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LIFE AND ACCIDENT AND HEALTH COMPANIES—ASSOCIATION EDITION

QUARTERLY STATEMENT

As of June 30, 2023
of the Condition and Affairs of the

EQUITABLE FINANCIAL LIFE INSURANCE COMPANY

NAIC Group Code 4965 (Current) 4965 (Prior) NAIC Company Code 62944 Employer's ID Number 13-5570651

Organized under the Laws of New York State of Domicile or Port of Entry New York Country of Domicile United States of America

Incorporated/Organized: July 26, 1859 Commenced Business: July 28, 1859

Statutory Home Office: 1290 Avenue of the Americas New York, New York 10104
Main Administrative Office: 1290 Avenue of the Americas New York, New York 10104 - Telephone Number: (212) 554-1234
Mail Address: 1290 Avenue of the Americas New York, New York 10104 - Controllers 15th Floor, Telephone Number: (212) 554-1234
Primary Location of Books and Records: 1290 Avenue of the Americas, New York, New York 10104 (212) 554-1234
Internet Website Address: www.equitable.com
Statutory Statement Contact: Neil Guerriero, Signatory Officer (201) 743-5132
E-Mail Address: controllers@equitable.com Fax Number: (201) 743-5006

OFFICERS

MARK PEARSON
Chief Executive Officer

NICHOLAS BURRITT LANE
President

WILLIAM JAMES ECKERT IV
Chief Accounting Officer

JOSÉ RAMÓN GONZÁLEZ
Chief Legal Officer and Secretary

JEFFREY JOY HURD
Chief Operating Officer

ROBIN MATTHEW RAJU
Chief Financial Officer

MEREDITH ALICIA RATAJCZAK
Chief Actuary and Appointed Actuary

DIRECTORS

FRANCIS ARIAS HONDAL
JOAN MARIE LAMM-TENNANT
BERTRAM LEE SCOTT

ARLENE ELIZABETH ISAACS-LOWE
CRAIG CHARLES MACKAY
GEORGE HODGSON STANSFIELD

DANIEL GEORGE KAYE
MARK PEARSON
CHARLES GERALD THOROTON STONEHILL

State of .....New Jersey.....
County of .....Hudson..... } ss

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

DocuSigned by: william eckert 078EFFB9C67A41C...
WILLIAM JAMES ECKERT IV
Chief Accounting Officer

DocuSigned by: Meredith Ratajczak 8881E1A47A5945...
MEREDITH ALICIA RATAJCZAK
Chief Actuary and Appointed Actuary

DocuSigned by: Jose Gonzalez 23EF4B8E45209...
JOSE RAMON GONZALEZ
Chief Legal Officer and Secretary

Subscribed and sworn to before me this 10th day of August, 2023

PAOLA T MIRABAL
NOTARY PUBLIC
STATE OF NEW JERSEY
ID # 2441705
MY COMMISSION EXPIRES DECEMBER 24, 2023

a. Is this an original filing? Yes (x) No ( )
b. If no, 1. State the amendment number
2. Date filed
3. Number of pages attached

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	39,375,019,418	0	39,375,019,418	42,457,049,850
2.	Stocks:				
	2.1 Preferred stocks	387,063,641	0	387,063,641	348,300,477
	2.2 Common stocks	415,538,638	0	415,538,638	398,156,900
3.	Mortgage loans on real estate:				
	3.1 First liens	11,849,039,902	0	11,849,039,902	12,224,414,424
	3.2 Other than first liens	223,613,390	0	223,613,390	223,651,883
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	1
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (143,079,393)), cash equivalents ($ 2,712,428,741) and short-term investments ($ 618,190,798)	3,187,540,145	0	3,187,540,145	393,031,593
6.	Contract loans (including $ 0 premium notes)	3,528,129,753	5,623,125	3,522,506,628	3,505,045,138
7.	Derivatives	153,373,908	0	153,373,908	1,980,636
8.	Other invested assets	3,042,645,068	10,070,695	3,032,574,373	2,681,405,862
9.	Receivables for securities	13,965,909	0	13,965,909	635,114,175
10.	Securities lending reinvested collateral assets	17,640,708	0	17,640,708	0
11.	Aggregate write-ins for invested assets	160,438,250	0	160,438,250	141,500,000
12.	Subtotals, cash and invested assets (Lines 1 to 11)	62,354,008,730	15,693,820	62,338,314,910	63,009,650,939
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	516,506,380	0	516,506,380	528,054,961
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	122,180,731	2,914,666	119,266,065	109,223,808
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	94,825,065	0	94,825,065	90,262,505
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	277,319,837	0	277,319,837	245,105,510
	16.2 Funds held by or deposited with reinsured companies	26,248,284	0	26,248,284	22,009,550
	16.3 Other amounts receivable under reinsurance contracts	7,535,419	0	7,535,419	6,296,845
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	1,284,145,490	874,242,805	409,902,685	728,530,254
19.	Guaranty funds receivable or on deposit	13,502,567	0	13,502,567	7,161,984
20.	Electronic data processing equipment and software	98,364,697	87,235,539	11,129,158	10,425,523
21.	Furniture and equipment, including health care delivery assets ($ 0)	6,795,493	6,795,493	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	25,452,004	0	25,452,004	276,849,615
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	2,198,271,414	51,571,297	2,146,700,117	2,249,351,030
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	67,025,156,111	1,038,453,620	65,986,702,491	67,282,922,524
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	161,604,480,580	0	161,604,480,580	147,979,698,797
28.	Total (Lines 26 and 27)	228,629,636,691	1,038,453,620	227,591,183,071	215,262,621,321
	DETAILS OF WRITE-INS				
1101.	Collateral on Derivative Instruments	157,900,000	0	157,900,000	141,500,000
1102.	Miscellaneous invested assets	2,538,250	0	2,538,250	0
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	160,438,250	0	160,438,250	141,500,000
2501.	Accrued charges for administrative, separate accounts, claim service and other fees	25,277	0	25,277	3,542,452
2502.	Miscellaneous assets	69,541,789	0	69,541,789	36,057,655
2503.	Other assets non-admitted	51,571,297	51,571,297	0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,077,133,051	0	2,077,133,051	2,209,750,923
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,198,271,414	51,571,297	2,146,700,117	2,249,351,030

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 24,121,681,020 less $ 0 included in Line 6.3 (including $ 10,068 Modco Reserve)	24,121,681,020	39,276,637,088
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	528,804,079	534,436,599
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	16,553,163,935	16,134,182,865
4.	Contract claims:		
	4.1 Life	528,466,094	614,742,064
	4.2 Accident and health	35,894,641	36,821,056
5.	Policyholders' dividends/refunds to members $ 3,742,952 and coupons $ 0 due and unpaid	3,742,952	2,741,425
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	49,694,436	102,621,955
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	51,315,678	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 132,654 accident and health premiums	4,144,591	4,103,040
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	5,394,890	5,371,027
	9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 20,366,538 ceded	20,366,538	100,817,701
	9.4 Interest Maintenance Reserve	319,239,064	342,679,032
10.	Commissions to agents due or accrued-life and annuity contracts $ (473,110) , accident and health $ (165,192) and deposit-type contract funds $ 0	(638,302)	1,633,056
11.	Commissions and expense allowances payable on reinsurance assumed	4,193,736	3,829,810
12.	General expenses due or accrued	199,581,465	245,895,284
13.	Transfers to Separate Accounts due or accrued (net) (including $ (836,571,589) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(857,331,270)	(1,893,835,506)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	35,683,896	43,312,796
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	100,863,134	91,241,433
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	1,856,841	1,971,581
17.	Amounts withheld or retained by reporting entity as agent or trustee	5,648,399,746	3,668,598,392
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	125,013,915	139,537,641
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	67,942,906	62,155,557
22.	Borrowed money $ 0 and interest thereon $ 0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	1,109,529,465	1,005,606,668
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	3,294,734	3,294,734
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	0	72,694,743
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	13,195,905,735	811,099,734
	24.08 Derivatives	0	0
	24.09 Payable for securities	949,694,291	63,732,408
	24.10 Payable for securities lending	17,640,708	0
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	530,715,668	608,218,220
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	63,354,254,586	62,084,140,403
27.	From Separate Accounts Statement	161,122,940,562	147,582,656,784
28.	Total liabilities (Lines 26 and 27)	224,477,195,148	209,666,797,187
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus	1,653,853,523	1,675,739,971
34.	Aggregate write-ins for special surplus funds	1,220,527,578	1,362,060,955
35.	Unassigned funds (surplus)	237,106,822	2,555,523,208
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 481,540,018 in Separate Accounts Statement)	3,111,487,923	5,593,324,134
38.	Totals of Lines 29, 30 and 37	3,113,987,923	5,595,824,134
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	227,591,183,071	215,262,621,321
	DETAILS OF WRITE-INS		
2501.	Aviation reinsurance losses	12,270,748	12,406,777
2502.	Accrued interest on policy claims and other contract funds	3,735,039	4,433,147
2503.	Miscellaneous liabilities	514,709,881	591,378,296
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	530,715,668	608,218,220
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.	Reserve for aviation reinsurance	30,000,000	30,000,000
3402.	Special contingent reserve fund for separate accounts	2,500,000	2,500,000
3403.	VA Derivatives (SSAP 108)	1,188,027,578	1,329,560,955
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,220,527,578	1,362,060,955

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	(6,940,249,490)	9,481,076,674	13,460,730,816
2.	Considerations for supplementary contracts with life contingencies	14,976,446	12,636,603	22,709,189
3.	Net investment income	(65,891,184)	4,051,716,542	5,280,479,190
4.	Amortization of Interest Maintenance Reserve (IMR)	(6,758,430)	5,211,448	(4,227,646)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	212,185,659	303,527,941	671,431,946
6.	Commissions and expense allowances on reinsurance ceded	(565,728,795)	(155,871,779)	31,223,903
7.	Reserve adjustments on reinsurance ceded	(1,109,463)	(1,357,825)	(3,668,172)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	698,156,726	768,560,210	1,465,624,403
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	26,577,245	36,536,489	69,073,742
9.	Totals (Lines 1 to 8.3)	(6,627,841,286)	14,502,036,303	20,993,377,371
10.	Death benefits	984,141,112	1,226,155,484	2,283,907,183
11.	Matured endowments (excluding guaranteed annual pure endowments)	7,588,757	1,624,030	1,462,714
12.	Annuity benefits	1,124,447,407	1,190,110,981	2,268,159,089
13.	Disability benefits and benefits under accident and health contracts	40,356,953	40,287,093	77,023,240
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	7,153,025,603	7,390,217,670	14,205,002,011
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	363,973,463	82,531,617	273,949,530
18.	Payments on supplementary contracts with life contingencies	24,103,905	24,134,578	47,798,047
19.	Increase in aggregate reserves for life and accident and health contracts	(15,160,588,588)	2,712,278,312	(3,106,502,057)
20.	Totals (Lines 10 to 19)	(5,462,951,388)	12,667,339,765	16,050,799,757
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	492,364,016	636,814,885	1,240,966,784
22.	Commissions and expense allowances on reinsurance assumed	5,319,926	4,116,425	7,989,099
23.	General insurance expenses and fraternal expenses	363,870,137	413,782,303	819,475,257
24.	Insurance taxes, licenses and fees, excluding federal income taxes	25,528,347	26,920,262	42,310,934
25.	Increase in loading on deferred and uncollected premiums	(363,189)	(70,232)	546,101
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,157,720,211)	428,116,705	(140,807,663)
27.	Aggregate write-ins for deductions	(75,552,164)	260,539,267	688,865,747
28.	Totals (Lines 20 to 27)	(5,809,504,526)	14,437,559,380	18,710,146,016
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(818,336,760)	64,476,923	2,283,231,355
30.	Dividends to policyholders and refunds to members	51,126,888	54,394,067	101,942,047
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(869,463,648)	10,082,856	2,181,289,308
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	80,388,761	173,812,459	360,772,250
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(949,852,409)	(163,729,603)	1,820,517,058
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (41,114,989) (excluding taxes of $ (15,046,873) transferred to the IMR)	(278,118,965)	(864,521,757)	(1,688,209,539)
35.	Net income (Line 33 plus Line 34)	(1,227,971,374)	(1,028,251,360)	132,307,519
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	5,595,824,134	5,393,873,655	5,393,873,655
37.	Net income (Line 35)	(1,227,971,374)	(1,028,251,360)	132,307,519
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 59,318,543	(81,165,365)	121,006,986	101,157,028
39.	Change in net unrealized foreign exchange capital gain (loss)	55,629,847	(31,440,816)	(40,687,829)
40.	Change in net deferred income tax	382,350,596	278,697,862	76,546,769
41.	Change in nonadmitted assets	(591,041,829)	290,580,411	694,626,271
42.	Change in liability for reinsurance in unauthorized and certified companies	0	213,000,000	211,779,702
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	(866,405,033)
44.	Change in asset valuation reserve	(103,922,797)	24,199,685	7,573,077
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	128,881,872	857,040,694	1,311,406,384
47.	Other changes in surplus in Separate Accounts Statement	(127,687,655)	(860,649,226)	(1,315,007,491)
48.	Change in surplus notes	0	0	0
49.	Cumulative effect of changes in accounting principles	264,900,000	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	(21,886,448)	(51,326,575)	(52,485,569)
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	(109,923,058)	205,521,583	993,182,316
52.	Dividends to stockholders	(1,050,000,000)	0	(929,781,499)
53.	Aggregate write-ins for gains and losses in surplus	0	(34,217,148)	(122,261,166)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(2,481,836,211)	(15,837,904)	201,950,479
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,113,987,923	5,378,035,751	5,595,824,134
	DETAILS OF WRITE-INS			
08.301.	Sundry receipts and adjustments	26,577,245	36,536,489	69,073,742
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	26,577,245	36,536,489	69,073,742
2701.	Aviation reinsurance losses	(63,311)	79,174	(268,323)
2702.	Sundry disbursements and adjustments	130,960,500	151,019,015	275,893,853
2703.	Separate account MODCO reinsurance ceded	241,655,314	109,441,078	223,418,808
2798.	Summary of remaining write-ins for Line 27 from overflow page	(448,104,667)	0	189,821,409
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(75,552,164)	260,539,267	688,865,747
5301.	Change in Pension Plans	0	250,000	500,000
5302.	Prior Year Adjustments	0	(34,467,148)	(122,761,166)
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	(34,217,148)	(122,261,166)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	5,127,927,769	9,464,695,248	17,036,208,611
2.	Net investment income	(132,005,124)	3,878,663,459	4,959,868,718
3.	Miscellaneous income	1,024,916,237	900,424,792	1,674,715,297
4.	Total (Lines 1 to 3)	6,020,838,882	14,243,783,499	23,670,792,626
5.	Benefit and loss related payments	9,898,614,538	9,938,808,975	18,984,940,067
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(3,745,409,458)	(1,438,545,396)	(1,850,168,742)
7.	Commissions, expenses paid and aggregate write-ins for deductions	921,982,113	1,670,655,361	3,156,282,550
8.	Dividends paid to policyholders	10,918,763	11,528,409	22,615,208
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	(34,333,101)	(49,294,265)	(14,888,274)
10.	Total (Lines 5 through 9)	7,051,772,855	10,133,153,084	20,298,780,809
11.	Net cash from operations (Line 4 minus Line 10)	(1,030,933,973)	4,110,630,415	3,372,011,817
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	3,536,879,908	6,927,748,168	8,549,501,503
	12.2 Stocks	42,839,679	49,100,190	165,303,892
	12.3 Mortgage loans	116,676,903	695,069,837	730,493,016
	12.4 Real estate	0	0	0
	12.5 Other invested assets	145,497,362	128,333,653	192,125,665
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	1,773
	12.7 Miscellaneous proceeds	1,507,110,149	66,018,417	36,390,000
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,349,004,001	7,866,270,265	9,673,815,849
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,079,972,776	6,963,111,166	8,171,432,274
	13.2 Stocks	102,419,380	171,722,259	311,969,830
	13.3 Mortgage loans	506,937,277	666,679,093	1,660,589,932
	13.4 Real estate	0	0	0
	13.5 Other invested assets	495,560,493	306,009,694	683,052,841
	13.6 Miscellaneous applications	284,081,121	2,587,252,276	2,701,358,359
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,468,971,047	10,694,774,488	13,528,403,236
14.	Net increase (or decrease) in contract loans and premium notes	16,447,904	3,668,339	(27,343,060)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	2,863,585,050	(2,832,172,562)	(3,827,244,327)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	518,198,509	649,068,705	2,126,233,854
	16.5 Dividends to stockholders	1,050,000,000	0	929,781,499
	16.6 Other cash provided (applied)	1,493,658,966	(1,747,583,666)	(1,375,883,714)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	961,857,475	(1,098,514,961)	(179,431,359)
	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)	2,794,508,552	179,942,892	(634,663,868)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	393,031,593	1,027,695,461	1,027,695,461
	19.2 End of period (Line 18 plus Line 19.1)	3,187,540,145	1,207,638,353	393,031,593

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001. See Note1A(2) in the Notes to Financial Statements for non-cash transactions	0	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	0	0	0
2.	Ordinary life insurance	1,089,662,414	1,143,695,654	2,208,524,075
3.	Ordinary individual annuities	3,297,027,794	6,330,753,155	11,793,463,268
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	10,002,481	9,060,007	20,028,024
6.	Group annuities	1,606,561,911	2,170,639,982	3,750,246,321
7.	A & H - group	11,023,081	11,136,112	23,010,542
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	13,277,140	14,153,596	29,671,956
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	6,027,554,821	9,679,438,506	17,824,944,186
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	6,027,554,821	9,679,438,506	17,824,944,186
14.	Deposit-type contracts	31,313,664,000	27,799,380,000	56,047,488,000
15.	Total (Lines 13 and 14)	37,341,218,821	37,478,818,506	73,872,432,186
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. 1. Accounting Practices

The accompanying financial statements of Equitable Financial Life Insurance Company ("the Company" or "Equitable"), have been prepared in conformity with accounting practices prescribed or permitted by the New York State Department of Financial Services ("SAP").

The New York State Department of Financial Services ("NYDFS") recognizes only SAP for determining and reporting the financial condition and results of operations of an insurance company, in order to determine its solvency under the New York State Insurance Laws. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of New York. However, New York Regulation 213 ("Reg 213"), adopted in May of 2019 and as amended in February 2020 and March 2021, differs from the NAIC variable annuity reserve and capital framework.

Prescribed Accounting Practices

Reg 213, adopted in May of 2019 and as amended in February 2020 and March 2021, differs from the NAIC variable annuity reserve and capital framework. Reg 213 requires the Company to carry statutory basis reserves for its variable annuity contract obligations equal to the greater of those required under (i) the NAIC standard or (ii) a revised version of the NYDFS requirement in effect prior to the adoption of the first amendment for contracts issued prior to January 1, 2020, and for policies issued after that date a new standard that in current market conditions imposes more conservative reserving requirements for variable annuity contracts than the NAIC standard. The impact of the application of Reg 213 was a decrease of approximately $329.6 million in statutory surplus as of June 30, 2023 compared to statutory surplus under the NAIC variable annuity framework. Additionally, the continued application of Reg 213 resulted in a corresponding increase of $1,617.1 million in statutory net income for the six months ended June 30, 2023. This positive impact was due entirely to a new reinsurance ceded treaty effective April 1, 2023 (See Note 23 for more details). Our hedging program is designed to hedge the economics of our insurance liabilities and largely offsets Reg 213 and NAIC framework reserve movements due to interest rates and equities. The NYDFS allows domestic insurance companies a five year phase-in provision for Reg 213 reserves. As of September 30, 2022, Equitable's Reg 213 reserves were 100% phased-in. As of June 30, 2023, given the prevailing market conditions and business mix, there are no Reg 213 redundant reserves over the US RBC CTE 98 total asset requirement ("TAR").

During Q4, 2020, the Company received approval from NYDFS for its proposed amended Plan of Operation for Separate Account No. 68 ("SA 68") for our Structured Capital Strategies product and Separate Account No. 69 ("SA 69") for our Equi-Vest product Structured Investment Option, to change the accounting basis of these two non-insulated Separate Accounts from fair value to book value in accordance with Section 1414 of the Insurance Law. In order to facilitate this change and comply with Section 4240(a)(10), the Company also sought approval to amend the Plans to remove the requirement to comply with Section 4240(a)(5)(iii) and substitute it with a commitment to comply with Section 4240(a)(5)(i). Similarly, the Company updated the reserves section of each Plan to reflect the fact that Regulation 128 would no longer be applicable upon the change in accounting basis. We applied this change effective January 1, 2021. The impact of the application is an increase of approximately $1,747.8 million in statutory surplus and a decrease in statutory net income of $425.0 million for the six months ended June 30, 2023.

Permitted Accounting Practices

Equitable was granted a permitted practice by the NYDFS to apply SSAP 108, Derivatives Hedging Variable Annuity Guarantees on a retroactive basis from January 1, 2021 through June 30, 2021, after reflecting the impacts of our reinsurance transaction with Venerable. The permitted practice was amended to also permit Equitable to adopt SSAP 108 prospectively as of July 1, 2021 and to consider the impact of both the interest rate derivatives and the general account assets used to fully hedge the interest rate risk inherent in its variable annuity guarantees when determining the amount of the deferred asset or liability under SSAP 108. Application of the permitted practice partially mitigates the Regulation 213 impact of the Venerable Transaction on Equitable's statutory capital and surplus and enables Equitable to more effectively neutralize the impact of interest rates on its statutory surplus and to better align with our economic hedging program. The impact of the application of this permitted practice relative to SSAP 108 as written was an increase of approximately $38.4 million in statutory surplus and a decrease of $47.3 million in statutory net income for the six months ended June 30, 2023, which will be amortized over five years for each of the retrospective and prospective components. The Reinsurance Treaty (see Note 23) reduced the amount of interest rate hedging needed going forward, affecting future deferrals, but leaves our historical SSAP 108 deferred amounts unchanged. The permitted practice also reset Equitable's unassigned surplus to zero as of June 30, 2021 to reflect the transformative nature of the Venerable Transaction.

If the Company had not used all of the aforementioned prescribed and permitted practices that differ from NAIC SAP, a risk-based capital regulatory event would not have been triggered.

NOTES TO FINANCIAL STATEMENTS

A reconciliation of net income and surplus between NAIC SAP and practice prescribed and permitted by the state of New York is shown below:

	SSAP #	F/S Page	F/S Line #	June 30, 2023	December 31, 2022
NET INCOME					
(1) EQUITABLE FINANCIAL LIFE INSURANCE COMPANY state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (1,227,971,374)	$ 132,307,519
(2) State Prescribed Practices that increase/(decrease) NAIC SAP					
NY Reg. 213 over NAIC VM-21 Reserves	N/A	4	19	$ 1,617,100,000	$ 204,400,000
SA 68 and SA 69 BV vs. FV	N/A	4	5	$ (425,000,000)	$ 2,328,200,000
(3) State Permitted Practices that increase/(decrease) NAIC SAP					
SSAP 108, Derivatives Hedging Deferral (NII and RCG)	108	4	3, 34	$ (47,300,000)	$ (1,290,500,000)
(4) NAIC SAP (1 - 2 - 3 = 4)	XXX	XXX	XXX	$ (2,372,771,374)	$ (1,109,792,481)
SURPLUS					
(5) EQUITABLE FINANCIAL LIFE INSURANCE COMPANY state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 3,113,987,923	$ 5,595,824,134
(6) State Prescribed Practices that increase/(decrease) NAIC SAP					
NY Reg. 213 over NAIC VM-21 Reserves	N/A	4	19	$ (329,600,000)	$ (1,946,800,000)
SA 68 and SA 69 BV vs. FV	N/A	4	49	$ 1,747,800,000	$ 2,172,700,000
(7) State Permitted Practices that increase/(decrease) NAIC SAP					
SSAP 108, Derivatives Hedging Deferral	108	4	3, 34, 38	$ 38,400,000	$ 85,700,000
(8) NAIC SAP (5 - 6 - 7 = 8)	XXX	XXX	XXX	$ 1,657,387,923	$ 5,284,224,134

2. Listed below is the supplemental disclosures of cash flow transactions for non-cash items excluded in the Cash Flow:

	June 30, 2023	December 31, 2022
Premiums and annuity considerations*	$ 12,072,364,627	$ 2,375,684,758
Net investment income	(4,684,682)	(44,877,098)
Total	12,067,679,945	2,330,807,660
Benefit and loss related payments	(865,911,061)	—
Net transfers to Separate Accounts	(1,422,303,142)	—
Commissions and expenses paid	21,886,448	52,485,569
Dividends to policyholders	(40,818,439)	(83,955,279)
Total	(2,307,146,194)	(31,469,710)
Net cash from operations	$ 14,374,826,139	$ 2,362,277,370
Bonds proceeds	(14,867,410,107)	(7,857,005,856)
Stocks proceeds	(88,127,955)	(12,854,571)
Mortgage loans proceeds	(846,854,447)	(434,789,778)
Total investment proceeds	(15,802,392,509)	(8,304,650,205)
Bonds acquired	(14,211,741,578)	(5,183,714,512)
Stocks acquired	(89,524,275)	(12,854,571)
Mortgage loans acquired	(83,508,196)	(442,257,274)
Total investments acquired	(14,384,774,049)	(5,638,826,357)
Net cash from investments	$ (1,417,618,460)	$ (2,665,823,848)
Capital and paid in surplus	21,886,448	52,485,569
Other cash provided (applied)	(12,979,094,127)	251,060,909
Net cash from financing and miscellaneous sources	$ (12,957,207,679)	$ 303,546,478
Total non-cash transactions	$ —	$ —

- 2023 and 2022 premiums include the elimination of the non-cash initial premium ceded of two large reinsurance transactions.

B. Use of Estimates in Preparation of the Financial Statements

No significant change.

NOTES TO FINANCIAL STATEMENTS

C. Accounting Policy

(2) Bonds are stated principally at amortized cost, the value of which is based on the effective interest rate method, and are adjusted to regulatory mandated values through the establishment of a valuation allowance, and for impairments in value deemed to be other than temporary through write-downs recorded as realized capital losses.

(6) Prepayment assumptions for loan-backed bonds and structured securities were obtained from broker-dealer survey values or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The retrospective adjustment method is predominately used for all securities except issues in default; the prospective adjustment method was used for issues in default and issues that have a variable interest rate.

D. Going Concern

There is no issue regarding the Company's ability to continue as a going concern.

Note 2 - Accounting Changes and Corrections of Errors

Accounting Changes

Accounting changes adopted to conform to the provisions of NAIC SAP are reported as changes in accounting principles. The cumulative effect of changes in accounting principles are reported as an adjustment to unassigned surplus in the period of the change in accounting principle. The cumulative effect is the difference between the amount of capital and surplus at the beginning of the year and the amount of capital and surplus that would have been reported at that date if the new accounting principles had been applied retroactively for all prior periods.

The Company has elected to modify the reserving methodology used in its computation of FHLB Funding Agreement and Funding Agreements-Backed Notes ("FABN") policy reserves. Effective January 1, 2023, the Company changed its reserving methodology from utilizing the present value of the future cash flows discounted at the coupon rate to the statutory prescribed maximum valuation interest rate. The Company determined that this valuation technique provides a more exact determination of the FHLB Funding Agreement and FABN policy reserves. Funding agreements issued are reported within Page 3, Line 3 - Liability for deposit type contracts. As a result, the Company recorded a change in accounting principle in the amount of $264.9 million within Page 4, Line 49 – Cumulative effect of changes in accounting principles and within Page 3, Line 3 - Liability for deposit type contracts.

Correction of Errors

As of June 30, 2023, there were no current year correction of errors.

During the second quarter of 2022, while analyzing it’s over ninety day outstanding intercompany receivable amounts from December 31, 2021, the Company’s management identified a needed accounting correction totaling $34.5 million involving settlement of share-based compensation amounts with its parent company. As a result of this error, and in accordance with SSAP #3, the Company reported a correction to decrease opening surplus by $34.5 million within Page 4 write-in Line 53 – Prior Year Adjustments and included a current and deferred tax benefit of $7.2 million.

During the second quarter of 2022, while analyzing it’s over ninety day outstanding intercompany receivable amounts from December 31, 2021, the Company’s management identified a needed accounting correction totaling $21.7 million resulting from the intercompany settlement of a COLI policy death claim. As a result of this error, and in accordance with SSAP #3, the Company reported a correction to decrease surplus by $21.7 million within Page 4, Line 51.1 as a return of capital to its parent company. The net gain from operation and surplus in 2021 would have been lower by approximately $34.5 million and $49.0 million, respectively, if the above two errors had not been made.

During the fourth quarter of 2022, the Company’s management identified a prior period error while researching a U.S. Generally Accepted Accounting Principles ("GAAP") vs. Statutory intercompany receivable/payable accounting differences. Specifically, during 2018, $88.3 million of pension plan expense within the ultimate parent company, Equitable Holdings, Inc. ("EQH") should have been allocated to Equitable on both a Statutory and a GAAP basis, however it was mistakenly only journalized on a GAAP basis. As a result of this error, and in accordance with SSAP #3, the Company reported a correction to decrease opening surplus by $88.3 million within Page 4 write-in Line 53 – Prior Year Adjustments and included an offsetting current and deferred tax benefit of $18.5 million. The net gain from operations and surplus in 2021 would have been lower by approximately $0 and $69.8 million, respectively, if such error had not been made.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A. - C. No significant change.

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities

(1) Prepayment assumptions for loan-backed bonds and structured securities were obtained from broker-dealer survey values or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The retrospective adjustment method is used to value all securities except issues in default; the prospective adjustment method was used to value issues in default and issues that have a variable interest rate.

(2) Loan-backed securities with a recognized other than temporary impairment as of June 30, 2023 are as follows:

		1	2		3
		Amortized Cost Basis before Other than Temporary Impairment (OTTI)	Other than Temporary Impairment Recognized in Loss		Fair Value * 1-(2a+2b)
			2a Interest	2b Non-interest	
OTTI recognized 1st Quarter					
a.	Intent to Sell	$ 32,367,740	—	1,011,740	31,356,000
b.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover amortized cost basis	—	—	—	—
c.	**Total 1st Quarter**	$ 32,367,740	$ —	$ 1,011,740	$ 31,356,000
OTTI recognized 2nd Quarter					
d.	Intent to Sell	—	—	—	—
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover amortized cost basis	$ —	$ —	$ —	$ —
f.	**Total 2nd Quarter**	—	—	—	—
m.	**Annual Aggregate Total**	**XXX**	$ —	$ 1,011,740	**XXX**

* Fair Value reflects the Fair Value at the time of the other-than-temporary-impairment.

(3) Each loan-backed security held with a recognized other than temporary impairment recorded as of June 30, 2023, reflecting the present value of cash flows expected to be collected as less than the amortized cost basis of the securities, is as follows:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost before Current Year OTTI	3 Present value of Projected Cash Flows	4 Recognized other-than-temporary-impairment 2-3	5 Amortized Cost after other-than-temporary-impairment 2-4	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
14686GAC0	$ 2,621,754	$ 2,534,472	$ 87,282	$ 2,534,472	$ 2,534,472	3/31/2023
50117EAC8	1,999,812	1,907,438	92,374	1,907,438	1,907,438	3/31/2023
96328GAF4	3,765,453	3,679,028	86,425	3,679,028	3,679,028	3/31/2023
78457JAJ1	5,000,000	4,705,527	294,473	4,705,527	4,705,527	3/31/2023
78457JAG7	7,000,000	6,707,628	292,372	6,707,628	6,707,628	3/31/2023
62475WAA3	11,980,721	11,821,907	158,814	11,821,907	11,821,907	3/31/2023
Total	**XXX**	**XXX**	**$ 1,011,740**	**XXX**	**XXX**	**XXX**

(4) All impaired (fair value is less than cost or amortized cost) loan-backed securities for which an other-than-temporary-impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains) as of June 30, 2023:

a. The aggregate amount of Unrealized Losses:

1 Less than 12 Months	$ 11,801,333
2 12 Months or Longer	$ 212,536,060

b. The aggregate related fair value of securities with Unrealized Losses:

1 Less than 12 Months	$ 382,459,952
2 12 Months or Longer	$ 3,563,569,187

The $224,337,393 of unrealized losses includes $296 of valuation allowances already recognized through surplus.

NOTES TO FINANCIAL STATEMENTS

(5) The Company's management, with the assistance of its investment advisors, monitors the investment performance of its portfolio. This review process culminates with a quarterly review of certain assets by the Company's Investments Under Surveillance Committee that evaluates whether any investments are other than temporarily impaired. The review considers an analysis of individual credit metrics of each issuer as well as industry fundamentals and the outlook for the future. Based on the analysis, a determination is made as to the ability of the issuer to service its debt obligation on an ongoing basis. If this ability is deemed to be impaired, then the appropriate provisions are taken.

E. Dollar Repurchase Agreements and /or Securities Lending Transactions

1. The Company has entered into securities lending agreements with agent banks whereby blocks of securities are loaned to third parties, primarily major brokerage firms. The agreements require a minimum of 102% and 105% of the fair value of the domestic and foreign securities loaned to be held as collateral. To further minimize the credit risks related to these programs, the financial condition of counterparties is monitored on a regular basis. A securities lending payable for the overnight and continuous loans is included in liabilities in the amount of cash collateral received.

2. The Company had no assets pledged as collateral relating to dollar repurchase agreements and/or securities lending transactions as of the reporting date.

3. Collateral Received

a. Aggregate Amount of Collateral Received:

1. Securities Lending	Fair Value
a. Open	$ 17,640,708
b. 30 Days or Less	$ —
c. 31 to 60 Days	$ —
d. 61 to 90 Days	$ —
e. Greater Than 90 Days	$ —
f. Subtotal	$ 17,640,708
g. Securities Received	$ —
h. Total Collateral Received	$ 17,640,708

2. Dollar Repurchase Agreement	Fair Value
a. Open	$ —
b. 30 Days or Less	$ —
c. 31 to 60 Days	$ —
d. 61 to 90 Days	$ —
e. Greater Than 90 Days	$ —
f. Subtotal	$ —
g. Securities Received	$ —
h. Total Collateral Received	$ —

b. The fair value of that collateral and of the portion of that collateral that is has sold or repledged	$ 17,640,708

4. Securities Lending Transactions administered by an affiliated agent

NONE

NOTES TO FINANCIAL STATEMENTS

5. Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested:

1. Securities Lending	Amortized Cost	Fair Value
a. Open	$ 17,640,708	$ 17,640,708
b. 30 Days or Less	$ —	$ —
c. 31 to 60 Days	$ —	$ —
d. 61 to 90 Days	$ —	$ —
e. 91 to 120 Days	$ —	$ —
f. 121 to 180 Days	$ —	$ —
g. 181 to 365 Days	$ —	$ —
h. 1 to 2 Years	$ —	$ —
i. 2 to 3 Years	$ —	$ —
j. Greater Than 3 Years	$ —	$ —
k. Subtotal	$ 17,640,708	$ 17,640,708
l. Securities Received	$ —	$ —
m. Total Collateral Reinvested	$ 17,640,708	$ 17,640,708

2. Dollar Repurchased Agreement	Amortized Cost	Fair Value
a. Open	$ —	$ —
b. 30 Days or Less	$ —	$ —
c. 31 to 60 Days	$ —	$ —
d. 61 to 90 Days	$ —	$ —
e. 91 to 120 Days	$ —	$ —
f. 121 to 180 Days	$ —	$ —
g. 181 to 365 Days	$ —	$ —
h. 1 to 2 Years	$ —	$ —
i. 2 to 3 Years	$ —	$ —
j. Greater Than 3 Years	$ —	$ —
k. Subtotal	$ —	$ —
l. Securities Received	$ —	$ —
m. Total Collateral Reinvested	$ —	$ —

6. Collateral not permitted by contract or custom to sell or repledge

NONE

7. Collateral for securities lending transactions that extend beyond one year from the reporting date

NONE

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

NONE

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

NONE

H. Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction - Cash Taker - Overview of Sale Transactions

NONE

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction - Cash Provider - Overview of Sale Transactions

NONE

J. - L. No significant change.

M. The Company does not currently hold any Working Capital Finance Investments.

NONE

NOTES TO FINANCIAL STATEMENTS

N. Offsetting and Netting of Assets and Liabilities

	Gross Amounts Recognized	Amount Offset	Net Amount Presented on Balance Sheets
ASSETS			
Total Derivatives	$ 389,163,343	$ 187,928,179	$ 201,235,164
LIABILITIES			
Total Derivatives	$ 187,928,179	$ 187,928,179	$ —

* Includes $47,861,256 of due and accrued investment income.

O. 5GI Securities

	Number of Securities		Aggregate BACV		Aggregate Fair Value	
Investment	Current Year to Date	Prior Year	Current Year to Date	Prior Year	Current Year to Date	Prior Year
Bonds	2	2	$24,525,057	23,897,725	$25,937,405	24,545,871

P. Short Sales

No significant change.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1)Number of CUSIPs	8	3
(2)Aggregate Amount of Investment Income	$172,412	$126,697

R. Qualified Cash Pool

NONE

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

A. Derivatives Under SSAP No. 86

1-7) No significant change.

8) Total Premium Costs for Contracts

NONE

B. Derivatives Under SSAP No. 108

The Company, with the permission of the Superintendent of the Department of Financial Services of the State of New York, has adopted Statement of Statutory Accounting Principles No. 108 “Derivatives Hedging Variable Annuity Guarantees” (SSAP 108) which allows special accounting treatment for limited derivatives hedging variable annuity guarantee benefits subject to fluctuations as a result of interest rate sensitivity. The Company has been permitted to retroactively adopt SSAP 108 to include an initial deferral amount for the period effective January 1, 2021 to June 30, 2021 covering all outstanding derivatives hedging variable annuity benefit guarantees. The Company has also adopted SSAP 108 prospectively as of July 1, 2021. For additional information, see Note 1.

NOTES TO FINANCIAL STATEMENTS

Note 9 - Income Taxes

Statutory Disclosure Statements for the Company regarding the new CAMT under the Inflation Reduction Act:

Issue 1 – Consideration of the Inflation Reduction Act (Act) for June 30, 2023 Financial Statements:

a. The Inflation Reduction Act (Act) was enacted on August 16, 2022 and included a new corporate alternative minimum tax (CAMT). The Act and CAMT go into effect for tax years beginning after 2022.

b. The Company is included in a consolidated federal income tax return together with its ultimate domestic parent, EQH. EQH has not determined as of the reporting date if it will be liable for CAMT in 2023. The June 30, 2023 financial statements do not include an estimated impact of the CAMT because a reasonable estimate cannot be made.

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

A/B/C During May 2023, the Company paid $1,050.0 million of ordinary dividend to its parent company EFS.

D. At June 30, 2023, Equitable reported a $25.4 million admitted receivable and a $0.0 million payable from/to Parent, Subsidiaries and Affiliates.

E-O No significant change.

Note 11 - Debt

A. As of June 30, 2023, the Company has no debt or capital note obligations outstanding.

B. Federal Home Loan Bank

1. The Company is a member of the Federal Home Loan Bank of New York ("FHLBNY"). Through its membership, the Company has conducted business activity (borrowings) with the FHLBNY. Equitable utilizes funding agreements for asset liability management and spread-lending purposes and has the ability to issue advances to supplement liquidity sources. Including other collateralized borrowing, the Company has a capacity with the FHLBNY of up to 5% of admitted assets of the Company. As of June 30, 2023, the Company has determined the estimated maximum borrowing capacity as $11,370,000,000.

2. a. FHLB Capital Stock – Aggregate Totals:

1. Current Year

		1 Total 2 + 3	2 General Account	3 Separate Accounts
(a)	Membership Stock – Class A	$ —	$ —	$ —
(b)	Membership Stock – Class B	13,894,400	13,894,400	—
(c)	Activity Stock	399,386,900	399,386,900	—
(d)	Excess Stock	—	—	—
(e)	Aggregate Total	$ 413,281,300	$ 413,281,300	$ —
(f)	Actual or estimated borrowing capacity as determined by the insurer	$11,370,000,000	XXX	XXX

2. Prior Year-End

		1 Total 2 + 3	2 General Account	3 Separate Account
(a)	Membership Stock – Class A	—	—	—
(b)	Membership Stock – Class B	$11,703,700	$11,703,700	—
(c)	Activity Stock	$382,556,900	$382,556,900	—
(d)	Excess Stock	—	—	—
(e)	Aggregate Total	$394,260,600	$394,260,600	—
(f)	Actual or estimated borrowing capacity as determined by the insurer	$10,750,000,000	XXX	XXX

b. Membership Stock (Class A and B) Eligible for Redemption

		Current Period Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
1.	Class A	—	—	—	—	—	—
2.	Class B	13,894,400	13,894,400	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

1. Current Period Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$10,408,934,025	$13,629,549,793	$8,875,263,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$10,408,934,025	$13,629,549,793	$8,875,263,000

3. Current Period Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	—	—	—

4. Prior Period Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$9,949,725,637	$13,022,431,186	$8,501,263,000

b. Maximum Amount Pledged During Reporting Period

1. Current Period Total General and Separate Accounts

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$10,408,934,025	$13,629,549,793	$8,966,063,000

2. Current Period General Account

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$10,408,934,025	$13,629,549,793	$8,966,063,000

3. Current Period Separate Accounts

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	—	—	—

4. Prior Year Total General and Separate Accounts

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$9,949,725,637	$13,022,431,186	$8,501,263,000

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

		1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a)	Debt	—	—	—	XXX
(b)	Funding Agreements	$8,875,263,000	$8,875,263,000	—	$8,904,465,324
(c)	Other	—	—	—	XXX
(d)	Aggregate Total (a+b+c)	$8,875,263,000	$8,875,263,000	—	$8,904,465,324

2. Prior Year-end

		1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a)	Debt	—	—	—	XXX
(b)	Funding Agreements	$8,501,263,000	$8,501,263,000	—	$8,524,117,886
(c)	Other	—	—	—	XXX
(d)	Aggregate Total (a+b+c)	$8,501,263,000	$8,501,263,000	—	$8,524,117,886

b. Maximum Amount During Reporting Period (Current Year)

		1 Total 2 + 3	2 General Account	3 Separate Accounts
1.	Debt	—	—	—
2.	Funding Agreements	$8,966,063,000	$8,966,063,000	—
3.	Other	—	—	—
4.	Aggregate Total	$8,966,063,000	$8,966,063,000	—

c. FHLB Prepayment Obligations

		Does the company have prepayment obligations under the following arrangements?
1.	Debt	No
2.	Funding Agreements	No
3.	Other	No

Note 12 - Retirement Plans, Deferred Compensation, Post-employment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

The Company does not have any Retirement Plans, Deferred Compensation, Post-employment Benefits and Compensated Absences and Other Postretirement Benefit Plans.

B-I No significant change

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

A-C, E-M No significant change.

D. During May 2023, the Company paid $1,050.0 million of ordinary dividend to its parent company EFS.

NOTES TO FINANCIAL STATEMENTS

Note 14 - Contingencies

A-E No significant change.

F. Other Contingencies

Litigation and Regulatory Matters

For some matters, the Company is able to estimate a range of loss. For such matters in which a loss is probable, an accrual has been made. For matters where the Company believes a loss is reasonably possible, but not probable, no accrual is required. For matters for which an accrual has been made, but there remains a reasonably possible range of loss in excess of the amounts accrued or for matters where no accrual is required, the Company develops an estimate of the unaccrued amounts of the reasonably possible range of losses. As of June 30, 2023, the Company estimates the aggregate range of reasonably possible losses, in excess of any amounts accrued for these matters as of such date, to be up to approximately $250 million.

For other matters, the Company is currently not able to estimate the reasonably possible loss or range of loss. The Company is often unable to estimate the possible loss or range of loss until developments in such matters have provided sufficient information to support an assessment of the range of possible loss, such as quantification of a damage demand from plaintiffs, discovery from plaintiffs and other parties, investigation of factual allegations, rulings by a court on motions or appeals, analysis by experts and the progress of settlement discussions. On a quarterly and annual basis, the Company reviews relevant information with respect to litigation and regulatory contingencies and updates the Company's accruals, disclosures and reasonably possible losses or ranges of loss based on such reviews.

In February 2016, a lawsuit was filed in the Southern District of New York entitled Brach Family Foundation, Inc. v. AXA Equitable Life Insurance Company. This lawsuit is a putative class action brought on behalf of all owners of UL policies subject to Equitable Financial's COI rate increase. In early 2016, Equitable Financial raised COI rates for certain UL policies issued between 2004 and 2008, which had both issue ages 70 and above and a current face value amount of $1 million and above. A second putative class action was filed in the District of Arizona in 2017 and consolidated with the Brach matter in federal court in New York. The consolidated amended class action complaint alleged the following claims: breach of contract; misrepresentations in violation of Section 4226 of the New York Insurance Law; violations of New York General Business Law Section 349; and violations of the California Unfair Competition Law, and the California Elder Abuse Statute. Plaintiffs sought: (a) compensatory damages, costs, and, pre- and post-judgment interest; (b) with respect to their claim concerning Section 4226, a penalty in the amount of premiums paid by the plaintiffs and the putative class; and (c) injunctive relief and attorneys' fees in connection with their statutory claims. In August 2020, the federal district court issued a decision certifying nationwide breach of contract and Section 4226 classes, and a New York State Section 349 class. Owners of a substantial number of policies opted out of the Brach class action. Most opt-out policies are not yet the subject of litigation. Others filed suit previously, including three individual federal actions that have been coordinated with the Brach action and contain similar allegations along with additional allegations for violations of state consumer protection statutes and common law fraud. In May 2023, the Brach class action and Equitable informed the federal district court that they had mutually agreed to settle the class action. In June 2023, the federal district court entered an order of preliminary approval of the settlement agreement and scheduled a final approval hearing for October 2023. Equitable is fully accrued for the class settlement, which will have no impact on earnings or cash. Beginning October 30, 2023, the federal district court will hold one consolidated trial for the three coordinated individual actions still pending before the federal district court. Equitable has commenced settlement discussions with those individual plaintiffs in the coordinated actions. No assurances can be given about the outcome of those settlement discussions. Equitable has settled other actual and threatened litigations challenging the COI increase by individual policyowners and one entity that invested in numerous policies purchased in the life settlement market. Two actions are also pending against Equitable in New York state court. In July 2022, the trial court in one of the New York state court actions, Hobish v. AXA Equitable Life Insurance Company, granted in significant part Equitable's motion for summary judgment and denied plaintiff's cross motion. That plaintiff appealed but its appeal was denied by the state appellate court. Equitable is vigorously defending each of these matters.

Note 15 - Leases

No significant change.

Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No significant change.

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

A. No significant change.
B. Equitable Financial Life Insurance Company had no transfer of financial assets.
C. Equitable Financial Life Insurance Company had no wash sales.

Note 18 - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 20 - Fair Value

A) 1) Fair Value Measurements at June 30, 2023

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at Fair Value :					
Bonds:					
Residential Mortgage-Backed Securities	$ —	$ —	$ 3,494	$ —	$ 3,494
Unaffiliated Bank Loans	—				$ —
Total Bonds	—	—	3,494	—	3,494
Preferred Stocks:					
Industrial and Miscellaneous	111,392,520	233,671,121	—	—	345,063,641
Total Preferred Stocks	111,392,520	233,671,121	—	—	345,063,641
Common Stocks:					
Industrial and Miscellaneous (unaffiliated)	10,147	—	415,528,491	—	415,538,638
Total Common Stocks	10,147	—	415,528,491	—	415,538,638
Derivative Assets:					
Swaps	634,996	(54,939,108)	—	—	(54,304,112)
Futures	162,794,582	—	—	—	162,794,582
Options	—	99,884,650	—	—	99,884,650
Credit Default Swaps	—	(1,951,210)	—	—	(1,951,210)
Currency	—	(5,188,746)	—	—	(5,188,746)
Total Derivatives*	163,429,578	37,805,586	—	—	201,235,164
Separate Account Assets**	116,514,567,242	10,834,433,737	743,580	402,458,451	127,752,203,010
Total Assets at Fair Value	$ 116,789,399,487	$11,105,910,444	$ 416,275,565	$ 402,458,451	$ 128,714,043,947
b. Liabilities at Fair Value:					
Derivative Liabilities	—	—	—		—
Total Liabilities at Fair Value	—	—	—		—

* Fair value includes $47,861,256 of due and accrued investment income.
** Includes only cash equivalents and invested assets.

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

	Balance as of 1/1/2023	Transfers into Level 3	Transfers out of Level 3	Total Gain/ Loss included in Net Income	Total Gain/ Loss included in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 6/30/2023
Assets :										
Bonds: Residential Mortgage-Backed Securities	$ 3,470	$ —	$ —	$ —	$ 24	$ —	$ —	$ —	$ —	$ 3,494
Bonds: Unaffiliated Bank Loans **	8,560,861	—	(7,315,422)	(114,224)	(31,425)	—	—	(1,099,790)	—	—
Common Stocks	397,867,616	—	—	—	(1,331,170)	204,456,725	—	(185,464,680)	—	415,528,491
Separate Account Assets (3)	729,424	—	—	15,178	—	—	—	—	(1,022)	743,580
Total Assets	$ 407,161,371	$ —	$ (7,315,422)	$ (99,046)	$ (1,362,571)	$204,456,725	$ —	$(186,564,470)	$ (1,022)	$ 416,275,565
Liabilities:										
Derivative Liabilities	—	—	—	—	—	—	—	—	—	—
Total Liabilities	—	—	—	—	—	—	—	—	—	—

** Amount includes $7,315,422 of Level 3 securities no longer carried at market value.

3) During the period January 1, 2023 to June 30, 2023, Separate Accounts had no transfers from Level 1 to Level 3 and no transfers from Level 3 to Level 1.

