6), Florida Statutes (the Act), to provide certain residential and non-residential property insurance coverage to qualified risks in the State of Florida under circumstances specified in the Act. This legislation was enacted such that property insurance be provided through Citizens to applicants who are in good faith entitled to procure insurance through the voluntary market but are unable to do so. Citizens results from a combination of the Florida Residential Property and Casualty Joint Underwriting Association (FRPCJUA) and the Florida Windstorm Underwriting Association (FWUA). The FRPCJUA was renamed Citizens and the FWUA's rights, obligations, assets, liabilities and all insurance policies were transferred to Citizens. Unlike private insurers offering coverage through the admitted market, Citizens is not required to obtain or to hold a certificate of authority issued by the Florida Department of Financial Services, Office of Insurance Regulation (the Office). Likewise, Citizens is not subject to Risk-Based Capital (RBC) requirements or required to have a pledged deposit on file with the State of Florida. For purposes of its tax-exempt status, Citizens is considered a political subdivision and an integral part of the State of Florida. As such, Citizens' operations may be affected by the legislative process.

Citizens operates pursuant to a Plan of Operation (the Plan), under the Act, approved by the Financial Services Commission (the Commission) of the State of Florida. The Commission is composed of the Governor, the Chief Financial Officer, the Attorney General and the Commissioner of Agriculture of the State of Florida.

Citizens is supervised by a Board of Governors (the Board) which consists of nine individuals who reside in the State of Florida. The Governor appoints three members, and the Chief Financial Officer, the President of the Senate and the Speaker of the House of Representatives each appoint two members of the Board. At least one member appointed by each appointing officer must have a demonstrated expertise in the insurance industry. The Chief Financial Officer designates one of the appointees as the Board's chair. All Board members serve at the pleasure of their appointing officers.

Citizens' President and Chief Executive Officer (Executive Director) and senior managers are engaged by and serve at the pleasure of the Board. The Executive Director is subject to confirmation by the Florida Senate. Pursuant to the Act, all revenues, expenses, assets and liabilities of Citizens shall remain divided into three separate accounts: the Personal Lines Account, the Commercial Lines Account and the Coastal Account (collectively, the Accounts).

- A. Nature of Relationships Not applicable.
- B. Detail of Transactions Greater than ½% of Admitted Assets Not applicable.
- C. Change in Terms of Intercompany Arrangements Not applicable.
- D. Amounts Due to or From Related Parties

As of June 30, 2022 and 2021 Citizens reported amounts due from the Florida Market Assistance Plan (FMAP) of \$59,407 and \$68,327, respectively. Balances due from FMAP relate to operating expenses funded initially by Citizens and subsequently recouped through regular invoicing.

- E. Guarantees or Undertakings for Related Parties Not applicable.
- F. Management, Service Contracts, Cost Sharing Arrangements

FMAP is an entity related to Citizens through the maintenance of a service level agreement. Citizens maintains FMAP's database and computer systems, prepares necessary reports, and provides accounting and other financial services, office space and all other services deemed necessary to carry out FMAP's statutory purpose. Costs incurred for these expenses are reimbursed quarterly to Citizens. Section 627.3515, Florida Statutes provides that FMAP shall be funded through payments from Citizens and annual assessments of residential property insurers. Citizens funds any deficit incurred by FMAP in performing its statutory purpose if the annual assessments are insufficient to cover such costs.

- G. Nature of Relationships that Could Affect Operations Not applicable.
- H. Amount Deducted for Investment in Upstream Company Not applicable.
- I. Detail of Investments in Affiliates Greater than 10% of Admitted Assets Not applicable.
- J. Writedowns for Impairment of Investments in Affiliates Not applicable.
- K. Foreign Insurance Subsidiary Valued Using CARVM Not applicable.
- L. Downstream Holding Company Valued Using Look-Through Method Not applicable.
- M. All SCA Investments Not applicable.
- N. Investment in Insurance SCAs Not applicable.
- O. SCA or SSAP 48 Entity Loss Tracking Not applicable.

Note 11 – Debt

A. Debt consists of the following obligations as of the end of the current quarter:

The following exhibit provides a summary of remaining debt obligations as well as a summary of interest paid through the quarter ended June 30, 2022.

Bond Issue	Issuance Date	Face Value	Carrying Value	Stated	Effective Interest Rate	Current Year Interest Paid
			, , , ,	Interest Rate		
Series 2012A-1 Senior Secured Bonds	21-Jun-12	\$0	\$0	4.000% - 5.000%	3.400% - 3.770%	\$3,966,750
(Pre-event PLA/CLA)	21-3011-12	ŲŪ	ψŪ	4.00070 - 5.00070	3.40070 - 3.77070	\$3,500,750
Series 2015A-1 Senior Secured Bonds	2-Jun-15	\$275,000,000	\$288,137,210	4.000% - 5.000%	2.100% - 3.200%	\$6,875,000
(Pre-event Coastal)	2 3011 13	<i>\$273,000,000</i>	<i>4200,137,210</i>	4.00076 5.00076	2.10076 5.20076	<i>\$6,673,000</i>
	Total	\$275,000,000	\$288,137,210			\$10,841,750

All bonds are secured by pledged revenues which consist of monies and investments held in accounts established under the trust indenture, proceeds from any regular and/or emergency assessments and/or reimbursements received from the FHCF.

Interest expense incurred through the quarter ended June 30, 2022 was \$7,272,004, net of bond premium accretion and bond discount amortization.

As of June 30, 2022, scheduled bond maturities at par value are as follows (in thousands):

	Series 2015A-1 through 2015A- 2 Coastal Bonds	Total
2022	-	-
2023	-	-
After	275,000	275,000
	<u>\$275,000</u>	<u>\$275,000</u>

B. Funding Agreements with Federal Home Loan Bank (FHLB) – Not applicable.

<u>Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement</u> <u>Benefit Plans</u>

A. Defined Benefit Plans

No significant changes.

B-D. Description of Investment Policies, Fair Value of Plan Assets, and Rate of Return Assumptions

No significant changes.

E. Defined Contribution Plans

No significant changes.

- F. Multiemployer Plans Not applicable.
- G. Consolidated/Holding Company Plans Not applicable.

H. Postemployment Benefits and Compensated Absences

No significant changes.

I. Impact of Medicare Modernization Act on Postretirement Benefits - Not applicable.

Note 13 - Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

No significant changes.

Note 14 – Contingencies

- 1. Contingent Commitments Not applicable.
- 2. Guaranty Fund and Other Assessments No significant changes.
 - C. Gain Contingencies Not applicable.
 - D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits- Not applicable.
 - E. Product Warranties Not applicable.
 - F. Joint and Several Liabilities Not applicable.
 - G. All Other Contingencies

Citizens is involved in certain litigation and disputes incidental to its operations. In the opinion of management, after consultation with legal counsel, there are substantial defenses to such litigation and disputes and any ultimate liability, in excess of reserves resulting there from, will not have a material adverse effect on the financial condition or results of operations of Citizens.

Note 15 - Leases

- A. Lessee Leasing Arrangements No significant changes.
- B. Lessor Leasing Arrangements Not applicable.

<u>Note 16 – Information About Financial Instruments With Off-Balance Sheet Risk and Financial instruments with Concentrations of</u> <u>Credit Risk.</u>

- 1. Face or Contracts Amounts Not applicable.
- 2. Nature and Terms Not applicable.
- 3. Exposure to Credit-related Losses Not applicable.
- 4. Collateral Policy No significant changes.

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- A. Transfers of Receivables Reported as Sales Not applicable.
- B. Transfers and Servicing of Financial Assets Not applicable.
- C. Wash Sales Not applicable.

Note 18 - Gain or Loss from Uninsured Plans and Uninsured Portion of Partially Insured Plans

- A. Administrative Services Only (ASO) Plans Not applicable.
- B. Administrative Services Contract (ASC) Plans Not applicable.
- C. Medicare or Similarly Structured Cost Based Reimbursement Contracts Not applicable.

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

No significant changes.

Note 20 - Fair Value Measurements

- A. Inputs Used for Assets and Liabilities Measured at Fair Value
 - 1. Fair Value Measurements at Reporting Date

The Company has categorized its assets and liabilities that are measured at fair value into the three-level fair value hierarchy as reflected in the table below. The three-level fair value hierarchy is based on the degree of subjectivity inherent in the valuation method by which fair value was determined. The three levels are defined as follows.

Level 1 – Quoted Prices in Active Markets for Identical Assets and Liabilities: The estimated fair value of these items were based on quoted prices in active markets and are thus classified as Level 1.

Level 2 – Significant Other Observable Inputs: This category, for items measured at fair value on a recurring basis, includes bonds which are not exchange-traded. The estimated fair values of these items were determined by independent pricing services using observable inputs.

Level 3 – Significant Unobservable Inputs: The Company has no assets or liabilities measured at fair value in this category. At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred between Levels 1 and 2. This policy also applies to transfers into or out of Level 3. During the current reporting period, no such transfers occurred.

2. Fair Value Measurements in Level 3 of the Fair Value Hierarchy

The Company has no assets or liabilities measured at fair value in the Level 3 category.

Level 1	Level 2	Level 3	Total	Net Asset Value (NAV) Included in Level 2
	-		-	
-	-	-	-	-
-	-	-	-	-
992,360,254.62	1,740,703.48		994,100,958.10	
992,360,254.62	1,740,703.48		994,100,958.10	
002 260 254 62	1 740 703 49		004 100 058 10	
		 992,360,254.62 1,740,703.48 992,360,254.62 1,740,703.48		

3. Policy on Transfers Into and Out of Level 3

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. During the current year, no transfers into or out of Level 3 were required.

4. Inputs and Techniques Used for Level 2 and Level 3 Fair Values

Bonds carried at fair value categorized as Level 2 are valued using the market approach. The estimated fair values of some of these items were determined by independent pricing services and relevant market data observable inputs. Others were based on broker quotes from markets which were not considered actively traded. Some valuations were determined to be Level 2 valuations as quoted market prices for similar instruments in an active market were utilized. This was accomplished by the use of matrix pricing. Matrix pricing takes quoted prices of bonds with similar features and applies analytic methods to determine the fair value of bonds held. Features that are inputs into the analysis include duration, credit quality, tax status and call and sinking fund features.

- 5. Derivative Fair Values Not applicable.
- B. Other Fair Value Disclosures Not applicable.
- C. Fair Values for All Financial Instruments by Levels 1, 2 and 3

The following table reflects the admitted values and estimated aggregate fair values of all admitted assets and liabilities that are financial instruments at June 30, 2022. The estimated fair values are categorized into the three-level fair value hierarchy as described below.

		gate Fair alue	А	dmitted Assets		Level 1		Level 2		Level 3	Not Pra (Carrying	
						Leven		Lever2		Levere	(currying	s · uiue)
Bonds	\$ 7,82	4,790,878	\$	8,486,075,621	\$	1,580,856,209	\$	6,243,934,668	\$	-		
Short-term investments	14	1,566,077		141,770,533		133,235,768		8,330,308		-		
Cash and cash equivalents	1,14	0,845,657		1,140,845,657		1,139,104,954		1,740,703		-		
Investment income due and accrued	5	3,518,273		53,518,273				53,518,273		-		
	9,16	0,720,885		9,822,210,085		2,853,196,931		6,307,523,954		-		-
Bonds payable	294	4,717,500		288,137,210		-		294,717,500		-		-
Interest payable		1,145,834		1,145,834		-		1,145,834		-		-
	\$ 29	5,863,334	\$	289,283,043	\$	-	\$	295,863,334	\$	-	\$	-
	Short-term investments Cash and cash equivalents Investment income due and accrued Bonds payable	Bonds \$ 7,82 Short-term investments 14 Cash and cash equivalents 1,14 Investment income due and accrued 5 9,16 Bonds payable 29 Interest payable 29	Short-term investments 141,566,077 Cash and cash equivalents 1,140,845,657 Investment income due and accrued 53,518,273 9,160,720,885 294,717,500	Bonds \$ 7,824,790,878 \$ Short-term investments 141,566,077 \$ Cash and cash equivalents 1,140,845,657 \$ Investment income due and accrued 53,518,273 \$ Bonds payable 294,717,500 \$ Interest payable 1,145,834 \$	Bonds \$ 7,824,790,878 \$ 8,486,075,621 Short-term investments 141,566,077 141,770,533 Cash and cash equivalents 1,140,845,657 1,140,845,657 Investment income due and accrued 53,518,273 53,518,273 9,160,720,885 9,822,210,085 Bonds payable 294,717,500 288,137,210 Interest payable 1,145,834 1,145,834	Bonds \$ 7,824,790,878 \$ 8,486,075,621 \$ Short-term investments 141,566,077 141,770,533 \$ \$ Cash and cash equivalents 1,140,845,657 1,140,845,657 \$ \$ \$ Investment income due and accrued 53,518,273 53,518,273 \$ \$ \$ Bonds payable 294,717,500 288,137,210 \$ 1,145,834 1,145,834 \$	Bonds \$ 7,824,790,878 \$ 8,486,075,621 \$ 1,580,856,209 Short-term investments 141,566,077 141,770,533 133,235,768 Cash and cash equivalents 1,140,845,657 1,140,845,657 1,139,104,954 Investment income due and accrued 53,518,273 53,518,273 53,518,273 9,160,720,885 9,822,210,085 2,853,196,931 Bonds payable 294,717,500 288,137,210 - Interest payable 1,145,834 1,145,834 -	Bonds \$ 7,824,790,878 \$ 8,486,075,621 \$ 1,580,856,209 \$ Short-term investments 141,566,077 141,770,533 133,235,768 Cash and cash equivalents 1,140,845,657 1,140,845,657 1,139,104,954 Investment income due and accrued 53,518,273 53,518,273 - Bonds payable 294,717,500 288,137,210 - Interest payable 1,145,834 1,145,834 -	Bonds \$ 7,824,790,878 \$ 8,486,075,621 \$ 1,580,856,209 \$ 6,243,934,668 Short-term investments 141,566,077 141,770,533 133,235,768 8,330,308 Cash and cash equivalents 1,140,845,657 1,140,845,657 1,139,104,954 1,740,703 Investment income due and accrued 53,518,273 53,518,273 53,518,273 53,518,273 Bonds payable 294,717,500 288,137,210 - 294,717,500 Interest payable 1,145,834 1,145,834 - 1,145,834	Bonds \$ 7,824,790,878 \$ 8,486,075,621 \$ 1,580,856,209 \$ 6,243,934,668 \$ Short-term investments 141,566,077 141,770,533 133,235,768 8,330,308 Cash and cash equivalents 1,140,845,657 1,140,845,657 1,139,104,954 1,740,703 Investment income due and accrued 53,518,273 53,518,273 53,518,273 53,518,273 Bonds payable 294,717,500 288,137,210 - 294,717,500 Interest payable 1,145,834 1,145,834 - 1,145,834	Bonds \$ 7,824,790,878 \$ 8,486,075,621 \$ 1,580,856,209 \$ 6,243,934,668 \$ - Short-term investments 141,566,077 141,770,533 133,235,768 8,330,308 - Cash and cash equivalents 1,140,845,657 1,140,845,657 1,139,104,954 1,740,703 - Investment income due and accrued 53,518,273 53,518,273 - - 9,160,720,885 9,822,210,085 2,853,196,931 6,307,523,954 - Bonds payable 294,717,500 288,137,210 - 294,717,500 - Interest payable 1,145,834 1,145,834 - 1,145,834 -	Bonds \$ 7,824,790,878 \$ 8,486,075,621 \$ 1,580,856,209 \$ 6,243,934,668 \$ - Short-term investments 141,566,077 141,770,533 133,235,768 8,330,308 - Cash and cash equivalents 1,140,845,657 1,140,845,657 1,139,104,954 1,740,703 - Investment income due and accrued $53,518,273$ $53,518,273$ - - Bonds payable 294,717,500 288,137,210 - 294,717,500 - Interest payable 1,145,834 1,145,834 - 1,145,834 -

- D. Reasons Not Practical to Estimate Fair Values Not applicable.
- E. Instruments Measured at Net Asset Value (NAV) Not applicable

Note 21 – Other Items

- A. Unusual or Infrequent Items Not applicable.
- B. Troubled Debt Restructuring for Debtors Not applicable.
- C. Other Disclosures No significant changes.
- D. Business Interruption Insurance Recoveries Not applicable.
- E. State Transferable Tax Credits Not applicable.
- F. Subprime Mortgage Related Risk Exposure Not applicable.

G. Proceeds from Issuance of Insurance-Linked Securities -

	Number of Outstanding ILS Contracts	1	Aggregate Maximum Proceeds
Management of Risk Related to:			
) Directly-Written Insurance Risks			
a. ILS Contracts as Issuer	-	\$	-
b. ILS Contracts as Ceding Insurer	5		1,260,000,000
c. ILS Contracts as Counterparty	-		-
2) Assumed Insurance Risks			
a. ILS Contracts as Issuer	-	\$	-
b. ILS Contracts as Ceding Insurer	-		-
c. ILS Contracts as Counterparty	-		-

H. The Amount That Could Be Realized on Life Insurance Where Reporting Entity Is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy – Not applicable.

Note 22 - Events Subsequent

Subsequent events have been considered through August 12, 2022, the date of issuance of these statutory financial statements.

Pursuant to Immediate Final Order # 298695-22, an Agreement to Provide Cut Through Endorsements (the Agreement) was executed between Citizens and a private carrier authorized to conduct business in Florida (the authorized insurer) effective August 3, 2022 and expiring June 1, 2023. As stipulated by the Agreement, Citizens may provide additional claims paying resources for the benefit of policyholders insured by the authorized insurer in the event that the authorized insurer becomes insolvent, and the outstanding claim(s) exceeds the statutory per claim limit of the Florida Insurance Guaranty Fund (FIGA). No liability has been recorded at June 30, 2022.

There were no other events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

Note 23 – Reinsurance

A. Unsecured Reinsurance Recoverables

Citizens does not have an unsecured aggregate reinsurance recoverable for paid and unpaid losses, loss adjustment expenses and unearned premiums from any individual reinsurer that exceeds 3% of policyholders' surplus.

B. Reinsurance Recoverables in Dispute

Citizens does not have reinsurance recoverables in dispute for paid losses and loss adjustment expenses that exceed 5% of policyholders' surplus from an individual reinsurer or exceed 10% of policyholders' surplus in aggregate.

C. Reinsurance Assumed and Ceded and Protected Cells

None of the Company's reinsurance arrangements provide for commissions, contingent commissions, sliding scale adjustments, other profit commissions or other similar provisions.

- D. Uncollectible Reinsurance Not applicable.
- E. Commutation of Ceded Reinsurance Not applicable.
- F. Retroactive Reinsurance Not applicable.
- G. Reinsurance Accounted for as a Deposit Not applicable.
- H. Run-off Agreements Not applicable.
- I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation Not applicable.
- J. Reinsurance Agreements Qualifying for Reinsurance Aggregation Not applicable.

Note 24 - Retrospectively Rated Contracts and 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 Not applicable.
- E. Calculation of Nonadmitted Accrued Retrospective Premiums Not applicable.
- F. Risk Sharing Provisions of the Affordable Care Act Not applicable.
 - 1. Did the reporting entity write accident and health insurance premium that 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:

a.	Perr	nanent ACA Risk Adjustment Program	AMOUNT							
	Ass	ets								
	1.	Premium adjustments receivable due to ACA Risk Adjustment								
	Liab	ilities								
	2.	Risk adjustment user fees payable for ACA Risk Adjustment								
	3.	Premium adjustments payable due to ACA Risk Adjustment								
	Ope	rations (Revenue & Expenses)								
	4.	Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment								
	 Reported in expenses as ACA Risk Adjustment user fees (incurred/paid) 									
b.	Trar	isitional ACA Reinsurance Program								
	Ass									
	1.	Amounts recoverable for claims paid due to ACA Reinsurance								
	2.	Amounts recoverable for claims unpaid due to ACA Reinsurance (contra liability)								
	3.	Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance								
		lities								
	4.	Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium								
	5.	Ceded reinsurance premiums payable due to ACA Reinsurance								
	6.	Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance								
		rations (Revenue & Expenses)								
	7.	Ceded reinsurance premiums due to ACA Reinsurance								
	8.	Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments								
	9.	ACA Reinsurance contributions – not reported as ceded premium								
C.	Tem	porary ACA Risk Corridors Program								
	Ass	ets								
	1.	Accrued retrospective premium due to ACA Risk Corridors								
		ilities								
	2.	Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors								
	Ope	rations (Revenue & Expenses)								
	3.	Effect of ACA Risk Corridors on net premium income (paid/received)								
	4.	Effect of ACA Risk Corridors on change in reserves for rate credits								

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:

												Unsettled Bala	
							Differe		Ac	justments		Reportir	g Date
								Prior					
								Year					
			Accrued Duri		Received or		Prior Year	Accrued					Cumulative
			Year on E		the Curren		Accrued	Less				Cumulative	Balance
			Written		Business Wr		Less	Payment	To Prior	To Prior		Balance from	from Prior
			December 31		December 31		Payments	s (Col. 2-	Year	Year		Prior Years	Years
			Ye		Ye		(Col. 1-3)	4)	Balances	Balances		(Col. 1-3+7)	(Col. 2-4+8)
			1	2	3	4	5	6	7	8		9	10
			Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
а.	Pern	nanent ACA Risk Adjustment Program											
	1.	Premium adjustments receivable									Α		
	2.	Premium adjustments (payable)									В		
	3.	Subtotal ACA Permanent Risk											
		Adjustment Program											
b.	Tran	sitional ACA Reinsurance Program											
	1.	Amounts recoverable for claims paid									С		
	2.	Amounts recoverable for claims											
		unpaid (contra liability)						1	I		D		
	3.	Amounts receivable relating to											
		uninsured plans					N	IONE			E		
	4.	Liabilities for contributions payable											
		due to ACA Reinsurance – not						1					
		reported as ceded premiums									F		
	5.	Ceded reinsurance premiums											
		payable									G		
	6.	Liability for amounts held under											
		uninsured plans									н		
	7.	Subtotal ACA Transitional											
		Reinsurance Program											
С.	Tem	porary ACA Risk Corridors Program											
	1.	Accrued retrospective premium											
	2.	Reserve for rate credits or policy											
		experience rating refunds									J		
	3.	Subtotal ACA Risk Corridors											
		Program											
d.	Tota	I for ACA Risk Sharing Provisions											

4.	Kon-rolward of Risk Contdols Asset and Liability Balances by Program Benefit Fear.												
							Differe		Adj	ustments		Unsettled Bala Reporti	ng Date
			Accrued During t Business Wr		Received or Paid as of the Current Year on Business Written Before		Prior Year Accrued Less Payments	Prior Year Accrued Less Payments	To Prior Year To Prior Year			Cumulative Balance from Prior Years	Cumulative Balance from Prior Years
			December 31 o	f the Prior Year	December 31 c	f the Prior Year	(Col. 1-3)	(Col. 2-4)	Balances	Balances		(Col. 1-3+7)	(Col. 2-4+8)
			1	2	3	4	5	6	7	8		9	10
			Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a.	201												
	1.	Accrued retrospective premium									A	s	
	2.	Reserve for rate credits for policy experience rating refunds									в		
b.	201	5											
	1.	Accrued retrospective premium	s								с	s	
	2.	Reserve for rate credits for policy experience rating refunds				NC	ONE				D		
C.	201	6											
	1.	Accrued retrospective premium	s								E	s	
	2.	Reserve for rate credits or policy experience rating refunds									F		
d.	Tota	I for Risk Corridors	\$			_			_			\$	_

4. Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year:

5. ACA Risk Corridors Receivable as of Reporting Date:

	1	2	3	4	5	5							
	Estimated Amount to	Non-Accrued											
	be Filed or Final	Amounts for		Asset Balance (Gross		Net Admitted							
Risk Corridors Program	Amount Filed with	Impairment or Other	Amounts Received	of Non-Admissions)	Non-Admitted	Asset							
Year	CMS	Reasons	from CMS	(1-2-3)	Amount	(4-5)							
a 2014	\$	\$	\$	\$	\$	\$							
b. 2015	\$	\$	\$	\$	\$	\$							
c. 2016	\$	\$	s NONE	\$	\$	\$							
d. Total (a+b+c)	\$	\$	\$	\$	\$	\$							

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

A. The estimated cost of loss and loss adjustment expenses attributable to insured events of prior years' increased by approximately \$40.3 million, net of reinsurance, during the quarter ended June 30, 2022. Increases or decreases of this nature occur as a result of claim settlements during the current year, and as additional information is received regarding individual claims, causing changes from the original estimates of the cost of these claims.

(000's omitted) Lines of Business	Current Calendar	• Year Losses and L	Current Loss Year Losses and LAE Incurred	Shortage (Redundancy)	
	Losses Incurred	LAE Incurred	Totals		(Iteaunaniej)
Homeowners	\$ 258,196	\$ 141,813	\$ 400,009	\$ 364,640	\$ 35,369
Fire and Allied Lines	\$ 60,719	\$ 24,534	85,253	80,357	4,896
Totals	\$ 318,915	\$ 166,347	\$ 485,262	\$ 444,997	\$ 40,265

B. Significant Changes in Reserving Methodologies and Assumptions – Not Applicable

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

<u>Note 30 – Premium Deficiency Reserves</u>

Not applicable.

Note 31 – High Deductibles

Not applicable.

Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

Not applicable.

Note 33 – Asbestos and Environmental Reserves

Not applicable.

Note 34 – Subscriber Savings Accounts

Not applicable.

<u>Note 35 – Multiple Peril Crop Insurance</u>

Not applicable.

<u>Note 36 – Financial Guaranty Insurance</u>

Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1	Did the reporting entity experience any material tra Domicile, as required by the Model Act?	ansactions requiring the filing of Disclosure	of Material Transaction	ons with the S	tate of	Yes	[]	No	[X]
1.2	If yes, has the report been filed with the domiciliary					Yes	[]	No)[]
2.1	Has any change been made during the year of this reporting entity?					Yes	[]	No) [X]
2.2	If yes, date of change:								
3.1	Is the reporting entity a member of an Insurance H which is an insurer?					Yes	[]	No	[X]
	If yes, complete Schedule Y, Parts 1 and 1A.								
3.2	Have there been any substantial changes in the or	rganizational chart since the prior quarter en	nd?			Yes	[]	No	o [X]
3.3	If the response to 3.2 is yes, provide a brief description								
3.4	Is the reporting entity publicly traded or a member	of a publicly traded group?				Yes	[]	No	[X]
3.5	If the response to 3.4 is yes, provide the CIK (Cent	tral Index Key) code issued by the SEC for	the entity/group						
4.1	Has the reporting entity been a party to a merger of	c .				Yes	[]	No	[X]
4.2	If yes, provide the name of entity, NAIC Company ceased to exist as a result of the merger or consol	at has							
		1 Name of Entity	2 NAIC Company Code	e State of [
5.	If the reporting entity is subject to a management a fact, or similar agreement, have there been any sig If yes, attach an explanation.					Yes [] No	[]	NA	[X]
6.1	State as of what date the latest financial examinati	ion of the reporting entity was made or is be	eing made						
6.2	State the as of date that the latest financial examin This date should be the date of the examined bala								
6.3	State as of what date the latest financial examinati or the reporting entity. This is the release date or c sheet date).	(balance							
6.4	By what department or departments?								
6.5	Have all financial statement adjustments within the	cial							
6.6	statement filed with Departments? Have all of the recommendations within the latest f					Yes [] No Yes [] No			
7.1	Has this reporting entity had any Certificates of Au suspended or revoked by any governmental entity					[X]			
7.2	If yes, give full information:						[]		. [.,]
8.1	Is the company a subsidiary of a bank holding com	npany regulated by the Federal Reserve Bo	ard?			Yes	[]	No	[X]
8.2	If response to 8.1 is yes, please identify the name	of the bank holding company.							
8.3	Is the company affiliated with one or more banks, t					Yes	[]	No	[X]
8.4	If response to 8.3 is yes, please provide below the federal regulatory services agency [i.e. the Federa Deposit Insurance Corporation (FDIC) and the Sec regulator.]	I Reserve Board (FRB), the Office of the Co	omptroller of the Curr	ency (OCC),	the Federal				
	1	2 Location	3	4	5	6]		
	Affiliate Name	(City, State)	FRB	000	FDIC	SEC			
9.1	Are the senior officers (principal executive officer, similar functions) of the reporting entity subject to a					Yes	[X]	No)[]
	 (a) Honest and ethical conduct, including the ethic (b) Full, fair, accurate, timely and understandable (c) Compliance with applicable governmental laws (d) The prompt internal reporting of violations to a (e) Accountability for adherence to the code. 	disclosure in the periodic reports required t s, rules and regulations;	o be filed by the repo		ofessional rel	ationships;			
9.11	If the response to 9.1 is No, please explain:								
9.2	Has the code of ethics for senior managers been a	amended?				Yes	[]	No	[X]
9.21	If the response to 9.2 is Yes, provide information re-	elated to amendment(s).							
9.3	Have any provisions of the code of ethics been wa					Yes	[]	No	[X]
9.31	If the response to 9.3 is Yes, provide the nature of	,							
10.1	Does the reporting entity report any amounts due f	FINANCIA		?		Yes	[X]	No)[]
10.2	If yes, indicate any amounts receivable from paren	it included in the Page 2 amount:			\$				

GENERAL INTERROGATORIES

	Were any of the stocks, bonds, or			ty loaned, p		ption agr				Vec []	
	for use by another person? (Exclu If yes, give full and complete infor			ding agreen	nents.)					Yes []	NO [X]
	Amount of real estate and mortga	•									
13.	Amount of real estate and mortga										
14.1	Does the reporting entity have ar		parent, subsidia	ries and affi	liates?					Yes []	No [X]
14.2	If yes, please complete the follow	ving:					1		2		
	14.21 Bonds 14.22 Preferred Stock 14.23 Common Stock 14.24 Short-Term Inve 14.25 Mortgage Loans	estments s on Real Estate			\$ \$ \$	Prior Ye Book/A Carryin	ear-End djusted g Value	Bool Carr \$ \$ \$ \$ \$ \$ \$ \$	2 ent Quarter k/Adjusted ying Value		
	14.26 All Other 14.27 Total Investmen	t in Parent, Subs	idiaries and Affili	ates	•						
	14.28 Total Investmen	t in Parent incluc		1 to 14.26							
											No (V)
	Has the reporting entity entered in									Yes []	
15.2	If yes, has a comprehensive desc If no, attach a description with this		ging program be	en made av	allable to the	uomicilia	iry state?		Үе	s [] NO []	NA [X]
16.	For the reporting entity's security 1 16.1 Total fair value of reinvest 16.2 Total book adjusted/carryi 16.3 Total payable for securitie	ed collateral ass ng value of reinv	ets reported on S ested collateral a	Schedule DL Issets repor	, Parts 1 and	2			\$		
17.	Excluding items in Schedule E – F entity's offices, vaults or safety de pursuant to a custodial agreemen Considerations, F. Outsourcing of Handbook?	posit boxes, wer t with a qualified Critical Function	e all stocks, bonc bank or trust con s, Custodial or S	ls and other npany in acc afekeeping	securities, ov cordance with Agreements of	vned thro Section of the NA	oughout the current 1, III – General Exa NC <i>Financial Condi</i>	t year held amination ition Examine	rs	Yes [X]	No []
17.1	For all agreements that comply wi			inancial Co	ndition Exam	iners Ha		he following:			
	BNY Mellon	Name of 0	1 Custodian(s)		One Mellon Pittsburgh	Center,	2 Custodian Address 500 Grant Street 58	. Suite 1315	<u>)</u>		
17.2	For all agreements that do not cor location and a complete explanati		uirements of the	NAIC Finan	cial Condition	Examin	ers Handbook, prov	vide the name	9,		
		1 Name(s)		2 Location(s)		3 Complete Explar	nation(s)			
17.3	Have there been any changes, inc	cluding name cha	anges, in the cust	todian(s) ide	entified in 17.1	during t	the current quarter?	?		Yes []	No [X]
17.4	If yes, give full and complete infor	mation relating th	nereto:	.,		0	·				
	1 Old Cus		2 New Custor	lian	3 Date of Cha	inge	4 Reas				
17.5	Investment management – Identif authority to make investment deci reporting entity, note as such. ["	sions on behalf o	of the reporting er	ntity. For as	sets that are r	nanaged ecurities	l internally by emplo				
	1 Name of Firm Federated Investment Counseli	or Individual				2 Affiliati	on				
	Federated Investment Counsell Goldman Sachs Asset Managemen Hartford Investment Managemen Insight North America New England Asset Management Northern Trust Global Investm RBC Global Asset Management, UBS Global Asset Management Wellington Management Wellington Management Jonathan Norfleet Long Yang Joshua Bruce.	t LP tnt		J. J. J. J. J. J. J. J. J. J. J. J. J. J							
	L 7 For those firms/individuals listed i (i.e., designated with a "U") mana 8 For firms/individuals unaffiliated v	age more than 10 vith the reporting	% of the reportin entity (i.e., desig	g entity's in	vested assets a "U") listed in	? the table	e for Question 17.5			Yes [X]	
4	does the total assets under mana									Yes [X]	NO []
17.6	For those firms or individuals liste		2		3	d) or "U"	' (unaffiliated), prov			5]
	Central Registration Depository Number	Indi	of Firm or vidual		Legal Entity dentifier (LEI)		Registere	ed With		ment Managem ement (IMA) File	
	105325	Federated Inve Counseling	stment	801-34611			SEC		NO]

