

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

MOTOR CLUB INSURANCE COMPANY

NAIC Group Code 1318 1318 NAIC Company Code 12487 Employer's ID Number _____ 20-3462094

Organized under the Laws of	Rhode Island	. State of Domicile or Port of Entry	RI	
Country of Domicile	United	d States of America		
Incorporated/Organized	09/14/2005	Commenced Business	01/01/2006	
Statutory Home Office	110 Royal Little Drive	Pro	ovidence, RI, US 02904	
	(Street and Number)	(City or Tow	vn, State, Country and Zip Code)	
Main Administrative Office	3333 Fairv	view Rd, Mail Stop A357		
		reet and Number)	714 959 5114	
	sa, CA, US 92626-1698 State, Country and Zip Code)		714-850-5111 Code) (Telephone Number)	
	P.O. Box 25001 Mail Stop A357		Ana, CA, US 92799-5001 n, State, Country and Zip Code)	
l	Street and Number or P.O. Box)	(City of Tow	n, State, Country and Zip Code)	
Primary Location of Books and Recor		view Rd. Mail Stop A357		
0	and the second sec	reet and Number)	714-885-2170	
	sa, CA, US 92626-1698 State, Country and Zip Code)	(Area (Code) (Telephone Number)	
(City of Town.	State, Country and Zip Code/	Vice		
nternet Website Address	w	ww.aaa-calif.com		
Statutory Statement Contact	Quynh Nguyen		714-885-2170	
	(Name)	(A	rea Code) (Telephone Number)	
	.quynh@aaa-calif.com E-mail Address)		714-885-2179 (FAX Number)	
(E-mail Address)		(FAX Number)	
		OFFICERS		
President & Chief Executive Officer	John Francis Boyle	Vice President & General Counsel	Katherine Almstedt Sieck	
Vice President, CFO and Treasurer	Raju Thirumala Varma	Secretary	Gail Chi-way Louis	
		OTHER	Vi A	
Tzechung Eric Lai, Assista	ant Secretary	OTHER		
0	DIDECT			
John Francis Bo		DRS OR TRUSTEES pher Michael Baggaley	Brian Harris Deephouse	
Francis Xavier Do		n Raymond Galvin	Marta Genovese	

State of - SS: California County of Orange

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

n John Francis Boyle President & Chief Executive Officer

Ine Chi-400 Gail Chi-way Lou

ame an

Raju Th rumala Varma Vice President, CFO and Treasurer

Yes[X]No[]

Subscribed and sworn to before me this 2016

BRAD TOMA Notary Public - California Orange County Commission # 2297145 NNA My Comm. Expires Jul 15, 2023

Secretary

a. Is this an original filing? b. If no,

- 1. State the amendment number 2. Date filed
- 3. Number of pages attached

	AS	SETS			
			Current Statement Date	4	
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1 8	Bonds		Nonadmilled Assets		
	Stocks:				
		40,000,777		40, 260, 777	40 610 607
	2.2 Common stocks			40,360,777 .	
	Nortgage loans on real estate:				
	3.1 First liens				
3	3.2 Other than first liens				
4. F	Real estate:				
4	.1 Properties occupied by the company (less \$ encumbrances)				
4	Properties held for the production of income (less encumbrances)				
4	.3 Properties held for sale (less \$ encumbrances)				
5. C	Cash (\$(492,075)), cash equivalents				
	(\$1, 116, 662) and short-term				
	investments (\$	624 587			272 124
	Contract loans (including \$,
	Derivatives				
	Description for according				
	Receivables for securities			23,393 .	
	Securities lending reinvested collateral assets				
	Aggregate write-ins for invested assets				
12. S	Subtotals, cash and invested assets (Lines 1 to 11)				
	Title plants less \$ charged off (for Title insurers only)				
	nvestment income due and accrued				151.728
	Premiums and considerations:				
	5.1 Uncollected premiums and agents' balances in the course of collection	162 020	0.000	152 040	145 100
1	5.2 Deferred premiums, agents' balances and installments booked but				
	deferred and not yet due (including \$				
	earned but unbilled premiums)	4,908,404		4,908,404	4,287,623
1	5.3 Accrued retrospective premiums (\$				
	contracts subject to redetermination (\$)				
16. F	Reinsurance:				
1	6.1 Amounts recoverable from reinsurers			2,333,409	2, 153, 732
1	6.2 Funds held by or deposited with reinsured companies				
1	6.3 Other amounts receivable under reinsurance contracts				
17. A	Amounts receivable relating to uninsured plans				
	Current federal and foreign income tax recoverable and interest thereon				
	Vet deferred tax asset				
	Guaranty funds receivable or on deposit				
	Electronic data processing equipment and software				
21. F	-urniture and equipment, including health care delivery assets (\$				
22. N	Vet adjustment in assets and liabilities due to foreign exchange rates				
	Receivables from parent, subsidiaries and affiliates				
	Health care (\$				
	Aggregate write-ins for other than invested assets				
26. T	Fotal assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)				
27. F	From Separate Accounts, Segregated Accounts and Protected Cell				
	Accounts	83,007,752	173,982		84,744,970
	DETAILS OF WRITE-INS	-, , -		,,	, ,-
1101.					
1102.					
1103.					
	Summary of remaining write-ins for Line 11 from overflow page				
	Fotals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
	Prepaid Expenses	160 000	160 000		
	Premium Tax Deposit				
	ther Miscellaneous Assets				
2598. S	Summary of remaining write-ins for Line 25 from overflow page				
2599. T	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	253,104	163,992	89,112	149,846

ASSETS

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current	2 December 31,
		Statement Date	Prior Year
	Losses (current accident year \$		
	Reinsurance payable on paid losses and loss adjustment expenses		
	Loss adjustment expenses		
	Other expenses (excluding taxes, licenses and fees)		
	Faxes, licenses and fees (excluding federal and foreign income taxes)		
	Current federal and foreign income taxes (including \$		
	Vet deferred tax liability		
	Borrowed money \$		
	Jnearned 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)		
	Advance premium		
	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12. (Ceded reinsurance premiums payable (net of ceding commissions)		
13. F	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others		
	Remittances and items not allocated		
16. F	Provision for reinsurance (including \$		
17. 1	Net adjustments in assets and liabilities due to foreign exchange rates		
18. [Drafts outstanding		
19. F	Payable to parent, subsidiaries and affiliates		
20. [Derivatives		
21. F	Payable for securities		
22. F	Payable for securities lending		
23. I	iability for amounts held under uninsured plans		
24. 0	Capital notes \$		
25.	Aggregate write-ins for liabilities	320,852	46,060
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	15,016,111	14,630,142
27. F	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)		
29. /	Aggregate write-ins for special surplus funds		
30. 0	Common capital stock	1,620,000	
31. F	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33. 5	Surplus notes		
34. 0	Gross paid in and contributed surplus		
35. l	Jnassigned funds (surplus)		
36. I	Less treasury stock, at cost:		
3	36.1		
3	36.2 shares preferred (value included in Line 31 \$		
37. 5	Surplus as regards policyholders (Lines 29 to 35, less 36)		70,114,828
38.	Totals (Page 2, Line 28, Col. 3)	82,833,770	84,744,970
	DETAILS OF WRITE-INS		
2501.	Other Miscellaneous Liabilities		
2502			
2503			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	320,852	46,060
	Summary of remaining write-ins for Line 29 from overflow page		
	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)		
	Summary of remaining write-ins for Line 32 from overflow page		
	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current	2 Prior Year	3 Prior Year Ended
		Year to Date	to Date	December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written \$10,592,564)			
	1.2 Assumed (written \$			
	1.3 Ceded (written \$10,592,564) 1.4 Net (written \$			
	DEDUCTIONS:			
2	Losses incurred (current accident year \$			
	2.1 Direct		4,682,716	
	2.2 Assumed			
	2.3 Ceded		4,682,716	
	2.4 Net			
3.	Loss adjustment expenses incurred			
4.	Other underwriting expenses incurred			
5. c	Aggregate write-ins for underwriting deductions			
6. 7.	Total underwriting deductions (Lines 2 through 5) Net income of protected cells			
8.	Net income of protected cens			
0.				
9.	Net investment income earned			1,481,876
10.	Net realized capital gains (losses) less capital gains tax of \$	80,884	208,667	432,458
11.	Net investment gain (loss) (Lines 9 + 10)			1,914,334
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered			
	\$ amount charged off \$)			
13.	Finance and service charges not included in premiums			
14.	Aggregate write-ins for miscellaneous income			
15.	Total other income (Lines 12 through 14) Net income before dividends to policyholders, after capital gains tax and before all other federal			
16.	and foreign income taxes (Lines 8 + 11 + 15)			1,914,334
17.	Dividends to policyholders	, .	.,	,. ,
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and			
	foreign income taxes (Line 16 minus Line 17)			
19.	Federal and foreign income taxes incurred	79,186	56,582	284,194
20.	Net income (Line 18 minus Line 19)(to Line 22)	260,272	413,138	1,630,140
0.1		70 114 000	62 420 140	62 420 140
21.	Surplus as regards policyholders, December 31 prior year		<u>63,439,140</u> 413,138	<u>63,439,140</u> 1,630,140
22. 23.	Net income (from Line 20) Net transfers (to) from Protected Cell accounts			
23. 24.	Change in net unrealized capital gains (losses) less capital gains tax of \$	(2 633 387)	1 247 743	
25.	Change in net unrealized capital gains (Iosses) less capital gains (Ioss)			
26.	Change in net deferred income tax	(17,843)	.8,443	
27.	Change in nonadmitted assets			(114,873)
28.	Change in provision for reinsurance			
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	22.2 Transferred from ourslup (Cteck Dividend)			
	32.2 Transferred from surplus (Stock Dividend)			
33	32.3 Transferred to surplus			
33.	32.3 Transferred to surplus			
33.	32.3 Transferred to surplus Surplus adjustments: 33.1 Paid in			
33.	32.3 Transferred to surplus			
33. 34.	32.3 Transferred to surplus Surplus adjustments: 33.1 Paid in 33.2 Transferred to capital (Stock Dividend)			
	32.3 Transferred to surplus Surplus adjustments: 33.1 Paid in 33.2 Transferred to capital (Stock Dividend) 33.3 Transferred from capital			
34.	32.3 Transferred to surplus Surplus adjustments: 33.1 Paid in 33.2 Transferred to capital (Stock Dividend) 33.3 Transferred from capital Net remittances from or (to) Home Office			
34. 35. 36. 37.	32.3 Transferred to surplus Surplus adjustments: 33.1 Paid in 33.2 Transferred to capital (Stock Dividend) 33.3 Transferred from capital Net remittances from or (to) Home Office Dividends to stockholders Change in treasury stock Aggregate write-ins for gains and losses in surplus			
34. 35. 36. 37. 38.	32.3 Transferred to surplus	(2,297,169)	1,678,455	6,675,688
34. 35. 36. 37.	32.3 Transferred to surplus Surplus adjustments: 33.1 Paid in 33.2 Transferred to capital (Stock Dividend) 33.3 Transferred from capital Net remittances from or (to) Home Office Dividends to stockholders Change in treasury stock Aggregate write-ins for gains and losses in surplus Change in surplus as regards policyholders (Lines 22 through 37). Surplus as regards policyholders, as of statement date (Lines 21 plus 38)			
34. 35. 36. 37. 38. 39.	32.3 Transferred to surplus	(2,297,169)	1,678,455	6,675,688
34. 35. 36. 37. 38. 39. 0501.	32.3 Transferred to surplus	(2,297,169)	1,678,455	6,675,688
34. 35. 36. 37. 38. 39.	32.3 Transferred to surplus Surplus adjustments: 33.1 Paid in 33.2 Transferred to capital (Stock Dividend) 33.3 Transferred from capital Net remittances from or (to) Home Office Dividends to stockholders Change in treasury stock Aggregate write-ins for gains and losses in surplus Change in surplus as regards policyholders (Lines 22 through 37). Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	(2,297,169) 67,817,659	1,678,455	6,675,688
34. 35. 36. 37. 38. 39. 0501. 0502.	32.3 Transferred to surplus	(2,297,169) 67,817,659	1,678,455	6,675,688
34. 35. 36. 37. 38. 39. 0501. 0502. 0503.	32.3 Transferred to surplus	(2,297,169) 67,817,659	1,678,455 65,117,595	6,675,688
34. 35. 36. 37. 38. 39. 0501. 0502. 0503. 0598.	32.3 Transferred to surplus	(2,297,169) 67,817,659	1,678,455 65,117,595	6,675,688
34. 35. 36. 37. 38. 39. 0501. 0502. 0503. 0598. 0599.	32.3 Transferred to surplus	(2,297,169) 67,817,659	1,678,455 65,117,595	6,675,688
34. 35. 36. 37. 38. 39. 0501. 0502. 0503. 0598. 0599. 1401.	32.3 Transferred to surplus	(2,297,169) 67,817,659	1,678,455 65,117,595	6,675,688
34. 35. 36. 37. 38. 39. 0501. 0502. 0503. 0598. 0599. 1401. 1402. 1403. 1498.	32.3 Transferred to surplus	(2,297,169) 67,817,659	1,678,455 65,117,595	6,675,688
34. 35. 36. 37. 38. 39. 0501. 0502. 0503. 0598. 0599. 1401. 1402. 1403. 1498. 1499.	32.3 Transferred to surplus	(2,297,169) 67,817,659	1,678,455 65,117,595	6,675,688
34. 35. 36. 37. 38. 39. 0501. 0502. 0503. 0598. 0599. 1401. 1402. 1403. 1498. 1499. 3701.	32.3 Transferred to surplus	(2,297,169) 67,817,659	1,678,455 65,117,595	6,675,688
34. 35. 36. 37. 38. 39. 0501. 0502. 0503. 0598. 0599. 1401. 1402. 1403. 1498. <u>1499.</u> 3701. 3702.	32.3 Transferred to surplus	(2,297,169) 67,817,659	1,678,455 65,117,595	6,675,688
34. 35. 36. 37. 38. 39. 0501. 0502. 0503. 0598. 0599. 1401. 1402. 1403. 1498. 1499. 3701.	32.3 Transferred to surplus	(2,297,169) 67,817,659	1,678,455 65,117,595	6,675,688

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations		10 2010	200011001 01
1.	Premiums collected net of reinsurance		1, 108,653	
2.	Net investment income			
3.	Miscellaneous income			
4.	Total (Lines 1 to 3)	741,204	1,436,725	2,924,476
5.	Benefit and loss related payments			
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	(172,439)		
8.				
9.	Federal and foreign income taxes paid (recovered) net of \$(14,098) tax on capital			
	gains (losses)	52	55	445,141
10.	Total (Lines 5 through 9)	7,290	783,934	1,951,843
11.	Net cash from operations (Line 4 minus Line 10)	733,914	652,792	972,634
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds			
	12.2 Stocks			
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds			2,299
	12.8 Total investment proceeds (Lines 12.1 to 12.7)			
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds			
	13.2 Stocks			
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	585,849	797,924	153,300
	13.7 Total investments acquired (Lines 13.1 to 13.6)	7,538,114	5,618,964	20,141,105
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)	(846,017)	823,238	(1,575,555
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	464,565	(380,751)	(335,415
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5			· ·
	plus Line 16.6)	464,565	(380,751)	(335,415
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)		1,095,279	(938,336
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year		1,210,460	1,210,460
	19.2 End of period (Line 18 plus Line 19.1)	624,587	2,305,740	272,124

Summary of Significant Accounting Policies and Going Concern 1.

Accounting Practices Α.

current interest rate and economic environment.

2.

3.

4.

5.

The financial statements of Motor Club Insurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the state of Rhode Island Department of Business Regulation - Insurance Division. The National Association of Insurance Commissioners' *Accounting Practices and Procedures Manual (NAIC SAP)* has been adopted as a component of prescribed or permitted practices by the state of Rhode Island.

		SSAP #	F/S Page	F/S Line #	03/31/202	2	12/31/2021
	Net Income						
	(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 260	,272 . \$	1,630,140
	 (2) State prescribed practices that are an increase / (decrease) from NAIC SAP: 						
	(3) State permitted practices that are an increase / (decrease) from NAIC SAP:						
	(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 260	,272 \$	1,630,140
	Surplus						
	(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 67,817	,659 . \$	70,114,828
	(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:						
	(7) State permitted practices that are an increase / (decrease) from NAIC SAP:						
	(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 67,817	,659 \$	70,114,828
Β.	Use of Estimates in the Preparation of the Financial Statement	nts - No Signific	ant Changes				
C.	Accounting Policy						
	(1) Short-term investments - Not Applicable						
	(2) Bonds not backed by other loans designated highest amortized cost using the modified scientific method. All the lower of amortized cost or fair value.						
	(3) Common stocks - No Significant Changes						
	(4) Preferred stocks - Not Applicable						
	(5) Mortgage loans - Not Applicable						
	(6) Loan-backed securities are carried at either amortized c retrospective method, with the exception of other than te						
	(7) Investments in subsidiaries, controlled and affiliated enti	ties - Not Applic	able				
	(8) Investments in joint ventures, partnerships and limited lia	ability companie	es - Not Applica	able			
	(9) Derivatives - Not Applicable						
	(10) Investment income as a factor in the premium deficiency	/ calculation - N	ot Applicable				
	(11) Liabilities for losses and loss/claim adjustment expense	es - No Significa	nt Changes				
	(12) Changes in capitalization policy - Not Applicable						
	(13) Pharmaceutical rebate receivables - Not Applicable						
D.	Going Concern - None						
Ac	counting Changes and Corrections of Errors - Not Applicable						
Bu	siness Combinations and Goodwill - Not Applicable						
Dis	continued Operations - Not Applicable						
Inv	estments						
A.	Mortgage Loans, including Mezzanine Real Estate Loans - No	ot Applicable					
В.	Debt Restructuring - Not Applicable						
C.	Reverse Mortgages - Not Applicable						
D.	Loan-Backed Securities						
	(1) Prepayment assumptions are obtained from the broker current interest rate and economic environment.	dealer survey v	alues through	the Bloomber	g System and	are cons	istent with the

- (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) Not Applicable
- Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the (3)amortized cost of securities - Not Applicable

5. Investments (Continued)

(4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

a.	The aggregate amount of unrealized losses:	
	1. Less than 12 months.	\$ 555,833
	2. 12 months or longer	56,839
b.	The aggregate related fair value of securities with unrealized losses:	
	1. Less than 12 months.	\$ 10,276,575
	2. 12 months or longer	639,900

- (5) All loan-backed and structured securities in an unrealized loss position were reviewed to determine whether OTTI should be recognized. The Company asserts that it has the intent and ability to hold these securities long enough to allow the cost basis of these securities to be recovered. These conclusions are supported by a detailed analysis of the underlying credit and cash flows of each security. Unrealized losses are primarily attributable to credit spread widening and increased liquidity discounts. It is possible that the Company could recognize OTTI impairments in the future on some of the securities if future events, new information or the passage of time cause it to conclude that declines in value are other-than temporary.
- E. Dollar Repurchase Agreements and/or Securities Lending Transactions Not Applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing Not Applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale Not Applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale Not Applicable
- J. Real Estate Not Applicable
- K. Low-Income Housing Tax Credits (LIHTC) Not Applicable
- L. Restricted Assets Not Applicable
- 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 Not Applicable
- Q. Prepayment Penalty and Acceleration Fees Not Applicable
- R. Reporting Entity's Share of Cash Pool by Asset type Not Applicable
- 6. Joint Ventures, Partnerships and Limited Liability Companies Not Applicable
- 7. Investment Income No Significant Changes
- 8. Derivative Instruments Not Applicable
- 9. Income Taxes No Significant Changes
- 10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties No Significant Changes
- 11. Debt Not Applicable
- 12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans Not Applicable
- 13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations No Significant Changes

14. Liabilities, Contingencies and Assessments

- A. Contingent Commitments Not Applicable
- B. Assessments Not Applicable
- 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

The Company is a defendant in various lawsuits, which are incidental to its operations. In some of these actions, plaintiffs assert claims for punitive damages. The Company intends to vigorously defend these actions. Litigation, by its very nature, is unpredictable and the outcome of these cases is uncertain. Moreover, the Company is unable to predict the precise nature or the relief that may be sought in any lawsuits that may be filed against it in the future. The Company has accrued an estimated amount for material cases, if any, as of March 31, 2022 as to which an unfavorable outcome is probable. Management does not expect the ultimate disposition of the remaining lawsuits to result in any material liability and accordingly, no provision has been made in the accompanying financial statements for those lawsuits.

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

- 17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities Not Applicable
- 18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans Not Applicable
- 19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators Not Applicable

20. Fair Value Measurements

- A. Fair Value Measurement
 - (1) Fair value measurements at reporting date

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Common stock - industrial and miscellaneous	\$ 12,069,782	\$	\$	\$	\$ 12,069,782
	Common stock - mutual funds	28,290,995				28,290,995
	Total assets at fair value/NAV	\$ 40,360,777	\$ -	\$ -	\$ -	\$ 40,360,777
b.	Liabilities at fair value					
		\$ –	\$ –	\$	\$	\$ –
	Total liabilities at fair value	\$ –	\$ –	\$ –	\$ -	\$ –

There were no transfers between Level 1 and Level 2.

- (2) Fair value measurements in Level 3 of the fair value hierarchy Not Applicable
- (3) At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changes that changed that would cause and instrument to be transferred into or out of Level 3. The Company did not have any transfers into or out of Level 3 during the three months ended March 31, 2022.
- (4) When quoted prices in active markets for identical assets are available, these quoted market prices are used to determine the fair value of financial assets and these assets are classified as Level 1, primarily common stocks and U.S. Treasuries. In other cases where a quoted market price for identical assets in an active market is either not available or not observable, fair value is estimated using valuation methodologies based on available and observable market information or by using a matrix pricing model. These financial assets would be classified as Level 2. If quoted market prices are not available, fair value is determined by using broker quotes or an internal analysis of each investment's financial statements and cash flow projections. In these instances, financial assets will be classified based upon the lowest level of input that is significant to the valuation.
- (5) Derivatives Not Applicable
- B. Other Fair Value Disclosures Not Applicable
- C. Fair Values for All Financial Instruments by Level 1, 2 and 3

	Aggregate Fair					Net Asset Value	Not Practicable
Type of Financial Instrument	Value	Admitted Assets	Leve 1	Level 2	Level 3	(NAV)	(Carrying Value)
Cash	\$	\$(492,075)	\$(492,075)	\$	\$	\$	\$
Cash equivalents	1,116,662	1,116,662	1,116,662				
Bonds	32,566,051	34,183,542	9,275,302	23,290,749			
Common stocks - unaffiliated	40,360,777	40,360,777	40,360,777				—

- D. Not Practicable to Estimate Fair Value Not Applicable
- E. Nature and Risk of Investments Reported at NAV Not Applicable
- 21. Other Items Not Applicable
- 22. Events Subsequent None
- 23. Reinsurance No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company has not entered into any retrospectively rated reinsurance contracts.

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

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

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

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

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination (Continued)

(5) ACA risk corridors receivable as of reporting date - Not Applicable

25. Changes in Incurred Losses and Loss Adjustment Expenses

- A. Reasons for Changes in the Provision for Incurred Loss and Loss Adjustment Expenses Attributable to Insured Events of Prior Years The Company ceded 100% of its incurred losses and loss adjustment expenses to the Inter-Insurance Exchange of the Automobile Club. Any adverse development in such amount will likewise be ceded.
- B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Losses and Loss Adjustment Expenses -Not Applicable

26. Intercompany Pooling Arrangements - Not Applicable

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1	Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?	Yes [] No [X]
1.2	If yes, has the report been filed with the domiciliary state?	Yes [] No []
2.1	Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?	Yes [] No [X]
2.2	If yes, date of change:	
3.1	Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?	Yes [X] No []
3.2	Have there been any substantial changes in the organizational chart since the prior quarter end?	Yes [] No [X]
3.3	If the response to 3.2 is yes, provide a brief description of those changes.	
3.4	Is the reporting entity publicly traded or a member of a publicly traded group?	Yes [] No [X]
3.5	If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.	
4.1	Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?	Yes [] No [X]
4.2	If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.	
	1 2 3 Name of Entity NAIC Company Code State of Domicile	
5.	If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney- in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?] No [X] N/A []
6.1	State as of what date the latest financial examination of the reporting entity was made or is being made.	12/31/2019
6.2	State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.	12/31/2019
6.3	State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).	01/25/2021
6.4	By what department or departments?	
6.5	STATE OF RHODE ISLAND DEPARTMENT OF BUSINESS REGULATION - INSURANCE DIVISION Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?] No [] N/A [X]
6.6	Have all of the recommendations within the latest financial examination report been complied with?] No [] N/A [X]
7.1	Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?	Yes [] No [X]
7.2	If yes, give full information:	
8.1	Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?	Yes [] No [X]
8.2	If response to 8.1 is yes, please identify the name of the bank holding company.	
8.3	Is the company affiliated with one or more banks, thrifts or securities firms?	Yes [X] No []
8.4	If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.	

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	000	FDIC	SEC

GENERAL INTERROGATORIES

9.1 9.11	 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between person relationships; (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reportint (c) Compliance with applicable governmental laws, rules and regulations; (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and (e) Accountability for adherence to the code. If the response to 9.1 is No, please explain: 	onal and professional	Yes [X] No []
9.2 9.21	Has the code of ethics for senior managers been amended? If the response to 9.2 is Yes, provide information related to amendment(s).		Yes [] No [X]
9.3 9.31	Have any provisions of the code of ethics been waived for any of the specified officers? If the response to 9.3 is Yes, provide the nature of any waiver(s).		Yes [] No [X]
	FINANCIAL		
10.1 10.2	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? . If yes, indicate any amounts receivable from parent included in the Page 2 amount:		
11.1	INVESTMENT Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or other use by another person? (Exclude securities under securities lending agreements.)		Yes [] No [X]
11.2	If yes, give full and complete information relating thereto:		
12.	Amount of real estate and mortgages held in other invested assets in Schedule BA:		
13.	Amount of real estate and mortgages held in short-term investments:		
14.1 14.2	Does the reporting entity have any investments in parent, subsidiaries and affiliates? If yes, please complete the following:		Yes [] No [X]
14 21	Bonds\$	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
	Preferred Stock \$		\$ \$
	Common Stock \$		\$
	Short-Term Investments \$		\$
	Mortgage Loans on Real Estate\$		\$
	All Other\$		\$
	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)\$		\$
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above\$		\$
15.1 15.2	Has the reporting entity entered into any hedging transactions reported on Schedule DB? If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? If no, attach a description with this statement.		
16	For the reporting optim's security lending program, state the amount of the following as of the current statement date		

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

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

..\$..