4)/5) Fair Value of Financial Instruments:

No significant change.

B. N/A

NOTES TO FINANCIAL STATEMENTS

C. The following table discloses carrying value and estimated fair value (defined within the fair value hierarchy) as of June 30, 2023 for financial instruments:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 35,052,709,076	$ 39,375,019,418	—	$ 31,026,651,780	$ 4,026,057,296	—	—
Preferred Stock	$ 387,063,641	$ 387,063,641	$ 111,392,520	$ 233,671,121	$ 42,000,000	—	—
Common Stock:							
Industrial and Miscellaneous (unaffiliated)	$ 415,538,638	$ 415,538,638	$ 10,147	—	$ 415,528,491	—	—
Short Term Investments (DA)	$ 618,190,798	$ 618,190,798	—	$ 618,190,798	—	—	—
Mortgage Loans on Real Estate	$ 10,652,452,427	$ 12,072,653,292	—	—	$ 10,652,452,427	—	—
Policy Loans	$ 3,864,051,703	$ 3,522,506,628	—	—	$ 3,864,051,703	—	—
Derivatives *	$ 201,235,164	$ 153,373,908	$ 163,429,578	$ 37,805,586	—	—	—
Separate Accounts**	$ 157,436,120,671	$ 161,183,204,677	$ 116,809,289,373	$ 35,237,238,422	$ 4,987,134,425	$ 402,458,451	—
Policyholders liabilities: Investment contracts***	$ 27,613,688,313	$ 28,421,944,188	—	$ 15,536,721,390	$ 12,076,966,923	—	—

* Fair value includes $47,861,256 of due and accrued investment income.
** Includes only cash, cash equivalents and invested assets and excludes SA 166, LLC.
*** Includes GA, SA, FHLBNY funding agreements, Funding Agreements-Backed Notes and Funding Agreements-Backed Commercial Papers.

Under the FABN program, Equitable may issue funding agreements in U.S. dollar or other foreign currencies to a Delaware special purpose statutory trust (the "Trust") in exchange for the proceeds from issuances of fixed and floating rate medium-term marketable notes issued by the Trust from time to time (the "Trust notes"). The funding agreements have matching interest, maturity and currency payment terms to the applicable Trust notes. The Company hedges the foreign currency exposure of foreign currency denominated funding agreements using cross currency swaps as discussed in Note 8. Funding agreements issued to the Trust, including any foreign currency transaction adjustments are reported within Page 3, Line 3 - Liability for deposit type contracts. Foreign currency transaction adjustments to deposit-type contracts balances are recognized in unrealized gains/loss. As of June 30, 2023, the Company had issued thirteen funding agreement-backed notes totaling $6.8 billion.

In May 2023, the Company established a funding agreement-backed commercial paper program ("FABCP"), pursuant to which a special purpose limited liability company (the "SPLLC") may issue commercial paper and deposit the proceeds with the Company pursuant to a funding agreement issued by the Company to the SPLLC. The current maximum aggregate principal amount permitted to be outstanding at any one time under the FABCP Program is $3.0 billion. The Company had $580 million outstanding as of June 30, 2023.

D. N/A

Note 21 - Other Items

A-I. No significant change.

Note 22 - Events Subsequent

During July 2023, the Company paid $603.0 million of ordinary dividend to its parent company EFS.

NOTES TO FINANCIAL STATEMENTS

Note 23 - Reinsurance

Internal Reinsurance Treaty:

On May 17, 2023, the Company entered into a reinsurance agreement (the "Reinsurance Treaty") with Equitable Financial Life Insurance Company of America ("EFLOA"), effective April 1, 2023. Pursuant to the Reinsurance Treaty, virtually all of the Company's net retained General Account liabilities, including all of its net retained liabilities relating to the living benefit and death riders related to (i) its variable annuity contracts issued outside the State of New York prior to October 1, 2022 (and with respect to its EQUI-VEST variable annuity contracts issued outside the State of New York prior to February 1, 2023) and (ii) certain universal life insurance policies issued outside the State of New York prior to October 1, 2022, were reinsured to EFLOA on a coinsurance funds withheld basis. In addition, all of the Separate Accounts liabilities relating to such variable annuity contracts were reinsured to EFLOA on a modified coinsurance basis. EFLOA's obligations under the Reinsurance Treaty are secured through Equitable's retention of certain assets supporting the reinsured liabilities. In exchange for EFLOA's agreement to assume these liabilities, the Company paid to EFLOA a ceding commission equal to approximately $850 million. The NYDFS and the Arizona Department of Insurance and Financial Institutions each approved the Reinsurance Treaty.

As a result of this transaction, effective April 1, 2023, within its liability page, the Company recorded $14.5 billion of ceded reserves partially offset by the ceding of $2.4 billion of existing CARVM expense allowance (recorded through Page 3, Line 13 – Transfers to Separate Accounts due or accrued) and the ceding of existing IMR deferred losses for this transaction of $22.6 million. The Company established a $13.0 billion funds withheld liability (recorded to Page 3, Line 24.07 – Funds held under coinsurance) and recognized $0.9 billion ceded commission loss from this transaction, which under SAP guidance must be recognized through operations immediately (Page 4, Line 6 – Commissions and expense allowances on reinsurance ceded). Additionally, as of June 30, 2023, $96.9 billion of Separate Account variable annuity liabilities are ceded under the modified coinsurance portion of the agreement.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

NONE

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

N/A

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change in direct reserves. See Note 23 for a new reinsurance treaty that materially impacted ceded reserves

Note 32 - Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

No significant change in direct reserves. See Note 23 for a new reinsurance treaty that materially impacted ceded reserves

Note 33 - Analysis of Life Actuarial Reserve by Withdrawal Characteristics

No significant change in direct reserves. See Note 23 for a new reinsurance treaty that materially impacted ceded reserves

Note 34 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 35 - Separate Accounts

No significant change.

Note 36 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [X]

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

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

2.2 If yes, date of change: .....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [X] No [ ]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001333986

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 Name of Entity	2 NAIC Company Code	3 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? ..... Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.
.....

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2020

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. 12/31/2020

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). 11/10/2022

6.4 By what department or departments?
New York .....

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

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

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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
AllianceBernstein Corporation	New York, NY				YES
AllianceBernstein Global Derivatives Corporation	New York, NY				YES
AllianceBernstein Holding LP	New York, NY				YES
AllianceBernstein Investments Inc.	New York, NY				YES
AllianceBernstein LP	New York, NY				YES
Equitable Advisors, LLC	New York, NY				YES
Equitable Investment Management Group, LLC	New York, NY				YES
Equitable Distributors, LLC	New York, NY				YES
Sanford C. Bernstein & Co., LLC	New York, NY				YES
W.P. Stewart & Co., LLC	New York, NY				YES
W.P. Stewart Asset Management Ltd.	New York, NY				YES
AB Private Credit Investors LLC	New York, NY				YES
AB Custom Alternative Investments LLC	New York, NY				YES
AllianceBernstein Real Estate Investments LLC	New York, NY				YES
Equitable Holdings, Inc	New York, NY				YES
Equitable Financial Life Insurance Company Of America	New York, NY				YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

.....

9.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

.....

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

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

.....

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
Exceptions are listed in Schedule of Special Deposits, collateral for future contracts and OTC Derivatives held by Brokers. .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 557,845,662

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 2,200,000,000	$ 2,200,000,000
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 0	$ 0
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 94,336,600	$ 110,550,368
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,294,336,600	$ 2,310,550,368
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

.....

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 17,640,708

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 17,640,708

16.3 Total payable for securities lending reported on the liability page. ..... $ 17,640,708

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? ..... Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017
BNY Mellon Liquidity Direct	One Wall Street, New York, NY 10286

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Albion Investors LLC	U
Equitable Agrifinance, LLC	A
AXA Real Estate Investment Managers US LLC	U
Alliance Bernstein, LP	A
AXA Investment Managers, Inc.	U
Carlyle Global Credit Investment Management L.L.C.	U
HPS Investment Partners, LLC	U
GC Advisors LLC (a Delaware LLC)	U
Equitable Investment Management, LLC	A
METLIFE INVESTMENT MANAGEMENT, LLC	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [X] No [ ]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [X]

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107436	Albion Investors LLC		SEC	NO
	Equitable Agrifinance, LLC	5493003SYWQCN68VWG95	Domiciled in the state of Delaware with a foreign qualification in both North and South Dakota	NO
167667	AXA Real Estate Investment Managers US LLC		SEC	DS
108477	AllianceBernstein, LP	0JK55UGWSWNF3X7KLQ85	SEC	DS
113608	AXA Investment Managers, Inc.	F0MIWIFRU0RT2UJ3VE57	SEC	DS
162053	Carlyle Global Credit Investment Management L.L.C.	213800DNM22N1N8U6D82	SEC	NO
282125	HPS Investment Partners, LLC	549300IW7540H8HM8F38	SEC	NO
148687	GC Advisors LLC	2549001LIDASR8H2NQ20	SEC	NO
N/A	Equitable Investment Management, LLC	N/A	N/A	DS
142463	METLIFE INVESTMENT MANAGEMENT, LLC	EAU072Q8FCR1S0XGYJ21	SEC	NO

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [X] No [ ]

18.2 If no, list exceptions:

.....

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? ..... Yes [X] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? ..... Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 2,504,018,610
	1.12 Residential Mortgages	$ 0
	1.13 Commercial Mortgages	$ 9,493,545,675
	1.14 Total Mortgages in Good Standing	$ 11,997,564,285
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 45,452,212
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$ 25,741,470
	1.32 Residential Mortgages	$ 0
	1.33 Commercial Mortgages	$ 0
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 25,741,470
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$ 3,895,325
	1.42 Residential Mortgages	$ 0
	1.43 Commercial Mortgages	$ 0
	1.44 Total Mortgages in Process of Foreclosure	$ 3,895,325
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 12,072,653,292
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$ 0
	1.62 Residential Mortgages	$ 0
	1.63 Commercial Mortgages	$ 0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	159.300 %
	2.2 A&H cost containment percent	0.530 %
	2.3 A&H expense percent excluding cost containment expenses	84.800 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$ 0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	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 [ ]

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] N/A [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
78077	86-0222062	04/01/2023	EQUITABLE FINANCIAL LIFE INSURANCE COMPANY OF AMERICA	AZ	COFW/I	OL	Authorized		
78077	86-0222062	04/01/2023	EQUITABLE FINANCIAL LIFE INSURANCE COMPANY OF AMERICA	AZ	COFW/I	VA	Authorized		
78077	86-0222062	04/01/2023	EQUITABLE FINANCIAL LIFE INSURANCE COMPANY OF AMERICA	AZ	COFW/G	VA	Authorized		
78077	86-0222062	04/01/2023	EQUITABLE FINANCIAL LIFE INSURANCE COMPANY OF AMERICA	AZ	MCOFW/I	VA	Authorized		
78077	86-0222062	04/01/2023	EQUITABLE FINANCIAL LIFE INSURANCE COMPANY OF AMERICA	AZ	MCOFW/G	VA	Authorized		
66346	58-0828824	01/01/2023	MUNICH AMERICAN REASSUR CO	GA	YRT/I	OL	Authorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	8,745,611	18,082,633	12,228	603,712	27,444,184	0
2. Alaska AK	L	381,331	4,770,133	2,227	123,773	5,277,463	0
3. Arizona AZ	L	14,968,462	37,638,009	11,184	335,369	52,953,024	0
4. Arkansas AR	L	9,517,853	5,513,631	6,918	203,573	15,241,976	0
5. California CA	L	95,218,987	573,063,044	84,023	16,242,902	684,608,956	0
6. Colorado CO	L	11,185,454	46,662,241	45,767	2,821,132	60,714,594	0
7. Connecticut CT	L	16,899,011	82,533,292	21,262	1,293,593	100,747,157	0
8. Delaware DE	L	14,617,816	7,175,412	2,998	318,272	22,114,498	670,950,000
9. District of Columbia DC	L	2,619,853	12,680,256	1,664	114,154	15,415,927	0
10. Florida FL	L	81,176,425	246,448,360	16,396	2,566,978	330,208,160	0
11. Georgia GA	L	18,016,306	42,611,830	22,900	1,467,352	62,118,387	0
12. Hawaii HI	L	3,209,995	17,213,679	7,264	372,776	20,803,713	0
13. Idaho ID	L	1,421,698	8,221,700	3,722	61,152	9,708,272	0
14. Illinois IL	L	38,657,640	153,178,217	53,342	4,721,345	196,610,544	0
15. Indiana IN	L	6,339,006	37,568,901	12,107	1,191,302	45,111,316	0
16. Iowa IA	L	5,978,675	15,652,966	6,020	414,920	22,052,582	0
17. Kansas KS	L	4,093,473	13,170,586	6,113	162,593	17,432,765	0
18. Kentucky KY	L	4,197,942	14,675,318	8,574	263,303	19,145,137	0
19. Louisiana LA	L	5,030,982	24,399,586	18,887	1,050,808	30,500,263	0
20. Maine ME	L	1,318,236	8,772,571	3,139	969,529	11,063,474	0
21. Maryland MD	L	15,506,811	101,878,314	13,970	964,777	118,363,872	0
22. Massachusetts MA	L	12,466,893	119,241,079	20,376	1,979,920	133,708,269	0
23. Michigan MI	L	44,427,162	143,787,653	23,344	2,082,862	190,321,021	0
24. Minnesota MN	L	99,127,051	38,706,502	397	1,202,611	139,036,562	0
25. Mississippi MS	L	3,790,712	5,357,572	3,698	306,767	9,458,749	0
26. Missouri MO	L	9,801,335	52,250,284	12,233	830,267	62,894,120	0
27. Montana MT	L	1,232,134	2,581,665	2,214	971,709	4,787,722	0
28. Nebraska NE	L	4,604,031	5,809,051	3,507	254,031	10,670,620	0
29. Nevada NV	L	4,620,474	21,130,124	4,001	179,873	25,934,473	0
30. New Hampshire NH	L	1,142,711	15,866,125	3,987	699,420	17,712,243	0
31. New Jersey NJ	L	64,443,910	609,371,401	108,711	6,880,493	680,804,515	0
32. New Mexico NM	L	1,598,259	6,272,108	4,498	322,243	8,197,108	0
33. New York NY	L	209,926,169	1,145,965,311	22,833,714	80,163,704	1,458,888,898	30,642,714,000
34. North Carolina NC	L	22,665,941	75,290,134	28,506	4,191,810	102,176,390	0
35. North Dakota ND	L	1,147,848	2,976,736	3,388	146	4,128,118	0
36. Ohio OH	L	17,467,162	213,636,032	12,952	1,041,325	232,157,470	0
37. Oklahoma OK	L	7,707,936	11,542,557	10,363	309,653	19,570,509	0
38. Oregon OR	L	3,095,156	26,939,521	732	480,183	30,515,593	0
39. Pennsylvania PA	L	39,423,579	171,253,444	38,598	1,866,067	212,581,688	0
40. Rhode Island RI	L	1,540,001	11,605,798	1,784	4,057	13,151,640	0
41. South Carolina SC	L	7,097,761	37,077,532	11,604	583,725	44,770,622	0
42. South Dakota SD	L	2,690,042	2,311,570	4,872	113,949	5,120,432	0
43. Tennessee TN	L	9,985,677	26,404,729	9,846	784,906	37,185,158	0
44. Texas TX	L	59,287,213	223,353,704	78,939	3,511,486	286,231,342	0
45. Utah UT	L	6,819,329	22,601,389	8,466	436,495	29,865,678	0
46. Vermont VT	L	742,673	7,951,036	3,029	452,918	9,149,655	0
47. Virginia VA	L	21,737,272	146,748,354	18,733	4,510,104	173,014,463	0
48. Washington WA	L	11,179,650	34,675,252	13,788	1,044,117	46,912,807	0
49. West Virginia WV	L	2,521,504	8,955,826	8,015	434,006	11,919,351	0
50. Wisconsin WI	L	14,892,607	37,893,083	23,734	1,321,021	54,130,445	0
51. Wyoming WY	L	1,865,882	4,884,580	2,081	3,354,189	10,106,732	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	32,886	195	0	0	33,081	0
54. Puerto Rico PR	L	17,081,178	40,497,810	105	0	57,579,094	0
55. U.S. Virgin Islands VI	L	71,746	1,648	0	0	73,394	0
56. Northern Mariana Islands MP	N	1,828	43	0	0	1,871	0
57. Canada CAN	L	5,258	32,360	0	28	37,646	0
58. Aggregate Other Aliens OT	XXX	9,883,967	2,099,506	79	0	11,983,552	0
59. Subtotal	XXX	1,075,226,507	4,746,982,394	23,660,998	156,577,398	6,002,447,297	31,313,664,000
90. Reporting entity contributions for employee benefits plans	XXX	0	150	0	22,858	23,008	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	19,636,200	6,905	0	0	19,643,105	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	4,615,310	0	639,223	0	5,254,533	0
94. Aggregate or other amounts not allocable by State	XXX	186,878	0	0	0	186,878	0
95. Totals (Direct Business)	XXX	1,099,664,895	4,746,989,449	24,300,221	156,600,256	6,027,554,821	31,313,664,000
96. Plus Reinsurance Assumed	XXX	100,935,942	1,631,118	4,710,962	0	107,278,022	0
97 Totals (All Business)	XXX	1,200,600,837	4,748,620,567	29,011,183	156,600,256	6,134,832,843	31,313,664,000
98. Less Reinsurance Ceded	XXX	374,370,296	597,330,314	9,362,470	0	981,063,080	0
99. Totals (All Business) less Reinsurance Ceded	XXX	826,230,541	4,151,290,253	19,648,713	156,600,256	5,153,769,763	31,313,664,000
DETAILS OF WRITE-INS							
58001. Canal Zone	XXX	0	0	0	0	0	0
58002. Mexico	XXX	0	0	0	0	0	0
58003. Phillippines	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	9,883,967	2,099,506	79	0	11,983,552	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	9,883,967	2,099,506	79	0	11,983,552	0
9401. Dividend accumulation applies as premium or annuity	XXX	186,878	0	0	0	186,878	0
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	186,878	0	0	0	186,878	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 54
2. R - Registered - Non-domiciled RRGs..... 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0
4. Q - Qualified - Qualified or accredited reinsurer..... 0
5. N - None of the above - Not allowed to write business in the state..... 3

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

PART 1 – ORGANIZATIONAL CHART

Names of Parent, Subsidiaries or Affiliates	Ownership %	Federal ID#	NAIC Code	State of Domicile
Equitable Holdings, Inc	-	90-0226248		
Alpha Units Holdings, Inc.	100.00	83-2796390		DE
AllianceBernstein LP	27.32	13-4064930		
AllianceBernstein Corporation	100.00	13-3633538		
Alpha Units Holdings II, Inc.	100.00	68-0461436		DE
AllianceBernstein LP	14.53	13-4064930		
787 Holdings, LLC	100.00	27-0294443		
1285 Holdings, LLC	100.00	46-1106388		
AllianceBernstein LP	19.52	13-4064930		
AXA Strategic Ventures US, LLC	99.00	47-2605009		
Equitable Financial Services, LLC	100.00	52-2197822		
CS Life Re Company	100.00	46-5697182	15502	AZ
Equitable Investment Management, LLC	100.00	87-1424173		
Equitable Distribution Holding Corporation	100.00	13-4078005		
Equitable Advisors, LLC	100.00	13-4071393		
Equitable Network, LLC	100.00	06-1555494		
Penn Investment Advisors, Inc	100.00	38-3802854		
PlanConnect, LLC	100.00	27-1540220		
EQ AZ Life Re Company	100.00	82-3971925	16234	AZ
Equitable Financial Life Insurance Company	100.00	13-5570651	62944	NY
Equitable Investment Management Group, LLC	100.00	27-5373651		
EVSA, Inc	100.00	23-2671508		
ECA Residentail LLC	100.00	92-0860868		
Broad Vista Partners, LLC	70.00	81-3019204		
200 East 87th Street Company, LLC	100.00	86-3691523		
EQ Holdings, LLC	100.00	22-2766036		
Equitable Casualty Insurance Company	100.00	06-1166226	10589	VT
Equitable Distributors, LLC	100.00	52-2233674		
JMR Reality services, Inc	100.00	13-3813232		
Equitable Structured Settlement Corporation	100.00	22-3492811		DE
Equitable Financial Life and Annuity Company	100.00	13-3198083	62880	CO
Equitable Financial Life Insurance Company of America	100.00	86-0222062	78077	AZ
MONY International Holdings, LLC	100.00	13-3790446		
MONY Financial Services, Inc	100.00	11-3722370		
Financial Marketing Agency, Inc.	100.00	31-1465146		
1740 Advisors, Inc.	100.00	13-2645490		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4965	Equitable Holdings Inc Grp	00000	90-0226248		1333986	New York Stock Exchange	Equitable Holdings, Inc	US	UIP	Publicly Traded	Ownership	0.000	Publicly Traded		
0000		00000	83-2796390				Alpha Units Holdings, Inc.	US	NIA	Equitable Holdings, Inc	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	13-4064930		1109448	New York Stock Exchange	AllianceBernstein LP	US	NIA	Alpha Units Holdings, Inc.	Ownership	27.320	Equitable Holdings, Inc		
0000		00000	13-3633538				AllianceBernstein Corporation	US	NIA	Alpha Units Holdings, Inc.	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	68-0461436				Alpha Units Holdings II, Inc.	US	NIA	Equitable Holdings, Inc	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	13-4064930		1109448	New York Stock Exchange	AllianceBernstein LP	US	NIA	Alpha Units Holdings II, Inc.	Ownership	14.530	Equitable Holdings, Inc		
0000		00000	27-0294443				787 Holdings, LLC	US	NIA	Equitable Holdings, Inc	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	46-1106388				1285 Holdings, LLC	US	NIA	Equitable Holdings, Inc	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	13-4064930		1109448	New York Stock Exchange	AllianceBernstein LP	US	NIA	Equitable Holdings, Inc	Ownership	19.520	Equitable Holdings, Inc		
0000		00000	47-2605009				AXA Strategic Ventures US, LLC	US	NIA	Equitable Holdings, Inc	Ownership	99.000	Equitable Holdings, Inc		
0000		00000	52-2197822		1257148		Equitable Financial Services, LLC	US	UDP	Equitable Holdings, Inc	Ownership	100.000	Equitable Holdings, Inc		
4965	Equitable Holdings Inc Grp	15502	46-5697182				CS Life Re Company	US	IA	Equitable Financial Services, LLC	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	87-1424173				Equitable Investment Management, LLC	US	NIA	Equitable Financial Services, LLC	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	13-4078005				Equitable Distribution Holding Corporation	US	NIA	Equitable Financial Services, LLC	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	13-4071393		33179		Equitable Advisors, LLC	US	NIA	Equitable Distribution Holding Corporation	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	06-1555494		1292309		Equitable Network, LLC	US	NIA	Equitable Distribution Holding Corporation	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	38-3802854				Penn Investment Advisors, Inc	US	NIA	Equitable Distribution Holding Corporation	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	27-1540220				PlanConnect, LLC	US	NIA	Equitable Distribution Holding Corporation	Ownership	100.000	Equitable Holdings, Inc		
4965	Equitable Holdings Inc Grp	16234	82-3971925				EQ AZ Life Re	US	IA	Equitable Financial Services, LLC	Ownership	100.000	Equitable Holdings, Inc		
4965	Equitable Holdings Inc Grp	62944	13-5570651		727920		Equitable Financial Life Insurance Company	US	RE	Equitable Financial Services, LLC	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	27-5373651				Equitable Investment Management Group, LLC	US	DS	Equitable Financial Life Insurance Company	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	23-2671508				EVSA, Inc	US	DS	Equitable Financial Life Insurance Company	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	92-0860868				ECA Residentail LLC	US	NIA	Equitable Financial Life Insurance Company	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	81-3019204				Broad Vista Partners, LLC	US	DS	Equitable Financial Life Insurance Company	Ownership	70.000	Equitable Holdings, Inc		
0000		00000	86-3691523				200 East 87th Street Company, LLC	US	DS	Equitable Financial Life Insurance Company	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	22-2766036		1257149		Equitable Holdings, LLC	US	DS	Equitable Financial Life Insurance Company	Ownership	100.000	Equitable Holdings, Inc		
4965	Equitable Holdings Inc Grp	10589	06-1166226				Equitable Casualty Insurance Company	US	DS	Equitable Holdings, LLC	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	52-2233674		858875		Equitable Distributors, LLC	US	DS	Equitable Holdings, LLC	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	13-3813232				JMR Reality services, Inc	US	DS	Equitable Holdings, LLC	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	22-3492811				Equitable Structured Settlement Corp.	US	DS	Equitable Holdings, LLC	Ownership	100.000	Equitable Holdings, Inc		
4965	Equitable Holdings Inc Grp	62880	13-3198083		1342913		Equitable Financial Life and Annuity Company	US	IA	Equitable Financial Services, LLC	Ownership	100.000	Equitable Holdings, Inc		
4965	Equitable Holdings Inc Grp	78077	86-0222062		835357		Equitable Financial Life Insurance Company of America	US	IA	Equitable Financial Services, LLC	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	13-3790446				MONY International Holdings, LLC	US	NIA	Equitable Financial Services, LLC	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	11-3722370				MONY Financial Services, Inc	US	NIA	Equitable Financial Services, LLC	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	31-1465146				Financial Marketing Agency, Inc.	US	NIA	MONY Financial Services, Inc	Ownership	100.000	Equitable Holdings, Inc		
0000		00000	13-2645490				1740 Advisors, Inc.	US	NIA	MONY Financial Services, Inc	Ownership	100.000	Equitable Holdings, Inc		

Asterisk	Explanation

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 the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) 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. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	NO
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	YES

Explanation:

1.

2.

4.

5.

6.

8.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

2. Medicare Part D Coverage Supplement [Document Identifier 365]

4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Corporate-owned life insurance	889,105,473	0	889,105,473	880,189,968
2505.	Deferred Asset - Derivatives SSAP 108	1,188,027,578	0	1,188,027,578	1,329,560,955
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,077,133,051	0	2,077,133,051	2,209,750,923

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Funds Withheld ceded NII (excl. derivatives capital gains)	(474,479,336)	0	0
2705.	IMR ceded	26,374,669	0	189,821,409
2797.	Summary of remaining write-ins for Line 27 from overflow page	(448,104,667)	0	189,821,409

Additional Write-ins for Schedule T Line 58

			Direct Business Only					
		1	Life Contracts		4	5	6	7
States, Etc.		Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
58004.	United Kingdom	XXX	0	0	0	0	0	0
58005.	Other Foreign	XXX	9,883,967	2,099,506	79	0	11,983,552	0
58997.	Summary of remaining write-ins for Line 58 from overflow page	XXX	9,883,967	2,099,506	79	0	11,983,552	0

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1	1
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	0	0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	1	1
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	1	1

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	12,456,809,235	11,517,892,091
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	454,393,322	1,880,830,956
	2.2 Additional investment made after acquisition	136,052,151	222,016,250
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	2,347,691	1,352,732
5.	Unrealized valuation increase (decrease)	0	(6,536,646)
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	963,531,350	1,165,282,794
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	12,086,071,049	12,450,272,589
12.	Total valuation allowance	(13,417,781)	(2,206,304)
13.	Subtotal (Line 11 plus Line 12)	12,072,653,268	12,448,066,285
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	12,072,653,268	12,448,066,285

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,691,054,316	2,269,785,844
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	27,489,275	67,163,389
	2.2 Additional investment made after acquisition	468,071,218	615,889,452
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	16,035	91
5.	Unrealized valuation increase (decrease)	47,156,947	(53,224,352)
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	145,497,362	192,125,665
8.	Deduct amortization of premium and depreciation	43,710	82,794
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	45,601,651	16,351,649
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,042,645,068	2,691,054,316
12.	Deduct total nonadmitted amounts	10,070,695	9,648,453
13.	Statement value at end of current period (Line 11 minus Line 12)	3,032,574,373	2,681,405,863

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	43,203,507,218	46,692,183,034
2.	Cost of bonds and stocks acquired	15,483,658,009	13,679,971,187
3.	Accrual of discount	85,288,012	231,893,325
4.	Unrealized valuation increase (decrease)	6,785,792	(64,139,227)
5.	Total gain (loss) on disposals	(23,520,867)	(459,796,240)
6.	Deduct consideration for bonds and stocks disposed of	18,535,430,061	16,602,181,082
7.	Deduct amortization of premium	14,744,929	6,108,264
8.	Total foreign exchange change in book/adjusted carrying value	33,783,114	(35,081,105)
9.	Deduct current year's other than temporary impairment recognized	61,877,012	250,749,670
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	172,412	17,515,260
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	40,177,621,688	43,203,507,218
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	40,177,621,688	43,203,507,218

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	25,451,848,216	10,615,911,885	11,277,536,207	407,387,970	25,451,848,216	25,197,611,864	0	25,844,011,600
2.	NAIC 2 (a)	14,358,837,045	5,672,651,731	5,866,449,408	(356,073,341)	14,358,837,045	13,808,966,027	0	14,581,858,013
3.	NAIC 3 (a)	1,212,745,663	186,954,433	260,099,342	17,431,213	1,212,745,663	1,157,031,967	0	1,338,041,871
4.	NAIC 4 (a)	1,066,848,906	372,506,770	390,801,909	(18,489,405)	1,066,848,906	1,030,064,362	0	1,102,826,084
5.	NAIC 5 (a)	74,532,159	22,113,342	26,992,381	13,026,853	74,532,159	82,679,973	0	62,181,063
6.	NAIC 6 (a)	7,579,870	0	0	(7,576,376)	7,579,870	3,494	0	8,802,331
7.	Total Bonds	42,172,391,859	16,870,138,161	17,821,879,247	55,706,914	42,172,391,859	41,276,357,687	0	42,937,720,962
	PREFERRED STOCK								
8.	NAIC 1	23,315,294	0	0	(3,264,138)	23,315,294	20,051,156	0	21,855,686
9.	NAIC 2	315,828,595	130,127,955	93,588,453	9,978,514	315,828,595	362,346,611	0	321,611,530
10.	NAIC 3	4,178,664	0	0	487,212	4,178,664	4,665,876	0	4,833,262
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	343,322,553	130,127,955	93,588,453	7,201,588	343,322,553	387,063,643	0	348,300,477
15.	Total Bonds and Preferred Stock	42,515,714,412	17,000,266,116	17,915,467,700	62,908,502	42,515,714,412	41,663,421,330	0	43,286,021,439

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

NAIC 1 $ 1,901,338,268 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	618,190,798	XXX	616,725,314	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	480,671,105	336,063
2.	Cost of short-term investments acquired	1,072,045,992	499,586,498
3.	Accrual of discount	10,154,021	2,116,207
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	(612,917)	1,773
6.	Deduct consideration received on disposals	944,063,005	21,344,144
7.	Deduct amortization of premium	4,398	25,292
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	618,190,798	480,671,105
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	618,190,798	480,671,105

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	(157,392,676)
2.	Cost Paid/(Consideration Received) on additions	60,843,129
3.	Unrealized Valuation increase/(decrease)	110,576,724
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(1,891,112)
6.	Considerations received/(paid) on terminations	21,556,729
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(9,420,664)
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	(9,420,664)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				159,373,323
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				3,421,260
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	40,924,532			
	3.14 Section 1, Column 18, prior year	39,116,567	1,807,965	1,807,965	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	40,924,532			
	3.24 Section 1, Column 19, prior year plus	39,116,567			
	3.25 SSAP No. 108 adjustments	0	1,807,965	1,807,965	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		240,959,121		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	240,959,121			
	4.23 SSAP No. 108 adjustments	0	240,959,121		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				162,794,583
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				162,794,583

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
341027	PORTFOLIO HEDGE	1.A	10,000,000	12,994,369	8,573,817	04/05/2012	02/15/2042	341027 ASSET TIP SWAP-CPI	0	(2,791,836)	912810-QV-3	US TREASURY INFLATION INDEX	1.A	12,994,369	11,365,652
432346	PORTFOLIO HEDGE	1.A	25,000,000	28,072,784	19,062,083	07/10/2013	02/15/2043	432346 ASSET TIP SWAP-CPI	0	(7,889,986)	912810-RA-8	US TREASURY INFLATION INDEX	1.A	28,072,784	26,952,070
528823	PORTFOLIO HEDGE	1.A	55,000,000	6,104,101	(9,280,699)	10/01/2014	02/15/2043	528823 ASSET TIP SWAP-CPI	0	(14,671,113)	912810-RA-8	US TREASURY INFLATION INDEX	1.A	6,104,101	5,390,414
530441	PORTFOLIO HEDGE	1.A	80,000,000	36,571,050	10,690,368	10/07/2014	02/15/2043	530441 ASSET TIP SWAP-CPI	0	(21,652,116)	912810-RA-8	US TREASURY INFLATION INDEX	1.A	36,571,050	32,342,483
540807	PORTFOLIO HEDGE	1.A	25,000,000	30,415,433	19,635,225	12/02/2014	02/15/2043	540807 ASSET TIP SWAP-CPI	0	(7,316,844)	912810-RA-8	US TREASURY INFLATION INDEX	1.A	30,415,433	26,952,070
540808	PORTFOLIO HEDGE	1.A	25,000,000	30,469,095	19,615,890	12/02/2014	02/15/2043	540808 ASSET TIP SWAP-CPI	0	(7,336,179)	912810-RA-8	US TREASURY INFLATION INDEX	1.A	30,469,095	26,952,070
540809	PORTFOLIO HEDGE	1.A	50,000,000	60,906,758	39,394,660	12/02/2014	02/15/2043	540809 ASSET TIP SWAP-CPI	0	(14,509,479)	912810-RA-8	US TREASURY INFLATION INDEX	1.A	60,906,758	53,904,139
558181	PORTFOLIO HEDGE	1.A	75,000,000	26,633,134	(197,761)	02/23/2015	02/15/2042	558181 ASSET TIP SWAP-CPI	0	(22,929,066)	912810-QV-3	US TREASURY INFLATION INDEX	1.A	26,633,134	22,731,304
559222	PORTFOLIO HEDGE	1.A	50,000,000	13,423,200	(3,592,002)	02/26/2015	02/15/2042	559222 ASSET TIP SWAP-CPI	0	(14,955,580)	912810-QV-3	US TREASURY INFLATION INDEX	1.A	13,423,200	11,363,578
561123	PORTFOLIO HEDGE	1.A	30,000,000	40,220,312	24,658,549	03/06/2015	02/15/2042	561123 ASSET TIP SWAP-CPI	0	(9,438,408)	912810-QV-3	US TREASURY INFLATION INDEX	1.A	40,220,312	34,096,957
566680	PORTFOLIO HEDGE	1.A	50,000,000	14,204,240	(4,227,782)	03/30/2015	02/15/2042	566680 ASSET TIP SWAP-CPI	0	(15,591,359)	912810-QV-3	US TREASURY INFLATION INDEX	1.A	14,204,240	11,363,578
607588	PORTFOLIO HEDGE	1.A	50,000,000	13,682,624	(6,540,221)	09/18/2015	02/15/2042	607588 ASSET TIP SWAP-CPI	0	(17,903,799)	912810-QV-3	US TREASURY INFLATION INDEX	1.A	13,682,624	11,363,578
608144	PORTFOLIO HEDGE	1.A	42,000,000	17,002,835	(1,819,473)	09/21/2015	02/15/2042	608144 ASSET TIP SWAP-CPI	0	(15,455,766)	912810-QV-3	US TREASURY INFLATION INDEX	1.A	17,002,835	13,636,293
608326	PORTFOLIO HEDGE	1.A	25,000,000	25,178,268	12,646,427	09/22/2015	02/15/2041	608326 ASSET TIP SWAP-CPI	0	(9,586,710)	912810-QP-6	US TREASURY INFLATION INDEX	1.A	25,178,268	22,233,137
609270	PORTFOLIO HEDGE	1.A	50,000,000	42,594,516	17,601,966	09/25/2015	02/15/2041	609270 ASSET TIP SWAP-CPI	0	(19,453,263)	912810-QP-6	US TREASURY INFLATION INDEX	1.A	42,594,516	37,055,229
609776	PORTFOLIO HEDGE	1.A	50,000,000	42,538,615	17,102,992	09/28/2015	02/15/2041	609776 ASSET TIP SWAP-CPI	0	(19,952,236)	912810-QP-6	US TREASURY INFLATION INDEX	1.A	42,538,615	37,055,229
610645	PORTFOLIO HEDGE	1.A	50,000,000	81,415,334	53,758,108	09/30/2015	02/15/2041	610645 ASSET TIP SWAP-CPI	0	(20,352,349)	912810-QP-6	US TREASURY INFLATION INDEX	1.A	81,415,334	74,110,457
612607	PORTFOLIO HEDGE	1.A	25,000,000	41,644,602	27,960,311	10/08/2015	02/15/2041	612607 ASSET TIP SWAP-CPI	0	(9,094,918)	912810-QP-6	US TREASURY INFLATION INDEX	1.A	41,644,602	37,055,229
615125	PORTFOLIO HEDGE	1.A	20,000,000	32,844,605	21,963,497	10/14/2015	02/15/2041	615125 ASSET TIP SWAP-CPI	0	(7,680,686)	912810-QP-6	US TREASURY INFLATION INDEX	1.A	32,844,605	29,644,183
615626	PORTFOLIO HEDGE	1.A	50,000,000	80,873,304	55,177,930	10/15/2015	02/15/2041	615626 ASSET TIP SWAP-CPI	0	(18,932,527)	912810-QP-6	US TREASURY INFLATION INDEX	1.A	80,873,304	74,110,457
616276	PORTFOLIO HEDGE	1.A	50,000,000	81,415,334	55,022,402	10/20/2015	02/15/2041	616276 ASSET TIP SWAP-CPI	0	(19,088,055)	912810-QP-6	US TREASURY INFLATION INDEX	1.A	81,415,334	74,110,457
617604	PORTFOLIO HEDGE	1.A	20,000,000	33,416,779	22,308,281	10/26/2015	02/15/2041	617604 ASSET TIP SWAP-CPI	0	(7,335,901)	912810-QP-6	US TREASURY INFLATION INDEX	1.A	33,416,779	29,644,183
617688	PORTFOLIO HEDGE	1.A	10,000,000	16,980,931	11,098,943	10/27/2015	02/15/2041	617688 ASSET TIP SWAP-CPI	0	(3,723,149)	912810-QP-6	US TREASURY INFLATION INDEX	1.A	16,980,931	14,822,091
618589	PORTFOLIO HEDGE	1.A	35,000,000	58,120,588	39,060,729	10/29/2015	02/15/2041	618589 ASSET TIP SWAP-CPI	0	(12,816,591)	912810-QP-6	US TREASURY INFLATION INDEX	1.A	58,120,588	51,877,320
568087	PORTFOLIO HEDGE	1.C F	2,822,560	5,673,518	4,798,230	04/07/2015	07/25/2040	568087 ASSET TIP SWAP-CPTFEMU	0	62,336	EG2406-86-6	FRANCE I/L	1.C FE	5,673,518	4,735,894
9999999999 - Totals				873,396,330	454,472,471	XXX	XXX	XXX	0	(320,395,580)	XXX	XXX	XXX	873,396,330	774,868,050

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	25	0	25	0	0	0	0	0	25	0
2. Add: Opened or Acquired Transactions	0	0	0	0	0	0	0	0	0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
4. Less: Closed or Disposed of Transactions	0	0	0	0	0	0	0	0	0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
7. Ending Inventory	25	0	25	0	0	0	0	0	25	0

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(9,420,700)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	162,794,582	
3.	Total (Line 1 plus Line 2)		153,373,883
4.	Part D, Section 1, Column 6	242,105,156	
5.	Part D, Section 1, Column 7	(88,731,273)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	64,447,007	
8.	Part B, Section 1, Column 13	(10,280,874)	
9.	Total (Line 7 plus Line 8)		54,166,132
10.	Part D, Section 1, Column 9	168,346,177	
11.	Part D, Section 1, Column 10	(114,180,044)	
12	Total (Line 9 minus Line 10 minus Line 11)		(1)

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	190,796,859	
14.	Part B, Section 1, Column 20	219,844,339	
15.	Part D, Section 1, Column 12	410,641,197	
16.	Total (Line 13 plus Line 14 minus Line 15)		1

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	99,536,670	902,800,000
2.	Cost of cash equivalents acquired	53,454,643,341	74,191,873,230
3.	Accrual of discount	4,669,239	76,400
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	50,846,420,509	74,995,212,960
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,712,428,741	99,536,670
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	2,712,428,741	99,536,670

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
60723155	CRAIGHEAD	AR		06/13/2023	5.900	500,000	0	1,650,000
60723125	POINSETT	AR		04/25/2023	5.850	2,350,000	0	4,190,000
60723108	HANCOCK	IA		04/06/2023	6.150	2,800,000	0	6,245,156
60723136	POWER	ID		04/21/2023	6.200	525,000	0	855,351
60723135	EAST CARROLL	LA		05/25/2023	5.850	3,075,000	0	25,275,000
60723151	JACKSON	MN		06/13/2023	5.700	170,000	0	800,000
60723133	STEELE	MN		04/05/2023	6.350	600,000	0	1,156,455
60723158	FERGUS	MT		06/22/2023	5.800	450,000	0	1,948,851
60713263	GOLDEN VALLEY	MT		05/02/2023	5.350	0	2,530	1,161,401
60723138	HARDING	NM		05/30/2023	5.950	1,370,000	0	9,988,000
60723134	SIERRA	NM		05/02/2023	5.800	600,000	0	1,264,516
60723121	CLARK	OH		04/14/2023	5.850	3,000,000	0	6,290,000
60723129	BUTTE	SD		05/04/2023	5.900	2,650,000	0	6,375,064
60723127	GRANT	WA		04/06/2023	6.150	850,000	0	1,970,714
0199999. Mortgages in good standing - Farm Mortgages						18,940,000	2,530	69,170,508
160001065	MINNEAPOLIS	MN		04/27/2017	5.000	0	657,738	54,900,000
160001117	LOS ANGELES	CA		12/10/2019	4.100	0	1,772,460	160,109,000
160001121	PORTLAND	OR		02/07/2020	4.080	0	23,708,545	180,255,000
160001123	SILVER SPRING	MD		04/14/2020	4.250	0	7,474,262	147,696,000
160001143	WEST HARRISON	NY		08/31/2021	3.910	0	11,519,551	61,500,000
160001144	WASHINGTON	DC		06/28/2021	3.870	0	13,380,200	93,645,000
160001154	LYNNWOOD	WA		12/16/2021	3.700	0	5,941,081	9,567,000
160001157	WEST HARRISON	NY		08/31/2021	3.910	0	1,062,224	6,113,000
160001190	TEMECULA	CA		06/09/2023	8.331	(312,499)	0	2
160001198	HOUSTON	CA		06/01/2023	6.519	114,875,000	0	404,650,000
160001201	BLACKSBURG	VA		05/31/2023	6.070	70,000,000	0	105,110,000
160001202	BLACKSBURG	VA		05/31/2023	6.070	60,000,000	0	89,990,000
260000010	MCLEAN	VA		08/10/2021	8.223	0	1,084,867	205,559,000
260000027	SEATTLE	WA		10/19/2022	8.382	0	1,501,558	242,826,000
0599999. Mortgages in good standing - Commercial mortgages-all other						244,562,501	68,102,486	1,761,920,002
0899999. Total Mortgages in good standing						263,502,501	68,105,016	1,831,090,510
1699999. Total - Restructured Mortgages						0	0	0
60713150	LEE	FL		06/26/2023	4.000	0	(37,165)	18,443,396
60712287	BLAINE	MT		06/02/2023	4.500	0	877	1,885,000
1799999. Mortgages with overdue interest over 90 days-Farm Mortgages						0	(36,288)	20,328,396
2499999. Total - Mortgages with overdue interest over 90 days						0	(36,288)	20,328,396
60711124	CHERRY	NE		06/30/2023	6.250	0	(1,576)	3,300,000
2599999. Mortgages in process of foreclosure-Farm Mortgages						0	(1,576)	3,300,000
3299999. Total - Mortgages in the process of foreclosure						0	(1,576)	3,300,000
3399999 - Totals						263,502,501	68,067,152	1,854,718,906