GENERAL INTERROGATORIES

Depository Number	Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
	Goldman Sachs Asset			
107738	Management LP	. 801-37591	SEC	NO
	Hartford Investment			
106699.	Management	801-53542	SEC	NO
	Macquarie Investment	1		
105390	Management	801-32108	SEC	NO
105764	Insight North America	801-19785	SEC.	NO
105900	New England Asset Management			
100900	Northern Trust Global	. 001-22440		
105780		801-33358	SEC.	NO
1007 00	DDC Clabel Accet Mercerenet	. 001-33330	SEC	NO
407470	RBC Global Asset Management,	004 00000	050	NO
107173		. 801-20303		NO
106838	UBS Global Asset Management	. 801-34910	SEC	NO
106595		801-15908	SEC.	NO
	Raymond James & Associates,			
705	Inc	. 801-10418	SEC	NO
	ary to permit a full credit analysis of	•	• ,	E or
Documentation necessa a. PL security is not availa b. Issuer or obligor is curre c. The insurer has an actu	ary to permit a full credit analysis of ble. ent on all contracted interest and prin al expectation of ultimate payment of	the security does not exist or an ncipal payments. of all contracted interest and pri	n NAIC CRP credit rating for an F	
Documentation necessa a. PL security is not availa b. Issuer or obligor is curre c. The insurer has an actu Has the reporting entity self-des	ary to permit a full credit analysis of ble. ent on all contracted interest and prin	the security does not exist or an ncipal payments. of all contracted interest and pri	n NAIC CRP credit rating for an F	
Documentation necessa a. PL security is not availa b. Issuer or obligor is curre c. The insurer has an actu Has the reporting entity self-des By self-designating PLGI securi a. The security was purcha	ary to permit a full credit analysis of ble. ent on all contracted interest and prin al expectation of ultimate payment of signated 5GI securities? ties, the reporting entity is certifying ased prior to January 1, 2018.	the security does not exist or an ncipal payments. of all contracted interest and pri the following elements of each	n NAIC CRP credit rating for an F ncipal. self-designated PLGI security:	
Documentation necessa a. PL security is not availa b. Issuer or obligor is curre c. The insurer has an actu Has the reporting entity self-des By self-designating PLGI securi a. The security was purcha	ary to permit a full credit analysis of ble. ent on all contracted interest and prin al expectation of ultimate payment of signated 5GI securities? ties, the reporting entity is certifying	the security does not exist or an ncipal payments. of all contracted interest and pri the following elements of each	n NAIC CRP credit rating for an F ncipal. self-designated PLGI security:	
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Documentation necessa a. PL security is not availa b. Issuer or obligor is curre c. The insurer has an actu Has the reporting entity self-des By self-designating PLGI securi a. The security was purcha b. The reporting entity is h The NAIC Designation	ary to permit a full credit analysis of ble. ent on all contracted interest and prin al expectation of ultimate payment of signated 5GI securities? ties, the reporting entity is certifying ased prior to January 1, 2018. olding capital commensurate with th	the security does not exist or an ncipal payments. of all contracted interest and pri the following elements of each e NAIC Designation reported for ssigned by an NAIC CRP in its	n NAIC CRP credit rating for an F ncipal. self-designated PLGI security: or the security. s legal capacity as a NRSRO whi	Yes [] No [)
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Documentation necessa a. PL security is not availa b. Issuer or obligor is curre c. The insurer has an actu Has the reporting entity self-des By self-designating PLGI securi a. The security was purcha b. The reporting entity is h The NAIC Designation of c. shown on a current prive d. The reporting entity is n Has the reporting entity self-des By assigning FE to a Schedu designated FE fund:	ary to permit a full credit analysis of ble. ent on all contracted interest and prin al expectation of ultimate payment of signated 5GI securities? ties, the reporting entity is certifying ased prior to January 1, 2018. olding capital commensurate with the was derived from the credit rating a ate letter rating held by the insurer a ot permitted to share this credit ratin signated PLGI securities?	the security does not exist or an ncipal payments. of all contracted interest and pri the following elements of each e NAIC Designation reported for ssigned by an NAIC CRP in its ind available for examination by g of the PL security with the SV	n NAIC CRP credit rating for an F ncipal. self-designated PLGI security: or the security. legal capacity as a NRSRO whi y state insurance regulators. /O.	Yes [] No [ch is Yes [] No [
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STATEMENT AS OF JUNE 30, 2022 OF THE Citizens Property Insurance Corporation

GENERAL INTERROGATORIES PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.	If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?	Yes [] No [] NA [X]
	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?	Yes [] No [X]
	If yes, attach an explanation.	
3.1	Have any of the reporting entity's primary reinsurance contracts been canceled?	Yes [] No [X]
3.2	If yes, give full and complete information thereto.	

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero?

Yes [] No [X]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1	2	3	4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Discount Rate	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	TOTAL
	Interest	Tate	L03363				L03363			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?	Yes [] No [X]
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?	Yes [] No [X]
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 [] No [X]
7.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [] No [X]

STATEMENT AS OF JUNE 30, 2022 OF THE Citizens Property Insurance Corporation

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

00000	U.S. Insurers CT PROP & CAS I CO. Pools and Associations All Other Insurers	4 Domiciliary Jurisdiction	5 Type of Reinsurer Author i zed. Author i zed. Author i zed. Unauthor i zed. Unauthor i zed. Author i zed. Author i zed. Author i zed.	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
Company Code ID Number Property/Casualty – Property/Casualty – 26921 22-2005057 10227 13-4924125 10227 13-4924125 23680 47-0698507 25364 13-1675535 20068 39-1173498 10132 20-2610293 FLORIDA PENINSULA INS 17153 87-3720378 VYRD INS CO Property/Casualty – 00000 AA-3190686	Affiliates U.S. Insurers CT PROP & CAS I CO. Pools and Associations All Other Insurers	DEDEDEDEDE	Author i zed. Author i zed. Author i zed. Author i zed. Unauthor i zed. Author i zed.	Reinsurer Rating	of Certified
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SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

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58. Aggregate Other AlienOTXXX							-		
59. Totals XXX 1,494,035,351 839,450,450 307,294,827 256,263,176 725,451,921 602,673 BETAILS OF WRITE-INS XXX XXX XXX 602,673 602,673 58001 XXX XXX XXX 602,673 602,673 58003 XXX XXX 602,673 602,673 58998 Summary of remaining write- ins for Line 58 from overflow XXX 602,673									
DETAILS OF WRITE-INS XXX 58001. XXX 58002. XXX 58003. XXX 58098. Summary of remaining write- ins for Line 58 from overflow		01		1 494 0.35 351	839 450 450	307 294 827	256 263 176	725 451 921	602,673,651
58002. XXX 58003. XXX 58998. Summary of remaining write- ins for Line 58 from overflow	DETAILS OF WRITE-I	NS		1,104,000,001	000,100,100	501,207,021	200,200,110	120, 101, 021	502,010,001
58003. XXX 58998. Summary of remaining write- ins for Line 58 from overflow	58001.								
58998. Summary of remaining write- ins for Line 58 from overflow									
	58998. Summary of remaining								
			XXX						
58999. TOTALS (Lines 58001 through	58999. TOTALS (Lines 58001	through	[T				T	
58003 plus 58998) (Line 58 above) XXX		18 58	ХХХ						

(a) Active Status Counts

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

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

E – Eligible – Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile – See DSLI)
 D – Domestic Surplus Lines Insurer (DSLI) – Reporting entities authorized to write surplus lines in the state of domicile

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

..... N – None of the above – Not allowed to write business in the state56

Schedule Y - Part 1 NONE Schedule Y - Part 1A NONE

PART 1 - LOSS EXPERIENCE

			4		
	Line of Business	1 Direct Premiums Earned	Current Year to Date 2 Direct Losses Incurred	3 Direct Loss Percentage	Prior Year to Date Direct Loss Percentage
1.	Fire				
2.1	Allied lines				
2.2					
2.3					
2.4					
2.5	Private flood				
3.	Farmowners multiple peril				
4.	Homeowners multiple peril				
5.	Commercial multiple peril				
6.	Mortgage guaranty				
8.	Ocean marine				
9.	Inland marine				
10.	Financial guaranty				
11.1	Medical professional liability -occurrence				
11.2					
12.	Earthquake				
13.1					
13.2	Comprehensive (hospital and medical) group				
14.	Credit accident and health				
15.1	Vision only				
15.2	· · · ,				
15.3	,				
15.4	,				
15.4					
15.6					
15.7					
15.8					
15.9					
16.	Workers' compensation				
17.1					
17.2					
17.3					
18.1	Products liability-occurrence				
18.2					
19.1	Private passenger auto no-fault (personal injury protection)				
19.2	Other private passenger auto liability				
19.3	Commercial auto no-fault (personal injury protection)				
19.4	Other commercial auto liability				
21.1	Private passenger auto physical damage				
21.2	Commercial auto physical damage				
22.	Aircraft (all perils)				
23.	Fidelity				
24.	Surety				
26.	Burglary and theft				
27.	Boiler and machinery				
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - Nonproportional Assumed Property				
31.	Reinsurance - Nonproportional Assumed Froperty	XXX	ХХХ	XXX	
33.			ХХХ	ХХХ	VVV
	Reinsurance - Nonproportional Assumed Financial Lines		ΛΛΛ	ΛΛΛ	Χλλ
34.	Aggregate write-ins for other lines of business	1 010 651 704	210 206 000	04.0	20.0
35.	TOTALS	1,019,651,731	318,286,960	31.2	39.9
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
	Sum. of remaining write-ins for Line 34 from overflow page				
12400	Totals (Lines 3401 through 3403 plus 3498) (Line 34)				

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter 16,096,625	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire			
2.1	Allied lines			
2.2	Multiple peril crop		· · · ·	
2.3	Federal flood			
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	665 826 273	1 055 000 0/0	567 268 873
 5.	Commercial multiple peril			
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine			
10.	Financial guaranty			
11.1	Medical professional liability-occurrence			
11.2	Medical professional liability-claims made			
12.	Earthquake			
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 employee health benefits plan			
15.9	Other health			
16.	Workers' compensation			
17.1	Other liability occurrence			
17.2	Other liability-claims made			
17.3	Excess Workers' Compensation			
18.1	Products liability-occurrence			
18.2	Products liability-claims made			
19.1	Private passenger auto no-fault (personal injury protection)			
19.2	Other private passenger auto liability			
19.3	Commercial auto no-fault (personal injury protection)			
	Other server and a list list is the			
19.4	Other commercial auto liability			
21.1	Private passenger auto physical damage			
21.2	Commercial auto physical damage			
22.	Aircraft (all perils)			
23.	Fidelity			
24.	Surety			
26.	Burglary and theft			
27.	Boiler and machinery			
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - Nonproportional Assumed Property			
32.	Reinsurance - Nonproportional Assumed Froperty	¥¥¥	XXX	
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	ХХХ.
34.	Aggregate write-ins for other lines of business		4 404 005 054	000 450 454
35.	TOTALS	940,514,142	1,494,035,351	839,450,451
DE 3401.	TAILS OF WRITE-INS			
3402.				
3403.				
	m. of remaining write-ins for Line 34 from overflow page			
	tals (Lines 3401 through 3403 plus 3498) (Line 34)			

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2022 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11 + 12)
1. 2019 + Prior													
2. 2020										217 ,291		(63,761)	
3. Subtotals 2020 + prior			595,667	155 , 128	1,958	157 , 085	215,675		219,622	454,303	117 ,272	(101,551)	15,721
4. 2021			411,910			124 , 284	43,116					(53,703)	24 , 544
5. Subtotals 2021 + prior		681,564	1,007,577				258,791	47 ,222			195,518	(155,254)	40 , 264
6. 2022		xxx	xxx	xxx			XXX				xxx	XXX	
7. Totals	. 326,013	681,564	1,007,577	262,740	139,501	402,241	258,791	109,996	721,811	1,090,598	195,518	(155,254)	40,264
8. Prior Year-End Surplus As Regards Policy- holders	6,526,508										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 60.0	2. (22.8)	3. 4.0 Col. 13, Line 7 Line 8 4. 0.6

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?	N0
5.	AUGUST FILING Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N0

Explanation:

Bar Code:

1.

2.

3.

4.

5.

5. No Internal Control Related Matters were noted in the Company's audit.

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A – VERIFICATION

Real Estate

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
2.2 Additional investment made after acquisition		
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		
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10. Deduct total nonadmitted amounts	<u> </u>	
11. Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE B – VERIFICATION

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

SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets

			1	2
				Prior Year Ended
ļ			Year To Date	December 31
	1.	Book/adjusted carrying value, December 31 of prior year		
	2.	Cost of acquired:		
		2.1 Actual cost at time of acquisition		
		2.2 Additional investment made after acquisition		
	3.	Capitalized deferred interest and other		
	4.	Capitalized deferred interest and other		
	5.	Uproplized valuation increase (decrease)		
	6.	Total gain (loss) on disposals		
	7.	Deduct amounts received on disposals		
	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)		
	12.	Deduct total nonadmitted amounts		
	13.	Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1	2
		Prior Year Ended
	Year To Date	December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	7,714,920,088	
Cost of bonds and stocks acquired Accrual of discount	1,558,772,200	
3. Accrual of discount		
 Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(3,091,380)	
6. Deduct consideration for bonds and stocks disposed of		
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. Total investment income recognized as a result of prepayment penalties and/or acceleration fees		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	8,486,075,621	7,714,920,088

STATEMENT AS OF JUNE 30, 2022 OF THE Citizens Property Insurance Corporation

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

	1	2	3	erred Stock by NAIC Desig	5	6	7	8
	Book/Adjusted Carrying Value	Acquisitions	Dispositions	Non-Trading Activity	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value
NAIC Designation	Beginning of Current Quarter	During Current Quarter	During Current Quarter	During Current Quarter	End of First Quarter	End of Second Quarter	End of Third Quarter	December 31 Prior Year
			ounch guarter					
BONDS								
1. NAIC 1 (a)	6,094,367,736	1,131,041,481	1,178,099,312					5, 558, 107, 384
2. NAIC 2 (a)	2,704,804,609			(58,071,028)		2,720,992,226		2,544,472,612
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	8,799,172,345	1,259,177,986	1,231,977,172	(4,958,982)	8,799,172,345	8,821,414,177		8,102,579,996
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock	8,799,172,345	1,259,177,986	1,231,977,172	(4,958,982)	8,799,172,345	8,821,414,177		8,102,579,996

NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
					Paid for Accrued
	Book/Adjusted			Interest Collected	Interest
	Carrying Value	Par Value	Actual Cost	Year To Date	Year To Date
77099999999 Totals	141,770,533	xxx	141,593,676	38,819	43,817

SCHEDULE DA - VERIFICATION Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, Decemb	er 31 of prior year		
	ad		
			1
	se)		
5. Total gain (loss) on disposals			(1,442)
6. Deduct consideration received on disp	osals		
7. Deduct amortization of premium			
8. Total foreign exchange change in bool	v/adjusted carrying value		
9. Deduct current year's other-than-temp	orary impairment recognized		
10. Book/adjusted carrying value at end of	current period (Lines 1+2+3+4+5-6-7+8-9)		
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period	od (Line 10 minus Line 11)	141,770,533	291,671,697

Schedule DB - Part A - Verification

Schedule DB - Part B - Verification NONE

Schedule DB - Part C - Section 1

Schedule DB - Part C - Section 2

Schedule DB - Verification NONE

SCHEDULE E - PART 2 - VERIFICATION (Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1, 143, 703, 349	
	Cost of cash equivalents acquired		
3.	Accrual of discount		15,174
4.	Unrealized valuation increase (decrease)		(59,494)
5.	Total gain (loss) on disposals	(33,633)	(72,792)
6.	Deduct consideration received on disposals	5,880,619,707	5, 371, 635, 321
7.	Deduct amortization of premium		6,889
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 , 187 ,901 ,662	1 , 143 , 703 , 349
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,187,901,662	1,143,703,349

Schedule A - Part 2

Schedule A - Part 3

Schedule B - Part 2

Schedule B - Part 3

Schedule BA - Part 2

Schedule BA - Part 3

SCHEDULE D - PART 3

			Shov	All Long-Term Bonds and Stock Acquired During the Curre	nt Quarter				
1	2	3	4	5	6	7	8	9	10
									NAIC Designation,
									NAIC Designation
CUSIP					Number of	Actual		Doid for A corued	Modifier and SVO
	D 1.4				Number of	Actual	5 1/1	Paid for Accrued	Administrative
Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends	Symbol
Bonds - U.S. Gover									
	UNITED STATES TREASURY BILL.			NOMURA SECURITIES IN	XXX				
	UNITED STATES TREASURY NOTE/BOND			MORGAN STANLEY & CO.	XXX	7,391,631	7,350,000		1.A
	UNITED STATES TREASURY NOTE/BOND			GOLDMAN SACHS & CO	ХХХ	9,587,109	10,000,000	5,430	
91282C-DV-0	UNITED STATES TREASURY NOTE/BOND			MORGAN STANLEY & CO.	ХХХ				1.A
	UNITED STATES TREASURY NOTE/BOND UNITED STATES TREASURY NOTE/BOND			BK OF NYC/HSBCSI	ХХХ	1,876,883	2,000,000		
	UNITED STATES TREASURY NOTE/BOND			J.P. MORGAN CLEARING	XXX	19,310,938		89.503	
	UNITED STATES TREASURY NOTE/BOND			CITIGROUP GLOBAL MKT.	XXX	.9,916,797			
	UNITED STATES TREASURY NOTE/BOND			BANK OF MONTREAL LON.	XXX	16,469,118			
91282C-EU-1	UNITED STATES TREASURY NOTE/BOND			RBS SECURITIES INC./	XXX	1,254,278	1,270,000	599	1.A
	Bonds - U.S. Governments	•••••••				84,961,820	86,945,000	208.150	
						04,901,020	00,943,000	200,130	۸۸۸
Bonds - All Other G									
Bonds - U.S. States	s, Territories and Possessions								
Bonds - U.S. Politic	al Subdivisions of States, Territories and Possessions								
566897-WQ-3	MARICOPA COUNTY UNIFIED SCHOOL DISTRICT			JEFFERIES & COMPANY,	XXX		1,275,000		1.D FE
	CITY OF NEW YORK NY.			EXCHANGE OFFER	XXX	.425,000	.425,000	2.060	
	Bonds - U.S. Political Subdivisions of States. Territories	and Dessessions				1,815,273	1,700,000		
						1,010,273	1,700,000	19,237	۸۸۸
Bonds - U.S. Specia	al Revenue and Special Assessment and all Non-Guara	inteed Obligations of	Agencies and Au	horities of Governments and Their Political Subdivisions					
	ENERGY NORTHWEST			BNY/SUNTRUST CAPITAL	XXX				
	ENERGY NORTHWEST.			BNY/SUNTRUST CAPITAL BNY/SUNTRUST CAPITAL	XXX				1.C FE
	FANNIE MAE POOL		05/04/2022	BNY/SUNTRUST CAPITAL	XXX				
	FANNIE MAE POOL		05/04/2022	JANNEY MONTGOMERY SC	XXX				1.A
	FANNIE MAE POOL			WELLS FARGO SECS LLC.	XXX				
	. FLORIDA MUNICIPAL POWER AGENCY		06/09/2022	RBC CAPITAL MARKETS	XXX				1.F FE
	UNIVERSITY OF MICHIGAN		04/06/2022	GOLDMAN SACHS & CO	XXX				1.A FE
	UNIVERSITY OF MICHIGAN			GOLDMAN SACHS & CO	XXX				
0909999999 - F	Bonds - U.S. Special Revenue and Special Assessment	and all Non-Guaran	teed Obligations o	f Agencies and Authorities of Governments and Their Political Su	Ibdivisions	23,625,870	23.039.753	106,326	XXX
	Ind Miscellaneous (Unaffiliated)		leed obligatione o	Service and stational of or contention and them is onload of		2010201010	2010001100	100,020	7000
00206R-MJ-8	AT&T INC	I I	06/04/0000	CITIGROUP GLOBAL MKT	XXX	1,896,980	2 000 000	4.400	2.8 FE
00287Y-AQ-2	ABBVIE INC		06/21/2022	MORGAN STANLEY & CO					
	ALLY AUTO RECEIVABLES TRUST 2022-1			BARCLAYS CAPITAL INC.			2,000,000		
02008J-AB-2	AMAZON.COM INC	•••••	05/10/2022 04/11/2022	J.P. MORGAN SECURITI					1.A FE 1.D FE
023135-CD-6 023135-CE-4	AMAZON.COM INC			J.P. MORGAN SECURITI					
	AWAZUN.CUM INC.		04/11/2022						1.D FE
02361D-AV-2	AMEREN ILLINOIS CO AMERICAN EXPRESS CO.		04/27/2022	PERSHING & COMPANY	XXX		1,250,000		
025816-CP-2	AMERICAN EXPRESS CU.	••••••	04/27/2022	EXCHANGE OFFER	XXX		7,625,000		
025816-CV-9	AMERICAN EXPRESS CO		04/28/2022	MORGAN STANLEY & CO	XXX				1.F FE
02589B-AA-8	AMERICAN EXPRESS CREDIT ACCOUNT MASTER T		05/26/2022	WELLS FARGO SECS LLC.	XXX		4,500,000		1.A FE
04685A-3F-6	ATHENE GLOBAL FUNDING		05/19/2022	JANE STREET EXECUTIO	XXX				1.E FE
048303-CF-6	ATLANTIC CITY ELECTRIC CO		05/17/2022	CITIGROUP GLOBAL MKT	XXX		1,203,000		1.F FE
05526D-AZ-8	BAT CAPITAL CORP.		06/03/2022	MORGAN STANLEY & CO	XXX				
05602R-AB-7	BMW VEHICLE OWNER TRUST 2022-A		05/10/2022	RBC CAPITAL MARKETS	XXX				1.A FE
05610M-AA-0	BX COMMERCIAL MORTGAGE TRUST 2022-CSMO	·····	05/27/2022	VAR IOUS	XXX	4,581,558	4,600,000		1.A FE
06051G-KQ-1	BANK OF AMERICA CORP		04/21/2022	BANC/AMERICA SECUR.L.	XXX				1.G FE
06051G-KS-7	BANK OF AMERICA CORP.		04/21/2022	BANC/AMERICA SECUR.L.	XXX	4,475,000			1.G FE
08162C-AB-6	BENCHMARK 2018-B6 MORTGAGE TRUST	<u>↓</u>	06/02/2022	VARIOUS	XXX	1,950,484	1,935,138		
12482H-AA-2	. CAMB COMMERCIAL MORTGAGE TRUST 2019-LIFE		04/13/2022	DEUTSCHE BANC/ALEX B	XXX				
12511J-AB-1	CCG RECEIVABLES TRUST 2022-1		06/08/2022	BMO CAPITAL MARKETS	XXX				1.A FE
14040H-CQ-6	CAPITAL ONE FINANCIAL CORP	ļ	05/05/2022	MORGAN STANLEY & CO	XXX				2.B FE
14043Q-AB-8	. CAPITAL ONE PRIME AUTO RECEIVABLES TRUST		04/26/2022	WELLS FARGO SECS LLC	XXX				
141781-BU-7	CARGILL INC		04/19/2022	BNP PARIBAS SEC CORP	XXX				
14317H-AB-7	CARMAX AUTO OWNER TRUST 2022-2		04/21/2022	BANC/AMERICA SECUR.L	XXX			ļ	1.A FE
	. CARMAX AUTO OWNER TRUST 2022-2		04/21/2022	BANC/AMERICA SECUR.L	XXX				
14686J-AB-6	. CARVANA AUTO RECEIVABLES TRUST 2022-P2		05/19/2022	WELLS FARGO SECS LLC	XXX		2.475.000		
	CATERPILLAR FINANCIAL SERVICES CORP		05/10/2022	BANC/AMERICA SECUR.L	XXX		1,225,000		1.F FE
	CINTAS CORP NO 2		04/26/2022	PERSHING & COMPANY	XXX	.219,952			
	CITIGROUP INC.			CITIGROUP GLOBAL MKT	XXX	1,564,390	1,649,000		
	CITIGROUP INC.			CITIGROUP GLOBAL MKT	XXX	4,045,000	4,045,000		1.G FE
	COMMONSPIRIT HEALTH			J.P. MORGAN SECURITI.	XXX				
21036P-BM-9	CONSTELLATION BRANDS INC			BANC/AMERICA SECUR.L.	XXX	4,347,434	4,350,000	5,010	2.C FE.
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SCHEDULE D - PART 3

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									NAIC Designation,
									NAIC Designation
CUSIP					Number of	Actual		Paid for Accrued	Modifier and SVO Administrative
Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends	Symbol
	COSTCO WHOLESALE CORP.	rorcigit		STIFEL NICHOLAUS & C.				7.911	
23292G-AB-9	DLLST 2022-1 LLC		04/27/2022	BARCLAYS CAPITAL INC	XXX			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1.A FE
23292G-AC-7	DLLST 2022-1 LLC			BARCLAYS CAPITAL INC.	XXX		4 000 000		1.A FE
23312J-AC-7	DBJPM 2017-C6 MORTGAGE TRUST			BMOCM/BONDS		2,143,544	2,179,125 2,870,000		1.A FE
233262-AC-8	DLLAD 2021-1 LLC			J.P. MORGAN SECURITI	XXX		2,870,000		
24422E-WF-2	JOHN DEERE CAPITAL CORP		06/01/2022	GOLDMAN SACHS & CO	XXX				
26884T-AL-6	ERAC USA FINANCE LLC ENTERPRISE FLEET FINANCING 2020-1 LLC		06/01/2022	GOLDMAN SACHS & CO	XXX				
29373K - AB - 9	ENTERPRISE FLEET FINANCING 2020-1 LLC		05/03/2022	MIZUHO SECURITIES US.	XXX		400,931		
	EVERSOURCE ENERGY			MITSUBISHI UFJ SECS CREDIT SUISSE FIRST	XXX		3,830,000	8.598	
31572Y-AA-6 316773-DF-4	ELLINGTON FINANCIAL MORTGAGE TRUST 2022		04/14/2022 04/20/2022	GOLDMAN SACHS & CO	XXX	3,983,356 10,850,000		ð, 598	1.A FE 2.A FE
			04/20/2022	BARCLAYS CAPITAL INC.	XXX				1.A FE
	FORD CREDIT AUTO OWNER TRUST 2022-A		05/26/2022	VARIOUS	XXX	8.029.808		7.549	1.A FE
	FORD CREDIT AUTO LEASE TRUST 2022-A FORD CREDIT AUTO OWNER TRUST 2020-REV1 FORD CREDIT AUTO OWNER TRUST 2022-B			RBC CAPITAL MARKETS	XXX	2,174,877	2,175,000		1.A FE
	IFORD CREDIT AUTO OWNER TRUST 2022-B			RBC CAPITAL MARKETS.	XXX		3 500 000		1.A FE
	CCAT 2022-NOM2 TRUST		04/28/2022	CREDIT SUISSE FIRST			2,750,000 2,350,000		1.A FE
	GM FINANCIAL AUTOMOBILE LEASING TRUST 20			WELLS FARGO SECS LLC	XXX		2,350,000		1.A FE
			05/03/2022	BMO CAPITAL MARKETS	XXX		775 000		1.A FE
	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		05/03/2022	BMO CAPITAL MARKETS	XXX	4,474,533	4,475,000 3,475,000		
	GENERAL MOTORS FINANCIAL CO INC		04/04/2022	BARCLAYS CAPITAL INC	XXX	3,474,305			
	HSBC USA INC.		05/17/2022	VARIOUS	XXX	2,159,914	2,160,000		1.E FE
40441T-AB-5 440452-AF-7	HPEFS EQUIPMENT TRUST 2022-2 HORMEL FOODS CORP.		05/17/2022	BANC/AMERICA SECUR.L BNP PARIBAS SEC CORP	ХХХ				1.A FE 1.F FE
			04/12/2022	BANC/AMERICA SECUR.L					1.G FE
			05/10/2022	J.P. MORGAN SECURITI			1 250 000		1.A FE
45866F - AT - 1	HUNTINGTON NATIONAL BANK/THE. HYUNDAI AUTO LEASE SECURITIZATION TRUST. INTERCONTINENTAL EXCHANGE INC.		05/12/2022	WELLS FARGO SECS LLC.	XXX	1,323,543	1,250,000 1,325,000		1.G FE
	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU			CITIGROUP GLOBAL MKT.	XXX	2,974,922	3 000 000	5.180	
	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU JP MORGAN CHASE COMMERCIAL MORTGAGE SECU			VARIOUS	XXX	3,041,133		4.281	
	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU			VARIOUS	ХХХ	1,617,798			1.A FE
	JPMORGAN CHASE & CO			JPM SECURITIES-FIXED	XXX		1,000,000		
	JPMORGAN CHASE & CO		06/07/2022	VARIOUS	XXX				
	JPMCC COMMERCIAL MORTGAGE SECURITIES TRU.			BMOCM/BONDS	XXX		2,078,098		
	KEURIG DR PEPPER INC.		04/07/2022	BANC/AMERICA SECUR.L.	XXX				
	KEURIG DR PEPPER INC		04/07/2022	MORGAN STANLEY & CO BANC/AMERICA SECUR.L	XXX	4,976,500		40,000	
	LIBERTY MUTUAL GROUP INC				XXX		2,350,000		
539830-BR-9 55903V-AE-3.	LOCKHEED MARTIN CORP		04/21/2022 .05/19/2022	WELLS FARGO SECS LLC OPPENHEIMER AND CO I	ХХХ				
	MET TOWER GLOBAL FUNDING		06/06/2022	J.P. MORGAN SECURITI			2,500,000 1,000,000		1.D FE
	MORGAN STANLEY		04/18/2022	MORGAN STANLEY & CO	XXX				
	MORGAN STANLEY BANK OF AMERICA MERRILL L			MORGAN STANLEY & CO	XXX	1,804,681	1 804 399	1.414	1.A FE
	MORGAN STANLEY BANK OF AMERICA MERRILL L MORGAN STANLEY BANK OF AMERICA MERRILL L			MORGAN STANLEY & CO	ХХХ			1,371	1.A FE
	INEW YORK I LEE GLOBAL EUNDING			GOLDMAN SACHS & CO.	XXX			,	1.A FE
	NEXTERA ENERGY CAPITAL HOLDINGS INC		06/21/2022	WELLS FARGO SECS LLC	XXX		1 000 000		
	NEXTERA ENERGY CAPITAL HOLDINGS INC.		06/21/2022	WELLS FARGO SECS LLC. CITIGROUP GLOBAL MKT.	XXX	4,498,875	4,500,000		
	NISSAN AUTO LEASE TRUST 2022-A			CITIGROUP GLOBAL MKT	XXX				
	NISSAN AUTO LEASE TRUST 2022-A NORTHWESTERN MUTUAL GLOBAL FUNDING			CITIGROUP GLOBAL MKT	XXX				
			06/27/2022	VARIOUS	XXX		2,700,000	000	1.B FE
670346-AX-3 69371R-R8-1	NUCOR CORP PACCAR FINANCIAL CORP		05/20/2022 .06/06/2022	VARIOUS	ХХХ	4,451,140 1,314,698	4,445,000		2.A FE 1.E FE.
	PACIFIC GAS AND ELECTRIC CO		06/06/2022	BANC/AMERICA SECUR.L			1,315,000 475,000		2.C FE
	PARKER-HANNIFIN CORP		06/06/2022	CITIGROUP GLOBAL MKT.	XXX				2.0 FE
714046-AL-3	PERKINELMER INC		05/04/2022	BANC/AMERICA SECUR.L			2 700 000	3,251	2.8 FE
	CITIZENS BANK NA/PROVIDENCE RI			CITIGROUP GLOBAL MKT.	XXX	1,349,397	2,700,000 1,407,000	3,078	
	CITIZENS BANK NA/PROVIDENCE RI			MORGAN STANLEY & CO	XXX			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
	SANTANDER HOLDINGS LISA INC		06/06/2022	SANTANDER INVESTMENT.	ХХХ				2.A FE
	SIERRA PACIFIC POWER CO			MERRILL LYNCH PIERCE	XXX				1.F FE
842400-HP-1	SOUTHERN CALIFORNIA EDISON CO		05/18/2022	MIZUHO SECURITIES US	XXX				2.A FE
872898-AH-4	TSMC ARIZONA CORP		04/19/2022	GOLDMAN SACHS & CO	XXX				
	TAKE-TWO INTERACTIVE SOFTWARE INC.		04/07/2022	WELLS FARGO SECS LLC	XXX				
	TAKE-TWO INTERACTIVE SOFTWARE INC.		04/07/2022	WELLS FARGO SECS LLC	XXX				
874054-AH-2	TAKE-TWO INTERACTIVE SOFTWARE INC		04/07/2022	VARIOUS	XXX				