..\$

16.3 Total payable for securities lending reported on the liability page.

GENERAL INTERROGATORIES

17.1	offices, vaults or safet custodial agreement w	Considerations, F. Handbook?	Yes	[X] N	o[]				
		1			2				
		Name of Cus	odian(s)		Custodian Ad	dress			
	JPMORGAN CHASE BANK,	N.A		1 CHASE MANHAT	TAN PLAZA, NEW YORK, NY	10005			
17.2	For all agreements that location and a comple		vith the requirements of the NAIC F	Financial Conditi	on Examiners Handbook,	provide the name,			
	1		2		3				
	Name(s)	Location(s)		Complete Exp	anation(s)			
17.3 17.4			g name changes, in the custodian(s to:	s) identified in 17	7.1 during the current quar	ter?	Yes	[] No	[X]
	1 Old Custa	dion	2 Now Custodian		3 Change	4 Dessen			
	Old Custo	balan	New Custodian	Date of	Change	Reason			
17.5	make investment deci	sions on behalf of ccess to the inves	ivestment advisors, investment ma the reporting entity. For assets that tment accounts"; "handle securit	at are managed ties"]					
			l ı or Individual	2 Affiliatio	in				
		ESTMENT ADVISERS	LLC	U					
				U					
			d in the table for Question 17.5, do more than 10% of the reporting er	o any firms/indivi	duals unaffiliated with the		Yes	[X] N	lo []
			d with the reporting entity (i.e. designt aggregate to more than 50% of t				Yes	[] N	lo [X]
17.6	For those firms or indivitable below.	viduals listed in th	e table for 17.5 with an affiliation c	code of "A" (affilia	ated) or "U" (unaffiliated),	provide the information for the	ne		
	1		2		3	4		5	
	Central Registration					5		Investm Manager Agreem	nent ent
	Depository Number		Name of Firm or Individual I INVESTMENT ADVISERS LLC		Legal Entity Identifier (LEI) IDS3JJ631D5N70JXG61	Registered With		(IMA) Fi	
		NEURERGER RERMAN				SEC		NO	
			EMENT COMPANY LLP					NO NO	
	106595	WELLINGTON MANAG			19300YHP12TEZNLCX41	. SEC		NO	
18.1 18.2	106595	WELLINGTON MANA(EMENT COMPANY LLP	54	19300YHP12TEZNLCX41	. SEC		NO	
	106595 Have all the filing requ If no, list exceptions: By self-designating 5G a. Documentation security is not a b. Issuer or obligo c. The insurer has	WELL INGTON MANA(irrements of the P of securities, the r necessary to per available. or is current on all an actual expect	EMENT COMPANY LLP	of the NAIC Invest wing elements for urity does not ex ayments. htracted interest	19300YHP12TEZNLCX41 stment Analysis Office bee or each self-designated 50 ist or an NAIC CRP credit and principal.	Net SEC	Yes	NO	
18.2	106595 Have all the filing requires the filing requires and the filing requires the filing filing for the	WELL INGTON MANA(wirements of the P and securities, the n necessary to per- available. or is current on all s an actual expect s perchased prior netity is holding cap pnation was deriver vate letter rating h netity is not permitted of the permitted o	EMENT COMPANY LLP urposes and Procedures Manual o eporting entity is certifying the follo mit a full credit analysis of the secu contracted interest and principal pr ation of ultimate payment of all cor	of the NAIC Invest wing elements for urity does not ex ayments. ntracted interest lowing elements Designation report y an NAIC CRP examination by PL security with	I9300YHP12TEZNLCX41 stment Analysis Office bee or each self-designated 50 ist or an NAIC CRP credit and principal. of each self-designated P orted for the security. in its legal capacity as a N state insurance regulators the SVO.	SEC	Yes	NO	o []
18.2	106595 Have all the filing requires of the filing for the filing the fil	WELL INGTON MANA(WELL INGTON MANA(Direments of the P available. or is current on all s an actual expect y self-designated CGI securities, the s purchased prior nation was derive rate letter rating h notity is not permitting ty self-designated Schedule BA non-	EMENT COMPANY LLP urposes and Procedures Manual o eporting entity is certifying the follo mit a full credit analysis of the secu contracted interest and principal pa ation of ultimate payment of all cor 5GI securities? reporting entity is certifying the foll to January 1, 2018. ital commensurate with the NAIC I eld from the credit rating assigned b eld by the insurer and available for ed to share this credit rating of the PLGI securities? registered private fund, the reportin	of the NAIC Invest wing elements for urity does not ex ayments. Intracted interest lowing elements Designation reprove an NAIC CRP examination by PL security with	I9300YHP12TEZNLCX41 stment Analysis Office bee pr each self-designated 50 ist or an NAIC CRP credit and principal. of each self-designated P prted for the security. in its legal capacity as a N state insurance regulators the SVO.	SEC	Yes	NO	o []
18.2 19. 20.	106595 Have all the filing requiling requiling requiling the filing requiling requiling the second s	WELL INGTON MANA(WELL INGTON M	EMENT COMPANY LLP urposes and Procedures Manual o eporting entity is certifying the follo mit a full credit analysis of the secu contracted interest and principal pa ation of ultimate payment of all cor 5GI securities? reporting entity is certifying the foll to January 1, 2018. ital commensurate with the NAIC I d from the credit rating assigned b eld by the insurer and available for the PLGI securities? registered private fund, the reportin to January 1, 2019. oital commensurate with the NAIC I titing(s) with annual surveillance as polds bonds in its portfolio. nation was derived from the public	f the NAIC Invest wing elements for urity does not ex- ayments. Intracted interest lowing elements Designation repro- examination by PL security with ing entity is certif Designation repo- signed by an NA	I9300YHP12TEZNLCX41 stment Analysis Office bee or each self-designated 50 ist or an NAIC CRP credit and principal. of each self-designated P orted for the security. in its legal capacity as a N state insurance regulators the SVO. ying the following element orted for the security. IC CRP in its legal capaci	SEC n followed? SI security: rating for an FE or PL LGI security: IRSRO which is shown s of each self-designated ty as an NRSRO prior to	Yes	NO	o []
18.2 19. 20.	 106595 Have all the filing requils for no, list exceptions: By self-designating 5G a. Documentation security is not a b. Issuer or obligo c. The insurer has Has the reporting entit By self-designating PL a. The security was b. The reporting entit By self-designating PL a. The security was b. The reporting entit By assigning FE to a S FE fund: a. The shares were b. The reporting ert c. The shares were b. The reporting entit By assigning FE to a S FE fund: a. The shares were b. The reporting ert c. The security has the reporting entit 	WELL INGTON MANA(WELL INGTON MANA(irrements of the P available, or is current on all an actual expect y self-designated CGI securities, the se purchased prior nation was derive vate letter rating h nation was derive vate letter rating h tity is not permitted Schedule BA non- e purchased prior ntity is holding cap d a public credit ration or predominantly ho- prited NAIC Design city as an NRSRC	EMENT COMPANY LLP urposes and Procedures Manual o eporting entity is certifying the follo mit a full credit analysis of the secu contracted interest and principal pa ation of ultimate payment of all cor 5GI securities? reporting entity is certifying the foll to January 1, 2018. ital commensurate with the NAIC I d from the credit rating assigned b eld by the insurer and available for the PLGI securities? registered private fund, the reportin to January 1, 2019. oital commensurate with the NAIC I titing(s) with annual surveillance as polds bonds in its portfolio. nation was derived from the public	of the NAIC Invest wing elements for urity does not ex ayments. Intracted interest lowing elements Designation report y an NAIC CRP rexamination by PL security with ng entity is certif Designation report signed by an NA credit rating(s) v	I9300YHP12TEZNLCX41 stment Analysis Office bee or each self-designated 50 ist or an NAIC CRP credit and principal. of each self-designated P orted for the security. in its legal capacity as a N state insurance regulators the SVO. ying the following element orted for the security. IC CRP in its legal capaci vith annual surveillance as	SEC n followed? SI security: rating for an FE or PL LGI security: IRSRO which is shown s of each self-designated ty as an NRSRO prior to	Yes	NO	o []

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.	If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? If yes, attach an explanation.	Yes []	No	[]	N/A	[X]
2.	Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?		Yes	[]	jN	√o [[X]]
3.1	Have any of the reporting entity's primary reinsurance contracts been canceled?		Yes	[]	I N	√o [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	[]	1	No [X]

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

	5.1 A&H loss percent						%
	5.2 A&H cost containment percent						%
	5.3 A&H expense percent excluding cost containment expenses						%
6.1	Do you act as a custodian for health savings accounts?		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	<u>\$</u>					
7.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?		Yes [X] /	No []	
7.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?		Yes []	No []	

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1	2	Showing All New Reinsurer	4	5	6	7
	ID				Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer
NAIC Company Code	Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	(1 through 6)	Rating
company couc			ounoulou		(Tanodgiro)	. tating
		NO				
			·····			
						•••••
			[[
	+					
					[[
	L		1	l	1	L

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

			1	Direct Premiu		by States and Territ Direct Losses Paid (E		Direct Losse	e Unnaid
			Active	2	3	4	5	6	7
			Status	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
	States, etc.		(a)	To Date	To Date	To Date	To Date	To Date	To Date
1.	AlabamaA	۹L .	N						
2.	AlaskaA	λK	N						
3.	ArizonaA	٩Z .	N						
4.	ArkansasA	AR .	N.						
5.	CaliforniaC	CA .	N						
6.		0	N						
7.		СТ				5,143		22.897	
	Delaware	-							
			NNNNN						
9.	District of ColumbiaD								
	FloridaF		N						
11.	Georgia		N						
12.	HawaiiH	H .	N						
13.	IdahoII		N						
14.	IllinoisIl	L.	N						
15.	IndianaIt	N.	N						
16.	lowalA	А	N						
17.	Kansas K		N						
	KentuckyK		NN.						
			NNNNN						
	LouisianaL								
20.	MaineN		N.						
	MarylandN		N						
	MassachusettsN		N						
23.	MichiganN	۸I .	N						
24.		٨N .	N						
	MississippiN		N						
	MissouriN		N						
	Montana		N						
			NN.						
28.	NebraskaN								
	NevadaN		N.						
	New HampshireN		N						
	New Jersey		N						
32.	New Mexico	MI .	N						
33.	New YorkN	NY .	N						
	North Carolina		Ν						
	North Dakota		N						
	Ohio		N						
37.	OklahomaC		N.						
			NN.						
	Oregon								
	PennsylvaniaP		N						
40.	Rhode IslandR	RI .	F		8,960,787	5,736,451			
41.	South CarolinaS	SC .	N						
42.	South DakotaS	SD .	N						
43.	TennesseeT	IN .	N						
44.	Texas		N						
45.	UtahL		Ν						
46.	VermontV		N						
	VirginiaV		N.						
	-		N						
	Washington								
	West Virginia		N.						
	WisconsinV		N						
51.	WyomingV	NY .	N						
52.	American SamoaA	AS .	N						
53.	Guam	GU .	N						
54.	Puerto RicoP	PR	N.			L	l.		
55.	U.S. Virgin IslandsV		N						
	Northern Mariana								
55.	IslandsN	MP	N						
57.		CAN	N						
	Aggregate Other Alien C		XXX						
		יי ר		10 500 564	9 060 707	5 741 504	2 405 EOF	12 265 602	11 660 50/
59.	Totals		XXX	10,592,564	8,960,787	5,741,594	3,425,595	13,265,602	11,662,584
	DETAILS OF WRITE-IN	s							
58001.			XXX						
58002.			XXX			L	l.		
			XXX			Π	T	T	
	Summary of remaining								
55330.	write-ins for Line 58 fror	m							
	overflow page		XXX						
58999	Totals (Lines 58001 throu	uah							
	58003 plus 58998)(Line								
	above)		XXX						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other

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

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

Q - Qualified - Qualified or accredited reinsurer.

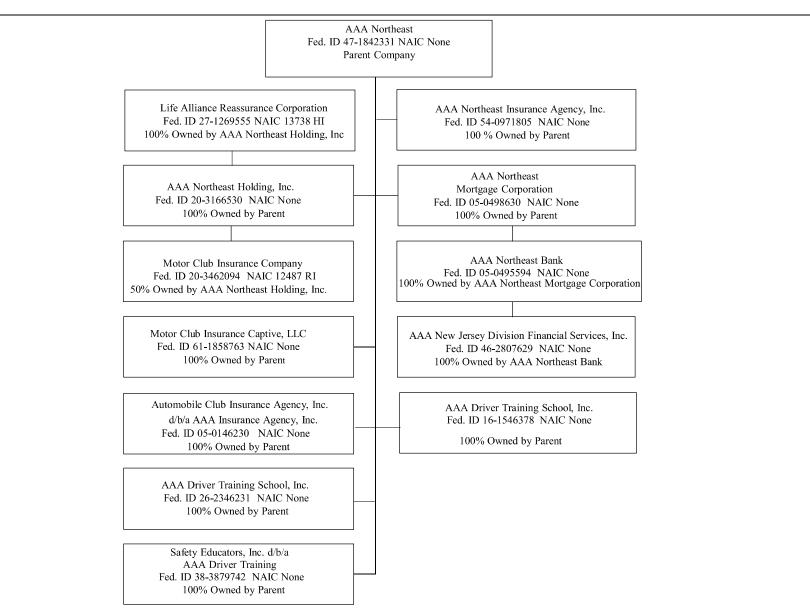
N - None of the above - Not allowed to write business in the state

...55

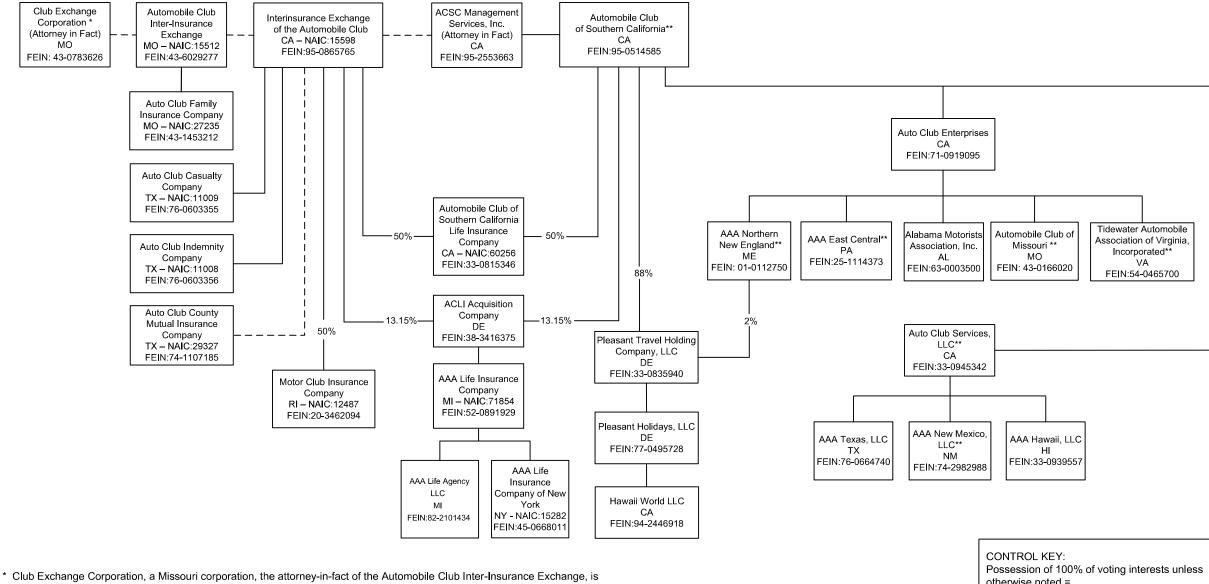
.2

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



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



a wholly owned subsidiary of Automobile Club of Missouri.

otherwise noted =

Contractual or other relationship = - - - - -

** See next two pages for additional subsidiaries and affiliates.

LIST OF ADDITIONAL SUBSIDIARIES/AFFILIATED COMPANIES

PARENT/CONTROLLING COMPANY	SUBSIDIARY/AFFILIATE
Auto Club Services, LLC	Automobile Club of Hawaii, Inc. (HI; FEIN N/A) Automobile Club of New Mexico, Inc. (NM; FEIN N/A) Automobile Club of Texas, Inc. (TX; FEIN 01-1855420)
AAA East Central	AAA East Central Insurance Agency, Inc. (PA; FEIN 25-0951930) Auto Club Driving Schools, Inc. (PA; FEIN 25-1846506) The Ashland County Automobile Club (OH; FEIN 34-0074310) The Massillon Automobile Club (OH; FEIN 34-0383238)
AAA New Mexico, LLC	All-City Towing, Inc. (NM; FEIN 85-0267099)
AAA Northern New England	AAA Car Care Center (ME; FEIN 01-0518954) AAA Driving School, Inc. (ME; FEIN 54-2106828) AAA Northern New England Insurance (ME; FEIN 01-0022895) Hewins Travel LLC (ME; FEIN N/A) Triple A Leasing (ME; FEIN 01-0411376)
Automobile Club of Missouri	AAA Arkansas Insurance Agency, Inc. (AR; FEIN 52-0958851) Club Insurance Agency, Inc. (MO; FEIN 43-0822493) ACLI Acquisition Company (DE FEIN: 38-3416375) (0.1% ownership)
Automobile Club of Southern California	Automobile Club of California (CA; FEIN N/A)

CONTROL KEY:	Subsidiaries/affiliated companies are wholly controlled by their respective parent/controlling company unless otherwise noted
FEIN KEY:	Non-operating entities with no FEIN = N/A

LIST OF ADDITIONAL SUBSIDIARIES/AFFILIATED COMPANIES - CONTINUED

PARENT/CONTROLLING COMPANY	SUBSIDIARY/AFFILIATE
Tidewater Automobile Association of Virginia, Incorporated	AAA Tidewater Virginia Car Care Center, LLC (VA; FEIN 54-2040600) AAA Tidewater Virginia Fleet Operations, LLC (VA; FEIN 27-2311305) TAA Chesapeake Branch Office Property, LLC (VA; FEIN N/A) TAA Corporate Center Office Property, LLC (VA; FEIN N/A) TAA Greenbrier Car Care Center Property, LLC (VA; FEIN N/A) TAA Hampton Branch/Car Care Center Property, LLC (VA; FEIN N/A) TAA Newport News Branch Property, LLC (VA; FEIN N/A) TAA Norfolk Car Care Center Property, LLC (VA; FEIN N/A) TAA Suffolk Branch Car Care Center Property, LLC (VA; FEIN N/A) TAA Suffolk Branch Car Care Center Property, LLC (VA; FEIN N/A) TAA Virginia Beach Branch Property, LLC (VA; FEIN N/A) TAA Williamsburg Branch/Car Care Center Property, LLC (VA; FEIN N/A)

CONTROL KEY:	Subsidiaries/affiliated companies are wholly controlled by their respective parent/controlling company unless otherwise noted

FEIN KEY: Non-operating entities with no FEIN = N/A

SCHEDULE Y PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

						0				1		1			
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Туре	lf			
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board.	Owner-		SCA	
											,				
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
•															-
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	?
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No	J) *
0000	Auto Club Enterprises Insurance Group	0000			0	international)	0171111111100			Interinsurance Exchange of the Automobile	ettiol/	age	Automobile Club of Southern California	(100/110	
	Auto crub Enterprises insurance Group												Automobile club of Southern California		
1318		12487	20-3462094				Motor Club Insurance Company	RI	RE	Club	Ownership			N0	
	Auto Club Enterprises Insurance Group														
1318		12487	20-3462094				Motor Club Insurance Company	RI	RE	AAA Northeast Holding, Inc	Ownership		AAA Northeast	NO	
			47-1842331					DE		AAA Nor theast horunny, me	owner simp			N0	
			47-1842331				AAA Northeast		UIP					NU	
							Automobile Club Insurance Agency, Inc. d/b/a								
			05-0146230				AAA Insurance Agency, Inc.	RI	NIA	AAA Northeast	Ownership	100.000	AAA Northeast	NO	
			54-0971805					MA		AAA Northeast	Ownership.	100.000	AAA Northeast		
							AAA Northeast Insurance Agency, Inc		NIA					NO	
			20-3166530				AAA Northeast Holding, Inc.	RI	UDP	AAA Northeast	Ownership		AAA Northeast	N0	
			05-0498630				AAA Northeast Mortgage Corporation	RI	NIA	AAA Northeast	Ownership.	100.000	AAA Northeast	NO	
			05-0495594				AAA Northeast Bank	RI	NIA	AAA Northeast Mortgage Corporation	Ownership	100.000	AAA Nor theast	NO	1
			00 0400004							Ann noi theast mui tyaye ou pui at 1011	omici anip		חחה וועו נווכמסו		
							AAA New Jersey Division Financial Services,	1	1	1	1	1		1	1
			46-2807629				Inc	NJ	NIA	AAA Northeast Bank	Ownership		AAA Northeast	NO	
			26-2346231				AAA Driver Training School, Inc.	MA	NIA	AAA Northeast	Ownership.	100.000	AAA Northeast	NO	1
4050	AAA Life Crews		27-1269555					HI		AAA Northeast Holding, Inc			AAA Nor theast		
4853	AAA Life Group	13738	21-1209000				Life Alliance Reassurance Corporation		IA	AAA NOT LITEAST MOTOTING, INC.	Ownership		AAA INUI LITEAST	N0	
							Safety Educators, Inc d/b/a AAA Driver								
			38-3879742				Training	RI	NIA	AAA Northeast	Ownership		AAA Northeast	NO	
			16-1546378				AAA Driver Training School, Inc.	NY	NIA	AAA Northeast	Ownership	100.000	AAA Nor theast	NO	
			61-1858763				Motor Club Insurance Captive, LLC	VT	I A	AAA Northeast	Ownership		AAA Northeast	N0	
	Auto Club Enterprises Insurance Group						Interinsurance Exchange of the Automobile						Automobile Club of Southern California		
1318			95-0865765				Club	CA	UDP	Automobile Club of Southern California	Board of Directors			NO	1
	Auto Club Enterprises Insurance Group		00 0000100							Interinsurance Exchange of the Automobile			Automobile Club of Southern California		
	Auto Grub Enterprises Insurance Group						· · · · · · · · · · · · ·						Automobile club of Southern california		
1318		15512	43-6029277				Automobile Club Inter-Insurance Exchange	MO	IA	Club	Board of Directors			N0	
	Auto Club Enterprises Insurance Group												Automobile Club of Southern California		
1318			43-1453212				Auto Club Family Insurance Company	МО	IA	Automobile Club Inter-Insurance Exchange	Ownership	100.000		NO	
			40-1400212				Auto orub raining mourance company				owner simp				
	Auto Club Enterprises Insurance Group									Interinsurance Exchange of the Automobile			Automobile Club of Southern California		
1318			76-0603355				Auto Club Casualty Company	TX	I A	Club	Ownership			NO	
	Auto Club Enterprises Insurance Group									Interinsurance Exchange of the Automobile			Automobile Club of Southern California		
1318			76-0603356				Auto Club Indemnity Company	TX	IA	Club	Ownership	100.000		NO	
1310			/0-0003330				Auto crub indemnity company	۱۸			owner ship			INU	
	Auto Club Enterprises Insurance Group									Interinsurance Exchange of the Automobile			Automobile Club of Southern California		
1318			74-1107185				Auto Club County Mutual Insurance Company	TX	ΙΙΑ	Club	Management			NO	
	Auto Club Enterprises Insurance Group						Automobile Club of Southern California Life			Interinsurance Exchange of the Automobile			Automobile Club of Southern California		
1318	nate that Enterprised moundied of dup	60256	33-0815346				Insurance Company	CA	1.4	Club	Ownorship	50.000	nationed for order of outfield of outfield and	NO.	1
1318		06200	JJ-08 15340					UA	IA	viup	Ownership			INU	
	Auto Club Enterprises Insurance Group						Automobile Club of Southern California Life	1	1	1	1	1	Automobile Club of Southern California	1	1
1318			33-0815346				Insurance Company	CA	IIA	Automobile Club of Southern California	Ownership			NO	
								1					Automobile Club of Southern California		
4050	AAA Life Crews	71054	E0 0004000				MALLIFE Incurrence Company	M.	1.4	ACL L Appuigition Company	Ownership	100.000	nation of the of out of the different of the	10	_
4853	AAA Life Group	71854	52-0891929				AAA Life Insurance Company	MI	I A	ACLI Acquisition Company	Ownership			N0	2
								1		1		1	Automobile Club of Southern California	1	1
4853	AAA Life Group	15282	45-0668011				AAA Life Insurance Company of New York	NY	IA	AAA Life Insurance Company	Ownership.	100.000		NO	2
	·· ····									·····		1	Automobile Club of Southern California		1
4050			00.0404.004									100.000	Automourie ciup of Southern california		_
	AAA Life Group		82-2101434				AAA Life Agency, LLC	MI	NIA	AAA Life Insurance Company	Ownership			N0	
							ACSC Management Services, Inc. (Attorney-in-						Automobile Club of Southern California		
			95-2553663				Fact)	CA	NIA	Automobile Club of Southern California	Ownership.			NO	1
			95-0514585				Automobile Club of Southern California		NIA		owner on p		N1/A		
			90-0014080				AULOMODITE CIUD OF SOULMERN CALITOPHIA	CA	INTA	IV A		+		NO	
								1	1	Interinsurance Exchange of the Automobile	1	1	Automobile Club of Southern California	1	1
			38-3416375				ACLI Acquisition Company	DE	NIA	Club	Ownership			NO	2
							· · · · · · · · · · · · · · · · · · ·	1			· · · ·	1	Automobile Club of Southern California	1	1
			00 0440075				ACLI As wisibing Comes	D	ALC A		0	10 150	nationobile of ab of outlieff oarffullia	10	_
			38-3416375				ACLI Acquisition Company	DE	NIA	Automobile Club of Southern California	Ownership			N0	2
								1	1	1	1	1	Automobile Club of Southern California	1	1
			38-3416375				ACLI Acquisition Company	DE	NIA	Automobile Club of Missouri	Ownership			NO	
			010010							natomostro vius vi missouri	owner on p		Automobile Club of Southern California		
							Club Exchange Corporation (Attorney-in-Fact)	1				1	Automobile club of Southern California	1	
			43-0783626					MO	NIA	Automobile Club of Missouri	Ownership			N0	
								1		1		1	Automobile Club of Southern California	1	
			33-0835940				Pleasant Travel Holding Company, LLC	DE	NIA	Automobile Club of Southern California	Ownership	88.000	den and an an addition out to the	NO	5
			JJ-00JJ940				rieasant navei muturng Company, LLC		INTA	Mutomobile club of Southern California	uwner snip			IW	S