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
160000916	CHICAGO	IL		05/25/2011	04/27/2023	70,902,599	0	0	0	0	0	0	70,372,879	70,506,177	0	0	0
60718347	INDEPENDENCE	AR		09/26/2018	04/25/2023	172,361	0	0	0	0	0	0	39,467	39,467	0	0	0
10674800	JACKSON	AR		03/27/2008	05/18/2023	225,144	0	0	0	0	0	0	225,144	225,144	0	0	0
60716303	PHILLIPS	AR		11/02/2016	04/26/2023	9,840	0	0	0	0	0	0	9,840	9,840	0	0	0
60719162	COTTONWOOD	MN		04/15/2019	06/13/2023	174,500	0	0	0	0	0	0	170,000	170,000	0	0	0
11015400	FARIBAULT	MN		08/06/2008	06/30/2023	72,450	0	0	0	0	0	0	66,200	66,200	0	0	0
60712280	KANDIYOHI	MN		01/22/2013	06/26/2023	430,000	0	0	0	0	0	0	423,000	423,000	0	0	0
60713245	BROADWATER	MT		09/03/2013	05/24/2023	7,425	0	0	0	0	0	0	7,425	7,425	0	0	0
60713263	GOLDEN VALLEY	MT		10/31/2013	05/08/2023	240,115	0	0	0	0	0	0	237,777	237,777	0	0	0
60713171	MUSSELSHELL	MT		06/17/2013	06/13/2023	2,344,292	0	0	0	0	0	0	2,320,094	2,320,094	0	0	0
60713236	HARDING	NM		08/21/2013	05/30/2023	1,120,000	0	0	0	0	0	0	1,120,000	1,120,000	0	0	0
60712136	POLK	OR		04/10/2012	04/19/2023	757,747	0	0	0	0	0	0	757,747	757,747	0	0	0
60714126	LYMAN	SD		03/12/2014	05/10/2023	2,155,000	0	0	0	0	0	0	2,155,000	2,155,000	0	0	0
60717193	LYMAN	SD		04/12/2017	05/10/2023	2,050,000	0	0	0	0	0	0	2,050,000	2,050,000	0	0	0
19698400	REFUGIO	TX		11/03/1993	06/29/2023	52,432	0	0	0	0	0	0	51,076	51,076	0	0	0
60713117	BENTON	WA		03/29/2013	06/14/2023	3,130,837	0	0	0	0	0	0	3,020,220	3,020,220	0	0	0
60713117A	BENTON	WA		03/29/2013	06/14/2023	9,832,943	0	0	0	0	0	0	9,451,637	9,451,637	0	0	0
60713117C	BENTON	WA		04/13/2021	06/14/2023	6,413,309	0	0	0	0	0	0	6,243,576	6,243,576	0	0	0
0199999. Mortgages closed by repayment						100,090,995	0	0	0	0	0	0	98,721,083	98,854,380	0	0	0
160001092	AUBURN	AL		08/01/2018		0	0	0	0	0	0	0	0	138,326	0	0	0
160001010	BEVERLY HILLS	CA		11/04/2016		0	0	0	0	0	0	0	0	167,352	0	0	0
160001026	CARMEL	CA		01/07/2016		0	0	0	0	0	0	0	0	223,141	0	0	0
160001089	CARSON	CA		06/29/2018		0	0	0	0	0	0	0	0	254,385	0	0	0
160001045	LA JOLLA	CA		10/11/2016		0	0	0	0	0	0	0	0	212,112	0	0	0
160001002	LAGUNA BEACH	CA		09/01/2015		0	0	0	0	0	0	0	0	194,834	0	0	0
160001174	OAKLEY	CA		11/07/2022		0	0	0	0	0	0	0	0	203,407	0	0	0
160001023	ROSEVILLE	CA		12/03/2015		0	0	0	0	0	0	0	0	137,266	0	0	0
160001060	SAN DIEGO	CA		02/08/2017		0	0	0	0	0	0	0	0	604,159	0	0	0
160001107	SAN DIEGO	CA		04/24/2019		0	0	0	0	0	0	0	0	110,447	0	0	0
160001007	SAN FRANCISCO	CA		10/23/2015		0	0	0	0	0	0	0	0	350,883	0	0	0
160001096	SAN FRANCISCO	CA		09/26/2018		0	0	0	0	0	0	0	0	205,980	0	0	0
160001109	SAN MATEO	CA		05/30/2019		0	0	0	0	0	0	0	0	235,507	0	0	0
160000956	ENGLEWOOD	CO		02/20/2013		0	0	0	0	0	0	0	0	220,947	0	0	0
160000979	WASHINGTON	DC		09/11/2013		0	0	0	0	0	0	0	0	252,505	0	0	0
160001005	WASHINGTON	DC		06/04/2015		0	0	0	0	0	0	0	0	191,689	0	0	0
160001076	WASHINGTON	DC		10/05/2017		0	0	0	0	0	0	0	0	497,062	0	0	0
160000973	CHICAGO	IL		07/11/2013		0	0	0	0	0	0	0	0	88,874	0	0	0
160000985	CHICAGO	IL		12/13/2013		0	0	0	0	0	0	0	0	442,933	0	0	0
160001044	OAKBROOK TERRACE	IL		07/28/2016		0	0	0	0	0	0	0	0	151,276	0	0	0
160000969	BOSTON	MA		08/08/2013		0	0	0	0	0	0	0	0	581,382	0	0	0
160000961	BETHESDA	MD		02/26/2013		0	0	0	0	0	0	0	0	139,642	0	0	0
160001019	BETHESDA	MD		10/29/2015		0	0	0	0	0	0	0	0	218,349	0	0	0
160001068	BETHESDA	MD		04/21/2017		0	0	0	0	0	0	0	0	19,381	0	0	0
160000987	MINNEAPOLIS	MN		06/18/2014		0	0	0	0	0	0	0	0	251,318	0	0	0
160000997	PRINCETON	NJ		12/23/2014		0	0	0	0	0	0	0	0	460,504	0	0	0
160000966	TEANECK	NJ		04/09/2013		0	0	0	0	0	0	0	0	279,344	0	0	0
160001108	BROOKLYN	NY		06/07/2019		0	0	0	0	0	0	0	0	193,318	0	0	0
160001091	FOREST HILLS	NY		06/25/2018		0	0	0	0	0	0	0	0	332,160	0	0	0
160000986	LONG ISLAND CITY	NY		03/10/2014		0	0	0	0	0	0	0	0	779,495	0	0	0
160000955	NEW YORK	NY		10/17/2012		0	0	0	0	0	0	0	0	295,536	0	0	0
160000977	NEW YORK	NY		09/27/2013		0	0	0	0	0	0	0	0	359,200	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
160000990	NEW YORK	NY		05/22/2014		0	0	0	0	0	0	0	0	235,152	0	0	0
160000992	NEW YORK	NY		07/30/2014		0	0	0	0	0	0	0	0	313,834	0	0	0
160001013	NEW YORK	NY		09/09/2015		0	0	0	0	0	0	0	0	448,656	0	0	0
160001024	NEW YORK	NY		12/23/2015		0	0	0	0	0	0	0	0	258,886	0	0	0
160001042	NEW YORK	NY		08/02/2016		0	0	0	0	0	0	0	0	467,261	0	0	0
160001094	NEW YORK	NY		08/21/2018		0	0	0	0	0	0	0	0	158,328	0	0	0
160001120	PORTLAND	OR		01/09/2020		0	0	0	0	0	0	0	0	265,744	0	0	0
160001125	NEWTOWN SQUARE	PA		04/13/2020		0	0	0	0	0	0	0	0	472,293	0	0	0
160000937	PHILADELPHIA	PA		03/30/2012		0	0	0	0	0	0	0	0	154,019	0	0	0
160001061	PHILADELPHIA	PA		10/02/2017		0	0	0	0	0	0	0	0	256,966	0	0	0
160000950	AUSTIN	TX		08/02/2012		0	0	0	0	0	0	0	0	155,196	0	0	0
160001006	HOUSTON	TX		07/14/2015		0	0	0	0	0	0	0	0	178,499	0	0	0
160000959	ARLINGTON	VA		05/22/2013		0	0	0	0	0	0	0	0	190,529	0	0	0
160001047	BELLEVUE	WA		01/10/2017		0	0	0	0	0	0	0	0	534,887	0	0	0
160000995	SEATTLE	WA		09/30/2014		0	0	0	0	0	0	0	0	373,287	0	0	0
160001052	SEATTLE	WA		12/01/2016		0	0	0	0	0	0	0	0	15,988	0	0	0
60718314	MONROE	AL		10/25/2018		0	0	0	0	0	0	0	0	18,115	0	0	0
60715301	WILCOX	AL		11/25/2015		0	0	0	0	0	0	0	0	15,329	0	0	0
60715291	CRAIGHEAD	AR		10/21/2015		0	0	0	0	0	0	0	0	60,550	0	0	0
60716141	CRAIGHEAD	AR		02/08/2016		0	0	0	0	0	0	0	0	21,725	0	0	0
60721175	CRAIGHEAD	AR		05/12/2021		0	0	0	0	0	0	0	0	8,500	0	0	0
60721248	CRAIGHEAD	AR		06/09/2021		0	0	0	0	0	0	0	0	34,991	0	0	0
60721249	CRAIGHEAD	AR		06/11/2021		0	0	0	0	0	0	0	0	96,440	0	0	0
60716158	CRITTENDEN	AR		03/28/2016		0	0	0	0	0	0	0	0	21,414	0	0	0
60720334	CRITTENDEN	AR		09/15/2020		0	0	0	0	0	0	0	0	8,150	0	0	0
60719175	CROSS	AR		03/26/2019		0	0	0	0	0	0	0	0	5,339	0	0	0
60721174	GREENE	AR		05/19/2021		0	0	0	0	0	0	0	0	26,000	0	0	0
60718347	INDEPENDENCE	AR		09/26/2018		0	0	0	0	0	0	0	0	132,894	0	0	0
60712308	JACKSON	AR		01/25/2013		0	0	0	0	0	0	0	0	19,000	0	0	0
60719296	JACKSON	AR		10/30/2019		0	0	0	0	0	0	0	0	3,600	0	0	0
60715271	LONOKE	AR		08/25/2015		0	0	0	0	0	0	0	0	17,691	0	0	0
60712224	POINSETT	AR		10/01/2012		0	0	0	0	0	0	0	0	2,500	0	0	0
60714256	POINSETT	AR		11/25/2014		0	0	0	0	0	0	0	0	460,000	0	0	0
60716179	POINSETT	AR		05/09/2016		0	0	0	0	0	0	0	0	36,000	0	0	0
60719128	POINSETT	AR		02/28/2019		0	0	0	0	0	0	0	0	235,000	0	0	0
60720237	POINSETT	AR		06/05/2020		0	0	0	0	0	0	0	0	46,700	0	0	0
60721158	POINSETT	AR		03/09/2021		0	0	0	0	0	0	0	0	12,516	0	0	0
60716255	WOODRUFF	AR		07/21/2016		0	0	0	0	0	0	0	0	2,500	0	0	0
60718417	GILA	AZ		12/19/2018		0	0	0	0	0	0	0	0	6,000	0	0	0
10026400	YUMA	AZ		05/04/2010		0	0	0	0	0	0	0	0	156,026	0	0	0
60713231	BUTTE	CA		08/19/2013		0	0	0	0	0	0	0	0	29,762	0	0	0
11634600	COLUSA	CA		06/01/2009		0	0	0	0	0	0	0	0	19,213	0	0	0
19909200	COLUSA	CA		03/02/1995		0	0	0	0	0	0	0	0	5,760	0	0	0
60714269	COLUSA	CA		10/28/2014		0	0	0	0	0	0	0	0	6,097	0	0	0
60719168	COLUSA	CA		04/25/2019		0	0	0	0	0	0	0	0	99,501	0	0	0
60716296	FRESNO	CA		11/01/2016		0	0	0	0	0	0	0	0	57,837	0	0	0
60717298	GLENN	CA		10/13/2017		0	0	0	0	0	0	0	0	40,101	0	0	0
60713199	IMPERIAL	CA		07/11/2013		0	0	0	0	0	0	0	0	15,787	0	0	0
60717249	KERN	CA		08/01/2017		0	0	0	0	0	0	0	0	32,625	0	0	0
11630200	KINGS	CA		07/28/2008		0	0	0	0	0	0	0	0	135,076	0	0	0
11634000	KINGS	CA		05/04/2009		0	0	0	0	0	0	0	0	7,870	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
60713290	KINGS	CA		01/29/2014		0	0	0	0	0	0	0	0	15,687	0	0	0
60721341	LAKE	CA		01/25/2022		0	0	0	0	0	0	0	0	174,721	0	0	0
60713217	MADERA	CA		08/22/2013		0	0	0	0	0	0	0	0	237,165	0	0	0
60714210	MADERA	CA		09/17/2014		0	0	0	0	0	0	0	0	16,433	0	0	0
60715146	MADERA	CA		04/20/2015		0	0	0	0	0	0	0	0	43,178	0	0	0
60715316	MADERA	CA		11/05/2015		0	0	0	0	0	0	0	0	14,807	0	0	0
60716283	MADERA	CA		11/15/2016		0	0	0	0	0	0	0	0	36,571	0	0	0
60719266	MADERA	CA		10/18/2019		0	0	0	0	0	0	0	0	16,905	0	0	0
60719273	MADERA	CA		10/30/2019		0	0	0	0	0	0	0	0	23,385	0	0	0
60713129	MERCED	CA		05/06/2013		0	0	0	0	0	0	0	0	13,698	0	0	0
60720121	MERCED	CA		03/19/2020		0	0	0	0	0	0	0	0	120,301	0	0	0
60720298	MERCED	CA		09/17/2020		0	0	0	0	0	0	0	0	18,290	0	0	0
11634400	MODOC	CA		07/01/2009		0	0	0	0	0	0	0	0	40,382	0	0	0
10166500	MONTEREY	CA		03/31/2011		0	0	0	0	0	0	0	0	40,120	0	0	0
60712208	MONTEREY	CA		09/07/2012		0	0	0	0	0	0	0	0	69,577	0	0	0
60717197	MONTEREY	CA		08/02/2017		0	0	0	0	0	0	0	0	84,783	0	0	0
60713186	NAPA	CA		07/17/2013		0	0	0	0	0	0	0	0	29,338	0	0	0
60713187	NAPA	CA		07/17/2013		0	0	0	0	0	0	0	0	11,982	0	0	0
60714101	NAPA	CA		03/03/2014		0	0	0	0	0	0	0	0	116,313	0	0	0
60714314	NAPA	CA		12/30/2014		0	0	0	0	0	0	0	0	17,841	0	0	0
60716118	NAPA	CA		06/14/2016		0	0	0	0	0	0	0	0	11,047	0	0	0
60717157	NAPA	CA		04/05/2017		0	0	0	0	0	0	0	0	4,508	0	0	0
60717289	NAPA	CA		10/27/2017		0	0	0	0	0	0	0	0	46,671	0	0	0
60719261	NAPA	CA		08/29/2019		0	0	0	0	0	0	0	0	9,630	0	0	0
60721108	NAPA	CA		01/27/2021		0	0	0	0	0	0	0	0	36,402	0	0	0
60711206	SACRAMENTO	CA		03/05/2012		0	0	0	0	0	0	0	0	108,444	0	0	0
60713291	SACRAMENTO	CA		01/23/2014		0	0	0	0	0	0	0	0	19,672	0	0	0
60714309	SACRAMENTO	CA		12/18/2014		0	0	0	0	0	0	0	0	23,708	0	0	0
60720164	SACRAMENTO	CA		04/13/2020		0	0	0	0	0	0	0	0	112,872	0	0	0
60721276	SACRAMENTO	CA		08/10/2021		0	0	0	0	0	0	0	0	30,320	0	0	0
60717180	SAN BENITO	CA		05/11/2017		0	0	0	0	0	0	0	0	28,502	0	0	0
60712205	SAN JOAQUIN	CA		06/26/2012		0	0	0	0	0	0	0	0	4,451	0	0	0
60713104	SAN JOAQUIN	CA		02/26/2013		0	0	0	0	0	0	0	0	60,000	0	0	0
60713158	SAN JOAQUIN	CA		05/10/2013		0	0	0	0	0	0	0	0	21,229	0	0	0
60716249	SAN JOAQUIN	CA		07/26/2016		0	0	0	0	0	0	0	0	15,329	0	0	0
60718134	SAN JOAQUIN	CA		02/02/2018		0	0	0	0	0	0	0	0	33,912	0	0	0
60715257	SANTA BARBARA	CA		08/19/2015		0	0	0	0	0	0	0	0	23,511	0	0	0
60720200	SANTA BARBARA	CA		06/12/2020		0	0	0	0	0	0	0	0	90,917	0	0	0
60721235	SANTA BARBARA	CA		05/27/2021		0	0	0	0	0	0	0	0	24,176	0	0	0
60721236	SANTA BARBARA	CA		05/28/2021		0	0	0	0	0	0	0	0	58,060	0	0	0
60718395	SANTA CLARA	CA		01/02/2019		0	0	0	0	0	0	0	0	26,592	0	0	0
60722238	SISKIYOU	CA		08/16/2022		0	0	0	0	0	0	0	0	2,210	0	0	0
60713176	SOLANO	CA		06/24/2013		0	0	0	0	0	0	0	0	39,737	0	0	0
60714136	SONOMA	CA		03/19/2014		0	0	0	0	0	0	0	0	34,024	0	0	0
60715232	SONOMA	CA		07/27/2015		0	0	0	0	0	0	0	0	52,450	0	0	0
60715311	SONOMA	CA		10/28/2015		0	0	0	0	0	0	0	0	9,651	0	0	0
60718169	SONOMA	CA		04/05/2018		0	0	0	0	0	0	0	0	59,234	0	0	0
60719259	SONOMA	CA		08/09/2019		0	0	0	0	0	0	0	0	2,781	0	0	0
60720269	SONOMA	CA		06/08/2020		0	0	0	0	0	0	0	0	120,364	0	0	0
60714212	STANISLAUS	CA		08/13/2014		0	0	0	0	0	0	0	0	62,540	0	0	0
10100300	TULARE	CA		10/22/2010		0	0	0	0	0	0	0	0	27,694	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
19950000	VENTURA	CA		11/19/1998		0	0	0	0	0	0	0	0	32,716	0	0	0
60714137	VENTURA	CA		05/08/2014		0	0	0	0	0	0	0	0	7,150	0	0	0
60716338	VENTURA	CA		12/22/2016		0	0	0	0	0	0	0	0	6,352	0	0	0
60714132	YUBA	CA		03/25/2014		0	0	0	0	0	0	0	0	112,134	0	0	0
60716279	YUBA	CA		10/26/2016		0	0	0	0	0	0	0	0	45,993	0	0	0
60714222	RIO BLANCO	CO		08/01/2014		0	0	0	0	0	0	0	0	9,750	0	0	0
60717303	RIO BLANCO	CO		10/19/2017		0	0	0	0	0	0	0	0	6,250	0	0	0
60721283	PALM BEACH	FL		10/21/2021		0	0	0	0	0	0	0	0	400,000	0	0	0
60716273	SUWANNEE	FL		10/03/2016		0	0	0	0	0	0	0	0	10,552	0	0	0
60714171	BLECKLEY	GA		05/07/2014		0	0	0	0	0	0	0	0	60,000	0	0	0
60716125	DECATUR	GA		04/08/2016		0	0	0	0	0	0	0	0	22,903	0	0	0
60722231	DECATUR	GA		08/26/2022		0	0	0	0	0	0	0	0	55,355	0	0	0
60717227	EARLY	GA		07/13/2017		0	0	0	0	0	0	0	0	8,859	0	0	0
60713170	MILLER	GA		09/10/2013		0	0	0	0	0	0	0	0	128,000	0	0	0
60721101	CARROLL	IA		04/01/2021		0	0	240	0	0	240	0	0	35,764	0	0	0
60713241	CEDAR	IA		09/04/2013		0	0	0	0	0	0	0	0	12,153	0	0	0
60713242	CEDAR	IA		09/04/2013		0	0	0	0	0	0	0	0	18,855	0	0	0
60714169	CEDAR	IA		05/14/2014		0	0	0	0	0	0	0	0	4,058	0	0	0
60716268	CEDAR	IA		10/12/2016		0	0	0	0	0	0	0	0	15,487	0	0	0
60718273	CEDAR	IA		06/08/2018		0	0	0	0	0	0	0	0	8,432	0	0	0
60718322	CEDAR	IA		08/23/2018		0	0	0	0	0	0	0	0	5,373	0	0	0
60718321	FAYETTE	IA		07/19/2018		0	0	0	0	0	0	0	0	25,866	0	0	0
60719196	FAYETTE	IA		06/06/2019		0	0	0	0	0	0	0	0	17,263	0	0	0
60716292	HANCOCK	IA		01/09/2017		0	0	0	0	0	0	0	0	38,836	0	0	0
60716319	HANCOCK	IA		01/09/2017		0	0	0	0	0	0	0	0	8,216	0	0	0
60718280	HANCOCK	IA		07/26/2018		0	0	0	0	0	0	0	0	7,155	0	0	0
60712300	HARDIN	IA		02/04/2013		0	0	0	0	0	0	0	0	15,831	0	0	0
60719121	JEFFERSON	IA		07/02/2019		0	0	0	0	0	0	0	0	28,838	0	0	0
60721161	JEFFERSON	IA		03/03/2021		0	0	0	0	0	0	0	0	4,692	0	0	0
60715308	KOSSUTH	IA		11/25/2015		0	0	0	0	0	0	0	0	6,430	0	0	0
60714295	MONTGOMERY	IA		01/02/2015		0	0	0	0	0	0	0	0	14,121	0	0	0
60713213	MUSCATINE	IA		08/13/2013		0	0	0	0	0	0	0	0	15,267	0	0	0
60713214	MUSCATINE	IA		08/13/2013		0	0	0	0	0	0	0	0	23,673	0	0	0
60720287	OSCEOLA	IA		08/24/2020		0	0	0	0	0	0	0	0	7,361	0	0	0
60716295	PALO ALTO	IA		12/01/2016		0	0	0	0	0	0	0	0	22,500	0	0	0
60719110	SAC	IA		02/07/2019		0	0	0	0	0	0	0	0	24,466	0	0	0
60715141	SCOTT	IA		04/08/2015		0	0	0	0	0	0	0	0	12,346	0	0	0
60717133	SCOTT	IA		02/17/2017		0	0	0	0	0	0	0	0	4,067	0	0	0
60717134	SCOTT	IA		02/17/2017		0	0	0	0	0	0	0	0	5,000	0	0	0
60718114	SIOUX	IA		12/26/2017		0	0	0	0	0	0	0	0	25,405	0	0	0
60721130	SIOUX	IA		04/15/2021		0	0	0	0	0	0	0	0	56,759	0	0	0
60712269	STORY	IA		12/04/2012		0	0	0	0	0	0	0	0	6,550	0	0	0
60714229	BANNOCK	ID		09/12/2014		0	0	0	0	0	0	0	0	10,427	0	0	0
60714247	BANNOCK	ID		10/03/2014		0	0	0	0	0	0	0	0	8,516	0	0	0
60718328	BEAR LAKE	ID		11/01/2018		0	0	0	0	0	0	0	0	35,485	0	0	0
60714243	BINGHAM	ID		10/22/2014		0	0	0	0	0	0	0	0	55,823	0	0	0
60715149	BINGHAM	ID		03/05/2015		0	0	0	0	0	0	0	0	12,513	0	0	0
60715153	BINGHAM	ID		04/23/2015		0	0	0	0	0	0	0	0	21,388	0	0	0
60715201	BINGHAM	ID		04/30/2015		0	0	0	0	0	0	0	0	14,361	0	0	0
60715208	BINGHAM	ID		04/24/2015		0	0	0	0	0	0	0	0	10,579	0	0	0
60716315	BINGHAM	ID		11/23/2016		0	0	0	0	0	0	0	0	11,055	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
60718219	BINGHAM	ID		04/24/2018		0	0	0	0	0	0	0	0	13,873	0	0	0
60718264	BINGHAM	ID		07/12/2018		0	0	0	0	0	0	0	0	76,256	0	0	0
60722180	BINGHAM	ID		05/06/2022		0	0	0	0	0	0	0	0	12,800	0	0	0
60719116	CANYON	ID		01/16/2019		0	0	0	0	0	0	0	0	30,048	0	0	0
60719206	CANYON	ID		09/05/2019		0	0	851	0	0	851	0	0	214,022	0	0	0
60722158	CANYON	ID		04/14/2022		0	0	0	0	0	0	0	0	69,360	0	0	0
60722248	CANYON	ID		10/13/2022		0	0	0	0	0	0	0	0	31,000	0	0	0
60713131	CARIBOU	ID		04/24/2013		0	0	0	0	0	0	0	0	78,269	0	0	0
60720175	CARIBOU	ID		06/22/2020		0	0	0	0	0	0	0	0	47,537	0	0	0
60721291	CARIBOU	ID		11/12/2021		0	0	0	0	0	0	0	0	5,664	0	0	0
60718331	FRANKLIN	ID		08/16/2018		0	0	0	0	0	0	0	0	4,867	0	0	0
60719344	GOODING	ID		02/21/2020		0	0	0	0	0	0	0	0	13,379	0	0	0
60720215	GOODING	ID		06/08/2020		0	0	0	0	0	0	0	0	2,550	0	0	0
60720194	JEROME	ID		06/16/2020		0	0	0	0	0	0	0	0	27,041	0	0	0
60721230	JEROME	ID		04/19/2021		0	0	0	0	0	0	0	0	3,557	0	0	0
60715238	POWER	ID		07/23/2015		0	0	0	0	0	0	0	0	181,880	0	0	0
60717246	POWER	ID		08/31/2017		0	0	0	0	0	0	0	0	94,471	0	0	0
60721257	POWER	ID		10/20/2021		0	0	0	0	0	0	0	0	137,767	0	0	0
60721325	POWER	ID		12/15/2021		0	0	0	0	0	0	0	0	37,526	0	0	0
60722167	POWER	ID		05/11/2022		0	0	0	0	0	0	0	0	58,140	0	0	0
60715264	BOONE	IL		08/05/2015		0	0	0	0	0	0	0	0	25,007	0	0	0
60719239	BOONE	IL		09/03/2019		0	0	362	0	0	362	0	0	18,483	0	0	0
60712235	CHRISTIAN	IL		09/12/2012		0	0	0	0	0	0	0	0	8,500	0	0	0
60712260	EDGAR	IL		11/21/2012		0	0	0	0	0	0	0	0	30,914	0	0	0
60721120	FULTON	IL		04/07/2021		0	0	0	0	0	0	0	0	144,841	0	0	0
60719306	HANCOCK	IL		10/24/2019		0	0	0	0	0	0	0	0	25,425	0	0	0
60715118	HENDERSON	IL		03/05/2015		0	0	0	0	0	0	0	0	15,448	0	0	0
60719171	LASALLE	IL		03/20/2019		0	0	0	0	0	0	0	0	15,948	0	0	0
60722112	LEE	IL		02/17/2022		0	0	0	0	0	0	0	0	57,018	0	0	0
60713237	LOGAN	IL		08/08/2013		0	0	0	0	0	0	0	0	15,000	0	0	0
60714191	LOGAN	IL		07/22/2014		0	0	0	0	0	0	0	0	29,919	0	0	0
60712178	MCLEAN	IL		08/10/2012		0	0	0	0	0	0	0	0	14,453	0	0	0
60718265	MENARD	IL		07/16/2018		0	0	0	0	0	0	0	0	38,425	0	0	0
60714251	MERCER	IL		11/14/2014		0	0	0	0	0	0	0	0	34,255	0	0	0
60719282	MERCER	IL		10/10/2019		0	0	0	0	0	0	0	0	10,391	0	0	0
60720309	OGLE	IL		09/16/2020		0	0	0	0	0	0	0	0	12,238	0	0	0
60722266	OGLE	IL		12/07/2022		0	0	0	0	0	0	0	0	6,000	0	0	0
60715193	ROCK ISLAND	IL		04/22/2015		0	0	0	0	0	0	0	0	6,531	0	0	0
60720277	ROCK ISLAND	IL		06/30/2020		0	0	0	0	0	0	0	0	8,358	0	0	0
60717308	STEPHENSON	IL		10/25/2017		0	0	0	0	0	0	0	0	2,563	0	0	0
60717199	VERMILION	IL		06/07/2017		0	0	0	0	0	0	0	0	35,131	0	0	0
60717233	VERMILION	IL		09/07/2017		0	0	0	0	0	0	0	0	22,519	0	0	0
60720131	WABASH	IL		02/24/2020		0	0	0	0	0	0	0	0	25,715	0	0	0
60716209	WHITE	IL		05/26/2016		0	0	0	0	0	0	0	0	69,552	0	0	0
60717214	WHITE	IL		06/21/2017		0	0	0	0	0	0	0	0	9,598	0	0	0
60717215	WHITE	IL		06/21/2017		0	0	0	0	0	0	0	0	2,145	0	0	0
60717106	BENTON	IN		12/19/2016		0	0	0	0	0	0	0	0	3,761	0	0	0
60713114	BOONE	IN		02/14/2013		0	0	0	0	0	0	0	0	8,169	0	0	0
60714298	BOONE	IN		12/16/2014		0	0	0	0	0	0	0	0	8,732	0	0	0
60715214	BOONE	IN		06/09/2015		0	0	0	0	0	0	0	0	7,368	0	0	0
60715215	BOONE	IN		06/09/2015		0	0	0	0	0	0	0	0	2,336	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
60714130	CARROLL	IN		04/04/2014		0	0	0	0	0	0	0	0	3,584	0	0	0
60714279	CARROLL	IN		10/29/2014		0	0	0	0	0	0	0	0	4,466	0	0	0
60714280	CARROLL	IN		10/29/2014		0	0	0	0	0	0	0	0	7,052	0	0	0
60716239	CARROLL	IN		06/03/2016		0	0	0	0	0	0	0	0	17,219	0	0	0
60713179	CASS	IN		05/14/2013		0	0	0	0	0	0	0	0	34,660	0	0	0
60717196	CASS	IN		05/02/2017		0	0	0	0	0	0	0	0	6,177	0	0	0
60717212	CASS	IN		05/03/2017		0	0	0	0	0	0	0	0	2,923	0	0	0
60718313	CASS	IN		07/20/2018		0	0	0	0	0	0	0	0	3,999	0	0	0
60719309	CASS	IN		11/14/2019		0	0	0	0	0	0	0	0	5,100	0	0	0
60713206	CLINTON	IN		07/03/2013		0	0	0	0	0	0	0	0	3,500	0	0	0
60716341	CLINTON	IN		01/26/2017		0	0	0	0	0	0	0	0	31,705	0	0	0
60721260	CLINTON	IN		07/26/2021		0	0	0	0	0	0	0	0	16,414	0	0	0
60721305	CLINTON	IN		10/21/2021		0	0	0	0	0	0	0	0	9,307	0	0	0
60722236	CLINTON	IN		07/29/2022		0	0	0	0	0	0	0	0	4,233	0	0	0
60715280	DAVIESS	IN		11/24/2015		0	0	0	0	0	0	0	0	32,965	0	0	0
60719337	DAVIESS	IN		12/17/2019		0	0	0	0	0	0	0	0	25,888	0	0	0
60719338	DAVIESS	IN		12/17/2019		0	0	0	0	0	0	0	0	13,857	0	0	0
60713149	DEKALB	IN		04/22/2013		0	0	0	0	0	0	0	0	9,409	0	0	0
60714185	DEKALB	IN		06/09/2014		0	0	0	0	0	0	0	0	3,166	0	0	0
60715320	GIBSON	IN		11/30/2015		0	0	0	0	0	0	0	0	49,900	0	0	0
60720202	GIBSON	IN		07/02/2020		0	0	0	0	0	0	0	0	59,463	0	0	0
60713216	HANCOCK	IN		07/29/2013		0	0	0	0	0	0	0	0	135,219	0	0	0
60715221	KNOX	IN		06/24/2015		0	0	0	0	0	0	0	0	17,430	0	0	0
60718174	KNOX	IN		04/13/2018		0	0	0	0	0	0	0	0	227,576	0	0	0
60719240	KNOX	IN		08/22/2019		0	0	0	0	0	0	0	0	7,393	0	0	0
60718399	LAPORTE	IN		12/18/2018		0	0	0	0	0	0	0	0	12,015	0	0	0
60716112	MADISON	IN		01/12/2016		0	0	0	0	0	0	0	0	7,509	0	0	0
60717259	MONTGOMERY	IN		08/02/2017		0	0	0	0	0	0	0	0	5,000	0	0	0
60717324	MONTGOMERY	IN		10/10/2017		0	0	0	0	0	0	0	0	2,058	0	0	0
60720234	MONTGOMERY	IN		05/27/2020		0	0	0	0	0	0	0	0	38,326	0	0	0
60715234	PIKE	IN		06/25/2015		0	0	0	0	0	0	0	0	24,537	0	0	0
60720178	PIKE	IN		05/14/2020		0	0	0	0	0	0	0	0	8,806	0	0	0
60715202	PULASKI	IN		04/24/2015		0	0	0	0	0	0	0	0	11,023	0	0	0
60714270	SHELBY	IN		11/13/2014		0	0	0	0	0	0	0	0	5,888	0	0	0
11016000	TIPPECANOE	IN		08/11/2008		0	0	0	0	0	0	0	0	21,204	0	0	0
60718414	TIPPECANOE	IN		11/14/2018		0	0	0	0	0	0	0	0	3,500	0	0	0
60717192	TIPTON	IN		05/18/2017		0	0	0	0	0	0	0	0	1,565	0	0	0
60715103	WARREN	IN		01/23/2015		0	0	0	0	0	0	0	0	32,482	0	0	0
60715190	WARREN	IN		05/29/2015		0	0	0	0	0	0	0	0	52,354	0	0	0
60717319	WARREN	IN		10/19/2017		0	0	0	0	0	0	0	0	4,066	0	0	0
60714139	WHITE	IN		03/27/2014		0	0	0	0	0	0	0	0	17,427	0	0	0
60716258	WHITE	IN		07/25/2016		0	0	0	0	0	0	0	0	21,275	0	0	0
60717112	COMANCHE	KS		03/17/2017		0	0	0	0	0	0	0	0	8,767	0	0	0
60717313	COMANCHE	KS		11/16/2017		0	0	0	0	0	0	0	0	9,423	0	0	0
60721324	GRAY	KS		01/06/2022		0	0	0	0	0	0	0	0	302,356	0	0	0
60714220	GREELEY	KS		09/09/2014		0	0	0	0	0	0	0	0	26,695	0	0	0
60714165	RENO	KS		06/02/2014		0	0	0	0	0	0	0	0	11,444	0	0	0
19758900	STANTON	KS		09/22/1998		0	0	0	0	0	0	0	0	10,000	0	0	0
60720342	HENDERSON	KY		09/25/2020		0	0	0	0	0	0	0	0	116,914	0	0	0
60720209	CASS	MI		09/16/2020		0	0	0	0	0	0	0	0	117,834	0	0	0
60718369	HURON	MI		11/09/2018		0	0	0	0	0	0	0	0	10,263	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
60713302	TUSCOLA	MI		12/19/2013		0	0	0	0	0	0	0	0	31,151	0	0	0
60716194	TUSCOLA	MI		04/28/2016		0	0	0	0	0	0	0	0	6,858	0	0	0
60712210	BLUE EARTH	MN		09/06/2012		0	0	0	0	0	0	0	0	11,400	0	0	0
60716280	BLUE EARTH	MN		09/30/2016		0	0	0	0	0	0	0	0	21,250	0	0	0
60716333	BLUE EARTH	MN		11/15/2016		0	0	0	0	0	0	0	0	5,002	0	0	0
60720137	BLUE EARTH	MN		03/17/2020		0	0	51	0	0	51	0	0	11,521	0	0	0
60720300	BLUE EARTH	MN		08/19/2020		0	0	0	0	0	0	0	0	7,428	0	0	0
60721135	BLUE EARTH	MN		02/03/2021		0	0	0	0	0	0	0	0	10,376	0	0	0
60718279	BROWN	MN		06/14/2018		0	0	0	0	0	0	0	0	8,553	0	0	0
60722137	CARVER	MN		03/30/2022		0	0	0	0	0	0	0	0	18,130	0	0	0
60712195	CHIPPEWA	MN		08/21/2012		0	0	0	0	0	0	0	0	9,000	0	0	0
60716166	CLAY	MN		05/19/2016		0	0	0	0	0	0	0	0	5,859	0	0	0
60711143	COTTONWOOD	MN		12/08/2011		0	0	0	0	0	0	0	0	5,000	0	0	0
60712121	COTTONWOOD	MN		05/07/2012		0	0	0	0	0	0	0	0	2,625	0	0	0
60712122	COTTONWOOD	MN		05/07/2012		0	0	0	0	0	0	0	0	10,500	0	0	0
60713111	COTTONWOOD	MN		03/25/2013		0	0	0	0	0	0	0	0	21,834	0	0	0
60714113	COTTONWOOD	MN		02/05/2014		0	0	0	0	0	0	0	0	5,000	0	0	0
60717144	COTTONWOOD	MN		02/23/2017		0	0	0	0	0	0	0	0	5,880	0	0	0
60717164	COTTONWOOD	MN		03/14/2017		0	0	0	0	0	0	0	0	8,000	0	0	0
60718195	COTTONWOOD	MN		04/10/2018		0	0	0	0	0	0	0	0	19,909	0	0	0
60718290	COTTONWOOD	MN		07/10/2018		0	0	0	0	0	0	0	0	22,970	0	0	0
60718338	COTTONWOOD	MN		09/07/2018		0	0	0	0	0	0	0	0	5,000	0	0	0
60719162	COTTONWOOD	MN		04/15/2019		0	0	0	0	0	0	0	0	4,500	0	0	0
60719304	COTTONWOOD	MN		11/14/2019		0	0	0	0	0	0	0	0	9,077	0	0	0
60719313	COTTONWOOD	MN		12/17/2019		0	0	0	0	0	0	0	0	16,209	0	0	0
60719314	COTTONWOOD	MN		12/17/2019		0	0	0	0	0	0	0	0	14,875	0	0	0
60719315	COTTONWOOD	MN		12/17/2019		0	0	0	0	0	0	0	0	33,083	0	0	0
60722120	COTTONWOOD	MN		02/18/2022		0	0	0	0	0	0	0	0	27,238	0	0	0
60717271	DODGE	MN		10/02/2017		0	0	0	0	0	0	0	0	26,466	0	0	0
60719270	DODGE	MN		10/04/2019		0	0	0	0	0	0	0	0	5,250	0	0	0
60720184	DODGE	MN		05/12/2020		0	0	0	0	0	0	0	0	17,067	0	0	0
10651800	FARIBAULT	MN		01/18/2005		0	0	0	0	0	0	0	0	1,900	0	0	0
11010100	FARIBAULT	MN		09/05/2007		0	0	0	0	0	0	0	0	3,000	0	0	0
11011600	FARIBAULT	MN		12/13/2007		0	0	0	0	0	0	0	0	4,000	0	0	0
60712156	FARIBAULT	MN		05/24/2012		0	0	0	0	0	0	0	0	9,500	0	0	0
60714164	FARIBAULT	MN		04/23/2014		0	0	0	0	0	0	0	0	21,250	0	0	0
60714300	FARIBAULT	MN		12/05/2014		0	0	0	0	0	0	0	0	5,200	0	0	0
60715216	FARIBAULT	MN		06/17/2015		0	0	0	0	0	0	0	0	10,000	0	0	0
60715228	FARIBAULT	MN		06/30/2015		0	0	0	0	0	0	0	0	8,331	0	0	0
60718162	FARIBAULT	MN		03/22/2018		0	0	0	0	0	0	0	0	19,190	0	0	0
60718254	FARIBAULT	MN		06/13/2018		0	0	0	0	0	0	0	0	61,041	0	0	0
60718312	FARIBAULT	MN		08/29/2018		0	0	0	0	0	0	0	0	10,000	0	0	0
60719302	FARIBAULT	MN		10/24/2019		0	0	0	0	0	0	0	0	8,763	0	0	0
60720107	FARIBAULT	MN		01/23/2020		0	0	0	0	0	0	0	0	2,894	0	0	0
60720114	FARIBAULT	MN		01/08/2020		0	0	0	0	0	0	0	0	16,566	0	0	0
60720147	FARIBAULT	MN		03/06/2020		0	0	0	0	0	0	0	0	7,030	0	0	0
60720296	FARIBAULT	MN		08/28/2020		0	0	0	0	0	0	0	0	7,782	0	0	0
60721228	FARIBAULT	MN		06/08/2021		0	0	0	0	0	0	0	0	42,443	0	0	0
60722103	FARIBAULT	MN		01/05/2022		0	0	0	0	0	0	0	0	10,103	0	0	0
60711163	FREEBORN	MN		02/03/2012		0	0	0	0	0	0	0	0	7,500	0	0	0
60716342	FREEBORN	MN		02/24/2017		0	0	0	0	0	0	0	0	13,750	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
60716348	FREEBORN	MN		02/27/2017		0	0	0	0	0	0	0	0	13,750	0	0	0
60718248	FREEBORN	MN		06/26/2018		0	0	0	0	0	0	0	0	9,669	0	0	0
60718266	FREEBORN	MN		06/28/2018		0	0	0	0	0	0	0	0	12,082	0	0	0
60720149	FREEBORN	MN		03/24/2020		0	0	0	0	0	0	0	0	7,097	0	0	0
60720151	FREEBORN	MN		03/24/2020		0	0	0	0	0	0	0	0	17,210	0	0	0
60722265	FREEBORN	MN		12/15/2022		0	0	0	0	0	0	0	0	2,021	0	0	0
60713181	GOODHUE	MN		07/03/2013		0	0	0	0	0	0	0	0	3,000	0	0	0
60714183	GRANT	MN		06/24/2014		0	0	0	0	0	0	0	0	4,329	0	0	0
60711144	JACKSON	MN		12/05/2011		0	0	0	0	0	0	0	0	9,800	0	0	0
60714277	JACKSON	MN		10/15/2014		0	0	0	0	0	0	0	0	19,500	0	0	0
60715104	JACKSON	MN		03/10/2015		0	0	0	0	0	0	0	0	30,000	0	0	0
60718270	JACKSON	MN		07/20/2018		0	0	0	0	0	0	0	0	29,066	0	0	0
60712280	KANDIYOHI	MN		01/22/2013		0	0	0	0	0	0	0	0	7,000	0	0	0
60714122	KANDIYOHI	MN		02/18/2014		0	0	0	0	0	0	0	0	6,000	0	0	0
60712258	LINCOLN	MN		11/28/2012		0	0	0	0	0	0	0	0	3,250	0	0	0
10053700	LYON	MN		05/18/2010		0	0	0	0	0	0	0	0	7,900	0	0	0
60714248	LYON	MN		09/26/2014		0	0	0	0	0	0	0	0	10,000	0	0	0
60716326	LYON	MN		11/09/2016		0	0	0	0	0	0	0	0	5,000	0	0	0
60720346	LYON	MN		12/01/2020		0	0	0	0	0	0	0	0	3,781	0	0	0
60713106	MARTIN	MN		02/27/2013		0	0	0	0	0	0	0	0	4,000	0	0	0
60713107	MARTIN	MN		02/27/2013		0	0	0	0	0	0	0	0	21,000	0	0	0
60714176	MARTIN	MN		06/25/2014		0	0	0	0	0	0	0	0	5,000	0	0	0
60717111	MARTIN	MN		12/22/2016		0	0	0	0	0	0	0	0	11,411	0	0	0
60721222	MARTIN	MN		05/12/2021		0	0	0	0	0	0	0	0	10,506	0	0	0
60721133	MURRAY	MN		03/11/2021		0	0	0	0	0	0	0	0	9,777	0	0	0
60717140	NOBLES	MN		02/28/2017		0	0	0	0	0	0	0	0	10,266	0	0	0
60718101	OLMSTED	MN		02/27/2018		0	0	0	0	0	0	0	0	17,007	0	0	0
60718376	OLMSTED	MN		11/16/2018		0	0	0	0	0	0	0	0	9,085	0	0	0
60713287	OTTER TAIL	MN		12/10/2013		0	0	0	0	0	0	0	0	5,093	0	0	0
60721155	REDWOOD	MN		02/26/2021		0	0	0	0	0	0	0	0	39,506	0	0	0
60712310	RENVILLE	MN		04/05/2013		0	0	0	0	0	0	0	0	3,750	0	0	0
60714105	RENVILLE	MN		01/14/2014		0	0	0	0	0	0	0	0	56,000	0	0	0
60716147	RENVILLE	MN		04/21/2016		0	0	0	0	0	0	0	0	68,992	0	0	0
60718239	RENVILLE	MN		04/26/2018		0	0	0	0	0	0	0	0	5,032	0	0	0
60721275	RENVILLE	MN		08/20/2021		0	0	0	0	0	0	0	0	16,750	0	0	0
60722105	RENVILLE	MN		12/17/2021		0	0	0	0	0	0	0	0	6,676	0	0	0
60722148	RENVILLE	MN		02/11/2022		0	0	0	0	0	0	0	0	20,826	0	0	0
60722175	RENVILLE	MN		04/12/2022		0	0	0	0	0	0	0	0	69,504	0	0	0
60722206	RENVILLE	MN		06/17/2022		0	0	0	0	0	0	0	0	64,608	0	0	0
60722155	STEARNS	MN		04/27/2022		0	0	0	0	0	0	0	0	266,930	0	0	0
60719271	STEELE	MN		10/04/2019		0	0	0	0	0	0	0	0	5,250	0	0	0
60720258	STEELE	MN		06/30/2020		0	0	0	0	0	0	0	0	9,766	0	0	0
60711151	SWIFT	MN		01/09/2012		0	0	0	0	0	0	0	0	3,500	0	0	0
60712286	SWIFT	MN		12/21/2012		0	0	0	0	0	0	0	0	8,000	0	0	0
60716188	SWIFT	MN		04/27/2016		0	0	0	0	0	0	0	0	5,645	0	0	0
60716213	SWIFT	MN		06/13/2016		0	0	0	0	0	0	0	0	32,065	0	0	0
60716231	SWIFT	MN		06/22/2016		0	0	0	0	0	0	0	0	5,734	0	0	0
60717182	SWIFT	MN		05/02/2017		0	0	0	0	0	0	0	0	15,082	0	0	0
60717272	SWIFT	MN		09/05/2017		0	0	0	0	0	0	0	0	16,180	0	0	0
60721296	SWIFT	MN		10/05/2021		0	0	0	0	0	0	0	0	11,854	0	0	0
10284100	WASECA	MN		07/14/2011		0	0	0	0	0	0	0	0	10,000	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
60713126	WASECA	MN		04/15/2013		0	0	0	0	0	0	0	0	7,000	0	0	0
60720197	WASECA	MN		05/07/2020		0	0	0	0	0	0	0	0	14,819	0	0	0
60716266	WATONWAN	MN		08/08/2016		0	0	0	0	0	0	0	0	22,343	0	0	0
60715156	WILKIN	MN		04/30/2015		0	0	0	0	0	0	0	0	71,187	0	0	0
60715309	WILKIN	MN		11/12/2015		0	0	0	0	0	0	0	0	3,987	0	0	0
60713191	YELLOW MEDICINE	MN		08/05/2013		0	0	0	0	0	0	0	0	8,000	0	0	0
60713249	YELLOW MEDICINE	MN		10/07/2013		0	0	0	0	0	0	0	0	4,250	0	0	0
60714209	YELLOW MEDICINE	MN		08/04/2014		0	0	0	0	0	0	0	0	7,500	0	0	0
60715229	YELLOW MEDICINE	MN		06/26/2015		0	0	0	0	0	0	0	0	5,000	0	0	0
60717117	YELLOW MEDICINE	MN		01/06/2017		0	0	0	0	0	0	0	0	6,504	0	0	0
60717220	YELLOW MEDICINE	MN		06/07/2017		0	0	0	0	0	0	0	0	6,216	0	0	0
60718186	YELLOW MEDICINE	MN		04/06/2018		0	0	0	0	0	0	0	0	5,344	0	0	0
60718283	YELLOW MEDICINE	MN		06/26/2018		0	0	0	0	0	0	0	0	9,122	0	0	0
60719148	YELLOW MEDICINE	MN		02/01/2019		0	0	0	0	0	0	0	0	8,429	0	0	0
60714128	CALLAWAY	MO		04/10/2014		0	0	0	0	0	0	0	0	12,407	0	0	0
60720210	CALLAWAY	MO		06/16/2020		0	0	0	0	0	0	0	0	19,480	0	0	0
60713166	CARROLL	MO		05/20/2013		0	0	0	0	0	0	0	0	30,525	0	0	0
60721215	CARROLL	MO		05/26/2021		0	0	0	0	0	0	0	0	10,425	0	0	0
60721256	CARROLL	MO		09/16/2021		0	0	0	0	0	0	0	0	4,048	0	0	0
60712161	CEDAR	MO		06/18/2012		0	0	0	0	0	0	0	0	32,928	0	0	0
60717158	DAVIESS	MO		04/18/2017		0	0	0	0	0	0	0	0	10,164	0	0	0
60718176	DAVIESS	MO		03/01/2018		0	0	0	0	0	0	0	0	9,885	0	0	0
60716291	GENTRY	MO		10/28/2016		0	0	0	0	0	0	0	0	38,722	0	0	0
60718272	HARRISON	MO		06/12/2018		0	0	0	0	0	0	0	0	30,522	0	0	0
60716242	JACKSON	MO		08/01/2016		0	0	0	0	0	0	0	0	28,739	0	0	0
60716103	MILLER	MO		02/22/2016		0	0	513	0	0	513	0	0	0	0	0	0
60719275	MONROE	MO		11/15/2019		0	0	0	0	0	0	0	0	35,221	0	0	0
60722262	MONROE	MO		12/27/2022		0	0	0	0	0	0	0	0	6,392	0	0	0
60720349	MONTGOMERY	MO		12/18/2020		0	0	0	0	0	0	0	0	10,107	0	0	0
60721234	RALLS	MO		05/06/2021		0	0	0	0	0	0	0	0	6,655	0	0	0
60720292	RANDOLPH	MO		10/15/2020		0	0	0	0	0	0	0	0	224,500	0	0	0
11007200	RAY	MO		09/01/2012		0	0	0	0	0	0	0	0	19,500	0	0	0
60716136	BOLIVAR	MS		02/17/2016		0	0	0	0	0	0	0	0	52,000	0	0	0
60715219	COAHOMA	MS		06/10/2015		0	0	0	0	0	0	0	0	80,000	0	0	0
60720118	COAHOMA	MS		02/06/2020		0	0	0	0	0	0	0	0	71,145	0	0	0
60716117	LEFLORE	MS		02/11/2016		0	0	0	0	0	0	0	0	240,016	0	0	0
60720246	SHARKEY	MS		06/29/2020		0	0	0	0	0	0	0	0	81,875	0	0	0
10678000	SUNFLOWER	MS		06/08/2009		0	0	0	0	0	0	0	0	48,665	0	0	0
60717105	SUNFLOWER	MS		01/04/2017		0	0	0	0	0	0	0	0	4,482	0	0	0
60720104	SUNFLOWER	MS		12/20/2019		0	0	0	0	0	0	0	0	8,562	0	0	0
60720331	SUNFLOWER	MS		10/29/2020		0	0	0	0	0	0	0	0	32,780	0	0	0
60721106	SUNFLOWER	MS		12/15/2020		0	0	0	0	0	0	0	0	26,649	0	0	0
60720125	YAZOO	MS		01/28/2020		0	0	0	0	0	0	0	0	1,991	0	0	0
60712295	CASCADE	MT		01/24/2013		0	0	0	0	0	0	0	0	6,353	0	0	0
60714181	CASCADE	MT		05/01/2014		0	0	0	0	0	0	0	0	6,074	0	0	0
60714208	CASCADE	MT		07/22/2014		0	0	0	0	0	0	0	0	15,589	0	0	0
60711172	CHOUTEAU	MT		01/06/2012		0	0	0	0	0	0	0	0	33,847	0	0	0
60713308	CHOUTEAU	MT		01/15/2014		0	0	0	0	0	0	0	0	9,367	0	0	0
60715281	CHOUTEAU	MT		08/20/2015		0	0	0	0	0	0	0	0	35,335	0	0	0
60717143	CHOUTEAU	MT		03/14/2017		0	0	0	0	0	0	0	0	25,866	0	0	0
60717321	CHOUTEAU	MT		11/07/2017		0	0	0	0	0	0	0	0	5,420	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
60718110	CHOUTEAU	MT		01/19/2018		0	0	0	0	0	0	0	0	23,418	0	0	0
60720253	CHOUTEAU	MT		06/17/2020		0	0	0	0	0	0	0	0	31,532	0	0	0
60715113	CUSTER	MT		03/31/2015		0	0	0	0	0	0	0	0	56,250	0	0	0
60716137	CUSTER	MT		04/18/2016		0	0	0	0	0	0	0	0	17,500	0	0	0
60718214	CUSTER	MT		05/18/2018		0	0	0	0	0	0	0	0	54,816	0	0	0
60719335	CUSTER	MT		02/19/2020		0	0	0	0	0	0	0	0	28,472	0	0	0
60720134	CUSTER	MT		02/14/2020		0	0	0	0	0	0	0	0	14,629	0	0	0
60720231	CUSTER	MT		06/24/2020		0	0	0	0	0	0	0	0	31,522	0	0	0
60720325	CUSTER	MT		10/02/2020		0	0	0	0	0	0	0	0	15,365	0	0	0
60722198	CUSTER	MT		06/02/2022		0	0	0	0	0	0	0	0	10,162	0	0	0
60714197	FERGUS	MT		08/04/2014		0	0	0	0	0	0	0	0	19,528	0	0	0
60717159	FERGUS	MT		03/03/2017		0	0	0	0	0	0	0	0	15,680	0	0	0
60720228	FERGUS	MT		05/08/2020		0	0	0	0	0	0	0	0	11,752	0	0	0
60720257	FERGUS	MT		06/16/2020		0	0	0	0	0	0	0	0	17,785	0	0	0
60720354	GALLATIN	MT		12/16/2020		0	0	0	0	0	0	0	0	10,761	0	0	0
60716120	GARFIELD	MT		01/29/2016		0	0	0	0	0	0	0	0	49,771	0	0	0
60713263	GOLDEN VALLEY	MT		10/31/2013		0	0	0	0	0	0	0	0	5,915	0	0	0
60716145	JUDITH BASIN	MT		02/25/2016		0	0	0	0	0	0	0	0	6,456	0	0	0
60721308	JUDITH BASIN	MT		11/22/2021		0	0	0	0	0	0	0	0	15,771	0	0	0
60715343	LIBERTY	MT		01/06/2016		0	0	0	0	0	0	0	0	8,516	0	0	0
60720150	LIBERTY	MT		03/11/2020		0	0	0	0	0	0	0	0	9,237	0	0	0
60722154	LIBERTY	MT		03/24/2022		0	0	0	0	0	0	0	0	19,472	0	0	0
60711102	MCCONE	MT		06/01/2011		0	0	0	0	0	0	0	0	4,500	0	0	0
60716150	MCCONE	MT		04/07/2016		0	0	0	0	0	0	0	0	20,136	0	0	0
60719190	MEAGHER	MT		04/18/2019		0	0	0	0	0	0	0	0	15,196	0	0	0
60722253	PARK	MT		11/10/2022		0	0	0	0	0	0	0	0	16,888	0	0	0
60719193	PETROLEUM	MT		05/02/2019		0	0	0	0	0	0	0	0	12,873	0	0	0
60716336	POWDER RIVER	MT		01/05/2017		0	0	0	0	0	0	0	0	26,250	0	0	0
60720136	POWDER RIVER	MT		10/13/2020		0	0	0	0	0	0	0	0	27,608	0	0	0
60720244	POWELL	MT		05/20/2020		0	0	0	0	0	0	0	0	19,061	0	0	0
60713108	ROSEBUD	MT		01/01/2013		0	0	0	0	0	0	0	0	10,000	0	0	0
60714152	ROSEBUD	MT		04/04/2014		0	0	0	0	0	0	0	0	25,000	0	0	0
60717153	ROSEBUD	MT		03/07/2017		0	0	0	0	0	0	0	0	16,000	0	0	0
60717251	ROSEBUD	MT		08/01/2017		0	0	0	0	0	0	0	0	10,000	0	0	0
60718357	ROSEBUD	MT		10/18/2018		0	0	0	0	0	0	0	0	3,855	0	0	0
60714253	SHERIDAN	MT		10/16/2014		0	0	0	0	0	0	0	0	35,000	0	0	0
60720291	STILLWATER	MT		07/14/2020		0	0	0	0	0	0	0	0	20,815	0	0	0
60714293	TOOLE	MT		12/17/2014		0	0	0	0	0	0	0	0	15,683	0	0	0
60718130	TOOLE	MT		01/31/2018		0	0	0	0	0	0	0	0	7,903	0	0	0
60720366	WHEATLAND	MT		12/01/2020		0	0	0	0	0	0	0	0	6,900	0	0	0
60722208	WHEATLAND	MT		05/12/2022		0	0	0	0	0	0	0	0	10,431	0	0	0
60722209	WHEATLAND	MT		05/12/2022		0	0	0	0	0	0	0	0	14,894	0	0	0
60716143	YELLOWSTONE	MT		04/14/2016		0	0	0	0	0	0	0	0	23,075	0	0	0
60718299	BARNES	ND		08/07/2018		0	0	0	0	0	0	0	0	4,322	0	0	0
60713269	CASS	ND		11/12/2013		0	0	0	0	0	0	0	0	4,181	0	0	0
60714283	CASS	ND		11/18/2014		0	0	0	0	0	0	0	0	17,871	0	0	0
60715112	CASS	ND		02/18/2015		0	0	0	0	0	0	0	0	10,524	0	0	0
60715150	CASS	ND		04/15/2015		0	0	0	0	0	0	0	0	6,082	0	0	0
60715173	CASS	ND		05/14/2015		0	0	0	0	0	0	0	0	32,411	0	0	0
60715192	CASS	ND		05/28/2015		0	0	0	0	0	0	0	0	19,406	0	0	0
60715203	CASS	ND		06/03/2015		0	0	0	0	0	0	0	0	4,583	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
60716122	CASS	ND		03/14/2016		0	0	0	0	0	0	0	0	5,309	0	0	0
60716128	CASS	ND		02/17/2016		0	0	0	0	0	0	0	0	3,791	0	0	0
60717113	CASS	ND		02/13/2017		0	0	0	0	0	0	0	0	11,327	0	0	0
60718243	CASS	ND		05/16/2018		0	0	0	0	0	0	0	0	4,571	0	0	0
60719203	CASS	ND		05/09/2019		0	0	0	0	0	0	0	0	5,865	0	0	0
60720341	CASS	ND		10/14/2020		0	0	0	0	0	0	0	0	15,052	0	0	0
60722184	CASS	ND		04/20/2022		0	0	0	0	0	0	0	0	15,605	0	0	0
60719228	DICKEY	ND		07/16/2019		0	0	0	0	0	0	0	0	15,308	0	0	0
60715255	LAMOURE	ND		09/17/2015		0	0	0	0	0	0	0	0	21,854	0	0	0
60716130	RANSOM	ND		02/04/2016		0	0	0	0	0	0	0	0	4,418	0	0	0
60716225	RANSOM	ND		07/27/2016		0	0	0	0	0	0	0	0	27,033	0	0	0
60720190	RANSOM	ND		05/21/2020		0	0	0	0	0	0	0	0	24,714	0	0	0
60720259	RANSOM	ND		07/16/2020		0	0	0	0	0	0	0	0	17,312	0	0	0
60720348	RANSOM	ND		12/16/2020		0	0	0	0	0	0	0	0	15,987	0	0	0
60721318	RANSOM	ND		12/22/2021		0	0	0	0	0	0	0	0	15,587	0	0	0
60721321	RANSOM	ND		12/22/2021		0	0	0	0	0	0	0	0	12,119	0	0	0
60713260	RICHLAND	ND		10/16/2013		0	0	0	0	0	0	0	0	17,734	0	0	0
60718244	RICHLAND	ND		06/14/2018		0	0	0	0	0	0	0	0	86,402	0	0	0
60716308	SARGENT	ND		11/16/2016		0	0	0	0	0	0	0	0	5,349	0	0	0
60716321	SARGENT	ND		12/12/2016		0	0	0	0	0	0	0	0	11,848	0	0	0
60715143	STARK	ND		05/13/2015		0	0	0	0	0	0	0	0	87,500	0	0	0
60715159	STUTSMAN	ND		04/30/2015		0	0	0	0	0	0	0	0	42,064	0	0	0
60715302	TRAILL	ND		11/04/2015		0	0	0	0	0	0	0	0	11,093	0	0	0
60717268	TRAILL	ND		09/19/2017		0	0	0	0	0	0	0	0	10,296	0	0	0
60721157	TRAILL	ND		03/17/2021		0	0	0	0	0	0	0	0	16,868	0	0	0
60719151	WILLIAMS	ND		05/09/2019		0	0	0	0	0	0	0	0	52,976	0	0	0
60713147	ANTELOPE	NE		04/24/2013		0	0	0	0	0	0	0	0	25,996	0	0	0
60717122	BOX BUTTE	NE		03/01/2017		0	0	0	0	0	0	0	0	12,500	0	0	0
60718118	BOX BUTTE	NE		03/01/2018		0	0	0	0	0	0	0	0	10,000	0	0	0
60720328	BUFFALO	NE		10/13/2020		0	0	0	0	0	0	0	0	18,781	0	0	0
11019500	CASS	NE		09/01/2009		0	0	0	0	0	0	0	0	64,076	0	0	0
60714117	DODGE	NE		01/21/2014		0	0	0	0	0	0	0	0	21,120	0	0	0
60717255	FILLMORE	NE		08/28/2017		0	0	0	0	0	0	0	0	5,308	0	0	0
60718116	FILLMORE	NE		12/27/2017		0	0	0	0	0	0	0	0	9,092	0	0	0
60719189	FILLMORE	NE		05/31/2019		0	0	0	0	0	0	0	0	2,875	0	0	0
60717256	SALINE	NE		08/28/2017		0	0	0	0	0	0	0	0	3,223	0	0	0
60718117	SALINE	NE		02/02/2018		0	0	0	0	0	0	0	0	8,170	0	0	0
60718228	SALINE	NE		04/10/2018		0	0	0	0	0	0	0	0	6,678	0	0	0
60715127	SAUNDERS	NE		04/14/2015		0	0	233	0	0	233	0	0	0	0	0	0
10012000	THAYER	NE		01/25/2010		0	0	0	0	0	0	0	0	15,223	0	0	0
60718390	THAYER	NE		11/15/2018		0	0	0	0	0	0	0	0	15,675	0	0	0
60718315	THOMAS	NE		08/24/2018		0	0	0	0	0	0	0	0	23,357	0	0	0
60712134	YORK	NE		05/07/2012		0	0	0	0	0	0	0	0	12,157	0	0	0
60714259	YORK	NE		10/30/2014		0	0	0	0	0	0	0	0	30,343	0	0	0
60717335	YORK	NE		11/20/2017		0	0	0	0	0	0	0	0	9,974	0	0	0
60721127	CATRON	NM		02/22/2021		0	0	0	0	0	0	0	0	16,000	0	0	0
60716245	CHAVES	NM		07/29/2016		0	0	0	0	0	0	0	0	100,000	0	0	0
60717154	CHAVES	NM		02/15/2017		0	0	0	0	0	0	0	0	22,500	0	0	0
60717156	CHAVES	NM		03/10/2017		0	0	0	0	0	0	0	0	27,252	0	0	0
60719258	CHAVES	NM		09/18/2019		0	0	0	0	0	0	0	0	17,000	0	0	0
60720251	COLFAX	NM		06/09/2020		0	0	0	0	0	0	0	0	10,593	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
60719225	DONA ANA	NM		06/10/2019		0	0	0	0	0	0	0	0	25,000	0	0	0
60720375	DONA ANA	NM		01/07/2021		0	0	0	0	0	0	0	0	24,076	0	0	0
60721112	DONA ANA	NM		02/10/2021		0	0	0	0	0	0	0	0	240,000	0	0	0
60722213	DONA ANA	NM		06/22/2022		0	0	0	0	0	0	0	0	24,000	0	0	0
60721176	HARDING	NM		04/05/2021		0	0	0	0	0	0	0	0	19,395	0	0	0
60721265	HARDING	NM		10/26/2021		0	0	0	0	0	0	0	0	5,337	0	0	0
60717305	LEA	NM		10/03/2017		0	0	0	0	0	0	0	0	15,000	0	0	0
60721219	SANTA FE	NM		06/11/2021		0	0	0	0	0	0	0	0	109,295	0	0	0
60717262	SIERRA	NM		08/22/2017		0	0	0	0	0	0	0	0	35,000	0	0	0
60723134	SIERRA	NM		05/02/2023		0	0	0	0	0	0	0	0	12,000	0	0	0
60718400	UNION	NM		06/07/2019		0	0	0	0	0	0	0	0	20,000	0	0	0
60721279	HUMBOLDT	NV		12/10/2021		0	0	0	0	0	0	0	0	42,521	0	0	0
60717265	CLARK	OH		09/28/2017		0	0	0	0	0	0	0	0	30,762	0	0	0
60718295	CLARK	OH		06/20/2018		0	0	0	0	0	0	0	0	5,000	0	0	0
60714275	MADISON	OH		12/09/2014		0	0	0	0	0	0	0	0	72,027	0	0	0
60714224	WAYNE	OH		09/23/2014		0	0	0	0	0	0	0	0	18,047	0	0	0
60721202	KAY	OK		06/04/2021		0	0	0	0	0	0	0	0	326,000	0	0	0
60715242	OSAGE	OK		09/16/2015		0	0	0	0	0	0	0	0	71,030	0	0	0
60719113	BAKER	OR		01/04/2019		0	0	0	0	0	0	0	0	21,082	0	0	0
60718418	BENTON	OR		12/11/2018		0	0	0	0	0	0	0	0	35,779	0	0	0
60717287	GILLIAM	OR		10/12/2017		0	0	0	0	0	0	0	0	23,800	0	0	0
60718236	HARNEY	OR		06/15/2018		0	0	0	0	0	0	0	0	15,599	0	0	0
60718372	KLAMATH	OR		11/08/2018		0	0	0	0	0	0	0	0	3,098	0	0	0
10059700	LINN	OR		09/01/2012		0	0	0	0	0	0	0	0	41,635	0	0	0
60722113	LINN	OR		02/10/2022		0	0	0	0	0	0	0	0	45,673	0	0	0
60715188	MALHEUR	OR		05/08/2015		0	0	0	0	0	0	0	0	30,719	0	0	0
60719233	MALHEUR	OR		08/16/2019		0	0	0	0	0	0	0	0	37,824	0	0	0
60721166	MALHEUR	OR		04/01/2021		0	0	0	0	0	0	0	0	73,997	0	0	0
60714162	MARION	OR		06/09/2014		0	0	0	0	0	0	0	0	29,180	0	0	0
60717131	MARION	OR		02/27/2017		0	0	0	0	0	0	0	0	30,942	0	0	0
60718242	MARION	OR		06/15/2018		0	0	0	0	0	0	0	0	23,522	0	0	0
60719125	MARION	OR		01/18/2019		0	0	0	0	0	0	0	0	53,742	0	0	0
60719340	MARION	OR		11/20/2019		0	0	0	0	0	0	0	0	233,565	0	0	0
60722210	MARION	OR		06/29/2022		0	0	0	0	0	0	0	0	7,913	0	0	0
60723109	MARION	OR		03/16/2023		0	0	0	0	0	0	0	0	8,795	0	0	0
60720214	MORROW	OR		05/14/2020		0	0	0	0	0	0	0	0	12,862	0	0	0
60712136	POLK	OR		04/10/2012		0	0	0	0	0	0	0	0	(43,331)	0	0	0
60721146	POLK	OR		02/25/2021		0	0	0	0	0	0	0	0	6,476	0	0	0
60711183	UMATILLA	OR		01/17/2012		0	0	0	0	0	0	0	0	11,060	0	0	0
60711184	UMATILLA	OR		01/17/2012		0	0	0	0	0	0	0	0	11,060	0	0	0
60711193	UMATILLA	OR		07/31/2012		0	0	0	0	0	0	0	0	106,682	0	0	0
60712143	UMATILLA	OR		08/16/2012		0	0	0	0	0	0	0	0	83,073	0	0	0
60714146	UMATILLA	OR		03/10/2014		0	0	0	0	0	0	0	0	5,747	0	0	0
60715336	UMATILLA	OR		02/19/2016		0	0	0	0	0	0	0	0	85,398	0	0	0
60717241	UMATILLA	OR		06/26/2017		0	0	0	0	0	0	0	0	6,995	0	0	0
60717242	UMATILLA	OR		06/26/2017		0	0	0	0	0	0	0	0	12,974	0	0	0
60721306	UMATILLA	OR		11/05/2021		0	0	0	0	0	0	0	0	81,567	0	0	0
60717127	UNION	OR		03/07/2017		0	0	0	0	0	0	0	0	9,811	0	0	0
60718217	UNION	OR		06/01/2018		0	0	0	0	0	0	0	0	14,883	0	0	0
60720318	UNION	OR		10/01/2020		0	0	0	0	0	0	0	0	35,097	0	0	0
60716171	WALLOWA	OR		04/20/2016		0	0	0	0	0	0	0	0	22,660	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
60716313	YAMHILL	OR		11/04/2016		0	0	0	0	0	0	0	0	69,470	0	0	0
60717245	BROWN	SD		07/20/2017		0	0	0	0	0	0	0	0	28,802	0	0	0
60717318	BROWN	SD		11/27/2017		0	0	0	0	0	0	0	0	78,750	0	0	0
60718200	BROWN	SD		05/10/2018		0	0	0	0	0	0	0	0	18,750	0	0	0
60719202	BROWN	SD		05/15/2019		0	0	0	0	0	0	0	0	9,173	0	0	0
60715131	BUTTE	SD		02/10/2015		0	0	0	0	0	0	0	0	50,000	0	0	0
60722150	BUTTE	SD		05/03/2022		0	0	0	0	0	0	0	0	17,858	0	0	0
60722255	BUTTE	SD		09/30/2022		0	0	0	0	0	0	0	0	20,661	0	0	0
60718179	CAMPBELL	SD		04/27/2018		0	0	0	0	0	0	0	0	112,500	0	0	0
60718258	CHARLES MIX	SD		07/05/2018		0	0	0	0	0	0	0	0	21,805	0	0	0
60717333	EDMUNDS	SD		12/27/2017		0	0	0	0	0	0	0	0	41,250	0	0	0
60716261	HAAKON	SD		07/27/2016		0	0	0	0	0	0	0	0	40,000	0	0	0
60717276	HAAKON	SD		08/09/2017		0	0	0	0	0	0	0	0	5,000	0	0	0
60720213	HAAKON	SD		06/09/2020		0	0	0	0	0	0	0	0	16,355	0	0	0
60718371	HARDING	SD		11/29/2018		0	0	0	0	0	0	0	0	10,926	0	0	0
60721170	HARDING	SD		05/03/2021		0	0	0	0	0	0	0	0	28,954	0	0	0
60712274	HYDE	SD		12/19/2012		0	0	0	0	0	0	0	0	40,000	0	0	0
60713224	HYDE	SD		08/07/2013		0	0	0	0	0	0	0	0	37,500	0	0	0
60716237	HYDE	SD		07/19/2016		0	0	0	0	0	0	0	0	250,000	0	0	0
60712137	LYMAN	SD		04/04/2012		0	0	0	0	0	0	0	0	4,088	0	0	0
60712261	LYMAN	SD		10/25/2012		0	0	0	0	0	0	0	0	7,150	0	0	0
60714285	LYMAN	SD		11/26/2014		0	0	0	0	0	0	0	0	8,800	0	0	0
60721125	LYMAN	SD		03/04/2021		0	0	0	0	0	0	0	0	20,128	0	0	0
60713137	MCPHERSON	SD		04/01/2013		0	0	0	0	0	0	0	0	7,553	0	0	0
60712130	MEADE	SD		03/28/2012		0	0	0	0	0	0	0	0	19,646	0	0	0
60717252	MELLETTE	SD		08/01/2017		0	0	0	0	0	0	0	0	31,724	0	0	0
10669500	PENNINGTON	SD		05/02/2007		0	0	0	0	0	0	0	0	7,680	0	0	0
60713209	PENNINGTON	SD		06/17/2013		0	0	0	0	0	0	0	0	8,122	0	0	0
60716172	PENNINGTON	SD		03/29/2016		0	0	0	0	0	0	0	0	3,242	0	0	0
60722109	ROBERTS	SD		02/10/2022		0	0	0	0	0	0	0	0	11,377	0	0	0
60717300	SPINK	SD		10/11/2017		0	0	0	0	0	0	0	0	25,000	0	0	0
60718170	SPINK	SD		05/02/2018		0	0	0	0	0	0	0	0	22,875	0	0	0
60717310	SULLY	SD		10/23/2017		0	0	0	0	0	0	0	0	25,000	0	0	0
60718263	WALWORTH	SD		06/27/2018		0	0	0	0	0	0	0	0	21,704	0	0	0
60716177	ARCHER	TX		04/29/2016		0	0	0	0	0	0	0	0	30,000	0	0	0
60718205	ATASCOSA	TX		06/22/2018		0	0	0	0	0	0	0	0	95,000	0	0	0
60718285	BOWIE	TX		08/09/2018		0	0	0	0	0	0	0	0	67,000	0	0	0
60718368	CLAY	TX		10/31/2018		0	0	0	0	0	0	0	0	12,000	0	0	0
60720358	COMANCHE	TX		11/17/2020		0	0	0	0	0	0	0	0	8,027	0	0	0
60714102	DALLAM	TX		01/01/2014		0	0	0	0	0	0	0	0	18,000	0	0	0
60717295	DALLAM	TX		11/01/2017		0	0	0	0	0	0	0	0	200,000	0	0	0
60722257	FALLS	TX		11/02/2022		0	0	0	0	0	0	0	0	49,113	0	0	0
60711118	JEFF DAVIS	TX		12/01/2011		0	0	0	0	0	0	0	0	125,000	0	0	0
60720250	MILAM	TX		06/03/2020		0	0	0	0	0	0	0	0	23,811	0	0	0
60720207	PARMER	TX		05/15/2020		0	0	0	0	0	0	0	0	79,922	0	0	0
60714265	TRAVIS	TX		10/20/2014		0	0	0	0	0	0	0	0	9,198	0	0	0
60715197	TRAVIS	TX		04/29/2015		0	0	0	0	0	0	0	0	8,485	0	0	0
60721138	TRAVIS	TX		03/29/2021		0	0	0	0	0	0	0	0	26,864	0	0	0
60721328	WILLIAMSON	TX		02/02/2022		0	0	0	0	0	0	0	0	40,484	0	0	0
11630900	ADAMS	WA		07/31/2008		0	0	0	0	0	0	0	0	13,852	0	0	0
11635800	ADAMS	WA		09/03/2009		0	0	0	0	0	0	0	0	46,346	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
60715303	ADAMS	WA		10/02/2015		0	0	0	0	0	0	0	0	95,708	0	0	0
60718335	ADAMS	WA		09/18/2018		0	0	0	0	0	0	0	0	15,982	0	0	0
60722201	ADAMS	WA		06/03/2022		0	0	0	0	0	0	0	0	4,182	0	0	0
60711182	BENTON	WA		01/13/2012		0	0	0	0	0	0	0	0	83,880	0	0	0
60712188	FRANKLIN	WA		07/30/2012		0	0	0	0	0	0	0	0	24,138	0	0	0
60712252	FRANKLIN	WA		11/27/2012		0	0	0	0	0	0	0	0	30,427	0	0	0
60718181	FRANKLIN	WA		05/03/2018		0	0	0	0	0	0	0	0	167,280	0	0	0
11616800	GARFIELD	WA		06/19/2006		0	0	0	0	0	0	0	0	15,875	0	0	0
60712196	GRANT	WA		08/23/2012		0	0	0	0	0	0	0	0	20,024	0	0	0
60713195	GRANT	WA		06/10/2013		0	0	0	0	0	0	0	0	28,259	0	0	0
60713256	GRANT	WA		08/29/2013		0	0	0	0	0	0	0	0	48,963	0	0	0
60714267	GRANT	WA		10/15/2014		0	0	0	0	0	0	0	0	8,174	0	0	0
60715109	GRANT	WA		01/12/2015		0	0	0	0	0	0	0	0	6,223	0	0	0
60715184	GRANT	WA		04/16/2015		0	0	0	0	0	0	0	0	28,620	0	0	0
60716101	GRANT	WA		12/30/2015		0	0	0	0	0	0	0	0	6,136	0	0	0
60716102	GRANT	WA		01/07/2016		0	0	0	0	0	0	0	0	69,529	0	0	0
60717231	GRANT	WA		06/29/2017		0	0	0	0	0	0	0	0	10,200	0	0	0
60717302	GRANT	WA		10/11/2017		0	0	0	0	0	0	0	0	6,563	0	0	0
60718300	GRANT	WA		08/09/2018		0	0	0	0	0	0	0	0	73,400	0	0	0
60718301	GRANT	WA		08/09/2018		0	0	0	0	0	0	0	0	8,820	0	0	0
60718359	GRANT	WA		09/14/2018		0	0	0	0	0	0	0	0	6,188	0	0	0
60719173	GRANT	WA		03/12/2019		0	0	0	0	0	0	0	0	14,763	0	0	0
60719312	GRANT	WA		10/29/2019		0	0	0	0	0	0	0	0	6,692	0	0	0
60720122	GRANT	WA		03/13/2020		0	0	0	0	0	0	0	0	17,974	0	0	0
60720179	GRANT	WA		05/01/2020		0	0	0	0	0	0	0	0	25,163	0	0	0
60720310	GRANT	WA		09/17/2020		0	0	0	0	0	0	0	0	14,955	0	0	0
60720356	GRANT	WA		10/21/2020		0	0	0	0	0	0	0	0	34,963	0	0	0
60721190	GRANT	WA		04/14/2021		0	0	0	0	0	0	0	0	52,775	0	0	0
10008500	LINCOLN	WA		12/09/2009		0	0	0	0	0	0	0	0	35,387	0	0	0
60715126	LINCOLN	WA		03/03/2015		0	0	0	0	0	0	0	0	6,600	0	0	0
60712281	OKANOGAN	WA		11/29/2012		0	0	0	0	0	0	0	0	159,906	0	0	0
60712282	OKANOGAN	WA		11/29/2012		0	0	0	0	0	0	0	0	59,836	0	0	0
60713218	OKANOGAN	WA		07/09/2013		0	0	0	0	0	0	0	0	19,054	0	0	0
60715256	OKANOGAN	WA		08/07/2015		0	0	0	0	0	0	0	0	22,359	0	0	0
60716205	OKANOGAN	WA		05/11/2016		0	0	0	0	0	0	0	0	17,807	0	0	0
60718355	OKANOGAN	WA		10/15/2018		0	0	0	0	0	0	0	0	27,299	0	0	0
60719163	OKANOGAN	WA		03/05/2019		0	0	0	0	0	0	0	0	4,081	0	0	0
60719297	OKANOGAN	WA		11/07/2019		0	0	0	0	0	0	0	0	59,999	0	0	0
60720160	OKANOGAN	WA		06/04/2020		0	0	0	0	0	0	0	0	160,977	0	0	0
60719141	SKAGIT	WA		01/31/2019		0	0	0	0	0	0	0	0	26,888	0	0	0
60719242	SKAGIT	WA		06/21/2019		0	0	0	0	0	0	0	0	10,275	0	0	0
60712306	SPOKANE	WA		08/01/2013		0	0	0	0	0	0	0	0	12,842	0	0	0
60720148	SPOKANE	WA		04/17/2020		0	0	0	0	0	0	0	0	98,235	0	0	0
60720344	SPOKANE	WA		11/24/2020		0	0	0	0	0	0	0	0	86,561	0	0	0
60722183	SPOKANE	WA		04/01/2022		0	0	0	0	0	0	0	0	41,146	0	0	0
60714189	WHITMAN	WA		05/29/2014		0	0	0	0	0	0	0	0	5,074	0	0	0
60720157	JEFFERSON	WI		05/05/2020		0	0	0	0	0	0	0	0	108,288	0	0	0
60713258	LAFAYETTE	WI		08/29/2013		0	0	0	0	0	0	0	0	109,272	0	0	0
60718105	LAFAYETTE	WI		01/04/2018		0	0	0	0	0	0	0	0	11,670	0	0	0
60718311	LAFAYETTE	WI		08/03/2018		0	0	0	0	0	0	0	0	14,191	0	0	0
60714271	POLK	WI		11/20/2014		0	0	0	0	0	0	0	0	42,094	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
60719153	POLK	WI		02/27/2019		0	0	0	0	0	0	0	0	6,639	0	0	0
60719154	POLK	WI		02/27/2019		0	0	0	0	0	0	0	0	4,627	0	0	0
60713109	PORTAGE	WI		03/19/2013		0	0	0	0	0	0	0	0	55,963	0	0	0
60722204	PORTAGE	WI		07/01/2022		0	0	0	0	0	0	0	0	32,184	0	0	0
60722173	WALWORTH	WI		04/20/2022		0	0	0	0	0	0	0	0	7,151	0	0	0
60712180	ALBANY	WY		07/02/2012		0	0	0	0	0	0	0	0	68,865	0	0	0
60712181	ALBANY	WY		07/02/2012		0	0	0	0	0	0	0	0	140,097	0	0	0
60721171	BIG HORN	WY		05/06/2021		0	0	0	0	0	0	0	0	17,500	0	0	0
10669800	JOHNSON	WY		05/07/2007		0	0	0	0	0	0	0	0	11,500	0	0	0
60721231	LARAMIE	WY		09/08/2021		0	0	0	0	0	0	0	0	33,344	0	0	0
60713143	NATRONA	WY		04/03/2013		0	0	0	0	0	0	0	0	10,032	0	0	0
0299999. Mortgages with partial repayments						0	0	2,250	0	0	2,250	0	0	34,420,961	0	0	0
160000988	ALEXANDRIA	VA		03/21/2014		74,954,404	0	0	0	0	0	0	74,957,608	74,957,608	0	0	0
160001001	PORTLAND	OR		09/02/2015		19,738,339	0	0	0	0	0	0	19,606,524	19,606,524	0	0	0
160001003	NEW YORK	NY		05/29/2015		20,000,000	0	0	0	0	0	0	20,000,000	20,000,000	0	0	0
160001018	ISLA VISTA	CA		10/29/2015		99,724,354	0	0	0	0	0	0	99,724,354	99,724,354	0	0	0
160001025	LOS ANGELES	CA		03/08/2016		110,999,557	0	0	0	0	0	0	110,492,591	110,492,591	0	0	0
160001040	NEW YORK	NY		07/08/2016		195,000,000	0	0	0	0	0	0	195,000,000	195,000,000	0	0	0
160001043	IRVINE	CA		11/22/2016		112,812,888	0	0	0	0	0	0	112,817,431	112,817,431	0	0	0
160001075	FULLERTON	CA		09/27/2017		62,500,000	0	0	0	0	0	0	62,500,000	62,500,000	0	0	0
160001106	BOSTON	MA		07/02/2019		11,363,219	0	0	0	0	0	0	11,311,145	11,311,145	0	0	0
260000006	LOS ANGELES	CA		11/17/2020		59,688,141	0	0	0	0	0	0	59,740,149	59,740,149	0	0	0
0499999. Mortgages transferred						766,780,903	0	0	0	0	0	0	766,149,803	766,149,802	0	0	0
0599999 - Totals						866,871,898	0	2,250	0	0	2,250	0	864,870,886	899,425,143	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	AB BROADLY SYNDICATED LOAN MANAGER LLC	CAYMAN ISLAND		ALLIANCE BERNSTEIN L.P.		12/09/2020	2	0	39,600,000	0	0	100.000
000000-00-0	AB BSL CLO 5 LTD.	CAYMAN ISLAND		ALLIANCE BERNSTEIN L.P.		03/20/2023	2	0	22,890,000	0	0	100.000
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated								0	62,490,000	0	0	XXX
000000-00-0	ACCEL LEADERS 4 L.P.	WILMINGTON	DE	ACCEL PARTNERS		06/15/2022	1	1,800,000	300,000	0	17,900,000	0.500
000000-00-0	AESF VI B L.P.	SCOTLAND		AESF VI GP LIMITED		10/19/2016	3	0	165,381	0	3,199,312	7.430
000000-00-0	AMERICAN SECURITIES PARTNERS VIII, L.P.	WILMINGTON	DE	AMERICAN SECURITIES ASSOCIATES VIII, L.L.C.		02/23/2018	3	0	(804,849)	0	4,416,616	0.330
000000-00-0	APOLLO INVESTMENT FUND IX, L.P.	WILMINGTON	DE	APOLLO ADVISORS IX, L.P.		05/15/2017	3	0	(71,635)	0	10,196,594	0.280
000000-00-0	ARDIAN PRIVATE DEBT IV S.C.S., SICAV-RAIF	LUXEMBOURG	LUX	ARDIAN PRIVATE DEBT IV S.C.S., SICAV-RAIF		11/16/2017	3	0	235,954	0	5,795,782	1.420
000000-00-0	ARES CLIMATE INFRASTRUCTURE PARTNERS, L.P.	WILMINGTON	DE	ARES MANAGEMENT CORP		09/04/2020	1	0	5,194,647	0	8,108,242	2.460
000000-00-0	ARSENAL CAPITAL PARTNERS GROWTH LP	WILMINGTON	DE	ARSENAL CAPITAL INVESTMENT GROWTH LP		11/01/2021	1	0	120,438	0	12,041,043	1.270
000000-00-0	ASF VI B L.P.	SCOTLAND		ASF VI GP LIMITED		12/27/2013	3	0	466,948	0	12,444,904	4.560
000000-00-0	ASF VII B L.P.	SCOTLAND		ASF VII GP LIMITED		05/21/2015	3	0	68,006	0	5,268,989	0.630
000000-00-0	ASF VIII B L.P.	SCOTLAND		ASF VIII GP LIMITED		09/21/2018	3	0	449,525	0	27,881,480	1.260
000000-00-0	AVP DIVERSIFIED II S.L.P.	Paris, FR		AXA Venture Partners S.A.S.		09/30/2021	3	0	566,814	0	3,616,666	3.550
000000-00-0	AVP DIVERSIFIED III S.L.P.	PARIS	FRA	AXA Venture Partners S.A.S.		06/15/2023	1	0	0	0	15,055,805	4.600
000000-00-0	AXA EARLY SECONDARY FUND V B L.P.	WILMINGTON	GBR	AXA PRIVATE EQUITY UK LIMITED		09/12/2012	3	0	71,005	0	4,414,408	48.670
000000-00-0	BLACKROCK IMPACT OPPORTUNITIES FUND, L.P.	WILMINGTON	DE	BlackRock Impact Opportunities LLC		10/07/2022	1	0	504,419	0	17,566,637	1.680
000000-00-0	BONACCORD CAPITAL PARTNERS I, L.P.	WILMINGTON	DE	ABERDEEN CAPITAL MANAGEMENT, LLC.		06/15/2021	1	0	(4,850,931)	0	16,509,504	4.730
000000-00-0	BRIDGEPOINT EUROPE VI, LP	UNITED KINGDOM	GBR	BEVI GP LLP		12/19/2017	3	0	2,426,644	0	1,220,250	1.640
000000-00-0	BROOKFIELD GLOBAL TRANSITION FUND B, L.P.	WILMINGTON	DE	Brookfield Global Transition Fund GP, LP		05/13/2022	3	0	1,378,968	0	17,398,149	0.190
000000-00-0	CARLYLE PARTNERS VII, L.P.	WILMINGTON	DE	CARLYLE INVESTMENT MANAGEMENT, LLC		02/23/2018	3	0	(271,417)	0	1,837,070	0.160
000000-00-0	CRESTLINE OPPORTUNITY FUND V ONSHORE T/STE, L.P.	DOVER	DE	CRESTLINE OPPORTUNITY V GP, LLC		01/01/2023	1	0	3,162,512	0	17,802,372	1.250
000000-00-0	ENCAP ENERGY CAPITAL FUND X, L.P.	HOUSTON		ENCAP EQUITY FUND X GP, LP		04/07/2015	3	0	(55,974)	0	1,242,095	0.340
000000-00-0	GCM GROSVENOR SECONDARY OPPORTUNITY FUND, L.P.	WILMINGTON	DE	GCM PROJECT R GP, L.P.		03/18/2015	3	0	62,734	0	1,849,170	14.970
000000-00-0	GENERAL ATLANTIC PARTNERS, L.P. (2016)	NEW YORK	NY	GENERAL ATLANTIC LLC		05/20/2016	3	0	(187,170)	0	4,216,384	0.210
000000-00-0	GENERAL ATLANTIC SERVICE COMPANY, L.P. (2021)	Cayman Islands		GENERAL ATLANTIC LLC		03/19/2021	1	0	2,719,552	0	16,685,370	0.060
000000-00-0	GENSTAR CAPITAL PARTNERS XI, LP	WILMINGTON	DE	GENSTAR PARTNERS XI, L.P.		04/26/2023	1	0	0	0	35,000,000	0.300
000000-00-0	GREEN EQUITY INVESTORS VIII, L.P.	DOVER	DE	GEI CAPITAL VIII, LLC		10/09/2019	1	0	583,894	0	2,831,239	0.450
000000-00-0	HARVEST PARTNERS IX, LP	WILMINGTON	DE	HARVEST ASSOCIATES IX, L.P.		12/17/2021	1	0	1,990,454	0	19,174,772	0.540
000000-00-0	HARVEST PARTNERS VIII, L.P.	WILMINGTON		HARVEST PARTNERS, L.P.		10/04/2019	1	0	(187,320)	0	2,887,930	0.560
000000-00-0	HPS EUROPEAN ASSET VALUE FUND, LP	WILMINGTON	DE	HIGHBRIDGE GP, LLC		02/01/2017	3	0	156,831	0	5,749,710	2.000
000000-00-0	KOHLBERG INVESTORS IX, L.P.	WILMINGTON	DE	KOHLBERG & COMPANY		11/20/2019	1	0	1,657,979	0	6,540,795	1.170
000000-00-0	KOHLBERG INVESTORS VIII, L.P.	WILMINGTON	DE	KOHLBERG INVESTORS VIII, L.P.		11/28/2016	3	0	(1,297,300)	0	2,641,928	4.250
62879Y-AB-9	NB SPECIALTY FINANCE INSURANCE RES INT	NEW CASTLE	DE	NB SPECIALTY FINANCE INSURANCE RES INT		07/07/2021		0	1,875,000	0	0	0.000
000000-00-0	NEW MOUNTAIN PARTNERS III, L.P.	Castle,	DE	NEW MOUNTAIN INVESTMENT L.L.C.		12/20/2007	2	0	86,242	0	572,236	0.280
000000-00-0	NEW MOUNTAIN PARTNERS VII, L.P.	WILMINGTON	DE	New Mountain Capital, LLC		04/27/2023	2	0	0	0	35,000,000	0.250
000000-00-0	OAK HILL CAPITAL PARTNERS VI, LP	WILMINGTON	DE	OHCP GenPar VI, L.P.		07/01/2022	1	5,748,023	0	0	29,251,977	0.700
000000-00-0	PRIMAVERA CAPITAL FUND II L.P.	CAYMAN ISLAND		PRIMAVERA CAPITAL GP II LTD		11/18/2015	3	0	(252,503)	0	1,189,681	0.780
000000-00-0	PROVIDENCE EQUITY PARTNERS VI, L.P.	WILMINGTON	DE	PROVIDENCE EQUITY GP VI, L.P.		11/09/2006	3	0	(1,029)	0	971,742	0.200
000000-00-0	REVERENCE CAPITAL PARTNERS CREDIT OPPORTUNITIES FUND (FUND III), L.P.		DE	REVERENCE CAPITAL PARTNERS		06/07/2022	1	0	(3,825,137)	0	9,979,414	9.090
000000-00-0	SBS SUPER HOLDINGS, LLC	WILMINGTON	DE	SBS SUPER HOLDINGS, LLC		05/12/2023	1	0	5	0	0	0.000
000000-00-0	TA XV-A, LP	Cayman Islands	CYM	TA Associates XV GP, L.P.		05/18/2023	1	0	0	0	25,000,000	0.020
000000-00-0	VESTIGO VENTURES FUND II, LP	WILMINGTON	DE	VESTIGO VENTURES MANAGEMENT		01/27/2022	1	0	383,305	0	5,500,000	8.460
000000-00-0	VIEWPOINT VENTURES I, L.P.	WILMINGTON	DE	Viewpoint Ventures Fund I GP, LLC		11/09/2022	1	0	1,024,645	0	7,017,352	2.500
000000-00-0	WCAS XIV, L.P.	WILMINGTON	DE	WCAS XIV ASSOCIATES LLC		03/31/2022	1	0	1,524,521	0	30,309,873	0.630
000000-00-0	WELLSPRING CAPITAL PARTNERS VI, L.P.	CAYMAN ISLANDS	CYM	WELLSPRING CAPITAL MANAGEMENT VI LLC		08/31/2017	3	0	209,373	0	2,075,713	1.260
1999999. Joint Venture Interests - Common Stock - Unaffiliated								7,548,023	15,580,531	0	448,361,204	XXX
000000-00-0	ABACUS MULTI-FAMILY PARTNERS V LP	DOVER	DE	ABACUS CAPITAL GROUP, LLC		02/13/2020	3	0	251,572	0	2,515,723	2.400
000000-00-0	Abacus Multi-Family Partners VI, L.P.	DOVER	DE	AMFP VI GP, LLC		10/06/2022	3	0	1,712,329	0	17,054,795	1.420
000000-00-0	ARES US REAL ESTATE FUND IX, L.P.	WILMINGTON	DE	ARES US REAL ESTATE IX ADVISORS, L.P.		05/03/2017	3	0	192,381	0	1,932,566	2.050
000000-00-0	ARES US REAL ESTATE FUND X, L.P.	WILMINGTON	DE	Ares US Real Estate X Advisors, L.P.		06/30/2022	1	0	717,586	0	20,140,557	1.640
000000-00-0	ARES US REAL ESTATE OPPORTUNITY FUND III, L.P.	WILMINGTON	DE	ARES REAL ESTATE MANAGEMENT HOLDINGS, LLC		12/12/2019	3	0	1,752,787	0	13,681,485	2.010
000000-00-0	BKM INDUSTRIAL VALUE FUND III, L.P.	WILMINGTON	DE	BKM Capital Partners LP		04/28/2023	1	0	0	0	20,000,000	5.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	BLACK IMPACT NON OZ FUND 1, LP	WILMINGTON	DE	BLACK IMPACT FUND		01/21/2022	1	0	2,500,000	0	0	2.980
000000-00-0	CARMEL PARTNERS INVESTMENT FUND VII, L.P.	WILMINGTON	DE	CARMEL PARTNERS GP VII, LLC		12/19/2018	3	0	1,796,960	0	3,321,099	0.780
000000-00-0	CARMEL PARTNERS INVESTMENT FUND VIII, L.P.	WILMINGTON	DE	Carmel Partners GP VIII, LLC		02/25/2022	3	0	1,576,338	0	14,426,584	1.290
000000-00-0	CS Large Cities Housing Fund, L.P.	WILMINGTON	DE	Community Solutions International, Inc		04/03/2023	1	8,825,136	0	0	6,174,864	12.000
000000-00-0	DERMODY PROPERTIES INDUSTRIAL PARALLEL FUND III, L.P.	DOVER	DE	DERMODY PROPERTIES LLC		06/03/2020	3	0	3,520,886	0	9,110,758	4.310
000000-00-0	EQUUS INVESTMENT PARTNERSHIP XII, L.P.	WILMINGTON	DE	EQUUS GPXII LIMITED PARTNERSHIP		09/30/2022	1	0	184,680	0	9,715,365	4.170
000000-00-0	E-WALK INVESTORS, LLC	NEW YORK	NY	E-WALK INVESTORS, LLC		07/01/1997		0	377,233	0	0	6.170
000000-00-0	GREYSTAR EQUITY PARTNERS X, L.P.	WILMINGTON	DE	GREYSTAR MANAGEMENT X, LLC		10/10/2018	3	0	401,725	0	3,195,380	0.510
000000-00-0	GREYSTAR EQUITY PARTNERS XI, L.P.	WILMINGTON	DE	Greystar Multifamily GP XI, LLC		12/28/2022	3	0	(1,749,998)	0	14,873,111	0.670
000000-00-0	MADISON INTERNATIONAL REAL ESTATE LIQUIDITY FUND VIII (T), LP	WILMINGTON	DE	Madison International Realty VIII, LLC		05/28/2021	1	0	7,276,574	0	17,970,462	2.500
000000-00-0	NORMANDY REAL ESTATE FUND III, LP	WILMINGTON	DE	NORMANDY REAL ESTATE FUND III GP, LLC		10/22/2013	3	0	157,062	0	503,258	0.620
000000-00-0	PCCP EQUITY IX, LP	WILMINGTON	DE	PCCP, LLC		08/24/2021	1	0	1,375,000	0	8,191,145	1.400
000000-00-0	PCCP EQUITY VIII, LP	DOVER	DE	PCCP EQUITY VIII GP, LLC		06/28/2018	2	0	1,164,438	0	4,889,772	1.860
000000-00-0	PORTFOLIO ADVISORS REAL ESTATE FUND VII, L.P.	WILMINGTON	DE	PORTFOLIO ADVISORS, LLC		12/28/2018	1	0	732,158	0	6,126,445	6.530
000000-00-0	PORTFOLIO ADVISORS REAL ESTATE FUND VIII, L.P.	WILMINGTON	DE	PORTFOLIO ADVISORS, LLC		10/15/2021	1	0	216,540	0	13,824,306	17.530
000000-00-0	PRAEDIUM X MIDDLE-INCOME HOUSING FUND, L.P.	WILMINGTON	DE	THE PRAEDIUM GROUP, LLC		10/04/2019	1	0	1,648,145	0	11,566,992	5.000
000000-00-0	PROSPECT RIDGE U.S. REAL ESTATE PARTNERS III, L.P.	DOVER	DE	PROSPECT RIDGE U.S. RE PARTNERS III G.P.L.P.		05/30/2019	1	0	997,508	0	31,272,019	3.500
000000-00-0	SAVANNA REAL ESTATE FUND IV, L.P.	WILMINGTON	DE	SAVANNA IV GP, LLC		04/03/2017	3	0	520,955	0	375,000	2.520
000000-00-0	SAVANNA REAL ESTATE FUND V, L.P.	WILMINGTON	DE	SAVANNA INVESTMENT MANAGEMENT, LLC		12/20/2019	3	0	(714,546)	0	4,725,000	4.380
000000-00-0	TRANSWESTERN STRATEGIC PARTNERS FUND III, L.P.	WILMINGTON	DE	TRANSWESTERN STRATEGIC PARTNERS, LLC		04/08/2021	1	0	942,278	0	22,794,346	6.670
000000-00-0	VIRTUS REAL ESTATE CAPITAL III, LP	WILMINGTON	DE	VIRTUS REAL ESTATE CAPITAL MANAGEMENT GP, LLC		01/23/2020	1	0	(43,663)	0	9,881,411	4.100
2199999. Joint Venture Interests - Real Estate - Unaffiliated								8,825,136	27,506,928	0	268,262,443	XXX
000000-00-0	EQ EUROPEAN COMMERCIAL REAL ESTATE DEBT HOLDINGS LLC	WILMINGTON	DE	ALLIANCEBERNSTEIN LLP		01/01/2021	1	0	133,367,084	0	0	100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated								0	133,367,084	0	0	XXX
922648-AA-4	VENERABLE INSURANCE AND ANNUIT	WEST CHESTER	PA	VENERABLE HOLDINGS INC		06/01/2021		0	16,000,000	0	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated								0	16,000,000	0	0	XXX
6099999. Total - Unaffiliated								16,373,159	59,087,459	0	716,623,647	XXX
6199999. Total - Affiliated								0	195,857,084	0	0	XXX
6299999 - Totals								16,373,159	254,944,543	0	716,623,647	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	AB BSL CLO 4 LTD.	CAYMAN ISLAND		ALLIANCE BERNSTEIN L.P.	09/02/2021	06/30/2023	75,614,041	1,867,145	0	0	0	1,867,145	0	0	85,700,000	0	0	0	4,040,553
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated							75,614,041	1,867,145	0	0	0	1,867,145	0	0	85,700,000	0	0	0	4,040,553
000000-00-0	AESF VI B L.P.	SCOTLAND		AESF VI GP LIMITED	10/19/2016	06/30/2023	12,165,020	231,221	0	0	0	231,221	0	0	268,746	0	0	0	0
000000-00-0	APOLLO INVESTMENT FUND IX, L.P.	WILMINGTON	DE	APOLLO ADVISORS IX, L.P.	05/15/2017	06/30/2023	27,473,545	1,448,252	0	0	0	1,448,252	0	0	230,042	0	0	0	460,865