SCHEDULE D - PART 3

			31100	V All Long-Term Bonds and Stock Acquired During the Cu					
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									NAIC Designation,
									NAIC Designation Modifier and SVO
CUSIP					Number of	Actual		Paid for Accrued	Administrative
Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends	Symbol
	TOWD POINT MORTGAGE TRUST 2018-6	roreigit		NON-BROKER TRADE, BO		1,680,459	1,679,409	1.400	1.A FE
89236T -KC -8	TOYOTA MOTOR CREDIT CORP			BANC/AMERICA SECUR.L	XXX	8,761,669	8,770,000		1.E FE
	TOYOTA MOTOR CREDIT CONT		05/26/2022	BNP PARIBAS SEC CORP.	XXX			749	1.A FE
	VERIZON COMMUNICATIONS INC			EXCHANGE OFFER	XXX				
92538C - AA - 9	VERIZON COMMUNICATIONS INC. VERUS SECURITIZATION TRUST 2020-5. VERUS SECURITIZATION TRUST 2022-4.		04/26/2022	CITIGROUP GLOBAL MKT	XXX	2 212 092	2 283 449	2.086	1.A FE
92538N-44-5	VERUS SECURITIZATION TRUST 2022-4		04/26/2022 04/22/2022	CREDIT SUISSE FIRST	XXX	2,212,092 4,228,975	2,283,449 4,229,000	14.190	1.A FE
	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		05/31/2022	NON-BROKER TRADE, BO.	XXX	3,333,499		14,150	
92868A - AC - 9	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC. VOLKSWAGEN AUTO LEASE TRUST 2022-A. WFRBS COMMERCIAL MORTGAGE TRUST 2014-C20.		06/07/2022	RBC CAPITAL MARKETS	XXX	2,499,801	2,500,000		1.A FE
	WERBS COMMERCIAL MORTGAGE TRUST 2014-C20			CITIGROUP GLOBAL MKT.	XXX	3,404,383		1,887	1.A FE
	WFRBS COMMERCIAL MORTGAGE TRUST 2012-C10			CITIGROUP GLOBAL MKT.	XXX	3,798,961	.3,800,000	2.731	1.A FE
	WERBS COMMERCIAL MORTGAGE TRUST 2012-010		06/15/2022	MORGAN STANLEY & CO	XXX	2.985.469	3,000,000	5.537	1.A FE
95000P-AC-8	WFRBS COMMERCIAL MORTGAGE TRUST 2013-C15		06/06/2022	CREDIT SUISSE FIRST	XXX	1,156,842			1.A FE
95000U-2X-0	WELLS FARGO & CO.			WELLS FARGO SECS LLC.	XXX	1,993,980	2,000,000		1.E FE.
98163Q-AB-5	WORLD OMNI AUTO RECEIVABLES TRUST 2022-B		05/24/2022	MITSUBISHI UFJ SECS	XXX	1,294,883			1.A FE
	WORLD OMNI AUTO RECEIVABLES TRUST 2022-B		05/24/2022	MITSUBISHI UFJ SECS	XXX				
	BANK OF MONTREAL	Λ	05/31/2022	MORGAN STANLEY & CO	XXX	1,499,655			1.F FE.
06417X-AK-7	BANK OF NOVA SCOTIA/THE		03/31/2022	SCOTIA CAITAL (USA)			250,000		1.F FE
	BANK OF NOVA SCOTIA/THE. BANK OF NOVA SCOTIA/THE.		06/28/2022	BANC/AMERICA SECUR.L	XXX	2,070,702		2,110	1.F FE
	NATIONAL BANK OF CANADA.			NATIONAL BANK OF CAN	XXX				1.G FE
	TORONTO-DOMINION BANK/THE		06/01/2022	IVATIONAL DANK OF CAN					1.E FE
	APTIV PLC / APTIV CORP.		06/21/2022	JPM SECURITIES-FIXED		1,899,840		16,639	2.B FE
	ANCHORAGE CAPITAL CLO 3-R LTD.		05/18/2022	BANC/AMERICA SECUR.L	XXX				
	JAVERY POINT VI CLO LTD	.	03/18/2022	CITIGROUP GLOBAL MKT					
0503L-BC-0	AVERT PUINT VI GLU LID			CITIGROUP GLOBAL MKT					
	BALLYROCK CLO 2016-1 LTD BALLYROCK CLO 2016-1 LTD CBAML 2018-6 LTD		06/16/2022	NORCAN CLANERY & CO	XXX				1.A FE
05876L-AA-1 12481X-AN-0	LIDALLYKUUK ULU 17 LIU		05/25/2022	MORGAN STANLEY & CO DEUTSCHE BANC/ALEX B	XXX				1.A FE
	LUBAM ZU18-0 LIU	^p	05/18/2022						1.A FE
	CIFC FUNDING 2021-IV LTD.	<u>P</u>	05/16/2022	MITSUBISHI UFJ SECS	XXX				1.A FE
	CIFC FUNDING 2013-II LTD	<u>p</u>	05/04/2022	CITIGROUP GLOBAL MKT					1.A FE
12661P-AC-3	CSL FINANCE PLC		04/20/2022	BANC/AMERICA SECUR.L	XXX		3,000,000 2,525,000	4 000	1.G FE
	CARLYLE GLUBAL MARKET STRATEGIES CLU 201		05/18/2022						1.A FE
	. CREDIT AGRICOLE SA/LONDON	DD	04/20/2022	CREDIT AGRICOLE SEC.			1,925,000		1.G FE
	DEUTSCHE BANK AG/NEW YORK NY ENEL FINANCE INTERNATIONAL NV		05/10/2022	VARIOUS	XXX		1,250,000		1.G FE
	LENEL FINANCE INTERNATIONAL NV.	<u>D</u>	06/08/2022	J.P. MORGAN SECURITI					2.A FE
	GOLDENTREE LOAN MANAGEMENT US CLO 14 LTD		06/14/2022	JPMORGAN_CHASE/EURCL					1.A FE
50184N-AR-3	LCM XV LP	^D		CITIGROUP GLOBAL MKT	XXX				1.A FE
50188W-AE-8	LICM XX LP		05/02/2022	CITIGROUP GLOBAL MKT					1.A FE
	LCM XXI LP MADISON PARK FUNDING XXV LTD		05/18/2022	BANC/AMERICA SECUR.L.					1.A FE
			05/18/2022	BARCLAYS CAPITAL INC	XXX		1,500,000		1.A FE
	NBN CO LTD.		06/08/2022	VARIOUS					1.E FE
	. NEUBERGER BERMAN CLO XV	<u>P</u>	04/28/2022	BANC/AMERICA SECUR.L.			2,343,000		1.A FE
	NOMURA HOLDINGS INC.			NOMURA SEC INTL.,FIX J.P. MORGAN SECURITI	XXX	7,025,000			2.A FE
	NORDEA BANK ABP		05/31/2022	J.P. MUKGAN SECUKIII	XXX				1.D FE
74982L-AY-6 758968-AA-9	RACE POINT VIII CLO LTD		05/09/2022	CITIGROUP GLOBAL MKT BNY MELLON/NATIXIS S			1,184,793		1.A FE
			05/06/2022	BNY MELLUN/NATIXIS S BARCLAYS CAPITAL FIX	XXX		1,800,000		1.A FE
77340J-AA-3 830505-AX-1	ROCKFORD TOWER CLO 2022-1 LTD	U	05/06/2022	MORGAN STANLEY & CO	XXX				1.A FE
	SKANDINAVISKA ENSKILDA BANKEN AB	<u>P</u>	06/01/2022	IMORGAN STANLEY & CO	XXX				1.D FE 1.F FE
	DULIEIE VEINEKALE SA		06/08/2022					0.000	
83611L-AA-8 	SOUND POINT CLO III-R LTD STRATUS CLO 2022-1 LTD		04/28/2022	BANC/AMERICA SECUR.L		2,462,334 2,000,000			1.A FE 1.A FE
	STRATUS CLU 2022-1 LTD	<u>P</u>							
	VOYA CLO 2015-1 LTD	<u>D</u> D	06/01/2022	MORGAN STANLEY & CO CITIGROUP GLOBAL MKT	XXX				1.C FE
				CTITGROUP GLUBAL MKT				,	1.A FE
	Bonds - Industrial and Miscellaneous (Unaffiliated)					386, 564, 949	388,698,567	515,705	XXX
Bonds - Hybrid Sec	urities								
	bsidiaries and Affiliates								
Bonds - SVO Identit									
Bonds - Unaffiliated									
	Certificates of Deposit								
	Bonds - Subtotals - Bonds - Part 3					496,967,911	500, 383, 320	849,418	XXX
2509999999 - E	Bonds - Subtotals - Bonds					496,967,911	500,383,320	849,418	XXX
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SCHEDULE D - PART 3

1 2 3 4 5 6 7 8 9 10 CUSP Description Foreg Date Acquire Name of Vendor Actual Par Value Par Va				Show	/ All Long-Term Bonds and Stock Acquired During the Curr	rent Quarter				
CLUSIP Description Foreign Date Acquired Name of Vendor Number of Shares of Stock Actual Cost Paid for Accurd Paid for Accurd Matter and Wind Cost Par Value Paid for Accurd Paid for Accurd Matter and Wind Cost Par Value Paid for Accurd Paid for Accurd Matter and Wind Cost Par Value Preferes Stock - Industrial and Miscellaneous (Unaffilated): Pertext Foreign Social Paid for Accurd Matter and Wind Cost Par Value Paid for Accurd Paid for Accurd Matter and Wind Cost Par Value Paid for Accurd Paid for Accurd Matter and Wind Cost Par Value Paid for Accurd Paid for	1	2	3	4	5	6	7	8	9	10
CLUSIP Description Foreign Date Acquired Name of Vendor Number of Shares of Stock Actual Cost Paid for Accurd Paid for Accurd Matter and Wind Cost Par Value Paid for Accurd Paid for Accurd Matter and Wind Cost Par Value Paid for Accurd Paid for Accurd Matter and Wind Cost Par Value Preferes Stock - Industrial and Miscellaneous (Unaffilated): Pertext Foreign Social Paid for Accurd Matter and Wind Cost Par Value Paid for Accurd Paid for Accurd Matter and Wind Cost Par Value Paid for Accurd Paid for Accurd Matter and Wind Cost Par Value Paid for Accurd Paid for										
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CusiP Identification Date Acquired Date Acquired Name of Vendor Number of Shares of Stock Actual Par Value Paid for Accused Annuatative Synthet Synthet Synthet Paid Nacellaneous (Lustificate) - Respiration Respiration Respiration Preferred Synthet Stocks - Paint), Substitutes and Ministes - Redoemable Preferred Common Stocks - Paint, Substitutes and Ministes - Redoemable Preferred Common Stocks - Paint, Substitutes and Ministes - Redoemable Preferred Common Stocks - Paint, Substitutes and Ministes - Redoemable Preferred Common Stocks - Paint, Substitutes and Ministes - Redoemable Preferred Common Stocks - Paint, Substitutes and Ministes - Redoemable Preferred Common Stocks - Paint, Substitutes Paint Assigned by the SVO Common Stocks - Unit Investment Trusts - Designations Natagened by the SVO Common Stocks - Unit Investment Trusts - Designations Natagened by the SVO Common Stocks - Closed-End Funds - Designations Natagened by the SVO Common Stocks - Scoed-End Funds - Designations Natagened by the SVO Common Stocks - Paint, Substitutes - Accuse Trusts - Designations Natagened by the SVO Common Stocks - Paint, Substitutes - Accuse Trusts - Designations Natagened by the SVO Common Stocks - Parent, Substitutes - Actual Trusts - Designations Natagened by the SVO Common Stocks - Parent, Substitutes - Other Internet Stock - Stock										NAIC Designation
Identification Description Date Acquired Name of Vendor Shares of Stock Cost Par Value Interest and Dividends Symmethysication Preferent Stocks - Industrial and Miscellaneous (Unafiliated) - Redeemable Prefered -	CUSIP					Number of	Actual		Paid for Accrued	
Preferes Stocks - Industrial and Miscelianous (Unaffiliated) Prefered		Description	Foreign	Date Acquired	Name of Vendor			Par Value		Symbol
Prefered Stocks - Industrial and Miscellaneous (Unaffiliated) - Redemable Preferend Prefered Stocks - Parent. Subsidiaries and Affiliates - Regemaphe Preferend Common Stocks - Parent. Subsidiaries and Affiliates - Regemaphe Preferend Common Stocks - Industrial and Miscellaneous (Unaffiliated) Volify Traded Common Stocks - Industrial and Miscellaneous (Unaffiliated) Volify Traded Common Stocks - Industrial and Miscellaneous (Unaffiliated) Volify Traded Common Stocks - Industrial and Miscellaneous (Unaffiliated) Volify Traded Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO Common Stocks - Parent. Subsidiaries and Affiliates - Publicly Traded Common Stocks - Parent. Subsidiaries and Affiliates - Publicly Traded Common Stocks - Parent. Subsidiaries and Affiliates - Other				Baterrioquirou			0000			Oymbol
Prefered Stock - Parent, Subsidiaries and Affiliates - Repenple Prefered Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Trade Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Trade Common Stock - Mutal Funds - Designations Assigned by the SVO Common Stock - Unit Investment Trusts - Designations Assigned by the SVO Common Stock - Obself-End Funds - Designations Assigned by the SVO Common Stock - Closed-End Funds - Designations Assigned by the SVO Common Stock - Closed-End Funds - Designations Assigned by the SVO Common Stock - Closed-End Funds - Designations Assigned by the SVO Common Stock - Closed-End Funds - Designations Assigned by the SVO Common Stock - Schamer Trusts - Designations Assigned by the SVO Common Stock - Closed-End Funds - Designations Assigned by the SVO Common Stock - Schamer Trusts - Designations Assigned by the SVO Common Stock - Schamer Trusts - Designations Assigned by the SVO Common Stock - Schamer Trusts - Designations Assigned by the SVO Common Stock - Schamer Trusts - Designations Assigned by the SVO Common Stock - Schamer Trusts - Designations Assigned by the SVO Common Stock - Schamer Trusts - Designations Assigned by the SVO Common Stock - Schamer Trusts - Designations Assigned by the SVO Common Stock - Schamer Trusts - Designations Assigned by the										
Prefered Stocks - Parent, Subsidiaries and Affiliates - Redemable Prefered Common Stocks - Industrial and Miseellaneous (Unaffiliate) Other Common Stocks - Industrial and Miseellaneous (Unaffiliate) Other Common Stocks - Multar Lunds, Designations Assigned by the SVO Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO Common Stocks - Obsert-Ent Fruds - Designations Nat/Assigned by the SVO Common Stocks - Obsert-Ent Fruds - Designations Nat/Assigned by the SVO Common Stocks - Parent, Subsidiaries and Affiliates - Publicy Traded Common Stocks - Parent, Subsidiaries and Affiliates - Other										
Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicky Traded Common Stock - Industrial Miscellaneous (Unaffiliated) Publicky Traded Common Stock - Substriat Trudes - Designations Assigned by the SVO Common Stock - Unit Investment Trudes - Designations Assigned by the SVO Common Stock - Unit Investment Trudes - Designations Assigned by the SVO Common Stock - Unit Investment Trudes - Designations Assigned by the SVO Common Stock - Unit Investment Trudes - Designations Assigned by the SVO Common Stock - Unit Investment Trudes - Designations Assigned by the SVO Common Stock - Stocked-End Funds - Designations Assigned by the SVO Common Stock - Stocked-End Funds - Designations Assigned by the SVO Common Stock - Stocked-End Funds - Designations Assigned by the SVO Common Stock - Parent, Substidiares and Affiliates - Other Common Stock - Parent, Substidiares and Affiliates - Other										
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other										
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO Common Stocks - Mutual Funds - Designations Not Assigned by the SVO Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO Common Stocks - Link Investment Trusts - Designations Assigned by the SVO Common Stocks - Link Investment Trusts - Designations Assigned by the SVO Common Stocks - Link Investment Trusts - Designations Assigned by the SVO Common Stocks - Closed-End Funds - Designations Assigned by the SVO Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO Common Stocks - Stockar P Trude - Trude Funds - Parent, Stobsidiaries and Affiliates - Other Common Stocks - Desert, Stobsidiaries and Affiliates - Other			ea							
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Designations Not Assigned by the SVO Common Stock - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries - Other Co										
Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO Common Stocks - Closed End Funds - Designations Not Assigned by the SVO Common Stocks - Closed End Funds - Designations Not Assigned by the SVO Common Stocks - Closed End Funds - Designations Not Assigned by the SVO Common Stocks - Closed End Funds - Designations Not Assigned by the SVO Common Stocks - Exchange Traded Funds - Designations Assigned by the SVO Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other										
Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other										
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO Common Stocks - Exchange Traded Funds Common Stocks - Exchange Traded Funds Common Stocks - Parent, Subsidiaries and Affiliates - Other										
Common Stocks - Exchange Trades - Designations Not Assigned by the SVO Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded Common Stocks - Parent, Subsidiaries and Affiliates - Other										
Common Stocks - Exchange Traded Funds										
Common Stocks - Parent, Subsidiaries and Affiliates - Other	Common Stocks - C	Closed-End Funds - Designations Not Assigned by the S	SVO							
Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries and Affiliates - Other Common Stocks - Parent, Subsidiaries - Other Common Stocks - Parent	Common Stocks - E	Exchange Traded Funds								
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	Common Stocks - P	Parent, Subsidiaries and Affiliates - Other								
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SCHEDULE D - PART 4