SCHEDULE Y PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Туре	lf			
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
0		NAIC	15	E e de red		if Publicly Traded	Names of	ciliary	to	Dire ethy Constralle d by	Attorney-in-Fact,	Provide	Litting at a Constantilian	Re-	
Group Code	Group Name	Company Code	ID Number	Federal RSSD	СІК	(U.S. or International)	Parent, Subsidiaries Or Affiliates	Loca- tion	Reporting Entity	Directly Controlled by (Name of Entity/Person)	Influence, Other)	Percen-	Ultimate Controlling Entity(ies)/Person(s)	quired? (Yes/No	
Code	Group Name	Code	Number	R99D	CIK	international)	Of Allillates	tion	Enuty	(Name of Entity/Person)	Other)	tage	Automobile Club of Southern California	(res/no	/
			33-0835940				Pleasant Travel Holding Company, LLC	DE	NIA	AAA Northern New England	Ownership		Automobile club of Southern california	NO	
			00 0000010				Freedoart fravor horaring company, EEo			Ligraid			Automobile Club of Southern California		
			77-0495728				Pleasant Holidays, LLC	DE	NIA	Pleasant Travel Holding Company, LLC	Ownership			NO	
													Automobile Club of Southern California		
			94-2446918				Hawaii World LLC	CA	NIA	Pleasant Holidays, LLC	Ownership	100.000	Autombile Olub of Ocutherry Ocliffornie	N0	
			71-0919095				Auto Club Enterprises	CA	NIA	Automobile Club of Southern California	Other		Automobile Club of Southern California	NO	
			71-0313035				Auto orab Enterprises			Automobile club of Southern carifornia	other		Automobile Club of Southern California		
			43-0166020				Automobile Club of Missouri	MO	NIA	Auto Club Enterprises	Other			NO	
													Automobile Club of Southern California		
			25-1114373				AAA East Central	PA	NIA	Auto Club Enterprises	Other			N0	3
			63-0003500				Alabama Mataniata Association Inc		NIA	Auto Olub Fator aires	Other		Automobile Club of Southern California	10	_
			63-0003500				Alabama Motorists Association, Inc	AL	NIA	Auto Club Enterprises	other		Automobile Club of Southern California	N0	
			01-0112750				AAA Northern New England	ME	NIA	Auto Club Enterprises	Other		Automobile club of Southern carriorna	NO.	
										·····			Automobile Club of Southern California		
			33-0945342				Auto Club Services, LLC	CA	NIA	Automobile Club of Southern California	Ownership			N0	
													Automobile Club of Southern California		
			76-0664740				AAA Texas, LLC	TX	NIA	Auto Club Services, LLC	Ownership			N0	
			74-2982988				AAA New Mexico. LLC	NM	NIA	Auto Club Services, LLC	Ownership		Automobile Club of Southern California	NO	
			74-2302300				And New Wexico, LLC			Auto olub Services, LLo	owner simp		Automobile Club of Southern California		
			33-0939557				AAA Hawaii, LLC	ні	NIA	Auto Club Services, LLC	Ownership			NO	
													Automobile Club of Southern California		
			00-0000000				Automobile Club of Hawaii, Inc	HI	NIA	Auto Club Services, LLC	Ownership	100.000		N0	
			00-0000000				Automobile Olub of New Newice Las	NM	NIA	Auto Oluti Osmiliana 110	0		Automobile Club of Southern California	10	
			00-0000000				Automobile Club of New Mexico, Inc		NIA	Auto Club Services, LLC	Ownership	100.000	Automobile Club of Southern California	N0	
			01-1855420				Automobile Club of Texas, Inc	TX	NIA	Auto Club Services, LLC	Ownership			NO	
												-	Automobile Club of Southern California		
			25-0951930				AAA East Central Insurance Agency, Inc	PA	NIA	AAA East Central	Ownership	100.000		N0	
			05 1040500				Auto Olub Daining Ocharla Inc	DA	NIA	Ma Fast Oretaal	0	100.000	Automobile Club of Southern California	10	
			25-1846506				Auto Club Driving Schools, Inc	PA	NIA	AAa-East Central	Ownership		Automobile Club of Southern California	N0	
			34-0074310				The Ashland County Automobile Club	OH	NIA	AAA East Central	Other			NO	
													Automobile Club of Southern California		
			34-0383238				The Massillon Automobile Club	0H	NIA	AAA East Central	Other			NO	3
			05 0007000									400.000	Automobile Club of Southern California		
			85-0267099				All-City Towing, Inc	NM	NIA	AAA New Mexico, LLC	Ownership	100.000	Automobile Club of Southern California	N0	
			01-0518954				AAA Car Care Center	ME	NIA	AAA Northern New England	Ownership		Automobile club of Southern california	NO	
			01 00 10001							Ligrand			Automobile Club of Southern California		
			54-2106828				AAA Driving School, Inc	ME	NIA	AAA Northern New England	Ownership	100.000		NO	
													Automobile Club of Southern California		
			01-0022895				AAA Northern New England Insurance	ME	NIA	AAA Northern New England	Ownership			N0	
			00-0000000				Hewins Travel LLC	ME	NIA	AAA Northern New England	Ownership		Automobile Club of Southern California	NO	
							IIGHIIIS II AVEI LLU	WE	INT A	AAA NOI LICTII NEW ENGLAND			Automobile Club of Southern California	IW	
			01-0411376				Triple A Leasing	ME	NIA	AAA Northern New England	Ownership			N0	
										-			Automobile Club of Southern California		
			52-0958851				AAA Arkansas Insurance Agency, Inc	AR	NIA	Automobile Club of Missouri	Ownership	100.000		N0	
			10,0000,000					110				100.000	Automobile Club of Southern California		
			43-0822493				Club Insurance Agency, Inc.	MO	NIA	Automobile Club of Missouri	Ownership			NO	<u></u>

SCHEDULE Y PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Туре	lf			
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board.	Owner-		SCA	
						Exchange		Domi-	ship		Management.	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliarv	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
oouc	Gloup Marine	Oouc	Number	ROOD	OIIX	international)	Of Attillates	uon	Linuty	(Nume of Enary/ erson)	Other)	tage	Automobile Club of Southern California	(103/100)	
			00-0000000				Automobile Club of California	CA	NIA	Automobile Club of Southern California	Ownership	100.000		NO	
							Tidewater Automobile Association of Virginia,				onior on p.		Automobile Club of Southern California		
			54-0465700				Incorporated	VA	NIA	Auto Club Enterprises	Other			NO	3
			1							Tidewater Automobile Association of			Automobile Club of Southern California		
			54-2040600				AAA Tidewater Virginia Car Care Center, LLC .	VA		Virginia, Incorporated	Ownership			NO	
							AAA Tidewater Virginia Fleet Operations, LLC			Tidewater Automobile Association of			Automobile Club of Southern California		
			27-2311305					VA		Virginia, Incorporated	Ownership			N0	
										Tidewater Automobile Association of			Automobile Club of Southern California		
			00-0000000				TAA Chesapeake Branch Office Property, LLC	VA		Virginia, Incorporated	Ownership			N0	
										Tidewater Automobile Association of		100.000	Automobile Club of Southern California	NO	
•••••			00-000000				TAA Corporate Center Office Property, LLC TAA Greenbrier Car Care Center Property, LLC	VA		Virginia, Incorporated Tidewater Automobile Association of	Ownership		Automobile Club of Southern California	NU	
			00-0000000				TAA Greenbrier car care center Property, LLC	VA		Virginia, Incorporated	Ownership.	100.000	Automobile club of Southern california	NO	
			00-0000000				TAA Hampton Branch/Car Care Center Property,	vn		Tidewater Automobile Association of	owner simp		Automobile Club of Southern California		
			00-0000000				11C	VA		Virginia, Incorporated	Ownership.	100.000		NO	
										Tidewater Automobile Association of			Automobile Club of Southern California		
			00-0000000				TAA Newport News Branch Property, LLC	VA		Virginia, Incorporated	Ownership			NO	
										Tidewater Automobile Association of			Automobile Club of Southern California		
			00-0000000				TAA Norfolk Car Care Center Property, LLC	VA		Virginia, Incorporated	Ownership			N0	
							TAA Suffolk Branch Car Care Center Property,			Tidewater Automobile Association of			Automobile Club of Southern California		
			00-0000000				ЩС	VA		Virginia, Incorporated	Ownership			N0	
				1						Tidewater Automobile Association of		400,000	Automobile Club of Southern California	10	
			00-0000000				TAA Virginia Beach Branch Property, LLC	VA		Virginia, Incorporated	Ownership	100.000		N0	
			00-0000000	1			TAA Williamsburg Branch/Car Care Center Property. LLC	VA		Tidewater Automobile Association of Virginia. Incorporated	Ownership	100.000	Automobile Club of Southern California	NO	
							Property, LLC	VA	NIA	virginia, incorporated	ownersnip			IVU	
			1	1	1	1	1	1							

	Asterisk	Explanation
1		ACSC Management Services, Inc. serves as the attorney-in-fact for Interinsurance Exchange of the Automobile Club. Club Exchange Corporation serves as the attorney-in-fact for Automobile Club Inter-Insurance Exchange.
2		Interinsurance Exchange of the Automobile Club and Automobile Club of Southern California each own 13.15% of ACLI Acquisition Company. Automobile Club of Missouri owns 0.1% of ACLI Acquisition Company. The remainder is owned by several non-affilated entities.
3		Possession of voting interests in nonprofit corporation.
4		Interinsurance Exchange of the Automobile Club owns a 50% interest in Motor Club Insurance Company. The remainder is owned by a non-affiliated entity.
5		Effective January 1, 2020, The Automobile Club of Southern California owns an 88% interest in Pleasant Travel Holding Company, LLC (PTHC) and AAA Northern New England owns a 2% interest in PTHC. The remainder is owned by several non-affiliated entities.

STATEMENT AS OF MARCH 31, 2022 OF THE MOTOR CLUB INSURANCE COMPANY PART 1 - LOSS EXPERIENCE

	Line of Business	1 Direct Premiums	Current Year to Date 2 Direct Losses	3 Direct Loss	Prior Year to Date Direct Loss
1.	Line of Business	Earned	Incurred	Percentage	Percentage
1. 2.1	FireAllied Lines				
2.1	Multiple peril crop				
2.3	Federal flood				
2.4	Private crop				
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	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	Disablity income				
15.4	Medicare supplement				
15.5	Medicaid Title XIX				
15.6	Medicare Title XVIII				
15.7	Long-term care				
15.8	Federal employees health benefits plan				
15.9	Other health				
16.	Workers' compensation				
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) Other private passenger auto liability				
19.2 19.3	Commercial auto no-fault (personal injury protection)				
19.3 19.4	Other commercial auto liability				
21.1	Private passenger auto physical damage				60
21.1	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			XXX	
32.	Reinsurance - Nonproportional Assumed Liability				
33.	Reinsurance - Nonproportional Assumed Financial Lines				
34.	Aggregate write-ins for other lines of business				
35.	Totals	9,864,799	5,382,344	54.6	53
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					

STATEMENT AS OF MARCH 31, 2022 OF THE MOTOR CLUB INSURANCE COMPANY PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire			
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			
5.	Commercial multiple peril			
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine			
0.	Financial guaranty			
1.1	Medical professional liability - occurrence			
1.2	Medical professional liability - claims-made			
2.	Earthquake			
3.1	Comprehensive (hospital and medical) individual			
3.2	Comprehensive (hospital and medical) group			
4.	Credit accident and health			
5.1	Vision only			
5.2	Dental only			
5.3	Disablity income			
5.4	Medicare supplement			
5.5	Medicaid Title XIX			
5.6	Medicare Title XVIII			
5.7	Long-term care			
5.8	Federal employees health benefits plan			
5.9	Other health			
6. 	Workers' compensation			7.0
7.1	Other liability - occurrence			
7.2	Other liability - claims-made			
7.3	Excess workers' compensation			
8.1	Products liability - occurrence			
8.2	Products liability - claims-made			
9.1	Private passenger auto no-fault (personal injury protection)			4 975 1
9.2	Other private passenger auto liability			
9.3	Commercial auto no-fault (personal injury protection)			
9.4	Other commercial auto liability Private passenger auto physical damage		.2,739,242	
1.1 1.2				
	Commercial auto physical damage			
2. 3.	Aircraft (all perils) Fidelity			
3. 4.	Fidenity			
4. 6.	Surety			
0. 7.	Boiler and machinery			
7. 8.	Credit			
o. 9.	International			
9. 0.	Warranty			
0. 1.	Reinsurance - Nonproportional Assumed Property			
2.	Reinsurance - Nonproportional Assumed Liability			
2. 3.	Reinsurance - Nonproportional Assumed Financial Lines			
3. 4.	Aggregate write-ins for other lines of business			
 5.	Totals	10,592,564	10,592,564	8,960,7
	DETAILS OF WRITE-INS	.0,002,004	10,002,004	5,000,1
401.				
401. 402.				
402. 403.				

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	LAE Reserves on Claims Reported	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													
3. Subtotals 2020 + Prior													
4. 2021													
5. Subtotals 2021 + Prior													
6. 2022							XXX				XXX		
7. Totals													
 Prior Year-End Surplus As Regards Policyholders 	70,115										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.	2.	3.
													Col. 13, Line 7 As a % of Col. 1

Line 8

<u>5</u>

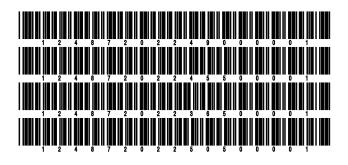
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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?	NO
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.	N/A

Explanations:

- 1.
- 2.
- 2.
- 3.
- 4.
- Bar Codes:
- 1. Trusteed Surplus Statement [Document Identifier 490]
- 2. Supplement A to Schedule T [Document Identifier 455]
- 3. Medicare Part D Coverage Supplement [Document Identifier 365]
- 4. Director and Officer Supplement [Document Identifier 505]



NONE

SCHEDULE A - VERIFICATION Real Estate

		1	2
		I	Prior Year Ended
		Versite Data	
		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.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted rying		
7.	Deduct current year's other than temporary impainment 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		
11.	Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE B - VERIFICATION

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

SCHEDULE BA - VERIFICATION

	Other Long-Term Invested Assets	1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and 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		
2.	Cost of bonds and stocks acquired		
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)	(3,333,401)	6,459,328
5.	Total gain (loss) on disposals		
6.	Deduct consideration for bonds and stocks disposed of		
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
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)	74,544,319	77,576,000

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

		2		4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	– Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
¥								
BONDS								
1. NAIC 1 (a)			4,112,849					
2. NAIC 2 (a)				(253,481)				
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	33,962,303	4,906,269	4,662,531	(22,499)	34,183,542			33,962,303
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 and Preferred Stock	33,962,303	4,906,269	4,662,531	(22,499)	34,183,542			33,962,303

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

Schedule DA - Part 1 - Short-Term Investments

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Schedule DA - Verification - Short-Term Investments

ΝΟΝΕ

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards **NONE**

Schedule DB - Part B - Verification - Futures Contracts

ΝΟΝΕ

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open **NONE**

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open **NONE**

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

ΝΟΝΕ

SCHEDULE E - PART 2 - VERIFICATION (Cash Equivalents)

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,376,849	1,384,008
2.	Cost of cash equivalents acquired		1,244,940
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals		1,252,098
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,116,662	1,376,849
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,116,662	1,376,849

Schedule A - Part 2 - Real Estate Acquired and Additions Made

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Schedule A - Part 3 - Real Estate Disposed **NONE**

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made **NONE**

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid **NONE**

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made **NONE**

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

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SCHEDULE D - PART 3

1 2 3 4 5 6 7 8 9 0xc because because and and and and and and and and and and	-				ong-rem bonds and Stock Acquired During the Current Quarter					
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USB Description Descripion <thdescription< th=""> <thdesc< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>NAIC</td></thdesc<></thdescription<>										NAIC
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Internation Description From the process of the proces	CUSIP			Date		Shares of			Interest and	strative
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Instant Instant <t< td=""><td>Identification</td><td>Description</td><td>⊢oreign</td><td>Acquirea</td><td>Name of Vendor</td><td>Stock</td><td>Actual Cost</td><td>Par value</td><td>Dividends</td><td>Symbol</td></t<>	Identification	Description	⊢oreign	Acquirea	Name of Vendor	Stock	Actual Cost	Par value	Dividends	Symbol
Instant Instant <t< td=""><td>912810-SN-9</td><td>US Treasury Bond 1 250% 05/15/50</td><td></td><td>01/06/2022</td><td>Various</td><td></td><td>474 685</td><td>580 000</td><td>1 044</td><td>1 A</td></t<>	912810-SN-9	US Treasury Bond 1 250% 05/15/50		01/06/2022	Various		474 685	580 000	1 044	1 A
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International and states Interna										
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Null_Pictor Mail Pic Null Def Not Null<	91282C-DJ-7	US Treasury Bond 1.375% 11/15/31		01/31/2022	Various					1.A
Null_Pictor Mail Pic Null Def Not Null<	0100000000	Subtotal - Bonds - U.S. Governments					1 107 779	1 250 000	2.069	YYY
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DetB/-1/-7 Ted bill filts produkt 2008 (0.90) Det of bill filts	3140L8-ZQ-6	Fed Natl Mtg Assn Pool #BR9750 2.000% 04/01/51			Bank of New York		.365.404			1.A
1000000000000000000000000000000000000	3140XE-LA-7			02/16/2022	Bank of New York		366, 203	383 459	362	1 4
DIRTS - AL Online instruction Other instrutin Other instrutin Oth										
DBB1-54 Arring for 1/2 Brings for 1/2										
DBB1-54 Arring for 1/2 Brings for 1/2	012873-AK-1	Ovintiv Inc 7.375% 11/01/31		03/22/2022	Citigroup Global Mkts		12 248	10 000	293	2.0 FE
DBUTC-Fract Asynthetic Day 5.07.01/57 BOD 27 It in a fact D 2.7 fe state DBUTC-Fract Asynthet 3.200 (2017) BOD 200 (2017) Trings (1117) State										
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IDMA-04 Inform 2 500 602/07 IDMA 2000 IDMA 20000 IDMA 2000 IDMA 2000	03/6/B-44-6	Angel Oak Mtg Trust 1444 2 881% 12/25/66		02/08/2022	Barclays Capital		8/ 000	85,000	979	1 A FF
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USH 54-4-4 Credit Size Mg Trat 1444 2.895 11/25/64 D.00,200 1/7 1 1.4 FE USH 52-4-5 Contrar form LC 440,000/07.38 D.02/26/22 Borlays Contral 400 2.686 2.088 2.08	110122-DV-7	Bristol Myers Souibb Co 3.550% 03/15/42		02/16/2022	Various		60.023	60.000		1.F FE
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121971-46-9 Cording Finl Inc 1444 3.8505 04/05/29 0.0737/2022 Chi group Gilobal Mkts 9.991 0.000 2.A FE 122071-46-4 Cording Girg Tine 16.4403.0500 V405/29 0.0737/2022 Varian 4.993 5.000 2.A FE 122071-46-4 Discovery Com Ine 4.3005 01/1/26 0.0727/2022 Varian 4.993 5.000 2.A FE 125071-46-4 Discovery Com Ine 4.3005 01/1/26 0.0727/2022 Varian 0.0727/2022 Varian 4.983 5.000 2.2 FE 125070-41-3 Discovery Com Ine 5.2008 00/17/26 0.0727/2022 Varians 9.917 10.000 9.2 C FE 125070-0-1-5 Discovery Com Ine 4.3005 00/20/78 0.0717/2022 Discher Group Com Ine 4.3005 00/20/78 9.2 C FE 125070-0-1-5 Discovery Com Ine 4.3005 00/10/20 0.0717/2022 Discher Group Com Ine 4.3005 00/20/78 0.000 12 C FE 1260700-14-4 Discovery Com Ine 4.3005 00/10/20 0.0017/2022 Discher Group Com Ine 4.3005 00/10/20 Discovery Com Ine 4.30	20826E-4V-8				Toronto Dominion Securities		19 968	20,000		1 G FF
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254700-AH-0 Discovery Com Inc 3.90% 03/20/202 Varian 254700-AH-0 Discovery Com Inc 5.20% 04/20/24 9.20% 04/20/22 Varian 254700-AH-0 Discovery Com Inc 5.20% 04/20/24 9.20% 04/20/22 Varians 9.20% 04/20/26 5.60% <td>25470D-AL-3</td> <td></td> <td></td> <td>03/23/2022</td> <td>Bank of New York</td> <td></td> <td>15 587</td> <td></td> <td>29</td> <td>2.0 FE</td>	25470D-AL-3			03/23/2022	Bank of New York		15 587		29	2.0 FE
Discovery Com Inc 4,200 00/20/47 0.02/23/2022 Variaus 15.311 15.00 9.9 2.0 FE 254700-PF-5 Discovery Com Inc 4,250 00/15/31 0.03/17/2022 Bark Alex Brown 5.661 5.000 P.9 2.c FE 25440-PE-8 Dake Energy Com 2.500 (6/15/31 0.03/17/2022 Bark Alex Brown 9,775 10.000 0.80 2.8 FE 25440-PE-7 Exelon Corp 1444 4.000 (30/15/2 0.03/17/2022 Dake Energy Com 2.500 (6/15/31 9,775 10.000 0.80 2.8 FE 30161PE-7 Exelon Corp 1444 4.000 (30/15/2 0.03/17/2022 Onte Mana Sache 9,075 10.000 10.000 12.8 FE 30161PE-7 The healt find Care Co 1444 4.6251 0.052/2 0.03/02/2022 0.03/02/2022 10.01/02/202 0.000 10.000 10.000 12.6 FE 404119-C7-4 The healt find Care Co 1444 4.6251 0.052/67 0.03/02/2022 0.03/02/2022 10.01/02/202 10.01/02/202 12.6 FE 444369-DF-8 Humana Inc 3.7000 30/23/28 0.03/02/20/22 Various 14.6 F										
25X70-DF-5 Disovery Com Inc 4,123; 05/15/29 5,001 5,000 72 2.C FE 25441C-0-18 Dake Energy Pogress Inc 4,005; M/401/92 0.017/2022 Desta Bank of New York 9,071 10,000 68 2.E FE 254412-0-19 Dake Energy Pogress Inc 4,005; M/401/92 0.017/2022 Desta Bank of New York 9,071 16,000 76 2.C FE 254412-0-14 Goldman Sachs Graup Inc 3,105; 002/14/3 0.017/2022 Desta Bank of New York 16,870 16										
2844(2)-BL-8 Dake Energy Co 2.50% (6/15/31 0.0% (7/2022 Duske Energy Co 2.50% (6/15/31 0.0% (7/2022 Duske Energy Progress in K 0.0% (7/2022 Diske Marint En Diske Marint En Diske Marint En										
28442-HP-9 Duée Energy Progress Inc 4.000 64/01/52 1, F FE 30161N-BF-7 Exe ton Corp 144A 4.100% 03/15/22 0.30/2/2022 C hase Manhatan 4, 907 5,000 1, F FE 30161N-BF-7 Exe ton Corp 144A 4.100% 03/15/22 0.30/2/2022 C hase Manhatan 4, 907 5,000 1, F FE 30161N-BF-7 Exe ton Corp 144A 4.100% 03/15/22 0.30/2/2022 C hase Manhatan 4, 907 5,000 1, F FE 401119-CF-4 The Heal th Care Co 144A 3.625% 03/15/32 0.30/2/2022 C Hirtson 4, 455 5,000 2, C FE 440119-CF-4 The Heal th Care Co 144A 4.625% 03/15/32 0.30/2/2022 C Hirtson 4, 455 5,000 2, C FE 4278P-AA Human In 3.700% 03/23/29 0.30/22/202 Yarious 4, 007 4,000										
28442-HP-9 Duée Energy Progress Inc 4.000 64/01/52 1, F FE 30161N-BF-7 Exe ton Corp 144A 4.100% 03/15/22 0.30/2/2022 C hase Manhatan 4, 907 5,000 1, F FE 30161N-BF-7 Exe ton Corp 144A 4.100% 03/15/22 0.30/2/2022 C hase Manhatan 4, 907 5,000 1, F FE 30161N-BF-7 Exe ton Corp 144A 4.100% 03/15/22 0.30/2/2022 C hase Manhatan 4, 907 5,000 1, F FE 401119-CF-4 The Heal th Care Co 144A 3.625% 03/15/32 0.30/2/2022 C Hirtson 4, 455 5,000 2, C FE 440119-CF-4 The Heal th Care Co 144A 4.625% 03/15/32 0.30/2/2022 C Hirtson 4, 455 5,000 2, C FE 4278P-AA Human In 3.700% 03/23/29 0.30/22/202 Yarious 4, 007 4,000	26441C-BL-8	Duke Energy Co 2.550% 06/15/31			Deutsche Bank Alex Brown				68	2.B FE
30161WBF-7 Exelon Corp 14Å 4 100% 80/15/52 0.30/02/2022 Chase Manhattan 4.997 5.000 1.2 FE 301419-2CF-4 The Health Care Co 144A 3 625% 03/15/32 0.30/02/2022 Bark of America 4.961 5.000 1.2 FE 404119-CF-4 The Health Care Co 144A 3 625% 03/15/32 0.30/02/2022 Citigroup Global Mkts 4.961 5.000 1.2 FE 404119-CF-2 The Health Care Co 144A 3 625% 03/15/32 0.30/02/2022 Citigroup Global Mkts 4.965 5.000 2. C FE 404119-CG-2 The Health Care Co 144A 3 628% 03/25/67 0.30/02/2022 Citigroup Global Mkts 4.965 5.000 2. C FE 45200-KUL Lot 44A 3 638% 0725/67 0.30/02/2022 Virous 3.02/02/202 Barclays Capital 3.000 1.2 C FE 45200-KUL Lot 44A 3 638% 0725/67 0.30/10/2022 Barclays Capital 3.000 1.2 FE 45200-KUL Int IBusines Machines Corp 2.2005/09/27 0.30/20/2022 Barclays Capital 3.000 1.2 FE 45460-FE-6 Lowes Co's In cl 3.30% 04/01/27 0.30/20/202 Barclays Capital 3.000										
381416-ZH-9 foldman Sachs Group Inc 3.102% 02/24/33 .01/19/2022 Goldman Sachs Group Inc 3.102% 02/24/33 1.5 FE 404119-CF-4 The Health Care Co 144A 4.625% 03/15/22 .03/02/2022 Bank of America										
404119-CF-4 The Health Care Co 144A 3.62% 03/15/32 2.C FE 404119-CF-2 The Health Care Co 144A 4.62% 03/15/32 2.C FE 40419-CF-2 The Health Care Co 144A 4.62% 03/15/32 2.C FE 44459-BF-AA-4 Imperial Fund LLC 144A 5.83% 03/25/67 2.C FE 45270F-AA-4 Imperial Fund LLC 144A 5.83% 03/25/67 2.C FE 45270F-AA-4 Imperial Fund LLC 144A 5.83% 03/25/67 2.C FE 45270F-AA-4 Imperial Fund LLC 144A 5.83% 03/25/67 2.C FE 45270F-AA-4 Imperial Fund LLC 144A 5.83% 03/25/67 2.C FE 45477-BU-2 Int Business Machines Corp 2.20% 02/09/27 3.65% 03/10/2022 46477-BU-2 Op/00 000										
404119-0G-2 The Health Care Co 144A 4.62% 03/15/52 2. C FE 44459-BT-8 Human Inc 3 70% 03/23/29										
404119-0G-2 The Health Care Co 144A 4.62% 03/15/52 2. C FE 44459-BT-8 Human Inc 3 70% 03/23/29	404119-CF-4	The Health Care Co 144A 3.625% 03/15/32			Bank of America					2.C FE
444859-BT-8 Human Inc 3.700% 03/23/29										
45276P-AA-4 Imperial Fund LLC 144A 3.638% 03/25/67										
459200-KM-2 Intl Business Machines Corp 2.200% 02/09/27 1.6 FE 46647P-BU-9 JPNorgan Chase & Co 1.7645 11/19/31 03/22/2022 HSBC Securities Inc 03/22/2022 Bark of America 03/22/2022 Bark of America 03/22/2022 Bark of America 2.4 FE 2.3 FE 2.3 FE 2.4 FE										
46647P-BU-9 JPMorgan Chase & Co 1.764% 11/19/31										
46647P-BU-9 JPMorgan Chase & Co 1.764% 11/19/31	459200-KM-2	Intl Business Machines Corp 2.200% 02/09/27			HSBC Securities Inc					1.G FE
548661-EG-8 Lowes Co's Inc 3.350% 04/01/27 2.A FE 548661-EH-6 Lowes Co's Inc 3.350% 04/01/32 0.000 2.A FE 548661-EH-6 Lowes Co's Inc 3.750% 04/01/32 0.3/22/2022 Bank of America 0.3/22/2022 Bank of America 2.A FE 55303/V-BT-6 MPLX LP 4.950% 03/14/52 0.3/10/2022 Citigroup Global Mkts 2.B FE 55903/V-AL-7 Magal Ianes Inc 144A 4.279% 03/15/32 52.6 FE 0.3/24/2022 Jane Street Execution Services 2.B FE 55903/V-AL-6 Magal Ianes Inc 144A 5.141% 03/15/52 0.3/24/2022 Various 2.6 FE 55903/V-AL-6 Magal Ianes Inc 144A 5.391% 03/15/62 0.3/24/2022 Various 2.6 FE 55903/V-AL-6 Magal Ianes Inc 144A 5.391% 03/15/62 0.3/02/2022 C FE 0.3/03/2022 5903/V-AL-6 Magal Ianes Inc 144A 5.391% 03/15/62 0.3/03/2022 C FE 0.3/03/2022 5903/V-BA-2 Magal Ianes Inc 144A 5.391% 03/17/27 0.3/03/2022 Dask of America 2.0 FE 5903/V-BA-2 Magal Ianes Inc 144A 5.391% 03/17/27 0.3/03/2022 Dask of America 2.0 FE 59									253	
548661-EH-6 Lowes Co's Inc 3.750% 04/01/32						••••••				
55336//-BT-6 MPLX LP 4.95% 03/14/52 2.8 FE 55303/-AL-7 Magallanes Inc 144A 4.27% 03/15/32 2.0 FE 55903/-AL-7 Magallanes Inc 144A 4.27% 03/15/52 2.0 FE 55903/-AL-6 Magallanes Inc 144A 5.14% 03/15/52 0.03/24/2022 Jane Street Execution Services 9.977 10.000 1.5 2.0 FE 55903/-AD-6 Magallanes Inc 144A 5.39% 03/15/52 0.03/24/2022 Various 0.03/24/2022 Various 2.0 FE 55903/V-AD-6 Magallanes Inc 144A 5.39% 03/15/62 0.03/09/2022 Chase Manhattan 2.0 FE 2.0 FE <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></td<>										
55903V-AL-7 Magallanes Inc 144A 4.279k 03/15/32 0.000 15 2.C FE 55903V-AD-6 Magallanes Inc 144A 5.141k 03/15/52 0.03/24/2022 Various 2.C FE 55903V-AD-6 Magallanes Inc 144A 5.091k 03/15/52 0.03/24/2022 Various 2.C FE 55903V-AD-2 Magallanes Inc 144A 5.391k 03/15/62 0.30/24/2022 Various 2.C FE 5903V-AD-2 Modelez Int I Inc 2.625k 03/17/27 0.30/03/2022 Bark of America 2.C FE 609207-BB-0 Mondelez Int I Inc 3.000% 03/17/32 0.30/3/2022 BetE 2.B FE 0.03/03/2022 Deutsche Bark Alex Brown 2.B FE 2.B FE 2.B FE										
55903V-AL-7 Magallanes Inc 144A 4.279k 03/15/32 0.000 15 2.C FE 55903V-AD-6 Magallanes Inc 144A 5.141k 03/15/52 0.03/24/2022 Various 2.C FE 55903V-AD-6 Magallanes Inc 144A 5.091k 03/15/52 0.03/24/2022 Various 2.C FE 55903V-AD-2 Magallanes Inc 144A 5.391k 03/15/62 0.30/24/2022 Various 2.C FE 5903V-AD-2 Modelez Int I Inc 2.625k 03/17/27 0.30/03/2022 Bark of America 2.C FE 609207-BB-0 Mondelez Int I Inc 3.000% 03/17/32 0.30/3/2022 BetE 2.B FE 0.03/03/2022 Deutsche Bark Alex Brown 2.B FE 2.B FE 2.B FE	55336V-BT-6	MPLX LP 4.950% 03/14/52			Citigroup Global Mkts		.24.746			2.B FE
55903V-A0-6 Magallanes Inc 1444 5. 141% 03/15/52									15	
55903V-AS-2 Magallanes Inc 1444 5.391% 03/15/62 2. C FE 609207-BA-2 Mondelez Int I Inc 2.625% 03/17/27 2. B FE 609207-BB-0 Mondelez Int I Inc 3.000% 03/17/32 2. B FE										
609207-BA-2 Mondelez Intl Inc 2.625% 03/17/27 2.B FE 609207-BB-0 Mondelez Intl Inc 3.000% 03/17/32 2.B FE										
609207-BB-0 Mondelez Int I Inc 3.000% 03/17/32										
609207-BB-0 Mondelez Int I Inc 3.000% 03/17/32	609207-BA-2	Mondelez Intl Inc 2.625% 03/17/27			Bank of America		4.987			
D1/4/1-tH-4										
	61/4/Y-EH-4	.]Morgan Stanley 2.511% 10/20/32		03/24/2022	Chase Manhattan					1.F FE