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	APOLLO INVESTMENT FUND VII, L.P.	WILMINGTON	DE	APOLLO INVESTMENT FUND VII, L.P.	09/20/2007	06/30/2023	276,831	(5,812)	0	0	0	(5,812)	0	0	11,446	0	0	0	2,039
000000-00-0	ARDIAN INFRASTRUCTURE FUND IV S.C.A., SICAR B	LUXEMBOURG	LUX	ARDIAN INFRASTRUCTURE IV S.a.r.l	02/20/2015	06/30/2023	20,860,536	1,336,742	0	0	0	1,336,742	0	0	121,980	0	0	0	28,605
000000-00-0	ASF VI B L.P.	SCOTLAND		ASF VI GP LIMITED	12/27/2013	06/30/2023	13,497,857	38,847	0	0	0	38,847	0	0	466,948	0	0	0	0
000000-00-0	ASF VI ENERGY L.P.	SCOTLAND		ASF VI GP LIMITED	12/27/2013	06/30/2023	4,111,372	(107,404)	0	0	0	(107,404)	0	0	122,608	0	0	0	0
000000-00-0	ASF VII B L.P.	SCOTLAND		ASF VII GP LIMITED	05/21/2015	06/30/2023	10,024,277	54,981	0	0	0	54,981	0	0	398,586	0	0	0	0
000000-00-0	ASF VIII B L.P.	SCOTLAND		ASF VIII GP LIMITED	09/21/2018	06/30/2023	38,975,033	124,069	0	0	0	124,069	0	0	940,138	0	0	0	0
000000-00-0	AXA EARLY SECONDARY FUND V B L.P.		GBR	AXA PRIVATE EQUITY UK LIMITED	09/12/2012	06/30/2023	18,853,685	(357,140)	0	0	0	(357,140)	0	0	71,005	0	0	0	312,418
000000-00-0	BLACKROCK IMPACT OPPORTUNITIES FUND, L.P.	WILMINGTON	DE	BlackRock Impact Opportunities LLC	10/07/2022	06/30/2023	4,712,903	(198,685)	0	0	0	(198,685)	0	0	10,715	0	0	0	0
000000-00-0	BLUEMOUNTAIN MONTENVERS FUND, LP (SERIES 07/2013)	WILMINGTON	DE	BLUEMOUNTAIN CAPITAL MANAGEMENT	06/30/2013	06/30/2023	2,697,166	(132,497)	0	0	0	(132,497)	0	0	476,964	0	0	0	0
000000-00-0	CARLYLE PARTNERS VII, L.P.	WILMINGTON	DE	CARLYLE INVESTMENT MANAGEMENT, LLC	02/23/2018	06/30/2023	33,720,910	544,199	0	0	0	544,199	0	0	60,976	0	0	0	97,767
000000-00-0	CRESTLINE OPPORTUNITY FUND III, LLC	DOVER	DE	CRESTLINE MANAGEMENT, L.P.	05/31/2017	06/30/2023	13,888,877	(93,674)	0	0	0	(93,674)	0	0	240,079	0	0	0	0
000000-00-0	DLJ MERCHANT BANKING PARTNERS IV, C.V.	NEW YORK	NY	DLJ MERCHANT BANKING IV, LP	05/16/2006	06/30/2023	284,091	0	0	0	0	0	0	0	163,872	0	0	0	0
000000-00-0	EN CAP ENERGY CAPITAL FUND VI, L.P.	HOUSTON		EN CAP INVESTMENTS LLC	05/16/2006	06/30/2023	1	(1)	0	0	0	(1)	0	0	0	0	0	0	0
000000-00-0	EN CAP ENERGY CAPITAL FUND VII, L.P.	HOUSTON		ENCAP EQUITY FUND VII GP, L.P.	09/19/2007	06/30/2023	1	(31,905)	0	0	0	(31,905)	0	0	0	0	0	0	0
000000-00-0	ENCAP ENERGY CAPITAL FUND X, L.P.	HOUSTON		ENCAP EQUITY FUND X GP, LP	04/07/2015	06/30/2023	26,627,519	(4,656,701)	0	0	0	(4,656,701)	0	0	2,768,214	0	0	0	4,975,457
000000-00-0	FRANCISCO PARTNERS II, L.P.	SAN FRANCISCO	CA	FRANCISCO PARTNERS GP II	05/16/2006	06/30/2023	92,831	1,410,936	0	1,469,361	0	(58,425)	0	0	643	0	0	0	59,716
000000-00-0	GCM GROSVENOR PRIVATE EQUITY STRATEGIES 2007 SERIES, L.P.	NEW YORK	NY	GCM GROSVENOR PRIVATE EQUITY	05/22/2007	06/30/2023	3,560,219	(490,107)	0	0	0	(490,107)	0	0	1,169	0	0	0	312,089
000000-00-0	GCM GROSVENOR SECONDARY OPPORTUNITY FUND, L.P.	WILMINGTON	DE	GCM PROJECT R GP, L.P.	03/18/2015	06/30/2023	9,703,294	271,942	0	0	0	271,942	0	0	381,478	0	0	0	(9,179)
000000-00-0	GENERAL ATLANTIC PARTNERS, L.P. (2016)	NEW YORK	NY	GENERAL ATLANTIC LLC	05/20/2016	06/30/2023	85,974,533	391,015	0	0	0	391,015	0	0	1,265,866	0	0	0	1,515,630
000000-00-0	GREEN EQUITY INVESTORS VII, L.P.	WILMINGTON	DE	GEI CAPITAL VII, LLC	03/15/2016	06/30/2023	38,265,610	640,336	0	0	0	640,336	0	0	(11,475)	0	0	0	11,475
000000-00-0	GSO SPECIAL SITUATIONS FUND L.P.	WILMINGTON	DE	GSO CAPITAL PARTNERS LP	10/25/2005	06/30/2023	2,033,855	(12,154)	0	0	0	(12,154)	0	0	304,017	0	0	0	0
000000-00-0	HARVEST PARTNERS VIII, L.P.	WILMINGTON	DE	HARVEST PARTNERS, L.P.	10/04/2019	06/30/2023	30,666,769	(2,010,094)	0	0	0	(2,010,094)	0	0	1,787,500	0	0	0	2,281,194
000000-00-0	HPS EUROPEAN ASSET VALUE FUND, LP	WILMINGTON	DE	HIGHBRIDGE GP, LLC	02/01/2017	06/30/2023	5,552,712	40,477	0	0	0	40,477	0	0	436,764	0	0	0	153,900
000000-00-0	IRONWOOD MEZZANINE FUND II, L.P.	WILMINGTON	DE	IRONWOOD CAPITAL LIMITED	10/31/2006	06/30/2023	362,552	4,992	0	0	0	4,992	0	0	21,513	0	0	0	859
000000-00-0	IRONWOOD MEZZANINE FUND III, L.P.	WILMINGTON	DE	IRONWOOD CAPITAL LIMITED	09/12/2012	06/30/2023	2,362,114	(216,698)	0	0	0	(216,698)	0	0	246,916	0	0	0	257,036
000000-00-0	IRONWOOD MEZZANINE FUND IV, L.P.	WILMINGTON	DE	IRONWOOD CAPITAL ADVISORS IV, LLC	12/16/2016	06/30/2023	7,955,894	52,374	0	0	0	52,374	0	0	3,203	0	0	0	148,038
000000-00-0	IRVING PLACE CAPITAL PARTNERS III SPV, L.P.	WILMINGTON	DE	BEAR STEARNS MERCHANT CAPITAL III	05/31/2006	06/30/2023	2,149,125	0	0	444,892	0	(444,892)	0	0	1,586	0	0	0	343,809
000000-00-0	KING STREET PARTNERS	WILMINGTON	DE	KING STREET CAPITAL LP	01/02/2001	06/30/2023	3,360,790	157,071	0	134,391	0	22,680	0	0	903,242	0	0	0	0
000000-00-0	LINX PARTNERS II, L.P.	WILMINGTON	DE	LINX PARTNERS II LLC	10/24/2006	06/30/2023	1	(1)	0	0	0	(1)	0	0	0	0	0	0	0
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS, L.P.	DELAWARE		MACQUARIE INFRASTRUCTURE PARTNERS U.S. GP LLC	03/23/2007	06/30/2023	1	(1)	0	0	0	(1)	0	0	0	0	0	0	0
000000-00-0	NATURAL GAS PARTNERS IX, L.P.	WILMINGTON	DE	NGP FUND IX	10/01/2007	06/30/2023	86,361	(29,111)	0	0	0	(29,111)	0	0	6,837	0	0	0	14,086
000000-00-0	NEW MOUNTAIN PARTNERS V, L.P.	WILMINGTON	DE	NEW MOUNTAIN INVESTMENTS V, L.L.C.	08/23/2017	06/30/2023	17,361,197	1,405,905	0	0	0	1,405,905	0	0	6,242	0	0	0	(29,746)
000000-00-0	NGP NATURAL RESOURCES XI, L.P.	WILMINGTON	DE	G.F.W. Energy XI, L.P.	06/30/2014	06/30/2023	16,193,024	(245,452)	0	0	0	(245,452)	0	0	152,199	0	0	0	274,318
000000-00-0	OAK HILL CAPITAL PARTNERS IV, LP	WILMINGTON	DE	OHCP GENPAR IV, L.P.	06/10/2016	06/30/2023	8,740,695	208,062	0	0	0	208,062	0	0	40,879	0	0	0	0
000000-00-0	OAK HILL CAPITAL PARTNERS VI, LP	WILMINGTON	DE	OHCP GenPar VI, L.P.	07/01/2022	06/30/2023	1	0	0	0	0	0	0	0	17,447	0	0	0	0
000000-00-0	PRIMAVERA CAPITAL FUND II L.P.	CAYMAN ISLAND		PRIMAVERA CAPITAL GP II LTD	11/18/2015	06/30/2023	18,009,687	2,204,096	0	0	0	2,204,096	0	0	601,664	0	0	0	(23,313)
000000-00-0	PROVIDENCE EQUITY PARTNERS VI, L.P.	WILMINGTON	DE	PROVIDENCE EQUITY GP VI, L.P.	11/09/2006	06/30/2023	670,043	(141,171)	0	0	0	(141,171)	0	0	2,125	0	0	0	89,846
000000-00-0	REVERENCE CAPITAL PARTNERS CREDIT OPPORTUNITIES FUND (FUND III), L.P.		DE	REVERENCE CAPITAL PARTNERS	06/07/2022	06/30/2023	17,330,354	171,870	0	0	0	171,870	0	0	(3,825,137)	0	0	0	0
000000-00-0	SCULPTOR DOMESTIC PARTNERS II	DELAWARE	MD	OZ MANAGEMENT, LLC	05/03/2004	06/30/2023	672,818	37,725	0	0	0	37,725	0	0	11,074	0	0	0	(5,456)
000000-00-0	SLF RB AGGREGATOR, LLC	WILMINGTON	DE	HPS INVESTMENT PARTNERS, LLC	07/17/2020	06/30/2023	707,394	702,291	0	509,856	0	192,435	0	0	537,442	0	0	0	0
000000-00-0	TECHNOLOGY CROSSOVER VENTURES IV	NEW YORK	NY	TECHNOLOGY CROSSOVER VENTURE PARTNERS	08/17/2000	06/30/2023	1	(1)	0	0	0	(1)	0	0	0	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							499,981,501	2,748,792	0	2,558,500	0	190,292	0	0	9,245,511	0	0	0	11,271,453
000000-00-0	ARES US REAL ESTATE OPPORTUNITY FUND III, L.P.	WILMINGTON	DE	ARES REAL ESTATE MANAGEMENT HOLDINGS, LLC	12/12/2019	06/30/2023	18,885,533	(762,568)	0	0	0	(762,568)	0	0	872,205	0	0	0	708,651
000000-00-0	BKM INDUSTRIAL VALUE FUND II, L.P.	WILMINGTON	DE	BKM FUND II GP, LLC	03/21/2018	06/30/2023	24,030,303	(142,924)	0	0	0	(142,924)	0	0	1,207,090	0	0	0	137,306
000000-00-0	BROOKFIELD FAIRFIELD U.S. MULTIFAMILY VALUE ADD FUND III, L.P.	WILMINGTON	DE	FFI MF VALUE ADD FUND III GP LLC	12/22/2017	06/30/2023	6,631,965	(256,568)	0	0	0	(256,568)	0	0	21,947	0	0	0	(16,416)