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	2 3 4		5	6	7	8	9	10			ook/Adjusted Ca			16	17	18	19	20	21	22
	F								11	12	13	14	15							NAIC
	0																			Designation,
	r										Current Year's			Book/				Bond		NAIC Desig.
									Unrealized		Other Than	Total Change	Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	Modifier and
CUSIP				Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange		Exchange Gain	Realized Cain	Total Gain	Dividends	Contractual	SVO
	Diana																			
Identi-	g Dispo			Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description n Dat	te	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
Bonds - U.S.	. Governments																			
36179U-Q7-0_	GINNIE MAE II POOL	/2022. PA	AYDOWN	ХХХ						(5,228)		(5,228)							04/01/2049	1.A
3622A2-TU-6	GINNIE MAE I POOL	2022 PA	AYDOWN	ХХХ	173,165		182,418	174,066		(901)		(901)		173,165					04/01/2025	1.A
	GOVERNMENT NATIONAL							,		(***)		(,						,		
38378M-WF-8	MORTGAGE ASSOCIATION	2022. PA	AYDOWN.	ХХХ						(4)		(4)							08/01/2025	1.A
	GOVERNMENT NATIONAL																			
38380C-EJ-8	MORTGAGE ASSOCIATION	2022. PA	AYDOWN.	ХХХ						(1,491)		(1,491)							03/01/2039	1.A
	GOVERNMENT NATIONAL									,		,								
38380W-ZN-2	MORTGAGE ASSOCIATION	2022. PA	AYDOWN.	ХХХ								(290)							09/01/2046	1.A
	UNITED STATES TREASURY									. ,										
912796-H4-4	BILL	2022. VA	ARIOUS	ХХХ	4,499,889	4,500,000	4,497,498							4,499,990		(101)	(101)		05/19/2022	1.A
	UNITED STATES TREASURY																			
912796-J4-2.	BILL- WHEN ISSUED	/2022. MA	ATUR I TY	XXX		1,500,000	1,498,938	1,499,516						1,500,000					06/16/2022	1.A
	UNITED STATES TREASURY																			
912828-2W-9.	NOTE/BOND05/20/	/2022 NO	MURA SECURITIES IN	ХХХ		12,000,000						2,616							09/30/2022	1.A
	UNITED STATES TREASURY																			
912828-L2-4.	NOTE/BOND05/20/	/2022 JP	PM SECURITIES-FIXED	ХХХ												1,013	1,013		08/31/2022	1.A
	UNITED STATES TREASURY																			
912828-M8-0.	NOTE/BOND	/2022 GO	OLDMAN SACHS & CO	ХХХ		4,000,000				1,477		1,477							11/30/2022	1.A
	UNITED STATES TREASURY									10 100										
912828-N3-0.	NOTE/BOND	2022. BA	ANK OF MONTREAL LON	ХХХ		5,000,000	5,048,242	5,007,314		(2, 198)		(2,198)		5,005,117			14,219		12/31/2022	1.A
040000 TV C	UNITED STATES TREASURY	0000		XXX	000 400	000 000	500 744	500,000		25		25		500 057			500	5 007	44/45/0000	4.4
912828-TY-6.	NOTE/BOND	2022. J.	.P. MORGAN SECURITI	XXX		600,000				35									11/15/2022	1.A
040000 ₩7 0	UNITED STATES TREASURY	0000	TUDITY	XXX	4 000 000	4 000 000	000 004	000 070		404				4 000 000				0.750	04/00/0000	4.4
912828-WZ-9	NOTE/BOND	2022 MA	ATUR I TY			1,000,000						124							04/30/2022	1.A
912828-XW-5.	NOTE/BOND	12022 14	ATURITY	XXX	17 005 000														06/20/2022	1.A
912020-78-0	UNITED STATES TREASURY	2022. MA	ATUR 111			17,005,000	10,942,924			0,400		0,400							06/30/2022	I.A
91282C-BD-2	NOTE/BOND	12022 10	M SECURITIES-FIXED	ХХХ	1.335.704	1.350.000	1,349,530	1.349.676		142		142		1,349,818		(14,114)	(14,114)	744		1.A
		2022 JI	III JECONTITES TIMED					1,040,070		I4Z									12/ 31/ 2022	
				•	40,044,505	40,000,400	47,000,550	47,000,000		4 044		4 044		40,000,000		40 500	40 500	204 000	VVV	WWW.
	99 - Bonds - U.S. Governments				48,041,505	48,000,168	47,966,550	47,999,009		1,914		1,914		48,000,922		40,582	40,582	394,866	ХХХ	XXX
Bonds - All C	Other Governments				48,041,505	48,000,168	47,966,550	47,999,009		1,914		1,914		48,000,922		40,582	40,582	394,866	XXX	ХХХ
Bonds - All C					48,041,505	48,000,168	47,966,550	47,999,009		1,914		1,914		48,000,922		40,582	40,582	394,866	XXX	XXX
Bonds - All C Bonds - U.S.	Other Governments States, Territories and Possessions	/2022. MA	ATUR I TY.	XXX	48,041,505	48,000,168	47,966,550	47,999,009		1,914		1,914		48,000,922		40,582	40,582	394,866	XXX	XXX
Bonds - All C Bonds - U.S. 13063D-AD-0.	Dther Governments . States, Territories and Possessions STATE OF CALIFORNIA					2,000,000		2,000,000								40,582			04/01/2022	1.C FE
Bonds - All C Bonds - U.S. 13063D-AD-0. 574193-MQ-8.	Other Governments States, Territories and Possessions STATE OF CALIFORNIA	2022. RA	AYMOND JAMES & ASSO	ХХХ		2,000,000	2,000,000	2,000,000 		(5,098)		(5,098)		2,000,000			40,582		04/01/2022	1.C FE 1.A FE
Bonds - All C Bonds - U.S. 13063D-AD-0. 574193-MQ-8. 83710R-QW-0.	States Territories and Possessions STATE 0F CAL IFORNIA	/2022 RA /2022 MA	AYMOND JAMES & ASSO		2,000,000 	2,000,000 500,000 1,065,000	2,000,000 610,245 1,292,665	2,000,000 507,937 1,082,177		(5,098) (17,177)		(5,098) (17,177)		2,000,000 502,838 1,065,000					04/01/2022 06/01/2022 06/01/2022	1.C FE 1.A FE 1.A FE
Bonds - All C Bonds - U.S. 13063D-AD-0. 574193-MQ-8. 83710R-QW-0. 050999999	Dther Governments . States, Territories and Possessions STATE OF CALIFORNIA	/2022 RA /2022 MA nd Posse	AYMOND JAMES & ASSO ATURITY	ХХХ		2,000,000	2,000,000	2,000,000 		(5,098)		(5,098)		2,000,000					04/01/2022	1.C FE 1.A FE
Bonds - All C Bonds - U.S. 13063D-AD-0. 574193-MQ-8. 83710R-QW-0. 050999999 Bonds - U.S.	Other Governments States, Territories and Possessions STATE 0F CALIFORNIA	2022. RA 2022. MA d Posse tories and	AYMOND JAMES & ASSO ATURITY essions d Possessions	XXX 	2,000,000 	2,000,000 500,000 1,065,000 3,565,000	2,000,000 	2,000,000 		(5,098) (17,177)		(5,098) (17,177)							04/01/2022 06/01/2022 06/01/2022 XXX	1.C FE 1.A FE 1.A FE XXX
Bonds - All C Bonds - U.S. 13063D-AD-0. 574193-MQ-8. 83710R-0W-0. 050999999 Bonds - U.S. 64966M-SB-6.	Dther Governments States, Territories and Possessions STATE OF CALIFORNIA	/2022 RA /2022 MA nd Posse tories and /2022 N0	AYMOND JAMES & ASSO ATURITY essions d Possessions DN-BROKER TRADE, BO	XXX		2,000,000 500,000 1,065,000 3,565,000	2,000,000 610,245 1,292,665 3,902,910 320,000	2,000,000 		(5,098) (17,177)		(5,098) (17,177)							04/01/2022 06/01/2022 06/01/2022 .XXX 10/01/2046	1.C FE 1.A FE 1.A FE XXX 1.D FE
Bonds - All C Bonds - U.S. 13063D-AD-0. 574193-MQ-8. 83710R-0W-0. 050999999 Bonds - U.S. 64966M-SB-6.	Dther Governments States, Territories and Possessions STATE OF CALIFORNIA	/2022 RA /2022 MA nd Posse tories and /2022 N0	AYMOND JAMES & ASSO ATURITY essions d Possessions	XXX 	2,000,000 	2,000,000 500,000 1,065,000 3,565,000 320,000 430,000	2,000,000 610,245 1,292,665 3,902,910 320,000 430,000	2,000,000 507,937 1,082,177 3,590,114 320,000 430,000		(5,098) (17,177)		(5,098) (17,177)		2,000,000 					04/01/2022 06/01/2022 06/01/2022 XXX	1.C FE 1.A FE 1.A FE XXX
Bonds - All C Bonds - U.S. 130630-AD-0. 574193-MQ-8. 83710R-0W-0. 505099992 Bonds - U.S. 64966M-SB-6. 649660-RL-6.	Dther Governments States, Territories and Possessions STATE OF CALIFORNIA	/2022 RA /2022 MA nd Posse tories and /2022 N0 /2022 VA	AYMOND JAMES & ASSO ATURITY	XXX		2,000,000 500,000 1,065,000 3,565,000	2,000,000 610,245 1,292,665 3,902,910 320,000	2,000,000 		(5,098) (17,177)		(5,098) (17,177)							04/01/2022 06/01/2022 06/01/2022 .XXX 10/01/2046	1.C FE 1.A FE 1.A FE XXX 1.D FE
Bonds - All C Bonds - U.S. 13063D-AD-0. 574193-M0-8. 83710R-0W-0. 05099999 Bonds - U.S. 649660M-SB-6. 649660A-RL-6. 070999999	Dther Governments States, Territories and Possessions STATE OF CAL FORN A	/2022 RA /2022 MA tories and /2022 NO /2022 VA s of State	VWOND JAMES & ASSO TURITY	XXX XXX XXX XXX Ssions		2,000,000 500,000 1,065,000 3,565,000 320,000 430,000 750,000	2,000,000 610,245 1,292,665 3,902,910 320,000 430,000 750,000	2,000,000 507,937 1,082,177 3,590,114 320,000 .430,000 .750,000	visions	(5,098) (17,177)		(5,098) (17,177)		2,000,000 					04/01/2022 06/01/2022 06/01/2022 XXX 10/01/2046 08/01/2027	1.C FE 1.A FE 1.A FE XXX 1.D FE 1.C FE
Bonds - All C Bonds - U.S. 13063D-AD-0. 574193-M0-8. 83710R-0W-0. 05099999 Bonds - U.S. 649660M-SB-6. 649660A-RL-6. 070999999	Dther Governments States, Territories and Possessions STATE OF CALIFORNIA	/2022 RA /2022 MA tories and /2022 NO /2022 VA s of State	VWOND JAMES & ASSO TURITY	XXX XXX XXX XXX Ssions		2,000,000 500,000 1,065,000 3,565,000 320,000 430,000 750,000	2,000,000 610,245 1,292,665 3,902,910 320,000 430,000 750,000	2,000,000 507,937 1,082,177 3,590,114 320,000 .430,000 .750,000	visions	(5,098) (17,177)		(5,098) (17,177)		2,000,000 					04/01/2022 06/01/2022 06/01/2022 XXX 10/01/2046 08/01/2027	1.C FE 1.A FE 1.A FE XXX 1.D FE 1.C FE
Bonds - All C Bonds - U.S. 13063D-AD-0. 574193-MO-8. 83710R-0W-0. 050999992 Bonds - U.S. 649660I-RL-6. 070999992 Bonds - U.S.	Dther Governments States, Territories and Possessions STATE OF CALIFORNIA	/2022 RA /2022 MA tories and /2022 NO /2022 VA s of State sment an	AVWOND JAMES & ASSO ATUR ITY	XXX XXX XXX XXX Ssions				2,000,000 507,937 1,082,177 3,590,114 320,000 430,000 750,000 eir Political Subdi	visions	(5,098) (17,177)		(5,098) (17,177)		2,000,000 					04/01/2022 06/01/2022 06/01/2022 	1.C FE 1.A FE 1.A FE XXX 1.D FE 1.C FE XXX
Bonds - All C Bonds - U.S. 130630 - AD-0. 774193 - M0-8. 83710R - 0w-0. 050999999 Bonds - U.S. 649660M - SB-6. 649660M - RB-6. 070999999 Bonds - U.S. 20774L - RT - 4	Dther Governments States, Territories and Possessions STATE OF CALIFORNIA	/2022 RA /2022 MA nd Posse tories and /2022 NO /2022 VA s of State sment an /2022 NO	AVMOND JAMES & ASSO ATURITY	XXX XXX XXX Ssions bligations of A		2;000;000 	2,000,000 610,245 1,292,665 3,902,910 320,000 430,000 750,000 rnments and The 800,000	2,000,000 507,937 1,082,177 3,590,114 320,000 	visions	(5,098) (17,177) (22,276)				2,000,000 					04/01/2022 06/01/2022 06/01/2022 XXX 08/01/2026 XXX 08/01/2027 XXX	1.C FE 1.A FE 1.A FE XXX 1.D FE 1.C FE XXX 1.A FE
Bonds - All C Bonds - U.S. 130630-A0-0. 574193-M0-8. 83710R-0H-0. 050999996 Bonds - U.S. 64966M-SB-6. 64966M-SB-6. 050999998 Bonds - U.S. 64966M-SB-6. 64966M-SB-6. 20774L-RT-4. 3128/IN-A0-5.	Dther Governments States, Territories and Possessions STATE OF CALIFORNIA	/2022 RA /2022 MA nd Posse tories and /2022 NO /2022 VA s of State sment an /2022 NO /2022 NO /2022 PA	VYMOND JAMES & ASSO TURITY. essions d Possessions M-BROKER TRADE, BO RI OUS es, Territories and Posses d all Non-Guaranteed Ot M-BROKER TRADE, BO VDOWN	XXX XXX XXX Ssions bligations of A XXX		2,000,000 			visions	(5,098) (17,177) (22,276) (22,276)				2,000,000 502,838 1,065,000 3,567,838 320,000 430,000 750,000 800,000 35,998					04/01/2022 06/01/2022 06/01/2022 	1.C FE 1.A FE 1.A FE XXX 1.D FE 1.C FE XXX 1.A FE 1.A FE
Bonds - All C Bonds - U.S. 130630 - AD-0. 5774133 - ML 8. 83710R - 0W-0. 050999992 Bonds - U.S. 649660L - SB-6. 649660L - SB-6. 070999992 Bonds - U.S. 20774L - RT - 4. 3128/ID-KL - 5. 3128/ID-KL - 6.	Dther Governments States, Territories and Possessions STATE OF CALIFORNIA	/2022. RA /2022. MA nd Posse tories and /2022. NO /2022. VA s of State sment an /2022. NO /2022. PA /2022. PA	VYMOND JAMES & ASS0 TURI ITY. essions 0P ossessions 0N -BROKER TRADE, B0 RI OUS es, Territories and Posses id all Non-Guaranteed Ob IN -BROKER TRADE, B0 VPOOWN.	XXX XXX XXX XXX Ssions bligations of A XXX XXX XXX		2,000,000 	2,000,000 	2,000,000 507,937 1,082,177 3,590,114 320,000 430,000 750,000 ir Political Subdi 	visions	(5,098) (17,177) (22,276) (22,				2,000,000 502,838 1,065,000 3,567,838 320,000 430,000 750,000 35,998 35,998 35,429					04/01/2022. 06/01/2022. 06/01/2022. 06/01/2022. 	1.C FE 1.A FE 1.A FE XXX 1.D FE 1.C FE XXX 1.A FE 1.A FE 1.A 1.A
Bonds - All C Bonds - U.S. 130630 - AD. O. 574133 - Mu - 8. 83710R - 0W- 0. 050999999 Bonds - U.S. 649660 - RL - 6. 0709999999 Bonds - U.S. 20774L - RT - 4. 3128MD - X3 - 2. 3128MD - X3 - 2.	Dther Governments States, Territories and Possessions STATE 0F CALIFORNIA	1/2022RA 1/2022MA 1/2022MA 1/2022NA	VYWOND JAMES & ASS0 TURITY. essions d Possessions N-BROKER TRADE, B0 RIOUS. S. Territories and Posses id all Non-Guaranteed Ot N-BROKER TRADE, B0 VDOWN. VDOWN. VDOWN.	XXX XXX XXX XXX Ssions bligations of A XXX XXX XXX XXX			2,000,000 610,245 1,292,665 3,902,910 320,000 430,000 750,000 rnments and The 800,000 36,437 55,481 27,094	2,000,000 	visions	(5,098) (17,177) (22,276) (22,276) (95) (95) (13) (12)				2,000,000 					04/01/2022 06/01/2022 06/01/2022 XXX 07/01/2046 08/01/2027 XXX 07/01/2036 11/01/2026 01/01/2027 0/101/2024	1. C FE 1. A FE 1. A FE XXX 1. D FE 1. C FE XXX 1. A FE 1. A FE 1. A 1. A
Bonds - All C Bonds - U.S. 130630 -AD-0. 574193 -M0-0. 050999996 -M0-0. 050999996 Bonds - U.S. 649660 - R6. - 050999996 Bonds - U.S. 649660 - R6. - 070999996 Bonds - U.S. 20774. - RT-4. - 3128MD - K.I6. -	Dther Governments States, Territories and Possessions STATE OF CALIFORNIA	/2022 RA /2022 NA nd Posse tories and /2022 NO /2022 VA s of State sment an /2022 NO /2022 PA /2022 PA /2022 PA	VYMOND JAMES & ASS0 TURITY. sssions d Possessions 01 BROKER TRADE, B0 RI OUS ss, Territories and Posses d all Non-Guaranteed Ob NI-BROKER TRADE, B0 VDOWN. VDOWN. VDOWN.	XXX XXX XXX ssions bligations of A XXX XXX XXX XXX XXX XXX XXX		2,000,000 500,000 	2,000,000 610,245 1,292,665 3,902,910 320,000 320,000 330,000 	2,000,000 	visions	(5,098) (17,177) (22,276) (22,									04/01/2022. 06/01/2022. 06/01/2022. 06/01/2022. 06/01/2024. 08/01/2027. 	1.C FE 1.A FE 1.A FE XXX 1.D FE 1.C FE XXX 1.A FE 1.A 1.A 1.A 1.A
Bonds - All C Bonds - U.S. 13063D - AD-0. 574133 - Mu-8. 83710R - 0H-0. 050999996 Bonds - U.S. 64966II - S8-6. 649660I - S8-6. 649660I - S8-6. 649660I - S8-6. 649660I - S8-6. 9070999995 Bonds - U.S. 20774L - RT-4. 3128WD - AD-5. 3128WD - AD-5. 3128WD - AD-5. 3128WD - KI - 6. 3128WD - 6. 3128	Dther Governments States, Territories and Possessions STATE OF CALIFORNIA	/2022. RA /2022. MA nd Posse tories annover /2022. NO /2022. VA s of State sment an /2022. PA /2022. PA /2022. PA /2022. PA	VYMOND JAMES & ASS0 TURITY	XXX XXX XXX XXX Ssions Digations of A XXX XXX XXX XXX XXX XXX XXX XXX XXX X		2,000,000 	2,000,000 610,245 1,292,665 3,902,910 320,000 		visions	(5,098) (17,177) (22,276) (22,				2,000,000 502,838 1,065,000 3,567,838 320,000 430,000 750,000 35,998 55,429 26,926 26,607 26,843					04/01/2022. 06/01/2022. 06/01/2022. 06/01/2022. 06/01/2024. 08/01/2027. 	1.C FE 1.A FE 1.A FE XXX 1.D FE 1.C FE. XXX 1.A FE 1.A FE 1.A A 1.A 1.A 1.A 1.A 1.A
Bonds - All C Bonds - U.S. 13063D - AD-O. 13063D - AD-O. 574133 - ML - B. 83710R - OW-O. 050999992 Bonds - U.S. 649660 - RL - G. 070999999 Bonds - U.S. 20774L - RT - 4. 3128MD - KL - 6. 3128MF - KL - 9. 3128MF - KL - 9. 3128MF - FM - 9. 3128MF - FM - 9. 3128MF - FM - 6.	Dther Governments States, Territories and Possessions STATE OF CALIFORNIA	/2022RA /2022MA nd Posse tories annotation /2022NO /2022NO /2022NO /2022NO /2022NO /2022NO /2022NO /2022NO /2022NO /2022PA	VYMOND JAMES & ASS0 TURITY. sssions d Possessions 01 BROKER TRADE, B0 RI OUS ss, Territories and Posses d all Non-Guaranteed Ob NI-BROKER TRADE, B0 VDOWN. VDOWN. VDOWN.	XXX XXX XXX XXX XXX Ssions bligations of A XXX XXX XXX XXX XXX XXX XXX XXX XXX X			2,000,000 		visions	(5,098) (17,177) (22,276) (22,276) (13) (13) (13) (131) (136) (136)				2,000,000 .502,838 1,065,000 3,567,838 					04/01/2022 06/01/2022 06/01/2022 	1. C FE 1. A FE 1. A FE XXX 1. D FE 1. C FE XXX 1. A FE 1. A 1. A 1. A 1. A 1. A 1. A 1. A 1. A
Bonds - All C Bonds - U.S. 13063D - AD-0. 574133 - Mu-8. 83710R - 0H-0. 050999996 Bonds - U.S. 64966II - S8-6. 649660I - S8-6. 649660I - S8-6. 649660I - S8-6. 649660I - S8-6. 9070999995 Bonds - U.S. 20774L - RT-4. 3128WD - AD-5. 3128WD - AD-5. 3128WD - AD-5. 3128WD - KI - 6. 3128WD - 6. 3128	Dther Governments States, Territories and Possessions STATE OF CALIFORNIA	/2022RA /2022MA nd Posse tories annotation /2022NO /2022NO /2022NO /2022NO /2022NO /2022NO /2022NO /2022NO /2022NO /2022PA	VYMOND JAMES & ASS0 TURITY	XXX XXX XXX XXX Ssions Digations of A XXX XXX XXX XXX XXX XXX XXX XXX XXX X		2,000,000 	2,000,000 610,245 1,292,665 3,902,910 320,000 		visions	(5,098) (17,177) (22,276) (22,				2,000,000 502,838 1,065,000 3,567,838 320,000 430,000 750,000 35,998 55,429 26,926 26,607 26,843					04/01/2022. 06/01/2022. 06/01/2022. 06/01/2022. 06/01/2024. 08/01/2027. 	1.C FE 1.A FE 1.A FE XXX 1.D FE 1.C FE. XXX 1.A FE 1.A FE 1.A A 1.A 1.A 1.A 1.A 1.A 1.A 1.A
Bonds - All C Bonds - U.S. 13063D - AD-O. 13063D - AD-O. 574133 - ML - B. 83710R - OW-O. 050999992 Bonds - U.S. 649660 - RL - G. 070999999 Bonds - U.S. 20774L - RT - 4. 3128MD - KL - 6. 3128MF - KL - 9. 3128MF - KL - 9. 3128MF - FM - 9. 3128MF - FM - 9. 3128MF - FM - 6.	Dther Governments States, Territories and Possessions STATE OF CALIFORNIA	/2022RA /2022MA Id Posse tories and /2022NG /2022PA	VYMOND JAMES & ASS0 TURITY. essions 0 Possessions 0 Possessions 0 Possessions 0 Possessions 0 Posses 10 Pos	XXX XXX XXX XXX XXX Ssions bligations of A XXX XXX XXX XXX XXX XXX XXX XXX XXX X			2,000,000 		visions	(5,098) (17,177) (22,276) (22,276) (22,276) (22,276) (22,276) (23,177) (22,276) (13,177) (12,177) (136) (138)				2,000,000 .502,838 1,065,000 3,567,838 					04/01/2022 06/01/2022 06/01/2022 	1. C FE 1. A FE 1. A FE XXX 1. D FE 1. C FE XXX 1. A FE 1. A 1. A 1. A 1. A 1. A 1. A 1. A 1. A
Bonds - All C Bonds - U.S. 130630 - A0-0. 574133 - Ma.8. 83710R-0H-0. 050999996 Bonds - U.S. 649660I - SB-6. 649660I - SB-6. 649660I - SB-6. 050999996 Bonds - U.S. 649660I - SB-6. 649660I - SB-6. 649660I - SB-6. 1280P - March - G. 31280D - A0 - 5. 31280D - A0 - 5. 31280D - KL - 6. 31280F - EF - 9. 31280F - FF - 9. 31280F - GP - 2.	Dther Governments States, Territories and Possessions STATE OF CALIFORNIA	/2022RA /2022MA dd Posse tories an /2022NA /2022PA /2022PA /2022PA	VYMOND JAMES & ASS0 TURITY. essions d Possessions BROKER TRADE, B0 RI (US es, Territories and Posses d all Non-Guaranteed Ot VN-BROKER TRADE, B0 VDOWN. VD	XXX XXX XXX XXX Ssions Diligations of A XXX XXX XXX XXX XXX XXX XXX XXX XXX X		2,000,000 			visions	(5,098) (17,177) (22,276) (22,276) (22,276) (13) (13) (12) (13) (13) (13) (13) (138) (138) (138) (272)				2,000,000 					04/01/2022. 06/01/2022. 06/01/2022. 06/01/2022. 	1.C FE 1.A FE 1.A FE XXX XXX 1.D FE 1.C FE. XXX 1.A FE 1.A FE 1.A 1.A 1.A 1.A 1.A 1.A 1.A
Bonds - All C Bonds - U.S. 130630 - AD-O. 574133 - ML-8. 83710R - 0M-O. 050999992 Bonds - U.S. 649660 - SE-0. 649660 - SE-0. 649660 - SE-0. 132800 - AD-5. 312800 - KL - 5. 312800 - KL - 5. 312800 - KL - 6.	Dther Governments States, Territories and Possessions STATE OF CALIFORNIA	/2022RA /2022MA /2022PA /2	VYMOND JAMES & ASS0 TURITY. essions d Possessions 0N-BROKER TRADE, B0 RI OUS es, Territories and Posses d all Non-Guaranteed Ot ON-BROKER TRADE, B0 VYDOWN.	XXX XXX XXX XXX Ssions bligations of A XXX XXX XXX XXX XXX XXX XXX XXX XXX X	I2,000,000 I 502,890 	2,000,000 	2,000,000 		visions	(5,098) (17,177) (22,276) (22,276) (22,276) (13) (13) (13) (13) (13) (131) (136) (138) (138) (138) (138) (138) (138) (138) (138) (141)				2,000,000 .502,838 .1,065,000 3,567,838 .320,000 .430,000 .750,000 .35,998 .55,429 .26,926 .25,607 .26,843 .29,801 .25,214 .114,426 .30,933					04/01/2022. 06/01/2022. 06/01/2022. 06/01/2022. 	1.C FE 1.A FE 1.A FE XXX 1.D FE 1.C FE XXX 1.A FE 1.A FE 1.A 1.A 1.A 1.A 1.A 1.A 1.A
Bonds - All C Bonds - U.S. 130630 - O.O. 574193 - MO-O. 050999994 Bonds Bonds - U.S. 64960M - S8-6. 64960M - S8-6. 7079999999 Bonds Bonds - U.S. 20774L - RT-4. 3128MD - AO-5. 3128MD - RT-4. 3128MF - FF-9. 3128MF - S1-2. 3128MF - G9-6.	Dther Governments States, Territories and Possessions STATE OF CALIFORNIA	(2022 RA (2022 MA (2022 MA (2022 NO (2022 NO (2022 VA (2022 NO (2022 PA (2022 PA	VYMOND JAMES & ASS0 TURITY. sssions d Possessions d Possessions at Possessions at Possessions at Posses at all Non-Guaranteed Ot N-BROKER TRADE, B0 VDOWN. VDOWN	XXX XXX XXX ssions bligations of A XXX XXX XXX XXX XXX XXX XXX XXX XXX X	L2,000,000 L. 	2,000,000 			visions	(5,098) (17,177) (22,276) (22,276) (22,276) (22,276) (22,276) (23,177) (22,276) (13,177) (14,17) (136) (272) (141) (191)				2,000,000 				23,670 	04/01/2022. 06/01/2022. 06/01/2022. 06/01/2022. 06/01/2022. 08/01/2027. 	1. C FE 1. A FE 1. A FE 1. A FE 1. D FE 1. C FE 1. C FE 1. A FE 1. A FE 1. A 1.
Bonds - All C Bonds - U.S. 130630 -AD-0. 5774133<-Mar.8.	Dther Governments States, Territories and Possessions STATE OF CALIFORNIA	(2022 RA (2022 MA) (2022 MA) (2022 MA) (2022 NO (2022 NO (2022 PA) (2022 PA)	VYMOND JAMES & ASS0 TURITY. essions d Possessions d Possessions as, Territories and Posses d all Non-Guaranteed Ot DN-BROKER TRADE, B0 VDOWN. VDO	XXX XXX XXX XXX Ssions Dilgations of A XXX XXX XXX XXX XXX XXX XXX XXX XXX X		2,000,000 			visions	(17, 177) (22, 276) (22, 276) (22, 276) (22, 276) (13) (13) (13) (13) (13) (13) (138) (138) (138) (138) (272) (141) (191) (119)				2,000,000 					04/01/2022. 06/01/2022. 06/01/2022. 06/01/2022. 	1.C FE 1.A FE 1.A FE XXX 1.D FE 1.C FE. XXX 1.A FE 1.A FE 1.A A 1.A 1.A 1.A 1.A 1.A 1.A 1.A
Bonds - All C Bonds - U.S. 130630 - AD-0. 574133 - Mu-8. 83710R-0M-0. 050999990 Bonds - U.S. 649660 - RL-6. 070999990 Bonds - U.S. 649660 - RL-6. 070999990 Bonds - U.S. 20774L - RT-4. 3128MD - K1-6. 3128MD - K1-6. 3128MD - K1-6. 3128MD - K1-6. 3128MD - K1-6. 3128MF - EM -6. 3128MF - EM -6. 3128MF - EM -6. 3128MF - FM -6. 3128MF - FM -6. 3128MM - FM -6.	Dther Governments States, Territories and Possessions STATE OF CALIFORNIA	(2022. RA (2022. MA (2022. MA (2022. MO (2022. V) (2022. V) (2022. V) (2022. V) (2022. V) (2022. PA (2022. PA (2022. PA (2022. PA (2022. PA (2022. PA (2022. PA (2022. PA (2022. PA (2022. PA) (2022. PA	VYMOND JAMES & ASS0 TURITY. essions d Possessions 0N-BROKER TRADE, B0 RI (US es, Territories and Posses d all Non-Guaranteed Ob N-BROKER TRADE, B0 VPOWN.	XXX XXX XXX XXX Ssions Digations of A XXX XXX XXX XXX XXX XXX XXX XXX XXX X	I2,000,000 I 502,890 3,567,890 3,567,890 3,567,890 3,20,000 750,000 35,998 55,429 26,926 25,607 26,843 29,801 25,214 114,426 30,933 38,326 25,093 38,326 49,765				visions	(5,098) (17,177) (22,276) (22,276) (22,276) (13) (13) (13) (13) (13) (136) (138) (138) (138) (138) (138) (138) (138) (138) (138) (138) (139) (13				2,000,000 .502,838 .1,065,000 3,567,838 .320,000 .430,000 .750,000 .35,998 .55,429 .26,926 .25,607 .26,843 .29,801 .25,214 .114,426 .30,933 .38,326 .25,093 .49,765					04/01/2022. 06/01/2022. 06/01/2022. 06/01/2022. 	1.C FE 1.A FE 1.A FE XXX 1.D FE 1.C FE XXX 1.A FE 1.A FE 1.A 1.A 1.A 1.A 1.A 1.A 1.A
Bonds - All C Bonds - U.S. 130630 - 00-0. 574193 - M0-8. 83710R - 0H - 0. 050999996 Bonds - U.S. 64960M - 88-6. 64960M - 88-6. 7079999995 Bonds - U.S. 20774L - RT-4. 3128MD - A0-5. 3128MD - A0-5. 3128MF - EF-9. 3128MF - EF-9. 3128MF - 6F-9. 3128MF - 6F-6. 3128MF - 6F-6. 3128MF - 79-6. 3128MF - 19-0. 3128MF - 19-0. 3128MF - 19-1. 3128MM - 17-8. 128MM - 14-5. 13128MM - 14-5. 13128MM - 14-5.	Dther Governments States, Territories and Possessions State of CALLFORNIA	(2022. RA (2022. MA (2022. MA (2022. MA (2022. NO (2022. VA (2022. NO (2022. NA (2022. PA (2022. PA	VYMOND JAMES & ASS0 TUR ITY. sssions d Possessions d Possessions at Possessions at Possessions at Possessions at Posses at all Non-Guaranteed Ot N-BROKER TRADE, B0 VDOWN. VDOW	XXX XXX XXX Ssions bligations of A XXX XXX XXX XXX XXX XXX XXX XXX XXX X	L	2,000,000 500,000 3,565,000 3,565,000 3,565,000 750,000 orities of Gove 800,000 35,998 55,429 26,926 26,843 29,801 125,214 114,426 30,933 38,326 25,093 38,326 25,093 38,32638,326 38,326,326 38,326,326 38,326,326 38,			visions	(5,098) (17,177) (22,276) (22,276) (22,276) (22,276) (23,076) (13,076) (136) (136) (136) (136) (137) (138) (272) (141) (141) (191) (119) (19) (34)				2,000,000 				23,670 	04/01/2022, 06/01/2022, 06/01/2022, 06/01/2022, 06/01/2022, 06/01/2027, 	1.C FE 1.A FE 1.A FE 1.A FE 1.D FE 1.C FE 1.C FE 1.A FE 1.A A 1.A A
Bonds - All C Bonds - U.S. 130630-AD-0. 574133-Mo-8. 83710R-0H-0. 050999996 Bonds - U.S. 64966M-SB-6. 64966M-SB-6. 64966M-SB-6. 64966M-SB-6. 149660-RL-6. 3128MD-K3-2. 3128MD-K3-2. 3128MF-CR-0. 3128MF-CR-0. 3128MF-CR-0. 3128MF-CR-0. 3128MF-GR-0. 3128MF-GR-0. 3128MF-GR-0. 3128MF-GR-0. 3128MF-GR-0. 3128MF-GR-0. 3128MF-GR-0. 3128MF-GR-0. 3128MF-GR-0. 3128MM-VG-2. 3128MM-VG-2. 3128MM-VG-2.	Dther Governments States, Territories and Possessions STATE OF CALIFORNIA	/2022. RA /2022. MA /2022. MA /2022. NO /2022. NO /2022. NO /2022. NO /2022. NO /2022. NO /2022. PA /2022.<	VYMOND JAMES & ASS0 TURITY. sssions d Possessions d Possessions as, Territories and Posses d all Non-Guaranteed Ob N-BROKER TRADE, BO VDOWN. VDOW	XXX XXX XXX Ssions Dilgations of A XXX XXX XXX XXX XXX XXX XXX XXX XXX X	L2,000,000 L. 	2,000,000 500,000 3,565,000 3,565,000 430,000 orities of Gover 800,000 orities of Gover 26,843 29,801 20,902 20,903 20		2,000,000 	visions	(95) (17, 177) (22, 276) (22, 276) (22, 276) (13) (13) (13) (13) (13) (13) (13) (13				2,000,000 					04/01/2022. 06/01/2022. 06/01/2022. 06/01/2022. 	1. C FE 1. A FE 1. A FE 1. A FE 1. D FE 1. C FE. XXX 1. A FE 1. A FE 1. A 1.
Bonds - All C Bonds - U.S. 130630 - 00-0. 574193 - M0-8. 83710R - 0H - 0. 050999996 Bonds - U.S. 64960M - 88-6. 64960M - 88-6. 7079999995 Bonds - U.S. 20774L - RT-4. 3128MD - A0-5. 3128MD - A0-5. 3128MF - EF-9. 3128MF - EF-9. 3128MF - 6F-9. 3128MF - 6F-6. 3128MF - 6F-6. 3128MF - 79-6. 3128MF - 19-0. 3128MF - 19-0. 3128MF - 19-1. 3128MM - 17-8. 128MM - 14-5. 13128MM - 14-5. 13128MM - 14-5.	Dther Governments States, Territories and Possessions State of CALLFORNIA	/2022. RA /2022. MA /2022. MA /2022. NO /2022. NO /2022. NO /2022. NO /2022. NO /2022. NO /2022. PA /2022.<	VYMOND JAMES & ASS0 TUR ITY. sssions d Possessions d Possessions at Possessions at Possessions at Possessions at Posses at all Non-Guaranteed Ot N-BROKER TRADE, B0 VDOWN. VDOW	XXX XXX XXX Ssions bligations of A XXX XXX XXX XXX XXX XXX XXX XXX XXX X	L	2,000,000 500,000 3,565,000 3,565,000 3,565,000 750,000 orities of Gove 800,000 35,998 55,429 26,926 26,843 29,801 125,214 114,426 30,933 38,326 25,093 38,326 25,093 38,32638,326 38,326,326 38,326,326 38,326,326 38,			visions	(5,098) (17,177) (22,276) (22,276) (22,276) (22,276) (23,076) (13,076) (136) (136) (136) (136) (138) (272) (141) (141) (191) (119) (190) (34)				2,000,000 				23,670 	04/01/2022, 06/01/2022, 06/01/2022, 06/01/2022, 06/01/2022, 06/01/2027, 	1. C FE 1. A FE 1. A FE 1. A FE 1. D FE 1. C FE 1. C FE 1. A FE 1. A FE 1. A A 1. A
Bonds - All C Bonds - U.S. 130630-AD-0. 574133-Mo-8. 83710R-0H-0. 050999996 Bonds - U.S. 64966M-SB-6. 64966M-SB-6. 64966M-SB-6. 64966M-SB-6. 149660-RL-6. 3128MD-K3-2. 3128MD-K3-2. 3128MF-CR-0. 3128MF-CR-0. 3128MF-CR-0. 3128MF-CR-0. 3128MF-GR-0. 3128MF-GR-0. 3128MF-GR-0. 3128MF-GR-0. 3128MF-GR-0. 3128MF-GR-0. 3128MF-GR-0. 3128MF-GR-0. 3128MF-GR-0. 3128MM-VG-2. 3128MM-VG-2. 3128MM-VG-2.	Dther Governments States, Territories and Possessions STATE OF CALIFORNIA	(2022. RA (2022. MA d Posse (2022. MA (2022. NO (2022. VA s of State sment an (2022. PA (2022. PA))))))))))))))))))))))))))))))))))))	VYMOND JAMES & ASS0 TURITY. sssions d Possessions d Possessions as, Territories and Posses d all Non-Guaranteed Ob N-BROKER TRADE, BO VDOWN. VDOW	XXX XXX XXX Ssions Dilgations of A XXX XXX XXX XXX XXX XXX XXX XXX XXX X	L2,000,000 L. 	2,000,000 500,000 3,565,000 3,565,000 430,000 orities of Gover 800,000 orities of Gover 26,843 29,801 20,902 20,903 20		2,000,000 	visions	(95) (17, 177) (22, 276) (22, 276) (22, 276) (13) (13) (13) (13) (13) (13) (13) (13				2,000,000 					04/01/2022. 06/01/2022. 06/01/2022. 06/01/2022. 	1.C FE 1.A FE 1.A FE 1.A FE 1.D FE 1.C FE. XXX 1.A FE 1.A FE 1.A A 1.A A
Bonds - All C Bonds - U.S. 13063D - AD-0. 574133 - Mu-8. 83710R - 0M - 0. 050999996 Bonds - U.S. 64966M - S8-6. 64966M - S8-6. 64966M - S8-6. 64966M - S8-6. 64966M - S8-6. 7079999992 Bonds - U.S. 070999992 Bonds - U.S. 128MD - KI - 6. 3128MD - KI - 6. 3128MD - KI - 6. 3128MF - 6P - 6. 3128MF - 6P - 6. 3128MF - 6P - 6. 3128MF - 6P - 6. 3128MM - 76 - 5. 3128MM - 76 - 5. 3128MM - 76 - 5. 3128MM - 76 - 5.	Dther Governments States, Territories and Possessions State of CALIFORNIA	(2022. RA (2022. MA (2022. MA (2022. MA (2022. NO (2022. NO (2022. NO (2022. PA (2022. PA) (2022. PA (2022. PA (2022. PA) (2022. PA) (2022. PA (2022. PA) (2022. PA) (202	VYMOND JAMES & ASS0 YTUR ITY. sssions dd Possessions gas, Territories and Posses dd all Non-Guaranteed Ot NV-BROKER TRADE, BO NV-BROKER TRADE, BO NV-BROKER TRADE, BO VYDOWN	XXX XXX XXX XXX Ssions Dilgations of A XXX XXX XXX XXX XXX XXX XXX XXX XXX X	L				visions	(17, 177) (22, 276) (22, 276) (22, 276) (22, 276) (22, 276) (23, 276) (23, 276) (23, 276) (24, 276) (24, 276) (25, 276) (25, 276) (26, 276) (27, 2				2,000,000 					04/01/2022, 06/01/2022, 06/01/2022, 06/01/2022, 06/01/2022, 06/01/2027, 	1. C FE 1. A FE 1. A FE 1. A FE 1. D FE 1. C FE 1. C FE 1. A FE 1. A A FE 1. A 1.
Bonds - All C Bonds - U.S. 130630-AD-0. 574133-M0-8. 574133-M0-8. 83710R-0H-0. 050999996 Bonds - U.S. 64966M-S8-6. 649660-RL-6. 04966M-S8-6. 549660-RL-6. 1280P-K1-2. 31280P-KL-6. 31280P-KL-6. 31280P-KL-6. 31280P-K1-6. 31280F-FT-9. 31280F-FT-9. 31280F-GN-2. 31280F-GN-2. 31280MF-GN-6. 31280MF-GN-2. 31280MF-GN-2.	Dther Governments States, Territories and Possessions STATE OF CALIFORNIA	/2022. RA /2022. MA /2022. MA /2022. NO /2022. NO /2022. NO /2022. NO /2022. NO /2022. NO /2022. PA /2022.<	VYMOND JAMES & ASS0 YTUR ITY. sssions d Possessions d Possessions Sasons d Possessions JN-BROKER TRADE, B0 RI OUS ss, Territories and Posses d all Non-Guaranteed Ob VN-BROKER TRADE, B0 VYDOWN	XXX XXX XXX XXX Ssions bligations of A XXX XXX XXX XXX XXX XXX XXX XXX XXX X	L2,000,000 L. 	2,000,000 500,000 3,565,000 3,565,000 3,565,000 orities of Gover 800,000 orities of Gover 26,843 29,801 25,214 114,426 30,933 38,326 25,607 26,843 29,801 25,214 114,426 30,933 38,326 41,74,84 49,502 47,854 49,502 47,458 41,229			visions	(17, 177) (22, 276) (22, 276) (22, 276) (13) (13) (13) (13) (13) (13) (13) (13				2,000,000 					04/01/2022. 06/01/2022. 06/01/2022. 06/01/2022. 	1.C FE 1.A FE 1.A FE XXX 1.D FE 1.C FE. XXX 1.A FE 1.A FE 1.A
Bonds - All C Bonds - U.S. 13063D - AD-0. 574133 - Mar. 8. 83710R - 0H - 0. 050999996 Bonds - U.S. 64966M - SB-6. 64966M - SB-6. 64966M - SB-6. 64966M - SB-6. 164966M - SB-6. 164966M - SB-6. 164966M - SB-6. 3128MD - XB - 2. 3128MD - XB - 2. 3128MF - SB-6. 3128MF - GF-6. 3128MF - GF-6. 3128MF - GF-6. 3128MM - US-5. 3128MM - US-5. 3128MM - US-5. 3128MM - VS-5. 31307R - 5M-8. 31307R - 5M-8. 31307R - 5M-8. 31307R - 5M-8. 31307R - 5M-8.	Dther Governments States, Territories and Possessions STATE OF CALIFORNIA	(2022. RA (2022. MA d Posse (2022. MA (2022. NO (2022. VA s of State sment an (2022. PA (2022. PA	VYMOND JAMES & ASS0 YTUR ITY. sssions d Possessions d Possessions gas, Territories and Posses dd all Non-Guaranteed Ot YN-BROKER TRADE, BO YN-BROKER TRADE, BO YN-BROKER TRADE, BO YN-BROKER TRADE, BO YNOWN YDOWN	XXX XXX XXX XXX Ssions Dilgations of A XXX XXX XXX XXX XXX XXX XXX XXX XXX X					visions	(5,098) (17,177) (22,276) (22,276) (22,276) (13) (13) (13) (13) (13) (13) (13) (13		(95) (17, 177) (22, 276) (22, 276) (22, 276) (13) (13) (12) (13) (13) (13) (13) (13) (13) (13) (13		2,000,000 					04/01/2022. 06/01/2022. 06/01/2022. 06/01/2022. 	1. C FE 1. A FE 1. A FE XXX 1. D FE 1. C FE. XXX 1. A FE 1. A FE 1. A 1.
Bonds - All C Bonds - U.S. 130630 - M0-0. 574193 - M0-8. 83710R - 0M - 0. 050999996 Bonds - U.S. 64960M - S8-6. 64960M - S8-6. 64960M - S8-6. 1328WD - A0-5. 3128WD - A0-5. 3128WD - A0-5. 3128WD - A0-5. 3128WD - A0-5. 3128WF - F1-9. 3128WF - F1-9. 3128WF - F1-9. 3128WF - F1-8. 31307A - 51-8. 31307A - 51-8. 31307A - 51-8. 31307A - 51-8. 31307A - W1-4. 31307A - W1-4. 31307A - W1-4.	Dther Governments States, Territories and Possessions State of CALIFORNIA	(2022. RA (2022. MA (2022. MA (2022. MA (2022. NA (2022. NA (2022. NA (2022. PA (2022. PA) (2022. PA (2022. PA) (2022. PA (2022. PA) (2022. PA)	VYMOND JAMES & ASS0 TUR ITY. sssions d Possessions d Possessions d Possessions d IN-BROKER TRADE, B0	XXX XXX XXX Ssions bligations of A XXX XXX XXX XXX XXX XXX XXX XXX XXX X	I2,000,000 I 502,890 				visions	(5,098) (17,177) (22,276) (22,276) (22,276) (13) (13) (13) (13) (13) (13) (13) (13				2,000,000 					04/01/2022. 06/01/2022. 06/01/2022. 06/01/2022. 	1. C FE 1. A FE 1. A FE XXX 1. D FE 1. C FE XXX 1. A FE 1. A FE 1. A 1. A 1
Bonds - All C Bonds - U.S. 130630 - AD-0. 574193 - M0-8. 83710R-0H-0. 050999996 Bonds - U.S. 64966M - S8-6. 64966M - S8-6. 64966M - S8-6. 64966M - S8-6. 64966M - S8-6. 7070999996 Bonds - U.S. 20774 RT-4. 3128MD - AD-5. 3128MD - KD-6. 3128MD - KD-6. 3128MD - KD-6. 3128MD - KD-6. 3128MF - GN-2. 3128MF - GN-2. 3128MF - GN-2. 3128MF - GN-2. 3128MF - GN-2. 3128MF - GN-2. 3128MM - VR-5. 3128MM - VR-5. 3128MM - VR-5. 3128MM - VR-5. 3128MM - VR-5. 31307K - 5M-8. 31307K - 5M-4. 3130AL - WN-4. 3130AL - WN-4.	Dther Governments States, Territories and Possessions STATE OF CALIFORNIA	(2022. RA (2022. MA (2022. MA (2022. MA (2022. NA (2022. NA (2022. NA (2022. NA (2022. PA (2022. PA	VYMOND JAMES & ASS0 YTUR ITY. sssions d Possessions d Possessions gas, Territories and Posses dd all Non-Guaranteed Ot YN-BROKER TRADE, BO YN-BROKER TRADE, BO YN-BROKER TRADE, BO YN-BROKER TRADE, BO YNOWN YDOWN	XXX XXX XXX XXX Ssions Diligations of A XXX XXX XXX XXX XXX XXX XXX XXX XXX X					visions	(5,098) (17,177) (22,276) (22,276) (22,276) (13) (13) (13) (13) (13) (13) (13) (13		(95) (17, 177) (22, 276) (22, 276) (22, 276) (13) (13) (12) (13) (13) (13) (13) (13) (13) (13) (13		2,000,000 					04/01/2022. 06/01/2022. 06/01/2022. 06/01/2022. 	1. C FE 1. A FE 1. A FE 1. A FE 1. D FE 1. C FE. XXX 1. A FE 1. A FE 1. A 1.