SCHEDULE D - PART 3

			SHOW AIL	long-Term Bonds and Stock Acquired During the Current Quarter					
1	2	3	4	5	6	7	8	9	10 NAIC Designation,
CUSIP	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation Modifier and SVO Admini- strative Symbol
63743H-FC-1	National Rural Utilities 1.875% 02/07/25	. orongin	01/31/2022	Fuji Securities Inc.	010011			Billaolido	1.F FE
64830J-AA-8	New Residential Mtg Loan Trust 144A 2.277% 01/25/26			Nomura Securities			3,882	7	1. FE
64830J-AA-8	New Residential Mtg Loan Trust 144A 2.277% 01/25/26		01/24/2022	Nomura Securities					1.A FE
65473P-AL-9	NiSource Inc 1.700% 02/15/31		03/16/2022	Chase Manhattan					2.B FE
67114V-AA-1	Onslow Bay Financial LLC 144A 2.305% 11/25/61		01/18/2022	Nomura Securities					1.A FE
682680-AU-7	ONEOK Inc 4.550% 07/15/28		03/21/2022	Various		10,414			2.C FE
682680-BB-8	ONEOK Inc 3.100% 03/15/30		03/24/2022	Barclays Capital					2.B FE
682680-BD-4	ONEOK Inc 5.850% 01/15/26		03/25/2022	Citigroup Global Mkts					2.C FE
682680-BE-2	0NE0K Inc 6.350% 01/15/31		03/23/2022	Chase Manhattan					2.B FE
68389X-BJ-3 68389X-BQ-7	Oracle Corp 4.000% 07/15/46 Oracle Corp 4.000% 11/15/47		02/16/2022 .02/11/2022	Various					2.A FE 2.A FE
68389X-BU-7	Oracle Corp		02/11/2022	Various					2.A FE
68389X-BX-2	Oracle Corp 3.600% 04/01/40		02/10/2022	Various					2.A FE
68389X-CA-1	Oracle Corp 3.950% 03/25/51		02/17/2022	Various					2.A FE
694308-JG-3	Pacific Gas & Electric Co 2.500% 02/01/31		03/24/2022	Chase Manhattan			30,000		2.0 FE
72650R-BM-3	Plains All American Inc 3.550% 12/15/29		03/24/2022	Chase Manhattan		9,633	10,000		2.0 FE
78409V-BA-1	S&P Global Inc 144A 2.450% 03/01/27		03/04/2022	Goldman Sachs					1.G FE
78409V-BB-9	S&P Global Inc 144A 2.700% 03/01/29		03/04/2022	Goldman Sachs					1.G FE
78409V-BC-7	S&P Global Inc 144A 2.900% 03/01/32		03/07/2022	Goldman Sachs					1.G FE
785592-AM-8	Sabine Pass Liquefaction Inc 5.625% 03/01/25		03/24/2022	Fuji Securities Inc		8,461			2.C FE
785592-AS-5	Sabine Pass Liquefaction Inc 5.000% 03/15/27		03/24/2022	Various		10,569			2.C FE
785592-AX-4	Sabine Pass Liquefaction Inc 144A 4.500% 05/15/30		03/25/2022	Barclays Capital					2.C FE
816851-BP-3	Sempra Energy 3.700% 04/01/29		03/21/2022	Morgan Stanley					2.B FE
842400-HM-8 857477-BS-1	Southern Calif Edison 2.750% 02/01/32		01/10/2022	Bank of America					1.G FE
85/4/7-BS-1 87612G-AA-9	State Street Corp 2.203% 02/07/28 Targa Resources Corp 4.200% 02/01/33		02/02/2022 .03/23/2022	Goloman Sachs					1.E FE 2.B FE
87612G-AB-7	Targa Resources Corp 4.200% 02/01/33 Targa Resources Corp 4.950% 04/15/52		03/23/2022	various			5.000		2.B FE
893574-AP-8	Transcontinental Gas Pipe Line 3.250% 05/15/30		03/23/2022	Deutsche Bank Alex Brown				171	2.B FE
907818-FX-1	Union Pacific Corp 2.800% 02/14/32			Chase Manhattan					1.G FE
91159H-JC-5	US Bancorp 2.215% 01/27/28		01/20/2022	UBK					1.E FE
92538W-AA-5	Verus Securitization Trust 144A 2.724% 01/25/67		02/04/2022	Barclays Capital		100.279	100,000		1.A FE
95000U-2U-6	Wells Fargo & Co 3.350% 03/02/33			First Union					1.E FE
06368F-AJ-8	Bank of Montreal 2.650% 03/08/27	A	03/03/2022	BMO Capital Markets					1.F FE
06417X-AD-3	Bank of Nova Scotia 1.950% 02/02/27	A	01/03/2022	Scotia					1.F FE
06418B-AE-8	Bank of Nova Scotia 2.951% 03/11/27	A	03/07/2022	Scotia					1.F FE
11271L-AC-6	Brookfield Finance Inc 3.900% 01/25/28	Α	02/02/2022	Citigroup Global Mkts				<u></u> 44	1.G FE
775109-CC-3	Rogers Comm Inc 144A 3.800% 03/15/32	A	03/07/2022	Chase Manhattan					2.A FE
775109-CD-1	Rogers Comm Inc 144A 4.550% 03/15/52	A	03/07/2022	Bank of America					2.A FE
78016E-YV-3 89114T-ZT-2	Royal Bank of Canada 2.050% 01/21/27 Toronto Dominion Bank 2.800% 03/10/27	A	01/12/2022 03/07/2022	RBC					1.E FE 1.E FE
78081B-AJ-2	Royalty Pharma PLC 1.750% 09/02/27	n	03/07/2022 03/17/2022	Citigroup Global Mkts			5.000	E	2.C FE
78081B-AK-9	Royality Pharma PLC 1.750% 09/02/20 Royality Pharma PLC 2.200% 09/02/30	D	03/17/2022	BNP Capital		4,389	5.000	ن	2.0 FE
78081B-AN-3	Royal ty Pharma PLC 2.150% 09/02/30	D		Diver capital					2.0 FE
	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					2,680,666	2.709.000	4.994	
	otal - Bonds - Part 3					4,906,269	2,709,000	4,994	XXX
								-1	
	otal - Bonds - Part 5					XXX	XXX	XXX	XXX
2509999999. T						4,906,269	5,108,999	9,048	
	otal - Preferred Stocks - Part 3						XXX		XXX
4509999998. T	otal - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999 T	otal - Preferred Stocks						XXX		XXX
000360-20-6	AAON Inc		01/11/2022	Jeffer ies			,		
007973-10-0	Advanced Energy Ind			Various					
01748X-10-2	Allegiant Travel Co			Jefferies	.65.000				
021369-10-3	Altair Engineering Inc		01/11/2022	Jefferies					
029683-10-9	American Software Inc		01/11/2022	Jefferies					[
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SCHEDULE D - PART 3

	<u> </u>	3110W All L	ong-Term Bonds and Stock Acquired During the Current Quarte		-	2	â	10
1 2	3	4	5	6	7	8	9	10
								NAIC
								Designation
								NAIC
								Designation
								Modifier
								and
								SVO
				Number of			Paid for Accrued	Admini-
CUSIP		Data						
	- ·	Date		Shares of		5.141	Interest and	strative
Identification Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
03071H-10-0 AMERISAFE Inc		01/11/2022	Jefferies					
038336-10-3 AptarGroup Inc		01/11/2022	Jeffer ies					
04316A-10-8 Artisan Ptnrs Asset Mgmt Inc		01/11/2022	Jefferies					
043436-10-4 Asbury Automotive Group		01/11/2022	Jefferies					
045327-10-3 Aspen Technology Inc		01/11/2022	Jefferies					
049904-10-5 Atrion Corp		.01/11/2022	Jefferies					
055610-20-1			Jefferies					
062540-10-9 Bank of Hawaii Corp		01/11/2022	Jefferies		.23,298		[
09073M-10-4 Bio-Techne Corp		01/11/2022	Jefferies					.
109194-10-0 Bright Horizons Sols Inc			Jefferies	116.000				-
126402-10-6 CSW Industrials Inc			Various	146.000				
126600-10-5		01/11/2022	Jefferies					
12685J-10-5			Jefferies				 	
12685J-10-5		01/11/2022	Jefferies					
		01/11/2022						
16150R-10-4		01/11/2022	Jefferies					
		01/11/2022						
192422-10-3 Cognex Corp		01/11/2022	Jefferies					
203607-10-6 Community Bank Sys Inc		01/11/2022	Jefferies					
20539A-10-5 Computer Svcs Inc		01/11/2022	Merrill Lynch		8,461			
229899-10-9 Cullen Frost Bankers		01/11/2022	Jefferies					
24477E-10-3 Definitive Healthcare Corp		01/27/2022	Various					
26210V-10-2 Driven Brands Hldgs Inc		03/21/2022	Various					
26969P-10-8 Eagle Materials Inc		01/11/2022	Jefferies					
30214U-10-2 Exponent Inc		01/11/2022	Jefferies		31,515			
302941-10-9 FTI Consulting Inc	1	01/13/2022	Various				l	
303250-10-4 Fair Isaac & Co			Jefferies					
32020R-10-9 First Finl Bankshares Inc			Jefferies	438.000				
32051X-10-8 First Hawaiian Inc			Jefferies					
339750-10-1 Floor & Decor Hidgs Inc		01/11/2022	Jefferies				[
346375-10-8 FormFactor Inc		03/31/2022	Various					· ·····
349853-10-1 Forward Air Corp		01/11/2022	Jefferies					-
35138V-10-2 Fox Factory Hidg Corp		01/11/2022	Jefferies					
376370-10-5		01/11/2022	Various		25.367			.
3/63/4 10-5		01/11/2022	Jefferies				1	
384 lug-lu-4		01/11/2022	Jefferies					
		01/11/2022	Jefferies					
405024-10-0		01/11/2022						
			Jefferies				<u> </u>	
421298-10-0		03/21/2022	Various					
		01/11/2022	Jefferies					
441593-10-0 Houlihan Lokey Inc		01/11/2022	Jefferies					
449253-10-3 IAA SpinCo Inc		01/21/2022	Various					
45168D-10-4 IDEXX Labs Inc		01/11/2022	Jefferies					
48282T-10-4		01/11/2022	Jefferies					
497266-10-6 Kirby Corp		03/29/2022	Various					
50189K-10-3 LCI Inds Inc		01/11/2022	Jefferies					
511656-10-0 Lakeland Finl Corp		01/11/2022	Various					
513847-10-3 Lancaster Colony Corp		01/11/2022	Jefferies					
518415-10-4 Lattice Semiconductor Corp		01/11/2022	Jefferies					
535555-10-6 Lindsay Corp		01/11/2022	Jefferies					
536797-10-3 Lithia Motors Inc		01/11/2022	Jefferies				l	
537008-10-4 Littelfuse Inc		01/11/2022	Jefferies					
55306N-10-4 MKS Instruments Inc			Jefferies					
553498-10-6 MSA Safety Inc			Jefferies		21,587			
562750-10-9 Manhattan Assoc Inc			Jefferies			[[· 1 ·····
57060D-10-8		01/11/2022	Jefferies					-
607525-10-2 Model N Inc		01/11/2022	Jefferies					
		01/11/2022	Jefferies					
636518-10-2 National Instruments Corp			JE1161168			L	l	

SCHEDULE D - PART 3

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1	2	3	4	5	6	7	8	9	10
		1							NAIC
									Designation,
									NAIC
									Designation
									Modifier
									and
									SVO
					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
640491-10-6	Neogen Corp		01/19/2022	Various					
	NetScout Sys Inc		01/11/2022	Jefferies					
65336K-10-3	Nexstar Broadcasting Group		01/11/2022	Jefferies					
	Nordson Corp		01/11/2022	Jefferies					
	Omega Flex Inc			Various					
	Petco Health and Wellness Co		03/21/2022	Various					
	Pool Corp		01/11/2022	Jefferies					
	Power Integrations Inc		01/11/2022	Jefferies					
	Prosperity Bancshares Inc		01/11/2022	Jefferies					
	Quaker Chem Corp		01/11/2022	Jefferies					
	Qualys Inc		01/11/2022	Jefferies					
	RLI Corp		01/11/2022	Jefferies					
	RBC Bearing Inc		01/11/2022	Jefferies					
	Rollins Inc		01/11/2022	Jefferies					
	SPS Commerce Inc		01/11/2022	Jefferies					
	Simulations Plus Inc		01/11/2022	Jefferies					
	SiteOne Landscape Supply Inc		01/11/2022 01/11/2022	Jefferies					
	Stock Yards Bancorp Inc			Various Jefferies					
	TechTarget Inc		01/11/2022 01/11/2022	Jefferies					
	Texas Roadhouse Inc		01/11/2022	Jefferies					
891092-10-8	Toro Co		01/11/2022	Jefferies					
892356-10-6	Tractor Supply Co		01/11/2022	Jefferies	63.000				
893529-10-7	Transcat Inc		01/11/2022	Jefferies					
902252-10-5	Tyler Tech Inc		01/11/2022	Jefferies					
	UFP Technologies Inc			Various					
	Utz Brands Inc			Jefferies					
	Valmont Inds Inc			Various	112.000				
	Vertex Inc			Jefferies					
	WD-40 Co			Jefferies		.20,243		[
	Watsco Inc			Jefferies		16,045			
	West Pharmaceutical Svs Inc			Jefferies					
	XPEL Inc			Jefferies				L	
	Zebra Tech Corp			Jefferies					
	FirstService Corp	C		Various					
	Novanta Inc	C		Jefferies					
76329W-10-3	Richelieu Hardware Ltd	C	01/11/2022	RBC					
	Abcam PLC	C	03/16/2022	Various	1,140.000				
	ICON PLC	C	01/11/2022	Jefferies			<u></u>		
5019999999. S	ubtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Pub	licly Traded				2,045,996	XXX		XXX
	otal - Common Stocks - Part 3	,			1	2,045,996	XXX	1	XXX
	otal - Common Stocks - Part 5					XXX	XXX	XXX	XXX
								~~~~	
	otal - Common Stocks					2,045,996	XXX	1	XXX
	otal - Preferred and Common Stocks					2,045,996	XXX		XXX
6009999999 - 1	Totals					6,952,265	XXX	9,048	XXX
300000000-1						0,002,200		5,040	////