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	PCCP EQUITY VIII, LP	DOVER	DE	PCCP EQUITY VIII GP, LLC	06/28/2018	06/30/2023	18,683,858	(837,057)	0	0	0	(837,057)	0	0	1,164,438	0	0	0	0
000000-00-0	VIRTUS REAL ESTATE CAPITAL III, LP	WILMINGTON	DE	VIRTUS REAL ESTATE CAPITAL MANAGEMENT GP, LLC	01/23/2020	06/30/2023	16,713,543	(288,111)	0	0	0	(288,111)	0	0	(455,028)	0	0	0	411,365
2199999. Joint Venture Interests - Real Estate - Unaffiliated							84,945,201	(2,287,228)	0	0	0	(2,287,228)	0	0	2,810,652	0	0	0	1,240,906
000000-00-0	EQ EUROPEAN COMMERCIAL REAL ESTATE DEBT HOLDINGS LLC	WILMINGTON	DE	ALLIANCEBERNSTEIN LLP	01/01/2021	06/30/2023	405,260,988	18,660,020	0	0	0	18,660,020	0	0	7,790,048	0	0	0	2,236,038
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							405,260,988	18,660,020	0	0	0	18,660,020	0	0	7,790,048	0	0	0	2,236,038
6099999. Total - Unaffiliated							584,926,702	461,564	0	2,558,500	0	(2,096,936)	0	0	12,056,163	0	0	0	12,512,359
6199999. Total - Affiliated							480,875,029	20,527,166	0	0	0	20,527,166	0	0	93,490,048	0	0	0	6,276,592
6299999 - Totals							1,065,801,731	20,988,729	0	2,558,500	0	18,430,230	0	0	105,546,211	0	0	0	18,788,950

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
3134A4-AA-2	FED HOME LOAN MTG CORP		04/03/2023	DIRECT		6,841,263	5,914,000	21,069	1.A
31358D-DR-2	FED NATIONAL MTG ASSN		04/03/2023	DIRECT		8,390,622	11,136,000	0	1.A
38383M-D7-0	GNR 2022-45 UP		04/03/2023	DIRECT		46,407,442	45,442,168	145,794	1.A
38383P-JL-6	GNR 2022-50 BD		04/03/2023	DIRECT		46,399,451	46,247,709	127,181	1.A
38383R-AG-2	GNR 2022-63 P		04/03/2023	DIRECT		76,523,153	77,113,758	212,063	1.A
38383R-AY-3	GNR 2022-63 KG		04/03/2023	DIRECT		45,018,793	44,907,828	133,788	1.A
38383R-EH-6	GNR 2022-63 Q		04/03/2023	DIRECT		49,405,607	49,451,968	158,658	1.A
38383R-EN-3	GNR 2022-63 HQ		04/03/2023	DIRECT		44,294,793	44,281,090	121,773	1.A
38383R-ET-0	GNR 2022-63 YQ		04/03/2023	DIRECT		56,348,921	56,686,913	155,889	1.A
38384A-G5-6	GNR 2023-84 DA		05/26/2023	TORONTO DOMINION		10,555,781	10,500,000	50,750	1.A
880591-CK-6	TENNESSEE VALLEY AUTHORITY		04/03/2023	DIRECT		19,471,199	16,054,000	488,015	1.A
880591-EB-4	TENNESSEE VALLEY AUTHORITY		04/03/2023	DIRECT		18,592,100	16,300,000	174,376	1.A
912803-DC-4	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		88,418,612	127,000,000	0	1.A
912803-DD-2	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		24,963,347	43,000,000	0	1.A
912803-DN-0	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		1,593,984	3,000,000	0	1.A
912803-DX-8	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		57,350,715	107,500,000	0	1.A
912803-DY-6	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		25,850,711	50,000,000	0	1.A
912803-DZ-3	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		66,963,930	128,000,000	0	1.A
912803-EA-7	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		76,642,941	144,000,000	0	1.A
912803-EF-6	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		180,242,160	384,212,400	0	1.A
912803-EH-2	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		253,269,305	518,420,800	0	1.A
912803-EJ-8	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		368,778,067	635,000,000	0	1.A
912803-EY-5	US TREASURY STRIP		04/03/2023	DIRECT		63,014,279	113,330,000	0	1.A
912803-FA-6	US TREASURY STRIP		04/03/2023	DIRECT		126,128,920	232,500,000	0	1.A
912810-QP-6	US TREASURY INFLATION INDEX		06/30/2023	VARIOUS		154,791,905	139,934,988	178,987	1.A
912810-QS-0	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		82,400,094	75,000,000	372,928	1.A
912810-QT-8	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		24,964,519	25,000,000	302,141	1.A
912810-QV-3	US TREASURY INFLATION INDEX		06/30/2023	VARIOUS		81,871,067	85,150,690	77,335	1.A
912810-QZ-4	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		50,136,467	50,000,000	207,182	1.A
912810-RA-8	US TREASURY INFLATION INDEX		06/30/2023	VARIOUS		274,051,188	303,980,300	121,399	1.A
912810-SN-9	US TREASURY		04/03/2023	DIRECT		156,530	200,000	967	1.A
912810-SX-7	US TREASURY		04/03/2023	DIRECT		1,228,703	1,100,000	10,104	1.A
91282C-DQ-1	US TREASURY		04/03/2023	DIRECT		553,195	560,000	1,818	1.A
91282C-EN-7	US TREASURY		04/03/2023	DIRECT		543,040	545,000	6,417	1.A FE
912834-FB-9	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		54,798,374	100,000,000	0	1.A
912834-HV-3	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		16,282,841	30,000,000	0	1.A
912834-KH-0	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		26,132,746	50,000,000	0	1.A
912834-LK-2	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		10,687,849	20,000,000	0	1.A
912834-LX-4	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		15,940,254	30,400,000	0	1.A
912834-TV-0	US TREASURY STRIP		04/03/2023	DIRECT		27,205,881	50,000,000	0	1.A
912834-UB-2	US TREASURY STRIP		04/03/2023	DIRECT		54,099,930	100,000,000	0	1.A
912834-UH-9	US TREASURY STRIP		04/03/2023	DIRECT		39,885,301	75,000,000	0	1.A
912834-UR-7	US TREASURY STRIP		04/03/2023	DIRECT		39,636,698	75,000,000	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						2,716,832,678	4,121,869,612	3,068,634	XXX
68323A-CT-9	PROVINCE OF ONTARIO CANADA	A	04/03/2023	DIRECT		4,008,430	4,000,000	49,067	1.D FE
168863-DS-4	CHILE	D	04/03/2023	DIRECT		5,717,220	5,878,000	74,406	1.F FE
195325-DP-7	COLOMBIA	D	04/03/2023	DIRECT		7,208,896	7,218,000	17,143	3.A FE
445545-AM-8	HUNGARY	D	04/03/2023	DIRECT		5,314,516	5,378,000	4,127	2.B FE
445545-AN-6	HUNGARY	D	04/03/2023	DIRECT		5,941,564	6,250,000	7,053	2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
455780-CR-5	INDONESIA	D	04/03/2023	DIRECT		9,154,879	9,000,000	43,750	2.B FE
455780-CT-1	INDONESIA	D	04/03/2023	DIRECT		15,250,537	14,000,000	276,033	2.B FE
46513J-EA-5	ISRAEL JUBILEE BOND	D	04/03/2023	DIRECT		1,000,000	1,000,000	9,912	1.E
46514A-RF-8	ISRAEL JUBILIEE BOND	D	04/03/2023	DIRECT		1,000,000	1,000,000	9,189	1.E
46514T-QL-5	ISRAEL JUBILEE BOND	D	04/03/2023	DIRECT		2,000,000	2,000,000	14,890	1.E
698299-AD-6	PANAMA	D	04/03/2023	DIRECT		9,655,404	8,000,000	7,889	2.B FE
715638-DF-6	PERU	D	04/03/2023	DIRECT		14,478,438	13,454,000	73,845	2.B FE
715638-DT-6	PERU	D	04/03/2023	DIRECT		698,358	956,000	2,263	2.B FE
718286-BD-8	PHILIPPINES	D	04/03/2023	DIRECT		1,148,199	1,000,000	13,990	2.B FE
718286-BN-6	PHILIPPINES	D	04/03/2023	DIRECT		4,676,206	4,283,000	2,617	2.B FE
718286-CQ-8	PHILIPPINES	D	04/03/2023	DIRECT		3,537,980	3,500,000	1,570	2.B FE
91087B-AG-5	MEXICO	D	04/03/2023	DIRECT		5,164,172	5,280,000	42,240	2.B FE
917288-BA-9	URUGUAY	D	04/03/2023	DIRECT		5,358,842	4,336,619	74,942	2.B FE
000000-00-0	SAUDI ARABIA	D	04/03/2023	DIRECT		6,648,330	6,160,000	142,878	1.F FE
000000-00-0	QATAR	D	04/03/2023	DIRECT		4,046,826	3,208,000	73,212	1.D FE
000000-00-0	SAUDI ARABIA	D	04/03/2023	DIRECT		12,287,223	9,450,000	107,494	1.F FE
000000-00-0	FRANCE I/L	B	06/30/2023	CAPITALIZED INTEREST		0	81,808	0	1.C FE
000000-00-0	MALAYSIA	D	04/03/2023	DIRECT		3,126,827	3,020,000	41,869	1.G FE
000000-00-0	ABU DHABI	D	04/03/2023	DIRECT		7,223,566	7,040,000	92,278	1.C FE
000000-00-0	STATE OF QATAR	D	04/03/2023	DIRECT		895,383	870,000	9,582	1.C FE
0309999999. Subtotal - Bonds - All Other Governments						135,541,796	126,363,427	1,192,239	XXX
13067W-RM-6	CALIFORNIA ST DEPT OF WTR RESO		04/03/2023	DIRECT		1,500,000	1,500,000	9,066	1.B FE
13067W-RN-4	CALIFORNIA ST DEPT OF WTR RESO		04/03/2023	DIRECT		2,000,000	2,000,000	12,225	1.B FE
13077D-RW-4	CALIFORNIA ST UNIV REVENUE		04/03/2023	DIRECT		3,980,682	4,000,000	46,223	1.D FE
546475-UA-0	LOUISIANA ST GAS & FUELS TAX R		04/03/2023	DIRECT		2,500,000	2,500,000	26,881	1.D FE
882830-BH-4	TEXAS ST TRANSPRTN COMMISSION		04/03/2023	DIRECT		10,000,000	10,000,000	125,660	1.A FE
913366-DF-4	UNIV OF CALIFORNIA CA RGTS MED		04/03/2023	DIRECT		24,115,065	15,655,000	397,914	1.D FE
913366-EP-1	UNIV OF CALIFORNIA CA RGTS MED		04/03/2023	DIRECT		20,759,227	13,365,000	337,901	1.D FE
914455-UH-1	UNIV OF MICHIGAN MI		04/03/2023	DIRECT		19,999,856	20,000,000	356,240	1.A FE
915217-XF-5	UNIV OF VIRGINIA VA UNIV REVEN		04/03/2023	DIRECT		5,646,998	5,500,000	11,374	1.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						90,501,828	74,520,000	1,323,484	XXX
442331-3K-8	HOUSTON TX		04/03/2023	DIRECT		8,212,545	7,500,000	27,232	1.D FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						8,212,545	7,500,000	27,232	XXX
20753Y-CH-3	CAS 2022-R04 1M1		04/03/2023	DIRECT		5,359,433	5,359,433	5,098	1.E
30711X-CL-6	CAS 2016-C03 1M2		04/03/2023	DIRECT		2,434,775	2,363,978	5,330	1.A
30711X-CT-9	CAS 2016-C03 2M2		04/03/2023	DIRECT		1,353,506	1,297,565	3,098	1.A
313637-FB-1	FED NATIONAL MTG ASSN		04/03/2023	DIRECT		116,497	116,497	709	1.A
3137F5-PX-1	FHR 4795 FB		05/17/2023	TORONTO DOMINION		3,078,821	3,185,845	1,436	1.A Z
31404M-ZX-9	FED NATIONAL MTG ASSN		04/03/2023	DIRECT		27,197	27,351	138	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						12,370,229	12,350,669	15,809	XXX
000848-AA-5	ABPCI DIRECT LENDING FUND III		05/12/2023	VARIOUS		10,500,000	10,500,000	0	1.D PL
00100*-AA-7	ABPCI II DIRECT LENDING FUND III		05/12/2023	VARIOUS		22,200,000	22,200,000	0	1.D PL
00115A-AM-1	AEP TRANSMISSION CO LLC		04/03/2023	DIRECT		6,114,950	5,135,000	95,276	1.G FE
001846-AA-2	ANGI HOMESERVICES INC		04/03/2023	DIRECT		1,205,562	1,199,000	6,324	4.B FE
00287Y-AS-8	ABBVIE INC		04/03/2023	DIRECT		4,969,532	4,300,000	78,594	2.A FE
00287Y-AW-9	ABBVIE INC		04/03/2023	DIRECT		10,540,016	10,000,000	173,056	2.A FE
00287Y-BD-0	ABBVIE INC		04/03/2023	DIRECT		2,412,302	1,903,000	36,078	2.A FE
00287Y-BF-5	ABBVIE INC		06/27/2023	DIRECT		13,701,414	14,000,000	190,069	2.A FE
00287Y-CA-5	ABBVIE INC PUB CORP		06/27/2023	MORGAN STANLEY		1,090,319	1,255,000	5,365	2.A FE
00776W-AA-9	ACS A-1 PASS THRU TRUST MSN:30284		04/03/2023	DIRECT		31,512,204	31,511,030	33,262	1.D PL

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

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009158-BA-3	AIR PRODUCTS AND CHEMICALS INC		04/03/2023	DIRECT		14,194,265	14,000,000	151,356	1.F FE
010392-FR-4	ALABAMA POWER CO		04/03/2023	DIRECT		31,465,463	31,501,000	398,225	1.E FE
010392-FX-1	ALABAMA POWER CO		04/03/2023	DIRECT		8,353,809	8,359,000	13,456	1.E FE
013092-AA-9	ALBERTSONS COS INC / SAFEWAY I		04/03/2023	DIRECT		280,508	268,000	1,061	3.C FE
013092-AG-6	ALBERTSONS COS INC / SAFEWAY I		04/03/2023	DIRECT		683,431	800,000	1,478	3.C FE
015271-AS-8	ALEXANDRIA REAL ESTATE EQUITIE		04/03/2023	DIRECT		5,216,564	5,000,000	35,000	2.A FE
015271-AZ-2	ALEXANDRIA REAL ESTATE EQUITIE		04/03/2023	DIRECT		5,692,455	6,309,000	11,821	2.A FE
019736-AE-7	ALLISON TRANSMISSION INC		04/03/2023	DIRECT		1,184,766	1,160,000	28,009	3.A FE
019736-AG-2	ALLISON TRANSMISSION INC		04/03/2023	DIRECT		709,670	828,000	5,520	3.B FE
020002-BG-5	ALLSTATE CORP/THE		04/03/2023	DIRECT		6,246,709	5,670,000	32,744	1.G FE
02311#-AA-4	AMAROK HOLDINGS LLC		04/03/2023	DIRECT		19,654,076	19,654,076	308,157	2.C PL
023135-BJ-4	AMAZON.COM INC		04/03/2023	DIRECT		54,671,470	49,178,000	232,366	1.E FE
023551-AF-1	HESS CORP		04/03/2023	DIRECT		8,512,156	7,000,000	280,219	2.C FE
024747-AF-4	AMERICAN BUILDERS & CONTRACTOR		04/03/2023	DIRECT		2,822,008	2,790,000	24,490	3.B FE
025816-BF-5	AMERICAN EXPRESS CO		04/03/2023	DIRECT		1,845,701	2,000,000	27,225	1.F FE
025816-CP-2	AMERICAN EXPRESS CO		04/03/2023	DIRECT		29,301,813	30,000,000	415,250	1.F FE
026874-DL-8	AMERICAN INTERNATIONAL GROUP I		04/03/2023	DIRECT		12,555,951	10,000,000	241,458	2.B FE
03027X-BW-9	AMERICAN TOWER CORP		04/03/2023	DIRECT		4,939,777	4,963,000	10,608	2.C FE
03028P-H#-6	AMERICAN TRANSMISSION CO LLC		04/03/2023	DIRECT		8,000,000	8,000,000	66,711	1.F
03040W-AT-2	AMERICAN WATER CAPITAL CORP		04/03/2023	DIRECT		32,400,880	28,305,000	108,974	2.A FE
03040W-AV-7	AMERICAN WATER CAPITAL CORP		04/03/2023	DIRECT		39,669,784	35,008,000	496,384	2.A FE
03066T-AC-5	AMCAR 2022-1 A3		04/03/2023	DIRECT		4,999,594	5,000,000	5,444	1.A FE
03073E-AP-0	AMERISOURCEBERGEN CORP		04/03/2023	DIRECT		4,581,825	4,768,000	49,806	2.A FE
031100-P@-3	AMETEK INC PRV CORP		04/03/2023	DIRECT		11,000,000	11,000,000	146,520	2.A
031162-CD-0	AMGEN INC		04/03/2023	DIRECT		18,574,602	15,000,000	207,236	2.A FE
031162-DF-4	AMGEN INC		04/03/2023	DIRECT		2,423,660	2,437,000	11,941	2.A FE
032654-AK-1	ANALOG DEVICES INC		04/03/2023	DIRECT		1,567,571	1,400,000	22,466	1.G FE
03523T-BV-9	ANHEUSER-BUSCH INBEV WORLDWIDE		04/03/2023	DIRECT		11,632,087	9,000,000	98,513	1.G FE
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE		04/03/2023	DIRECT		3,017,597	2,500,000	53,986	1.G FE
036752-AD-5	ANTHEM INC		04/03/2023	DIRECT		5,525,821	5,000,000	74,740	2.B FE
036752-AH-6	ANTHEM INC		04/03/2023	DIRECT		15,508,218	13,638,000	56,882	2.B FE
036752-AU-7	ANTHEM INC		04/03/2023	DIRECT		19,795,475	20,000,000	351,361	2.B FE
037735-CY-1	APPALACHIAN POWER CO		04/03/2023	DIRECT		16,930,294	14,810,000	232,887	1.G FE
037833-BH-2	APPLE INC		04/03/2023	DIRECT		2,531,256	2,000,000	34,271	1.B FE
037833-DG-2	APPLE INC		04/03/2023	DIRECT		45,905,948	41,915,000	615,627	1.B FE
037833-DQ-0	APPLE INC		04/03/2023	DIRECT		19,865,340	20,000,000	37,694	1.B FE
038222-AM-7	APPLIED MATERIALS INC		04/03/2023	DIRECT		11,577,097	9,686,000	214,182	1.F FE
03842*-BY-1	AQUA PENNSYLVANIA INC		04/03/2023	DIRECT		8,000,000	8,000,000	77,900	1.E
03842*-BZ-8	AQUA PENNSYLVANIA INC		04/03/2023	DIRECT		5,000,000	5,000,000	49,371	1.E
03842*-CA-2	AQUA PENNSYLVANIA INC		04/03/2023	DIRECT		5,000,000	5,000,000	49,542	1.E
038522-AP-3	ARAMARK SERVICES INC		04/03/2023	DIRECT		1,040,000	1,040,000	26,433	4.A FE
039482-AC-8	ARCHER-DANIELS-MIDLAND CO		04/03/2023	DIRECT		19,738,886	20,000,000	28,500	1.F FE
039483-BM-3	ARCHER-DANIELS-MIDLAND CO		04/03/2023	DIRECT		19,868,767	20,000,000	39,583	1.F FE
040555-CY-8	ARIZONA PUBLIC SERVICE CO		04/03/2023	DIRECT		3,917,384	3,340,000	13,012	1.G FE
048303-E*-8	ATLANTIC CITY ELECTRIC CO		04/03/2023	DIRECT		27,000,000	27,000,000	322,875	1.F
049560-AP-0	ATMOS ENERGY CORP		04/03/2023	DIRECT		17,739,254	15,000,000	327,875	1.G FE
049560-AR-6	ATMOS ENERGY CORP		04/03/2023	DIRECT		2,884,497	2,968,000	4,112	1.G FE
049560-AS-4	ATMOS ENERGY CORP		04/03/2023	DIRECT		22,033,540	22,000,000	39,188	1.G FE

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

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052769-AH-9	AUTODESK INC		04/03/2023	DIRECT		19,948,524	20,000,000	145,333	2.A FE
05348E-BB-4	AVALONBAY COMMUNITIES INC		04/03/2023	DIRECT		6,427,838	6,270,000	67,220	1.G FE
05348E-BE-8	AVALONBAY COMMUNITIES INC		04/03/2023	DIRECT		4,886,316	4,098,000	83,685	1.G FE
05377R-HD-9	AESOP 2023-5A B		05/24/2023	JPMORGAN CHASE & CO		8,298,314	8,300,000	0	1.F FE
05377R-HE-7	AESOP 2023-5A C		05/24/2023	JPMORGAN CHASE & CO		9,542,082	9,544,000	0	2.C FE
05453G-AC-9	AXALTA COATING SYSTEMS LLC		04/03/2023	DIRECT		299,000	299,000	1,374	4.A FE
05552F-AX-5	BBCMS 2022-C15 A2		04/03/2023	DIRECT		12,189,337	12,000,000	39,710	1.A FE
05565E-AH-8	BMW US CAPITAL LLC		04/03/2023	DIRECT		13,447,824	13,373,000	179,941	1.F FE
05632*-AA-3	BSCH II ISSUER (I)		06/15/2023	PRIVATE PLACEMENT DUMMY BROKER		18,418,605	18,418,605	0	2.A Z
05632@-AA-1	BSCH II ISSUER (II)		06/15/2023	PRIVATE PLACEMENT DUMMY BROKER		21,581,395	21,581,395	0	2.A Z
05682*-AE-4	BAIN CAPITAL HOLDINGS LP		06/27/2023	DIRECT		36,000,000	36,000,000	232,140	1.D PL
05682*-AG-9	BAIN CAPITAL HOLDINGS LP		04/03/2023	DIRECT		20,000,000	20,000,000	349,267	1.D PL
05723K-AG-5	BAKER HUGHES A GE CO LLC / BAK		04/03/2023	DIRECT		3,691,933	3,800,000	48,691	1.G FE
060352-AJ-0	BANK 2017-BNK6 AS		04/03/2023	DIRECT		5,793,208	5,763,913	19,766	1.A
06051G-GR-4	BANK OF AMERICA CORP		04/03/2023	DIRECT		3,782,911	3,800,000	27,686	1.G FE
06051G-HG-7	BANK OF AMERICA CORP		04/03/2023	DIRECT		3,817,734	3,800,000	12,153	1.E FE
06051G-HS-1	BANK OF AMERICA CORP		04/03/2023	DIRECT		6,760,985	5,680,000	12,980	1.G FE
06051G-KJ-7	BANK OF AMERICA CORP		04/03/2023	DIRECT		2,868,720	3,000,000	12,755	1.G FE
06051G-KK-4	BANK OF AMERICA CORP		04/03/2023	DIRECT		11,312,199	11,666,000	57,786	1.G FE
06054M-AH-6	BACM 2016-UB10 AS		04/03/2023	DIRECT		3,562,981	3,500,000	10,860	1.A
06406R-AW-7	BANK OF NEW YORK MELLON CORP/T		04/03/2023	DIRECT		4,404,609	5,000,000	16,500	1.F FE
06406R-BB-2	BANK OF NEW YORK MELLON CORP/T		04/03/2023	DIRECT		9,493,890	10,000,000	47,222	1.F FE
06406R-BD-8	BANK OF NEW YORK MELLON CORP/T		04/03/2023	DIRECT		9,991,452	10,000,000	168,972	1.F FE
06427D-AV-5	BACM 2017-BNK3 AS		04/03/2023	DIRECT		5,035,874	5,000,000	17,178	1.A
06540D-CA-1	BANK 2021-BN36 AS		04/03/2023	DIRECT		10,257,944	10,000,000	24,704	1.A
07177M-AN-3	BAXALTA INC		04/03/2023	DIRECT		3,795,558	3,000,000	44,188	2.A FE
071813-BP-3	BAXTER INTERNATIONAL INC		04/03/2023	DIRECT		4,550,328	5,000,000	23,819	2.B FE
071813-CS-6	BAXTER INTERNATIONAL INC PUB CORP		04/03/2023	DIRECT		10,000,000	10,000,000	44,433	2.B FE
072722-AE-1	BAYCARE HEALTH SYSTEM INC		04/03/2023	DIRECT		5,694,146	4,361,000	64,508	1.C FE
08160B-AK-0	BMARK 2018-B5 C		04/03/2023	DIRECT		10,042,534	10,000,000	42,228	1.C
08160J-AJ-6	BMARK 2019-B9 B		04/03/2023	DIRECT		101,086	103,000	422	1.B
08161Y-BD-4	BMARK 2022-B34 A2		04/03/2023	DIRECT		15,302,484	15,000,000	52,704	1.A FE
08162P-BA-8	BMARK 2018-B1 B		04/03/2023	DIRECT		6,226,431	6,450,000	23,999	1.A
08162T-BD-4	BMARK 2018-B7 AM		04/03/2023	DIRECT		2,090,293	2,000,000	8,692	1.A
08163P-BD-1	BMARK 2022-B33 A2		04/03/2023	DIRECT		5,117,585	5,000,000	15,210	1.A FE
08163P-BM-1	BMARK 2022-B33 B		04/03/2023	DIRECT		12,548,883	12,550,000	41,589	1.D FE
084664-CQ-2	BERKSHIRE HATHAWAY FINANCE COR		04/03/2023	DIRECT		12,108,995	10,000,000	57,167	1.C FE
09062X-AG-8	BIOGEN INC		04/03/2023	DIRECT		25,904,810	27,500,000	368,156	2.A FE
09261H-A#-4	BLACKSTONE PRIVATE CREDIT FUND		04/03/2023	DIRECT		15,000,000	15,000,000	352,963	2.C FE
097023-AU-9	BOEING CO/THE		04/03/2023	DIRECT		5,216,060	4,385,000	36,557	2.C FE
097023-BZ-7	BOEING CO/THE		04/03/2023	DIRECT		15,812,236	16,563,000	55,037	2.C FE
09857L-AR-9	BOOKING HOLDINGS INC		04/03/2023	DIRECT		1,100,162	1,125,000	24,715	1.G FE
101137-AU-1	BOSTON SCIENTIFIC CORP		04/03/2023	DIRECT		1,459,239	1,533,000	6,605	2.A FE
10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC		04/03/2023	DIRECT		11,487,190	12,335,000	41,117	1.F FE
10373Q-BV-1	BP CAPITAL MARKETS AMERICA INC		05/09/2023	MORGAN STANLEY		158,997	159,000	0	1.F FE
110122-DK-1	BRISTOL-MYERS SQUIBB CO		04/03/2023	DIRECT		26,133,691	26,195,000	439,967	1.F FE
110122-DL-9	BRISTOL-MYERS SQUIBB CO		04/03/2023	DIRECT		21,209,790	16,793,000	93,388	1.F FE
110122-DU-9	BRISTOL-MYERS SQUIBB CO		04/03/2023	DIRECT		3,323,093	3,334,000	5,191	1.F FE

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110122-DW-5	BRISTOL-MYERS SQUIBB CO		04/03/2023	DIRECT		19,944,851	20,000,000	39,056	1.F FE
11135F-BV-2	BROADCOM INC		06/27/2023	MORGAN STANLEY		1,047,210	1,161,000	6,990	2.C FE
114259-AP-9	BROOKLYN UNION GAS CO/THE		04/03/2023	DIRECT		5,608,359	5,000,000	15,013	2.A FE
114259-AT-1	BROOKLYN UNION GAS CO/THE		04/03/2023	DIRECT		8,370,558	8,000,000	25,767	2.A FE
12189L-BD-2	BURLINGTON NORTHERN SANTA FE L		04/03/2023	DIRECT		28,344,915	24,000,000	301,567	1.G FE
12189L-BE-0	BURLINGTON NORTHERN SANTA FE L		04/03/2023	DIRECT		47,774,619	44,690,000	215,940	1.G FE
12510C-AA-9	CD&R SMOKEY BUYER INC		04/03/2023	DIRECT		634,132	621,000	9,199	4.C FE
12531A-AB-6	CHRN 2023-1		05/26/2023	PRIVATE PLACEMENT DUMMY BROKER		10,000,000	10,000,000	0	2.B Z
125523-AK-6	CIGNA CORP		04/03/2023	DIRECT		64,759,061	52,770,000	782,902	2.A FE
125523-CD-0	CIGNA CORP		04/03/2023	DIRECT		11,299,168	8,083,000	191,157	2.A FE
125896-BQ-2	CMS ENERGY CORP		04/03/2023	DIRECT		17,863,996	17,524,000	202,986	2.B FE
125896-BS-8	CMS ENERGY CORP		04/03/2023	DIRECT		7,733,989	7,935,000	37,261	2.B FE
12594M-BG-2	COMM 2016-COR1 AM		04/03/2023	DIRECT		3,458,415	3,449,000	11,047	1.A
12595E-AF-2	COMM 2017-COR2 AM		04/03/2023	DIRECT		11,344,539	11,300,000	39,393	1.A
12597N-AW-3	CSAIL 2020-C19 AS		04/03/2023	DIRECT		5,094,888	5,000,000	13,617	1.A
126307-AQ-0	CSC HOLDINGS LLC		04/03/2023	DIRECT		723,496	710,000	18,332	4.B FE
126307-AS-6	CSC HOLDINGS LLC		04/03/2023	DIRECT		588,874	574,000	5,399	4.B FE
126408-HF-3	CSX CORP		04/03/2023	DIRECT		40,650,112	41,500,000	670,225	2.A FE
126408-HK-2	CSX CORP		04/03/2023	DIRECT		10,205,761	9,000,000	35,475	2.A FE
126408-HN-6	CSX CORP		04/03/2023	DIRECT		16,838,245	13,611,000	249,630	2.A FE
126408-HP-1	CSX CORP		04/03/2023	DIRECT		15,388,029	13,500,000	32,063	2.A FE
126408-HR-7	CSX CORP		04/03/2023	DIRECT		17,896,991	18,000,000	31,825	2.A FE
12656*-AR-3	CSLB HOLDINGS INC		04/03/2023	DIRECT		13,000,000	13,000,000	121,532	1.G
126650-CY-4	CVS HEALTH CORP		06/27/2023	SUSQUEHANNA FINANCIAL GROUP LLLP		704,959	763,000	9,523	2.B FE
12737#-AB-7	CSFV CORE II LLC		04/03/2023	DIRECT		10,000,000	10,000,000	148,433	1.G PL
12765*-AA-8	CCOF II MASTER FINANCE SPV L.		04/13/2023	PRIVATE PLACEMENT DUMMY BROKER		20,537,190	20,537,190	0	1.E PL
130789-#B-6	CALIFORNIA WATER SERVICE CO		04/03/2023	DIRECT		13,000,000	13,000,000	155,949	1.D
131347-CR-5	CALPINE CORP		04/03/2023	DIRECT		688,282	800,000	2,750	3.A FE
14149Y-BJ-6	CARDINAL HEALTH INC		04/03/2023	DIRECT		3,595,586	3,800,000	39,234	2.B FE
141781-CB-8	CARGILL INC		04/17/2023	BARCLAYS PLC		292,147	293,000	0	1.F FE
14686G-AC-0	CRVNA 2022-N1 B		04/03/2023	DIRECT		7,413,791	7,414,113	14,581	1.B FE
149123-CB-5	CATERPILLAR INC		04/03/2023	DIRECT		5,221,479	5,000,000	25,882	1.F FE
149123-CF-6	CATERPILLAR INC		04/03/2023	DIRECT		12,742,321	12,724,000	17,230	1.F FE
150190-AF-3	CEDAR FAIR LP / CANADAS WONDE		04/03/2023	DIRECT		959,113	955,000	22,323	3.B FE
15135B-AR-2	CENTENE CORP		04/03/2023	DIRECT		1,849,506	1,810,000	23,291	2.C FE
151895-C#-4	CENTERPOINT PROPERTIES TRUST		04/03/2023	DIRECT		25,000,000	25,000,000	168,444	1.G FE
151895-D#-5	CENTERPOINT PROPERTIES TRUST		04/03/2023	DIRECT		5,000,000	5,000,000	20,313	1.G FE
15189T-AV-9	CENTERPOINT ENERGY INC		04/03/2023	DIRECT		5,219,510	4,950,000	89,409	2.B FE
15189X-AS-7	CENTERPOINT ENERGY HOUSTON ELE		04/03/2023	DIRECT		16,170,179	14,000,000	50,692	1.F FE
15189X-AT-5	CENTERPOINT ENERGY HOUSTON ELE		04/03/2023	DIRECT		12,748,206	10,630,000	79,061	1.F FE
159864-AE-7	CHARLES RIVER LABORATORIES INT		04/03/2023	DIRECT		1,966,874	1,924,000	34,752	3.B FE
166764-BL-3	CHEVRON CORP		04/03/2023	DIRECT		43,629,925	41,788,000	473,193	1.C FE
166764-CA-6	CHEVRON CORP		04/03/2023	DIRECT		13,572,589	13,700,000	167,503	1.D FE
16829@-AE-3	CHICK-FIL-A INC.		04/03/2023	DIRECT		8,000,000	8,000,000	65,444	2.B
16829@-AG-8	CHICK-FIL-A INC.		04/03/2023	DIRECT		4,000,000	4,000,000	35,994	2.B
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION I		04/03/2023	DIRECT		6,520,000	6,520,000	81,163	1.G
172967-LJ-8	CITIGROUP INC		04/03/2023	DIRECT		6,528,404	6,222,000	118,384	1.G FE
172967-MD-0	CITIGROUP INC		04/03/2023	DIRECT		17,734,414	14,754,000	135,306	1.G FE

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17326C-BB-9	CGCMT 2017-B1 AS		04/03/2023	DIRECT		28,037,598	28,068,304	95,481	1.A
17326D-AF-9	CGCMT 2017-P8 AS		04/03/2023	DIRECT		6,380,092	6,410,000	22,264	1.A
184496-AN-7	CLEAN HARBORS INC		04/03/2023	DIRECT		880,474	866,000	9,264	3.A FE
189054-AW-9	CLOROX CO/THE		04/03/2023	DIRECT		19,933,734	20,000,000	301,167	2.A FE
19108#-AA-5	COCA-COLA BEVERAGES FLORIDA LLC		04/03/2023	DIRECT		3,000,000	3,000,000	8,573	2.B PL
191216-CM-0	COCA-COLA CO/THE		04/03/2023	DIRECT		7,133,916	7,435,000	12,288	1.E FE
19416Q-EK-2	COLGATE-PALMOLIVE CO		04/03/2023	DIRECT		2,540,179	2,500,000	16,188	1.D FE
20030N-BH-3	COMCAST CORP		04/03/2023	DIRECT		2,680,866	2,560,000	23,876	1.G FE
20030N-CC-3	COMCAST CORP		04/03/2023	DIRECT		9,953,382	10,000,000	168,683	1.G FE
202795-JL-5	COMMONWEALTH EDISON CO		04/03/2023	DIRECT		38,760,652	38,065,000	194,290	1.F FE
202795-JQ-4	COMMONWEALTH EDISON CO		04/03/2023	DIRECT		9,900,111	10,000,000	123,556	1.F FE
20754Q-AA-6	CAS 2023-R04 1M1		05/24/2023	BANK OF AMERICA CORP		2,000,000	2,000,000	0	2.A FE
207597-EG-6	CONNECTICUT LIGHT & POWER CO/T		04/03/2023	DIRECT		19,282,312	17,550,000	354,266	1.E FE
20826F-AC-0	CONOCOPHILLIPS CO		04/03/2023	DIRECT		27,874,116	24,871,000	412,928	1.F FE
20826F-AR-7	CONOCOPHILLIPS CO		04/03/2023	DIRECT		7,055,814	5,000,000	15,701	1.F FE
20826F-AV-8	CONOCOPHILLIPS CO		04/03/2023	DIRECT		4,992,143	5,000,000	10,028	1.F FE
209111-FG-3	CONSOLIDATED EDISON CO OF NEW		04/03/2023	DIRECT		1,783,384	1,428,000	21,956	2.A FE
209111-FL-2	CONSOLIDATED EDISON CO OF NEW		04/03/2023	DIRECT		27,874,391	26,200,000	307,395	2.A FE
209111-FS-7	CONSOLIDATED EDISON CO OF NEW		04/03/2023	DIRECT		2,881,325	2,743,000	37,488	2.A FE
209111-FT-5	CONSOLIDATED EDISON CO OF NEW		04/03/2023	DIRECT		24,502,099	19,910,000	316,320	2.A FE
209111-FV-0	CONSOLIDATED EDISON CO OF NEW		04/03/2023	DIRECT		15,235,423	13,400,000	213,423	2.A FE
210518-CZ-7	CONSUMERS ENERGY CO		04/03/2023	DIRECT		9,975,288	10,730,000	47,465	1.E FE
210518-D#-0	CONSUMERS ENERGY COMPANY		04/03/2023	DIRECT		14,000,000	14,000,000	7,420	1.E
210518-DC-7	CONSUMERS ENERGY CO		04/03/2023	DIRECT		16,479,902	16,145,000	236,883	1.E FE
210518-DD-5	CONSUMERS ENERGY CO		04/03/2023	DIRECT		18,188,017	15,000,000	306,313	1.E FE
210518-DE-3	CONSUMERS ENERGY CO		04/03/2023	DIRECT		11,337,719	10,000,000	51,042	1.E FE
210518-E#-9	CONSUMERS ENERGY COMPANY		04/03/2023	DIRECT		22,000,000	22,000,000	270,123	1.E
219350-BK-0	CORNING INC		04/03/2023	DIRECT		53,087,262	40,301,000	832,496	2.A FE
219350-BP-9	CORNING INC		04/03/2023	DIRECT		23,767,796	23,021,000	346,658	2.A FE
224044-CJ-4	COX COMMUNICATIONS INC		04/03/2023	DIRECT		13,345,725	13,884,000	66,142	2.B FE
22945D-AQ-6	CSAIL 2019-C15 AS		04/03/2023	DIRECT		5,390,665	5,283,000	20,603	1.A
22964*-AC-2	CSOLAR IV WEST		04/03/2023	DIRECT		18,893,281	18,893,281	8,082	2.B PL
231021-AQ-9	CUMMINS INC		04/03/2023	DIRECT		4,955,787	4,485,000	111,144	1.E FE
23157#-AG-4	CURTISS-WRIGHT CORP		04/03/2023	DIRECT		15,300,000	15,300,000	62,178	2.A PL
232989-AA-1	DLLMT 2023-1A A1		05/17/2023	BANK OF AMERICA CORP		2,000,000	2,000,000	0	1.D FE
232989-AB-9	DLLMT 2023-1A A2		05/17/2023	BANK OF AMERICA CORP		999,907	1,000,000	0	1.A FE
232989-AC-7	DLLMT 2023-1A A3		05/17/2023	BANK OF AMERICA CORP		1,499,761	1,500,000	0	1.A FE
23338V-AR-7	DTE ELECTRIC CO		04/03/2023	DIRECT		7,390,271	7,435,000	24,876	1.E FE
23345Y-AC-5	DTAOT 2022-1A B		04/03/2023	DIRECT		3,809,862	3,810,000	4,886	1.C FE
235851-AR-3	DANAHER CORP		04/03/2023	DIRECT		6,839,277	5,866,000	13,545	1.G FE
244199-BK-0	DEERE & CO		04/03/2023	DIRECT		4,410,990	3,501,000	61,632	1.F FE
24703T-AJ-5	DELL INTERNATIONAL LLC / EMC C		06/27/2023	JANE STREET EXECUTION SVCS LLC		797,839	688,000	25,387	2.B FE
24703W-AC-3	DEFT 2022-1 A3		04/03/2023	DIRECT		4,999,575	5,000,000	4,150	1.A FE
25179M-AL-7	DEVON ENERGY CORPORATION		06/27/2023	US BANCORP		1,050,858	1,123,000	28,649	2.B FE
254687-DV-5	WALT DISNEY CO/THE		04/03/2023	DIRECT		6,183,455	5,000,000	17,285	1.G FE
254687-EX-0	WALT DISNEY CO/THE		04/03/2023	DIRECT		6,487,315	5,000,000	116,188	1.G FE
254687-FM-3	WALT DISNEY CO/THE		04/03/2023	DIRECT		38,848,340	40,000,000	100,833	1.G FE
25468P-CR-5	WALT DISNEY CO/THE		04/03/2023	DIRECT		7,379,758	7,000,000	98,656	1.G FE