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10		Change in E	Book/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		Fİ							1	11	12	13	14	15							NAIC
											12	10									Designation.
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		r										Current Year's			Book/				Bond		NAIC Desig.
		e								Unrealized		Other Than	Total Change	Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	Modifier and
CUSIP					Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange		Exchange Gain	Peolized Cain	Total Gain	Dividends	Contractual	SVO
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Identi-	! !!		Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n	Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
3132A7-UV-1	FREDDIE MAC POOL	06	6/01/2022.	PAYDOWN	ХХХ	53.910	53.910	54.040							53.910			· · · · · · · · · · · · · · · · · · ·	555	01/01/2024	1.A
3132A8-MU-0																			2.481		
	FREDDIE MAC POOL		6/01/2022	PAYDOWN	XXX		203,817				(1,558)		(1,558)						T	04/01/2031	1.A
3132A8-NT-2.	FREDDIE MAC POOL		6/01/2022	PAYDOWN	ХХХ		61,463													08/01/2031	1.A
3132A8-Q8-5	FREDDIE MAC POOL	06	6/01/2022.	PAYDOWN	ХХХ		164.738				(1,214)		(1,214)		164.738				2,101	03/01/2032	1.A
3132DM-KC-8	FREDDIE MAC POOL		6/01/2022	PAYDOWN	ХХХ	320,875	320,875	347.698	329,462		(8,588)		(8,588)	[320.875	[l	6.545	03/01/2050	1.A
																		+			
3132DV-LC-7_	FREDDIE MAC POOL		6/01/2022 <u>.</u>	PAYDOWN	ХХХ						(7,444)		(7,444)						1,861	08/01/2050	1.A
3132DV-LF-0	FREDDIE MAC POOL		6/01/2022	PAYDOWN	ХХХ						(6,229)									10/01/2050	1.A
3133A4-BS-4	FREDDIE MAC POOL	06	6/01/2022	PAYDOWN	ХХХ						(469)		(469)							04/01/2050	1.A
3133A4-ST-4	FREDDIE MAC POOL		6/01/2022	PAYDOWN	ХХХ						(76)				7 . 151				75	05/01/2050	1.A
0100/4-01-4.	FEDERAL FARM CREDIT BANKS		0/01/2022	TAIDOWN							(10)		(10)						/0	00/01/2000	
242251 110 6	FUNDING CORP	0.	1/05/0000	DELITIONE DANG/ALEY D	VVV	2 022 000	2 000 000	2 000 204	2 000 450		444				2 000 562		00 540	22 540	66 044	07/17/0000	1 4
3133EJ-US-6.			4/25/2022	DEUTSCHE BANC/ALEX B	XXX	3,022,080		2,998,304	2,999,450					<u> </u>	2,999,562	·				07/17/2023	1.A
0400511 7 . 5	FEDERAL FARM CREDIT BANKS		F 100 10000	TODONTO DOMINION OFC	VVVV	4 400 007	4 400 000	4 400 000	4 400 000						4 400 000					0010410000	
3133EM-7J-5	FUNDING CORP		5/06/2022	TORONTO DOMINION SEC	ХХХ		1,460,000		1,460,000		.			.	1,460,000		67	67		08/01/2022	1.A
3133G9-AX-7.	FREDDIE MAC POOL		6/01/2022	PAYDOWN	ХХХ						(2,726)		(2,726)							07/01/2035	1.A
3133GD-ZW-3.	FREDDIE MAC POOL	. OF	6/01/2022	PAYDOWN	ХХХ						(4,346)		(4,346)		125,127					07/01/2036	1.A
3133GE-X4-5	FREDDIE MAC POOL		6/01/2022	PAYDOWN	. ХХХ						(1,598)		(1,598)	[T		09/01/2036	1.A
									ا ۵۵, טע												
3133KG-6M-5.	FREDDIE MAC POOL		6/01/2022	PAYDOWN	XXX						(4,263)		(4,263)				+	+		12/01/2049	1.A
3133KJ-4M-1.	FREDDIE MAC POOL		6/01/2022	PAYDOWN.	ХХХ														1,607	09/01/2050	1.A
3133KJ-MH-2.	FREDDIE MAC POOL		6/01/2022	PAYDOWN.	ХХХ							L		L		L	I	I		07/01/2050	1.A
L.	FEDERAL NATIONAL MORTGAGE								[T		·····	[1		T	Τ	1		[
3135G0-T4-5.	ASSOCIATION	0/	4/05/2022	MATURITY	ХХХ		10,800,000		10,800,912											04/05/2022	1.A
010000-14-0.	FEDERAL NATIONAL MORTGAGE										(312)		(312)						1		
242500 70 7	ASSOCIATION	01	5/27/2022	CITIGROUP GLOBAL MKT	ХХХ			2,116,130					(6 100)		2.034.580		(32,560)	(32,560)	38.646	09/06/2024	1.A
3135G0-ZR-7.											(0,123)	•••••					(32,300)				
3136A8-G6-1.	FANNIE MAE-ACES		5/01/2022	VARIOUS	ХХХ		14,476				2		2							05/01/2022	1.A
3136A9-7B-8.	FANNIE MAE REMICS		6/01/2022	PAYDOWN.	ХХХ															09/01/2041	1.A
3136A9-V9-6.	FANNIE MAE REMICS		6/01/2022	PAYDOWN.	ХХХ															11/01/2042	1.A
3136AL-YX-3.	FANNIE MAE REMICS.		6/01/2022								(426)									03/01/2041	
				PAYDOWN	XXX																1.A
3136AN-6U-6.	FANNIE MAE-ACES		6/01/2022	PAYDOWN	ХХХ						(714)		(714)							04/01/2027	1.A
3136AN-SB-4.	FANNIE MAE-ACES		6/01/2022	PAYDOWN	ХХХ						(79)		(79)							01/01/2025	1.A
3136AR-R4-2	FANNIE MAE REMICS		6/01/2022	PAYDOWN	ХХХ	26,926					(552)		(552)							11/01/2042	1.A
3136AT - PN - 8	FANNIE MAE REMICS		6/01/2022	PAYDOWN	ХХХ	61,153	61,153	63,742	63,137		(1,985)		(1,985)		61,153				901		1.A
3136AT-Z8-0_			6/01/2022	PAYDOWN	XXX	<u>4</u> 8,513					(90)		(90)							07/01/2026	1.A
3136AU-KW-0			6/01/2022	PAYDOWN	ХХХ															09/01/2026	1.A
	FANNIE MAE GRANTOR TRUST																				
3136AV-6R-5	2017-T1		6/01/2022.	PAYDOWN	ХХХ	909	909	909	909						909				13	06/01/2027	1.A
3136AV-LK-3	FANNIE MAE REMICS	OF	6/01/2022	PAYDOWN	ХХХ	123.506	123,506	126.208	125.030		(1.524)		(1,524)		123,506				1.509	05/01/2040	1.A
3136AW-R7-4	FANNIE MAE REMICS			PAYDOWN	ХХХ														T		
			6/01/2022								(3,885)		(3,885)					+		07/01/2049	1.A
3136AX-C4-5.	FANNIE MAE REMICS		6/01/2022	PAYDOWN	ХХХ						(1,669)		(1,669)					.		06/01/2046	1.A
3136B0-4V-5.	FANNIE MAE REMICS		6/01/2022	PAYDOWN	ХХХ		73,488				(1,093)		(1,093)					.		04/01/2043	1.A
3136B2-TU-6.	FANNIE MAE REMICS		6/01/2022.	PAYDOWN	ХХХ						(1, 129)		(1,129)							01/01/2047	1.A
3136BL - KF - 6	FANNIE MAE REMICS		6/01/2022	PAYDOWN	ХХХ			40.069							40,760		1	1		02/01/2052	1.A
																	t	+			
3136BL-KK-5.	FANNIE MAE REMICS		6/01/2022	PAYDOWN	ХХХ															02/01/2052	1.A
3136BM-JF-6.	FANNIE MAE REMICS		6/01/2022	PAYDOWN	ХХХ															01/01/2039	1.A
3137A1-AV-5.	FREDDIE MAC REMICS		6/01/2022	PAYDOWN	ХХХ						(686)	L		L		L	1	l	2.123	08/01/2025	1.A
3137AM-Q5-9	FREDDIE MAC REMICS		6/01/2022	PAYDOWN.	ХХХ						(5,759)		(5,759)						1,321	01/01/2041	1.A
																	1	1			
3137AP-JB-7	FREDDIE MAC REMICS		6/01/2022	PAYDOWN.	XXX			40,818						ŀ		·	+	+		04/01/2027	1.A
3137AR-HS-8_	FREDDIE MAC REMICS		6/01/2022	PAYDOWN	ХХХ															02/01/2027	1.A
	FREDDIE MAC MULTIFAMILY										1								1	1	
3137B3-6J-2.	STRUCTURED PASS		6/01/2022	PAYDOWN.	ХХХ						(16)		(16)	L			1	L		02/01/2023	1.A
1 1	FREDDIE MAC MULTIFAMILY	1																		1	
3137B3-NA-2.	STRUCTURED PASS	OF	6/01/2022	PAYDOWN.	ХХХ														85	04/01/2023	1.A
3137BC-FT-0.									21 000								1	1	1		
313/DU-F1-U.	FREDDIE MAC REMICS		6/01/2022	PAYDOWN	XXX								(111)				t	<u>+</u>		01/01/2040	1.A
040701 01 1	FREDDIE MAC MULTIFAMILY		0.104.10000	DAVDOWN	VVV	000 000	000 000	101 010	000 510		14 000		14.000		000 000					04/04/0007	4.1
3137BH-CY-1.	STRUCTURED PASS		6/01/2022	PAYDOWN.	ХХХ			401,346			(1,231)		(1,231)					+		01/01/2025	1.A
3137BJ-V4-2.	FREDDIE MAC REMICS		6/01/2022	PAYDOWN	ХХХ				l		(3,651)		(3,651)							03/01/2026	1.A
	FREDDIE MAC MULTIFAMILY										1		,								
3137BL-MY-1.	STRUCTURED PASS.		6/01/2022	PAYDOWN	ХХХ							L		L		L	1	I		03/01/2025	1.A
	FREDDIE MAC MULTIFAMILY	1									1		(, , , , , , , , , , , , , , , , , , ,	[Ι	[1	Ι	T		[
3137BP-V7-9	STRUCTURED PASS	04	6/01/2022	PAYDOWN	ХХХ															04/01/2025	1.A
313/01-12-9.	FREDDIE MAC MULTIFAMILY		010112022	1.11.2VIII.		۱۷۱٬۱۷	الا ז , ו ע	00 ، عر	, UJZ		1 (123)				121,10			1	1		······
212700 00 7		~	6/01/2022	DAVDOWN	ХХХ	4 047	4 047	4 000	4 200		(0)		(0)		4 047				1	00/04/0000	1 .
3137BS-PW-7	STRUCTURED PASS		6/01/2022	PAYDOWN		4,317	4,317		4,320		(3)				4,317			+	44	08/01/2023	1.A
3137BT-KW-0.	FREDDIE MAC REMICS		6/01/2022	PAYDOWN	ХХХ		159,123				(3, 169)		(3,169)					.		04/01/2028	1.A
	FREDDIE MAC MULTIFAMILY										1								1	1	
3137BT-TZ-4.	STRUCTURED PASS		5/03/2022	VARIOUS	ХХХ						(41)		(41)	L						03/01/2023	1.A

SCHEDULE D - PART 4

F O F O NAIC 0 r - - 13 14 15 - <t< th=""><th></th><th>-</th><th>-</th><th></th><th>_</th><th>1 -</th><th>5110</th><th></th><th>Cim Donus c</th><th></th><th>, Reucemeu</th><th>or Otherwise</th><th></th><th></th><th></th><th>1</th><th>. –</th><th></th><th></th><th></th><th></th><th></th></t<>		-	-		_	1 -	5110		Cim Donus c		, Reucemeu	or Otherwise				1	. –					
Norm Norm <th< th=""><th>1</th><th>2</th><th>3</th><th>4</th><th>5</th><th>6</th><th>7</th><th>8</th><th>9</th><th>10</th><th></th><th>Change in E</th><th>Book/Adjusted Ca</th><th>arrying Value</th><th>_</th><th>16</th><th>17</th><th>18</th><th>19</th><th>20</th><th>21</th><th>22</th></th<>	1	2	3	4	5	6	7	8	9	10		Change in E	Book/Adjusted Ca	arrying Value	_	16	17	18	19	20	21	22
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Burk Burk <th< td=""><td></td><td></td><td>ř</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>Current Veer's</td><td></td><td></td><td>Pook/</td><td></td><td></td><td></td><td>Bond</td><td></td><td></td></th<>			ř										Current Veer's			Pook/				Bond		
Dest Dest <th< td=""><td></td><td></td><td>1</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>_ ·</td><td></td><td></td><td></td><td><u> </u></td><td></td></th<>			1														_ ·				<u> </u>	
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factor Res Max Add Col Deray May Parame arame <td></td> <td></td> <td>i</td> <td></td> <td>Carrying Value</td> <td>Exchange Gain</td> <td></td> <td>Total Gain</td> <td></td> <td></td> <td></td>			i													Carrying Value	Exchange Gain		Total Gain			
Bach Dec Addition South And Cox Consider Analy Cox Consider Consider <t< td=""><td>Identi-</td><td></td><td>g Dis</td><td>sposal</td><td></td><td>Shares of</td><td></td><td></td><td></td><td>Book/Adjusted</td><td>Increase/</td><td>(Amortization)/</td><td>Impairment</td><td>B./A.C.V.</td><td>Change in</td><td>at</td><td>(Loss) on</td><td>(Loss) on</td><td>(Loss) on</td><td>Received</td><td>Maturity</td><td>Administrative</td></t<>	Identi-		g Dis	sposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
Bind of A 1 and C Bind O 1 and C <th>fication</th> <th>Description</th> <th></th> <th></th> <th>Name of Purchaser</th> <th>Stock</th> <th>Consideration</th> <th>Par Value</th> <th>Actual Cost</th> <th>Carrying Value</th> <th>(Decrease)</th> <th>Accretion</th> <th>Recognized</th> <th></th> <th></th> <th>Disposal Date</th> <th></th> <th></th> <th></th> <th>During Year</th> <th>Date</th> <th>Symbol</th>	fication	Description			Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized			Disposal Date				During Year	Date	Symbol
Differe Mindle											(Decircuse)		rteoognized		0.71.0.11		Diopodui	Diopoddi	Diopodui			
Deck Bale 16 UNIC APPC/22 Figure 11/20 <																						
DPT-2-6 USE 6 <																						1.A
DPT-2-6 USE 6 <	3137F6-6V-4	FREDDIE MAC REMICS		01/2022.	PAYDOWN	XXX	134.878			136,147		(1.269)	L	(1,269)	L	134.878					05/01/2041	1.A
bb:::::::::::::::::::::::::::::::::::																				1 028		
BBCC-0 Discles (1) Discles (1) <thdiscles (1)<="" th=""> <thdiscles (1)<="" th=""> <thd< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></thd<></thdiscles></thdiscles>																						
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Dippenel Print of 2011 Dippenel Print of 2011 <thdippenel 2011<="" of="" print="" th=""> Dippenel Print of 2011<!--</td--><td>3137FJ-X7-9</td><td>FREDDIE MAC REMICS</td><td></td><td>01/2022.</td><td>PAYDOWN</td><td>XXX</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>03/01/2036</td><td>1.A</td></thdippenel>	3137FJ-X7-9	FREDDIE MAC REMICS		01/2022.	PAYDOWN	XXX															03/01/2036	1.A
Dippenel Print of 2011 Dippenel Print of 2011 <thdippenel 2011<="" of="" print="" th=""> Dippenel Print of 2011<!--</td--><td>3137FK-R3-2</td><td>FREDDIE MAC REMICS</td><td></td><td>01/2022</td><td>PAYDOWN</td><td>XXX</td><td>121.638</td><td>121.638</td><td>129.697</td><td>126,662</td><td></td><td>(5.024)</td><td></td><td>(5.024)</td><td></td><td>121.638</td><td></td><td></td><td></td><td>1.977</td><td>11/01/2046</td><td>1.A</td></thdippenel>	3137FK-R3-2	FREDDIE MAC REMICS		01/2022	PAYDOWN	XXX	121.638	121.638	129.697	126,662		(5.024)		(5.024)		121.638				1.977	11/01/2046	1.A
Bits Bits <th< td=""><td></td><td>FREDDIE MAC MULTIEAMILY</td><td></td><td></td><td></td><td></td><td></td><td>,</td><td></td><td></td><td></td><td>, , , ,</td><td></td><td>1</td><td> </td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></th<>		FREDDIE MAC MULTIEAMILY						,				, , , ,		1								
Bibles Mark	3137FK-UN-4		06/0	01/2022	PAYDOWN	XXX	3 739	3 739	3 814	3 769		(30)		(30)		3 739				56	10/01/2027	1 4
Baller Solv Allow Cold Stroke O O O O <td></td>																						
Bittley Fine Bittley Fine<													••••••									
Bible AP More E 70, AP AP P AP																		
Bible AP More E 70, AP AP P AP	3138E2-MD-4	FANNIE MAE POOL		01/2022	PAYDOWN.	XXX															01/01/2027	1.A
SUBJEAL Mail Core					PAYDOWN								1		1					1 653		
Diff of POL Diff OF POL <thdiff of="" pol<="" th=""> <thdiff of="" pol<="" th=""></thdiff></thdiff>															[1				
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State - G Met Re Pol. Offinitize Provide State - G <																		·····				
State - G Met Re Pol. Offinitize Provide State - G <	3138EK - NU - 5.	FANNIE MAE POOL		01/2022	PAYDOWN	XXX															11/01/2027	1.A
1011 Li D 2 Main Bir Pol L 1011 Bir D 2 Main Bir Pol 3.00	3138FR-CB-4	FANNIE MAE POOL			PAYDOWN	ХХХ								(232)	1	48 565				589		1 A
Bits 2-69 Wit First 5.611022 POORM XX 1.30 <td></td> <td>T (202)</td> <td> </td> <td>1</td> <td>[</td> <td></td> <td></td> <td>T</td> <td></td> <td></td> <td></td> <td></td>												T (202)		1	[T				
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Shall We (20) And (20) Control (20) Contro (20) Contro (20)																				12		
Statu-P Intel Fe (V). OphiTage Fridme XX 1.06<												(14)		(14)				ļ				1.A
Statu-P Intel Fe (V). OphiTage Fridme XX 1.06<	31381 3-44-7	FANNIE MAE POOL		01/2022	PAYDOWN	XXX	2.759	2.759	2,799	2.760		(2)		(2)		2.759				30	03/01/2023	1.A
Name Parke						YYY														1		
Stall-22 Partin Re POL - Guin 2022 PARON NU - 14 (00) - 14																						
Statt - 16 Final Les Final - 1000000000000000000000000000000000000																						
3128 - E-R Avail: Be VR-PX. 5.5071/2022 PAVOPM. XX. 9.867.04 9.867.04 9.87.04 9.87.04 9.87.04 3.8 3.6 3.30 3.20.04 4.81.1 2.017.202 PAVAIL: Be VR-VL 3.5011/2022						XXX						(9)		(9)								1.A
3128 - E-R Avail: Be VR-PX. 5.5071/2022 PAVOPM. XX. 9.867.04 9.867.04 9.87.04 9.87.04 9.87.04 3.8 3.6 3.30 3.20.04 4.81.1 2.017.202 PAVAIL: Be VR-VL 3.5011/2022	3138LE-LY-5	FANNIE MAE POOL		01/2022.	PAYDOWN	XXX						1		l	l						08/01/2023	1.A
313(16-67) Javili Ma Pill 0.0017020 PAROMA XX 2010 1.4 1.0017031 1.4 313(16-67) Pariti Ma Pill 0.0017020 PAROMA XX 2.010 0.017020 PAROMA XX 0.017020 PAROMA PAROMA PAROMA PAROMA PA	3138LE-BH-0	EANNIE MAE POOL			PAYDOWN	XXX	9 867 904	9 867 904	9 892 959	9 871 042		(3 138)		(3 138)		9 867 904				353 648	10/01/2026	1 4
Statt, - F, Kavit KE POL																						
31382-66 FAMILE NAL POL 0.0117202 PAYOM XXX 20 <td></td>																						
31388-00-9 Fable WF POC 60017022 PAPOM XX 39.86 39.80 49.00 (24) (24) (24) 39.80 59.80 (57) (27)7022 1.4 31381-04-6 Fable WF POC .00117022 PAPOM XX 1.58 5.418 5.418 5.418 5.418 5.418 7.4 7.																						
Stratt-OP Final Ever FOX 6,001/2022 PANDM XX 9,568 9,569 9,570 QUI12122 3,4 Stratt-OP Final Ever FOX 6,001/2022 PANDM XX 5,419 - - 1,368 - 6,001/202 Final Ever FOX 6,001/2022 Final Ever FOX	3138LG-K9-6.	FANNIE MAE POOL		01/2022	PAYDOWN	XXX						(22)									12/01/2026	1.A
3181-7-94 FANILE INF FOX 600172022 PADORM XX 1,369 1.4 3181-74-5 FANILE NAF FOX 660172022 PADORM XX 1,449 1.4 3181-74-5 FANIL NAF FOX 660172022 PADORM XX 1,449 1.4 3181-74-5 FANIL NAF FOX 660172022 PADORM XX 1,449 1.4 3181-75-6 FANIL NAF FOX 660172022 PADORM XX 1,449 1.4 3181-75-6 FANIL NAF FOX 660172022 PADORM XX 66.07 72.06 1.4 3181-75-6 FANIL NAF FOX 660172022 PADORM XX 66.07 72.06 1.7 3181-75-6 FANIL NAF FOX 66017202 PADORM XX 1.67.08 1.7 1.6 3181-75-6 FANIL NAF FOX 66017202 PADORM XX 1.67.08 1.7 1.6 1.5 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 <td>3138I H-HD-9</td> <td>FANNIE MAE POOL</td> <td> 06/0</td> <td>01/2022</td> <td>PAYDOWN</td> <td>XXX</td> <td>39.568</td> <td>39.568</td> <td>40.036</td> <td>39.781</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>39.568</td> <td></td> <td></td> <td></td> <td>567</td> <td>02/01/2032</td> <td>1.A</td>	3138I H-HD-9	FANNIE MAE POOL	06/0	01/2022	PAYDOWN	XXX	39.568	39.568	40.036	39.781						39.568				567	02/01/2032	1.A
3188_1-16_F FANIC WE FOOL 00/01/2022 PACOMM XX 5.419 5.419 1.4 3188_1-16_F FANIC WE FOOL 00/01/2022 PACOMM XX 1.44 1.4 1.4 3188_1-16_F FANIC WE FOOL 00/01/2022 PACOMM XX 1.64 1.4 1.4 3188_1-16_F FANIC WE FOOL 00/01/2022 PACOMM XX 1.64 1.4 1.4 3188_1-16_F FANIC WE FOOL 00/01/2022 PACOMM XX 0.68 8.6 9.01 1.6 1.6 1.6 1.4 1.4 3188_1-16_F FANIC WE FOOL 0.001/2022 PACOMM XX 0.6 8.6 9.01 6.6 1.7 1.17 1.17 1.17 1.6 9.6 2.6 0.6 0.6 0.01 2.6 0.6 0.6 0.01 2.6 0.6														1	[
31382-8-5 FANIE EWE FORL 0.6011/1202 PATORIN XXX 1.44												~										
31388-9-1 FANIE ME POUL 0.0011202, PATOM XX 57, 264 77, 064 XZ 30301208, 1.1 A 31388-9-14, FANIE ME POUL 0.0011202, PATOM XX 57, 264 59, 210 (107) (107) 159, 261 733 11011208, 1.1 A 31388-1-34, FANIE ME POUL 0.0011202, PATOM XX 57, 284 59, 210 66, 122 PATOM 738 80012021, 1.1 A 31388-1-34, FANIE ME POUL 0.0011202, PATOM XX 67, 284 66, 243 11011200, 1.1 A A 31388-1-34, FANIE ME POUL 0.0011202, PATOM XX 66, 243 11011201, 1.1 A A 31388-1-34, FANIE ME POUL 0.0011202, PATOM XX 67, 284 19, 912 65, 66 1101 11011200, 1.1 A 31400-2-5, PANIE ME POUL 0.0011202, PATOM XX 51, 96 51, 96 51, 96 51, 96 51, 96 51, 96 51, 96 51, 96 51, 96 51, 96 51, 96 51, 96 51, 96 50, 91, 1201200, 1.1 A A 31407-2-4 FANIE ME POUL 0.0011202, PATOM XX 77, 70, 70 77, 70 77, 70 77, 70, 70 77, 70, 70												2		2								
31380-8-2 PNUE ME POQ. 00/01/2022 PNDVM XXX \$9, 281 \$9, 011 (\$627) (\$627) \$6, 281 728 \$11/01/2020. \$1.A 31380-8-4 PNUE ME POQ. 0,60/01/2022. PNDVM XXX \$6, 243 \$6, 5912 \$6, 765 117 117 \$6, 243 \$66, 243 \$65, 912 \$6, 765 \$117 \$117 \$172 \$66, 243 \$65, 912 \$61, 702 \$1.A \$3380-42, 91, NUE ME POQ. \$0,601/2022. \$1.A \$3380-42, 91, NUE ME POQ. \$0,601/2022. \$1.A \$3300-42, 91, NUE ME POQ. \$0,601/2022. \$1.A \$3300-42, 91, NUE ME POQ. \$0,601/2022. \$1.A \$3300-42, 91, NUE ME POQ. \$0,601/2022. \$1.A \$3.001/2021. \$1.A 31400-42, 72, FNUE ME POQ. 0,601/2022. \$1.A \$3.001, 74.5, 18, NUE ME POQ. \$0,601/2022. \$1.A \$3.001, 74.5, 18, NUE ME POQ. \$3.001, 74.5, 18,					PAYDOWN																	1.A
313881-4-2 PANORE NE POQ. 06/01/2022 PANORE NE POQ. 06/01/2022 PANORE	3138WB-B6-1.	FANNIE MAE POOL		01/2022	PAYDOWN	ХХХ															03/01/2029	1.A
313881-4-2 PANORE NE POQ. 06/01/2022 PANORE NE POQ. 06/01/2022 PANORE	3138WD-HS-3	FANNIE MAE POOL	06/0	01/2022	PAYDOWN	XXX	58 281	58 281	60 018	59 101		(821)		(821)		58 281				729	11/01/2029	1 A
31381-63-0 PANIE ME POQL 06/01/2022 PHOOM XXX 66/243 66/243 66/263 117 117 117 66/243 66/243 5																						
3138-8.0 PANIE ME POUL 0.0017/2022 PAYORM XXX 147.088<																		+				
313970-1-45 FANIE WE POUL 06/01/2022 PANDIM XXX 79.902																		+				
31402-29-2 FANIE WE POL -06/01/2022 PATOON XXX 557 65 -65 51.888 -556 5.958 5596 5.958 5596 5.958 5596 5.958 5596 5.958 5.2538 2.222 2.223 5.000 3.959 3.959 3.953 3.953 3.953 2.952 3.953 2.232 3.939 3.958 3.958 3.953 3.953 3.953 3.953 3.953 3.953 3.953 3.953 3.953 3.953 3.953 3.953 3.953 3.953																		ļ				1.A
31402-29-2 FANIE WE POL -06/01/2022 PATOON XXX 557 65 -65 51.888 -556 5.958 5596 5.958 5596 5.958 5596 5.958 5596 5.958 5.2538 2.222 2.223 5.000 3.959 3.959 3.953 3.953 3.953 2.952 3.953 2.232 3.939 3.958 3.958 3.953 3.953 3.953 3.953 3.953 3.953 3.953 3.953 3.953 3.953 3.953 3.953 3.953 3.953	3138YD-4J-5	FANNIE MAE POOL		01/2022	PAYDOWN.	XXX															05/01/2030	1.A
31401-72-7. FANIE MRE POL _06/01/2022 PANODM XXX B9 770 B9 840 _99.774 _(24) _(20) B8 770 B9 770 B9 770 B9 770 JA 31401-740-7. FANIE MRE POL _06/01/2022 PANODM XXX B1 833 B1 837 B1 853 _(20) _(20) B1 833 B1 837 B1 83 B1 83 B1 837 B1 83 B1 83 B1 83 B1 837 B1 83 B1 837 B1 83 B1 8														65								
314017 ub-2, FANIE ME POOL 0.60117022 PATOOM, XXX 51.833 81.833 81.833 81.833 81.833 (20) (20) 81.833															[1				
3140/J. #F-9 FANILE MAR POOL																		<u>+</u>				
3140/7-22-0 FANIE IME POUL 0.66/11/2022 FANORIN XXX 37,497 4.466 0.20/11/2032 1.1 A 3140/3-61-4 FANIE IME POUL 0.66/11/2022 FANORIN XXX 35,600 35,600 34,628 35,338 2.42																		+				
31407-52-9 FANIE MAE POUL 0.661/1/2022 FANORIN XXX 37.497 4.466 0.201/12022 1.4 31400-62-4 FANIE MAE POUL 0.661/01/2022 FANORIN XXX 35.600 .35.600 .36.600 .34.628 .35.358 .242 .35.600 .31.334		FANNIE MAE POOL		01/2022	PAYDOWN	XXX															09/01/2030	1.A
3140/3-61-4 FANUE MAE POOL 0.6/01/2022 PAYDOWL XXX 335,600 .34,628 .35,358 .242 .242 .25,600	3140J7-SZ-9	FANNIE MAE POOL			PAYDOWN	XXX	37,497					(235)	L	(235)	L			I I		466	02/01/2032	
3140KC-0H-4, FANNIE MAE POOL															[T				
3140KG-SR-0. FANIE MAE POOL .06/01/2022. PAYDOWN XXX .25,540 .26,837 .26,294 .754) .2754 .223,007 .24,003 .24,004 .24,004 .24,004 .24,004 .24,004 .24,004 .24,004 .24,004 .24,																		1				
3140K6-SF-1. FANILE MAE POOL 0.6/01/2022 PAYDOWN. XXX 23,707 24,588 24,004 (297) (297) 23,707 24,588 24,004 (297) (297) (297) 23,707 24,588 24,004 (297) <td></td> <td>·</td> <td></td> <td></td> <td>+</td> <td></td> <td></td> <td></td> <td></td>															·			+				
3140KP_JP-9. FANILE MAE POOL .06/01/2022 PAYDOWN XXX 32.171 .32.271 .32.925 .(754) .(754) .32.171																						
3140KP_JP-9. FANILE MAE POOL .06/01/2022 PAYDOWN XXX 32.171 .32.271 .32.925 .(754) .(754) .32.171	3140KG-SF-1	FANNIE MAE POOL		01/2022.	PAYDOWN	XXX						(297)		(297)							06/01/2035	1.A
3140KT-T9-6. FANNIE MAE POOL .06/01/2022 PAYDOWN XXX 199,832 .204,952 .204,014 (4,183) (4,110,102,118) </td <td></td> <td></td> <td></td> <td></td> <td>PAYDOWN</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td> </td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>					PAYDOWN																	
31400F-S2-6. FANNIE MAE POOL .06/01/2022. PAYDOWN XXX .113,670 .119,815 .167,56 3,087) 3,087) 13,670 13,670 1,186 1/01/2050. .1.A 3140X5-QP-1 FANNIE MAE POOL .06/01/2022. PAYDOWN XXX 132,357 132,357 132,357 134,880 133,641 1284) 1284) 132,357															[1				
3140X5-QP-1. FANNIE MAE POOL .06/01/2022 PAYDOWN XXX .132,357 .132,357 .134,890 .133,641 .11,284) .132,357 .14,890 .14,484 .132,357 .14,890 .131,038 .15,154) .131,038 .131,038 .14,1284) .132,357 .14,884 .131,038 .15,154) .131,038 .14,1284) .14,284)																		+				
3140X6-4H-1 FANNIE MAE POOL .06/01/2022 PAYDOWN XXX 131,884 .139,530 .137,038 (5,154)																		······				
3140X6-4H-1 FANNIE MAE POOL .06/01/2022 PAYDOWN XXX 131,884 .139,530 .137,038 (5,154)	3140X5-QP-1	FANNIE MAE POOL		01/2022.	PAYDOWN	XXX	132,357					(1,284)		(1,284)				ļl			01/01/2035	1.A
3140X6-XZ-9. FANNIE MAE POOL .06/01/2022. PAYDOWN XXX .34,003 .34,003 .35,910 .34,772 (769) (769) (769) (769) (769) (769) (769) (769) (769) (769) (769) (769) (769) (779) (719) (718) (718) (718) (718) (718) (718) (718) (718) (718) (718) (718) (718) (718) (718) (718) (718)	3140X6-4H-1	FANNIE MAE POOL	06/0	01/2022	PAYDOWN	XXX	131.884	131.884	139.530	137.038				(5.154)		131.884				1.644	11/01/2034	1.A
3140X7-2Z-1. FANNIE MAE POOL													[Γ			T				
3140X7-4F-3. FANNIE MAE POOL .06/01/2022. PAYDOWN .XXX .81,048																		+				
3140X7-JL-4. FANNIE MAE POOL .06/01/2022 PAYDWIN XXX 227,173 .236,615 .231,830 .(4,657) .227,173																		+				
3140X8-P0-4. FANNIE MAE POOL				01/2022	PAYDOWN	XXX								(2,563)							10/01/2035	1.A
3140X8-P0-4. FANNIE MAE POOL	3140X7-JL-4	FANNIE MAE POOL			PAYDOWN	XXX						(4.657)		(4.657)				L		1.895	07/01/2035	
3140X8-W4-5, FANNIE MAE POOL06/01/2022, PAYDOWN28,77829,639(861)(861)								2/ 771														
3140X9-V5-1_LFANNIE MAE POOL06/01/2022, [PAYDOWN																		+				
	3140X9-V5-1.	FANNIE MAE POOL		01/2022.	PAYDOWN	XXX						(1,638)		(1,638)							02/01/2036	1.A