### SCHEDULE D - PART 4

· · · · · ·			1		1	ing ronn be							le Current								
1	2	3	4	5	6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
											. –										Desig-
																					nation,
																					NAIC
													Total	Total							
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
											<b>•</b> •					<b>F</b>				01.11.1	
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of											0	Gain	Total Gain			Admini-
		_							Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain			Received	tractual	
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	<b>`</b> 13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
		oigii			Otook					(Decrease)		mzcu		Value		Diopodal	Diopodui	Diopoodi			1.A
	GNMA Pool #MA5018 3.000% 02/20/48		03/01/2022	Paydown		12,951													61		
	GNMA Pool #MA5019 3.500% 02/20/48		03/01/2022	Paydown							(122)		( 122)						66	02/20/2048	. 1.A
36179T-UA-1	GNMA Pool #MA5077 3.500% 03/20/48		03/01/2022	Paydown		11,454					(117)		(117)						63	03/20/2048	. 1.A
36179T-UB-9	GNMA Pool #MA5078 4.000% 03/20/48		03/01/2022	Paydown		8.493					(237)		(237)		.8,493				53	03/20/2048	1.A
	GNMA Pool #MA5079 4.500% 03/20/48		03/01/2022	Paydown		1,978	1,978				(81)		(81)		1,978				15	03/20/2048	1 4
	GNMA Pool #MA5193 4.500% 05/20/48		03/01/2022	Paydown		6,352					(288)				.6,352				47	05/20/2048	1 4
																					4.4
	GNMA Pool #MA7193 2.500% 02/20/51		03/01/2022	Paydown							(606)	·····								02/20/2051	. I.A
	GNMA Pool #MA6710 3.000% 06/20/50		03/01/2022	Paydown			12, 133	12,834	12,819				(686)							06/20/2050	. 1.A
36179V-QT-0	GNMA Pool #MA6766 3.000% 07/20/50		03/01/2022	Paydown		12,081														07/20/2050	. 1.A
	GNMA Pool #MA7255 2.500% 03/20/51		03/01/2022	Pavdown					21.445										81	.03/20/2051	1.A
	US Treasury Bond 3.125% 02/15/43			Various							(44)		(44)						4.344		1 A
	US Treasury Bond 3.625% 02/15/44		02/16/2022	Various							(19)		(19)				10,454	10,454	1,374	02/15/2044	. 1.A
	US Treasury Bond 3.000% 02/15/49		01/05/2022	BNP Capital							(2)		(2)				3,577	3,577		02/15/2049	. 1.A
912810-SU-3	US Treasury Bond 1.875% 02/15/51		01/06/2022	Various					151,018										1,177	02/15/2051	. 1.A
912810-SX-7	US Treasury Bond 2.375% 05/15/51		01/05/2022	Bank of New York		74.430	70.000				(3)		(3)		77.477		(3.048)	(3,048)	239		1.A
				Deutsche Bank Securities		, .	,	,	,						,		, , ,	, ,			
010010 07 0	UC Tassaury David 0.000% 00/15/51		01/05/2022	Inc.													2,353	2,353		08/15/2051	1.4
	US Treasury Bond 2.000% 08/15/51																				. I.A
	US Treasury Bond 1.875% 11/15/51		01/05/2022	BNP Capital		71,936					(1)		(1)				(4,637)	(4,637)			. 1.A
912828-25-8	US Treasury Note		01/31/2022	Nomura Securities							246		246				4,573		3, 152	. 08/31/2022 .	. 1.A
															04.000			4 500		00/45/0005	1 1
912828-J2-7	US Treasury Note 2.000% 02/15/25		02/16/2022	Various																02/15/2025	
	US Treasury Note 2.000% 02/15/25																				1 4
912828-Q2-9	US Treasury Note 1.500% 03/31/23		02/07/2022	HSBC Securities Inc							211		211				3,732	3,732		03/31/2023	1.A
912828-Q2-9 91282C-AK-7	US Treasury Note 1.500% 03/31/23 US Treasury Bond 0.125% 09/15/23		02/07/2022	HSBC Securities Inc Various													3,732			03/31/2023	1.A
912828-02-9 91282C-AK-7 91282C-CB-5	US Treasury Note 1.500% 03/31/23 US Treasury Bond 0.125% 09/15/23 US Treasury Bond 1.625% 05/15/31		02/07/2022	HSBC Securities Inc			250,000 645,000 248,000				211 						3,732 (12,641) (12,253)	3,732 (12,641) (12,253)		03/31/2023 09/15/2023 05/15/2031	1.A 1.A
912828-02-9 91282C-AK-7 91282C-CB-5	US Treasury Note 1.500% 03/31/23 US Treasury Bond 0.125% 09/15/23	nts	02/07/2022	HSBC Securities Inc Various													3,732			03/31/2023	1.A
912828-02-9 91282C-AK-7 91282C-CB-5 0109999999	US Treasury Note 1.500% 03/31/23 US Treasury Bond 0.125% 09/15/23 US Treasury Bond 1.625% 05/15/31 D9. Subtotal - Bonds - U.S. Governmer	nts	02/07/2022 02/16/2022 03/09/2022	HSBC Securities Inc Various Bank of New York													3,732 (12,641) (12,253) 15,846			03/31/2023 09/15/2023 05/15/2031 XXX	1.A 1.A XXX
912828-02-9 91282C-AK-7 91282C-CB-5 0109999999 91087B-AK-6	US Treasury Note 1.500% 03/31/23 US Treasury Bond 0.125% 09/15/23 US Treasury Bond 1.625% 05/15/31 9. Subtotal - Bonds - U.S. Governmer United Mexican States 4.750% 04/27/32	D	02/07/2022 02/16/2022 03/09/2022	HSBC Securities Inc Various													3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 .343 .1,280 .16,663 .3,668	03/31/2023 09/15/2023 05/15/2031  XXX 04/27/2032	1.A 1.A XXX 2.B FE
912828-02-9 91282C-AK-7 91282C-CB-5 0109999999 91087B-AK-6	US Treasury Note 1.500% 03/31/23 US Treasury Bond 0.125% 09/15/23 US Treasury Bond 1.625% 05/15/31 99. Subtotal - Bonds - U.S. Governmer United Mexican States 4.750% 04/27/32 29. Subtotal - Bonds - All Other Govern	D	02/07/2022 02/16/2022 03/09/2022	HSBC Securities Inc Various Bank of New York													3,732 (12,641) (12,253) 15,846			03/31/2023 09/15/2023 05/15/2031 XXX	1.A 1.A XXX
912828-02-9 91282C-AK-7 91282C-CB-5 010999999 91087B-AK-6 0309999999	US Treasury Note 1.500% 03/31/23 US Treasury Bond 0.125% 09/15/23 US Treasury Bond 1.625% 05/15/31 09. Subtotal - Bonds - U.S. Governmer United Mexican States 4.750% 04/27/32 90. Subtotal - Bonds - All Other Govern Fed Home Loan Mtg Corp Gold Pool #608791	D	02/07/2022 02/16/2022 03/09/2022	HSBC Securities Inc Various Bank of New York	   					· · · · · · · · · · · · · · · · · · ·							3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 .343 .1,280 .16,663 .3,668	03/31/2023 09/15/2023 .05/15/2031 XXX 04/27/2032	1.A 1.A XXX 2.B FE
912828-02-9 91282C-AK-7 91282C-CB-5 010999999 91087B-AK-6 0309999999	US Treasury Note 1.500% 03/31/23 US Treasury Bond 0.125% 09/15/23 US Treasury Bond 1.625% 05/15/31 99. Subtotal - Bonds - U.S. Governmer United Mexican States 4.750% 04/27/32 29. Subtotal - Bonds - All Other Govern	D	02/07/2022 02/16/2022 03/09/2022	HSBC Securities Inc Various Bank of New York													3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 .343 .1,280 .16,663 .3,668	03/31/2023 09/15/2023 .05/15/2031 XXX 04/27/2032	1.A 1.A XXX 2.B FE
912828-02-9 91282C-AK-7 91282C-CB-5 010999999 91087B-AK-6 0309999999 3128MJ-2Z-2	US Treasury Note 1.500% 03/31/23 US Treasury Bond 0.125% 09/15/23 US Treasury Bond 1.625% 05/15/31 09. Subtotal - Bonds - U.S. Governmer United Mexican States 4.750% 04/27/32 90. Subtotal - Bonds - All Other Govern Fed Home Loan Mtg Corp Gold Pool #608791	D	02/07/2022 02/16/2022 03/09/2022 03/14/2022 ts	HSBC Securities Inc Various Bank of New York Fuji Securities Inc													3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)		.03/31/2023 .09/15/2023 .05/15/2031 XXX .04/27/2032 XXX	1.A 1.A 2.B FE XXX
912828-02-9 91282C-AK-7 91282C-C8-5 0109999999 91087B-AK-6 0309999999 3128MJ-2Z-2	US Treasury Note 1.500% 03/31/23 US Treasury Bond 0.125% 09/15/23 US Treasury Bond 1.625% 05/15/31 90. Subtotal - Bonds - U.S. Governmer United Mexican States 4.750% 04/27/32 90. Subtotal - Bonds - All Other Govern Fed Home Loam Mtg Corp Gold Pool #608799 12/01/47	D	02/07/2022 02/16/2022 03/09/2022 03/14/2022 ts 03/01/2022	HSBC Securities Inc Various Bank of New York Fuji Securities Inc Paydown													3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 	.03/31/2023 .09/15/2023 .05/15/2031 XXX .04/27/2032 XXX 12/01/2047	1.A 1.A XXX 2.B FE XXX
912828-02-9 91282C-AK-7 91282C-C8-5 0109999999 91087B-AK-6 0309999999 3128MJ-2Z-2	US Treasury Note 1.500% 03/31/23 US Treasury Bond 0.125% 09/15/23 US Treasury Bond 1.625% 05/15/31 29. Subtotal - Bonds - U.S. Governmer United Mexican States 4.750% 04/27/32 29. Subtotal - Bonds - All Other Govern Fed Hone Loan Mtg Corp Gold Pool #608791 3.000% 12/01/47 Fed Hone Loan Mtg Corp Gold Pool #608799 3.000% 02/01/48	D	02/07/2022 02/16/2022 03/09/2022 03/14/2022 ts	HSBC Securities Inc Various Bank of New York Fuji Securities Inc													3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)		.03/31/2023 .09/15/2023 .05/15/2031 XXX .04/27/2032 XXX	1.A 1.A XXX 2.B FE XXX
912828-02-9 91282C-AK-7 91282C-CB-5 0109999999 91087B-AK-6 0309999999 3128MJ-2Z-2 3128MJ-3H-1	US Treasury Note         1.500% 03/31/23           US Treasury Bond         0.125% 09/15/23           US Treasury Bond         1.625% 05/15/31           29. Subtotal - Bonds - U.S. Governmer           United Mexican States         4.750% 04/27/32           29. Subtotal - Bonds - All Other Govern           Fed Home Loan Mtg Corp Gold Pool #608791           3.000% 12/01/47           Fed Home Loan Mtg Corp Gold Pool #608799           3.000% 02/01/48           Fed Home Loan Mtg Corp Gold Pool #608804	D	02/07/2022 .02/16/2022 .03/09/2022 ts 03/01/2022 03/01/2022	HSBC Securities Inc Various				242,266 644,597 255,061 2,665,154 223,360 223,360 7,282 6,550									3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 	03/31/2023 09/15/2023 05/15/2031 	. 1.A 1.A 2.B FE XXX . 1.A
912828-02-9 91282C-AK-7 91282C-08-5 010999999 91087B-AK-6 0309999999 3128MJ-2Z-2 3128MJ-3H-1 3128MJ-3N-8	US Treasury Note 1.500% 03/31/23 US Treasury Bond 0.125% 09/15/23 US Treasury Bond 1.625% 05/15/31 90. Subtotal - Bonds - U.S. Governmer United Mexican States 4.750% 04/27/32 190. Subtotal - Bonds - All Other Govern Fed Home Loan Mtg Corp Gold Pool #608799 3.000% 02/01/47 Fed Home Loan Mtg Corp Gold Pool #608804 3.500% 03/01/48	D	02/07/2022 02/16/2022 03/09/2022 03/14/2022 ts 03/01/2022	HSBC Securities Inc Various Bank of New York Fuji Securities Inc Paydown												······	3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 	.03/31/2023 .09/15/2023 .05/15/2031 XXX .04/27/2032 XXX 12/01/2047	1.A 1.A 2.B FE XXX
912828-02-9 91282C-AK-7 91282C-CB-5 010999999 91087B-AK-6 030999999 3128MJ-2Z-2 3128MJ-3H-1 3128MJ-3N-8	US Treasury Note 1.50% 03/31/23 US Treasury Bond 0.125% 09/15/23 US Treasury Bond 1.625% 05/15/31 29. Subtotal - Bonds - U.S. Governmer United Mexican States 4.750% 04/27/32 29. Subtotal - Bonds - All Other Govern Fed Home Loan Mtg Corp Gold Pool #608799 3.000% 22/01/47 Fed Home Loan Mtg Corp Gold Pool #608804 3.500% 03/01/48 Fed Home Loan Mtg Corp Gold Pool #608804 3.500% 03/01/48 Fed Home Loan Mtg Corp Gold Pool #608805	D	02/07/2022 02/16/2022 03/09/2022 03/09/2022 ts 03/01/2022 03/01/2022 03/01/2022	HSBC Securities Inc Various				242,266 644,597 255,061 2,665,154 223,360 223,360 7,282 	247,512 644,745 254,791 2,676,904 222,129 222,129 222,129 222,129 222,129 222,558 								3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 .343 .1,280 16,663 3,668 3,668 	03/31/2023 .09/15/2023 .05/15/2031 .05/15/2031 .04/27/2032 .XXX 12/01/2047 02/01/2048 .03/01/2048	. 1.A 1.A 2.B FE XXX . 1.A
912828-02-9 91282C-AK-7 91282C-CB-5 010999999 91087B-AK-6 030999999 3128MJ-2Z-2 3128MJ-3H-1 3128MJ-3N-8	US Treasury Note 1.500% 03/31/23 US Treasury Bond 0.125% 09/15/23 US Treasury Bond 1.625% 05/15/31 90. Subtotal - Bonds - U.S. Governmer United Mexican States 4.750% 04/27/32 190. Subtotal - Bonds - All Other Govern Fed Home Loan Mtg Corp Gold Pool #608799 3.000% 02/01/47 Fed Home Loan Mtg Corp Gold Pool #608804 3.500% 03/01/48	D	02/07/2022 .02/16/2022 .03/09/2022 ts 03/01/2022 03/01/2022	HSBC Securities Inc Various				242,266 644,597 255,061 2,665,154 223,360 223,360 7,282 6,550									3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 	03/31/2023 09/15/2023 05/15/2031 	. 1.A 1.A 2.B FE XXX . 1.A
912828-02-9 91282C-AK-7 91282C-CB-5 010999999 91087B-AK-6 030999999 3128MJ-2Z-2 3128MJ-3H-1 3128MJ-3N-8	US Treasury Note         1.500% 03/31/23           US Treasury Bond         0.125% 09/15/23           US Treasury Bond         1.625% 05/15/31           29. Subtotal - Bonds - U.S. Governmer           United Mexican States         4.750% 04/27/32           29. Subtotal - Bonds - All Other Govern           Fed Home Loan Mtg Corp Gold Pool #608791           3.000% 12/01/47           Fed Home Loan Mtg Corp Gold Pool #608799           3.000% 02/01/48           Fed Home Loan Mtg Corp Gold Pool #608804           3.500% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608804           4.500% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48	D	02/07/2022 02/16/2022 03/09/2022 03/09/2022 ts 03/01/2022 03/01/2022 03/01/2022	HSBC Securities Inc Various Bank of New York Fuji Securities Inc Paydown Paydown Paydown				242,266 644,597 255,061 2,665,154 223,360 223,360 7,282 	247,512 644,745 254,791 2,676,904 222,129 222,129 222,129 222,129 222,129 222,558 								3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 .343 .1,280 16,663 3,668 3,668 	03/31/2023 .09/15/2023 .05/15/2031 .05/15/2031 .04/27/2032 .XXX 12/01/2047 02/01/2048 .03/01/2048	. 1.A 1.A 2.B FE XXX . 1.A
912828-02-9 91282C-AK-7 91282C-KS- 0100999999 910878-AK-6 0309999999 3128MJ-2Z-2 3128MJ-3H-1 3128MJ-3H-8 3128MJ-3P-3	US Treasury Note         1.500% 03/31/23           US Treasury Bond         0.125% 09/15/23           US Treasury Bond         1.625% 05/15/31           39. Subtotal - Bonds - U.S. Governmer           United Mexican States         4.750% 04/27/32           39. Subtotal - Bonds - All Other Govern           Fed Home Lean Mtg Corp Gold Pool #608791           3.000% 12/01/47           Fed Home Loan Mtg Corp Gold Pool #608799           3.000% 02/01/48           Fed Home Loan Mtg Corp Gold Pool #608804           3.500% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48	D	02/07/2022 02/16/2022 03/09/2022 03/09/2022 ts 03/01/2022 03/01/2022 03/01/2022 03/01/2022	HSBC Securities Inc Various				242,266 .644,597 .255,061 2,665,154 .223,360 223,360 .223,360 7,282 6,550 9,598 9,004	247,512 644,745 254,791 2,676,904 222,129 222,129 222,129 								3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 .343 .1,280 16,663 .3,668 .3,668 .33 	03/31/2023 .09/15/2023 .05/15/2031 .XXX 04/27/2032 .XXX 12/01/2047 02/01/2048 .03/01/2048	. 1.A 1.A 2.B FE XXX . 1.A
	US Treasury Note         1.50% 03/31/23           US Treasury Bond         0.125% 09/15/23           US Treasury Bond         1.62% 05/15/31           29. Subtotal - Bonds - U.S. Governmer           United Mexican States         4.750% 04/27/32           29. Subtotal - Bonds - All Other Govern           Fed Home Loan Mtg Corp Gold Pool #608791           3.00% 02/01/48           Fed Home Loan Mtg Corp Gold Pool #608804           3.50% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608809           4.000% 03/01/48	D	02/07/2022 02/16/2022 03/09/2022 03/09/2022 ts 03/01/2022 03/01/2022 03/01/2022	HSBC Securities Inc Various Bank of New York Fuji Securities Inc Paydown Paydown Paydown				242,266 644,597 255,061 2,665,154 223,360 223,360 7,282 	247,512 644,745 254,791 2,676,904 222,129 222,129 222,129 222,129 222,129 222,558 								3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 .343 .1,280 16,663 3,668 3,668 	03/31/2023 .09/15/2023 .05/15/2031 .05/15/2031 .04/27/2032 .XXX 12/01/2047 02/01/2048 .03/01/2048	. 1.A 1.A 2.B FE XXX . 1.A
912828-02-9 91282C-AK-7 91282C-AK-5 91282C-AK-6 010999999 91087B-AK-6 0309999999 3128MJ-3H-1 3128MJ-3H-1 3128MJ-3H-8 3128MJ-3P-3 3128MJ-3T-5	US Treasury Note         1.500% 03/31/23           US Treasury Bond         0.125% 09/15/23           US Treasury Bond         1.625% 05/15/31           29. Subtotal - Bonds - U.S. Governmer           United Mexican States         4.750% 04/27/32           29. Subtotal - Bonds - All Other Govern           Fed Home Loan Mtg Corp Gold Pool #608791           3.000% 12/01/47           Fed Home Loan Mtg Corp Gold Pool #608799           3.000% 02/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608808           4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608808           4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608808           4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608808	D	02/07/2022 .02/16/2022 .03/16/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022	HSBC Securities Inc Various				242,266 644,597 255,061 2,665,154 223,360 223,360 223,360 7,282 6,550 9,598 9,004 6,666	247,512 644,745 254,745 222,129 222,129 222,129 222,129 222,129 222,129 222,58 6,558 9,596 8,991 6,656								3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 .343 .1,243 .16,663 .3,668 .3,668 	03/31/2023 .09/15/2023 .05/15/2031 .05/15/2031 .05/15/2031 .05/17/2032 .04/27/2032 .04/27/2032 .02/01/2048 .03/01/2048 .04/01/2048	. 1.A 1.A 2.B FE XXX . 1.A
912828-02-9 91282C-AK-7 91282C-AK-6 010999999 91087B-AK-6 0309999999 3128MJ-2Z-2 3128MJ-3Z-2 3128MJ-3H-1 3128MJ-3H-3 3128MJ-3P-3 3128MJ-3T-5 3128MJ-3J-2	US Treasury Note         1.500% 03/31/23           US Treasury Bond         0.125% 09/15/23           US Treasury Bond         1.625% 05/15/31           39. Subtotal - Bonds - U.S. Governmer           United Mexican States         4.750% 04/27/32           30. Subtotal - Bonds - All Other Govern           Fed Home Loan Mtg Corp Gold Pool #608791           3.000% 12/01/47           Fed Home Loan Mtg Corp Gold Pool #608804           3.500% 02/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.500% 04/01/48	D	02/07/2022 02/16/2022 03/09/2022 03/09/2022 ts 03/01/2022 03/01/2022 03/01/2022 03/01/2022	HSBC Securities Inc Various				242,266 .644,597 .255,061 2,665,154 .223,360 223,360 .223,360 7,282 6,550 9,598 9,004	247,512 644,745 254,791 2,676,904 222,129 222,129 222,129 								3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 .343 .1,280 16,663 .3,668 .3,668 .33 	03/31/2023 .09/15/2023 .05/15/2031 .XXX 04/27/2032 .XXX 12/01/2047 02/01/2048 .03/01/2048	. 1.A 1.A 2.B FE XXX . 1.A
912828-02-9 91282C-AK-7 91282C-AK-6 010999999 91087B-AK-6 0309999999 3128MJ-2Z-2 3128MJ-3Z-2 3128MJ-3H-1 3128MJ-3H-3 3128MJ-3P-3 3128MJ-3T-5 3128MJ-3J-2	US Treasury Note         1.500% 03/31/23           US Treasury Bond         0.125% 09/15/23           US Treasury Bond         1.625% 05/15/31           29. Subtotal - Bonds - U.S. Governmer           United Mexican States         4.750% 04/27/32           29. Subtotal - Bonds - All Other Govern           Fed Home Loan Mtg Corp Gold Pool #608791           3.000% 12/01/47           Fed Home Loan Mtg Corp Gold Pool #608799           3.000% 02/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608808           4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608808           4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608808           4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608808	D	02/07/2022 .02/16/2022 .03/16/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022	HSBC Securities Inc Various				242,266 644,597 255,061 2,665,154 223,360 223,360 223,360 7,282 6,550 9,598 9,004 6,666	247,512 644,745 254,745 222,129 222,129 222,129 222,129 222,129 222,129 222,58 6,558 9,596 8,991 6,656								3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 .343 .1,280 16,663 .3,668 	03/31/2023 .09/15/2023 .05/15/2031 .05/15/2031 .05/15/2031 .05/17/2032 .04/27/2032 .04/27/2032 .02/01/2048 .03/01/2048 .04/01/2048	. 1.A 1.A 2.B FE XXX . 1.A
	US Treasury Note         1.50% 03/31/23           US Treasury Bond         0.125% 09/15/23           US Treasury Bond         1.62% 05/15/31           29. Subtotal - Bonds - U.S. Governmer           United Mexican States         4.750% 04/27/32           29. Subtotal - Bonds - All Other Govern           Fed Home Loan Mtg Corp Gold Pool #608799           3.000% 02/01/48           Fed Home Loan Mtg Corp Gold Pool #608804           3.500% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608804           3.500% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608809           4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608809           4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608809           4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608809           4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608801           4.500% 04/01/48	D	02/07/2022 02/16/2022 03/14/2022 03/14/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022	HSBC Securities Inc Various Bank of New York Fuji Securities Inc Paydown Paydown Paydown Paydown Paydown Paydown			250,000 .645,000 .248,000 2,655,742 200,000 200,000 7,463 	242,266 644,597 255,061 2,665,154 223,360 223,360 223,360 7,282 6,550 9,598 9,004 6,666 	247,512 644,745 2,676,904 222,129 222,129 222,129 7,291 								3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 .343 .1,280 16,663 .3,668 	03/31/2023 09/15/2023 05/15/2023 	. 1.A 1.A 2.B FE XXX . 1.A
	US Treasury Note         1.500% 03/31/23           US Treasury Bond         0.125% 09/15/23           US Treasury Bond         1.625% 05/15/31           29. Subtotal - Bonds - U.S. Governmer United Mexican States         4.750% 04/27/32           29. Subtotal - Bonds - All Other Govern Fed Home Loan Mtg Corp Gold Pool #608791         3.000% 12/01/47           Fed Home Loan Mtg Corp Gold Pool #608799         3.000% 02/01/48           Fed Home Loan Mtg Corp Gold Pool #608805         4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608805         4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608805         4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608805         4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608805         4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608801         4.500% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608810         3.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #608813         3.500% 05/01/48 <td>D</td> <td>02/07/2022 .02/16/2022 .03/16/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022</td> <td>HSBC Securities Inc Various</td> <td></td> <td></td> <td></td> <td>242,266 644,597 255,061 2,665,154 223,360 223,360 223,360 7,282 6,550 9,598 9,004 6,666</td> <td>247,512 644,745 254,745 222,129 222,129 222,129 222,129 222,129 222,129 222,58 6,558 9,596 8,991 6,656</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>3,732 (12,641) (12,253) 15,846 (11,553)</td> <td>3,732 (12,641) (12,253) 15,846 (11,553)</td> <td>1,360 .343 .1,280 16,663 .3,668 .3,668 .3,668 .33 .33 </td> <td>03/31/2023 .09/15/2023 .05/15/2031 .05/15/2031 .05/15/2031 .05/17/2032 .04/27/2032 .04/27/2032 .02/01/2048 .03/01/2048 .04/01/2048</td> <td>. 1.A 1.A 2.B FE XXX . 1.A</td>	D	02/07/2022 .02/16/2022 .03/16/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022	HSBC Securities Inc Various				242,266 644,597 255,061 2,665,154 223,360 223,360 223,360 7,282 6,550 9,598 9,004 6,666	247,512 644,745 254,745 222,129 222,129 222,129 222,129 222,129 222,129 222,58 6,558 9,596 8,991 6,656								3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 .343 .1,280 16,663 .3,668 .3,668 .3,668 .33 .33 	03/31/2023 .09/15/2023 .05/15/2031 .05/15/2031 .05/15/2031 .05/17/2032 .04/27/2032 .04/27/2032 .02/01/2048 .03/01/2048 .04/01/2048	. 1.A 1.A 2.B FE XXX . 1.A
912828-02-9 91282C-AK-7 91282C-AK-6 010999999 910878-AK-6 0309999999 3128MJ-32-2 3128MJ-32-2 3128MJ-33H-8 3128MJ-37-5 3128MJ-31-2 3128MJ-33L-2 3128MJ-33L-2	US Treasury Note         1.500% 03/31/23           US Treasury Bond         0.125% 09/15/23           US Treasury Bond         1.625% 05/15/31           129. Subtotal - Bonds - U.S. Governmer           United Mexican States         4.750% 04/27/32           130. Subtotal - Bonds - All Other Govern           Fed Home Loan Mtg Corp Gold Pool #608791           3.00% 12/01/47           Fed Home Loan Mtg Corp Gold Pool #608804           3.500% 02/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608810           4.500% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608813           3.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #608813           3.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #608813           3.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #608813           3.500% 05/01/48	D	02/07/2022 02/16/2022 03/09/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022	HSBC Securities Inc Various			250,000 645,000 248,000 2,655,742 200,000 200,000 200,000 7,463 6,713 9,571 8,767 6,491 2,413 2,413 8,783	242,266 .644,597 .255,061 2,665,154 .223,360 .223,360 .223,360 7,282 6,550 9,598 9,004 6,666 2,530 8,807	247,512 644,745 254,791 2,676,904 222,129 222,129 222,129 								3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 343 1,280 16,663 3,668 3,668 3,668 3,368 3,33 33 54 55 55 42 18 	03/31/2023 .09/15/2023 .05/15/2031 .05/15/2031 .02/01/2043 .02/01/2048 .03/01/2048 .03/01/2048 .04/01/2048 .04/01/2048	. 1.A 1.A XXX . 2.B FE XXX . 1.A
912828-02-9 91282C-AK-7 91282C-AK-6 010999999 910878-AK-6 0309999999 3128MJ-32-2 3128MJ-32-2 3128MJ-33H-8 3128MJ-37-5 3128MJ-31-2 3128MJ-33L-2 3128MJ-33L-2	US Treasury Note         1.50% 03/31/23           US Treasury Bond         0.125% 09/15/23           US Treasury Bond         1.62% 05/15/31           29. Subtotal - Bonds - U.S. Governmer           United Mexican States         4.750% 04/27/32           29. Subtotal - Bonds - All Other Govern           Fed Home Loan Mtg Corp Gold Pool #608799           3.000% 02/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608809           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608809           4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608809           4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608801           4.500% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608813           3.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #608813           3.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #608813           3.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #608813           3.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #608813           4.500% 06/01/48	D	02/07/2022 02/16/2022 03/14/2022 03/14/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022	HSBC Securities Inc Various Bank of New York Fuji Securities Inc Paydown Paydown Paydown Paydown Paydown Paydown			250,000 .645,000 .248,000 2,655,742 200,000 200,000 7,463 	242,266 644,597 255,061 2,665,154 223,360 223,360 223,360 7,282 6,550 9,598 9,004 6,666 	247,512 644,745 2,676,904 222,129 222,129 222,129 7,291 								3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 .343 .1,280 16,663 .3,668 .3,668 .3,668 .33 .33 	03/31/2023 09/15/2023 05/15/2023 	. 1.A 1.A XXX . 2.B FE XXX . 1.A
	US Treasury Note         1.500% 03/31/23           US Treasury Bond         0.125% 09/15/23           US Treasury Bond         1.625% 05/15/31           29. Subtotal - Bonds - U.S. Governmer           United Mexican States         4.750% 04/27/32           29. Subtotal - Bonds - All Other Govern           Fed Home Loan Mtg Corp Gold Pool #608791           3.000% 12/01/47           Fed Home Loan Mtg Corp Gold Pool #608799           3.000% 02/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608809           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608809           4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608801           4.500% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608813           3.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #608813           3.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #608818           4.500% 06/01/48           Fed Home Loan Mtg Corp Gold Pool #608818           4.500% 06/01/48           Fed Home Loan Mtg Corp Super Pool #258673	D	02/07/2022 .02/16/2022 .03/14/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022	HSBC Securities Inc Various			250,000 645,000 248,000 2,655,742 200,000 200,000 200,000 7,463 6,713 9,571 8,767 6,491 2,413 8,783 9,228	242,266 644,597 255,061 2,665,154 223,360 223,360 223,360 223,360 223,360 223,360 223,360 2,550 9,598 	247,512 644,745 254,745 222,129 222,129 222,129 222,129 222,129 222,129 6,558 9,596 6,656 2,524 8,805 9,667								3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 .343 .1,280 16,663 3,668 3,668 3,668 33 .33 33 33 54 55 55 55 55 	03/31/2023 .09/15/2023 .05/15/2031 .05/15/2031 .05/15/2032 .05/17/2032 .04/27/2032 .02/01/2048 .03/01/2048 .04/01/2048 .04/01/2048 .05/01/2048	. 1.A 1.A XXX . 2.B FE XXX . 1.A