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25468P-DB-9	WALT DISNEY CO/THE		04/03/2023	DIRECT		16,080,158	14,500,000	204,359	1.G FE
25468P-DN-3	WALT DISNEY CO/THE		04/03/2023	DIRECT		4,877,884	4,895,000	26,107	1.G FE
25470D-BH-1	DISCOVERY COMMUNICATIONS LLC		04/03/2023	DIRECT		13,678,524	12,400,000	222,632	2.C FE
25470X-BF-1	DISH DBS CORP		04/03/2023	DIRECT		296,864	297,000	5,835	4.B FE
260543-BJ-1	DOW CHEMICAL CO		04/03/2023	DIRECT		1,116,671	1,000,000	31,344	2.A FE
26138E-AY-5	KEURIG DR PEPPER INC		04/03/2023	DIRECT		14,308,981	13,816,000	184,896	2.B FE
26441C-BF-1	DUKE ENERGY CORP		04/03/2023	DIRECT		817,213	1,000,000	12,717	2.B FE
26442C-AH-7	DUKE ENERGY CAROLINAS LLC		04/03/2023	DIRECT		7,986,721	6,119,000	44,142	1.F FE
26442U-AN-4	DUKE ENERGY PROGRESS LLC		04/03/2023	DIRECT		5,881,940	5,896,000	101,903	1.F FE
26442U-AP-9	DUKE ENERGY PROGRESS LLC		04/03/2023	DIRECT		4,913,948	4,956,000	100,772	1.F FE
26875P-AN-1	EOG RESOURCES INC		04/03/2023	DIRECT		5,287,154	5,285,000	104,775	1.G FE
26875P-AT-8	EOG RESOURCES INC		04/03/2023	DIRECT		17,324,674	13,096,000	304,318	1.G FE
26875P-AU-5	EOG RESOURCES INC		04/03/2023	DIRECT		7,811,511	7,198,000	147,834	1.G FE
26884A-BJ-1	ERP OPERATING LP		04/03/2023	DIRECT		12,128,790	12,141,000	38,952	1.G FE
26884A-BK-8	ERP OPERATING LP		04/03/2023	DIRECT		20,126,809	20,000,000	283,583	1.G FE
26884T-AW-2	ERAC USA FINANCE LLC		04/28/2023	VARIOUS		4,653,109	4,665,000	106	2.A FE
27731#-AL-9	EASTGROUP PROPERTIES LP		04/03/2023	DIRECT		12,000,000	12,000,000	147,900	2.B
27731#-AM-7	EASTGROUP PROPERTIES LP		04/03/2023	DIRECT		5,000,000	5,000,000	63,986	2.B
277432-AW-0	EASTMAN CHEMICAL CO		04/03/2023	DIRECT		19,269,701	19,365,000	297,737	2.B FE
278062-AF-1	EATON CORP		04/03/2023	DIRECT		9,490,033	10,000,000	20,663	1.G FE
278642-AU-7	EBAY INC		04/03/2023	DIRECT		9,630,255	10,000,000	119,000	2.A FE
278865-BA-7	ECOLAB INC		04/03/2023	DIRECT		6,838,502	6,067,000	81,879	1.G FE
283695-BQ-6	EL PASO NATURAL GAS CO LLC		04/03/2023	DIRECT		4,731,288	4,732,000	22,543	2.B FE
28470R-AH-5	COLT MERGER SUB INC		04/03/2023	DIRECT		571,000	571,000	9,219	4.A FE
286857-C#-2	ELIZABETHTOWN GAS CO		04/03/2023	DIRECT		10,000,000	10,000,000	104,533	1.G
29089Q-AC-9	EMERGENT BIOSOLUTIONS INC		04/03/2023	DIRECT		1,214,781	1,232,000	6,498	5.B FE
291011-AQ-7	EMERSON ELECTRIC CO		04/03/2023	DIRECT		5,676,080	4,996,000	40,801	1.F FE
29157T-AD-8	EMORY UNIVERSITY		04/25/2023	MORGAN STANLEY		8,590,000	10,000,000	33,336	1.C FE
29157T-AE-6	EMORY UNIVERSITY		04/03/2023	DIRECT		11,246,473	10,000,000	27,216	1.C FE
29364G-AK-9	ENTERGY CORP		04/03/2023	DIRECT		2,425,519	2,647,000	30,054	2.B FE
29364G-AL-7	ENTERGY CORP		04/03/2023	DIRECT		12,912,120	15,000,000	127,167	2.B FE
29365T-AJ-3	ENTERGY TEXAS INC		04/03/2023	DIRECT		11,908,266	12,000,000	4,733	1.G FE
29375J-AC-8	EFF 2022-1 A3		04/03/2023	DIRECT		2,999,886	3,000,000	3,815	1.A FE
293791-AP-4	ENTERPRISE PRODUCTS OPERATING		04/03/2023	DIRECT		15,475,613	11,500,000	359,008	2.A FE
29379V-AY-9	ENTERPRISE PRODUCTS OPERATING		04/03/2023	DIRECT		10,369,564	10,000,000	60,569	2.A FE
294549-AE-0	EQUITABLE RESOURCES INC		06/27/2023	DIRECT		1,998,429	2,000,000	70,181	2.C FE
29717P-AS-6	ESSEX PORTFOLIO LP		04/03/2023	DIRECT		5,951,250	5,368,000	12,749	2.A FE
30161N-AY-7	EXELON CORP		04/03/2023	DIRECT		13,480,622	10,900,000	240,496	2.B FE
30225V-B*-7	EXTRA SPACE STORAGE LP		04/03/2023	DIRECT		25,000,000	25,000,000	94,250	2.B
30231G-AN-2	EXXON MOBIL CORP		04/03/2023	DIRECT		10,937,311	10,000,000	27,743	1.D FE
30231G-AW-2	EXXON MOBIL CORP		04/03/2023	DIRECT		20,708,817	20,000,000	75,423	1.D FE
30231G-AZ-5	EXXON MOBIL CORP		04/03/2023	DIRECT		39,099,989	38,000,000	156,813	1.D FE
30231G-BM-3	EXXON MOBIL CORP		04/03/2023	DIRECT		30,188,597	30,000,000	486,157	1.D FE
31428X-BQ-8	FEDEX CORP		04/03/2023	DIRECT		15,940,251	16,000,000	88,200	2.B FE
31428X-BR-6	FEDEX CORP		06/27/2023	DIRECT		14,995,943	15,000,000	236,250	2.B FE
31620M-BT-2	FIDELITY NATIONAL INFORMATION		04/03/2023	DIRECT		3,265,363	4,000,000	8,250	2.B FE
31944T-AA-8	FIRSTCASH INC		04/03/2023	DIRECT		761,299	800,000	11,625	3.B FE
32057K-AB-6	FIAOT 2022-1A B		04/03/2023	DIRECT		5,999,463	6,000,000	8,613	1.B FE

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32057K-AC-4	FIAOT 2022-1A C		04/03/2023	DIRECT		2,999,457	3,000,000	4,956	1.F FE
337738-AU-2	FISERV INC		04/03/2023	DIRECT		972,458	1,077,000	9,738	2.B FE
337738-AV-0	FISERV INC		04/03/2023	DIRECT		5,539,638	5,000,000	56,833	2.B FE
33834Y-AA-6	FIVE POINT OP CO LP/ FIVE POIN		04/03/2023	DIRECT		2,436,298	2,429,000	73,857	4.C FE
33845V-AC-5	FCAT 2022-1 B		04/03/2023	DIRECT		3,499,661	3,500,000	4,932	1.B FE
341081-FC-6	FLORIDA POWER & LIGHT CO		04/03/2023	DIRECT		3,186,560	2,500,000	13,040	1.E FE
341081-FF-9	FLORIDA POWER & LIGHT CO		04/03/2023	DIRECT		4,854,886	4,476,000	32,311	1.E FE
341081-FG-7	FLORIDA POWER & LIGHT CO		04/03/2023	DIRECT		7,548,532	7,000,000	96,863	1.E FE
341081-FL-6	FLORIDA POWER & LIGHT CO		04/03/2023	DIRECT		10,671,228	10,000,000	205,875	1.D FE
341081-FQ-5	FLORIDA POWER & LIGHT CO		04/03/2023	DIRECT		14,926,971	15,000,000	54,313	1.D FE
341081-FU-6	FLORIDA POWER & LIGHT CO		04/03/2023	DIRECT		22,134,303	19,199,000	70,220	1.D FE
341081-FX-0	FLORIDA POWER & LIGHT CO		04/03/2023	DIRECT		24,904,807	25,000,000	400,313	1.D FE
34489*-AC-3	NATIONAL FOOTBALL LEAGUE TRUST		04/03/2023	DIRECT		9,000,000	9,000,000	179,190	1.F FE
34489@-AD-9	NATIONAL FOOTBALL LEAGUE TRUS		04/03/2023	DIRECT		15,000,000	15,000,000	262,450	1.F FE
34490@-AK-0	NFL TRUST		04/03/2023	DIRECT		5,000,000	5,000,000	96,785	1.F FE
34502*-AD-4	FOOTBALL CLUB TERM NOTES 2032		04/03/2023	DIRECT		19,500,000	19,500,000	345,172	1.F FE
345397-C2-7	FORD MOTOR CREDIT CO LLC		04/03/2023	DIRECT		1,197,152	1,197,000	20,738	3.A FE
35086@-AK-7	FOUR CORNERS OPERATING PARTNER		06/27/2023	DIRECT		10,000,000	10,000,000	88,117	2.B FE
35137L-AL-9	FOX CORP		04/03/2023	DIRECT		2,889,955	3,216,000	55,029	2.B FE
35564K-KY-4	STACR 2021-DNA6 M2		06/30/2023	BANK OF AMERICA CORP		4,582,500	4,700,000	7,716	2.C Z
36251P-AC-8	GSMS 2016-GS3 A3		04/03/2023	DIRECT		9,459,067	9,287,670	22,068	1.A
36257H-BT-2	GSMS 2019-GC40 AS		04/03/2023	DIRECT		8,633,860	8,825,000	27,602	1.A
36258Y-BL-1	GSMS 2020-GC45 AS		04/03/2023	DIRECT		2,197,342	2,164,000	6,294	1.A
36258Y-BM-9	GSMS 2020-GC45 B		04/03/2023	DIRECT		7,334,560	8,000,000	24,971	1.B
36260J-AH-0	GSMS 2019-GC39 AS		04/03/2023	DIRECT		5,000,775	5,000,000	17,504	1.A
36261C-AA-9	GSF 2021-1 A1		04/03/2023	DIRECT		3,588,788	3,577,788	3,987	1.A FE
36263X-AE-3	GCAR 2022-1A C		04/03/2023	DIRECT		2,999,812	3,000,000	5,051	1.E FE
36264F-AN-1	HALEON US CAPITAL LLC		04/03/2023	DIRECT		9,869,113	10,050,000	11,167	2.B FE
364760-AP-3	GAP INC/THE		04/03/2023	DIRECT		619,528	800,000	14,742	4.A FE
366651-AE-7	GARTNER INC		04/03/2023	DIRECT		715,650	800,000	15,250	3.A FE
369550-BM-9	GENERAL DYNAMICS CORP		04/03/2023	DIRECT		9,490,777	9,105,000	167,779	1.G FE
37045V-AK-6	GENERAL MOTORS CO		06/27/2023	JANE STREET EXECUTION SVCS LLC		815,522	797,000	12,858	2.B FE
37045X-EG-7	GENERAL MOTORS FINANCIAL CO IN		04/04/2023	VARIOUS		434,544	434,000	0	2.B FE
372460-C#-0	GENUINE PARTS COMPANY		04/03/2023	DIRECT		3,000,000	3,000,000	47,483	2.B
37255J-AA-0	GENTING NEW YORK LLC / GENNY C		04/03/2023	DIRECT		757,299	753,000	3,382	3.A FE
375558-BA-0	GILEAD SCIENCES INC		04/03/2023	DIRECT		11,428,654	10,000,000	78,750	2.A FE
375558-BK-8	GILEAD SCIENCES INC		04/03/2023	DIRECT		21,974,484	20,000,000	76,083	2.A FE
377372-AJ-6	GLAXOSMITHKLINE CAPITAL INC		04/03/2023	DIRECT		5,356,457	5,000,000	9,333	1.F FE
377372-AN-7	GLAXOSMITHKLINE CAPITAL PLC		06/27/2023	DIRECT		30,003,238	30,000,000	293,854	1.F FE
37940X-AC-6	GLOBAL PAYMENTS INC		04/03/2023	DIRECT		15,053,653	13,120,000	74,110	2.C FE
38141G-XD-1	GOLDMAN SACHS GROUP INC/THE		04/03/2023	DIRECT		8,457,379	8,416,000	67,705	2.A FE
38141G-YB-4	GOLDMAN SACHS GROUP INC/THE		04/03/2023	DIRECT		920,662	997,000	11,732	1.F FE
38141G-YM-0	GOLDMAN SACHS GROUP INC/THE		04/03/2023	DIRECT		3,343,130	3,509,000	30,950	1.F FE
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONA		04/03/2023	DIRECT		1,796,860	1,774,000	3,277	3.B FE
38869A-AD-9	GRAPHIC PACKAGING INTERNATIONA		04/03/2023	DIRECT		698,784	800,000	5,250	3.B FE
39121J-B*-0	GREAT RIVER ENERGY		04/03/2023	DIRECT		8,800,000	8,800,000	168,197	1.G
39154T-CB-2	GALC 2023-1 A2		05/17/2023	WELLS FARGO		4,499,567	4,500,000	0	1.A FE
39154T-CC-0	GALC 2023-1 A3		05/17/2023	WELLS FARGO		7,999,294	8,000,000	0	1.A FE

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39154T-CE-6	GALC 2023-1 B		05/17/2023	WELLS FARGO		999,816	1,000,000	0	1.C FE
398905-AN-9	GROUP 1 AUTOMOTIVE INC		04/03/2023	DIRECT		588,543	594,000	3,234	3.B FE
40434L-AC-9	HP INC		04/03/2023	DIRECT		5,905,094	6,873,000	69,455	2.B FE
40480#-AH-4	HA MUNI RECEIVALBES I TRUST PRV CORP		06/21/2023	DIRECT		5,823,225	5,823,225	0	1.F Z
410345-AL-6	HANESBRANDS INC		04/03/2023	DIRECT		2,108,393	2,000,000	37,646	4.A FE
41242*-AT-9	HARDWOOD FUNDING LLC		04/03/2023	DIRECT		10,000,000	10,000,000	114,725	1.G FE
41242*-AZ-5	HARDWOOD FUNDING LLC		04/03/2023	DIRECT		4,000,000	4,000,000	43,940	1.G FE
41242*-BB-7	HARDWOOD FUNDING LLC		04/03/2023	DIRECT		7,000,000	7,000,000	77,805	1.G FE
41242*-BH-4	HARDWOOD FUNDING LLC (SERIES FF)		04/03/2023	DIRECT		4,000,000	4,000,000	47,840	1.G FE
41242*-BJ-0	HARDWOOD FUNDING LLC		04/03/2023	DIRECT		4,000,000	4,000,000	48,100	1.G FE
41242*-BL-5	HARDWOOD FUNDING LLC		04/03/2023	DIRECT		24,000,000	24,000,000	308,880	1.G FE
41242*-BS-0	HARDWOOD FUNDING LLC		04/03/2023	DIRECT		5,000,000	5,000,000	46,963	1.G FE
416515-BF-0	HARTFORD FINANCIAL SERVICES GR		04/03/2023	DIRECT		27,051,112	27,370,000	123,165	2.A FE
42809H-AC-1	HESS CORP		06/27/2023	MORGAN STANLEY		637,709	640,000	17,493	2.C FE
42824C-BK-4	HEWLETT PACKARD ENTERPRISE CO		04/03/2023	DIRECT		29,971,338	30,000,000	266,875	2.B FE
432833-AG-6	HILTON DOMESTIC OPERATING CO I		04/03/2023	DIRECT		583,667	575,000	13,135	3.B FE
437076-AS-1	HOME DEPOT INC/THE		06/27/2023	MORGAN STANLEY		1,091,047	1,004,000	2,130	1.F FE
437076-BH-4	HOME DEPOT INC/THE		04/03/2023	DIRECT		5,894,691	5,000,000	108,021	1.F FE
437076-CD-2	HOME DEPOT INC/THE		04/03/2023	DIRECT		17,200,613	16,647,000	261,797	1.F FE
438516-BS-4	HONEYWELL INTERNATIONAL INC		04/03/2023	DIRECT		2,482,601	2,540,000	35,771	1.F FE
44055P-AA-4	HORIZON THERAPEUTICS USA INC		04/03/2023	DIRECT		1,023,305	990,000	9,529	4.A FE
44891A-CH-8	HYUNDAI CAPITAL AMERICA		06/21/2023	CITIGROUP INC		466,793	468,000	0	2.A FE
44891C-AK-9	HYUNDAI CAPITAL AMERICA		04/03/2023	DIRECT		3,973,705	4,247,000	2,271	2.A FE
448980-AB-8	HALST 2023-B A2A		05/16/2023	SG AMERICAS SECURITIES		1,999,878	2,000,000	0	1.A FE
448980-AE-2	HALST 2023-B A4		05/16/2023	SG AMERICAS SECURITIES		4,999,489	5,000,000	0	1.A FE
44919*-AC-2	I 595 EXPRESS LLC		04/03/2023	DIRECT		12,879,514	12,879,514	4,737	1.F PL
449298-AK-0	ICRE CORE REAL ESTATE		04/03/2023	DIRECT		12,000,000	12,000,000	111,547	2.B
449934-AD-0	IQVIA INC		04/03/2023	DIRECT		1,349,819	1,330,000	31,218	3.B FE
450636-B*-5	ITR CONCESSION COMPANY LLC		04/03/2023	DIRECT		30,000,000	30,000,000	520,133	2.B FE
450636-C#-0	ITR CONCESSION CO LLC		04/03/2023	DIRECT		10,000,000	10,000,000	149,861	2.B FE
450636-D*-3	ITR CONCESSION CO LLC		04/03/2023	DIRECT		10,000,000	10,000,000	154,472	2.B FE
450636-E#-8	ITR CONCESSION CO LLC		04/03/2023	DIRECT		3,000,000	3,000,000	6,349	2.B FE
452308-AR-0	ILLINOIS TOOL WORKS INC		04/03/2023	DIRECT		34,388,858	30,506,000	109,059	1.E FE
45687A-AG-7	INGERSOLL-RAND GLOBAL HOLDING		04/03/2023	DIRECT		12,256,206	9,960,000	173,401	2.B FE
45687A-AN-2	INGERSOLL-RAND GLOBAL HOLDING		04/03/2023	DIRECT		1,746,514	1,613,000	8,285	2.B FE
45688C-AB-3	INGEVITY CORP		04/03/2023	DIRECT		2,215,523	2,332,000	38,405	3.C FE
458140-AV-2	INTEL CORP		04/03/2023	DIRECT		11,616,996	10,000,000	153,750	1.F FE
458140-AY-6	INTEL CORP		04/03/2023	DIRECT		17,336,509	16,500,000	268,721	1.F FE
458140-BG-4	INTEL CORP		04/03/2023	DIRECT		16,474,895	16,302,000	196,142	1.F FE
458140-BM-1	INTEL CORP		04/03/2023	DIRECT		11,031,167	8,892,000	10,559	1.F FE
459200-JZ-5	INTERNATIONAL BUSINESS MACHINE		04/03/2023	DIRECT		18,900,292	18,075,000	230,306	1.G FE
459200-KC-4	INTERNATIONAL BUSINESS MACHINE		04/03/2023	DIRECT		22,682,569	19,683,000	322,993	1.G FE
459200-KL-4	INTERNATIONAL BUSINESS MACHINE		04/03/2023	DIRECT		3,063,239	3,300,000	37,588	1.G FE
459200-KN-0	INTERNATIONAL BUSINESS MACHINE		04/03/2023	DIRECT		1,999,695	2,000,000	8,311	1.G FE
460146-CQ-4	INTERNATIONAL PAPER CO		04/03/2023	DIRECT		15,986,972	15,470,000	92,648	2.B FE
460690-BP-4	INTERPUBLIC GROUP OF COS INC/T		04/03/2023	DIRECT		32,464,611	32,310,000	763,728	2.B FE
460690-BR-0	INTERPUBLIC GROUP OF COS INC/T		04/03/2023	DIRECT		9,949,712	9,984,000	5,269	2.B FE
46266T-AA-6	IQVIA INC		04/03/2023	DIRECT		1,825,784	1,800,000	34,750	3.B FE

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46590K-AH-7	JPMCC 2015-JP1 B		04/03/2023	DIRECT		2,484,259	2,500,000	10,591	1.A
46590M-AV-2	JPMCC 2016-JP2 AS		04/03/2023	DIRECT		9,779,004	10,000,000	28,010	1.A
46590R-AD-1	JPMCC 2016-JP3 A4		04/03/2023	DIRECT		9,549,435	9,351,295	22,514	1.A
46645L-BD-8	JPMBB 2016-C1 AS		04/03/2023	DIRECT		2,350,285	2,340,054	8,517	1.A
46647P-AA-4	JPMORGAN CHASE & CO		04/03/2023	DIRECT		12,842,754	10,800,000	53,676	1.F FE
46647P-AL-0	JPMORGAN CHASE & CO		04/03/2023	DIRECT		9,745,320	10,000,000	153,054	1.F FE
46647P-AN-6	JPMORGAN CHASE & CO PUB CORP		04/03/2023	DIRECT		16,896,818	15,000,000	115,286	1.F FE
46647P-BK-1	JPMORGAN CHASE & CO		04/03/2023	DIRECT		5,000,000	5,000,000	46,868	1.F FE
46659*-AF-4	JM FAMILY ENTERPRISES INC		04/03/2023	DIRECT		13,000,000	13,000,000	47,522	2.B
475795-AC-4	JELD-WEN INC		04/03/2023	DIRECT		2,289,647	2,322,000	32,516	4.B FE
478160-CG-7	JOHNSON & JOHNSON		04/03/2023	DIRECT		26,968,245	25,000,000	80,729	1.A FE
478160-CK-8	JOHNSON & JOHNSON		04/03/2023	DIRECT		20,379,642	21,000,000	133,642	1.A FE
478160-CM-4	JOHNSON & JOHNSON		04/03/2023	DIRECT		24,917,853	25,000,000	192,014	1.A FE
478165-AH-6	SC JOHNSON & SON INC		04/03/2023	DIRECT		13,683,147	11,385,000	253,870	1.G FE
48121@-AH-4	JRD HOLDINGS LLC		04/03/2023	DIRECT		5,000,000	5,000,000	49,678	2.B PL
48121@-AJ-0	JRD HOLDINGS LLC		04/03/2023	DIRECT		5,000,000	5,000,000	51,567	2.B PL
48128K-AT-8	JPMCC 2017-JP6 A4		04/03/2023	DIRECT		3,184,109	3,155,000	9,324	1.A
48128K-AX-9	JPMCC 2017-JP6 AS		04/03/2023	DIRECT		1,468,543	1,450,000	4,976	1.A
482480-AH-3	KLA-TENCOR CORP		04/03/2023	DIRECT		6,139,852	4,895,000	12,917	1.G FE
48305Q-AD-5	KAISER FOUNDATION HOSPITALS		04/03/2023	DIRECT		1,553,535	1,169,000	20,618	1.D FE
487836-BQ-0	KELLOGG CO		04/03/2023	DIRECT		13,855,962	13,500,000	308,813	2.B FE
49427R-A#-9	KILROY REALTY LP		04/03/2023	DIRECT		60,000,000	60,000,000	262,417	2.B
49427R-AR-3	KILROY REALTY LP		04/03/2023	DIRECT		9,996,355	10,000,000	102,319	2.B FE
494368-BV-4	KIMBERLY-CLARK CORP		04/03/2023	DIRECT		6,852,781	7,725,000	43,947	1.F FE
49446R-AM-1	KIMCO REALTY CORP		04/03/2023	DIRECT		2,947,870	2,500,000	54,010	2.A FE
49446R-AT-6	KIMCO REALTY CORP		04/03/2023	DIRECT		4,319,780	4,250,000	17,336	2.A FE
49456B-AH-4	KINDER MORGAN INC/DE		04/03/2023	DIRECT		33,320,828	27,000,000	511,988	2.B FE
50067P-AA-7	KORN FERRY		04/03/2023	DIRECT		2,039,252	2,000,000	28,007	3.C FE
50117E-AC-8	KCOT 2022-1A A3		04/03/2023	DIRECT		19,998,130	20,000,000	28,183	1.A FE
50117E-AD-6	KCOT 2022-1A A4		04/03/2023	DIRECT		3,999,257	4,000,000	5,869	1.A FE
501797-AN-4	L BRANDS INC		04/03/2023	DIRECT		1,024,560	955,000	8,774	3.B FE
50212@-AF-4	LP 1A REIT INC		04/03/2023	DIRECT		19,000,000	19,000,000	251,396	1.G
50249A-AA-1	LYB INTERNATIONAL FINANCE III		04/03/2023	DIRECT		8,106,928	7,068,000	139,357	2.B FE
50249A-AD-5	LYB INTERNATIONAL FINANCE III		04/03/2023	DIRECT		7,248,684	6,650,000	118,703	2.B FE
512807-AT-5	LAM RESEARCH CORP		04/03/2023	DIRECT		37,155,386	29,600,000	76,158	1.G FE
513075-BR-1	LAMAR MEDIA CORP		04/03/2023	DIRECT		560,000	560,000	4,608	3.C FE
513272-AC-8	LAMB WESTON HOLDINGS INC		04/03/2023	DIRECT		2,199,699	2,078,000	39,114	3.C FE
513272-AD-6	LAMB WESTON HOLDINGS INC		04/03/2023	DIRECT		732,368	800,000	5,867	3.C FE
51805@-AB-4	LASALLE PROPERTY FUND REIT INC		04/03/2023	DIRECT		15,000,000	15,000,000	70,763	2.B
521865-BA-2	LEAR CORP		04/03/2023	DIRECT		6,503,199	6,297,000	103,332	2.B FE
521865-BD-6	LEAR CORP		04/03/2023	DIRECT		4,123,956	4,500,000	35,056	2.B FE
52608M-AB-4	LBZZ 2023-2A A2		05/24/2023	JPMORGAN CHASE & CO		13,479,831	13,481,000	0	1.G FE
53219L-AT-6	LIFEPOINT HEALTH INC		04/03/2023	DIRECT		1,548,026	1,542,000	48,862	4.B FE
532457-BR-8	ELI LILLY & CO		04/03/2023	DIRECT		41,383,273	38,010,000	579,705	1.E FE
548661-DN-4	LOWES COS INC		04/03/2023	DIRECT		6,291,184	6,000,000	104,217	2.A FE
548661-EJ-2	LOWES COS INC		04/03/2023	DIRECT		13,512,731	13,481,000	291,246	2.A FE
55335@-AC-2	MEPT EDGEMOOR OPERATING LP		04/03/2023	DIRECT		8,000,000	8,000,000	79,115	2.B
56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST		04/03/2023	DIRECT		3,286,603	3,286,603	36,947	1.F FE

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56081#-BN-9	MAJOR LEAGUE BASEBALL TRUST		04/03/2023	DIRECT		10,000,000	10,000,000	111,783	1.F FE
565849-AM-8	MARATHON OIL CORP		06/27/2023	JEFFERIES GROUP LLC		189,261	225,000	910	2.C FE
57169*-AY-3	MARS INC		04/03/2023	DIRECT		10,000,000	10,000,000	5,483	1.E
57169*-BF-3	MARS INC		04/03/2023	DIRECT		22,000,000	22,000,000	10,786	1.F
57169*-BH-9	MARS INC		04/03/2023	DIRECT		5,000,000	5,000,000	2,521	1.F
57636Q-AH-7	MASTERCARD INC		04/03/2023	DIRECT		5,104,070	5,195,000	72,932	1.D FE
57636Q-AJ-3	MASTERCARD INC		04/03/2023	DIRECT		14,904,584	15,000,000	55,417	1.D FE
57636Q-AK-0	MASTERCARD INC		04/03/2023	DIRECT		46,610,682	44,070,000	183,747	1.D FE
57636Q-AL-8	MASTERCARD INC		04/03/2023	DIRECT		31,861,935	28,339,000	353,411	1.D FE
577081-BE-1	MATTEL INC		04/03/2023	DIRECT		3,001,000	3,001,000	51,486	2.C FE
58013M-FH-2	MCDONALDS CORP		04/03/2023	DIRECT		23,659,200	20,846,000	85,034	2.A FE
58013M-FK-5	MCDONALDS CORP		04/03/2023	DIRECT		14,731,944	15,000,000	49,844	2.A FE
581557-BJ-3	MCKESSON CORP		04/03/2023	DIRECT		14,632,400	14,882,000	78,379	2.A FE
585055-BU-9	MEDTRONIC INC		04/03/2023	DIRECT		37,687,801	30,980,000	75,621	1.G FE
586054-AD-0	MEMORIAL SLOAN-KETTERING CANCE		04/03/2023	DIRECT		2,765,432	2,575,000	19,657	1.D FE
58933Y-AJ-4	MERCK & CO INC		04/03/2023	DIRECT		5,360,073	5,000,000	78,389	1.E FE
58933Y-AT-2	MERCK & CO INC		04/03/2023	DIRECT		5,118,390	5,000,000	27,750	1.E FE
58933Y-AV-7	MERCK & CO INC		06/27/2023	CITIGROUP INC		2,060,907	2,294,000	27,834	1.E FE
59001A-AY-8	MERITAGE HOMES CORP		04/03/2023	DIRECT		1,054,621	1,000,000	20,500	3.A FE
607120-FN-7	MOBILE AIRPORT AUTHORITY 2019		04/03/2023	DIRECT		5,728,576	5,728,576	27,831	1.F
615369-AP-0	MOODYS CORP		04/03/2023	DIRECT		30,287,171	29,316,000	218,038	2.A FE
615369-AQ-8	MOODYS CORP		04/03/2023	DIRECT		27,104,915	21,703,000	314,467	2.A FE
615369-AT-2	MOODYS CORP		04/03/2023	DIRECT		4,480,087	4,539,000	54,909	2.A FE
615369-AY-1	MOODYS CORP		04/03/2023	DIRECT		12,103,759	12,311,000	50,013	2.A FE
615394-AM-5	MOOG INC		04/03/2023	DIRECT		2,559,184	2,500,000	32,170	3.C FE
61691J-AY-0	MSC 2017-H1 AS		04/03/2023	DIRECT		8,711,788	8,575,000	29,657	1.A
617446-8G-7	MORGAN STANLEY		04/03/2023	DIRECT		3,922,853	3,800,000	33,208	1.G FE
617446-8P-7	MORGAN STANLEY		04/03/2023	DIRECT		4,934,022	5,000,000	92,059	1.E FE
61746B-EG-7	MORGAN STANLEY		04/03/2023	DIRECT		10,564,690	10,000,000	87,500	1.G FE
61747Y-EF-8	MORGAN STANLEY		04/03/2023	DIRECT		20,000,000	20,000,000	24,840	2.A FE
61747Y-EL-5	MORGAN STANLEY		04/03/2023	DIRECT		4,649,466	5,000,000	29,839	1.E FE
61747Y-ER-2	MORGAN STANLEY		04/03/2023	DIRECT		7,262,769	7,476,000	143,381	1.E FE
617700-A*-0	MORNINGSTAR INC		04/03/2023	DIRECT		7,000,000	7,000,000	69,471	2.B
61774L-AX-7	MSC 2022-L8 A2		04/03/2023	DIRECT		6,067,520	6,000,000	20,871	1.A FE
61774L-AY-5	MSC 2022-L8 A3		04/03/2023	DIRECT		6,173,901	6,174,000	20,623	1.A FE
62548L-A*-3	MULTICARE HEALTH SYSTEM OBLIGA		04/03/2023	DIRECT		5,000,000	5,000,000	30,489	1.E FE
62676#-AA-7	MURPHYS BOWL LLC		04/03/2023	DIRECT		17,000,000	17,000,000	142,044	1.F PL
62879Y-AA-1	NB SPECIALTY FINANCE INSURANCE		06/09/2023	DIRECT		10,625,000	10,625,000	0	2.B PL
62886E-AU-2	NCR CORP		04/03/2023	DIRECT		436,006	427,000	2,251	4.B FE
62927#-AL-0	NFL VENTURES LP		04/03/2023	DIRECT		22,669,364	22,669,364	412,910	1.E FE
62927@-AB-4	NHL U.S. FUNDING LP		04/03/2023	DIRECT		13,000,000	13,000,000	34,399	2.B PL
62979*-AC-1	NSA OP LP		04/03/2023	DIRECT		20,000,000	20,000,000	56,478	2.A FE
637432-NT-8	NATIONAL RURAL UTILITIES COOPE		04/03/2023	DIRECT		5,206,278	4,500,000	10,213	1.E FE
645869-D*-6	NEW JERSEY NATURAL GAS CO		04/03/2023	DIRECT		10,000,000	10,000,000	147,875	1.E
645869-G@-1	NEW JERSEY NATURAL GAS CO		04/03/2023	DIRECT		5,000,000	5,000,000	30,865	1.E
646025-C@-3	NEW JERSEY RESOURCES		04/03/2023	DIRECT		6,000,000	6,000,000	76,560	2.A PL
646025-D@-2	NEW JERSEY RESOURCES CORP		04/03/2023	DIRECT		10,000,000	10,000,000	71,000	2.A PL
649322-AA-2	NEW YORK AND PRESBYTERIAN HOSP		04/03/2023	DIRECT		12,818,480	10,000,000	70,420	1.C FE

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

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655844-BR-8	NORFOLK SOUTHERN CORP		04/03/2023	DIRECT		10,970,159	8,988,000	91,715	2.A FE
655844-BX-5	NORFOLK SOUTHERN CORP		04/03/2023	DIRECT		4,525,301	4,000,000	67,014	2.A FE
655844-CC-0	NORFOLK SOUTHERN CORP		04/03/2023	DIRECT		16,777,324	15,000,000	237,458	2.A FE
655844-CN-6	NORFOLK SOUTHERN CORP		04/03/2023	DIRECT		9,942,544	10,000,000	19,528	2.A FE
665228-H@-4	NICOR INC		04/03/2023	DIRECT		1,000,000	1,000,000	7,259	1.D
668103-AC-8	NORTHWESTERN MEMORIAL HEALTHCA		04/03/2023	DIRECT		1,992,000	1,992,000	11,510	1.C FE
66989H-AH-1	NOVARTIS CAPITAL CORP		04/03/2023	DIRECT		28,370,309	24,265,000	438,927	1.D FE
66989H-AK-4	NOVARTIS CAPITAL CORP		04/03/2023	DIRECT		5,314,262	5,000,000	74,444	1.D FE
67021C-AR-8	NSTAR ELECTRIC CO		04/03/2023	DIRECT		9,950,012	10,000,000	26,542	1.E FE
670346-AN-5	NUCOR CORP		04/03/2023	DIRECT		2,937,868	2,500,000	22,750	1.G FE
670346-AQ-8	NUCOR CORP		04/03/2023	DIRECT		7,660,744	6,705,000	125,384	1.G FE
67571Q-AB-6	OCTL 2023-2A A2		05/17/2023	SMBC NIKKO		1,999,913	2,000,000	0	1.A FE
67571Q-AC-4	OCTL 2023-2A B		05/17/2023	SMBC NIKKO		299,999	300,000	0	1.B FE
67571Q-AD-2	OCTL 2023-2A C		05/17/2023	SMBC NIKKO		1,999,748	2,000,000	0	1.F FE
67571Q-AE-0	OCTL 2023-2A D		05/17/2023	SMBC NIKKO		999,780	1,000,000	0	2.B FE
68233J-BD-5	ONCOR ELECTRIC DELIVERY CO LLC		04/03/2023	DIRECT		10,171,260	10,000,000	4,222	1.F FE
68233J-BR-4	ONCOR ELECTRIC DELIVERY		04/03/2023	DIRECT		19,904,088	20,000,000	32,722	1.F FE
68235P-AG-3	ONE GAS INC		04/03/2023	DIRECT		20,065,407	16,500,000	315,563	1.G FE
682680-BF-9	ONEOK INC		04/03/2023	DIRECT		13,247,963	9,000,000	141,213	2.B FE
68269J-AE-1	OMFIT 2023-1A A		05/17/2023	BNP PARIBAS		8,697,337	8,700,000	0	1.A FE
68389X-BF-1	ORACLE CORP		04/03/2023	DIRECT		16,771,454	14,500,000	230,943	2.B FE
68389X-BJ-3	ORACLE CORP		04/03/2023	DIRECT		4,998,775	5,000,000	43,889	2.B FE
68389X-BN-4	ORACLE CORP		04/03/2023	DIRECT		21,535,545	22,000,000	276,069	2.B FE
68389X-BQ-7	ORACLE CORP		04/03/2023	DIRECT		41,321,005	41,515,000	641,176	2.B FE
68389X-BX-2	ORACLE CORP		04/03/2023	DIRECT		16,586,828	16,641,000	304,530	2.B FE
68622T-AA-9	ORGANON FINANCE 1 LLC		04/03/2023	DIRECT		755,414	800,000	14,117	3.B FE
693304-AX-5	PECO ENERGY CO		04/03/2023	DIRECT		9,717,649	9,792,000	15,504	1.E FE
693475-AZ-8	PNC FINANCIAL SERVICES GROUP I		04/03/2023	DIRECT		3,602,332	3,800,000	19,380	1.G FE
701094-AL-8	PARKER-HANNIFIN CORP		04/03/2023	DIRECT		10,535,580	9,900,000	37,208	2.A FE
701094-AP-9	PARKER-HANNIFIN CORP		04/03/2023	DIRECT		37,485,614	34,550,000	422,278	2.A FE
70959W-AJ-2	PENSKE AUTOMOTIVE GROUP INC		04/03/2023	DIRECT		3,463,424	3,460,000	16,483	3.C FE
70959W-AK-9	PENSKE AUTOMOTIVE GROUP INC		04/03/2023	DIRECT		712,755	800,000	9,083	3.C FE
713448-EM-6	PEPSICO INC		04/03/2023	DIRECT		16,756,799	15,632,000	95,258	1.E FE
713448-FG-8	PEPSICO INC		04/03/2023	DIRECT		9,927,690	10,000,000	124,514	1.E FE
717081-DK-6	PFIZER INC		04/03/2023	DIRECT		15,785,170	14,251,000	242,109	1.E FE
717081-ED-1	PFIZER INC		04/03/2023	DIRECT		5,053,910	4,529,000	56,565	1.E FE
717081-EV-1	PFIZER INC		04/03/2023	DIRECT		11,673,509	10,000,000	21,111	1.E FE
718172-CP-2	PHILIP MORRIS INTERNATIONAL IN		04/03/2023	DIRECT		15,916,649	17,479,000	156,000	1.F FE
718546-AH-7	PHILLIPS 66		04/03/2023	DIRECT		19,649,431	16,000,000	399,500	2.A FE
718546-AL-8	PHILLIPS 66		04/03/2023	DIRECT		13,943,774	12,608,000	237,319	2.A FE
731572-AB-9	RALPH LAUREN CORP		04/03/2023	DIRECT		32,240,070	33,383,000	298,175	1.G FE
73179P-AM-8	POLYONE CORP		04/03/2023	DIRECT		111,000	111,000	2,464	3.C FE
73328Q-AB-0	PFAST 2023-1A A2		05/17/2023	WELLS FARGO		10,999,162	11,000,000	0	1.A FE
73328Q-AC-8	PFAST 2023-1A A3		05/17/2023	WELLS FARGO		1,999,671	2,000,000	0	1.A FE
73328Q-AD-6	PFAST 2023-1A A4		05/17/2023	WELLS FARGO		1,999,699	2,000,000	0	1.A FE
736508-S*-4	PORTLAND GENERAL ELECTRIC CO		04/03/2023	DIRECT		6,000,000	6,000,000	44,080	1.F
737446-AM-6	POST HOLDINGS INC		04/03/2023	DIRECT		206,874	202,000	1,065	4.B FE
741503-AZ-9	PRICELINE GROUP INC/THE		04/03/2023	DIRECT		32,076,943	31,280,000	384,744	1.G FE

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74166M-AB-2	PRIME SECURITY SERVICES BORROW		04/03/2023	DIRECT		571,914	559,000	3,995	3.C FE
74166M-AF-3	PRIME SECURITY SERVICES BORROW		04/03/2023	DIRECT		762,288	774,000	7,909	3.C FE
74170*-AP-4	PRIME PROPERTY FUND LLC		04/03/2023	DIRECT		8,000,000	8,000,000	64,278	1.G
74170*-BA-6	PRIME PROPERTY FUND LLC		04/03/2023	DIRECT		5,000,000	5,000,000	50,711	1.G
74170*-BC-2	PRIME PROPERTY FUND LLC		04/03/2023	DIRECT		15,000,000	15,000,000	92,825	1.G
74170*-BN-8	PRIME PROPERTY FUND LLC		06/27/2023	DIRECT		13,000,000	13,000,000	74,588	1.G
74264*-AC-0	PRISA LHC LLC		04/03/2023	DIRECT		10,000,000	10,000,000	190,625	1.F
742718-FB-0	PROCTER & GAMBLE CO/THE		04/03/2023	DIRECT		24,711,253	25,000,000	386,458	1.D FE
743315-AX-1	PROGRESSIVE CORP/THE		04/03/2023	DIRECT		2,393,918	2,000,000	1,756	1.F FE
743315-AY-9	PROGRESSIVE CORP/THE		04/03/2023	DIRECT		2,930,058	3,041,000	4,012	1.F FE
74340*-AN-4	PROLOGIS TARGETED U.S. LOGISTI		04/03/2023	DIRECT		20,000,000	20,000,000	151,767	1.G PL
74340*-AP-9	PROLOGIS TARGETED U.S. LOGISTI		04/03/2023	DIRECT		10,000,000	10,000,000	78,300	1.G PL
74340X-BH-3	PROLOGIS LP		04/03/2023	DIRECT		11,416,314	11,438,000	23,392	1.G FE
74340X-BJ-9	PROLOGIS LP		04/03/2023	DIRECT		6,719,047	5,578,000	12,880	1.G FE
743815-AE-2	PROVIDENCE SERVICE CORP/THE		04/03/2023	DIRECT		362,000	362,000	8,212	4.B FE
744482-BM-1	PUBLIC SERVICE CO OF NEW HAMPS		04/03/2023	DIRECT		16,454,312	14,975,000	139,268	1.E FE
74456Q-AZ-9	PUBLIC SERVICE ELECTRIC & GAS		04/03/2023	DIRECT		5,276,821	5,000,000	83,938	1.F FE
74456Q-BQ-8	PUBLIC SERVICE ELECTRIC & GAS		04/03/2023	DIRECT		4,906,800	4,449,000	15,497	1.F FE
74456Q-BV-7	PUBLIC SERVICE ELECTRIC & GAS		04/03/2023	DIRECT		5,698,812	5,000,000	86,063	1.F FE
74456Q-BZ-8	PUBLIC SERVICE ELECTRIC & GAS		04/03/2023	DIRECT		4,209,979	3,680,000	60,214	1.F FE
74456Q-CC-8	PUBLIC SERVICE ELECTRIC & GAS		04/03/2023	DIRECT		3,002,665	3,000,000	24,413	1.F FE
74460D-AJ-8	PUBLIC STORAGE		04/03/2023	DIRECT		10,366,909	11,350,000	102,859	1.F FE
74460W-AE-7	PUBLIC STORAGE		04/03/2023	DIRECT		10,192,792	11,000,000	107,525	1.F FE
747525-AV-5	QUALCOMM INC		04/03/2023	DIRECT		45,676,950	45,260,000	724,411	1.F FE
747525-BK-8	QUALCOMM INC		04/03/2023	DIRECT		5,691,580	6,072,000	48,593	1.F FE
74837H-C*-5	QUESTAR GAS CO		04/03/2023	DIRECT		15,000,000	15,000,000	195,758	1.G
74938W-AA-9	RCKT 2022-2 A1		04/03/2023	DIRECT		1,799,511	1,843,945	5,071	1.A FE
74986@-AR-2	RREEF AMERICA REIT II		04/03/2023	DIRECT		4,000,000	4,000,000	32,732	1.G
74986@-AU-5	RREEF AMERICA REIT II		04/03/2023	DIRECT		7,000,000	7,000,000	66,280	1.G
74986@-AW-1	RREEF AMERICA REIT II		04/03/2023	DIRECT		3,000,000	3,000,000	29,296	1.G
750098-AB-1	RACKSPACE TECHNOLOGY GLOBAL IN		04/03/2023	DIRECT		1,058,000	1,058,000	5,040	5.A FE
756109-AT-1	REALTY INCOME CORP		04/03/2023	DIRECT		10,925,098	10,437,000	25,614	1.G FE
756109-BL-7	REALTY INCOME CORP		04/03/2023	DIRECT		8,099,685	7,812,000	67,411	1.G FE
76169#-AM-5	REYES HOLDINGS LLC		04/03/2023	DIRECT		24,000,000	24,000,000	340,400	1.G PL
76169X-AB-0	REXFORD INDUSTRIAL REALTY LP		04/03/2023	DIRECT		6,396,912	6,451,000	12,714	2.A FE
76174L-AA-1	REYNOLDS GROUP ISSUER INC / RE		04/03/2023	DIRECT		752,175	747,000	14,027	4.A FE
771196-BK-7	ROCHE HOLDINGS INC		04/03/2023	DIRECT		21,334,320	21,000,000	212,844	1.C FE
78147#-AC-0	RUMPKE CONSOLIDATED COS INC		04/03/2023	DIRECT		1,000,000	1,000,000	719	2.C PL
78409V-AN-4	S&P GLOBAL INC		04/03/2023	DIRECT		6,711,557	5,527,000	96,032	1.G FE
78419C-AD-6	SGCMS 2016-C5 A4		04/03/2023	DIRECT		8,509,391	8,380,000	23,467	1.A
78450F-AA-5	SMB 2022-A APT		04/03/2023	DIRECT		35,338,215	35,555,802	53,482	1.A FE
78450F-AD-9	SMB 2022-A B		04/03/2023	DIRECT		5,942,168	6,000,000	10,292	1.D FE
78450F-AE-7	SMB 2022-A C		04/03/2023	DIRECT		3,998,546	4,000,000	8,318	1.G FE
78488@-AD-7	AMERICAN CORE REALTY FUND LP		04/03/2023	DIRECT		14,000,000	14,000,000	266,163	2.A
79466L-AF-1	SALESFORCE.COM INC		04/03/2023	DIRECT		14,940,393	15,020,000	267,064	1.F FE
79466L-AL-8	SALESFORCE.COM INC		04/03/2023	DIRECT		5,150,166	5,000,000	31,819	1.F FE
797440-BV-5	SAN DIEGO GAS & ELECTRIC CO		04/03/2023	DIRECT		5,240,409	5,000,000	64,063	1.F FE
80286F-AE-3	SDART 2022-4 C		04/03/2023	DIRECT		23,997,731	24,000,000	63,333	1.F FE