SCHEDULE D - PART 4

	-		-	-	_		1		,			During the C				1.0				
1	2	3 4	5	6	7	8	9	10		<u> </u>	ook/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
		F							11	12	13	14	15							NAIC
		0																		Designation,
		r									Current Year's			Book/				Bond		NAIC Desig.
									Unrealized		Other Than	Total Change	Total Foreign	Adjusted	Foreian			Interest/Stock	Stated	Modifier and
CUSIP		č		Number of				Prior Year		Current Veer's						Dealized Cain	Total Gain			SVO
		'								Current Year's	Temporary	in	Exchange		Exchange Gain			Dividends	Contractual	
Identi-		g Disposa		Shares of				Book/Adjusted		Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
3140XE-CK-8_	FANNIE MAE POOL	06/01/202	2. PAYDOWN.	XXX						1,102									08/01/2051	1.A
3140XF - XG - 1	FANNIE MAE POOL		2 PAYDOWN	XXX			27.610											176	02/01/2052	1.A
	FANNIE MAE POOL			ХХХ						(2,993)		(2,993)							02/01/2052	1.A
	FANNIE MAE POOL			XXX	125,454	125,454						(348)		125,454				1,294	02/01/2032	1.A
	FANNIE MAE POOL	06/01/202		ХХХ						(98)								1,166	11/01/2027	1.A
	FANNIE MAE POOL	06/01/202		XXX															07/01/2028	1.A
31418B-XS-0.	FANNIE MAE POOL	06/01/202	2. PAYDOWN	XXX						(148)		(148)							12/01/2025	1.A
31418C-PK-4	FANNIE MAE POOL		2. PAYDOWN	XXX						(186)		(186)							09/01/2032	1.A
	FANNIE MAE POOL			ХХХ	.85.584	.85.584				(335)		(335)		85.584				1.218	04/01/2033	1.A
	FANNIE MAE POOL			ХХХ			40.543			(34)									04/01/2034	1.A
				XXX																
	FANNIE MAE POOL	06/01/202								(124)			• • • • • • • • • • • • • • • • • • • •						08/01/2029	1.A
	FANNIE MAE POOL	06/01/202		ХХХ						(301)								1,999	03/01/2035	1.A
		06/01/202		ХХХ						(284) .									05/01/2035	1.A
31418D-RR-5.	FANNIE MAE POOL		2 PAYDOWN	ХХХ						(2,052)		(2,052)						1,753	08/01/2035	1.A
	FANNIE MAE POOL			XXX	.53,850				I										08/01/2050	1.A
	FANNIE MAE POOL			XXX						(1, 385)		(1,385)				T	Ι		10/01/2035	1.A
	FANNIE MAE POOL			ХХХ	168,910	168.910				(3,207)		(3,207)		168.910				1,403	11/01/2035	1.A
	MARYLAND STADIUM AUTHORITY			ХХХ	1,500,000	1,500,000	1,820,700			(18,376)		(18,376)		1,500,000				37,500	05/01/2022	
574290-AF-0.			2 MATURTIT		1,000,000					(10,370)		(10,3/0)							03/01/2022	I.V FE
C4074W EC 0	NEW YORK CITY TRANSITIONAL FINANCE AUTHO	06/15/202	2 NON-BROKER TRADE, BO	XXX	1.000.000	1 000 000	1.000.000	1 000 000						1.000.000				1 001	02/01/2045	1.A FE
0497 IW-E0-3_			Z. NUN-BRUKER IRADE, DU															1,201	02/01/2045	I.A FE
05500T 10 0	NORFOLK ECONOMIC	00/45/000			4 000 000	4 000 000	4 000 000	4 000 000						4 000 000				0 400	4410410004	4 0 55
000001-AU-2.	DEVELOPMENT AUTHORITY	06/15/202	2 NON-BROKER TRADE, BO	ХХХ									•••••						11/01/2034	1.D FE
701700 00 0	PIMA COUNTY REGIONAL	00/04/000			4 540 000	1 540 000	4 740 770	4 500 004		(00,00,0)		(00,004)		4 540 000				07.750	0010410000	4 0 55
		06/01/202		XXX	1,510,000	1,510,000	1,748,776			(22,334) .		(22,334)		1,510,000					06/01/2022	1.B FE
	UNIVERSITY OF CALIFORNIA	05/15/202		XXX	1,460,000	1,460,000	1,713,631			(18,507)		(18,507)		1,460,000					05/15/2022	1.D FE
91412H-FJ-7.	UNIVERSITY OF CALIFORNIA	05/15/202	2. MATURITY	XXX															05/15/2022	1.C FE
090999999	99 - Bonds - U.S. Special Re	evenue and S	pecial Assessment and all N	on-																
			nd Authorities of Governmer																	
	Political Subdivisions	0			59.553.915	59.517.499	60.850.275	57.768.067		(200,831)		(200.831)		59.591.582		(37.667)	(37,667)	892.197	ХХХ	ХХХ
Bonds - Indu		naffiliated)			59,553,915	59,517,499	60,850,275	57,768,067		(200,831)		(200,831)		59,591,582		(37,667)	(37,667)	892,197	XXX	XXX
	strial and Miscellaneous (U		2 CALL 100			,,						(,		,						
00206R-CM-2.	AT&T INC.	04/30/202		XXX															06/30/2022	2.B FE
00206R-CM-2_ 00206R-CN-0_	AT&T INC	04/30/202	2. CALL 100.5272124	XXX				499,669										5,000	06/30/2022 05/15/2025	2.B FE 2.B FE
00206R-CM-2 00206R-CN-0 00206R-CT-7	IStrial and Miscellaneous (U AT&T INC AT&T INC AT&T INC		2. CALL 100.5272124 2. CALL 102.5971214		500,000 1,041,462 6,375,385					219 (44) (23,332)									06/30/2022 05/15/2025 02/17/2026	2.B FE 2.B FE 2.B FE
00206R-CM-2_ 00206R-CN-0_	Instrial and Miscellaneous (U AT&T INC. AT&T INC. AT&T INC. AT&T INC. AMERICAN EXPRESS CO.	04/30/202	2. CALL 100.5272124 2. CALL 102.5971214	XXX														5,000	06/30/2022 05/15/2025	2.B FE 2.B FE
00206R-CM-2. 00206R-CN-0. 00206R-CT-7. 025816-CN-7.	strial and Miscellaneous (U AT&T INC AT&T INC. AT&T INC. AMERICAN EXPRESS CO AMERICAN HONDA FINANCE	04/30/202 05/11/202 05/11/202 05/11/202	2. CALL 100.5272124 2. CALL 102.5971214 2. EXCHANGE OFFER																06/30/2022. 05/15/2025. 02/17/2026. 05/03/2027.	2.B FE 2.B FE 2.B FE 1.F FE
00206R-CM-2 00206R-CN-0 00206R-CT-7	In the second se		2. CALL 100.5272124 2. CALL 102.5971214 2. EXCHANGE OFFER		500,000 1,041,462 6,375,385					219 (44) (23,332)									06/30/2022 05/15/2025 02/17/2026	2.B FE 2.B FE 2.B FE
00206R-CM-2., 00206R-CN-0., 00206R-CT-7., 025816-CN-7., 02665W-CY-5.,	strial and Miscellaneous (U) AT&T INC. AT&T INC. AT&T INC. AT&T INC. AMERICAN EXPRESS CO. AMERICAN HONDA FINANCE CORP. CORP. AMERICAN INTERNATIONAL		2. CALL 100.5272124 2. CALL 102.5971214 2. EXCHANGE OFFER 2. VARIOUS	XXX XXX XXX XXX XXX XXX															06/30/2022 05/15/2025 02/17/2026 05/03/2027 06/27/2022	2.B FE 2.B FE 2.B FE 1.F FE 1.G FE
00206R-CM-2. 00206R-CN-0. 00206R-CT-7. 025816-CN-7.	International Miscellaneous (United and Miscellaneous (United and AT&T INC), AT&T INC, AT&T INC, AMERICAN EXPRESS CO, AMERICAN HONDA FINANCE CORP, AMERICAN INTERNATIONAL GROUP INC, AMERICAN INC, AMERICAN INTERNATIONAL GROUP INC, AMERICAN INC, AMERICAN INTERNATIONAL GROUP INC, A	04/30/202 05/11/202 05/11/202 05/11/202	2. CALL 100.5272124 2. CALL 102.5971214 2. EXCHANGE OFFER 2. VARIOUS																06/30/2022. 05/15/2025. 02/17/2026. 05/03/2027.	2.B FE 2.B FE 2.B FE 1.F FE
00206R-CM-2. 00206R-CN-0. 00206R-CT-7. 025816-CN-7. 02665W-CY-5. 026874-DC-8.	Strial and Miscellaneous (U) AT&T INC. AT&T INC. AT&T INC. AT&T INC. AMERICAN EXPRESS CO. AMERICAN HONDA F INANCE CORP. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL		2. CALL 100.5272124 2. CALL 102.5971214 2. EXCHANGE OFFER 2. VARIOUS 2. CA.CASH.CLOSE	XXX XXX XXX XXX XXX XXX XXX															06/30/2022 05/15/2025 02/17/2026 05/03/2027 06/27/2022 01/15/2035	2.8 FE 2.8 FE 2.8 FE 1.F FE 1.6 FE 2.8 FE
00206R-CM-2., 00206R-CN-0., 00206R-CT-7., 025816-CN-7., 02665W-CY-5.,	Strial and Miscellaneous (U) AT&T INC		2. CALL 100.5272124 2. CALL 102.5971214 2. EXCHANGE OFFER 2. VARIOUS 2. CA.CASH.CLOSE	XXX XXX XXX XXX XXX XXX															06/30/2022 05/15/2025 02/17/2026 05/03/2027 06/27/2022	2.B FE 2.B FE 2.B FE 1.F FE 1.G FE
00206R-CM-2. 00206R-CN-0. 00206R-CT-7. 025816-CN-7. 02685W-CY-5. 026874-DC-8. 026874-DD-6.	International Miscellaneous (U) AT&T INC. AT&T INC. AT&T INC. AMERICAN EXPRESS CO. AMERICAN HONDA FINANCE CORP. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL		2. CALL 100.5272124 2. CALL 102.5971214 2. EXCHANGE OFFER 2. VARIOUS 2. CA.CASH.CLOSE 2. CA.CASH.CLOSE	XXX XXX XXX XXX XXX XXX XXX XXX XXX XX															06/30/2022. 05/15/2025. 02/17/2026. 05/03/2027. 06/27/2022. 01/15/2035. 07/10/2025.	2.8 FE 2.8 FE 2.8 FE 1.F FE 1.6 FE 2.8 FE 2.8 FE
00206R-CM-2. 00206R-CN-0. 00206R-CT-7. 025816-CN-7. 02665W-CY-5. 02665W-CY-5. 026874-DC-8. 026874-DD-6. 026874-DC-6.	Strial and Miscellaneous (U) AT&T INC. AT&T INC. AT&T INC. AT&T INC. AMERICAN EXPRESS CO. AMERICAN HONDA F INANCE CORP. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC.		CALL 100.5272124 CALL 102.5971214 EXCHANGE OFFER VARIOUS CA.CASH.CLOSE CA.CASH.CLOSE CA.CASH.CLOSE CA.CASH.CLOSE	XXXXXXXXXXXXXXXXXX															06/30/2022 05/15/2025 02/17/2026 05/03/2027 06/27/2022 01/15/2035 07/10/2025 04/01/2028	2.8 FE 2.8 FE 2.8 FE 1.F FE 2.8 FE 2.8 FE 2.8 FE 2.8 FE
00206R-CM-2. 00206R-CN-0. 00206R-CT-7. 025816-CN-7. 02685W-CY-5. 026874-DC-8. 026874-DC-8. 026874-DC-6. 026874-DC-6. 026874-DK-0. 03073E-AS-4.	INTERNATIONAL CONFIGUENCIAL CO		CALL 100.5272124 CALL 102.5971214 EXCHANGE OFFER VARIOUS CA.CASH.CLOSE CA.CASH.CLOSE CA.CASH.CLOSE CALL 100.			500,000 												5,000 22,683 	06/30/2022. 05/15/2025. 02/17/2026. 05/03/2027. 06/27/2022. 01/15/2035. 07/10/2025. 04/01/2028. 03/15/2023.	2.B FE 2.B FE 2.B FE 1.F FE 2.B FE 2.B FE 2.B FE 2.B FE 2.A FE
00206R-CM-2. 00206R-CN-0. 00206R-CT-7. 025816-CN-7. 02665W-CY-5. 02665W-CY-5. 026874-DC-8. 026874-DD-6. 026874-DC-6.	INTERNATIONAL CONFIGUENCIAL CO		CALL 100.5272124 CALL 102.5971214 EXCHANGE OFFER VARIOUS CA.CASH.CLOSE CA.CASH.CLOSE CA.CASH.CLOSE CALL 100.	XXXXXXXXXXXXXXXXXX															06/30/2022 05/15/2025 02/17/2026 05/03/2027 06/27/2022 01/15/2035 07/10/2025 04/01/2028	2.8 FE 2.8 FE 2.8 FE 1.F FE 2.8 FE 2.8 FE 2.8 FE 2.8 FE
00206R-CM-2. 00206R-CN-0. 00206R-CT-7. 025816-CN-7. 02685W-CY-5. 026874-DC-8. 026874-DC-8. 026874-DC-6. 026874-DC-6. 026874-DK-0. 03073E-AS-4.	Strial and Miscellaneous (U AT&T INC. AT&T INC. AT&T INC. AT&T INC. AMERICAN EXPRESS CO. AMERICAN HONDA FINANCE CORP. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC.		2. CALL 100.5272124 CALL 102.5971214 EXCHANGE OFFER VARIOUS CA.CASH.CLOSE CA.CASH.CLOSE CA.CASH.CLOSE CALCASH.CLOSE CALLOSE CALLO			500,000 												5,000 22,683 	06/30/2022. 05/15/2025. 02/17/2026. 05/03/2027. 06/27/2022. 01/15/2035. 07/10/2025. 04/01/2028. 03/15/2023.	2.B FE 2.B FE 2.B FE 1.F FE 2.B FE 2.B FE 2.B FE 2.B FE 2.A FE
00206R-CM-2, 00206R-CH-2, 0286R-CT-7, 0286R-CT-7, 026674-DC-8, 026674-DC-8, 026874-DC-8, 026874-DC-6, 03073E-AS-4, 037633-AK-6, 037833-CA-1,	Strial and Miscellaneous (U) AT&T INC. AT&T INC. AT&T INC. AT&T INC. AMERICAN EXPRESS CO. AMERICAN FINANCE CORP. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. APPLE INC.		CALL 100.5272124 CALL 102.5971214 CALL 102.5971214 EXCHANGE OFFER VARIOUS CA.CASH.CLOSE CA.CASH.CLOSE CA.LL 100 GOLDMAN SACHS & CO VARIOUS	XXXXXXXXXXXXXXXXXX								219 (44) (23, 332) (30, 525) 123 (1, 626) 156 				112 34 (237,441) 			06/30/2022. 05/15/2025. 02/17/2026. 05/03/2027. 06/27/2022. 01/15/2035. 07/10/2025. 04/01/2028. 05/11/2023. 05/11/2022.	2.8 FE
00206R-CM-2, 00206R-CH-2, 0286R-CT-7, 0286R-CT-7, 026674-DC-8, 026674-DC-8, 026874-DC-8, 026874-DC-6, 03073E-AS-4, 037633-AK-6, 037833-CA-1,	INTERNATIONAL CONFIGUENCIAL CO		CALL 100.5272124 CALL 102.5971214 CALL 102.5971214 EXCHANGE OFFER VARIOUS CA.CASH.CLOSE CA.CASH.CLOSE CA.LL 100 GOLDMAN SACHS & CO VARIOUS			500,000 1,036,000 6,214,000 7,625,000 1,025,000 1,145,000 						219 (44) (23, 332) (30, 525) 123 (1, 626) 156 				112 34 		5,000 22,683 	06/30/2022. 05/15/2025. 02/17/2026. 05/03/2027. 06/27/2022. 01/15/2035. 07/10/2025. 04/01/2028. 03/15/2023. 05/03/2023.	2.8 FE 2.8 FE 2.8 FE 1.F FE 2.8 FE 2.8 FE 2.8 FE 2.8 FE 2.8 FE 2.8 FE 1.8 FE
00206R-CM-2, 00200R-CH-2, 00200R-CH-2, 025816-CM-7, 026874-DC-8, 026874-DC-8, 026874-DC-8, 026874-DC-6, 026874-DC-6, 026874-DC-6, 037833-XK-6, 037833-XK-6, 037833-XK-6,	Strial and Miscellaneous (U AT&T INC. AT&T INC. AT&T INC. AT&T INC. AMERICAN EXPRESS CO. AMERICAN HONDA FINANCE CORP. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. APPLE INC. APPLE INC. TRUIST FINANCIAL CORP. BWN VEHICLE LEASE TRUST		2. CALL 100.5272124	XXXXXXXXXXXXXXXXXX		500,000 						219 (44) (23, 332) (30, 525) 123 (1, 626) 156 				112 34 			06/30/2022. 05/15/2025. 02/17/2026. 05/03/2027. 06/27/2022. 01/15/2035. 07/10/2025. 04/01/2028. 03/15/2023. 05/03/2023. 05/11/2022. 06/20/2022.	2.8 FE
00206R - CM - 2, 00206R - CM - 2, 00206R - CT - 0, 025816 - CN - 7, 026874 - DC - 8, 026874 - DC - 8, 026874 - DC - 8, 026874 - DC - 6, 03073E - AS - 4, 03073E - AS - 4, 037833 - CM - 6, 037833 - CM - 6, 03783 - CM - 6, 0378 - CM - 6	Strial and Miscellaneous (U) AT&T INC. AT&T INC. AT&T INC. AT&T INC. AT&T INC. AMERICAN EXPRESS CO. AMERICAN FINANCE CORP. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN EXPLOSE APPLE INC. APPLE INC. TRUIST FINANCIAL CORP. BMW VEHICLE LEASE TRUST 2021-1.		CALL 100.5272124 CALL 102.5971214. CALL 102.5971214. VARIOUS. CA.CASH.CLOSE. CA.CASH.CLOSE. CA.CASH.CLOSE. CALL 100. GOLDMAN SACHS & CO VARIOUS. CALL 100.	XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX						(44) (44) (332) (30,525) (1,626) (1,626) (1,626) (1,626) (1,626) (1,626) (1,626) (1,626) (1,626) (1,626) (1,626) (1,626) (1,626) (1,626) (1,626) (1,626) (1,626) (2,726) (1,626) (2,726)(2,726) (2,726)(2,726)(2,726)		219 (44) 				34 (237,441) 			06/30/2022. 05/15/2025. 02/17/2026. 05/03/2027. 06/27/2022. 01/15/2035. 07/10/2025. 04/01/2028. 05/103/2023. 05/103/2023. 05/103/2022. 06/20/2022. 03/27/2023.	2.8 FE. 2.8 FE. 2.8 FE. 1.6 FE. 2.8 FE. 2.8 FE. 2.8 FE. 2.8 FE. 2.8 FE. 2.8 FE. 1.8 FE. 1.8 FE. 1.8 FE. 1.6 FE. 1.4 FE.
00206R - CM - 2, 00206R - CM - 0, 00206R - CT - 7, 0266F - CT - 7, 02665W - CY - 5, 02667W - CY - 5, 026874 - DC - 8, 026874 - DC - 8, 037783 - 8, 03778 - 8, 03778 - 8, 03783 - 8, 03783 - 8, 05591 F - 867 - 0, 05591 F - 767 - 2, 05591 F - 757	Strial and Miscellaneous (U AT&T INC. AT&T INC. AT&T INC. AT&T INC. AT&T INC. AMERICAN EXPRESS CO. AMERICAN HONDA FINANCE CORP. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN CORP. APPLE INC. APPLE ANC. ANC. ANC. ANC. ANC. ANC. ANC. ANC.		2. CALL 100.5272124 2. CALL 102.5971214. 2. EXCHANGE OFFER 2. VARIOUS 2. CA.CASH.CLOSE 2. CA.CASH.CLOSE 2. CA.CASH.CLOSE 2. CALL 100. 3. CALL 100. 4. CASH.CLOSE 4. CASH.CL		500,000 1,041,462 6,375,385 8,119,279 1,025,919 1,140,489 	500,000 1,036,000 6,214,000 7,625,000 1,025,000 1,145,000 949,000 576,000 620,000 500,000 151,241 4,373,000				219 (44) (23, 332) (30, 525) (1, 626) 		219 (44) (23, 332) (30, 525) 123 (1, 626) 						5,000 22,683 	06/30/2022. 05/15/2025. 02/17/2026. 02/17/2026. 05/03/2027. 06/27/2022. 01/15/2035. 04/01/2025. 03/15/2023. 05/03/2023. 06/20/2022. 03/27/2023. 04/19/2026.	2.B FE. 2.B FE. 2.B FE. 1.F FE. 2.B FE. 2.B FE. 2.B FE. 2.B FE. 2.B FE. 2.B FE. 1.B FE. 1.G FE. 1.G FE. 1.G FE.
00206R - CM - 2, 00200R - CH - 2, 00200R - CH - 0, 00268 F - CH - 7, 0268 F - CH - 7, 0268 F - CH - 7, 0268 F 4 - DC - 8, 0268 F 4 - DC - 8, 0268 F 4 - DC - 8, 036 F 4 - DC - 8, 036 F 4 - DC - 8, 037 833 - AK - 6, 037 833 - AK - 6, 046 5 16 - 6	Strial and Miscellaneous (U AT&T INC. AT&T INC. AT&T INC. AT&T INC. AMERICAN EXPRESS CO. AMERICAN EXPRESS CO. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. APPLE INC. TRUIST FINANCIAL CORP. BANK OF AMERICA CORP. BANK OF AMERICA CORP.		2. CALL 100.5272124 2. CALL 102.5971214. 2. EXCHANGE OFFER 2. VARIOUS 2. CA.CASH.CLOSE 2. CA.CASH.CLOSE 2. CA.CASH.CLOSE 2. CALL 100. 3. CALL 100. 4. CASH.CLOSE 4. CASH.CL	XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX						(44) (44) (332) (30,525) (1,626) (1,626) (1,626) (1,626) (1,626) (1,626) (1,626) (1,626) (1,626) (1,626) (1,626) (1,626) (1,626) (1,626) (1,626) (1,626) (1,626) (2,726) (1,626) (2,726)(2,726) (2,726)(2,726)(2,726)		219 (44) 				34 (237,441) 			06/30/2022. 05/15/2025. 02/17/2026. 05/03/2027. 06/27/2022. 01/15/2035. 07/10/2025. 04/01/2028. 05/103/2023. 05/103/2023. 05/103/2022. 06/20/2022. 03/27/2023.	2.8 FE. 2.8 FE. 2.8 FE. 1.6 FE. 2.8 FE. 2.8 FE. 2.8 FE. 2.8 FE. 2.8 FE. 2.8 FE. 1.8 FE. 1.8 FE. 1.8 FE. 1.6 FE. 1.4 FE.
00206R - CM - 2, 00206R - CT - 2, 02507 - CM - 0, 02507 - CM - 0, 02507 - CM - 0, 026874 - DC - 8, 026874 - DC - 8, 026874 - DC - 8, 026874 - DC - 8, 026874 - DC - 8, 03073E - AS - 4, 03073E - AS - 4, 03073E - AS - 4, 037833 - CM - 1, 03531F - BG - 7, 05531F - BG - 7, 05591R - AB - 0, 06051G - FX - 2, 06051G - GK - 9,	Strial and Miscellaneous (U) AT&T INC. AT&T INC. AT&T INC. AT&T INC. AT&T INC. AMERICAN EXPRESS CO. AMERICAN HONDA FINANCE CORP. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL AMERICAN INT		CALL 100.5272124 CALL 102.5971214. CALL 102.5971214. VARIOUS. VARIOUS. CA.CASH.CLOSE. CA.CASH.CLOSE. CALCASH.CLOSE. CALL 100. GOLDMAN SACHS & CO. VARIOUS. CALL 100. CAL	XXX XXX XXX XXX XXX XXX XXX XXX XXX XX		500,000 1,036,000 6,214,000 1,025,000 1,025,000 1,145,000 949,000 1,510,000 576,000 620,000 500,000 1,51,241 4,373,000 2,500,000				219 (44) (23, 332) (30, 525) (1, 626) 		219 (44) (23, 332) (30, 525) 123 (1, 626) 							06/30/2022. 05/15/2025. 02/17/2026. 05/03/2027. 06/27/2022. 01/15/2035. 07/10/2025. 04/01/2028. 05/103/2023. 05/103/2023. 05/103/2022. 05/11/2022. 03/27/2023. 04/19/2026. 04/24/2023.	2.8 FE. 2.8 FE. 2.8 FE. 1.6 FE. 2.8 FE. 2.8 FE. 2.8 FE. 2.8 FE. 2.8 FE. 2.8 FE. 2.8 FE. 1.8 FE. 1.8 FE. 1.8 FE. 1.6 FE. 1.6 FE. 1.6 FE. 1.6 FE.
00206R - CM - 2, 00206R - CM - 2, 00206R - CT - 7, 02667 - 6 - CN - 7, 02665W - CY - 5, 02667W - CY - 5, 026874 - DC - 8, 026874 - DC - 8, 037833 - 8, 03783 - 8, 03783 - 8, 03783 - 8, 03783 - 8, 03783 - 8, 04, 05531 F - 8, 05531 F	Strial and Miscellaneous (U AT&T INC. AT&T INC. AT&T INC. AT&T INC. AT&T INC. AMERICAN EXPRESS CO. AMERICAN HONDA FINANCE CCRP. AMERICAN HONDA FINANCE GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. APPLE INC. APPLE INC. APPLE INC. APPLE INC. BMW VEHICLE LEASE TRUST 2021-1. BANK OF AMERICA CORP. BANK OF AMERICA CORP.		CALL 100.5272124 CALL 102.5971214. EXCHANGE OFFER CALCASH.CLOSE CA.CASH.CLOSE CA.CASH.CLOSE CALCASH.CLOSE CALL 100 GOLDMAN SACHS & CO VARIOUS CALL 100 CALL	XXX. XXX. XXX.	500,000 1,041,462 6,375,385 8,119,279 1,025,919 1,140,489 	500,000 1,036,000 6,214,000 7,625,000 1,025,000 1,145,000 949,000 576,000 620,000 500,000 151,241 4,373,000				219 (44) (23, 332) (30, 525) (1, 626) 		219 (44) (23, 332) (30, 525) 123 (1, 626) 						5,000 	06/30/2022. 05/15/2025. 02/17/2026. 05/03/2027. 06/27/2022. 01/15/2035. 07/10/2025. 04/01/2028. 05/03/2023. 05/03/2023. 05/03/2023. 05/11/2022. 06/27/2023. 04/19/2026. 04/19/2026. 04/24/2023. 10/25/2024.	2.B FE. 2.B FE. 2.B FE. 1.F FE. 2.B FE. 2.B FE. 2.B FE. 2.B FE. 2.B FE. 2.B FE. 1.B FE. 1.B FE. 1.6 FE. 1.6 FE. 1.6 FE. 1.6 FE. 1.6 FE. 1.6 FE. 1.6 FE.
00206R - CM - 2, 00206R - CM - 2, 00206R - CT - 7, 02667 - 6 - CN - 7, 02665W - CY - 5, 02667W - CY - 5, 026874 - DC - 8, 026874 - DC - 8, 037833 - 8, 03783 - 8, 03783 - 8, 03783 - 8, 03783 - 8, 03783 - 8, 04, 05531 F - 8, 05531 F	Strial and Miscellaneous (U AT&T INC. AT&T INC. AT&T INC. AT&T INC. AMERICAN EXPRESS CO. AMERICAN EXPRESS CO. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. APPLE INC. TRUIST FINANCIAL CORP. BMW VEHICLE LEASE TRUST 2021-1. BANK OF AMERICA CORP. BMK OF AMERICA CORP. BMK VEHICLE OWNER TRUST 2020-A. BRISTOL-WYERS SQUIBB CO.		CALL 100.5272124 CALL 102.5971214. EXCHANGE OFFER CALCASH.CLOSE CA.CASH.CLOSE CA.CASH.CLOSE CALCASH.CLOSE CALL 100 GOLDMAN SACHS & CO VARIOUS CALL 100 CALL	XXX XXX XXX XXX XXX XXX XXX XXX XXX XX		500,000 1,036,000 6,214,000 1,025,000 1,025,000 1,145,000 949,000 1,510,000 576,000 620,000 500,000 1,51,241 4,373,000 2,500,000				219 (44) (23, 332) (30, 525) (1, 626) 		219 (44) (23, 332) (30, 525) 123 (1, 626) 							06/30/2022. 05/15/2025. 02/17/2026. 05/03/2027. 06/27/2022. 01/15/2035. 07/10/2025. 04/01/2028. 05/103/2023. 05/103/2023. 05/103/2022. 05/11/2022. 03/27/2023. 04/19/2026. 04/24/2023.	2.8 FE 2.8 FE 2.8 FE 1.F FE 2.8 FE 2.8 FE 2.8 FE 2.8 FE 2.8 FE 2.8 FE 2.8 FE 1.8 FE 1.8 FE 1.8 FE 1.8 FE 1.6 FE 1.6 FE 1.6 FE
00206R - CM - 2, 00206R - CT - 2, 00206R - CT - 3, 025816 - CN - 7, 026874 - DC - 8, 026874 - DC - 8, 037833 - CM - 0, 037735 - AS - 4, 037633 - AK - 6, 037833 - CM - 1, 05531F - BG - 7, 05531F - BG - 7, 05531F - BG - 7, 05531F - BG - 7, 06051G - FX - 2, 06051G - GK - 9, 09661R - AD - 3, 110122 - CN - 6,	Strial and Miscellaneous (U AT&T INC. AT&T INC. AT&T INC. AT&T INC. AMERICAN EXPRESS CO. AMERICAN EXPRESS CO. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERISUNCEBERGEN CORP. APPLE INC. APPLE INC. BANK OF AMERICA CORP. BANK O		2. CALL 100.5272124 2. CALL 102.5971214. 2. EXCHANGE OFFER 2. VARIOUS 2. CA.CASH.CLOSE 2. CA.CASH.CLOSE 2. CALL 100. 2. GOLDMAN SACHS & CO 2. VARIOUS 2. CALL 100 2. VARIOUS 2. CALL 100 2. PAYDOWN. 2. CALL 100 2. CALL 100 2. PAYDOWN. 2. CALCASH.CLOSE 3. CASH.CLOSE 4. CASH.CLOSE	XXX XXX XXX XXX XXX XXX XXX XXX	500,000 1,041,462 6,375,385 8,119,279 1,025,919 1,140,489 	500,000 1,036,000 6,214,000 7,625,000 1,025,000 1,145,000 949,000 576,000 576,000 576,000 500,000 151,241 4,373,000 2,500,000 				219 (44) (23, 332) (30, 525) 		219 (44) (23, 332) (30, 525) 123 (1, 626) 						5,000 22,683 349,359 121,619 	06/30/2022. 05/15/2025. 02/17/2026. 02/17/2026. 05/03/2027. 06/27/2022. 01/15/2035. 04/01/2025. 03/15/2023. 05/03/2023. 06/20/2022. 06/20/2022. 03/27/2023. 03/27/2023. 04/19/2026. 04/24/2023. 00/15/2024. 00/15/2024. 00/15/2026.	2.B FE. 2.B FE. 2.B FE. 1.F FE. 2.B FE. 2.B FE. 2.B FE. 2.B FE. 2.B FE. 2.B FE. 1.B FE. 1.B FE. 1.G FE. 1.G FE. 1.G FE. 1.G FE. 1.F FE.
00206R - CM - 2, 00200R - CN - 0, 00200R - CN - 0, 00208R - CN - 7, 026816 - CN - 7, 026854 - CN - 7, 026874 - DC - 8, 026874 - DC - 6, 026874 - DC - 0, 03073E - AS - 4, 037833 - AK - 6, 037833 - CM - 6, 046616 - 6, 046616 - 6, 046616 - AK - 3, 110122 - CN - 6, 12189L - BA - 8,	Strial and Miscellaneous (U AT&T INC. AT&T INC. AT&T INC. AT&T INC. AMERICAN EXPRESS CO. AMERICAN HONDA FINANCE CCRP. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN CORP. BANK OF AMERICA CORP. BANK		2. CALL 100.5272124 2. CALL 102.5971214. 2. EXCHANGE OFFER 2. VARIOUS 2. CA.CASH.CLOSE 2. CA.CASH.CLOSE 2. CA.CASH.CLOSE 2. CALL 100. 3. COLDMAN SACHS & CO 4. VARIOUS 4. CALL 100 4.	XXX. XXX. XXX.	500,000 1,041,462 6,375,385 8,119,279 1,025,919 1,140,489 964,687 1,569,192 576,000 616,224 5,000,988 500,000 1,512,241 4,298,572 2,500,000 260,303 3,939,920	500,000 1,036,000 6,214,000 7,625,000 1,025,000 1,145,000 				219 (44) (23, 332) (30, 525) (1, 626) 		219 (44) (23, 332) (30, 525) 123 (1, 626) 						5,000 		2.B FE 2.B FE 2.B FE 1.F FE 2.B FE 2.B FE 2.B FE 2.B FE 2.A FE 1.B FE 1.B FE 1.G FE 1.G FE 1.G FE 1.G FE 1.G FE 1.G FE 1.F FE
00206R - CM - 2, 00206R - CH - 2, 00206R - CH - 0, 00206R - CH - 0, 026876 - CM - 7, 026876 - CM - 7, 026874 - DC - 8, 026874 - DC - 8, 026874 - DC - 8, 026874 - DC - 8, 037833 - AK - 0, 037833 - AK - 0, 037833 - AK - 0, 037833 - AK - 1, 05591R - AB - 0, 060516 - FX - 2, 060516 - FX - 2, 060516 - FX - 2, 060516 - FX - 2, 060516 - FX - 2, 110122 - CH - 3, 1289L - BA - 8, 1289L - AK - 7,	Strial and Miscellaneous (U AT&T INC. AT&T INC. AT&T INC. AT&T INC. AMERICAN EXPRESS CO. AMERICAN EXPRESS CO. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. APPLE INC. TRUIST FINANCIAL CORP. BMW VEHICLE LEASE TRUST 2021-1. BANK OF AMERICA CORP. BMK STOL-WYERS SOUIBB CO. BURISTOL-WYERS SOUIBB CO. BURINGTON NORTHERN SANTA FE LLC. CNH EQUIPMENT TRUST 2019-A.		2. CALL 100.5272124 2. CALL 102.5971214. 2. EXCHANGE OFFER 2. VARIOUS CA.CASH.CLOSE CA.CASH.CLOSE CALL 100	XXX. XXXX. XXXX. XXX. XXX. XXX. XXX. XXX. XXX. XXX. XXX. XXXX						219 (44) (23, 332) (30, 525) 		219 (44) (23, 332) (30, 525) 123 (1, 626) 						5,000 22,683 22,683 349,359 121,619 	06/30/2022. 05/15/2025. 02/17/2026. 05/03/2027. 06/27/2022. 01/15/2035. 07/10/2025. 04/01/2028. 03/15/2023. 05/03/2023. 05/03/2023. 06/20/2022. 04/19/2026. 04/19/2026. 06/15/2027. 04/15/2024.	2.8 FE. 2.8 FE. 2.8 FE. 1.F FE. 2.8 FE. 2.8 FE. 2.8 FE. 2.8 FE. 2.8 FE. 2.8 FE. 1.8 FE. 1.8 FE. 1.6 FE. 1.6 FE. 1.4 FE. 1.6 FE. 1.7 FE. 1.7 FE. 1.7 FE. 1.8 FE. 1.8 FE. 1.7 FE. 1.8
00206R - CM - 2, 00206R - CH - 2, 00206R - CH - 0, 00206R - CH - 0, 026876 - CM - 7, 026876 - CM - 7, 026874 - DC - 8, 026874 - DC - 8, 026874 - DC - 8, 026874 - DC - 8, 037833 - AK - 0, 037833 - AK - 0, 037833 - AK - 0, 037833 - AK - 1, 05591R - AB - 0, 060516 - FX - 2, 060516 - FX - 2, 060516 - FX - 2, 060516 - FX - 2, 060516 - FX - 2, 110122 - CH - 3, 1289L - BA - 8, 1289L - AK - 7,	Strial and Miscellaneous (U AT&T INC. AT&T INC. AT&T INC. AT&T INC. AT&T INC. AT&T INC. AMERICAN EXPRESS CO. AMERICAN HONDA FINANCE CORP. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. APPLE INC. ANERICAN OF AMERICA CORP. BANK OF AMERICA CORP. CONFECTION ON ON THERN SANTA FE LLC. CNH EQUIPMENT TRUST 2019-A.		2. CALL 100.5272124 2. CALL 102.5971214. 2. EXCHANGE OFFER 2. VARIOUS CA.CASH.CLOSE CA.CASH.CLOSE CALL 100	XXX. XXX. XXX.	500,000 1,041,462 6,375,385 8,119,279 1,025,919 1,140,489 964,687 1,569,192 576,000 616,224 5,000,988 500,000 1,512,241 4,298,572 2,500,000 260,303 3,939,920	500,000 1,036,000 6,214,000 7,625,000 1,025,000 1,145,000 				219 (44) (23, 332) (30, 525) 		219 (44) (23, 332) (30, 525) 123 (1, 626) 						5,000 		2.B FE 2.B FE 2.B FE 1.F FE 2.B FE 2.B FE 2.B FE 2.B FE 2.A FE 1.B FE 1.B FE 1.G FE 1.G FE 1.G FE 1.G FE 1.G FE 1.G FE 1.F FE
00206R - CM - 2, 00200R - CN - 2, 00200R - CN - 0, 00200R - CN - 0, 025816 - CN - 7, 025816 - CN - 7, 026874 - DC - 8, 026874 - DC - 8, 026874 - DC - 6, 026874 - DC - 6, 037833 - AK - 6, 037833	Strial and Miscellaneous (U AT&T INC. AT&T INC. AT&T INC. AT&T INC. AT&T INC. AMERICAN EXPRESS CO. AMERICAN EXPRESS CO. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. AMERICAN INTERNATIONAL GROUP INC. APPLE INC. TRUIST FINANCIAL CORP. BANK OF AMERICA CORP. CONFEQUIPMENT TRUST 2019-A. CNH EQUIPMENT TRUST 2019-A. CNH EQUIPMENT TRUST 2019-A.		2. CALL 100.5272124		500,000 1,041,462 6,375,385 8,119,279 1,025,919 1,140,489 964,687 1,569,192 .576,000 .616,224 5,000,988 .500,000 .151,241 4,288,572 .500,000 .260,303 .3,939,920 .46,390 .199,033	500,000 1,036,000 6,214,000 7,625,000 1,025,000 1,145,000 1,145,000 1,145,000 576,000 576,000 576,000 576,000 151,241 4,373,000 2,500,000 260,303 4,000,000 46,390 199,033				219 (44) (23, 332) (30, 525) 		219 (44) (23, 332) (30, 525) 123 (1, 626) 						5,000 	06/30/2022. 05/15/2025. 02/17/2026. 02/17/2026. 01/15/2035. 01/15/2035. 07/10/2025. 04/01/2028. 03/15/2023. 05/03/2023. 05/03/2023. 05/03/2023. 04/14/2028. 04/14/2028. 04/14/2028. 04/15/2024. 06/15/2027. 04/15/2024. 03/15/2024.	2.8 FE. 2.8 FE. 2.8 FE. 1.F FE. 2.8 FE. 2.8 FE. 2.8 FE. 2.8 FE. 2.8 FE. 2.8 FE. 2.4 FE. 1.8 FE. 1.8 FE. 1.6 FE. 1.6 FE. 1.6 FE. 1.6 FE. 1.7 FE. 1.6 FE. 1.7 FE. 1.8 FE
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SCHEDULE D - PART 4