	US Treasury Note         1.50% 03/31/23           US Treasury Bond         0.125% 09/15/23           US Treasury Bond         1.62% 05/15/31           29. Subtotal - Bonds - U.S. Governmer           United Mexican States         4.750% 04/27/32           29. Subtotal - Bonds - All Other Govern           Fed Home Loan Mtg Corp Gold Pool #608799           3.000% 02/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608809           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608809           4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608809           4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608801           4.500% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608813           3.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #608813           3.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #608813           3.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #608813           3.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #608813           4.500% 06/01/48	D	02/07/2022 02/16/2022 03/09/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022	HSBC Securities Inc Various			250,000 .645,000 .248,000 2,655,742 .200,000 200,000 7,463 6,713 9,571 8,767 6,491 2,413 2,413 8,783	242,266 .644,597 .255,061 2,665,154 .223,360 .223,360 .223,360 7,282 6,550 9,598 9,004 6,666 2,530 8,807	247,512 644,745 254,791 2,676,904 222,129 222,129 222,129 								3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 343 1,280 16,663 3,668 3,668 3,668 3,368 3,33 33 54 55 55 42 18 	03/31/2023 .09/15/2023 .05/15/2031 .05/15/2031 .02/01/2043 .02/01/2048 .03/01/2048 .03/01/2048 .04/01/2048 .04/01/2048	. 1.A 1.A 2.B FE XXX . 1.A . 1.A . 1.A
	US Treasury Note         1.500% 03/31/23           US Treasury Bond         0.125% 09/15/23           US Treasury Bond         1.625% 05/15/31           29. Subtotal - Bonds - U.S. Governmer           United Mexican States         4.750% 04/27/32           29. Subtotal - Bonds - All Other Govern           Fed Home Loan Mtg Corp Gold Pool #608791           3.000% 12/01/47           Fed Home Loan Mtg Corp Gold Pool #608799           3.000% 02/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608809           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608809           4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608801           4.500% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608813           3.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #608813           3.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #608818           4.500% 06/01/48           Fed Home Loan Mtg Corp Gold Pool #608818           4.500% 06/01/48           Fed Home Loan Mtg Corp Super Pool #258673	D	02/07/2022 .02/16/2022 .03/14/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022	HSBC Securities Inc Various			250,000 645,000 248,000 2,655,742 200,000 200,000 200,000 7,463 6,713 9,571 8,767 6,491 2,413 8,783 9,228	242,266 644,597 255,061 2,665,154 223,360 223,360 223,360 223,360 223,360 223,360 223,360 2,550 9,598 	247,512 644,745 254,745 222,129 222,129 222,129 222,129 222,129 222,129 6,558 9,596 6,656 2,524 8,805 9,667								3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 .343 .1,280 16,663 3,668 3,668 3,668 33 .33 33 33 54 55 55 55 55 	03/31/2023 .09/15/2023 .05/15/2031 .05/15/2031 .05/15/2032 .05/17/2032 .04/27/2032 .02/01/2048 .03/01/2048 .04/01/2048 .04/01/2048 .05/01/2048	1.A           1.A           1.A           XXX           2.B FE           XXX           1.A
	US Treasury Note         1.50% 03/31/23           US Treasury Bond         0.125% 09/15/23           US Treasury Bond         1.62% 05/15/31           29. Subtotal - Bonds - U.S. Governmer           United Mexican States         4.750% 04/27/32           29. Subtotal - Bonds - All Other Govern           Fed Home Loan Mtg Corp Gold Pool #G08791           3.000% 12/01/47           Fed Home Loan Mtg Corp Gold Pool #G08799           3.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #G08805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #G08805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #G08809           4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #G08810           4.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #G08813           3.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #G08818           4.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #G08818           4.500% 05/01/48           Fed Home Loan Mtg Corp Super Pool #G08818           4.500% 05/01/48           Fed Home Loan Mtg Corp Super Pool #ZS8673           3.000% 10/01/32           Fed Home Loan Mtg Corp Super Pool #ZT2104	D	02/07/2022 02/16/2022 03/14/2022 03/14/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022	HSBC Securities Inc Various Bank of New York Fuji Securities Inc Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown			250,000 .645,000 .248,000 2,655,742 200,000 200,000 7,463 6,713 9,571 8,767 6,491 2,413 8,783 9,228 9,228	242,266 644,597 255,061 2,665,154 223,360 223,360 223,360 7,282 6,550 9,598 9,004 6,666 2,530 8,807 9,669 	247,512 644,745 2,676,904 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 2,566 2,568 2,568 2,566 2,569 2,566 2,569 2,566 2,566 2,566 2,566 2,566 2,566 2,566 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567								3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 343 1,280 16,663 3,668 3,668 3,668 3,668 3,668 3,668 3,668 3,668 4,2 55 442 18 42 69 69 61	03/31/2023 09/15/2023 05/15/2023 05/15/2023 	1.A           1.A           1.A           XXX           2.B FE           XXX           1.A
	US Treasury Note         1.500% 03/31/23           US Treasury Bond         0.125% 09/15/23           US Treasury Bond         1.625% 05/15/31           29. Subtotal - Bonds - U.S. Governmer           United Mexican States         4.750% 04/27/32           29. Subtotal - Bonds - All Other Govern           Fed Home Loan Mtg Corp Gold Pool #608791           3.000% 12/01/47           Fed Home Loan Mtg Corp Gold Pool #608799           3.000% 02/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608809           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608809           4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608810           4.500% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608813           3.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #608818           4.500% 06/01/48           Fed Home Loan Mtg Corp Super Pool #208818           4.500% 06/01/48           Fed Home Loan Mtg Corp Super Pool #258673           3.000% 10/01/32           Fed Home Loan Mtg Corp Super Pool #272104           2.500% 12/01/33	D	02/07/2022 .02/16/2022 .03/14/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022	HSBC Securities Inc Various			250,000 645,000 248,000 2,655,742 200,000 200,000 200,000 7,463 6,713 9,571 8,767 6,491 2,413 8,783 9,228	242,266 644,597 255,061 2,665,154 223,360 223,360 223,360 223,360 223,360 223,360 223,360 2,550 9,598 	247,512 644,745 254,745 222,129 222,129 222,129 222,129 222,129 222,129 6,558 9,596 6,656 2,524 8,805 9,667								3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 .343 .1,280 16,663 3,668 3,668 3,668 33 .33 33 33 54 55 55 55 55 	03/31/2023 .09/15/2023 .05/15/2031 .05/15/2031 .05/15/2032 .05/17/2032 .04/27/2032 .02/01/2048 .03/01/2048 .04/01/2048 .04/01/2048 .05/01/2048	1.A           1.A           1.A           1.A           2.B FE           XXX           1.A
912828-02-9 91282C-AK-7 91282C-AK-7 010999999 91282C-AK-6 030999999 3128IIJ-2Z-2 3128IIJ-3Z-2 3128IIJ-3Z-4 3128IIJ-3Z-4 3128IIJ-3Z-5 3128IIJ-3Z-6 3128IIJ-3Z-6 3128IIJ-3Z-6 3132A9-T6-4 3132AF-KR-6	US Treasury Note         1.500% 03/31/23           US Treasury Bond         0.125% 09/15/23           US Treasury Bond         1.625% 05/15/31           129. Subtotal - Bonds - U.S. Governmer           United Mexican States         4.750% 04/27/32           130. Subtotal - Bonds - All Other Govern           Fed Home Loan Mtg Corp Gold Pool #608791           3.000% 12/01/47           Fed Home Loan Mtg Corp Gold Pool #608804           3.500% 02/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608809           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608810           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608813           5.500% 06/01/48           Fed Home Loan Mtg Corp Gold Pool #608813           3.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #608813           3.500% 05/01/48           Fed Home Loan Mtg Corp Super Pool #ZS8673           3.000% 10/01/32           Fed Home Loan Mtg Corp Super Pool #ZS8673           3.000% 10/01/32           Fed Home Loan Mtg Corp Super Pool #ZS8673           3.000% 12/01/33	D	02/07/2022 .02/16/2022 .03/14/2022 .03/09/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022	HSBC Securities Inc Various			250,000 645,000 248,000 2,655,742 200,000 200,000 200,000 7,463 6,713 9,571 8,767 6,491 2,413 8,783 9,228 12,583 16,573	242,266 644,597 255,061 2,665,154 223,360 223,360 223,360 7,282 6,550 9,598 9,004 6,666 2,530 8,807 9,669 	247,512 644,745 254,791 2,676,904 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,54 8,805 2,558 8,805 9,667 13,213 17,332								3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 343 1,280 16,663 3,668 3,668 3,668 3,668 3,668 3,668 3,668 3,668	03/31/2023 09/15/2023 05/15/2031 	1.A           1.A           1.A           XXX           2.B FE           XXX           1.A
	US Treasury Note         1.50% 03/31/23           US Treasury Bond         0.125% 09/15/23           US Treasury Bond         1.625% 05/15/31           29. Subtotal - Bonds - U.S. Governmer           United Mexican States         4.750% 04/27/32           29. Subtotal - Bonds - All Other Govern           Fed Home Loan Mtg Corp Gold Pool #G08791           3.00% 12/01/47           Fed Home Loan Mtg Corp Gold Pool #G08799           3.00% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #G08805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #G08805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #G08809           4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #G08810           4.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #G08818           4.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #G08818           4.500% 05/01/48           Fed Home Loan Mtg Corp Super Pool #G08818           4.500% 05/01/48           Fed Home Loan Mtg Corp Super Pool #ZS8673           3.000% 12/01/32           Fed Home Loan Mtg Corp Super Pool #ZS8073           3.000% 12/01/32           Fed Home Loan Mtg Corp Super Pool #ZS8073           3.000% 12/01/32     <	D	02/07/2022 02/16/2022 03/14/2022 03/14/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022	HSBC Securities Inc Various			250,000 .645,000 .248,000 2,655,742 200,000 200,000 7,463 6,713 9,571 8,767 6,491 2,413 8,783 9,228 9,228	242,266 644,597 255,061 2,665,154 223,360 223,360 223,360 7,282 6,550 9,598 9,004 6,666 2,530 8,807 9,669 	247,512 644,745 2,676,904 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 2,566 2,568 2,568 2,566 2,569 2,566 2,569 2,566 2,566 2,566 2,566 2,566 2,566 2,566 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567 2,567								3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 343 1,280 16,663 3,668 3,668 3,668 3,668 3,668 3,668 3,668 3,668 4,2 55 442 18 42 69 69 61	03/31/2023 09/15/2023 05/15/2023 05/15/2023 	1.A           1.A           1.A           XXX           2.B FE           XXX           1.A
	US Treasury Note         1.500% 03/31/23           US Treasury Bond         0.125% 09/15/23           US Treasury Bond         1.625% 05/15/31           29. Subtotal - Bonds - U.S. Governmer           United Mexican States         4.750% 04/27/32           29. Subtotal - Bonds - All Other Govern           Fed Home Loan Mtg Corp Gold Pool #608791           3.000% 12/01/47           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608809           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608809           4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608810           4.500% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608813           3.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #608818           4.500% 06/01/43           Fed Home Loan Mtg Corp Super Pool #258673           3.000% 10/01/32           Fed Home Loan Mtg Corp Super Pool #272104           2.500% 12/01/33           Fed Home Loan Mtg Corp Super Pool #208004           3.000% 07/01/49           Fed Home Loan Mtg Corp Super Pool #208004           3.000% 07/01/49	D	02/07/2022 .02/16/2022 .03/14/2022 .03/09/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022	HSBC Securities Inc Various			250,000 .645,000 .248,000 2,655,742 .200,000 200,000 7,463 6,713 9,571 8,767 6,491 2,413 9,228 9,228 12,583 16,573 9,037	242,266 644,597 255,061 2,665,154 223,360 223,360 223,360 223,360 223,360 223,360 223,360 2,550 9,598 9,004 6,666 2,530 8,807 9,669 13,248 17,371 9,119	247,512 644,745 254,745 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129,129 22,129 22,129 22,129,12								3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 343 1,260 16,663 3,668 3,668 3,668 3,668 3,668 3,668 43 44 44 	03/31/2023 09/15/2023 05/15/2031 05/15/2031 05/15/2032 05/15/2031 05/201/2048 03/01/2048 03/01/2048 04/01/2048 05/01/2048 05/01/2048 05/01/2048 06/01/2048 06/01/2048 05/01/2048 06/01/2048 05/01/2048 07/01/2033 07/01/2049	1.A           1.A           1.A           XXX           2.B FE           XXX           1.A
	US Treasury Note         1.50% 03/31/23           US Treasury Bond         0.125% 09/15/23           US Treasury Bond         1.625% 05/15/31           29. Subtotal - Bonds - U.S. Governmer           United Mexican States         4.750% 04/27/32           29. Subtotal - Bonds - All Other Govern           Fed Home Loan Mtg Corp Gold Pool #G08791           3.00% 12/01/47           Fed Home Loan Mtg Corp Gold Pool #G08799           3.00% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #G08805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #G08805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #G08809           4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #G08810           4.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #G08818           4.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #G08818           4.500% 05/01/48           Fed Home Loan Mtg Corp Super Pool #G08818           4.500% 05/01/48           Fed Home Loan Mtg Corp Super Pool #ZS8673           3.000% 12/01/32           Fed Home Loan Mtg Corp Super Pool #ZS8073           3.000% 12/01/32           Fed Home Loan Mtg Corp Super Pool #ZS8073           3.000% 12/01/32     <	D	02/07/2022 .02/16/2022 .03/14/2022 .03/09/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022	HSBC Securities Inc Various			250,000 645,000 248,000 2,655,742 200,000 200,000 200,000 7,463 6,713 9,571 8,767 6,491 2,413 8,783 9,228 12,583 16,573	242,266 644,597 255,061 2,665,154 223,360 223,360 223,360 7,282 6,550 9,598 9,004 6,666 2,530 8,807 9,669 	247,512 644,745 254,791 2,676,904 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,54 8,805 2,558 8,805 9,667 13,213 17,332								3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 343 1,280 16,663 3,668 3,668 3,668 3,668 3,668 3,668 3,668 3,668	03/31/2023 09/15/2023 05/15/2031 	1.A           1.A           1.A           1.A           2.B FE           XXX           1.A
912828-02-9 91282C-AK-7 91282C-AK-7 91282C-AK-6 O10999999 91087B-AK-6 O309999999 3128IIJ-22-2 3128IIJ-32-4 3128IIJ-34-1 3128IIJ-34-8 3128IIJ-34-8 3128IIJ-34-8 3128IIJ-34-7 3128IIJ-34-6 3128IIJ-34-6 3132A9-T6-4 3132A9-T6-4 3132A9-76-4 3132DV-3II-5 3132DV-3II-5	US Treasury Note         1.500% 03/31/23           US Treasury Bond         0.125% 09/15/23           US Treasury Bond         1.625% 05/15/31           129. Subtotal - Bonds - U.S. Governmer           United Mexican States         4.750% 04/27/32           29. Subtotal - Bonds - All Other Govern           Fed Home Loan Mtg Corp Gold Pool #608791           3.000% 12/01/47           Fed Home Loan Mtg Corp Gold Pool #608805           4.00% 02/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.00% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608809           4.00% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.00% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608810           4.500% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608813           3.50% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #608818           4.500% 06/01/48           Fed Home Loan Mtg Corp Super Pool #258673           3.000% 12/01/32           Fed Home Loan Mtg Corp Super Pool #258673           3.000% 01/01/32           Fed Home Loan Mtg Corp Super Pool #258673           3.000% 07/01/32           Fed Home Loan Mtg Corp Super Pool #258673           3.000% 07/01/32 <td>D</td> <td>02/07/2022 .02/16/2022 .03/14/2022 .03/09/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022</td> <td>HSBC Securities Inc Various</td> <td></td> <td></td> <td>250,000 .645,000 .248,000 2,655,742 .200,000 200,000 7,463 6,713 9,571 8,767 6,491 2,413 9,228 9,228 12,583 16,573 9,037</td> <td>242,266 644,597 255,061 2,665,154 223,360 223,360 223,360 223,360 223,360 223,360 223,360 2,550 9,598 9,004 6,666 2,530 8,807 9,669 13,248 17,371 9,119</td> <td>247,512 644,745 254,745 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 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05/01/2048 06/01/2048 05/01/2048 07/01/2033 07/01/2039</td> <td>1.A         1.A         1.A         2.B         FE         XXX         1.A         1.A</td>	D	02/07/2022 .02/16/2022 .03/14/2022 .03/09/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022	HSBC Securities Inc Various			250,000 .645,000 .248,000 2,655,742 .200,000 200,000 7,463 6,713 9,571 8,767 6,491 2,413 9,228 9,228 12,583 16,573 9,037	242,266 644,597 255,061 2,665,154 223,360 223,360 223,360 223,360 223,360 223,360 223,360 2,550 9,598 9,004 6,666 2,530 8,807 9,669 13,248 17,371 9,119	247,512 644,745 254,745 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 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05/01/2048 06/01/2048 06/01/2048 05/01/2048 06/01/2048 05/01/2048 07/01/2033 07/01/2039	1.A         1.A         1.A         2.B         FE         XXX         1.A
	US         Treasury Note         1.50% 03/31/23           US         Treasury Bond         0.125% 09/15/23           US         Treasury Bond         1.62% 05/15/31           29.         Subtotal - Bonds - U.S. Governmer           United Mexican States         4.750% 04/27/32           29.         Subtotal - Bonds - All Other Govern           Fed Home Loan Mtg Corp Gold Pool #G08791         3.00% 12/01/47           Fed Home Loan Mtg Corp Gold Pool #G08799         3.00% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #G08805         4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #G08809         4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #G08810         4.500% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #G08813         3.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #G08818         4.500% 05/01/48           Fed Home Loan Mtg Corp Super Pool #ZS8673         3.000% 12/01/33           Fed Home Loan Mtg Corp Super Pool #ZS8673         3.000% 12/01/33           So0% 12/01/33         Eog Super Pool #ZS8673           3.000% 10/01/24         Eog Super Pool #SD8004	D	02/07/2022 .02/16/2022 .03/14/2022 .03/09/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022	HSBC Securities Inc Various			250,000 .645,000 .248,000 2,655,742 200,000 200,000 7,463 6,713 9,571 8,767 6,491 2,413 8,783 9,228 12,583 16,573 9,037 9,037 9,037	242,266 644,597 255,061 2,665,154 223,360 223,360 223,360 223,360 7,282 6,550 9,598 9,004 6,666 2,530 8,807 9,669 3,248 17,371 9,119 11,223	247,512 644,745 2,676,904 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,524 3,805 3,13,213 1,7,332 9,115 1,12,112								3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 343 1,280 16,663 3,668 3,668 3,668 3,668 3,33 33 33 33 33 33 33 33 33 33 33 33 3		1.A         1.A         1.A         1.A         2.B FE         XXX         1.A
	US Treasury Note 1.500% 03/31/23 US Treasury Bond 1.625% 09/15/23 US Treasury Bond 1.625% 05/15/31 29. Subtotal - Bonds - U.S. Governmer [United Mexican States 4.750% 04/27/32 29. Subtotal - Bonds - All Other Govern Fed Home Loan Mtg Corp Gold Pool #608791 3.000% 02/01/48 Fed Home Loan Mtg Corp Gold Pool #608805 4.000% 03/01/48 Fed Home Loan Mtg Corp Gold Pool #608805 4.000% 03/01/48 Fed Home Loan Mtg Corp Gold Pool #608805 4.000% 03/01/48 Fed Home Loan Mtg Corp Gold Pool #608809 4.000% 04/01/48 Fed Home Loan Mtg Corp Gold Pool #608809 4.000% 04/01/48 Fed Home Loan Mtg Corp Gold Pool #608810 4.500% 04/01/48 Fed Home Loan Mtg Corp Gold Pool #608818 3.500% 05/01/48 Fed Home Loan Mtg Corp Gold Pool #608818 4.500% 06/01/48 Fed Home Loan Mtg Corp Super Pool #208818 4.500% 06/01/48 Fed Home Loan Mtg Corp Super Pool #208818 4.500% 06/01/48 Fed Home Loan Mtg Corp Super Pool #20804 3.000% 07/01/32 Fed Home Loan Mtg Corp Super Pool #20804 3.000% 07/01/30 Fed Home Loan Mtg Corp Super Pool #20804 3.000% 07/01/49 Fed Home Loan Mtg Corp Super Pool #20804 3.000% 07/01/49 Fed Home Loan Mtg Corp Super Pool #20805 2.500% 03/01/50 Fed Home Loan Mtg Corp Super Pool #50805 5.500% 03/01/51 Fed Home Loan Mtg Corp Super Pool #50805 5.500% 03/	D	02/07/2022 .02/16/2022 .03/14/2022 .03/09/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022	HSBC Securities Inc Various			250,000 .645,000 .248,000 2,655,742 .200,000 200,000 7,463 6,713 9,571 8,767 6,491 2,413 9,228 9,228 12,583 16,573 9,037	242,266 644,597 255,061 2,665,154 223,360 223,360 223,360 223,360 223,360 223,360 223,360 2,550 9,598 9,004 6,666 2,530 8,807 9,669 13,248 17,371 9,119	247,512 644,745 254,745 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129,129 22,129 22,129 22,129,12								3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 343 1,260 16,663 3,668 3,668 3,668 3,668 3,668 3,668 43 44 44 	03/31/2023 09/15/2023 05/15/2031 05/15/2031 05/15/2032 05/15/2031 05/201/2048 03/01/2048 03/01/2048 04/01/2048 05/01/2048 05/01/2048 05/01/2048 06/01/2048 06/01/2048 05/01/2048 06/01/2048 06/01/2048 07/01/2033 07/01/2039	1.A         1.A         1.A         2.B         FE         XXX         1.A
	US Treasury Note         1.50% 03/31/23           US Treasury Bond         0.125% 09/15/23           US Treasury Bond         1.625% 05/15/31           29. Subtotal - Bonds - U.S. Governmer           United Mexican States         4.750% 04/27/32           29. Subtotal - Bonds - All Other Govern           Fed Home Loan Mtg Corp Gold Pool #008791           3.000% 12/01/47           Fed Home Loan Mtg Corp Gold Pool #608804           3.500% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608809           4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608810           4.500% 06/01/48           Fed Home Loan Mtg Corp Gold Pool #608813           3.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #608813           3.500% 05/01/48           Fed Home Loan Mtg Corp Super Pool #258673           3.000% 10/01/32           Fed Home Loan Mtg Corp Super Pool #258673           3.000% 10/01/32           Fed Home Loan Mtg Corp Super Pool #508055           5.00% 03/01/50           Fed Home Loan Mtg Corp Super Pool #508055           5.00% 03/01/50           Fed Home Loan Mtg Corp Super Pool #508055           5.00% 03/01/50 </td <td>D</td> <td>02/07/2022 02/16/2022 03/14/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022</td> <td>HSBC Securities Inc Various</td> <td></td> <td>251,455 632,123 242,410 2,689,761 210,200 210,200 210,200 7,463 6,713 9,571 9,571 6,491 2,413 8,783 9,228 12,583 16,573 9,037 9,037 </td> <td>250,000 .645,000 .248,000 2,655,742 200,000 200,000 7,463 6,713 9,571 9,571 8,767 6,491 2,413 8,783 9,228 12,583 16,573 9,037 9,037 </td> <td>242,266 644,597 255,061 2,665,154 223,360 223,360 223,360 7,282 6,550 9,598 9,004 6,666 2,530 8,807 9,669 1,3,248 ,17,371 9,119 ,11,223 ,6,764</td> <td>247,512 644,75 254,745 2,676,904 222,129 222,129 222,129 7,291 </td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>3,732 (12,641) (12,253) 15,846 (11,553)</td> <td>3,732 (12,641) (12,253) 15,846 (11,553)</td> <td>1,360 343 1,280 16,663 3,668 3,668 3,668 3,668 3,33 33 33 33 33 33 33 33 33 33 33 33 3</td> <td></td> <td>1.A         1.A         1.A         2.B FE         XXX         1.A         1.A</td>	D	02/07/2022 02/16/2022 03/14/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022 03/01/2022	HSBC Securities Inc Various		251,455 632,123 242,410 2,689,761 210,200 210,200 210,200 7,463 6,713 9,571 9,571 6,491 2,413 8,783 9,228 12,583 16,573 9,037 9,037 	250,000 .645,000 .248,000 2,655,742 200,000 200,000 7,463 6,713 9,571 9,571 8,767 6,491 2,413 8,783 9,228 12,583 16,573 9,037 9,037 	242,266 644,597 255,061 2,665,154 223,360 223,360 223,360 7,282 6,550 9,598 9,004 6,666 2,530 8,807 9,669 1,3,248 ,17,371 9,119 ,11,223 ,6,764	247,512 644,75 254,745 2,676,904 222,129 222,129 222,129 7,291 								3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 343 1,280 16,663 3,668 3,668 3,668 3,668 3,33 33 33 33 33 33 33 33 33 33 33 33 3		1.A         1.A         1.A         2.B FE         XXX         1.A
	US Treasury Note         1.50% 03/31/23           US Treasury Bond         0.125% 09/15/23           US Treasury Bond         1.625% 05/15/31           29. Subtotal - Bonds - U.S. Governmer           United Mexican States         4.750% 04/27/32           29. Subtotal - Bonds - All Other Govern           Fed Home Loan Mtg Corp Gold Pool #008791           3.000% 12/01/47           Fed Home Loan Mtg Corp Gold Pool #608804           3.500% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608805           4.000% 03/01/48           Fed Home Loan Mtg Corp Gold Pool #608809           4.000% 04/01/48           Fed Home Loan Mtg Corp Gold Pool #608810           4.500% 06/01/48           Fed Home Loan Mtg Corp Gold Pool #608813           3.500% 05/01/48           Fed Home Loan Mtg Corp Gold Pool #608813           3.500% 05/01/48           Fed Home Loan Mtg Corp Super Pool #258673           3.000% 10/01/32           Fed Home Loan Mtg Corp Super Pool #258673           3.000% 10/01/32           Fed Home Loan Mtg Corp Super Pool #508055           5.00% 03/01/50           Fed Home Loan Mtg Corp Super Pool #508055           5.00% 03/01/50           Fed Home Loan Mtg Corp Super Pool #508055           5.00% 03/01/50 </td <td>D</td> <td>02/07/2022 .02/16/2022 .03/14/2022 .03/09/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022</td> <td>HSBC Securities Inc Various</td> <td></td> <td></td> <td>250,000 .645,000 .248,000 2,655,742 200,000 200,000 7,463 6,713 9,571 8,767 6,491 2,413 8,783 9,228 12,583 16,573 9,037 9,037 9,037</td> <td>242,266 644,597 255,061 2,665,154 223,360 223,360 223,360 223,360 7,282 6,550 9,598 9,004 6,666 2,530 8,807 9,669 3,248 17,371 9,119 11,223</td> <td>247,512 644,745 2,676,904 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,524 3,805 3,13,213 1,7,332 9,115 1,12,112</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>3,732 (12,641) (12,253) 15,846 (11,553)</td> <td>3,732 (12,641) (12,253) 15,846 (11,553)</td> <td>1,360 343 1,280 16,663 3,668 3,668 3,668 3,668 3,33 33 33 33 33 33 33 33 33 33 33 33 3</td> <td></td> <td>1.A         1.A         1.A         2.B FE         XXX         1.A           1.A          1.A          1.A          1.A          1.A          1.A          1.A          1.A          1.</td>	D	02/07/2022 .02/16/2022 .03/14/2022 .03/09/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022 .03/01/2022	HSBC Securities Inc Various			250,000 .645,000 .248,000 2,655,742 200,000 200,000 7,463 6,713 9,571 8,767 6,491 2,413 8,783 9,228 12,583 16,573 9,037 9,037 9,037	242,266 644,597 255,061 2,665,154 223,360 223,360 223,360 223,360 7,282 6,550 9,598 9,004 6,666 2,530 8,807 9,669 3,248 17,371 9,119 11,223	247,512 644,745 2,676,904 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 222,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,129 22,524 3,805 3,13,213 1,7,332 9,115 1,12,112								3,732 (12,641) (12,253) 15,846 (11,553)	3,732 (12,641) (12,253) 15,846 (11,553)	1,360 343 1,280 16,663 3,668 3,668 3,668 3,668 3,33 33 33 33 33 33 33 33 33 33 33 33 3		1.A         1.A         1.A         2.B FE         XXX         1.A           1.A          1.A          1.A          1.A          1.A          1.A          1.A          1.A          1.