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80286X-AF-1	SDART 2021-2 D		04/03/2023	DIRECT		9,760,206	10,000,000	7,125	1.F FE
80386W-AB-1	SASOL FINANCING USA LLC		04/03/2023	DIRECT		2,813,728	2,560,000	3,236	3.B FE
808513-BT-1	CHARLES SCHWAB CORP/THE		04/03/2023	DIRECT		2,843,381	3,000,000	19,988	1.F FE
808513-CA-1	CHARLES SCHWAB CORP/THE		04/03/2023	DIRECT		10,572,521	10,594,000	26,456	1.F FE
81211K-AW-0	SEALED AIR CORP		04/03/2023	DIRECT		661,818	645,000	11,294	3.B FE
828807-DM-6	SIMON PROPERTY GROUP INC		04/03/2023	DIRECT		6,158,243	6,763,000	26,038	1.G FE
82967N-BA-5	SIRIUS XM RADIO INC		04/03/2023	DIRECT		1,837,792	1,800,000	15,750	3.C FE
82967N-BJ-6	SIRIUS XM RADIO INC		04/03/2023	DIRECT		539,799	536,000	4,705	3.C FE
82967N-BM-9	SIRIUS XM RADIO INC		04/03/2023	DIRECT		690,442	800,000	2,842	3.C FE
838515-J#-2	SOUTH JERSEY GAS CO		04/03/2023	DIRECT		21,000,000	21,000,000	385,140	1.G
838518-G*-3	SOUTH JERSEY INDUSTRIES INC		04/03/2023	DIRECT		6,000,000	6,000,000	71,333	2.C
842400-GG-2	SOUTHERN CALIFORNIA EDISON CO		04/03/2023	DIRECT		10,561,968	10,000,000	203,333	1.G FE
842587-CX-3	SOUTHERN CO/THE		04/03/2023	DIRECT		25,186,516	25,000,000	284,167	2.B FE
84383Q-A@-2	SOUTHERN STAR CENTRAL GAS PIPE		04/03/2023	DIRECT		23,000,000	23,000,000	193,711	2.B FE
845437-BN-1	SOUTHWESTERN ELECTRIC POWER CO		04/03/2023	DIRECT		16,594,087	15,000,000	297,375	2.A FE
84858#-AE-3	SPIRE ALABAMA INC		04/03/2023	DIRECT		14,000,000	14,000,000	86,473	1.G
852234-AN-3	BLOCK INC		04/03/2023	DIRECT		3,874,701	3,870,000	36,362	3.B FE
852234-AP-8	BLOCK INC		04/03/2023	DIRECT		693,568	800,000	9,567	3.B FE
853496-AC-1	STANDARD INDUSTRIES INC/NJ		04/03/2023	DIRECT		2,967,737	2,915,000	19,838	3.B FE
85434V-AA-6	STANFORD HEALTH CARE		04/03/2023	DIRECT		16,091,839	13,117,000	192,202	1.D FE
855244-AS-8	STARBUCKS CORP		04/03/2023	DIRECT		25,479,749	21,300,000	370,088	2.A FE
857477-BT-9	STATE STREET CORP		04/03/2023	DIRECT		4,665,294	5,000,000	20,765	1.F FE
859152-E*-7	STERIS CORP		04/03/2023	DIRECT		6,000,000	6,000,000	80,500	2.B FE
863667-AJ-0	STRYKER CORP		04/03/2023	DIRECT		20,812,642	17,268,000	42,151	2.A FE
86765B-AQ-2	ENERGY TRANSFER LP		04/03/2023	DIRECT		2,541,188	2,200,000	45,445	2.C FE
87166B-AA-0	SYNEOS HEALTH INC		04/03/2023	DIRECT		756,000	756,000	6,014	4.A FE
872540-AU-3	TJX COS INC/THE		04/03/2023	DIRECT		11,479,332	8,617,000	182,034	1.F FE
872540-AW-9	TJX COS INC/THE		04/03/2023	DIRECT		13,040,157	14,510,000	89,640	1.F FE
87264A-AZ-8	T-MOBILE USA INC		04/03/2023	DIRECT		37,191,460	32,334,000	683,056	2.B FE
87264A-BF-1	T-MOBILE USA INC PUB CORP		05/02/2023	BARCLAYS PLC		750,224	800,000	1,636	2.B FE
87264A-BT-1	T-MOBILE USA INC		04/03/2023	DIRECT		1,486,000	1,486,000	5,815	2.B FE
87264A-CY-9	T-MOBILE USA INC		05/08/2023	JPMORGAN CHASE & CO		298,210	303,000	3,910	2.B FE
872898-AA-9	TSMC ARIZONA CORP		04/03/2023	DIRECT		1,513,213	1,600,000	12,367	1.D FE
87612G-AB-7	TARGA RESOURCES CORP		04/03/2023	DIRECT		16,090,125	16,768,000	389,646	2.C FE
882508-BD-5	TEXAS INSTRUMENTS INC		04/03/2023	DIRECT		14,790,193	13,479,000	215,982	1.E FE
882508-BL-7	TEXAS INSTRUMENTS INC		04/03/2023	DIRECT		5,454,819	5,461,000	5,476	1.E FE
88339W-AA-4	WILLIAMS COS INC/THE		04/03/2023	DIRECT		2,737,569	2,742,000	45,053	2.B FE
883556-BY-7	THERMO FISHER SCIENTIFIC INC		04/03/2023	DIRECT		19,369,186	20,000,000	111,611	1.G FE
883556-CM-2	THERMO FISHER SCIENTIFIC INC		04/03/2023	DIRECT		14,987,607	15,000,000	197,167	1.G FE
88579Y-AZ-4	3M CO		04/03/2023	DIRECT		15,226,807	15,000,000	255,260	1.F FE
88675@-AA-5	TIGER GLOBAL MANAGEMENT LLC		04/03/2023	DIRECT		42,000,000	42,000,000	726,180	1.F PL
88675@-AB-3	TIGER GLOBAL MANAGEMENT LLC		04/03/2023	DIRECT		11,000,000	11,000,000	199,595	1.F PL
88947E-AN-0	TOLL BROTHERS FINANCE CORP		04/03/2023	DIRECT		254,866	255,000	5,237	2.C FE
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP		04/03/2023	DIRECT		1,353,286	1,509,000	1,752	1.E FE
893647-BK-2	TRANSDIGM INC		04/03/2023	DIRECT		1,020,545	1,000,000	40,667	4.A FE
894164-AA-0	TRAVEL + LEISURE CO		04/03/2023	DIRECT		705,400	800,000	12,300	3.C FE
89417E-AP-4	TRAVELERS COS INC/THE		04/03/2023	DIRECT		19,125,158	17,000,000	58,083	1.F FE
89417E-AQ-2	TRAVELERS COS INC/THE		04/03/2023	DIRECT		9,580,032	10,000,000	111,208	1.F FE

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89837L-AH-8	TRUSTEES OF PRINCETON UNIVERSI		04/03/2023	DIRECT		5,000,000	5,000,000	19,255	1.A FE
902494-BD-4	TYSON FOODS INC		04/03/2023	DIRECT		5,299,377	4,414,000	68,061	2.B FE
90265E-AP-5	UDR INC		04/03/2023	DIRECT		14,999,700	15,000,000	124,667	2.A FE
90278M-BD-8	UBSCM 2019-C17 AS		04/03/2023	DIRECT		12,520,951	12,378,000	36,347	1.A
90290M-AC-5	US FOODS INC		04/03/2023	DIRECT		571,283	562,000	16,489	3.C FE
90367U-AA-9	US ACUTE CARE SOLUTIONS PRV CORP		04/03/2023	DIRECT		288,000	288,000	1,683	4.C FE
904764-BC-0	UNILEVER CAPITAL CORP		04/03/2023	DIRECT		14,822,757	15,000,000	17,500	1.E FE
907818-EJ-3	UNION PACIFIC CORP		04/03/2023	DIRECT		10,856,783	10,569,000	39,237	1.G FE
90783W-AA-1	UNION PACIFIC RAILROAD CO 2006		04/03/2023	DIRECT		1,227,206	1,225,482	18,371	1.C FE
911312-BN-5	UNITED PARCEL SERVICE INC		04/03/2023	DIRECT		25,528,562	24,598,000	356,159	1.F FE
911312-BQ-8	UNITED PARCEL SERVICE INC		04/03/2023	DIRECT		5,556,478	5,000,000	11,215	1.F FE
911312-BS-4	UNITED PARCEL SERVICE INC		04/03/2023	DIRECT		4,931,288	5,000,000	15,583	1.F FE
911312-BW-5	UNITED PARCEL SERVICE INC		04/03/2023	DIRECT		24,670,741	18,500,000	498,421	1.F FE
911312-BY-1	UNITED PARCEL SERVICE INC		04/03/2023	DIRECT		1,896,594	1,739,000	39,338	1.F FE
911365-BF-0	UNITED RENTALS NORTH AMERICA I		04/03/2023	DIRECT		712,546	698,000	5,225	3.A FE
91159H-JA-9	US BANCORP		04/03/2023	DIRECT		1,647,826	1,861,000	5,118	1.G FE
91159H-JD-3	US BANCORP		04/03/2023	DIRECT		14,488,763	15,214,000	75,799	1.G FE
913017-BP-3	UNITED TECHNOLOGIES CORP		06/27/2023	JEFFERIES GROUP LLC		1,586,086	1,468,000	40,961	2.A FE
913017-CA-5	RAYTHEON TECH CORP		04/03/2023	DIRECT		5,120,626	4,400,000	70,504	2.A FE
913017-CJ-6	UNITED TECHNOLOGIES CORP		04/03/2023	DIRECT		15,014,951	16,000,000	255,000	2.A FE
91324P-DF-6	UNITEDHEALTH GROUP INC		04/03/2023	DIRECT		32,262,736	29,825,000	525,044	1.F FE
91324P-DQ-2	UNITEDHEALTH GROUP INC		04/03/2023	DIRECT		25,197,858	21,341,000	287,540	1.F FE
91324P-DU-3	UNITEDHEALTH GROUP INC		04/03/2023	DIRECT		21,970,088	20,996,000	105,738	1.F FE
91879Q-AL-3	VAIL RESORTS INC		04/03/2023	DIRECT		618,669	608,000	14,672	3.C FE
92047W-AD-3	VALVOLINE INC		04/03/2023	DIRECT		710,727	800,000	15,961	4.A FE
92277G-AW-7	VENTAS REALTY LP		04/03/2023	DIRECT		9,978,153	10,000,000	22,917	2.A FE
92343V-GP-3	VERIZON COMMUNICATIONS INC		04/03/2023	DIRECT		14,845,432	15,000,000	53,281	2.A FE
92346L-AE-3	VERITAS US INC / VERITAS BERMU		04/03/2023	DIRECT		2,279,458	2,267,000	15,586	4.C FE
927804-FY-5	VIRGINIA ELECTRIC & POWER CO		04/03/2023	DIRECT		11,039,462	10,000,000	20,056	2.A FE
927804-GA-6	VIRGINIA ELECTRIC & POWER CO		04/03/2023	DIRECT		5,859,756	5,000,000	78,583	1.F FE
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY		04/03/2023	DIRECT		5,785,862	5,785,862	2,526	1.F PL
92840V-AF-9	VISTRA OPERATIONS CO LLC		04/03/2023	DIRECT		2,220,227	2,249,000	19,991	3.B FE
92928Q-AF-5	WEA FINANCE LLC		04/03/2023	DIRECT		9,956,217	10,000,000	105,972	2.B FE
92940P-AG-9	WRKCO INC		04/26/2023	MORGAN STANLEY		822,390	1,000,000	11,083	2.B FE
92943G-AD-3	WR GRACE HOLDINGS LLC PRV CORP		04/03/2023	DIRECT		3,420,126	3,338,000	49,270	4.A FE
931142-DW-0	WALMART INC		04/03/2023	DIRECT		7,245,466	7,000,000	76,830	1.C FE
94106L-BC-2	WASTE MANAGEMENT INC		04/03/2023	DIRECT		20,565,072	19,333,000	72,660	2.A FE
94106L-BK-4	WASTE MANAGEMENT INC		04/03/2023	DIRECT		50,453,330	43,245,000	393,830	2.A FE
94403*-BB-1	WAWA INC		04/03/2023	DIRECT		17,000,000	17,000,000	298,884	2.B PL
94974B-GK-0	WELLS FARGO & CO		04/03/2023	DIRECT		10,520,169	9,410,000	155,971	2.A FE
95000T-BR-6	WFCM 2017-RB1 A4		04/03/2023	DIRECT		1,601,807	1,626,228	5,030	1.A
95000U-2U-6	WELLS FARGO & CO		04/03/2023	DIRECT		4,795,638	5,000,000	14,889	2.A FE
95000U-2V-4	WELLS FARGO & CO		04/03/2023	DIRECT		13,926,000	13,926,000	13,640	2.A FE
95001V-AX-8	WFCM 2019-C51 AS		04/03/2023	DIRECT		906,452	899,000	2,954	1.A
95001Y-AH-7	WFCM 2019-C54 AS		04/03/2023	DIRECT		2,361,893	2,346,000	7,417	1.A
95002D-BX-6	WFCM 2018-C47 C		04/03/2023	DIRECT		4,082,767	4,502,000	20,345	1.C
95002E-BD-8	WFCM 2020-C55 B		04/03/2023	DIRECT		157,849	175,000	504	1.A
95081Q-AN-4	WESCO DISTRIBUTION INC		04/03/2023	DIRECT		1,542,901	1,507,000	32,510	3.B FE

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958102-AM-7	WESTERN DIGITAL CORP PUB CORP		04/03/2023	DIRECT		3,782,398	3,762,000	24,322	2.C FE
960413-AY-8	WESTLAKE CHEMICAL CORP		04/03/2023	DIRECT		4,206,939	4,333,000	16,956	2.B FE
96042W-AF-4	WLAKE 2022-1A C		04/03/2023	DIRECT		6,769,662	6,770,000	11,112	1.F FE
962166-CB-8	WEYERHAEUSER CO		04/03/2023	DIRECT		8,084,812	9,000,000	25,000	2.B FE
96328G-AF-4	WFLF 2022-1A A		04/03/2023	DIRECT		15,061,812	15,062,179	16,535	1.A FE
969457-BD-1	WILLIAMS COS INC/THE		04/03/2023	DIRECT		2,895,571	2,300,000	53,970	2.B FE
969457-BM-1	WILLIAMS COS INC/THE		04/03/2023	DIRECT		6,101,018	4,112,000	18,989	2.B FE
96949L-AE-5	WILLIAMS COS INC/THE		04/03/2023	DIRECT		31,663,282	27,806,000	123,621	2.B FE
96950F-AF-1	WILLIAMS COS INC/THE		04/03/2023	DIRECT		27,630,941	21,885,000	647,249	2.B FE
97786#-AL-6	WOLSELEY CAPITAL INC.		04/03/2023	DIRECT		8,000,000	8,000,000	28,087	2.A FE
978097-AG-8	WOLVERINE WORLD WIDE INC		04/03/2023	DIRECT		660,321	800,000	4,356	4.A FE
981944-AB-7	WOLS 2023-A A2A		05/16/2023	MITSUBISHI		5,999,512	6,000,000	0	1.A FE
981944-AC-5	WOLS 2023-A A2B ABS AUTO		05/16/2023	MITSUBISHI		2,250,000	2,250,000	0	1.A FE
981944-AE-1	WOLS 2023-A A2B ABS AUTO		05/16/2023	MITSUBISHI		5,649,404	5,650,000	0	1.A FE
98310W-AS-7	WYNDHAM DESTINATIONS INC		04/03/2023	DIRECT		543,921	500,000	5,889	3.C FE
98459H-AA-0	YALE-NEW HAVEN HEALTH SERVICES		04/03/2023	DIRECT		8,781,843	8,900,000	57,387	1.E FE
988498-AN-1	YUM! BRANDS INC		04/03/2023	DIRECT		701,117	800,000	1,531	3.C FE
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC		04/03/2023	DIRECT		776,680	800,000	16,361	3.A FE
000000-00-0	GENTING NEW YORK LLC / GENNY C		04/03/2023	DIRECT		1,806,462	1,800,000	8,085	3.A FE
000000-00-0	WIPRO IT SERVICES LLC		04/03/2023	DIRECT		1,402,085	1,500,000	6,313	1.G FE
05664#-AA-2	LONSDALE FINANCE PTY LTD		04/03/2023	DIRECT		30,000,000	30,000,000	638,975	2.B FE
06417X-AE-1	BANK OF NOVA SCOTIA/THE	A	04/03/2023	DIRECT		12,154,939	13,418,000	56,617	1.F FE
124765-F*-4	CAE INC	A	04/03/2023	DIRECT		27,000,000	27,000,000	70,403	2.C PL
13607H-R6-1	CANADIAN IMPERIAL BANK OF COMM	A	04/03/2023	DIRECT		3,995,857	4,000,000	67,850	1.F FE
136375-CP-5	CANADIAN NATIONAL RAILWAY CO	A	04/03/2023	DIRECT		9,908,374	10,000,000	61,847	1.F FE
136375-CZ-3	CANADIAN NATIONAL RAILWAY CO	A	04/03/2023	DIRECT		9,937,149	10,000,000	104,125	1.F FE
136385-AL-5	CANADIAN NATL RESOURCES	A	06/27/2023	SUSQUEHANNA FINANCIAL GROUP LLLP		817,928	803,000	14,499	2.A FE
13645R-AF-1	CANADIAN PACIFIC RAILWAY CO	A	06/27/2023	JANE STREET EXECUTION SVCS LLC		1,595,873	1,511,000	10,988	2.B FE
13645R-AY-0	CANADIAN PACIFIC RAILWAY CO	A	06/27/2023	DIRECT		35,046,895	34,980,000	370,282	2.B FE
13645R-BG-8	CANADIAN PACIFIC RAILWAY CO	A	04/03/2023	DIRECT		4,975,198	5,000,000	50,833	2.B FE
22576C-E#-4	CRESCENT POINT ENERGY	A	04/03/2023	DIRECT		13,000,000	13,000,000	152,880	2.C
22576C-F#-3	CRESCENT POINT ENERGY	A	04/03/2023	DIRECT		5,000,000	5,000,000	54,167	2.C
22576C-G#-2	CRESCENT POINT ENERGY	A	04/03/2023	DIRECT		8,000,000	8,000,000	150,480	2.C
36168Q-AF-1	GFL ENVIRONMENTAL INC	A	04/03/2023	DIRECT		260,645	255,000	3,957	3.C FE
36168Q-AJ-3	GFL ENVIRONMENTAL INC	A	04/03/2023	DIRECT		2,170,725	2,160,000	31,365	3.C FE
36168Q-AK-0	GFL ENVIRONMENTAL INC	A	04/03/2023	DIRECT		1,042,350	1,040,000	6,825	3.C FE
68245X-AH-2	1011778 BC ULC / NEW RED FINANCE INC	A	04/03/2023	DIRECT		4,091,140	4,126,000	8,438	3.B FE
71675B-AA-8	PETRONAS ENERGY CANADA LTD	A	04/03/2023	DIRECT		2,132,000	2,132,000	1,376	1.G FE
775109-BN-0	ROGERS COMMUNICATIONS INC	A	04/03/2023	DIRECT		70,065,156	60,303,000	1,114,852	2.C FE
867229-AE-6	SUNCOR ENERGY INC		06/27/2023	GOLDMAN SACHS		1,327,432	1,274,000	3,220	2.A FE
89114T-ZJ-4	TORONTO-DOMINION BANK/THE	A	04/03/2023	DIRECT		9,965,304	10,000,000	13,333	1.E FE
89352H-AZ-2	TRANSCANADA PIPELINES LTD	A	04/03/2023	DIRECT		11,604,455	9,599,000	25,837	2.A FE
000000-00-0	ST MARYS CEMENT INC CANADA	A	04/03/2023	DIRECT		8,161,838	7,350,000	77,481	2.C FE
00217G-AC-7	APTIV PLC / APTIV CORP	D	04/03/2023	DIRECT		12,896,295	13,332,000	235,143	2.B FE
00388W-AJ-0	ABU DHABI NATIONAL ENERGY CO P	D	04/03/2023	DIRECT		2,390,446	2,394,000	20,615	1.D FE
00401M-AA-4	ABU DHABI CRUDE OIL PIPELINE L	D	04/03/2023	DIRECT		1,833,405	1,885,000	17,965	1.C FE
00946A-AE-4	AIRPORT AUTHORITY	D	04/03/2023	DIRECT		9,907,525	10,000,000	74,028	1.B FE
01609W-AX-0	ALIBABA GROUP HOLDING LTD	D	04/03/2023	DIRECT		384,649	393,000	1,276	1.E FE
02364W-BJ-3	AMERICA MOVIL SAB DE CV	D	04/03/2023	DIRECT		3,246,473	3,250,000	38,154	1.G FE
03718N-AA-4	ANTOFAGASTA PLC	D	04/03/2023	DIRECT		3,232,135	3,241,000	36,349	2.B FE
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC /	D	04/03/2023	DIRECT		2,358,504	2,340,000	37,269	3.C FE
03969A-AQ-3	ARDAGH PACKAGING FINANCE PLC /	D	04/03/2023	DIRECT		2,043,937	2,018,000	45,321	3.C FE
03969Y-AA-6	ARDAGH METAL PACKAGING FINANCE	D	04/03/2023	DIRECT		1,470,315	1,493,000	18,735	3.B FE

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046353-AM-0	ASTRAZENECA PLC	D	04/03/2023	DIRECT		1,538,209	1,600,000	26,833	1.G FE
05454N-AA-7	AXALTA COAT/DUTCH HLD BV	D	04/03/2023	DIRECT		1,321,802	1,288,000	18,524	4.A FE
055451-AV-0	BHP BILLITON FINANCE USA LTD	D	04/03/2023	DIRECT		5,851,732	4,956,000	2,753	1.F FE
05578A-AJ-7	BPCE SA	D	04/03/2023	DIRECT		6,378,066	6,611,000	49,537	1.E FE
05766E-AA-0	BOBA 2022-1A A	D	04/03/2023	DIRECT		5,490,917	5,500,000	68,614	1.A FE
05766E-AC-6	BOBA 2022-1A B	D	04/03/2023	DIRECT		20,000,000	20,000,000	272,938	1.C FE
05766E-AE-2	BOBA 2022-1A C	D	04/03/2023	DIRECT		10,000,000	10,000,000	147,775	1.F FE
05964H-AQ-8	BANCO SANTANDER SA	D	04/03/2023	DIRECT		10,013,729	10,200,000	11,829	1.G FE
05971K-AC-3	BANCO SANTANDER SA	D	04/03/2023	DIRECT		3,660,330	3,800,000	33,850	1.F FE
05971K-AL-3	BANCO SANTANDER SA	D	04/03/2023	DIRECT		10,000,000	10,000,000	118,250	2.B FE
06738E-AV-7	BARCLAYS PLC	D	04/03/2023	DIRECT		28,256,181	26,079,000	301,212	2.A FE
06738E-BW-4	BARCLAYS PLC	D	04/03/2023	DIRECT		10,000,000	10,000,000	120,250	2.A FE
06738E-CG-8	BARCLAYS PLC	D	05/02/2023	BARCLAYS PLC		216,000	216,000	0	2.A FE
07133P-AA-7	BATLN 2021-17A A1	D	04/03/2023	DIRECT		3,107,581	3,150,000	39,288	1.A FE
12562R-AA-3	CIFC 2020-4A A	D	04/03/2023	DIRECT		4,156,625	4,200,000	55,623	1.A FE
12644V-AD-0	CSN RESOURCES SA	D	04/03/2023	DIRECT		3,454,220	3,450,000	50,528	3.B FE
12656*-AK-8	CSLB HOLDINGS INC	D	04/03/2023	DIRECT		2,000,000	2,000,000	27,265	1.G
12656*-AL-6	CSLB HOLDINGS INC	D	04/03/2023	DIRECT		5,000,000	5,000,000	70,538	1.G
143658-BL-5	CARNIVAL CORP	D	04/03/2023	DIRECT		333,963	332,000	2,321	4.C FE
143658-BQ-4	CARNIVAL CORP	D	04/03/2023	DIRECT		1,177,446	1,178,000	8,246	3.C FE
200447-AH-3	COMISION FEDERAL DE ELECTRICID	D	04/03/2023	DIRECT		5,015,000	5,015,000	25,652	2.B FE
200447-AJ-9	COMISION FEDERAL DE ELECTRICID	D	04/03/2023	DIRECT		825,932	1,000,000	7,145	2.B FE
2027A0-HT-9	COMMONWEALTH BANK OF AUSTRALIA	D	04/03/2023	DIRECT		12,885,703	12,710,000	136,844	1.D FE
2027A0-JT-7	COMMONWEALTH BANK OF AUSTRALIA	D	04/03/2023	DIRECT		14,858,095	15,000,000	19,688	1.D FE
21685W-CJ-4	COOPERATIEVE RABOBANK UA	D	04/03/2023	DIRECT		14,408,912	12,148,000	230,306	1.D FE
21987B-BC-1	CORP NACIONAL DEL COBRE DE CHI	D	04/03/2023	DIRECT		2,385,186	2,325,000	19,133	1.G FE
225401-AP-3	CREDIT SUISSE GROUP AG	D	04/03/2023	DIRECT		30,000,000	30,000,000	639,585	1.G FE
225433-AR-2	CRED SUIS GP FUN LTD PUB CORP	D	04/03/2023	DIRECT		5,332,468	5,000,000	104,903	2.B FE
23291K-AK-1	DH EUROPE FINANCE II SARL	D	04/03/2023	DIRECT		30,209,943	30,000,000	393,833	1.G FE
235822-AB-9	DANA FINANCING LUXEMBOURG SARL	D	04/03/2023	DIRECT		795,273	795,000	21,459	3.C FE
23636A-AR-2	DANSKE BANK A/S	D	04/03/2023	DIRECT		34,189,478	34,223,000	465,813	2.A FE
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL	D	04/03/2023	DIRECT		14,269,311	13,903,000	174,029	2.A FE
29003J-AG-9	ELM15 2022-1A B	D	04/03/2023	DIRECT		24,000,000	24,000,000	307,831	1.C FE
29003J-AJ-3	ELM15 2022-1A C	D	04/03/2023	DIRECT		4,000,000	4,000,000	54,855	1.F FE
29274F-AF-1	ENEL AMERICAS SA	D	04/03/2023	DIRECT		10,812,980	10,454,000	184,687	2.B FE
29441W-AD-7	EQUATE PETROCHEMICAL BV	D	04/03/2023	DIRECT		9,857,531	9,865,000	112,214	2.B FE
29446M-AH-5	EQUINOR ASA	D	04/03/2023	DIRECT		29,497,593	28,893,000	528,581	1.D FE
30251G-BC-0	FMG RESOURCES AUGUST 2006 PTY	D	04/03/2023	DIRECT		696,314	800,000	17,792	3.A FE
36321R-AC-0	GALXY 2022-30A B1	D	04/03/2023	DIRECT		21,000,000	21,000,000	296,094	1.C FE
36321R-AE-6	GALXY 2022-30A C	D	04/03/2023	DIRECT		3,500,000	3,500,000	52,003	1.F FE
36830B-AB-1	GC TREASURY CENTER CO LTD	D	04/03/2023	DIRECT		1,731,023	1,750,000	2,318	2.B FE
38138L-AL-2	GLM 2020-7A AR	D	04/03/2023	DIRECT		594,421	611,000	7,382	1.A FE
38138L-AN-8	GLM 2020-7A BR	D	04/05/2023	MITSUBISHI		1,954,000	2,000,000	28,923	1.C FE
40053X-AA-7	GRUPO ENERGIA BOGOTA SA ESP	D	04/03/2023	DIRECT		1,480,728	1,489,000	28,027	2.B FE
404280-BT-5	HSBC HOLDINGS PLC	D	04/03/2023	DIRECT		28,456,348	28,300,000	378,288	1.G FE
438127-AC-6	HONDA MOTOR CO LTD	D	04/03/2023	DIRECT		16,061,901	16,818,000	33,266	1.G FE
449282-AA-0	ICHTHYS LNG PTY LTD	D	04/03/2023	DIRECT		37,000,000	37,000,000	476,118	1.G PL
456472-AB-5	INDUSTRIAS PENOLES SAB DE CV	D	04/03/2023	DIRECT		4,015,281	3,846,000	9,754	2.B FE
456837-AQ-6	ING GROEP NV	D	04/03/2023	DIRECT		15,012,580	15,000,000	295,313	1.G FE
456873-AF-5	INGERSOLL-RAND LUXEMBOURG FINA	D	04/03/2023	DIRECT		4,870,941	4,327,000	7,031	2.B FE
45853N-AA-0	INTERCONEXION ELECTRICA SA ESP	D	04/03/2023	DIRECT		3,891,000	3,891,000	52,918	2.B FE
46090X-AA-9	INVCO 2021-1A A1	D	04/03/2023	DIRECT		3,307,497	3,400,000	42,671	1.A FE
46115H-BD-8	INTESA SANPAOLO SPA	D	04/03/2023	DIRECT		9,844,200	10,000,000	88,264	2.B FE
46128M-AQ-4	INVERSIONES CMPC SA	D	04/03/2023	DIRECT		5,168,832	5,200,000	77,133	2.B FE
47215P-AC-0	JD.COM INC	D	04/03/2023	DIRECT		2,927,191	2,865,000	47,800	2.A FE
47215P-AE-6	JD.COM INC	D	04/03/2023	DIRECT		887,192	981,000	7,358	2.A FE
478375-AH-1	JOHNSON CONTROLS INTERNATIONAL PLC	D	06/27/2023	US BANCORP		1,575,411	1,513,000	41,355	2.B FE

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478375-AU-2	JOHNSON CONTROLS INTERNATIONAL	D	04/03/2023	DIRECT		29,958,064	27,959,000	171,249	2.B FE
479142-F*-7	JOHNSON MATTHEY PLC	D	04/03/2023	DIRECT		20,000,000	20,000,000	382,667	1.G
48662L-AA-9	KAYNE 2021-10A A	D	04/03/2023	DIRECT		4,525,607	4,620,000	54,536	1.A FE
48723R-AC-9	HANA BANK	D	04/03/2023	DIRECT		4,001,622	4,000,000	1,444	1.E FE
50050H-AM-8	KOOKMIN BANK	D	04/03/2023	DIRECT		1,278,968	1,310,000	9,552	1.E FE
53944Y-AS-2	LLOYDS BANKING GROUP PLC	D	06/27/2023	DIRECT		15,000,000	15,000,000	157,813	1.G FE
55608J-AZ-1	MACQUARIE GROUP LTD	D	04/03/2023	DIRECT		10,000,000	10,000,000	63,800	1.F FE
606822-AV-6	MITSUBISHI UFJ FINANCIAL GROUP	D	04/03/2023	DIRECT		64,050,277	64,000,000	225,337	1.G FE
60687Y-AR-0	MIZUHO FINANCIAL GROUP INC	D	04/03/2023	DIRECT		49,166,213	49,000,000	158,599	1.G FE
60687Y-CZ-0	MIZUHO FINANCIAL GROUP INC	D	06/29/2023	MIZUHO		1,601,000	1,601,000	0	1.G FE
60687Y-DB-2	MIZUHO FINANCIAL GROUP INC	D	06/29/2023	MIZUHO		25,648,000	25,648,000	0	1.G Z
62877C-AA-1	NAC AVIATION 29 DESIGNATED ACTIVITY COMP	D	04/03/2023	DIRECT		12,967,524	14,409,773	178,721	4.B FE
636012-B#-2	NATIONAL EXPRESS GROUP PLC	D	04/03/2023	DIRECT		21,000,000	21,000,000	206,815	2.B
636274-AE-2	NATIONAL GRID PLC	D	06/07/2023	BANK OF AMERICA CORP		223,000	223,000	0	2.B FE
64133R-AJ-5	NEUB 2020-38A AR	D	04/03/2023	DIRECT		11,813,387	12,000,000	146,710	1.A FE
656531-AJ-9	EQUINOR ASA	D	04/03/2023	DIRECT		5,905,070	5,000,000	78,451	1.D FE
671078-AQ-6	OCP 2020-18A BR	D	04/05/2023	MITSUBISHI		1,941,600	2,000,000	28,923	1.C FE
69370P-AD-3	PERTAMINA PERSERO PT	D	04/03/2023	DIRECT		1,199,000	1,199,000	7,780	2.B FE
69370P-AH-4	PERTAMINA PERSERO PT	D	04/03/2023	DIRECT		1,510,963	1,500,000	5,038	2.B FE
69702M-AA-5	PLMRS 2022-5A A	D	04/03/2023	DIRECT		11,000,000	11,000,000	349,889	1.A FE
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP / P	D	04/03/2023	DIRECT		290,167	285,000	6,878	4.A FE
71568Q-AJ-6	PERUSAHAAN LISTRIK NEGARA PT	D	04/03/2023	DIRECT		1,810,375	2,000,000	16,576	2.B FE
72132H-AC-6	PIPK 2022-10A B	D	04/03/2023	DIRECT		18,000,000	18,000,000	237,973	1.C FE
72132H-AE-2	PIPK 2022-10A C	D	04/03/2023	DIRECT		16,200,000	16,200,000	230,151	1.F FE
74365P-AF-5	PROSUS NV	D	04/03/2023	DIRECT		2,890,000	2,890,000	19,904	2.C FE
74730D-AC-7	QATAR PETROLEUM	D	04/03/2023	DIRECT		7,630,934	7,700,000	39,463	1.D FE
74730D-AD-5	QATAR PETROLEUM	D	04/03/2023	DIRECT		21,103,000	21,103,000	158,624	1.D FE
74735K-AA-0	OOREDOO INTERNATIONAL FINANCE	D	04/03/2023	DIRECT		4,697,973	4,740,000	60,830	1.F FE
74977R-DN-1	COOPERATIEVE RABOBANK UA	D	04/03/2023	DIRECT		4,000,000	4,000,000	72,169	1.G FE
75884E-AA-0	REG18 2021-1A A1 CLO	D	05/25/2023	MAYER SCHWEITZER INC		2,692,250	2,750,000	20,892	1.A FE
75888E-AJ-7	REG19 2022-1A C	D	04/03/2023	DIRECT		3,000,000	3,000,000	42,174	1.F FE
767201-AT-3	RIO TINTO FINANCE USA LTD	D	04/03/2023	DIRECT		19,797,846	20,000,000	232,222	1.F FE
780153-AZ-5	ROYAL CARIBBEAN CRUISES LTD	D	04/03/2023	DIRECT		405,281	380,000	9,590	3.C FE
78386F-AD-8	SACI FALABELLA	D	04/03/2023	DIRECT		3,183,382	3,200,000	51,333	2.C FE
78392B-AC-1	SK HYNIX INC	D	04/03/2023	DIRECT		2,558,117	2,579,000	12,761	2.C FE
78520L-AB-6	SABIC CAPITAL II BV	D	04/03/2023	DIRECT		9,105,950	9,169,000	199,426	1.F FE
81180W-BE-0	SEAGATE HDD CAYMAN	D	04/03/2023	DIRECT		664,601	800,000	5,925	3.B FE
81725W-AK-9	SENSATA TECHNOLOGIES BV	D	04/03/2023	DIRECT		728,330	800,000	15,022	3.C FE
822582-BF-8	SHELL INTERNATIONAL FINANCE BV	D	04/03/2023	DIRECT		54,981,559	46,190,000	802,712	1.D FE
822582-BQ-4	SHELL INTERNATIONAL FINANCE BV	D	04/03/2023	DIRECT		27,896,938	24,617,000	393,872	1.D FE
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAP	D	04/03/2023	DIRECT		10,811,377	9,500,000	147,461	1.E FE
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAP	D	04/03/2023	DIRECT		22,127,295	19,000,000	39,900	1.E FE
82620K-BE-2	SIEMENS FINANCIERINGSMAATSCHAP	D	04/03/2023	JPMORGAN CHASE & CO		1,704,120	2,000,000	2,867	1.E FE
82650N-AA-0	SIGMA FINANCE NL	D	04/03/2023	DIRECT		2,698,940	2,709,000	2,568	2.C FE
853254-AZ-3	STANDARD CHARTERED PLC	D	04/03/2023	DIRECT		2,610,632	2,500,000	48,375	1.G FE
853254-BP-4	STANDARD CHARTERED PLC	D	04/03/2023	DIRECT		10,000,000	10,000,000	159,046	1.G FE
853254-BS-8	STANDARD CHARTERED PLC	D	04/03/2023	DIRECT		10,000,000	10,000,000	236,070	1.G FE
853254-CU-2	STANDARD CHARTERED PLC	D	06/28/2023	STANDARD CHARTERED BANK		2,000,000	2,000,000	0	2.A Z
86562M-BG-4	SUMITOMO MITSUI FINANCIAL GROU	D	04/03/2023	DIRECT		8,000,000	8,000,000	160,757	1.G FE
86562M-CF-5	SUMITOMO MITSUI FINANCIAL GROU	D	04/03/2023	DIRECT		8,533,378	9,049,000	47,324	1.G FE
86562M-CK-4	SUMITOMO MITSUI FINANCIAL GROU	D	04/03/2023	DIRECT		10,527,000	10,527,000	14,565	2.A FE
86964W-AJ-1	SUZANO AUSTRIA GMBH	D	04/03/2023	DIRECT		8,618,415	8,280,000	68,138	2.C FE
87656X-B@-9	TATE & LYLE INTERNATIONAL FINA	D	04/03/2023	DIRECT		3,000,000	3,000,000	37,238	2.C
87656X-C*-0	TATE & LYLE INTERNATIONAL FINA	D	04/03/2023	DIRECT		10,000,000	10,000,000	46,883	2.C
87656X-C@-8	TATE & LYLE INTERNATIONAL FINA	D	04/03/2023	DIRECT		10,000,000	10,000,000	48,494	2.C
87938W-AU-7	TELEFONICA EMISIONES SAU	D	04/03/2023	DIRECT		32,658,058	30,000,000	112,948	2.C FE
88032X-AM-6	TENCENT HOLDINGS LTD	D	04/03/2023	DIRECT		5,372,418	5,200,000	89,335	1.E FE

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88034Q-AC-1	TENGIZCHEVROIL FINANCE CO INTE	D	04/03/2023	DIRECT		930,408	938,000	4,149	3.A FE
88322Y-AC-5	THAIOIL TREASURY CENTER CO LTD	D	04/03/2023	DIRECT		6,436,206	6,465,000	111,297	2.C FE
88323A-AH-5	THAIOIL TREASURY CENTER CO LTD	D	04/03/2023	DIRECT		19,047,427	21,798,000	240,686	2.C FE
88332E-AA-1	BIDVEST GROUP LTD/THE	D	04/03/2023	DIRECT		1,038,000	1,038,000	1,150	3.B FE
89153V-AU-3	TOTAL CAPITAL INTERNATIONAL SA	D	04/03/2023	DIRECT		73,325,411	69,364,000	546,823	1.E FE
902613-AY-4	UBS GROUP AG PUB CORP	D	06/12/2023	DIRECT		5,076,581	4,607,000	16,844	1.G FE
902613-BB-3	UBS GROUP AG	C	06/12/2023	DIRECT		5,312,150	5,000,000	34,125	1.G FE
90351D-AF-4	UBS GROUP FUNDING JERSEY LTD	D	04/03/2023	DIRECT		4,139,935	3,960,000	76,684	1.G FE
910200-B#-3	UNITED ENERGY DISTRIBUTION	D	04/03/2023	DIRECT		14,000,000	14,000,000	84,299	1.G
92857W-AQ-3	VODAFONE GROUP PLC	D	06/27/2023	MORGAN STANLEY		799,502	765,000	15,944	2.B FE
92857W-BD-1	VODAFONE GROUP PLC	D	04/03/2023	DIRECT		45,860,883	47,000,000	257,031	2.B FE
948596-AE-1	WEIBO CORP	D	04/03/2023	DIRECT		7,311,693	7,399,000	59,654	2.B FE
94860L-AC-9	WEHPK 2022-1A B	D	04/03/2023	DIRECT		38,300,000	38,300,000	491,247	1.C FE
94860L-AE-5	WEHPK 2022-1A C	D	04/03/2023	DIRECT		350,000	350,000	4,765	1.F FE
000000-00-0	RAIZEN FUELS FINANCE SA	D	06/27/2023	DIRECT		2,052,758	2,000,000	46,522	2.C FE
000000-00-0	GOHL CAPITAL LTD	D	04/03/2023	DIRECT		9,945,622	9,957,000	82,284	2.B FE
000000-00-0	EMPRESA DE TRANSPORTE DE PASAJ	D	04/03/2023	DIRECT		1,221,713	1,159,000	11,107	1.G FE
000000-00-0	STATE GRID OVERSEAS INVESTMENT	D	04/03/2023	DIRECT		2,550,329	2,540,000	37,042	1.E FE
000000-00-0	ADANI PORTS & SPECIAL ECONOMI PUB CORP	D	04/03/2023	DIRECT		2,206,750	2,800,000	19,911	2.C FE
000000-00-0	PROSUS NV	D	04/03/2023	DIRECT		528,392	500,000	5,928	2.B FE
000000-00-0	HYUNDAI CAPITAL SERVICES INC	D	04/03/2023	DIRECT		8,398,844	8,703,000	31,548	2.A FE
000000-00-0	CDBL FUNDING 1	D	04/03/2023	DIRECT		493,695	500,000	7,778	1.E FE
000000-00-0	INTERCORP FIN SER INC	D	04/03/2023	DIRECT		6,128,336	5,905,000	111,641	2.C FE
000000-00-0	KIA MOTORS CORP PUB CORP	D	04/03/2023	DIRECT		2,493,015	2,609,000	40,331	2.A FE
000000-00-0	ABU DHABI CRUDE OIL	D	04/03/2023	DIRECT		10,411,924	10,000,000	120,111	1.C FE
000000-00-0	RELIANCE INDUSTRIES LTD	D	04/03/2023	DIRECT		3,972,031	4,075,000	51,470	2.A FE
000000-00-0	ABJA INVESTMENT CO PTE LTD	D	04/03/2023	DIRECT		3,420,837	3,220,000	34,123	2.C FE
000000-00-0	RH INTERNATIONAL SINGAPORE CO	D	04/03/2023	DIRECT		5,662,731	5,597,000	4,897	2.C FE
000000-00-0	SIGMA FINANCE NETHERLANDS BV	D	04/03/2023	DIRECT		3,095,231	3,000,000	2,844	2.C FE
000000-00-0	ABU DHABI NATIONAL ENERGY CO P	D	04/03/2023	DIRECT		3,583,510	3,500,000	68,481	1.D FE
000000-00-0	ABU DHABI NATIONAL ENERGY CO P	D	04/03/2023	DIRECT		6,144,990	5,785,000	126,125	1.D FE
000000-00-0	SIAM COMMERCIAL BANK PCL/CAYMA	D	04/03/2023	DIRECT		5,043,064	4,700,000	30,446	2.B FE
000000-00-0	CNAC HK FINBRIDGE CO LTD	D	05/03/2023	DIRECT		8,306,353	8,000,000	115,389	2.B Z
000000-00-0	PHILIPPINE NATIONAL BANK	D	06/26/2023	DIRECT		3,853,967	4,000,000	65,236	2.C Z
000000-00-0	TRUST FIBRA UNO	D	04/03/2023	DIRECT		8,715,473	8,049,000	86,002	2.B FE
000000-00-0	INTERCORP PERU LTD	D	04/03/2023	DIRECT		4,989,910	4,770,000	25,158	2.C FE
B7894#-AA-6	SIBELGA CVBA	B	05/18/2023	PRIVATE PLACEMENT DUMMY BROKER		12,923,403	13,092,004	0	1.G Z
000000-00-0	PETRONAS CAPITAL LTD	D	04/03/2023	DIRECT		2,152,342	2,000,000	41,203	1.G FE
000000-00-0	EMPRESA DE TRANSPORTE DE PASAJ	D	04/03/2023	DIRECT		16,079,911	13,510,000	259,279	1.G FE
000000-00-0	QNB FINANCE LTD	D	04/03/2023	DIRECT		2,987,445	3,000,000	31,063	1.E FE
000000-00-0	MDGH - GMTN BV	D	04/03/2023	DIRECT		10,660,308	10,463,000	96,637	1.C FE
000000-00-0	PTTEP TREASURY CENTER CO LTD	D	04/03/2023	DIRECT		2,931,836	3,000,000	24,577	2.A FE
000000-00-0	NEXA RESOURCES SA	D	04/03/2023	DIRECT		2,820,501	2,558,000	35,101	2.C FE
000000-00-0	TENGIZCHEVROIL FINANCE CO INTERNATIONAL	D	04/03/2023	DIRECT		5,684,053	5,580,000	24,684	3.A FE
000000-00-0	INDUSTRIAS PENOLES SAB DE CV	D	04/03/2023	DIRECT		12,533,750	12,200,000	93,364	2.B FE
000000-00-0	SAUDI ARABIAN OIL CO	D	04/03/2023	DIRECT		2,912,288	3,000,000	17,604	1.F FE
000000-00-0	HYNIX SEMICONDUCTOR INC PUB CORP	D	04/03/2023	DIRECT		2,822,311	3,000,000	9,375	2.C FE
000000-00-0	COMISION FEDERAL DE ELECTRICID	D	04/03/2023	DIRECT		5,869,940	6,185,000	44,194	2.B FE
000000-00-0	ULTRATECH CEMENT LTD	D	04/03/2023	DIRECT		5,816,968	5,960,000	22,251	2.C FE
000000-00-0	EQUATE PETROCHEMICAL BV PUB CORP	D	04/03/2023	DIRECT		1,896,251	2,000,000	22,750	2.B FE
000000-00-0	IOCHPE-MAXION AUSTRIA GMBH / M	D	04/03/2023	DIRECT		3,478,547	3,465,000	70,744	3.C FE
000000-00-0	KIA CORP	D	04/03/2023	DIRECT		7,765,132	8,000,000	30,556	2.A FE
E5000*-AA-2	ESPAI BAR?A FONDO DE TITULIZA	B	05/31/2023	PRIVATE PLACEMENT DUMMY BROKER		63,966,021	65,460,021	0	2.B Z
E7934*-AA-9	PARKIA FINCO S.A.	B	04/19/2023	DIRECT		46,010,292	46,367,515	0	2.C PL
000000-00-0	RAS LAFFAN LIQUEFIED NATURAL G	D	04/03/2023	DIRECT		2,405,143	2,266,200	72,778	1.D FE
000000-00-0	OOREDOO INTERNATIONAL FINANCE	D	04/03/2023	DIRECT		1,848,681	1,908,000	13,144	1.F FE
000000-00-0	TRANSPORTADORA DE GAS DEL PERU	D	04/03/2023	DIRECT		23,550,240	22,550,000	409,972	2.B FE