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		0																		Designation,
		r									Current Year's			Book/				Bond		NAIC Desig.
		e							Unrealized		Other Than	Total Change	Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	Modifier and
CUSIP		i		Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange	Carrying Value	Exchange Gain	Realized Gain	Total Gain	Dividends	Contractual	SVO
Identi-		g Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
	CARMAX AUTO OWNER TRUST										Ŭ									
14316L-AC-7.	2019-2	06/15/2022	PAYDOWN	XXX															03/15/2024	1.A FE
	CARMAX AUTO OWNER TRUST																			
14316N-AB-5.	2021-1	06/15/2022	PAYDOWN	XXX						1		l							02/15/2024	1.A FE
14017D AD 6	CARMAX AUTO OWNER TRUST	00/15/0000	DAVDOWN	XXX	246,002	246,002	246 000	046 001		2				246,002				204	00/16/2024	1 4 55
14317D-AB-6	2021-3. CATERPILLAR FINANCIAL	06/15/2022	PAYDOWN		246,982					4		L					••••••		09/16/2024	1.A FE
14913Q-AA-7.	SERVICES CORP.		MATURITY.	XXX								528							06/06/2022	1.F FE
140100 //// /	CATERPILLAR FINANCIAL																			
14913R-2B-2,	SERVICES CORP.		BANC/AMERICA SECUR.L	XXX	1,724,948	1,725,000	1,723,465	1.724.717						1,724,996		(47)	(47)		05/13/2022	1.F FE
15189T-AV-9	CENTERPOINT ENERGY INC	03/30/2022	CALL 109.6845518	XXX				3,032,857		(2,263)						(74,722)	(74,722)		11/01/2028	2.B FE
166764-BK-5.	CHEVRON CORP.		CALL 100.3351929	ХХХ						409		409				1,178			05/16/2023	1.D FE
172967-KG-5.	CITIGROUP INC.		BANC/AMERICA SECUR.L	ХХХ												(20,295)	(20,295)		01/12/2026	
	CITIZENS BANK				,											(, , , ,				
17401Q-AL-5.	NA/PROVIDENCE RI	04/26/2022	CALL 100	XXX	1,910,000		1,908,224	1,909,849									31		05/26/2022	2.A FE
20826F-AQ-9.	CONOCOPHILLIPS CO		CALL 105.5352457	XXX												(434 , 182)	(434, 182)		03/15/2026	1.G FE
24422E-UZ-0.	JOHN DEERE CAPITAL CORP	04/11/2022	BANC/AMERICA SECUR.L	XXX						1,213									06/13/2022	1.F FE
25245B-AB-3.	DIAGEO INVESTMENT CORP	05/11/2022	MATURITY	XXX			2,105,240	2,006,793											05/11/2022	1.G FE
29364W-BF-4	ENTERGY LOUISIANA LLC		CALL 100	XXX															11/17/2023	1.F FE
	ENTERPRISE FLEET FINANCING																			
29373K-AB-9.			PAYDOWN	ХХХ														142	12/22/2025	1.A FE
	ELLINGTON FINANCIAL			10.04																
	MORTGAGE TRUST 2022		PAYDOWN.	XXX															04/01/2067	1.A FE
	FIFTH THIRD BANCORP	05/16/2022	CALL 100	XXX															06/15/2022	2.A FE
	FORD CREDIT AUTO OWNER TRUST 2022-A	06/15/2022	PAYDOWN.	XXX						2		2							09/15/2024	1.A FE
343200-AD-4.	FORD CREDIT AUTO LEASE		FAIDOWN.		010, 10, 10					د									09/10/2024	I.A FE
34531M-AE-8.	TRUST 2020-A		PAYDOWN	XXX	2,135,592			2,135,518		74		74							05/15/2023	1.A FE
01001111112 011	FORD CREDIT AUTO OWNER											1								
34532N-AB-1.	TRUST 2021-A	06/15/2022	PAYDOWN	XXX															10/15/2023	1.A FE
	FORD CREDIT AUTO OWNER																			
34533Y-AB-6.	TRUST 2020-C	06/15/2022	PAYDOWN	XXX														120	09/15/2023	1.A FE
0.4500V AD 0	FORD CREDIT AUTO OWNER	05 (00 (0000	WELLS FARGO SECS LLC	VVV	4 044 007	4 050 000	4 040 045	4 040 004		10		18		4 040 040		(00, 045)	(00, 045)	0.050	07/45/0005	1.A FF
	TRUST 2020-C	05/03/2022		XXX	1,811,627	1,850,000	1,849,845	1,849,924						1,849,942		(38,315)	(38,315)		07/15/2025	
	GCAT 2022-NQM2 TRUST GM FINANCIAL AUTOMOBILE	06/01/2022	PAYDOWN	XXX															02/01/2067	1.A FE
	LEASING TRUST 20		BMO CAPITAL MARKETS.	XXX	1,088,828		1,099,846	1.099.932				17		1,099,949		(11, 121)	(11,121)		10/21/2024	1.A FE
JU2JUJ-ND-1.	GM FINANCIAL CONSUMER		DINO GALITIAE INARCEIO									1							10/21/2024	
36257F-AD-2	AUTOMOBILE RECEIVA		PAYDOWN.	XXX						1		1							02/16/2024	1.A FE
	GM FINANCIAL CONSUMER																			
36258V-AD-6.	AUTOMOBILE RECEIVA	06/16/2022	PAYDOWN	XXX															12/16/2024	1.A FE
000001/ 10 0	GM FINANCIAL CONSUMER	00/10/0000	DUVDOWN		005 440	005 440		07.000		1 150		1.150		005 440					0014010005	4 4 55
36260K-AC-8	AUTOMOBILE RECEIVA	06/16/2022	PAYDOWN	XXX						1,153			·····			+		444	08/18/2025	1.A FE
36261L-AB-7.	AUTOMOBILE RECEIVA.		PAYDOWN	XXX	63.529					1		1		63.529				60	11/16/2023	1.A FE
	GM FINANCIAL AUTOMOBILE									t		t				1				
	LEASING TRUST 20		PAYDOWN	XXX						1		1							04/20/2023	1.A FE
	GM FINANCIAL AUTOMOBILE									I		[[
	LEASING TRUST 20	06/20/2022	PAYDOWN	XXX															02/20/2024	1.A FE
	GENERAL MILLS INC	05/26/2022	CALL 101.488	XXX		2,500,000	2,493,575	2,497,755								1,759	1,759		10/17/2023	2.B FE
	GENERAL MOTORS FINANCIAL			1011						(0.050)		(0.050)								
37045X-AW-6.	CO_INC	04/10/2022	MATURITY	XXX			1,287,738	1,253,250		(3,250)				1,250,000					04/10/2022	2.B FE
37045X-BY-1	GENERAL MOTORS FINANCIAL	05/30/2022	CALL 100	XXX	250.000	250.000	257.065			(2,543)		(2,543)								2.C FE
3/043A-DI-I.	GM FINANCIAL CONSUMER		CALL TOO							(Z, 043)		(2,040)							00/30/2022	Z.U FE
380140-AB-9	AUTOMOBILE RECEIVA		PAYDOWN	XXX	.359.686					27		27		359,686					08/16/2024	1.A FE.
	GM FINANCIAL AUTOMOBILE			1						Ι		Τ	[T	[I				
380144-AB-1.	LEASING TRUST 20		PAYDOWN	ХХХ									ļ			l			07/20/2023	1.A FE
	GM FINANCIAL CONSUMER																			
	AUTOMOBILE RECEIVA		PAYDOWN	XXX						1		l						197	02/18/2025	1.A FE
	GM FINANCIAL CONSUMER	06/46/0000	DAVDOWN	VVV	202 205	202 205	000 075	202.202		_				202 205				005	06/17/0004	4 4 555
380149-AB-0	AUTOMOBILE RECEIVA GOLDMAN SACHS GROUP	06/16/2022	PAYDOWN	ХХХ								+6							06/17/2024	1.A FE
38141G-WJ-9.	INC/THE.		CALL 100	ХХХ															06/05/2023	2.A FE
301410-83-3.	HARLEY-DAVIDSON MOTORCYCLE		UNEL TOUL		2,000,000	2,000,000	2,000,000	2,000,000		1		1	1					20,000		£.n i ⊑
41284N-AC-4.			PAYDOWN.	XXX															04/15/2026	1.A FE
											r		r	T	r					

SCHEDULE D - PART 4

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1	2	3 4	5	6	7	8	9	10		. <u> </u>	ook/Adjusted Ca			16	17 18	19	20	21	22
		F o r e							11 Unrealized	12	13 Current Year's Other Than	14 Total Change	15 Total Foreign	Book/ Adjusted	Foreign		Bond Interest/Stock	Stated	NAIC Designation, NAIC Desig. Modifier and
CUSIP Identi- fication	Description	i g Disposal n Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Temporary Impairment Recognized	in B./A.C.V. (11+12-13)	Exchange Change in B./A.C.V.	Carrying Value at Disposal Date	Exchange Gain Realized Gai (Loss) on (Loss) on Disposal Disposal	n Total Gain (Loss) on Disposal	Dividends Received During Year	Contractual Maturity Date	SVO Administrative Symbol
43811J-AB-3	HONDA AUTO RECEIVABLES 2021-2 OWNER TRUS HONDA AUTO RECEIVABLES		PAYDOWN	ххх	201,994	201,994	201,992	201,993		1		1					141	11/15/2023	1.A FE
43813K-AC-6	2020-3 OWNER TRUS HONDA AUTO RECEIVABLES		VARIOUS	ххх	1,086,466	1,097,897	1,098,089			(121)					(11,40)(11,401)	1,604	10/18/2024	1.A FE
43814W-AC-9	2019-1 OWNER TRUS HONEYWELL INTERNATIONAL	06/18/2022	PAYDOWN	ХХХ	147 , 134	147 , 134	147 , 130	147 , 134						147 , 134			1,713	03/20/2023	1.A FE
438516-CE-4.	INC. HUNTINGTON NATIONAL	04/07/2022	PERSHING & COMPANY	XXX													1,077	03/01/2027	1.F FE
44644M-AA-9 44891L-AC-7.	BANK/THE. HYUNDAI AUTO RECEIVABLES TRUST 2020-A.	04/11/2022	CALL 100.219	XXX XXX	2,806,132	2,800,000	2,797,648	2,799,130						2,799,348				02/03/2023 11/15/2024	1.G FE
44891R-AB-6	HYUNDAI AUTO RECEIVABLES TRUST 2020-C		PAYDOWN.															09/15/2023	1.A FE
44891R-AC-4	HYUNDAI AUTO RECEIVABLES TRUST 2020-C	06/15/2022	PAYDOWN	ххх	6,442	6,442	6,441	6,441		1		1					12	05/15/2025	1.A FE
44932N-AD-2	HYUNDAI AUTO RECEIVABLES TRUST 2019-A HYUNDAI AUTO RECEIVABLES	06/15/2022	PAYDOWN	ххх													3,775	06/15/2023	1.A FE
44933L-AB-9	TRUST 2021-A HYUNDAI AUTO RECEIVABLES	06/15/2022	PAYDOWN	ХХХ	141,210	141,210	141 , 196	141,203		8		8		141,210			134	02/15/2024	1.A FE
44934K-AB-0 458140-BB-5	TRUST 2021-B	06/15/2022	PAYDOWN	XXX												13		05/15/2024 05/11/2022	1.A FE 1.E FE
45866F-AM-6.	INTERCONTINENTAL EXCHANGE INC INTERNATIONAL BUSINESS	05/24/2022	CALL 100	ххх	1,460,000	1,460,000	1,459,372	1,459,675						1,459,762			4,514	06/15/2023	1.G FE
	MACHINES CORP JOHN DEERE OWNER TRUST	05/13/2022	MATURITY	ХХХ	1,500,000	1,500,000	1,525,163	1,504,445		(4,445)		(4,445)		1,500,000			21,375	05/13/2022	1.G FE
47788U-AB-8 47789Q-AB-6	2021 JOHN DEERE OWNER TRUST 2021-B	06/15/2022	PAYDOWN	XXX XXX				47,387 416,055										12/15/2023	1.A FE
49271V-AF-7	KEURIG DR PEPPER INC		CACASHCLOSE	XXX	2,785,344	2.675.000	3,005,242			(13,579)		(13.579)		2,991,663	(316.66	(316,663)	160.556	05/25/2024	
	KEURIG DR PEPPER INC		CALL 101.916	XXX	2,564,207	2,516,000	2,720,350			(13,579)		(13,579)		2,587,496				05/25/2023	2.B FE
	ELI LILLY & CO		MATURITY	XXX	500.000	500.000								500,000			5.875	05/15/2022	
539830-BH-1	LOCKHEED MARTIN CORP.		CALL 101.034171	XXX	1,388,210	1,374,000	1,386,547	1,379,992		(536)		(536)		1,379,456	(5,45	(5,456)	54,315	01/15/2026	1.G FE
579780-AL-1	MCCORMICK & CO INC/MD		TORONTO DOMINION SEC.	XXX						(9,381)		(9,381)			(1,44		20,864		2.8 FE
585055-BS-4	MEDTRONIC INC.		CALL 101.672	XXX	1,726,391	1,698,000	1,733,494	1,716,875		(2,338)		(2,338)		1,714,537				03/15/2025	1.G FE
58769E-AB-4.	MERCEDES-BENZ AUTO LEASE TRUST 2020-B MERCEDES-BENZ AUTO LEASE	04/15/2022	PAYDOWN	xxx				7,840										02/15/2023	1.A FE
58769E-AC-2	TRUST 2020-B MERCEDES-BENZ AUTO LEASE	06/15/2022	PAYDOWN	ХХХ		147,019	147 ,012											11/15/2023	1.A FE
58769E-AD-0.	TRUST 2020-B. MERCEDES-BENZ AUTO LEASE	05/03/2022	J.P. MORGAN SECURITI	XXX	1,032,035		1,049,862	1,049,921						1,049,935	(17,90)(17,900)	2,042	06/15/2026	1.A FE
58769K - AC - 8 58770F - AD - 4	TRUST 2021-B MERCEDES-BENZ AUTO LEASE TRUST 2020-A	06/15/2022	PAYDOWN	XXX XXX														01/16/2024	1.A FE
594918-BX-1	MICROSOFT CORP	05/24/2022	PERSHING & COMPANY	ХХХ	1.005.540	1.000.000	992.720	997.658		435		435		998.093	7.44	7.447	23,160	02/06/2024	1.A FE
61744Y-AH-1_	MORGAN STANLEY. NISSAN AUTO RECEIVABLES	04/18/2022	PERSHING & COMPANY					252 , 138		(1,673)		(1,673)					2,865	05/19/2022	1.G FE
	2020-B OWNER TRU. NISSAN AUTO RECEIVABLES		PAYDOWN	XXX XXX								2 (84)						07/15/2024	1.A FE
	2019-A OWNER TRU NISSAN AUTO RECEIVABLES 2020-A OWNER TRU	06/15/2022	PAYDOWN	XXX						(84)		(84)						10/16/2023	1.A FE
65480E-AD-3.	NISSAN AUTO LEASE TRUST 2020-B.		VAR I OUS	ххх														10/16/2023	1.A FE
65480E-AE-1 666807-BS-0	NISSAN AUTO LEASE TRUST 2020-B NORTHROP GRUMMAN CORP	05/03/2022	J.P. MORGAN SECURITI HSBC SECURITIES (USA	xxx	1,010,146	1,025,000	1,024,773	1,024,881						1,024,903				01/15/2026	1.A FE 2.A FE
68389X-BB-0	ORACLE CORP.		MATURITY		1,625,000	1,625,000												05/01/2030	2.A FE
701094-AN-4	PARKER-HANNIFIN CORP		BANC/AMERICA SECUR.L			1,000,000		1,628,222				(3,222) 91			(55,93	(55,935)		05/15/2022	2.A FE
701094-AN-4	PEPSICO INC		CALL 100.	XXX		1,500,000	1,606,020	1,506,908						1,500,000				07/17/2029	1.E FE
713448-EY-0	PEPSICO INC.		MILLENNIUM ADVISORS	XXX											(5.94	i) (5,945)		05/01/2023	1.E FE
	PFIZER INC	04/07/2022	PERSHING & COMPANY	ХХХ	700,315	700.000	694.036	696.836		164		164		696,999	3.31			12/15/2026	1.F FE
THOUT-LAT.											••••••								