# **SCHEDULE D - PART 4**

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1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	l Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
											12	10	17	10							
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current							Bond		nation
												Current	Change in	Foreign							
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Thar		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairmen	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
		For	Dianaaal	Nama		Consid		Actual													
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	Fed Home Loan Mtg Corp Pool #RA4986 2.000%	- 5								(= = = = = = = = = )			,					-1			
			00/04/0000	D 4		47.050	47.050	40.040	40.040		(104)		(404)		47.050				00	04/04/0054	
3133KL-RF-6	04/01/51		03/01/2022	Paydown						•••••	(184)	• • • • • • • • • • • • • • • • • • • •	( 184)						63	04/01/2051 .	
	Fed Home Loan Mtg Corp Pool #RA5615 2.000%																				
3133KM-GY-5	08/01/51		03/01/2022	Paydown		4,981	4,981	5,097	5,095		(114)		(114)		4,981				17	08/01/2051 .	1.A
313646-AN-4	FNR 2012-75 KC 3.500% 05/25/42		03/01/2022	Paydown							(5)		(5)						2	05/25/2042 .	1.A
	FNR 2012-128 PD 1.500% 06/25/42		03/01/2022	Paydown															£		1.4
										•••••				•••••							
	FNR 2013-41 WG 1.500% 08/25/41		03/01/2022	Paydown			1,366	1,349	1,352			·····	14		1,366				3	08/25/2041	1.A
3136AF-LL-6	FNR 2013-81 NC 1.700% 06/25/43		03/01/2022	Paydown		1,591	1,591	1,581	1,584		7				1,591				4	06/25/2043 .	1.A
3136AR-QA-9	FNR 2016-25 LA GA 2.500% 03/25/46		03/01/2022	Paydown																03/25/2046 .	1.A
	FNR 2018-23 LA 3.500% 03/25/45		03/01/2022	Paydown				1,858			(1)		(1)		1.854				10	03/25/2045 .	1 A
	FNA 2019–M1 A2 3.000% 02/25/49		03/01/2022										(44)							02/25/2049	1 1
				Paydown														•••••			
	FNR 2019 38 PC 3.000% 08/25/49		03/01/2022	. Paydown		2,824	2,824	2,854	2,841		(17)		(17)		2,824				13	08/25/2049 .	1.A
3136B8-NW-5	FNR 2020-1AC 3.500% 08/25/58		03/01/2022	Paydown		5,347	5,347	5,603	5,589		(242)		(242)		5,347					08/25/2058 .	1.A
	FHR 4216 KQ 1.700% 10/15/39		03/01/2022	Paydown		1,707	1,707	1,697	1,700				6							10/15/2039 .	1.A
	FHR 4961 JB 2.500% 12/15/42		.03/01/2022	Paydown		1,853	1,853	1,920			(50)		(50)		1,853				7	12/15/2042	
				Tuyuomi							(00)		(00)								
	Fed Natl Mtg Assn Pool #AN8322 3.190%																				
3138LM-G8-0	02/01/28		01/01/2022	. Paydown					173,840		772		772							02/01/2028 .	1.A
	Fed Natl Mtg Assn Pool #BR4390 2.000%																				
3140L2-2Y-8			03/01/2022	Paydown									165						6	.03/01/2051	1.A
	Fed Natl Mtg Assn Pool #BR9750 2.000%							,													
3140L8-ZQ-6			03/01/2022	Paydown			1,488	1,419			68		68		1,488				0	04/01/2051 .	1.A
				Fayuowii		1,400			•••••			•••••			1,400				4		
	Fed Natl Mtg Assn Pool #FS0320 2.000%																				
3140XF-LA-7			03/01/2022	Paydown			3,913	3,737			176				3,913				7	09/01/2051 .	1.A
	Fed Natl Mtg Assn Pool #MA3356 4.000%																				
31418C-4W-1	12/01/48		03/01/2022	Paydown							(58)		(58)						18	12/01/2048 .	1 A
	Fed Natl Mtg Assn Pool #MA3563 4.000%																				
014100 57 0			00/01/0000	Devidence		0.000	0.000	0.741	0 707		(54)		(54)		0.000				17	01/01/00/0	1.4
31418C-5Z-3			03/01/2022	Paydown		2,683	2,683	2,741	2,737	•••••	(54)	• • • • • • • • • • • • • • • • • • • •	(54)		2,683					01/01/2049 .	
	Fed Natl Mtg Assn Pool #MA3305 3.500%																				
31418C-U7-7	03/01/48		03/01/2022	Paydown		9,095	9,095		9,081		14		14							03/01/2048 .	1.A
	Fed Natl Mtg Assn Pool #MA3333 4.000%																				
31418C-V3-5			03/01/2022	Paydown		6,281	6,281	6,449	6,439		(158)		(158)							.04/01/2048 .	1 A
	Fed Natl Mtg Assn Pool #MA3358 4.500%																				
014100 001 4		1	02/01/0000	Baydawn		7 000	7 000	0 007	0 400		(000)		(000)		7 000				50	05/01/0040	1.4
31418C-WU-4			03/01/2022	Paydown		7,823	7,823	8,207	8,186		(363)		(363)	·	7,823				53	05/01/2048 .	1.8
	Fed Natl Mtg Assn Pool #MA4398 2.000%	1	1	1			1			1	I	1	1								
31418D-3G-5			03/01/2022	Paydown		6,617	6,617	6,748	6,746		(129)		( 129)		6,617					08/01/2051 .	1.A
1	Fed Natl Mtg Assn Pool #MA3691 3.000%	1	1	1			1	1		1	1	1	1								
31418D-C5-9		1	03/01/2022	Paydown			4,494	4,534	4,532	1	(38)	1	(38)		4,494					07/01/2049 .	1.A
	Fed Natl Mtg Assn Pool #MA3692 3.500%																				
31418D-C6-7	07/01/40		00/01/0000	Devidence		0.054	0.054	0 105	0 100		(105)		(105)		0.054				04	07/01/00/0	1.4
			03/01/2022	Paydown		6,054	6,054	6 , 195	6, 189		( 135)		( 135)		6,054					07/01/2049 .	
	Fed Natl Mtg Assn Pool #MA3685 3.000%	1	1	I									1								
31418D-CX-8			03/01/2022	Paydown		1,212	1,212	1,201	1,201		11				1,212				6	06/01/2049 .	1.A
	Fed Natl Mtg Assn Pool #MA3990 2.500%	1	1	1			1	1		1	1	1	1								
31418D-NG-3			03/01/2022	Paydown		11,649					(258)		(258)						44	03/01/2050 .	1.A
	Fed Natl Mtg Assn Pool #MA4019 2.500%			,																	
014100 00 0		1	00/01/0000	Davidavia		10, 100	10, 100	17.050	17 000	1	(011)	1	(044)		10, 100				~~	05/01/0050	
31418D-PD-8	05/01/50	1	03/01/2022	. Paydown	·		16,422			·		·	(611)					·····	62	05/01/2050 .	
	Fed Natl Mtg Assn Pool #MA4078 2.500%	1	1										1								
31418D-Q8-8	07/01/50		03/01/2022	Paydown		4,575	4,575	4,755	4,753		(179)		( 179)		4,575				17	. 07/01/2050 .	1.A
	Fed Natl Mtg Assn Pool #MA4055 2.500%	1	1								1		1								
31418D-QH-8		1	03/01/2022	Paydown						1	(632)	1	(632)							06/01/2050	1.A
											(032)		(032)								
044400 100 0	Fed Natl Mtg Assn Pool #MA4255 2.000%	1	00/04/0000			10.0	10.0	10.05	10.075	1		1			10.07-					00/04/005	
31418D-WR-9			03/01/2022	. Paydown		12,877	12,877	13,291	13,278		(401)		(401)						41	02/01/2051 .	1.A
	Fed Natl Mtg Assn Pool #MA4260 1.500%	1	1										1								1
31418D-WW-8			03/01/2022	Paydown							(267)	L	(267)							02/01/2036 .	
		,		,						,											

# **SCHEDULE D - PART 4**

.03463U-AA-5 Angel Oak Mtg Trust 144A 2.993% 07/26/49	t/ Si ds C d tra Ma 2 	21 Stated Con- tractual Maturity Date 5/01/2051 5/01/2051 0/25/2058	22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
CUSIP Ident- Ident- Ident- Ident- States V- 3/189-VK-4         For- eign Disposal         Disposal Date         Name of Purchaser         Number of Shares of States of States of States V- 2009         Actual Carrying Value         Prior Year Adjusted Carrying Value         Foreign Prior Year Carrying Value         Book/ Current Value         Current Current Value         Total Change in Provid Value         Book/ Carrying Value         Foreign Book/ Carrying Value         Book/ Carrying Value         Foreign Book/ Carrying Value         Realized Carrying Value         Foreign Book/ Carrying Value         Realized Carrying Value         Foreign Book/ Value         Realized Carrying Value         Foreign Book/ Carrying Value         Realized Carrying Value         Foreign Book/ Carrying Value         Realized Carrying Value         Realized Carrying Value         Foreign Book/ Carrying Value         Realized Carrying Value         Realize Carrying Value         Realized Carrying	Sids C id tra Ma 	Con- tractual Maturity Date 3/01/2051 5/01/2051 0/25/2058	Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative
CUSIP Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- Ident- I	Sids C id tra Ma 	Con- tractual Maturity Date 3/01/2051 5/01/2051 0/25/2058	Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative
CUSIP         For-         Disposal         Name         Shares of Of Purchaser         Consid- State         Actual         Actual         Carrying Value         Current Vear's (Amor- Increaser         Current Vear's (Amor- Name         Foreign Book/ Adjusted         Book/ Foreign Book/ Adjusted         Book/ Foreign Book/ Value         Book/ Foreign Book/ Value         Book/ Carrying Value         Book/ Value         Current Value         Current	Sids C id tra Ma 	Con- tractual Maturity Date 3/01/2051 5/01/2051 0/25/2058	nation, NAIC Desig- nation Modifier and SVO Admini- strative
Less         For-         Disposal         Name         Shares of Shares of GS0/JS         Consid- eration         Actual Carrying         Actual Carrying         Current Value         Change in Book/ Value         Foreign Book/ Carrying         Book/ Book/ Value         Book/ Carrying         Book/ Value         Book/ Carrying         Book/ Value         Book/ Value         Current Value         Current	Sids C id tra Ma 	Con- tractual Maturity Date 3/01/2051 5/01/2051 0/25/2058	NAIC Desig- nation Modifier and SVO Admini- strative
Less         For-         Disposal         Name         Shares of Shares of GS0/JS         Consid- eration         Actual Carrying         Actual Carrying         Current Value         Change in Book/ Value         Foreign Book/ Carrying         Book/ Book/ Value         Book/ Carrying         Book/ Value         Book/ Carrying         Book/ Value         Book/ Value         Current Value         Current	Sids C id tra Ma 	Con- tractual Maturity Date 3/01/2051 5/01/2051 0/25/2058	NAIC Desig- nation Modifier and SVO Admini- strative
Line         Fed Net1 Mig Asan Pol #MA281         2.00%         Og/01/25/58         Og/01/202         Paydom         11.802         12.9         11.302         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802	Sids C id tra Ma 	Con- tractual Maturity Date 3/01/2051 5/01/2051 0/25/2058	Desig- nation Modifier and SVO Admini- strative
Line         Fed Net1 Mig Asan Pol #MA281         2.00%         Og/01/25/58         Og/01/202         Paydom         11.802         12.9         11.302         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802         11.802	Sids C id tra Ma 	Con- tractual Maturity Date 3/01/2051 5/01/2051 0/25/2058	nation Modifier and SVO Admini- strative
CUSIP Ident- ification         For- eign         Disposal         Name of         Name of         Number of Stares of Stock         Consid- eration         Par Value         Actual         Value Cost         Value Value         Number of Carrying (Amor- itzation)/         Book/ Adjusted (11 + 12 - 13)         Exchange Adjusted (11 + 12 - 13)         Book/ Adjusted Value         Realized Carrying Value         Book/ Adjusted (11 + 12 - 13)         Exchange Adjusted (11 + 12 - 13)         Book/ Adjusted (11 + 12 - 13)         Exchange Carrying Value         Book/ Carrying Value         Exchange Carrying Value         Book/ Adjusted (11 + 12 - 13)         Exchange Carrying Value         Book/ Carrying Value         Exchange Carrying Va	Sids C id tra Ma 	Con- tractual Maturity Date 3/01/2051 5/01/2051 0/25/2058	Modifier and SVO Admini- strative
CUSIP Ident- ification         For- eign         Disposal         Name of         Name of         Number of Stares of Stock         Consid- eration         Par Value         Actual         Value Cost         Value Value         Number of Carrying (Amor- itzation)/         Book/ Adjusted (11 + 12 - 13)         Exchange Adjusted (11 + 12 - 13)         Book/ Adjusted Value         Realized Carrying Value         Book/ Adjusted (11 + 12 - 13)         Exchange Adjusted (11 + 12 - 13)         Book/ Adjusted (11 + 12 - 13)         Exchange Carrying Value         Book/ Carrying Value         Exchange Carrying Value         Book/ Adjusted (11 + 12 - 13)         Exchange Carrying Value         Book/ Carrying Value         Exchange Carrying Va	Sids C id tra Ma 	Con- tractual Maturity Date 3/01/2051 5/01/2051 0/25/2058	Modifier and SVO Admini- strative
CUSIP Ident- Iffication         Description eign         Ed. Natil Mit Assn Pool #M4281         Name eign         Name of Purchaser         Name Stock         Name eration         Par Value         Cost         Current Book/ Valuation (Decrease)         Other Than Yearsing         Adjusted Carrying Name         Foreign (Loss) on Disposal         Realized Realized (Loss) on Disposal         Adjusted Carrying Value         Adjusted Valuation         Change in Realized Carrying Name         Adjusted Carrying Value         Foreign (Loss) on Disposal         Adjusted Carrying Value         Adjusted Valuation         Adjusted Carrying Name         Adjusted Carrying Value         Foreign (Loss) on Disposal         Realized Carrying Value         Adjusted Value         Adjusted Carrying Value         Adjusted Value         Adjusted Value         Adjusted Value         Adjusted Value         Adjusted Value         Adjusted Value         Adjusted Value         Adjusted Value         Adjusted Value         Adjusted Value <th< td=""><td>Sids C id tra Ma </td><td>Con- tractual Maturity Date 3/01/2051 5/01/2051 0/25/2058</td><td>and SVO Admini- strative</td></th<>	Sids C id tra Ma 	Con- tractual Maturity Date 3/01/2051 5/01/2051 0/25/2058	and SVO Admini- strative
CUSIP Ident- iffcation         Description         Each eign         Name Date         Name of Purchaser         Number of Shares of State         Consid- eration         Par Value Cost         Value Value Cost         Value Value Value (Cost         Year's Value Value (Disposal         Temporary Value (Lisposal         Carrying Value (Lisposal         Book (Adjusted (Loss) on Disposal         Excharge (Gain (Loss) on Disposal         Realized (Cass) on Disposal         Divide Recei- (Loss) on Disposal           314180-WK-3         Fed Natl Mig Assn Pool #M4281         0.03/01/2022         Paydown         11.802         11.802         11.802         11.21         11.229         11.23         11.802	ds C d tra Ma 	Con- tractual Maturity Date 3/01/2051 5/01/2051 0/25/2058	SVO Admini- strative
CUSIP Ident- iffcation         Description         eign eign bate         Name of Purchaser         Number of Stock         Consid- eration         Par Value         Actual Cost         Value Value Value         Value Value (Cost         Value Value (Lecsex/ Value         Carrying Value (11 + 12 - Carrying         Book Value (11 + 12 - Carrying         Exchange Value (11 + 12 - Carrying         Realized Value (Loss) on Disposal         Realized (Casin (Loss) on Disposal         Realized (Casin (Loss) on Disposal         Realized (Casin (Loss) on Disposal         Realized (Carrying Value         Realized (Carrying Value         Realized (Carrying Value         Realized (Lass) on Disposal         Realized (Lass) on Disposal         Name (Lass) on Disposal         Name of Purchaser         Name         Name of Purchaser <t< td=""><td>ds C d tra Ma </td><td>Con- tractual Maturity Date 3/01/2051 5/01/2051 0/25/2058</td><td>Admini- strative</td></t<>	ds C d tra Ma 	Con- tractual Maturity Date 3/01/2051 5/01/2051 0/25/2058	Admini- strative
CUSIP Ident- ification         Description         For- eign         Disposal Date         Number of Shares of Stock         Consid- eration         Par Value         Actual Cost         Value di Carrying Value         Value di Carrying Value         Value di (11 + 12 - 13)         Value di Value         Value di Carrying Value         Value di Carrying Value         Value di (11 + 12 - 13)         Value di Value         Value di (11 + 12 - 13)         Value di Value         Value di Value         Value di Value         Value di (11 + 12 - 13)         Value di Value         Value di Value         Value di (11 + 12 - 13)         Value di Value	ed tra Ma 	tractual Maturity Date 3/01/2051 5/01/2051 0/25/2058	Admini- strative
Ident- ification         Ed. Name bign         For- bign         Disposal Date         Name of Purchaser         Shares of Stock         Consid- eration         Par Value         Carrying Value         Increase/ Value         (11 + 12 - (13)         Carrying Value         Disposal         Disp	Ma 3703/0 3605/0 110/2 808/2 904/1	Maturity Date 3/01/2051 5/01/2051 0/25/2058	strative
ification         Description         eign         Date         of Purchaser         Stock         eration         Par Value         Cost         Value         (Decrease)         Accretion         nized         13)         Value         Date         Disposal         Disposal         Disposal         Disposal         Vealue           .314180-XK-3         60/01/51	3703/0 3605/0 110/2 808/2 904/1	Date 3/01/2051 5/01/2051 0/25/2058	
ification         Description         eign         Date         of Purchaser         Stock         eration         Par Value         Cost         Value         (Decrease)         Accretion         nized         13)         Value         Date         Disposal         Disposal         Disposal         Disposal         Vealue           .314180-XK-3         60/01/51	3703/0 3605/0 110/2 808/2 904/1	Date 3/01/2051 5/01/2051 0/25/2058	
Fed Nat1 Mtg Assn Pool #MA281 2.000%         03/01/2022         Paydown         11,802         12,181         12,170         (.368)         11,802         11,802           .314180-YX-3         03/01/51         03/01/2022         Paydown         11,802         11,802         12,181         12,170         (.368)         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802         11,802	3703/0 3605/0 110/2 808/2 904/1	3/01/2051 5/01/2051 0/25/2058	1.A
314180-XK-3       03/01/51	3605/0 110/2 808/2 904/1	5/01/2051 0/25/2058	. 1.A
Fed Natl Mtg Assn Pool #MA325         2.000%         03/01/2022         Paydown         11,229         11,336         11,336         (104)         (104)         11,229         11,229           .35663P-LK-3         Freddie Mac-SQRT         3.500% 10/25/58         03/01/2022         Paydown         143         153         151         (8)         (8)         143         143         153         151         (8)         (8)         (8)         143         143         153         151         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)         (8)	3605/0 110/2 808/2 904/1	5/01/2051 0/25/2058	. 1.A
Fed Nat1 Mtg Assn Pool #MA325 2.000%         03/01/2022         Paydown         11,229         11,336         11,333         (104)         (104)         11,229         11,229           .35658P-MP-0         Freddie Mac-SCRT 3.500% 10/25/58         03/01/2022         Paydown         143         143         143         163         151	3605/0 110/2 808/2 904/1	5/01/2051 0/25/2058	1.A
.34140-YX-4       05/01/51       .03/01/2022       Paydown       .11,229       .11,336       .11,333      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)      (104)	110/2 808/2 904/1	0/25/2058	1.A
.35563P-LK-3         Freddie Mac-SCRT         3.500% 10/25/58         .03/01/2022         Paydown         .143         .153         .151        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)        (8)	110/2 808/2 904/1	0/25/2058	. I.A
.35563P-NP-0       Freddie Mac-SCRT       2.50%       08/25/59	808/2 904/1		1.4.4
	904/1	8/25/2059	. 1.A
.383790-W4-3         QNR 2015-151         BA         1.700%         10/20/25         .03/01/2022         Paydown         .2,499         .2,499         .9         .2,499         .2,499         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0         .0<			. 1.A
.383790-W4-3       QNR 2015-151 BA       1.700% 10/20/45       .03/01/2022       Paydown       .2,499       .2,499       .2,499       .9       .2,499	7 40.10	4/16/2040	1.A
0909999999.         Subtotal - Bonds - U.S. Special Revenues         499,770         499,771         505,729         496,997         (5,870)         499,770         9         9         1           .03463U-AA-5         Angel Oak Mtg Trust 144A         2.993%         07/26/49          .03/01/2022          .03/01/2022          .03/01/2022          .03/01/2022	/ 10/	0/20/2045	1 A
		XXX	XXX
	1507/2	7/26/2049	. 1.A
			1.A FE
		1/20/2065	1 4
			1 A
		9/25/2048	
			. 1.A FE
	804/?	4/25/2066	. 1.A
	11 05/1	5/25/2066	1.A
		7/25/2066	1 4
			1 A
		9/25/2066	
			. 1.A
	1011/2	1/25/2066	. 1.A FE
	24402/0	2/08/2028	. 1.B FE
	.2010/2	0/25/2048	1.A
Bark of the West Auto Trust 144A 3.590%	.20	0/20/2010	1
	147 10/	0/15/0000	1 4 55
	.14712/1	2/15/2023	. 1.A FE
Bayview Opportunity Mstr Trust 144A 3.500%			
	1701/2	1/28/2058	. 1.A
Bayview Opportunity Mstr Trust 144A 4.000%			
	210 .06/2	6/28/2053	1 4
			1.F FE
	15507/2	7/26/2029	. 1.F FE
Credit Suisse Mtg Trust 144A 1.208%			1
	1305/2	5/25/2065	. 1.A FE
Credit Suisse Mtg Trust 144A 2.000%			1
126405-AA-7 01/25/60	1/ 01/	1/25/2060	. 1.A FE
	//ע די.	1/20/2000	1.A I E
Credit Suisse Mtg Trust 144A 2.265%			1
		1/25/2066	. 1.A
12652V-AD-9 CNH Equipment Trust 3.300% 04/15/25	.41 .04/1	4/15/2025	. 1.A FE
12656G-AA-4 COLT Funding LLC 144A 1.325% 10/26/65		0/26/2065	
Credit Suisse Mtg Trust 144A 1.101%			1
	10 05/	E / 0E / 0066	1 / 55
	.18	5/25/2066	. 1.A FE
Credit Suisse Mtg Trust 144A 1.179%			
	2402/2	2/25/2066	. 1.A FE
Credit Suisse Mtg Trust 144A 1.174%			1
. 12662K-AA-7 07/25/66	14 07/2	7/25/2066	1.A FE
			1.A FE
	2009/1	9/15/2023	. 1.A FE
Toronto Dominion			1
172967-KG-5 [Citigroup Inc 3.70% 01/12/26	58001/1	1/12/2026	. 2.A FE
Citigroup Mtg Loan Trust 144A 2.394%			
	16 02/2	2/25/2058	1 4
			1 5 55
			. 1.E FE
			. 1.A FE
			. 1.A FE
		6/25/2066	. 1.A FE

# **SCHEDULE D - PART 4**

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1	2	3 4	5	6	7	8	9	10	Ch	nange In Boo	k/Adjusted	Carrving Va	lue	16	17	18	19	20	21	22
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											Year's	Book/	Exchange	Book/				Interest/		Modifier
								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
													•		•	D. I. I.				
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
		<b>F D</b>	N 1		0		A . 1 . 1			``										
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
		U		Otook					(Decrease)	71001011011	mzcu	10)	Value		Diopodui	Diopodui	Diopodui			,
	COLT Funding LLC 144A 0.956% 09/27/66		Paydown		7,985			7,985						7,985				13	09/27/2066	. 1.A FE
19688H-AA-9	Colt Funding LLC 144A 2.284% 12/27/66		Paydown		2,088									2,088				5	12/27/2066	. 1.A
19688K-AA-2	COLT Funding LLC 144A 1.110% 10/25/66		Paydown				6,618	6,618		1		1						1/	10/25/2066	1.A FE
																4 000	4 000	45		
	Cox Comm Inc 144A 4.700% 12/15/42		. Chase Manhattan			4,000							••••••							2.B FE
30711X-AR-5	Fannie Mae - CAS 2014-CO4 5.457% 11/25/24		Paydown		5,082	5,082	5,416	5, 198		(116)		(116)		5,082				40	11/25/2024	. 1.D
	Fannie Mae - CAS 2015-CO4 6.007% 04/25/28		Pavdown						L	(33)		(33)			L	L	l	6	04/25/2028	1.D
	Ellington Finl Mtg Trust 144A 1.241%																			
		00/01/07														1		-	00 /05 /000 -	
31573J-AA-8	09/25/66		Paydown		5, 181	5, 181	5, 181	5, 180						5, 181				9	09/25/2066	. 1.A FE
	Ford Credit Auto Owner Trust 3.240%															1				1
34532T-AD-4	04/15/23		Paydown									1				1	1	٥	04/15/2023	1.A FE
36166X-AA-9	GCAT Trust 144A 1.036% 05/25/66		Paydown				10,523			⊦1 ⊧								19	05/25/2066	
36167H-AA-3	GCAT Trust 144A 1.091% 05/25/66		Paydown		8,755					1		1						16	05/25/2066	. 1.A
36168K-AA-5	GCAT 2021 NQM5 Trust 144A 1.262% 07/25/66 .		Paydown																07/25/2066	1.A
	GLS Auto Rec Trust 144A 2.470% 11/15/23		Paydown		496			496						496						1.A FE
													••••••							
3/045V-AJ-9	General Motors Co 5.200% 04/01/45		Chase Manhattan		11,697		9,219			1		1							04/01/2045	2.C FE
			SMBC Nikko Secs America,																	
	General Motors Co 6.125% 10/01/25	.01/19/2022	Inc			.5.000	4,995	4.996											10/01/2025	2.C FE
													••••••							
375558-BY-8	Gilead Sciences Inc 1.650% 10/01/30		. Chase Manhattan		13,949		14,964	14,968						14,969		(1,020)	(1,020)	76		. 2.A FE
404119-CC-1	The Health Care Co 2.375% 07/15/31		Citigroup Global Mkts													(730)	(730)		. 07/15/2031	2.C FE
	Hess Corp 5.600% 02/15/41	02/03/2022	Barclays Capital					7.046										187		3.A FE
													••••••							
	Hormel Foods Corp 0.650% 06/03/24		Various		9,672			9,999						9,999		(327)	(327)	18		1.F FE
440452-AH-3	Hormel Foods Corp 1.700% 06/03/28		Barclays Capital														(365)		06/03/2028	1.F FE
	Kubota Credit Owner Trust 144A 3.210%		<i>·</i> · ·																	
50117D AD 1		01/15/0000	Devidence			68.894		c0 000										104	01/15/0005	1 4 55
	01/15/25		Paydown															184		1.A FE
55336V-AN-0	MPLX LP 4.700% 04/15/48		Morgan Stanley		5,558	5,000	4,756	4,767						4,767				63	04/15/2048	. 2.B FE
573874-AF-1	Marvel Technology Inc 2.450% 04/15/28		Various													(1,002)	(1,002)	326	04/15/2028	2.C FE
	Merck & Co Inc 1.900% 12/10/28		Barclays Capital													(183)			12/10/2028	1.E FE
			· · ·							••••••• •			· •							
58933Y-BE-4	Merck & Co Inc 2.150% 12/10/31		. Morgan Stanley							<u>↓</u>						(918)		72	12/10/2031	. 1.E FE
58933Y-BF-1	Merck & Co Inc 2.750% 12/10/51		Goldman Sachs		8,810			9,976					l.	9,976		(1,166)	(1, 166)	68	12/10/2051	. 1.E FE
.59980M-AC-5	Mill City Mtg Trust 144A 3.500% 05/25/58	03/01/2022	Paydown		4,455	4,455	4,436	4,438		17		17	I I	4,455			,	25	05/25/2058	1.4
										······································						7	~	2J		1 /
	Mill City Mtg Trust 144A 2.500% 04/25/57									••••••• <u>•</u> ••						·····/	/	<u>2</u>	04/25/2057	
	Mill City Mtg Trust 144A 2.500% 04/25/57		Paydown		2,243	2,243	2, 196	2,213						2,243				5	04/25/2057	. 1.A
	Mill City Mtg Trust 144A 3.250% 05/25/62		Paydown		4, 196	4, 196	4, 180	4, 184	L					4, 196	L	L	L		05/25/2062	1.A
	Mill City Mtg Trust 144A 2.750% 07/25/59		Paydown							(42)		(42)	[ [·		[		[		07/25/2059	1 A
	mini ority mitg ritusi 144A 2.700% 07/20/09									(42)		(42)								
	Mondelez Intl Inc 2.750% 04/13/30		. Call 97.6710			2,000	1,981	1,984						1,984				(7)		2.B FE
62923J-AA-0	NMLT Trust 144A 1.185% 05/25/56		Paydown	I						(3)		(3)	L L.	3,981				8	05/25/2056	1.A FE
	New Residential Mtg Loan Trust 144A 4.500%		1		1				1	[		1	l ľ		1	1	1	1	1	1 1
640000 44 7		00/04/0000	Baydawa		0.010	0.010	0.000	0.000		(56)		(50)		0.010					00/05/0050	1 4
64828C-AA-7	02/25/58		. Paydown		3,213	3,213	3,296	3,269		(36)		(56)		3,213				26	02/25/2058	. 1.A
	New Residential Mtg Loan Trust 144A 1.207%											1								1
64828F-CQ-3	01/25/48		Paydown															3	. 01/25/2048	1.A
										·			····· ·							
a	New Residential Mtg Loan Trust 144A 2.277%											1								1. I
64830J-AA-8	01/25/26		Paydown		3,882									3,882				12	01/25/2026	. 1.A
	New Residential Mtg Loan Trust 144A 1.156%															1				1
64831T-AA-5	11/27/56	03/01/2022	Paydown							1		1				1		27		1 4
										!			<u>├</u>			·				
67114B-AA-5	Onslow Bay Finl LLC 144A 1.072% 02/25/66		Paydown		10,488	10 , 488	10 , 488	10,487		<u>↓</u> 1		µ1						20	02/25/2066	. 1.A
1	Onslow Bay Financial LLC 144A 2.305%		1		1		1					1				1	1		1	1
67114V-AA-1	11/25/61	03/01/2022	Paydown									1				1	1	13		1.A
								05 005				(4)				0.040	0.040			
677050-AN-6	Oglethorpe Power Corp 5.050% 10/01/48		Chase Manhattan							(1)		·····(1)					3,848	405	. 10/01/2048 .	2.B FE
	OneMain Finl Issuance Trust 144A 3.480%											1								1 1
68267D-AA-4	02/14/31		Paydown				15, 104					1				1	1		02/14/2031	1.A FE
	OneMain Direct Auto Rec Trust 144A 3.430%									[						[				
000001 11 5		04/44/00000										1		o c- ·		1	1	-	10/10/005	1
<u>68268X</u> -AA-9	12/16/24		Paydown		2,961	2,961	2,961	2,961					·	2,961				8	12/16/2024	. 1.A FE
1			Credit Suisse First		1		1					1				1	1		1	1
717081_EV_5	Pfizer Inc 1.700% 05/28/30		Boston							(1)		(1)				(4,081)	(4,081)		05/28/2030	1.F FE
	T11201 INC 1.700% 03/28/30				40,905	ບບບ,ບບບ		ეს, სპხ		(1) .		(1)				(4,001)	(4,001)	189		.   ו.ך דם

# **SCHEDULE D - PART 4**

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CLUEP         Fr         Decorption         Mark Free Provide Section         Section         Free Provide Section         Body Free Provide Section         <	1	2	3 4	5	6	7	8	9	10	Ch	nange In Bool	k/Adiusted	Carrving Va	lue	16	17	18	19	20	21	22
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Identify         Even         Disposite         Name         Share, or         Constant         Records         Lossing         Lossing <thlossing< th=""> <th< 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></th<></thlossing<>																					
Identify         Function         Form         Description         Form         Consider         Actual         Consider         Description	CUSIP				Number of				Adjusted	Valuation	(Amor- I	Impairment	t Value	/Adiusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Encode         Description         eight of the constraint of	Idont		For Disposal	Namo	Sharos of	Consid		Actual			· · ·						(1 000) 00				
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THE HIGH IN THE TYPE METHOD         State Stat	ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
PUTO-00         Date Particule (b 44)         State Particule (b 44)	717081-FB-4	Pfizer Inc 1 750% 08/18/31	02/23/2022	Barclays Canital		50.361	55,000	54 815	54 821		2		2		54 823		(4 463)		490	08/18/2031	1 F FF
TWD For Normal Part 1980 (1)S20         Month Ten Ton Yang 200 (1)S20 <thm< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>20</td><td></td><td>26</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></thm<>											20		26								
Difference         Bigeness from a frage         Difference																					
Solution         Solution         Solution         Partial         Solution											(1)		(1)								
Social function         Social fun	75513E-CP-4	Raytheon Tech Corp 3.030% 03/15/52		. Goldman Sachs		14, 105														03/15/2052	. 2.A FE
Dite: Model         Origination         Optimized         Optimized         State         St																					
Jack 40         John 200 (11)         Control 100 (11)	79/212_11_0		02/01/2022	Paydown		5 991	5 991	5 979	5 977		4		4		5 991				11	07/25/2061	1 / 55
4480-40         847.50         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20         1.20				rayuuwii										•••••							
Barbook         Barbook <t< 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></t<>																					
Jacobis - La Conference       Jacobis - La Conference <td>83405B-AA-0</td> <td>08/25/28</td> <td></td> <td>. Paydown</td> <td></td> <td>1,206</td> <td>1,206</td> <td>1,206</td> <td>1,206</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>1,206</td> <td></td> <td></td> <td></td> <td>2</td> <td>08/25/2028</td> <td>. 1.A FE</td>	83405B-AA-0	08/25/28		. Paydown		1,206	1,206	1,206	1,206						1,206				2	08/25/2028	. 1.A FE
Jacobis - La Conference       Jacobis - La Conference <td></td> <td>Starwood Residential Mtg Trust 144A 1.219%</td> <td></td> <td>-</td> <td></td>		Starwood Residential Mtg Trust 144A 1.219%		-																	
Started is binned in line line	855736-44-0		03/01/2022	Pavdown		6 675	6 675	6 680	6 679		(4)		(4)		6 675				12	05/25/2065	1 A FE
4800 347 0       0000000       Profile       9.716       9.716       9.716       1       1       0.116       9.8       80.600000       4.8         9573 44.9       0000000       Profile       9.716       9.716       1       1.158				. Taydown			0,075	0,000													
Bareau Ray Resentational Tract 1444         Company         Table Actional Tract 1444         Table Actional Tract 1444 <thtable 1444<="" actional="" th="" tract="">         Table Actin</thtable>																					
Storp 4-10         Bit Storp 4	85573J-AA-4	06/25/56		. Paydown		12,116					1		1							06/25/2056	. 1.A
Storp 4-10         Bit Storp 4		Starwood Mtg Residential Trust 144A 1.162%																			
Strate 4-1       Note is Stra 35% 04 (1/30)       Diffusion 2       Strate 4-1       Note is Stra 35% 04 (1/30)       Unit is Stra 35% 04 (1/30)       Uni Stra 35% 04 (1/30)       Unit is	85573P-44-0		03/01/2022	Pavdown		11 539	11 539	11 539	11 538		1		1		11 539				20	08/25/2056	1 A FF
bf175+1       Tor bin Hig Trait Sub 2.026 107(32)       C00/1022       Fighters       4.100       4.100       4.100       4.100       4.100       4.100       1.10       11       11       4.100       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       5.00       6.00       5.00       5.00       6.00       5.00       5.00       6.00       5.00       6.00       5.00       6.00       5.00       6.00       5.00       6.00       5.00       6.00       5.00       6.00       5.00       6.00       5.00       6.00       5.00       6.00       5.00       6.00       5.00       6.00       5.00       6.00       5.00       6.00       5.00       6.00       5.00       6.00       6.00       6.00       6.00       6.00       6.00       6.00       6.00       6.00       6.00       6.00																	1 000	1 006			
Jamos - All True Free Ling True 1 444 2 2018 1/10/00       1.00/10/202 Fighters       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200       1.200																					
J9917-44       New Description       2.50       0.00       5.880				. Paydown																	
system       generation       4.112       System       System <td>89179T-AA-2</td> <td>Towd Point Mtg Trust 144A 2.918% 11/30/60 .</td> <td></td> <td>Paydown</td> <td></td> <td></td> <td>1,250</td> <td>1,275</td> <td>1,272</td> <td></td> <td>(22)</td> <td></td> <td>(22)</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>6</td> <td> 11/30/2060</td> <td>. 1.F FE</td>	89179T-AA-2	Towd Point Mtg Trust 144A 2.918% 11/30/60 .		Paydown			1,250	1,275	1,272		(22)		(22)						6	11/30/2060	. 1.F FE
specific-rel         ip run on ini 4.302 (M1/S20)         jb is of its into init 4.302 (M1/S20)         jb is of its init init init 4.1033 (M1/S20)         jb is of its init init init 4.1033 (M1/S20)         jb is of its init init init init init 4.1033 (M1/S20)         jb is of its init init init init init init init	91913Y-4Y-6		02/17/2022	Call 101 4100		7 099	7 000	6 995	6 997		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, , , , , , , , , , , , , , , , , , , ,		6 997		3	3	166	04/15/2025	2 B FF
2828-14-9         Firsto Ser III 2010         6.007 (202)         6.11         1.12.980         30.78         30.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78         3.78											(1)		(1)				4 215	4 915			
2828/-44       Virtam Care Into 3 4000 (2022/41       0/07/202       Boldman Suchs       4.497       5.000       4.497       4.497       (21)       (22)       (28)       0/22/204       2.4 FE         (285) U-44       07/25/20       1.11m       Truit 144       3.126       (37)/120       3.716       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       3.776       5.267       1.17       1.11       1.11       1.11       1.11       1.1       1.1       1.1       1.1       1.1       1.1       1.1       1.1       1.1       1.1       1.1       1.1       1.1       1.1       1.1       1.1       1.1       1.1       1.1       1.1																					
ggs/s/s/s         Wire Securitization Trait 1444         2.286         Job Securitization Trait 1444         2.286         Job Securitization Trait 1444         3.276         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776         3.776											(4) .		(4)								
Byord Securitation Trust 1441         2.784         Op/Cord         Profess         Solution         Solut	92343V-GK-4	Verizon Comm Inc 3.400% 03/22/41		. Goldman Sachs		4,977									4,997		(21)	(21)		03/22/2041	. 2.A FE
128271-445       07/25/9       00/12/202       Pyrdon       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716       3,716 <td></td> <td>Verus Securitization Trust 144A 2 784%</td> <td></td>		Verus Securitization Trust 144A 2 784%																			
System         Viral Securit Litation Trust 144a         3.402 (2)         Op/Out202 (2)         Paydon         5.217 (2)         5.21         5.25         5.228         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)         (11)	005071445		02/01/2022	Pourdown		0 716	0.716	2 716	0 710		0		0		0 716				15	07/05/0050	1.4
3257-44-3       11/25/96       0.001/2022       Paytom       5,277       5,271       5,272       5,272       5,271       5,272       5,272       5,275       5,272       5,275       5,272       5,275       5,272       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275       5,275 </td <td>92007 J-AA-0</td> <td></td> <td></td> <td>Fayuowii</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>	92007 J-AA-0			Fayuowii	•••••					•••••	······		·····»				•••••	•••••			
Solution         Viral Source Initiation Treat 1444         0.9183         good Solution         9001/2022         Paydom         8.564         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         5.055         1.4         FE.         9.072/2066         1.4 FE         9.072/2066         1.4 FE         9.072/2067         1.4 FE         9.072/2067         1.4         9.072/2067																					
goodset-A7         Virus Sourt litation Trust 1444         0.918         0.007/202         Paydom         8.964         8.964         8.964         8.964         1         1         8.954         1         1         1         8.954         1         1         1         1         8.954         1         1         1         1         8.954         1         1         1         1         8.954         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1         1	92537K-AJ-3	11/25/59		Paydown		5,217	5,217	5,251			(11)		(11)		5,217					11/25/2059	. 1.A
2238-4-7       02/25/64       02/25/64       0.001/2022       Psychon       8.564       9.564       9.565       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.05		Verus Securitization Trust 144A 0.918%																			
25388-4-0         Verus Securitization Trust 144 1.103%         60/01/202         Paydown         5.005         5.005         5.005         5.005         1.4         1/1/25/266         1.4 FE           25388-4-10         Verus Securitization Trust 144 1.103%         60/01/202         Paydown         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970         4.970<	025290-11-7		02/01/2022	Paydown		9 564	9 564	9 564	9 564		1		1		9 564				14	02/25/2064	1 / 55
928389-4-9       1/12/66       00/01/2022       Paydom       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055       5.055 </td <td>92000-AA-7</td> <td></td> <td></td> <td>- Fayuowii</td> <td></td> <td>0,004</td> <td>0,304</td> <td>0, J04</td> <td>0, J04</td> <td></td> <td>······</td> <td></td> <td></td> <td></td> <td>0,304</td> <td></td> <td></td> <td>•••••</td> <td></td> <td></td> <td>. I.A FE</td>	92000-AA-7			- Fayuowii		0,004	0,304	0, J04	0, J04		······				0,304			•••••			. I.A FE
years         years <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<>																					
925384-A-1       [09/25/66]       0.001/2022       Pydom       4.970       4.970       4.969       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970       4.970	92538G-AA-0	11/25/66		. Paydown		5,035	5,035	5,035	5,035						5,035				14	11/25/2066	. 1.A FE
925384-A-1       09/25/06       00/01/202       Paydom       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970       4,970 </td <td></td> <td>Verus Securitization Trust 144A 1.013%</td> <td></td> <td>-</td> <td></td>		Verus Securitization Trust 144A 1.013%		-																	
yerus         Securitization Trust 1444         1.630%         0.001/2022         Paydown         8,667         8,667         8,668         1         1         5,667          2,2538/4-47           yerus         Securitization Trust 1444         1.829%         0.001/2022         Paydown         6,217	02538K_44_1		03/01/2022	Pavdown		/ 070	/ 070	/ 070	1 969						/ 970				8	00/25/2066	1 A FF
92538H-A-7       10/25/68				. Taydown																	
yerus         Securi Itation Trust 144A         1.82%         0.00/1/202         Paydom         6,217         6,217         6,217         6,217         6,217         6,217         1.4 FE           yerus         yorus         0.025/26/20         Paydom         2,180         2,180         2,180         2,180         2,180         2,180         1.4 FE           yorus         0.025/2022         Paydom         2,180         2,180         2,186																					
928388-A4-8         10/25/06	92538M-AA-7	10/25/66		. Paydown							1		1						24	10/25/2066	. 1.A FE
928388-A4-8         10/25/06		Verus Securitization Trust 144A 1.829%											1								
Jestim         Verus securitization Trust 1444         2.724s         July 2/2023         Paydom         2.808         July 2/2023	925380-44-8		03/01/2022	Pavdown		6 217	6 217	6 217	6 217						6 217				19	10/25/2066	1 A FF
2.9258/II-AI-5         01/25/2022         Paydown         2.180         2.180         2.186				. i uyuumi																	
Volkssagen Auto Loan Trust         3.20% 04/20/23         0.00/20/202         Paydown         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685         7.685 </td <td></td> <td>_</td> <td></td> <td></td>																			_		
9.92898-0.4	92538W-AA-5			. Paydown		2,180					(6)									01/25/206/	. 1.A
Juste Maragement Inc         2.000% 06/01/29         D1/19/202         BMP Capital         9,726         10.000         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999 <td></td> <td>Volkswagen Auto Loan Trust 3.250% 04/20/23</td> <td></td>		Volkswagen Auto Loan Trust 3.250% 04/20/23																			
Juste Maragement Inc         2.000% 06/01/29         D1/19/202         BMP Capital         9,726         10,000         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         9,999         1,273         2,273         2,28         06/01/202         2,4 FE           94989-0-1         Miste Maragement Inc         2.00% 06/01/29         0.01/19/202         Paydoin         7,827         7,722         7,773         54         54         7,827         7,827         47         02/15/204         1.4           94989-0-1         Regris Comm Inc 144A         3.800% 03/15/32         A         03/30/2022         Goldman Sachs         9,905         10.000         9,978         54         54         54         7,827         7,73         2.4 FE           1009999999.         Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)         1,255,123         1,266,614         1,289,173         1,239,191         (388)         (388)         1,267,033         (16,757)         (16,757)         15,050         XXX	92869B-AD-4	-	03/20/2022	Pavdown		7.685	7.685	7.685	7.685						7.685				34	04/20/2023	1.A FE
Jeges Com         Hig Is Farge Com         Mtg Trust 3.190% 02/15/48         .02/01/202         Paydom         .7,827         .7,72         .7,73         .54		Waste Management Inc. 2 000% 06/01/20															(072)	(272)			
																					. <u></u>
		Wells Fargo Comm Mtg Irust 3.190% 02/15/48																			
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)       1,255,123       1,266,614       1,268,173       1,291,191       (388)       (388)       1,267,093       (16,757)       (16,757)       15,050       XXX       XXX         2509999997. Total - Bonds - Part 3       4,654,854       4,622,127       4,662,416       4,655,221       (9,623)       4,662,531       (12,464)       (12,464)       53,997       XXX       XXX         2509999998. Total - Bonds - Part 5       XXX       XX	94989D-AV-1			. Paydown		7,827			7,773										47	02/15/2048	. 1.A
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)       1,255,123       1,266,614       1,268,173       1,291,191       (388)       (388)       1,267,093       (16,757)       (16,757)       15,050       XXX       XXX         2509999997. Total - Bonds - Part 3       4,654,854       4,622,127       4,662,416       4,655,221       (9,623)       4,662,531       (12,464)       (12,464)       53,997       XXX       XXX         2509999998. Total - Bonds - Part 5       XXX       XX	775109-00-3	Rogers Comm Inc 144A 3.800% 03/15/32	A 03/30/2022	Goldman Sachs		9.905	10.000	9.978							9.978		(73)	(73)	21	03/15/2032	2.A FE
2509999997. Total - Bonds - Part 3       4,654,854       4,622,127       4,662,416       4,632,221       (9,623)       4,662,531       (12,464)       (12,464)       53,997       XXX       XXX         2509999998. Total - Bonds - Part 5       XXX       XXX <td></td> <td></td> <td></td> <td></td> <td></td> <td>,,</td> <td>,</td> <td></td> <td>4 000 404</td> <td></td> <td>(000)</td> <td></td> <td>(000)</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						,,	,		4 000 404		(000)		(000)								
Z509999998. Total - Bonds - Part 5       XXX			iiscellaneous (Un	amilated)			1,266,614	1,268,173	1,239,191				,			L	(16,/57)	(16,757)	15,050		
Z509999998. Total - Bonds - Part 5       XXX	250999999	7 Total - Bonds - Part 3				4 654 854	4 622 127	4 662 416	4 635 221		(9.623)		(9.623)		4 662 531		(12 464)	(12 464)	53 997	XXX	XXX
2509999999. Total - Bonds       4,654,854       4,622,127       4,662,416       4,652,221       (9,623)       4,662,531       (12,464)       (12,464)       53,997       XXX       XXX         4509999997. Total - Prefered Stocks - Part 3       XXX       XXX </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>100/</td> <td></td> <td>2001</td> <td></td> <td>2004</td> <td></td> <td>2007</td> <td></td> <td></td> <td></td> <td></td> <td></td>										100/		2001		2004		2007					
4509999997. Total - Preferred Stocks - Part 3       XXX       <						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
4509999997. Total - Preferred Stocks - Part 3       XXX       <	250999999	9 Total - Bonds	-		-	4 654 854	4 622 127	4 662 416	4 635 221		(9,623)		(9 623)		4 662 521		(12 464)	(12 464)	53 007	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5       XXX       <							, ,	7,002,710	7,000,221		(3,020)		(3,023)	├	7,002,001	t	(12,704)	(12,704)	50,331		
450999999. Total - Preferred Stocks XXX																					
450999999. Total - Preferred Stocks XXX	450999999	8. Total - Preferred Stocks - Part 5				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12571T-10-0 CMC Materials Inc																					
							777	ļ					1			ļ	ļ			777	XXX
	12571T-10-0	CMC Materials Inc		Various	749.000					(48,281)	L		(48,281)					43, 157			
														r							

# **SCHEDULE D - PART 4**

						ing renni bo	inus anu Siou				Jopoocu	or During ti	ie ourient	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ook/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation.
																					NAIC
													Total	Total							Desig-
												Current							Bond		nation
												Year's	Change in Book/		Book/				Interest/		Modifier
									Prior Year		Current			Exchange		Foreign			Stock	Stated	and
											Current	Other Than		Change in	Adjusted	Foreign	Dealised				
					Niverskan of				Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange		Tatal Oalia	Dividends	Con-	SVO
CUSIP			D	N	Number of	0		A . 1 . 1	Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-			Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	1	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	Columbia Banking Sys Inc		01/07/2022	Various		7,246			6,773	1,925							(1,452)	(1,452)			
	Grocery Outlet Hldg Corp		03/22/2022	Various		6,502		5,911	5,911						5,911			591			
	National Research Corp		02/09/2022	Various		10,763			11,376								(699)	(699)			
73278L-10-5			03/03/2022	National Financial Svs .		9,925 71.422				(41,100)			(41, 100)		9,819 						
	Rogers Corp West Pharmaceutical Svs Inc			Various National Financial Svs .													40,990		····· 2		
	Payden & Rygel Emerging Mkts			Payden & Rygel		1.785.666		1,792,685	1,792,685						1.792.685		(7.019)	(7.019)	4		
	9. Subtotal - Common Stocks - Indus																	(1,010)			
Traded		unar an			ublicity	2,042,030	XXX	1,962,780	2.038.920	(91,016)			(91,016)		1.962.780		79.250	79.250	380	XXX	XXX
	7. Total - Common Stocks - Part 3					2,042,030	XXX	1,962,780	2,038,920	(91,016)			(91,016)		1,962,780		79,250	79,230	380	XXX	XXX
										(- ) )	2004	200/				2004					
	3. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	9. Total - Common Stocks					2,042,030	XXX	1,962,780	2,038,920	(91,016)			(91,016)		1,962,780		79,250	79,250	380	XXX	XXX
	<ol><li>Total - Preferred and Common Sto</li></ol>	ocks				2,042,030	XXX	1,962,780	2,038,920	(91,016)			(91,016)		1,962,780		79,250	79,250	380	XXX	XXX
600999999	9 - Totals					6,696,884	XXX	6,625,196	6,674,141	(91,016)	(9,623	)	(100,639)		6,625,311		66,786	66,786	54,376	XXX	XXX

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open **NONE** 

> Schedule DB - Part B - Section 1 - Futures Contracts Open **NONE**

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made **NONE** 

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open **NONE** 

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By **NONE** 

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To **NONE** 

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees **NONE** 

Schedule DL - Part 1 - Reinvested Collateral Assets Owned **NONE** 

Schedule DL - Part 2 - Reinvested Collateral Assets Owned **NONE** 

SCH	IED		E E - PA End Depository		ASH			
1	2	3	4	5		ance at End of Eac		9
		Rate of	Amount of Interest Received During Current	Amount of Interest Accrued at Current	6	7	8	
Depository	Code	Interest		Statement Date	First Month	Second Month	Third Month	*
Bank of America Los Angeles, California					(822,018)		(492,075)	XXX
0199998. Deposits in depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	xxx	xxx						xxx
0199999. Totals - Open Depositories	XXX	XXX			(822,018)	(1,131,957)	(492,075)	XXX
0299998. Deposits in depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	xxx	xxx						xxx
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX			(822,018)	(1,131,957)	(492,075)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
								·····
								·····
0599999. Total - Cash	XXX	XXX			(822,018)	(1,131,957)	(492,075)	XXX

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 2		3		5	6	7	0	9
		3	4	5	0	Book/Adjusted	o Amount of Interest	Amount Received
CUSIP Description	C	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
0109999999. Total - U.S. Government Bonds			· · · · · ·					
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
24499999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
4812C2-23-9 JPMorgan U.S. Treasury Plus MMKT						1,116,662		1
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						1,116,662	97	1
8609999999 - Total Cash Equivalents						1.116.662		