SCHEDULE D - PART 4

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	F								11	12	13	14	15							NAIC
																				Designation,
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	r										Current Year's			Book/				Bond		NAIC Desig.
	e								Unrealized		Other Than	Total Change	Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	Modifier and
CUSIP	li			Number of				Prior Year	Valuation	Current Year's	Temporary	in	Exchange	Carrying Value	Exchange Gain	Realized Gain	Total Gain	Dividends	Contractual	SVO
Identi-		Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
	y y																			
fication	Description n	Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Carrying Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
	SANTANDER DRIVE AUTO																			
80286N-AD-8	RECEIVABLES TRUST 2	06/15/2022	PAYDOWN	XXX															09/16/2024	1.A FE
	SOUTHERN CO GAS CAPITAL																			
8426EP-AA-6.	CORP.	04/26/2022	US BANKCORP INVESTME	ХХХ	1,786,608	1,800,000	1.798.596	1.799.629		67		67		1,799,696		(13,088)	(13,088)		10/01/2023	
855244-AY-5	STARBUCKS CORP		MATURITY.	ХХХ								72				(,,		.3.998	05/07/2022	
																40.404	40.404			
857477-AZ-6	STATE STREET CORP	05/15/2022	CALL 100	XXX		4,118,000	4,071,464	4 , 104 , 137						4, 107, 816					05/15/2023	1.F FE
882508-BA-1	TEXAS INSTRUMENTS INC	04/15/2022.	CALL 100	XXX															05/15/2022	1.D FE
	TOYOTA AUTO RECEIVABLES																			
89231P-AD-0.	2018-D OWNER TRU	04/15/2022	PAYDOWN							(6)		(6)	l						03/15/2023	1.A FE
	TOYOTA AUTO RECEIVABLES									1		1		1						
89232H-AC-9.	2020-A OWNER TRU	06/15/2022.	PAYDOWN	XXX						(1,792)	1	(1.792)		.216.546		1		1.479	05/15/2024	1.A FE
89236T-GZ-2.	TOYOTA MOTOR CREDIT CORP	05/26/2022	VARIOUS.	XXX	8,225,069					(9,236)		(9,236)		8.224.989		80			05/26/2022	
89236T-HD-0	TOYOTA MOTOR CREDIT CORP	06/16/2022	MARKETAXESS CORP	XXX									·····			(1,232)	(1,232)		07/22/2022	1.E FE
	TOYOTA AUTO RECEIVABLES																			
89236X-AC-0	2020-D OWNER TRU	06/15/2022	PAYDOWN	ХХХ												+	+		01/15/2025	1.A FE
	TOYOTA AUTO RECEIVABLES			1			1			1	1			1		1				
89240B-AB-4	2021-A OWNER TRU	06/15/2022	PAYDOWN	ХХХ															07/17/2023	1.A FE
904764-AX-5.	UNILEVER CAPITAL CORP	04/26/2022	GOLDMAN SACHS & CO	ХХХ	1,740,498	1,750,000	1,732,623	1.743.812			l		L	1,744,641	L	(4,144)	(4,144)		05/05/2024	1.E FE
	UNITED PARCEL SERVICE INC.		MATURITY	XXX								61						6,463	05/16/2022	1.G FE
918204-AZ-1	VF CORP		MATURITY	XXX	1.000.000	1.000.000	999.820	999.972				28		1.000.000		1	1	10,250	04/23/2022	2.A FE
													·····		·	+	<u>+</u>			
92343V-GM-0.	VERIZON COMMUNICATIONS INC	04/29/2022	EXCHANGE OFFER	ХХХ			8,047,682	8,046,125		(1,781)		(1,781)		8,044,344					03/15/2032	2.A FE
	VERUS SECURITIZATION TRUST																			
92538C - AA - 9	2020-5	06/01/2022	PAYDOWN	ХХХ															05/01/2065	1.A FE
	VERUS SECURITIZATION TRUST																			
92538N-AA-5	2022-4	06/01/2022.	PAYDOWN.	XXX	189.585		189,584			1		1	l	189,585				1,027	04/01/2067	1.A FE
	VOLKSWAGEN AUTO LEASE																			
92868V-AB-5.	TRUST 2020-A	06/20/2022	PAYDOWN	XXX						7		7						419	04/20/2023	1.A FE
94106L - AY - 5.	WASTE MANAGEMENT INC	06/15/2022	CALL 100	ХХХ	450,000					(1,432)		(1,432)						9.788	09/15/2022	2.A FE
94973V-AX-5_	ANTHEM INC		MATURITY	XXX						(5,136)		(5,136)							05/15/2022	2.B FE
94974B-GH-7_	WELLS FARGO & CO	04/07/2022	J.P. MORGAN SECURITI	XXX	1,170,100	1,175,000	1,209,146	1, 195,666		(1,747)		(1,747)		1, 193, 919		(23,819)	(23,819)		02/19/2025	2.A FE
	WORLD OMNI AUTO																			
98162V-AD-1	RECEIVABLES TRUST 2019-B	06/15/2022	PAYDOWN.	XXX	211,798					1		1	l					2,244	07/15/2024	1.A FE
	WORLD OMNI AUTO																			
98162W-AD-9.	RECEIVABLES TRUST 2018-D	06/15/2022	PAYDOWN	ХХХ						1		1							04/15/2024	1.A FE
0010211 110 011	WORLD OWNL AUTO																	1		
98163C-AB-6.	RECEIVABLES TRUST 2020-C	05/15/2022	PAYDOWN	XXX						3		3							12/15/2023	1.A FE
J01030-AD-0.	WORLD OMNI AUTO	00/ 10/2022	TAIDOWN.																12/10/2020	
98163C-AF-7.	RECEIVABLES TRUST 2020-C	04/26/2022	TORONTO DOMINION SEC	ХХХ								(432)					(41,777)		10/15/2026	1.A FE
501030-AI -1	WORLD OMNI AUTO	04/20/2022	TONOMIO DOMINITON SEC									······(402)							10/13/2020	I.A I L
004005 40 0		00/45/0000	PAYDOWN	XXX	50 444	50 444	50 405	50 440						50 444				700	44/45/0000	4 4 55
98163E-AD-8	RECEIVABLES TRUST 2018-C	06/15/2022	PAYDOWN																11/15/2023	1.A FE
004000 10 -	WORLD OMNI AUTOMOBILE	0014510000	DAV/DOWN		AL 001	A4 A44	04.007	0.1 0.00		· .		· .		04.001					00/45/0000	4 4 55
98163G-AB-7	LEASE SECURITIZATI	06/15/2022	PAYDOWN	XXX															09/15/2023	1.A FE
	WORLD OMNI AUTO	l		1			1			1	1			1		1				
98163L-AB-6	RECEIVABLES TRUST 2021-B	06/15/2022	PAYDOWN	ХХХ			101,011												07/15/2024	1.A FE
	WORLD OMNI AUTO									1				1						
98164E-AB-1	RECEIVABLES TRUST 2021-A	06/15/2022	PAYDOWN	ХХХ						1									02/15/2024	1.A FE
064159-3Y-0	BANK OF NOVA SCOTIA/THE		CALL 100.	ХХХ	1,000,000	1,000,000	1,000,000	1,000,000		1	1	I	L	1,000,000	L	1	L	3,031		1.F FE
064159-SH-0	BANK OF NOVA SCOTIA/THEA	04/05/2022	SOUTHWEST SECURITIES	ХХХ	515,979					14	1	1/				1.011	1,011	4.063	11/15/2022	1.F FE
867224-AC-1	SUNCOR ENERGY INC.	06/30/2022	CALL 100	ΧΧΧ	1,015,000	1.015.000	1,014,015	1.014.541		164		164		1.014.705				17.763	05/15/2023	2.A FE
											l	104								
867224-AD-9	SUNCOR ENERGY INC	06/30/2022	CALL 100												·····				05/15/2025	2.A FE
05363L-BC-6.	AVERY POINT VI CLO LTD	05/31/2022	PAYDOWN	XXX		2,336,734	2,325,445							2, 336, 734					08/05/2027	1.A FE
05565Q-DA-3_	BP CAPITAL MARKETS PLCD.	06/30/2022.	CALL 100.108838	XXX	2,002,177		2,102,040	2,058,898								(50, 159)	(50,159)		03/17/2025	1.F FE
05565Q-DB-1.	BP CAPITAL MARKETS PLCD.		CALL 100	ХХХ	6.715.000		6.715.000	6.715.000		1	1	1	l	6.715.000	L	1	ļ		05/04/2026.	
06739G-CR-8			MATURITY	ХХХ						139	T	139	Γ			1	T	7.863	05/12/2022	1.E FE
307000 011-0.	CREDIT SUISSE AG/NEW YORK									100		1				1	1	1		
22550L-2B-6	NV	04/08/2022.	MATURITY	XXX	.825,000			824,996		5	1	5		.825,000		1			04/08/2022	1.E FE
22000L-20-0.	GLAXOSMITHKLINE CAPITAL									·+i ⁰		· • · · · · · · · · · · · · · · · · · ·				1	<u>†</u>	400		L
377373-AJ-4		05/01/2022	CALL 100	XXX	350.000	350.000	349.727	349.963						349,992		0	0	4,193	06/01/2022	1.F FE
											·····		·····		·····		······			
53944Y-AL-7	LLOYDS BANKING GROUP PLCD.	04/20/2022	GOLDMAN SACHS & CO	ХХХ						+		+				6 , 120	6 , 120		07/09/2025	1.F FE
53944Y-AM-5	LLOYDS BANKING GROUP PLC D.	06/15/2022	CALL 100	ХХХ		2,145,000	2,145,000	2,145,000			l			2, 145,000			.		06/15/2023	1.F FE
74982L - AY - 6	RACE POINT VIII CLO LTDD.	05/20/2022	PAYDOWN	XXX				[]											02/20/2030	1.A FE
	99 - Bonds - Industrial and Mis		naffiliated)		168.620.884	167,080,402		159.766.670		(175,979)		(175,979)		169.061.720		(1.741.055)	(1.741.055)	3,829,099	ХХХ	XXX
					100,020,004	101,000,402	110,002,002	100,100,010		(115,515)		(110,010)		100,001,720		(1,141,000)	(1,741,000)	0,020,000	7777	777
	rid Securities																			
	ent, Subsidiaries, and Affiliates	i																		
Bonds - SVC	Identified Funds																			
20																				

Schedule D - PART 4

					Sho	w All Long-T	erm Bonds a	nd Stock Solo	d, Redeemed				Current Quart	er						
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		F							11	12	13	14	15	1						NAIC
		0																		Designation,
		r									Current Year's			Book/				Bond		NAIC Desig.
		e							Unrealized		Other Than		Total Foreign		Foreian			Interest/Stock	Stated	Modifier and
CUSIP		i		Number of				Prior Year	Valuation	Current Year's		in	Exchange	Carrying Value		Realized Gain	Total Gain	Dividends	Contractual	SVO
Identi-		g Disposal		Shares of				Book/Adjusted	Increase/	(Amortization)/		B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Administrative
fication	Description	n Date	Name of Purchaser		Consideration	Par Value	Actual Cost			Accretion	Recognized			Disposal Date	Disposal	Disposal	Disposal	During Year	Date	Symbol
	ffiliated Bank Loans	II Date	Name of Furchaser	SIUCK	Consideration	Fai value		Carrying value	(Decrease)	Accietion	Recognized	(11112-13)	D./A.C.V.		Disposal	Disposai	Disposal	Duning real	Date	Symbol
		ait																		
	onds - Unaffiliated Certificates of Deposit 250999997 - Bonds - Subtotals - Bonds - Part 4 278,913,069 289,802,097 269,873,860 (397,172) 397,172) 280,972,063 (1,738,087) 5,180,754 XXX																			
2509999997 - Bonds - Subtotals - Bonds - Part 4 280,534,194 278,913,069 283,802,097 269,873,860 (397,172) (397,172) 280,972,063 (1,738,087) (1,738,087) 5,180,754 2509999999 - Bonds - Subtotals - Bonds 280,534,194 278,913,069 283,802,097 269,873,860 (397,172) (397,172) 280,972,063 (1,738,087) (1,738,087) 5,180,754																				
					280,534,194	278,913,069	283,802,097	269,873,860		(397, 172)		(397,172)		280,972,063		(1,738,087)	(1,738,087)	5,180,754	XXX	XXX
	eferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred eferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																			
	ocks - Parent, Subsidiaries a																			
Preferred Str	ocks - Parent, Subsidiaries a	and Affiliates - R	edeemable Preferred																	
	ocks - Industrial and Miscella																			
	ocks - Industrial and Miscella																			
	ocks - Mutual Funds - Design																			
	ocks - Mutual Funds - Design																			
	ocks - Unit Investment Trusts																			
	ocks - Unit Investment Trusts																			
	ocks - Closed-End Funds - D																			
	ocks - Closed-End Funds - D		t Assigned by the SVO																	
	ocks - Exchange Traded Fur																			
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600999999	99 Totals				280.534.194	XXX	283.802.097	269.873.860		(397, 172)		(397, 172)		280,972,063		(1.738.087)	(1.738.087)	5.180.754	XXX	XXX

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Schedule DB - Part A - Section 1

Schedule DB - Part B - Section 1

Schedule DB - Part D - Section 1

Schedule DB - Part D - Section 2

Schedule DB - Part E

Schedule DL - Part 1

Schedule DL - Part 2

SCHEDULE E - PART 1 - CASH

	Month End Depository Balances								
1	3	4	5	Book Balance at End of Each Month During Current Quarter			9		
		Rate	Amount of Interest Received During Current	Amount of Interest Accrued at Current Statement	6 6	7	Quarter 8		
Depository	Code	Interest	Quarter	Date	First Month	Second Month	Third Month	*	
Open Depositories					1				
GW PLA Return Premium - 8932Wells Fargo - Jax, FL GW PLA Commissions - 8957Wells Fargo - Jax, FL								XXX XXX	
GW PLA LAE - 8347								XXX	
PLA BC Dep Rtn Items – 7331JP Morgan Chase Bank PLA BC Return Premium – 5638JP Morgan Chase Bank								XXX XXX	
Elexible Spending - 8016 JP Morgan Chase Bank					4	(15,293,002)	(10,969,196)	XXX	
Blocked Policy - 0852JP Morgan Chase Bank								XXX	
Payroll - 1058							2,651 2,373	XXX XXX	
PLA Master - 1975JP Morgan Chase Bank						3,262,406		XXX	
PLA Operating - 3385						(767 , 179)	(851,798)	XXX	
PLA Field Claims – 5257JP Morgan Chase Bank PLA BC Depository – 2126JP Morgan Chase Bank		<u> </u>						XXX XXX	
GW PLA Indemnity - 8339		l			4,037			XXX	
BC Commissions - 6693JP Morgan Chase Bank Self-Funded Health Ins Plan - 7758JP Morgan Chase Bank						(437,820)	(448,888) 	XXX XXX	
PLA CC Indemnity - 8715 JP Morgan Chase Bank					(63 620 714)	(62,477,931)	(64,967,514)	XXX	
PLA CC LAE - 0257		I			(3.064.804)	(4,703,116) (14,505)	(3,535,154) (11,740)	XXX XXX	
CLA Master - 0050JP Morgan Chase Bank								XXX	
CLA BC Return Premium - 8626JP Morgan Chase Bank CLA BC Depository - 0761JP Morgan Chase Bank					(38,891)			XXX	
CLA CC Indemnity - 0936 JP Morgan Chase Bank					(1.616.526)			XXX XXX	
CLA CC LAE - 1207JP Morgan Chase Bank					(202,570)	(197,624)	(208,363)	XXX	
GW Coastal Depository - 8924Wells Fargo - Jax, FL CLA BC Dep Rtn Items - 5596JP Morgan Chase Bank					(218)			XXX XXX	
Coastal General Disbursements - 6731Wells Fargo - Jax, FL		I			53			XXX	
CST EPAS Return Premium - 6560JP Morgan Chase Bank CST Master - 6891JP Morgan Chase Bank						(11,212) 3,750,121	(11,212) 6,529,871	XXX XXX	
CST BC Return Premium - 7618JP Morgan Chase Bank								XXX	
CST BC Depository - 1667JP Morgan Chase Bank		I			5,339,834	10,474,216		XXX	
CST CC Indemnity - 1980JP Morgan Chase Bank CST CC LAE - 2186JP Morgan Chase Bank					(19,846,054) (521,989)	(18,983,267) (875,026)	(15,808,123) (591,697)	XXX XXX	
CST BC Dep Rtn Items - 2657JP Morgan Chase Bank								XXX	
BANK OF NEW YOR							1,335,475	XXX	
0199998 Deposits in depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories	XXX	XXX			(00.740.540)	(00, 100, 001)	(17, 050, 00.0)	XXX	
0199999 Total Open Depositories	XXX	XXX			(26,746,513)	(82,169,621)	(47,056,004)	XXX	
		 							
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	ХХХ	ХХХ			(26,746,513)	(82,169,621)	(47,056,004)	ХХХ	
0499999 Cash in Company's Office	XXX	XXX	ХХХ	ХХХ	(20,140,010)		(17,000,004)	ХХХ	
0599999 Total	XXX	ХХХ			(26,746,513)	(82,169,621)	(47,056,004)	XXX	

SCHEDULE E - PART 2 - CASH EQUIVALENTS

		30	ow Investments Own	eu Ellu ol Cultelli Qua	rter			
1	2	3	4	5	6	7	8	9
			Date	Rate of	Maturity	Book/Adjusted	Amount of Interest	Amount Received
CUSIP	Description	Code	Acquired	Interest	Date	Carrying Value	Due & Accrued	During Year
XXX	UNITED STATES TREASURY BILL							
ХХХ	UNITED STATES TREASURY BILL		04/29/2022		07/28/2022			40 525
ХХХ	UNITED STATES CASH MANAGEMENT BILL				08/09/2022	39,940,560		
XXX	UNITED STATES CASH MANAGEMENT BILL							
XXX	UNITED STATES CASH MANAGEMENT BILL							
	onds - U.S. Governments - Issuer Obligations					193,568,023		75,639
	rnments - Residential Mortgage-Backed Securities							
	rnments – Commercial Mortgage-Backed Securities rnments – Other Loan-Backed and Structured Securities							
	onds - U.S. Governments - Subtotals - U.S. Government Bonds					193,568,023		75.639
	Governments - Issuer Obligations					193,000,023		73,003
	Governments - Residential Mortgage-Backed Securities							
	Governments - Commercial Mortgage-Backed Securities							
	Governments - Other Loan-Backed and Structured Securities							
	es, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations							
	es, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Se							
	s, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Secu							
	es, Territories and Possessions (Direct and Guaranteed) – Other Loan-Backed and Structur tical Subdivisions of States, Territories and Possessions (Direct and Guaranteed) – Issu							
	tical Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residuation of States, Territories and Possessions (Direct and Guaranteed) - Residuation of States, Territories and Possessions (Direct and Guaranteed) - Residuation of States, Territories and Possessions (Direct and Guaranteed) - Residuation of States, Territories and Possessions (Direct and Guaranteed) - Residuation of States, Territories and Possessions (Direct and Guaranteed) - Residuation of States, Territories and Possessions (Direct and Guaranteed) - Residuation of States, Territories and Possessions (Direct and Guaranteed) - Residuation of States, Territories and Possessions (Direct and Guaranteed) - Residuation of States, Territories and Possessions (Direct and Guaranteed) - Residuation of States, Territories and Possessions (Direct and Guaranteed) - Residuation of States, Territories and Possessions (Direct and Guaranteed) - Residuation of States, Territories and Possessions (Direct and Guaranteed) - Residuation of States, Territories and Possessions (Direct and Guaranteed) - Residuation of States, Territories and Possessions (Direct and Guaranteed) - Residuation of States, Territories and Possessions (Direct and Guaranteed) - Residuation of States, Territories and Possessions (Direct and Guaranteed) - Residuation of States, Territories and Possessions (Direct and Guaranteed) - Residuation of States, Territories and Possessions (Direct and Guaranteed) - Residuation of States, Territories and Possessions (Direct and Guaranteed) - Residuation of States, Territories and Possessions (Direct and Guaranteed) - Residuation of States, Territories and Possessions (Direct and Residuation of States, Territories and Resid		Securities					
	tical Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Comm							
	tical Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Othe							
	ial Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Age			Political Subdivisions -	Issuer Obligations			
Bonds - U.S. Specia	ial Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Age	ncies and Authorities o	f Governments and Their	Political Subdivisions -	Residential Mortgage-Bac	ked Securities		
	ial Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Age							
	ial Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Age	ncies and Authorities o	f Governments and Their	Political Subdivisions -	Other Loan-Backed and St	ructured Securities		
Bonds - Industrial	I and Miscellaneous (Unaffiliated) - Issuer Obligations							
Bonds - Industrial	I and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities							
	l and Miscellaneous (Unaffiliated) – Commercial Mortgage-Backed Securities 1 and Miscellaneous (Unaffiliated) – Other Loan-Backed and Structured Securities							
	curities - Issuer Obligations							
	curities - Residential Mortgage-Backed Securities							
	curities - Commercial Mortgage-Backed Securities							
	curities - Other Loan-Backed and Structured Securities							
Bonds - Parent, Sul	ubsidiaries and Affiliates Bonds – Issuer Obligations							
	ubsidiaries and Affiliates Bonds – Residential Mortgage-Backed Securities							
	ubsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities							
	ubsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities							
	ubsidiaries and Affiliates Bonds – Affiliated Bank Loans – Issued ubsidiaries and Affiliates Bonds – Affiliated Bank Loans – Acquired							
	ified Funds - Exchange Traded Funds - as Identified by the SVO							
Bonds - Unaffiliat	ted Bank Loans – Unaffiliated Bank Loans – Issued							
Bonds - Unaffiliat Bonds - Unaffiliat	ted Bank Loans – Unaffiliated Bank Loans – Issued ted Bank Loans – Unaffiliated Bank Loans – Acquired					193.568.023		75.639
Bonds - Unaffiliat Bonds - Unaffiliat 2419999999 - Bor	ted Bank Loans – Unaffiliated Bank Loans – Issued					193,568,023 193,568,023		75,639 75,639
Bonds - Unaffiliat Bonds - Unaffiliat 2419999999 - Bor	ted Bank Loans – Unaffiliated Bank Loans – Issued ted Bank Loans – Unaffiliated Bank Loans – Acquired onds – Total Bonds – Subtotals – Issuer Obligations					193,568,023		
Bonds - Unaffiliatu Bonds - Unaffiliatu 2419999999 - Bor 2509999999 - Bor Sweep Accounts	ted Bank Loans – Unaffiliated Bank Loans – Issued ted Bank Loans – Unaffiliated Bank Loans – Acquired onds – Total Bonds – Subtotals – Issuer Obligations onds – Total Bonds – Subtotals – Bonds BNY MELLON CASH RESERVE USD					193,568,023 		
Bonds - Unaffiliatu Bonds - Unaffiliatu 2419999999 - Bor 2509999999 - Bor Sweep Accounts 	ted Bank Loans - Unaffiliated Bank Loans - Issued ted Bank Loans - Unaffiliated Bank Loans - Acquired onds - Total Bonds - Subtotals - Issuer Obligations onds - Total Bonds - Subtotals - Bonds BNY MELLON CASH RESERVE USD reep Accounts					193,568,023		
Bonds - Unaffiliatu Bonds - Unaffiliatu 2419999999 - Bor 2509999999 - Bor Sweep Accounts 	ted Bank Loans - Unaffiliated Bank Loans - Issued ted Bank Loans - Unaffiliated Bank Loans - Acquired onds - Total Bonds - Subtotals - Issuer Obligations onds - Total Bonds - Subtotals - Bonds BNY MELLON CASH RESERVE USDeep Accounts et Mutual Funds - as Identified by SVO		•			193,568,023 		75,639
Bonds - Unaffiliat Bonds - Unaffiliat 2419999999 - Bon 250999999 - Bor Sweep Accounts XXX. 8109999999 - Swe Exempt Money Marke 262006-20-8.	ted Bank Loans - Unaffiliated Bank Loans - Issued ted Bank Loans - Unaffiliated Bank Loans - Acquired onds - Total Bonds - Subtotals - Issuer Obligations onds - Total Bonds - Subtotals - Bonds BNY MELLON CASH RESERVE USD eep Accounts et Mutual Funds - as Identified by SVO DREYFUS GOVT CASH MGWT-1.				12/31/2023	193,568,023 	311,622	75,639
Bonds - Unaffiliat Bonds - Unaffiliat 2419999999 - Bor 2509999999 - Bor 2509999999 - Bor Sweep Accounts XXX 810999999 - Sweep Exempt Money Marke 262006-20-8. 8209999999 - Exempt Money Marke	ted Bank Loans - Unaffiliated Bank Loans - Issued ted Bank Loans - Unaffiliated Bank Loans - Acquired onds - Total Bonds - Subtotals - Issuer Obligations onds - Total Bonds - Subtotals - Bonds BNY MELLON CASH RESERVE USD reep Accounts et Mutual Funds - as Identified by SVO DREYFUS GOVT CASH MGMT-1		•			193,568,023 	<u></u>	75,639
Bonds - Unaffiliatu Bonds - Unaffiliatu 2419999999 - Bor 2509999999 - Bor Sweep Accounts XXX. 8109999999 - Swe Exempt Money Marke 262006-20-8. 8209999999 - Exe All Other Money Ma	ted Bank Loans - Unaffiliated Bank Loans - Issued ted Bank Loans - Unaffiliated Bank Loans - Acquired onds - Total Bonds - Subtotals - Issuer Obligations onds - Total Bonds - Subtotals - Bonds BNY MELLON CASH RESERVE USD teep Accounts et Mutual Funds - as Identified by SVO DREYFUS GOVT CASH MGMT-1 prevent Money Market Mutual Funds - as Identified by SVO arket Mutual Funds Funds - as Identified by SVO				XXX	193,568,023 		75,639
Bonds - Unaffiliat Bonds - Unaffiliat 2419999999 - Bor 2509999999 - Bor Sweep Accounts XXX. 8109999999 - Swe Exempt Money Marke 262006-20-8. 8209999999 - Exe All Other Money Ma 26188J-70-1.	ted Bank Loans - Unaffiliated Bank Loans - Issued ted Bank Loans - Unaffiliated Bank Loans - Acquired onds - Total Bonds - Subtotals - Issuer Obligations onds - Total Bonds - Subtotals - Bonds BNY MELLON CASH RESERVE USD. weep Accounts et Mutual Funds - as Identified by SVO [DREYFUS GOVT CASH MGMT-I. cempt Money Market Mutual Funds - as Identified by SVO arket Mutual Funds [DREYFUS CASH MANAGEMENT-PREF.				456	193,568,023 	311,622	43,986 43,986
Bonds - Unaffiliat Bonds - Unaffiliat 2419999999 - Bon 250999999 - Bon Sweep Accounts 	ted Bank Loans - Unaffiliated Bank Loans - Issued ted Bank Loans - Unaffiliated Bank Loans - Acquired onds - Total Bonds - Subtotals - Issuer Obligations onds - Total Bonds - Subtotals - Bonds BNY MELLON CASH RESERVE USD teep Accounts et Mutual Funds - as Identified by SVO IDREYFUS GOVT CASH MGMT-I cempt Money Market Mutual Funds - as Identified by SVO arket Mutual Funds - IDREYFUS CASH MANAGEMENT-PREF. GLDNN SCHS FIN SO MMKT-FST.				456 XXX	193,568,023 	311,622	75,639
Bonds - Unaffiliat Bonds - Unaffiliat 2419999999 - Bor 2509999999 - Bor Sweep Accounts XXX. 8109999999 - Swe Exempt Money Marke 262006-20-8. 8209999999 - Exe All Other Money Ma 26188J-70-1.	ted Bank Loans - Unaffiliated Bank Loans - Issued ted Bank Loans - Unaffiliated Bank Loans - Acquired onds - Total Bonds - Subtotals - Issuer Obligations onds - Total Bonds - Subtotals - Bonds BNY MELLON CASH RESERVE USD. weep Accounts et Mutual Funds - as Identified by SVO [DREYFUS GOVT CASH MGMT-I. cempt Money Market Mutual Funds - as Identified by SVO arket Mutual Funds [DREYFUS CASH MANAGEMENT-PREF.			1.	456	193,568,023 	311,622	75,639

SCHEDULE E - PART 2 - CASH EQUIVALENTS

2		Show Investments Owned End of Current Quarter									
2	3	4	5	6	7	8	9				
		Date	Rate of	Maturity	Book/Adjusted	Amount of Interest	Amount Received				
	Code		Interest		Carrying Value		During Year				
MSILF PRIME PORTFOLIO-INST				XXX							
RESERVE PRIMARY FUND				XXX							
				XXX							
ALLSPRING HERITAGE NM-I			0.445				33				
J DKEYFUS TAX EXEMPT CASH MGMT			U.445	λλλ							
I Uther Money Market Mutual Funds					499,033,143	405,778	563,88				
IS UNDER SSAP NO. 2K											
		1 1									
tal Cash Equivalents					1 187 901 662	777 400	683,5				
	Description MSILF PRIME PORTFOLIO-INST. RESERVE PRIMARY FUND. WELLS FARGO GOVERNMENT MONEY MARKET FUND. ALLSPRING HERITAGE MM-I. DREFVUS TAX EXEMPT CASH MGMT. Other Money Market Mutual Funds s Under SSAP No. 2R nts	MSILF PRIME PORTFOLIO-INST. RESERVE PRIMARY FUND WELLS FARGO GOVERNMENT MONEY MARKET FUND. ALLSPRING HERITAGE MM-1. DREYFUS TAX EXEMPT CASH MGMT. Other Money Market Mutual Funds s Under SSAP No. 2R nts 	Description Code Acquired MSILF PRIME PORTFOLIO-INST .03/14/2022. .11/103/2008. .11/103/2008. RESERVE PRIMARY FUND. .08/01/2019. .08/01/2019. .08/01/2019. WELLS FARGO GOVERNMENT MONEY MARKET FUND. .08/01/2019. .08/01/2019. .08/01/2022. Other Money Market Mutual Funds .06/15/2022. .06/15/2022. .06/15/2022. Other SAP No. 2R	Description Code Acquired Interest MSILF PRIME PORTFOLIO-INST	Description Code Acquired Interest Date' NSILF PRIFE OUTFOLIO-INST. .0314/19022 .XX .XX .XXX .XXX	Description Code Acquired Interest Date Carrying Value WSILF PRIME PRIMENT 03/14/2022 XXX 19/9,90.000 RESERVE PRIMARY FUND. 11/03/2008. XXX 15/9 WELLS FARG OVERNMENT WARKET FUND. 09/11/2029. XXX 33/9,90.000 ALLSPRING HERITAGE Mu-I. 09/21/2029. XXX 33/00.000 DePrives TAR EXPT CASH Walf 09/15/2022. XXX 33/00.000 Other Worky Warket Mutual Funds 0/15/2022. 0.445 30/9,003/14/0672 Other Worky Warket Mutual Funds 0/15/2022. 0.445 30/9,003/14/0672 Staff 0/15/2022. 0.445 499,033,143 Test 0/15/2022. 0.445 0/16/2000.	Description Code Acquired Interest Date Carrying Value Due & Accrued RESR PRIME PRIME 3/14/2022 XXX 199/90.000 .086.300 .086.300 RESR PRIME PRIME 0/01/2008 XXX .090 .086.300 .087.300 RESR PRIME PRIME 0/01/2018 .0XX .000 .012 .014 ALLSP ANG ORD/NO FRIME IN MARET PIND .060/21/2022 .0.445 .0XX .000000 .1270 .1383 Other Money Market Must .061/21/202 .0.445 .0XX .01/07/21 .138 .000 .000 .1270 .1383 .000 .01/07/21 .138 .000 .01/07/21 .138 .000 .01/07/21 .138 .000 .01/07/21 .138 .000 .01/07/21 .138 .000 .01/07/21 .138 .000 .01/07/21 .138 .000 .01/07/21 .138 .000 .01/07/21 .01/07/21 .01/07/21 .01/07/21 .01/07/21 .01/07/21 .01/07/21 .01/07/21 .01/07/21 </td				