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000000-00-0	GNL QUINTERO SA	D	04/03/2023	DIRECT		3,923,715	3,697,043	30,457	2.A FE
000000-00-0	LIMA METRO LINE 2 FINANCE LTD	D	04/03/2023	DIRECT		7,710,562	6,519,043	94,685	2.C
G1846@-AY-3	CAPITA GROUP PLC	D	04/03/2023	DIRECT		11,143,063	11,143,063	84,687	3.B
G8729*-AA-4	CALVIN CAPITAL LTD	B	04/25/2023	PRIVATE PLACEMENT DUMMY BROKER		14,881,801	15,256,209	0	2.B Z
000000-00-0	AXIATA SPV2 BHD	D	04/03/2023	DIRECT		1,191,460	1,160,000	1,404	2.B FE
000000-00-0	KIA CORP	D	04/03/2023	DIRECT		3,230,738	3,200,000	47,089	2.A FE
000000-00-0	SIGMA ALIMENTOS SA DE CV	D	04/03/2023	DIRECT		9,700,704	9,203,000	160,286	2.C FE
000000-00-0	ABU DHABI NATIONAL ENERGY CO P	D	04/03/2023	DIRECT		428,573	431,000	5,343	1.D FE
000000-00-0	OOREDOO INTERNATIONAL FINANCE	D	04/03/2023	DIRECT		3,213,790	3,241,000	34,436	1.F FE
000000-00-0	HKT CAPITAL NO 4 LTD	D	04/03/2023	DIRECT		4,210,841	4,340,000	28,933	2.B FE
000000-00-0	KT CORP	D	04/03/2023	DIRECT		2,966,657	3,000,000	15,833	1.G FE
000000-00-0	MINMETALS BOUNTEOUS FINANCE BV	D	04/03/2023	DIRECT		2,808,985	2,849,000	22,270	2.A FE
000000-00-0	AXIATA SPV5 LABUAN LTD	D	04/03/2023	DIRECT		7,337,329	9,000,000	34,470	2.B FE
Q0458*-AD-1	AQUASURE FINANCE PTY LTD	D	04/03/2023	DIRECT		14,000,000	14,000,000	104,596	1.G FE
Q0832*-AG-1	AUSTRALIA PACIFIC AIRPORTS MEL	D	04/03/2023	DIRECT		5,000,000	5,000,000	52,333	2.A
Q0845#-AA-5	AUSTRALIAN GAS NETWORKS LTD	D	04/03/2023	DIRECT		12,000,000	12,000,000	28,960	1.G
Q0845#-AC-1	AUSTRALIAN GAS NETWORKS	D	04/03/2023	DIRECT		40,000,000	40,000,000	69,156	1.G
Q0845#-AD-9	AUSTRALIAN GAS NETWORKS	D	04/03/2023	DIRECT		30,000,000	30,000,000	53,200	1.G
Q1297#-AL-2	CSL LTD	D	04/03/2023	DIRECT		47,000,000	47,000,000	815,450	1.G
Q2464#-AB-9	CIVIC NEXUS FINANCE PTY LTD	D	04/03/2023	DIRECT		19,198,230	19,198,230	223,019	1.E FE
Q3793#-AB-9	FIRST GAS LTD	D	04/03/2023	DIRECT		9,000,000	9,000,000	6,655	2.B FE
Q6518@-AE-2	NSW ELECTRICITY NETWORKS FINAN	D	04/03/2023	DIRECT		54,000,000	54,000,000	894,600	2.B FE
Q7794#-AG-8	QPH FINANCE CO PTY LTD	D	04/03/2023	DIRECT		20,000,000	20,000,000	124,756	2.B FE
Q9194@-AG-2	TRANSPOWER NEW ZEALAND LTD	D	04/03/2023	DIRECT		3,000,000	3,000,000	22,480	1.D
Q9396#-AK-7	VICTORIA POWER NETWORKS FINANC	D	04/03/2023	DIRECT		12,000,000	12,000,000	158,240	1.G
000000-00-0	COMISION FEDERAL DE ELECTRICID	D	04/03/2023	DIRECT		2,714,193	2,500,000	13,524	2.B FE
000000-00-0	PETROLIAM NASIONAL BERHAD	D	04/03/2023	DIRECT		3,207,688	2,800,000	100,226	1.G FE
W2710@-AD-2	ELLEVIO AB	D	04/03/2023	DIRECT		65,000,000	65,000,000	195,831	2.B FE
000000-00-0	CBQ FINANCE LTD	D	04/03/2023	DIRECT		7,298,953	7,500,000	7,917	1.G FE
000000-00-0	EMBRAER NETHERLANDS FINANCE BV	D	04/03/2023	DIRECT		3,356,877	3,020,000	44,893	3.A FE
000000-00-0	INFRAESTRUCTURA ENERGETICA NOV	D	04/03/2023	DIRECT		20,790,730	21,000,000	218,896	2.C FE
000000-00-0	FRESNILLO PLC PUB CORP	D	04/03/2023	DIRECT		15,874,724	16,000,000	343,778	2.B FE
000000-00-0	PROSUS NV	D	04/03/2023	DIRECT		1,053,263	1,065,000	7,947	2.B FE
000000-00-0	MDGH - GMTN BV	D	04/03/2023	DIRECT		1,610,213	1,690,000	25,533	1.C FE
000000-00-0	SK HYNIX INC	D	04/28/2023	DIRECT		3,846,402	4,000,000	13,667	2.C FE
000000-00-0	CORP NACIONAL DEL COBRE DE CHI	D	04/03/2023	DIRECT		2,718,921	2,550,000	16,773	1.G FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,378,512,292	9,027,078,595	88,485,123	XXX
054561-A#-2	AXA EQUITABLE HOLDINGS INC		04/03/2023	DIRECT		900,000,000	900,000,000	1,617,365	2.A
29452E-A*-2	EQUITABLE HOLDINGS INC		04/03/2023	DIRECT		1,000,000,000	1,000,000,000	9,690,000	2.A
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						1,900,000,000	1,900,000,000	11,307,365	XXX
00034#-AC-0	AAH TOPCO LLC		05/30/2023	DIRECT		809,992	818,173	0	2.C Z
00097#-AC-4	ADG ACQUISITION, LLC		04/03/2023	DIRECT		6,014,197	6,037,024	56,492	4.A PL
00097#-AD-2	ADG ACQUISITION, LLC		04/03/2023	DIRECT		1,050,086	1,052,112	9,845	4.A PL
00097#-AE-0	ADG ACQUISITION LLC		04/03/2023	DIRECT		4,953,332	4,963,767	79,627	4.A PL
02358H-AF-3	AMERCARE ROYAL LLC PRV BKLOAN		04/07/2023	CAPITALIZED INTEREST		810	810	0	4.B Z
02888@-AE-1	AMERICAN PHYSICIAN PARTNERS LLC		06/01/2023	DIRECT		101,951	104,032	0	4.B Z
029227-A*-6	AMERICAN RENAL ASSOCIATES HOLDINGS, INC.		04/03/2023	DIRECT		24,195,261	24,562,500	464,982	4.B PL
05353*-AA-0	AVANT COMMUNICATIONS		05/01/2023	DIRECT		1,784,677	1,821,099	0	3.B PL
05613@-AA-4	BHG HOLDINGS, LLC		04/03/2023	DIRECT		454,605	460,622	7,597	4.B PL
05613@-AB-2	BHG HOLDINGS, LLC		04/03/2023	DIRECT		1,952,447	1,975,261	32,578	4.B PL
05628#-AB-3	BSI2 HOLD NETTLE, LLC PRV BKLOAN		06/30/2023	DIRECT		164,621	164,621	0	3.B Z
07573#-AA-6	BECKLAR, LLC		04/03/2023	DIRECT		1,713,487	1,742,647	5,487	4.C PL
07573#-AB-4	BECKLAR, LLC		04/03/2023	DIRECT		753,706	761,106	2,396	4.C PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
09354@-AA-9	BLINK HOLDINGS INC		04/03/2023	CAPITALIZED INTEREST		6,226	6,226	0	5.C PL
09354@-AB-7	BLINK HOLDINGS INC		04/03/2023	CAPITALIZED INTEREST		7,662	7,662	0	5.C PL
09788H-AN-1	BOND PHARMACY INC		04/03/2023	DIRECT		22,840,682	22,883,635	115,213	4.A PL
10378R-AK-9	BRACKET INTERMEDIATE HOLDING CORP.		05/11/2023	DIRECT		3,587,170	3,698,113	0	4.C FE
10808@-AF-8	BRIDGEPOINTE TECHNOLOGIES, LLC		06/28/2023	DIRECT		231,622	233,961	0	3.B Z
11163*-AC-4	BROCK HOLDINGS III, INC		04/03/2023	DIRECT		7,255,408	7,331,250	57,123	5.A PL
12745#-AA-9	CC SAG HLDGS CORP - SHELBY2021		04/03/2023	DIRECT		10,322,458	10,439,695	11,310	4.A PL
12745#-AB-7	CC SAG HLDGS CORP - SHELBY2021		04/03/2023	DIRECT		2,371,042	2,392,578	2,227	4.A PL
12749#-AA-5	CPI BUYER LLC		04/03/2023	DIRECT		1,711,207	1,738,941	37,504	5.A PL
12749#-AB-3	CPI BUYER LLC		04/03/2023	DIRECT		125,210	126,285	2,722	5.A PL
12760#-AA-9	CC WDW BORROWER, INC		04/03/2023	DIRECT		3,167,915	3,246,079	46,820	4.B PL
14173@-AA-8	CAREPATHRX MIDCO, INC		04/03/2023	DIRECT		5,097,858	5,152,345	57,857	4.A PL
15147#-AD-0	THE CENTER FOR ORTHOPEDIC AND		06/28/2023	DIRECT		46,649	47,061	0	3.A PL
15644G-A#-1	CENTRIC BRANDS LLC		05/22/2023	VARIOUS		12,138,142	13,371,294	237,608	4.A PL
15677*-AB-6	CERIFI LLC		06/29/2023	DIRECT		514,423	514,423	0	3.C PL
19201*-AA-5	CODING SOLUTIONS ACQUISITION		05/22/2023	DIRECT		103,178	104,220	0	2.C PL
20937#-AA-0	CONSOLIDATED INFO SVCS SOLUTIONS LLC		04/03/2023	DIRECT		2,981,915	3,019,883	61,651	4.C PL
20937#-AB-8	CONSOLIDATED INFO SVCS SOLUTIONS LLC		04/03/2023	DIRECT		697,758	707,389	14,441	4.C PL
20937#-AC-6	CONSOLIDATED INFO SVCS SOLUTIONS LLC		04/03/2023	DIRECT		2,665,397	2,702,533	72,291	4.C PL
21871*-AC-6	CORETELLIGENT LLC		06/30/2023	DIRECT		34,847	34,847	0	3.B PL
22881#-AA-2	CRUNCH HOLDINGS, LLC		04/28/2023	VARIOUS		7,617,978	7,678,657	128,432	4.C PL
23246*-AC-0	BONTERRA LLC		05/30/2023	DIRECT		208,815	208,815	0	3.B PL
24651@-AB-6	DELAWARE VALLEY MANAGEMENTHOLDINGS, INC.		06/28/2023	DIRECT		127,908	127,908	0	4.C PL
28109#-AA-5	EDMENTUM ULTIMATE HOLDINGS, LLC		04/03/2023	DIRECT		8,076,043	8,211,089	7,071	4.C PL
28881#-AA-9	PEX HLDGS LLC (ELLIS DEBT MERGERCO)		04/03/2023	DIRECT		6,769,886	6,885,246	35,574	3.C PL
29280K-AB-1	ENERGIZE HOLDCO LLC		06/16/2023	DIRECT		236,211	236,211	0	4.B FE
29280K-AF-2	ENERGIZE HOLDCO LLC		04/28/2023	DIRECT		236,211	236,211	0	4.B Z
29450#-AA-8	EQUIPMENTSHARE.COM INC.		04/03/2023	DIRECT		8,278,025	8,408,595	9,635	3.C PL
29450#-AB-6	EQUIPMENTSHARE.COM INC.		04/03/2023	DIRECT		2,084,815	2,102,149	2,409	3.C PL
34637#-AA-4	FORMERRA, LLC		04/03/2023	DIRECT		5,737,093	5,915,941	104,942	4.C Z
34637#-AB-2	FORMERRA, LLC PRV BKLOAN		04/05/2023	DIRECT		173,865	176,737	0	4.B Z
36196*-AA-6	GKD INDEX PARTNERS LLC		04/03/2023	DIRECT		2,825,800	2,829,204	4,480	4.A PL
36197*-AA-5	GHA BUYER INC		06/30/2023	CAPITALIZED INTEREST		21,971	21,971	0	3.C PL
36197*-AC-1	GHA BUYER INC		06/30/2023	CAPITALIZED INTEREST		22,595	22,595	0	3.C PL
36197*-AE-7	GHA BUYER INC		06/30/2023	CAPITALIZED INTEREST		25,675	25,675	0	3.C PL
36197*-AF-4	GHA BUYER INC		06/30/2023	CAPITALIZED INTEREST		4,493	4,493	0	3.C PL
36198@-AA-2	TPC BROADBAND HOLDINGS LLC		04/03/2023	DIRECT		15,924,219	16,080,630	106,311	4.B PL
36198@-AB-0	TPC BROADBAND HOLDINGS LLC		04/03/2023	DIRECT		5,550,851	5,566,142	5,412	4.B PL
36457W-AD-3	GALWAY BORROWER LLC		04/03/2023	DIRECT		22,371,839	22,710,031	14,243	4.A PL
38362*-AA-0	GOVCIO BUYER COMPANY		04/03/2023	DIRECT		5,332,022	5,410,951	45,918	4.A PL
39536@-AA-7	GREENLIGHT INTERMEDIATE II IN		05/19/2023	DIRECT		800,499	808,584	0	3.C PL
40178@-AA-8	GUIDEHOUSE INC		04/03/2023	DIRECT		7,495,711	7,555,463	6,086	4.B PL
42958#-AE-0	HIGGINBOTHAM INSURANCE AGENCY		05/23/2023	DIRECT		797,729	801,738	0	4.B PL
43354*-AA-0	HIREVUE INC		05/03/2023	DIRECT		5,899,256	6,070,328	0	3.C Z
43879@-AB-2	HONOR HN BUYER INC.		04/28/2023	DIRECT		484,743	489,639	0	3.A PL
43879@-AC-0	HONOR HN BUYER INC.		04/28/2023	DIRECT		20,918	20,918	0	3.A PL
44804@-AB-0	HUSKIES PARENT INC		04/03/2023	DIRECT		6,568,349	6,674,915	37,083	3.B PL
44958Q-A*-3	IG INVESTMENTS HOLDINGS, LLC		04/03/2023	DIRECT		6,530,460	6,634,189	16,171	4.A PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
44989#-AB-5	IPC CORP		04/03/2023	DIRECT		11,557,312	11,780,709	9,817	4.C PL
49006#-AA-5	KENSING, LLC		04/03/2023	DIRECT		3,500,539	3,559,810	4,079	4.A PL
51809#-AB-8	LASKO OPERATION HOLDINGS, LLC		06/30/2023	VARIOUS		3,624,358	3,624,358	28,083	4.C PL
55392*-AA-8	MBS SERVICES HOLDINGS, LLC		06/30/2023	VARIOUS		5,297,056	5,334,233	88,012	4.B PL
55392*-AB-6	MBS SERVICES HOLDINGS, LLC		06/30/2023	VARIOUS		1,382,231	1,397,923	1,387	4.B PL
55392*-AC-4	MBS SERVICES HOLDINGS, LLC		06/21/2023	VARIOUS		976,983	989,896	25,820	4.B PL
55392*-AD-2	MBS SERVICES HOLDINGS, LLC		05/09/2023	VARIOUS		1,621,599	1,643,570	42,712	4.B PL
56658@-AH-8	MARGARITAVILLE ENTERPRISES LLC		04/03/2023	DIRECT		4,071,247	4,123,273	3,293	4.B PL
56658@-AJ-4	MARGARITAVILLE ENTERPRISES LLC		06/08/2023	DIRECT		951,982	951,982	0	4.C Z
57708#-AB-7	MATTERHORN EXPRESS PIPELINE LLC		06/15/2023	DIRECT		13,704,630	13,704,630	0	2.C PL
57767K-AB-4	MAVERICK BIDCO INC.		05/31/2023	DIRECT		350,933	350,933	0	4.C FE
614875-C*-1	MOOD MEDIA BORROWER, LLC		04/03/2023	DIRECT		6,015,463	6,116,250	5,267	4.C PL
64431#-AF-8	NEW ERA TECHNOLOGY INC		04/03/2023	DIRECT		4,373,619	4,431,247	3,570	4.A PL
64431#-AG-6	NEW ERA TECHNOLOGY INC		04/03/2023	DIRECT		2,630,420	2,648,005	2,666	4.A PL
68290#-AA-0	1251 FINANCING COMPANY LLC		04/03/2023	DIRECT		1,181,874	1,194,814	7,434	4.B PL
68290#-AB-8	1251 FINANCING COMPANY LLC		04/28/2023	DIRECT		902,159	902,159	3,789	4.B PL
69327@-AA-7	PCX HOLDING CORP.		04/03/2023	DIRECT		2,801,721	2,849,862	2,870	4.B PL
69327@-AB-5	PCX HOLDING CORP.		04/03/2023	DIRECT		1,415,508	1,430,007	1,440	4.B PL
70027#-AA-6	PARK COUNTY, LLC		04/03/2023	DIRECT		7,402,336	7,500,000	10,719	3.A PL
70259*-AA-9	THE PASHA GROUP		04/03/2023	DIRECT		4,512,344	4,595,605	17,361	4.A PL
70344E-AD-9	PATRIOT GROWTH INSURANCE SERVICES, LLC		04/03/2023	DIRECT		4,555,043	4,616,652	74,366	4.A PL
72350@-AF-0	PINNACLE DERMATOLOGY MANAGEMEN		06/28/2023	DIRECT		75,418	75,418	0	3.A PL
74278@-AB-4	PRIORITY ONDEMAND MIDCO 2 L.P		05/30/2023	DIRECT		72,194	72,831	0	2.C Z
74743*-AA-5	QUAIL BUYER, INC.		04/03/2023	DIRECT		7,257,164	7,367,594	124,019	3.C PL
75000#-AR-9	RSC ACQUISITION CORP DELAYED DRAW TERM L		06/30/2023	DIRECT		1,479,512	1,479,512	0	4.A PL
75063@-AA-2	RADWELL PARENT, LLC		04/03/2023	DIRECT		2,253,874	2,319,767	23,123	3.A PL
75604L-B*-5	REALD INC		04/03/2023	DIRECT		5,135,631	7,188,454	156,349	5.C PL
75804#-AC-0	REDWOOD FAMILY CARE NETWORK I		04/27/2023	DIRECT		150,060	152,346	0	5.A PL
76029B-A#-9	REP TEC INTERMEDIATE HOLDINGS		06/29/2023	DIRECT		19,112	19,112	0	3.A PL
78431@-AA-1	SCN HOLDCO INC (SANTACRUZ/HARMONY)		04/03/2023	DIRECT		8,587,208	8,619,162	110,613	3.C PL
78431@-AB-9	SCN HOLDCO INC (SANTACRUZ/HARMONY)		04/03/2023	DIRECT		706,343	708,972	9,098	3.C PL
80411#-AC-5	SAUCE LABS INC		04/28/2023	CAPITALIZED INTEREST		1,298	1,298	0	4.C PL
811904-A*-2	SEACOR HOLDINGS INC		04/03/2023	DIRECT		4,015,383	4,080,885	83,460	4.B PL
811904-A@-0	SEACOR HOLDINGS INC		04/03/2023	DIRECT		5,012,323	5,012,221	102,507	4.B PL
81732D-B#-0	SEQUA CORP		04/03/2023	DIRECT		6,505,505	6,832,950	16,703	4.C Z
83605Q-A*-8	SOULCYCLE INC		04/03/2023	DIRECT		3,785,646	3,786,458	102,971	5.C PL
84649#-AA-5	SPANX INC		04/03/2023	DIRECT		20,820,031	21,160,419	62,453	4.A PL
86600D-AD-6	SUMMIT ACQUISITION INC. PRV BKLOAN		05/04/2023	DIRECT		2,363,527	2,445,101	0	4.C Z
87155@-AA-6	SYMPHONY COMMUNICATION SERVICES LLC		05/11/2023	VARIOUS		1,513,541	1,537,391	33,189	5.A PL
87155@-AB-4	SYMPHONY COMMUNICATION SERVICES LLC		05/11/2023	VARIOUS		149,968	152,379	3,094	5.A PL
87258Y-AC-5	TMC BUYER INC		05/01/2023	DIRECT		99,697	99,697	0	4.B FE
87258Y-AD-3	TMC BUYER INC		04/03/2023	DIRECT		3,241,880	3,671,387	5,229	4.B FE
874161-A*-3	THE TALBOTS INC.		04/03/2023	DIRECT		3,804,296	3,897,184	18,512	4.B PL
89190@-AA-9	TOWERCO IV HOLDINGS LLC		06/26/2023	DIRECT		688,154	688,154	0	3.C PL
89820Z-A*-7	TRUPANION, INC.		04/03/2023	DIRECT		963,431	990,000	1,375	2.C PL
92336#-AA-6	VERACROSS LLC		06/30/2023	CAPITALIZED INTEREST		126,379	126,379	0	4.B PL
92336#-AB-4	VERACROSS LLC		05/12/2023	DIRECT		207,252	209,345	0	4.B PL
94690*-AA-6	WEALTH ENHANCEMENT GROUP LLC		04/28/2023	DIRECT		71,663	71,842	0	3.A PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
EA81UT-09-8	UNGERBOECK SYSTEMS INTERNATIO PRV BKLOAN		04/04/2023	DIRECT		86,341	86,341	0	4.C Z
EA84XZ-69-9	HONOR HN BUYER INC.		06/02/2023	DIRECT		589,932	595,890	0	3.A Z
EA87YN-09-4	RSC ACQUISITION, INC.		05/15/2023	DIRECT		155,957	155,957	0	3.C Z
EACUJR-49-2	HAMILTON PROJECTS ACQUIROR LLC		04/18/2023	DIRECT		3,359,225	3,651,332	0	4.A Z
EACUUX-79-3	ADG ACQUISITION HOLDINGS LLC PRV BKLOAN		04/11/2023	DIRECT		7,198,338	7,335,886	0	4.A Z
EACVUS-59-4	DEMETER MERGER SUB, LLC MR GREENS PRODUC		05/01/2023	DIRECT		2,851,457	2,962,553	0	4.B Z
EACVUU-79-7	DEMETER MERGER SUB, LLC MR GREENS PRODUC		05/01/2023	DIRECT		93,814	123,440	0	.
EACVWM-39-7	EET BUYER, INC.		05/01/2023	DIRECT		1,894,949	1,947,699	0	4.A Z
EACY09-59-3	SERRANO PARENT LLC PRV BKLOAN		05/15/2023	DIRECT		10,178,162	10,465,535	0	4.B Z
000000-00-0	ADG ACQUISITION LLC		06/01/2023	DIRECT		161,037	164,114	0	4.A Z
Y2574*-AA-3	FLOATING INFRASTRUCTURE HLDGS FIN LLC		04/03/2023	DIRECT		7,322,940	7,453,125	158,896	3.C PL
EA5LMX-19-6	VERSATERM INC		05/08/2023	DIRECT		167,754	167,754	0	3.A Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						436,075,674	445,759,021	3,243,814	XXX
2509999997. Total - Bonds - Part 3						14,678,047,042	15,715,441,324	108,663,700	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						14,678,047,042	15,715,441,324	108,663,700	XXX
04651L-30-5	AT&T MOBILITY II LLC		06/15/2023	PRIVATE PLACEMENT DUMMY BROKER	42,000,000.000	42,000,000	0.00	0	2.C Z
06055H-AB-9	BANK OF AMERICA CORP		04/03/2023	DIRECT	25,000,000.000	25,000,000	0.00	306,250	2.B FE
693475-AQ-8	PNC FINANCIAL SERVICES GROUP I		04/03/2023	DIRECT	5,000,000.000	5,025,000	0.00	106,250	2.B FE
693475-BD-6	PNC FINANCIAL SERVICES GROUP I		04/03/2023	DIRECT	10,000,000.000	10,000,000	0.00	81,667	2.B FE
808513-CB-9	CHARLES SCHWAB CORP/THE		04/03/2023	DIRECT	38,305,000.000	38,290,455	0.00	175,565	2.C FE
89832Q-AD-1	TRUIST FINANCIAL CORP		04/03/2023	DIRECT	10,000,000.000	9,812,500	0.00	44,000	2.B FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						130,127,955	XXX	713,732	XXX
4509999997. Total - Preferred Stocks - Part 3						130,127,955	XXX	713,732	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						130,127,955	XXX	713,732	XXX
31339#-11-1	FEDERAL HOME LOAN BANK		05/31/2023	DIRECT	618,157.000	61,815,700		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						61,815,700	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						61,815,700	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						61,815,700	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						191,943,655	XXX	713,732	XXX
6009999999 - Totals						14,869,990,697	XXX	109,377,432	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3134A4-AA-2	FED HOME LOAN MTG CORP		04/03/2023	DIRECT		6,841,263	5,914,000	7,865,738	6,866,003	0	(24,740)	0	(24,740)	0	6,841,263	0	0	0	220,666	03/15/2031	1.A
31358D-DR-2	FED NATIONAL MTG ASSN		04/03/2023	DIRECT		8,390,622	11,136,000	6,884,221	8,305,765	0	84,857	0	84,857	0	8,390,622	0	0	0	0	05/15/2030	1.A
31358D-JP-0	FED NATIONAL MTG ASSN		04/03/2023	DIRECT		48,180,717	85,791,000	46,922,081	47,685,916	0	494,801	0	494,801	0	48,180,717	0	0	0	0	07/15/2037	1.A
36202E-H5-1	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		94	94	94	94	0	0	0	0	0	94	0	0	0	2	05/20/2036	1.A
36202E-W6-2	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		209,699	209,699	220,085	209,915	0	(216)	0	(216)	0	209,699	0	0	0	5,633	10/20/2038	1.A
36202E-WF-2	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		46,959	46,959	49,168	47,021	0	(62)	0	(62)	0	46,959	0	0	0	1,232	09/20/2038	1.A
36202E-XV-6	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		57,316	57,316	60,215	57,386	0	(70)	0	(70)	0	57,316	0	0	0	1,498	11/20/2038	1.A
36203C-4X-7	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		25	25	26	25	0	0	0	0	0	25	0	0	0	1	06/15/2026	1.A
36203C-5X-6	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	05/15/2026	1.A
36204J-UL-8	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		383	383	390	383	0	0	0	0	0	383	0	0	0	13	09/15/2026	1.A
36204U-2V-2	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		167	167	177	167	0	0	0	0	0	167	0	0	0	6	12/15/2024	1.A
36205K-2N-1	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		64	64	65	64	0	0	0	0	0	64	0	0	0	2	01/15/2027	1.A
36205K-3D-2	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		251	251	265	252	0	0	0	0	0	251	0	0	0	9	01/15/2027	1.A
36205K-ZH-8	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		106	106	112	106	0	0	0	0	0	106	0	0	0	4	01/15/2027	1.A
36205L-3L-2	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		37	37	39	37	0	0	0	0	0	37	0	0	0	1	12/15/2024	1.A
36205L-J8-4	GOVERNMENT NATL MTG ASSN		05/15/2023	MBS PAYDOWN		1,663	1,663	1,756	1,663	0	0	0	0	0	1,663	0	0	0	61	12/15/2024	1.A
36205R-4B-0	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	06/15/2026	1.A
36205S-CV-5	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		18	18	18	18	0	0	0	0	0	18	0	0	0	1	09/15/2026	1.A
36205X-YK-4	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		4	4	5	4	0	0	0	0	0	4	0	0	0	0	12/15/2024	1.A
36206A-H3-0	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		7	7	7	7	0	0	0	0	0	7	0	0	0	0	11/15/2024	1.A
36206N-RK-3	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		748	748	762	748	0	0	0	0	0	748	0	0	0	26	05/15/2026	1.A
36206P-2M-1	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		73	73	74	73	0	0	0	0	0	73	0	0	0	2	08/15/2026	1.A
36206U-QQ-5	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		36	36	37	36	0	0	0	0	0	36	0	0	0	1	08/15/2026	1.A
36206V-RK-5	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		21	21	22	21	0	0	0	0	0	21	0	0	0	1	05/15/2026	1.A
36206W-ZP-3	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		139	139	147	139	0	0	0	0	0	139	0	0	0	5	08/15/2026	1.A
36207B-VG-2	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		53	53	54	53	0	0	0	0	0	53	0	0	0	2	09/15/2026	1.A
36207E-DH-4	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		116	116	118	116	0	0	0	0	0	116	0	0	0	4	07/15/2026	1.A
36207F-NR-8	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		120	120	122	120	0	0	0	0	0	120	0	0	0	4	09/15/2026	1.A
36207F-Y9-6	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		8	8	8	8	0	0	0	0	0	8	0	0	0	0	07/15/2026	1.A
36207H-TH-0	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		82	82	84	82	0	0	0	0	0	82	0	0	0	3	05/15/2026	1.A
36207H-U2-1	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		35	35	35	35	0	0	0	0	0	35	0	0	0	1	06/15/2026	1.A
36207H-WG-8	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		56	56	57	56	0	0	0	0	0	56	0	0	0	2	07/15/2026	1.A
36207P-BD-0	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		18	18	18	18	0	0	0	0	0	18	0	0	0	1	08/15/2026	1.A
36207Q-VB-0	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		623	623	635	623	0	0	0	0	0	623	0	0	0	20	10/15/2026	1.A
36241K-XC-7	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		19,671	19,671	20,593	19,694	0	(23)	0	(23)	0	19,671	0	0	0	490	11/15/2038	1.A
36294T-5B-7	GOVERNMENT NATL MTG ASSN		06/01/2023	MBS PAYDOWN		17	17	17	17	0	0	0	0	0	17	0	0	0	0	11/15/2036	1.A
38383M-D7-0	GNR 2022-45 UP		06/01/2023	VARIOUS		48,070,582	47,105,309	48,163,085	46,407,270	0	(443)	0	(443)	0	48,070,582	0	0	0	553,625	07/20/2051	1.A
38383P-JL-6	GNR 2022-50 BD		06/01/2023	VARIOUS		47,674,606	47,522,864	47,702,283	46,405,473	0	(6,111)	0	(6,111)	0	47,674,606	0	0	0	480,294	04/20/2050	1.A
38383R-AG-2	GNR 2022-63 P		06/01/2023	VARIOUS		78,316,400	78,907,005	78,276,082	76,517,934	0	14,041	0	14,041	0	78,316,400	0	0	0	800,323	01/20/2051	1.A
38383R-AY-3	GNR 2022-63 KG		06/01/2023	VARIOUS		46,488,335	46,377,369	46,507,303	45,026,109	0	(7,398)	0	(7,398)	0	46,488,335	0	0	0	506,449	01/20/2052	1.A
38383R-EH-6	GNR 2022-63 Q		06/01/2023	VARIOUS		50,266,495	50,312,856	50,265,688	49,405,147	0	474	0	474	0	50,266,495	0	0	0	599,043	02/20/2050	1.A
38383R-EN-3	GNR 2022-63 HQ		06/01/2023	VARIOUS		84,838,680	84,815,720	84,852,184	83,277,492	0	(1,749)	0	(1,749)	0	84,838,680	0	0	0	861,357	01/20/2052	1.A
38383R-ET-0	GNR 2022-63 YQ		06/01/2023	VARIOUS		60,318,950	60,671,080	60,287,736	58,690,907	0	15,891	0	15,891	0	60,318,950	0	0	0	614,210	03/20/2052	1.A
880591-CK-6	TENNESSEE VALLEY AUTHORITY		04/03/2023	DIRECT		19,471,199	16,054,000	20,990,674	19,522,535	0	(51,335)	0	(51,335)	0	19,471,199	0	0	0	488,015	04/01/2036	1.A
880591-EB-4	TENNESSEE VALLEY AUTHORITY		04/03/2023	DIRECT		18,592,100	16,300,000	18,978,995	18,606,025	0	(13,925)	0	(13,925)	0	18,592,100	0	0	0	571,689	01/15/2048	1.A
880591-ED-0	TENNESSEE VALLEY AUTHORITY		04/03/2023	DIRECT		30,481,459	26,000,000	31,509,842	30,536,384	0	(54,925)	0	(54,925)	0	30,481,459	0	0	0	421,056	06/15/2038	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
880591-EH-1	TENNESSEE VALLEY AUTHORITY		04/03/2023	DIRECT		55,358,677	48,081,000	57,305,764	55,438,287	0	(79,610)	0	(79,610)	0	55,358,677	0	0	0	1,374,315	09/15/2039	1.A
88059F-BA-8	TENNESSEE VALLEY AUTHORITY		04/03/2023	DIRECT		59,049,606	105,503,000	48,096,189	58,460,784	0	588,823	0	588,823	0	59,049,606	0	0	0	0	01/15/2038	1.A
88059F-BS-9	TENNESSEE VALLEY AUTHORITY		04/03/2023	DIRECT		29,715,402	60,000,000	20,392,582	29,392,784	0	322,619	0	322,619	0	29,715,402	0	0	0	0	09/15/2039	1.A
912803-DC-4	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		148,122,935	212,000,000	124,749,120	147,223,022	0	899,914	0	899,914	0	148,122,935	0	0	0	0	02/15/2038	1.A
912803-DD-2	UNITED STATES OF AMERICA TREASURY		04/17/2023	VARIOUS		50,108,887	86,000,000	49,473,768	24,736,155	0	264,432	0	264,432	0	49,963,933	0	144,953	144,953	0	05/15/2038	1.A
912803-DN-0	UNITED STATES OF AMERICA TREASURY		04/17/2023	VARIOUS		17,499,145	30,000,000	14,018,233	15,905,578	0	120,768	104,811	15,957	0	17,515,519	0	(16,374)	(16,374)	0	08/15/2040	1.A
912803-DT-7	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		50,387,652	93,000,000	39,228,424	49,965,621	0	422,031	0	422,031	0	50,387,652	0	0	0	0	08/15/2041	1.A
912803-DX-8	UNITED STATES OF AMERICA TREASURY		04/17/2023	VARIOUS		60,913,290	115,000,000	45,337,022	57,312,121	0	474,213	435,619	38,594	0	60,946,027	0	(32,738)	(32,738)	0	05/15/2042	1.A
912803-DY-6	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		25,850,711	50,000,000	19,360,123	25,629,142	0	221,569	0	221,569	0	25,850,711	0	0	0	0	08/15/2042	1.A
912803-DZ-3	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		66,963,930	128,000,000	48,958,126	66,404,303	0	559,627	0	559,627	0	66,963,930	0	0	0	0	11/15/2042	1.A
912803-EA-7	UNITED STATES OF AMERICA TREASURY		04/17/2023	VARIOUS		78,473,421	148,000,000	58,049,986	76,253,119	0	610,827	221,006	389,821	0	78,493,566	0	(20,145)	(20,145)	0	02/15/2043	1.A
912803-EF-6	UNITED STATES OF AMERICA TREASURY		04/17/2023	VARIOUS		185,177,297	395,424,800	160,884,211	183,954,218	0	1,638,243	403,796	1,234,447	0	185,188,665	0	(11,368)	(11,368)	0	02/15/2044	1.A
912803-EH-2	UNITED STATES OF AMERICA TREASURY		04/17/2023	VARIOUS		257,585,349	528,341,600	234,515,217	255,758,710	0	2,163,355	268,378	1,894,977	0	257,653,687	0	(68,338)	(68,338)	0	05/15/2044	1.A
912803-EJ-8	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		368,778,067	635,000,000	321,675,493	366,415,418	0	2,362,649	0	2,362,649	0	368,778,067	0	0	0	0	08/15/2044	1.A
912803-EY-5	US TREASURY STRIP		04/03/2023	DIRECT		63,014,279	113,330,000	60,008,235	62,625,702	0	388,577	0	388,577	0	63,014,279	0	0	0	0	05/15/2047	1.A
912803-FA-6	US TREASURY STRIP		04/03/2023	DIRECT		126,128,920	232,500,000	119,981,739	125,335,019	0	793,901	0	793,901	0	126,128,920	0	0	0	0	11/15/2047	1.A
912810-QP-6	US TREASURY INFLATION INDEX		04/03/2023	DIRECT		154,791,904	129,749,100	119,931,830	154,478,879	0	313,026	0	313,026	0	154,791,904	0	0	0	1,544,459	02/15/2041	1.A
912810-QS-0	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		82,400,094	75,000,000	84,774,952	82,475,802	0	(75,707)	0	(75,707)	0	82,400,094	0	0	0	1,779,178	08/15/2041	1.A
912810-QT-8	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		50,008,094	50,000,000	50,010,420	50,008,176	0	(82)	0	(82)	0	50,008,094	0	0	0	988,432	11/15/2041	1.A
912810-QV-3	US TREASURY INFLATION INDEX		04/03/2023	DIRECT		81,871,067	79,419,000	60,122,797	81,568,348	0	302,719	0	302,719	0	81,871,067	0	0	0	372,323	02/15/2042	1.A
912810-QZ-4	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		50,136,467	50,000,000	50,178,334	50,137,731	0	(1,264)	0	(1,264)	0	50,136,467	0	0	0	988,432	02/15/2043	1.A
912810-RA-8	US TREASURY INFLATION INDEX		04/03/2023	DIRECT		274,051,188	299,209,300	201,488,025	272,667,885	0	1,383,302	0	1,383,302	0	274,051,188	0	0	0	1,047,529	02/15/2043	1.A
912810-SN-9	US TREASURY		04/03/2023	DIRECT		156,530	200,000	154,297	156,238	0	292	0	292	0	156,530	0	0	0	2,217	05/15/2050	1.A
912810-SX-7	US TREASURY		04/03/2023	DIRECT		1,272,517	1,150,000	1,278,094	1,273,368	0	(852)	0	(852)	0	1,272,517	0	0	0	10,563	05/15/2051	1.A
91282C-DQ-1	US TREASURY		04/03/2023	DIRECT		553,195	560,000	551,097	552,747	0	449	0	449	0	553,195	0	0	0	5,318	12/31/2026	1.A
91282C-EN-7	US TREASURY		04/03/2023	DIRECT		543,040	545,000	542,637	542,925	0	115	0	115	0	543,040	0	0	0	6,417	04/30/2027	1.A FE
912834-FB-9	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		54,798,374	100,000,000	40,031,000	54,306,756	0	491,618	0	491,618	0	54,798,374	0	0	0	0	02/15/2040	1.A
912834-HV-3	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		43,489,101	80,000,000	31,791,000	43,097,274	0	391,827	0	391,827	0	43,489,101	0	0	0	0	05/15/2040	1.A
912834-KH-0	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		78,098,743	150,000,000	59,672,446	77,386,929	0	711,814	0	711,814	0	78,098,743	0	0	0	0	05/15/2041	1.A
912834-LK-2	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		16,720,925	31,300,000	12,045,311	16,582,126	0	138,799	0	138,799	0	16,720,925	0	0	0	0	05/15/2042	1.A
912834-LX-4	UNITED STATES OF AMERICA TREASURY		04/03/2023	DIRECT		15,940,254	30,400,000	11,469,960	15,807,481	0	132,773	0	132,773	0	15,940,254	0	0	0	0	11/15/2042	1.A
912834-TV-0	US TREASURY STRIP		04/03/2023	DIRECT		27,205,881	50,000,000	26,033,000	27,041,427	0	164,455	0	164,455	0	27,205,881	0	0	0	0	08/15/2048	1.A
912834-UB-2	US TREASURY STRIP		04/03/2023	DIRECT		54,099,930	100,000,000	51,753,000	53,771,193	0	328,737	0	328,737	0	54,099,930	0	0	0	0	11/15/2048	1.A
912834-UH-9	US TREASURY STRIP		04/03/2023	DIRECT		39,885,301	75,000,000	38,115,750	39,639,987	0	245,314	0	245,314	0	39,885,301	0	0	0	0	02/15/2049	1.A
912834-UR-7	US TREASURY STRIP		04/03/2023	DIRECT		39,636,698	75,000,000	37,876,500	39,391,469	0	245,229	0	245,229	0	39,636,698	0	0	0	0	05/15/2049	1.A
0109999999. Subtotal - Bonds - U.S. Governments						3,257,056,892	4,934,958,616	2,849,415,803	3,199,288,669	0	16,973,569	1,433,610	15,539,959	0	3,257,060,900	0	(4,010)	(4,010)	14,244,935	XXX	XXX
68323A-BN-3	PROVINCE OF ONTARIO CANADA		06/02/2023	MATURITY		3,775,680	3,854,147	4,994,535	3,765,021	0	(1,379)	0	(1,379)	1,205,105	4,968,747	(1,193,067)	0	(1,193,067)	53,972	06/02/2023	1.D FE
68323A-CT-9	PROVINCE OF ONTARIO CANADA	A	04/03/2023	DIRECT		4,008,430	4,000,000	4,043,760	4,010,316	0	(1,886)	0	(1,886)	0	4,008,430	0	0	0	49,067	05/16/2024	1.D FE
085209-AG-9	BERMUDA	D	04/03/2023	DIRECT		2,098,163	2,100,000	2,097,585	2,098,105	0	58	0	58	0	2,098,163	0	0	0	31,033	08/20/2030	1.F FE
168863-DS-4	CHILE	D	04/03/2023	DIRECT		5,717,220	5,878,000	5,705,187	5,715,564	0	1,656	0	1,656	0	5,717,220	0	0	0	74,406	05/07/2041	1.F FE
195325-DP-7	COLOMBIA	D	04/03/2023	DIRECT		17,497,041	17,005,000	17,769,364	17,517,017	0	(19,976)	0	(19,976)	0	17,497,041	0	0	0	422,999	03/15/2029	3.A FE
445545-AM-8	HUNGARY	D	04/03/2023	DIRECT		5,314,516	5,378,000	5,304,268	5,312,787	0	1,729	0	1,729	0	5,314,516	0	0	0	61,268	09/22/2031	2.B FE
46513J-EA-5	ISRAEL JUBILEE BOND	D	04/03/2023	DIRECT		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	9,912	01/01/2025	1.E
46514A-RF-8	ISRAEL JUBILIEE BOND	D	04/03/2023	DIRECT		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	9,189	11/01/2024	1.E
46514T-QL-5	ISRAEL JUBILEE BOND	D	04/03/2023	DIRECT		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	14,890	09/01/2026	1.E
698299-AD-6	PANAMA	D	04/03/2023	DIRECT		9,655,404	8,000,000	11,432,500	9,741,031	0	(85,627)	0	(85,627)	0	9,655,404	0	0	0	362,889	09/30/2027	2.B FE
698299-BK-9	PANAMA	D	04/03/2023	DIRECT		10,857,041	10,000,000	11,175,000	10,888,519	0	(31,478)	0	(31,478)	0	10,857,041	0	0	0	220,322	01/23/2030	2.B FE
715638-AP-7	PERU	D	04/05/2023	VARIOUS		8,562,653	6,729,000	9,891,630	9,191,395	0	(44,293)	688,328	(732,621)	0	8,458,774	0	103,879	103,879	227,337	11/21/2033	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..715638-DF-6	PERU	D	04/03/2023	DIRECT		14,478,438	13,454,000	14,803,069	14,510,880	0	(32,442)	0	(32,442)	0	14,478,438	0	0	0	261,057	01/23/2031	2.B FE
..715638-DT-6	PERU	D	04/17/2023	BARCLAYS PLC		706,580	956,000	698,358	0	0	0	0	0	0	698,358	0	8,222	8,222	3,677	03/10/2051	2.B FE
..71567R-AK-2	INDONESIA	D	04/17/2023	JPMORGAN CHASE & CO		2,015,047	2,006,000	1,969,892	1,984,930	0	1,092	0	1,092	0	1,986,022	0	29,025	29,025	55,901	03/01/2028	2.B FE
..718286-BD-8	PHILIPPINES	D	04/17/2023	VARIOUS		3,903,809	3,444,000	4,161,713	3,965,750	0	(12,002)	83,276	(95,278)	0	3,870,473	0	33,336	33,336	164,450	01/15/2032	2.B FE
..718286-CQ-8	PHILIPPINES	D	04/03/2023	DIRECT		3,537,980	3,500,000	3,546,900	3,540,259	0	(2,279)	0	(2,279)	0	3,537,980	0	0	0	58,077	03/29/2027	2.B FE
..74727P-BA-8	QATAR	D	04/17/2023	VARIOUS		1,665,153	1,661,000	1,655,170	1,657,115	0	138	9,956	(9,818)	0	1,647,297	0	17,856	17,856	39,679	03/14/2029	1.D FE
..836205-AY-0	SOUTH AFRICA	D	04/03/2023	DIRECT		3,371,253	3,015,000	3,444,336	3,382,145	0	(10,892)	0	(10,892)	0	3,371,253	0	0	0	50,187	06/22/2030	3.C FE
..91087B-AG-5	MEXICO	D	04/03/2023	DIRECT		5,164,172	5,280,000	5,157,768	5,163,614	0	558	0	558	0	5,164,172	0	0	0	161,040	01/31/2050	2.B FE
..917288-BA-9	URUGUAY	D	04/03/2023	DIRECT		5,358,842	4,336,619	5,711,978	5,379,761	0	(20,919)	0	(20,919)	0	5,358,842	0	0	0	245,697	01/15/2033	2.B FE
. 000000-00-0	INDONESIA	D	04/17/2023	VARIOUS		7,978,213	8,110,000	7,813,985	7,945,449	0	8,264	55,708	(47,444)	0	7,898,005	0	80,208	80,208	235,044	07/18/2027	2.B FE
. 000000-00-0	SAUDI ARABIA	D	04/17/2023	VARIOUS		7,344,320	7,552,000	7,157,281	7,317,407	0	10,163	68,211	(58,048)	0	7,259,360	0	84,960	84,960	171,100	03/04/2028	1.F FE
. 000000-00-0	SAUDI ARABIA	D	04/03/2023	DIRECT		6,648,330	6,160,000	6,675,900	6,650,854	0	(2,524)	0	(2,524)	0	6,648,330	0	0	0	142,878	04/17/2049	1.F FE
. 000000-00-0	QATAR	D	04/03/2023	DIRECT		4,046,826	3,208,000	4,085,388	4,052,142	0	(5,315)	0	(5,315)	0	4,046,826	0	0	0	73,212	04/23/2048	1.D FE
. 000000-00-0	QATAR	D	04/17/2023	JPMORGAN CHASE & CO		3,267,000	2,420,000	3,611,366	3,240,635	0	(28,236)	0	(28,236)	0	3,212,399	0	54,601	54,601	81,272	06/15/2030	1.D FE
. 000000-00-0	STATE OF QATAR	D	04/17/2023	VARIOUS		4,456,416	4,566,000	4,286,333	4,434,969	0	8,986	19,786	(10,800)	0	4,424,169	0	32,247	32,247	56,473	06/02/2026	1.C FE
0309999999. Subtotal - Bonds - All Other Governments						145,428,527	136,612,766	151,193,266	145,465,665	0	(266,604)	925,265	(1,191,869)	1,205,105	146,177,260	(1,193,067)	444,334	(748,733)	3,337,028	XXX	XXX
..13067W-RM-6	CALIFORNIA ST DEPT OF WTR RESO		04/03/2023	DIRECT		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	9,066	12/01/2034	1.B FE
..13067W-RN-4	CALIFORNIA ST DEPT OF WTR RESO		04/03/2023	DIRECT		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	12,225	12/01/2035	1.B FE
..13077D-RW-4	CALIFORNIA ST UNIV REVENUE		04/03/2023	DIRECT		13,523,217	14,000,000	13,507,780	13,519,882	0	3,335	0	3,335	0	13,523,217	0	0	0	161,781	11/01/2052	1.D FE
..546475-UA-0	LOUISIANA ST GAS & FUELS TAX R		04/03/2023	DIRECT		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	26,881	05/01/2041	1.D FE
..882830-BH-4	TEXAS ST TRANSPRTN COMMISSION		04/03/2023	VARIOUS		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	125,660	10/01/2044	1.A FE
..913366-DF-4	UNIV OF CALIFORNIA CA RGTS MED		04/03/2023	DIRECT		24,115,065	15,655,000	25,074,927	24,215,155	0	(100,090)	0	(100,090)	0	24,115,065	0	0	0	397,914	05/15/2049	1.D FE
..913366-EP-1	UNIV OF CALIFORNIA CA RGTS MED		04/03/2023	DIRECT		20,759,227	13,365,000	21,572,080	20,843,893	0	(84,666)	0	(84,666)	0	20,759,227	0	0	0	337,901	05/15/2048	1.D FE
..915217-XF-5	UNIV OF VIRGINIA VA UNIV REVEN		04/03/2023	DIRECT		5,646,998	5,500,000	5,657,575	5,648,031	0	(1,033)	0	(1,033)	0	5,646,998	0	0	0	73,414	09/01/2050	1.A FE
..93974C-RB-8	WASHINGTON ST G/O		04/18/2023	VARIOUS		9,981,700	10,000,000	10,000,000	10,000,000	0	0	11,250	(11,250)	0	9,988,750	0	(7,050)	(7,050)	325,117	08/01/2023	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						90,026,207	74,520,000	91,812,362	90,226,961	0	(182,454)	11,250	(193,704)	0	90,033,257	0	(7,050)	(7,050)	1,469,959	XXX	XXX
..442331-3K-8	HOUSTON TX		04/03/2023	DIRECT		8,212,545	7,500,000	8,242,200	8,219,385	0	(6,839)	0	(6,839)	0	8,212,545	0	0	0	175,769	03/01/2047	1.D FE
..54438C-PA-4	LOS ANGELES CA CMNTY CLG DIST		04/18/2023	VARIOUS		535,011	425,000	659,443	639,919	0	(1,466)	91,455	(92,921)	0	546,998	0	(11,987)	(11,987)	20,639	08/01/2049	1.B FE
..911551-AA-7	UNITED STATES ARMY HOSPITALITY		06/01/2023	SINKING FUND REDEMPTION		530,370	530,370	530,370	530,370	0	0	0	0	0	530,370	0	0	0	16,526	05/01/2032	1.C
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						9,277,926	8,455,370	9,432,013	9,389,674	0	(8,305)	91,455	(99,760)	0	9,289,913	0	(11,987)	(11,987)	212,934	XXX	XXX
..20753Y-CH-3	CAS 2022-R04 1M1		06/25/2023	VARIOUS		10,950,407	10,950,407	10,950,407	10,673,694	0	0	0	0	0	10,950,407	0	0	0	181,033	03/25/2042	1.E
..30711X-AD-6	CAS 2014-C01 M2		04/03/2023	DIRECT		13,975,019	13,624,454	14,097,052	14,083,862	0	(108,843)	0	(108,843)	0	13,975,019	0	0	0	331,860	01/25/2024	1.A
..30711X-AP-9	CAS 2014-C04 1M2		06/25/2023	VARIOUS		688,219	688,219	709,701	701,439	0	(13,219)	0	(13,219)	0	688,219	0	0	0	56,435	11/25/2024	1.A
..30711X-AT-1	CAS 2015-C01 1M2		05/02/2023	VARIOUS		86,711	86,711	85,071	86,184	0	527	0	527	0	86,711	0	0	0	5,754	02/25/2025	1.A
..30711X-AX-2	CAS 2015-C02 1M2		06/25/2023	MBS PAYDOWN		15,920	15,920	14,806	15,719	0	201	0	201	0	15,920	0	0	0	570	05/25/2025	1.A
..30711X-BM-5	CAS 2016-C01 1M2		05/02/2023	VARIOUS		5,516,016	5,516,016	5,866,529	5,845,052	0	(329,036)	0	(329,036)	0	5,516,016	0	0	0	638,034	08/25/2028	1.A
..30711X-CL-6	CAS 2016-C03 1M2		06/25/2023	VARIOUS		413,221	413,221	424,687	256,072	0	(428)	0	(428)	0	413,221	0	0	0	13,313	10/25/2028	1.A
..30711X-CT-9	CAS 2016-C03 2M2		06/25/2023	VARIOUS		240,368	240,368	252,191	143,007	0	(1,079)	0	(1,079)	0	240,368	0	0	0	8,203	10/25/2028	1.A
..30711X-DD-3	CAS 2016-C04 1M2B		06/25/2023	MBS PAYDOWN		783,788	783,788	813,915	786,131	0	(2,342)	0	(2,342)	0	783,788	0	0	0	29,384	01/25/2029	1.A
..31283G-Z2-6	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		705	705	702	705	0	0	0	0	0	705	0	0	0	20	09/01/2027	1.A
..31283H-5J-0	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		2,644	2,644	2,667	2,645	0	(1)	0	(1)	0	2,644	0	0	0	61	01/01/2035	1.A
..31283H-BX-2	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		668	683	669	669	0	0	0	0	0	668	0	0	0	18	07/01/2028	1.A
..31283H-PQ-2	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		1,411	1,411	1,427	1,411	0	0	0	0	0	1,411	0	0	0	28	06/01/2031	1.A
..31283H-QB-4	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		873	873	882	873	0	0	0	0	0	873	0	0	0	21	12/01/2031	1.A
..31283H-SA-4	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		938	938	947	938	0	0	0	0	0	938	0	0	0	22	05/01/2032	1.A
..31283H-WY-7	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		63	63	64	64	0	0	0	0	0	63	0	0	0	1	06/01/2033	1.A
..31287L-FT-4	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		477	477	481	477	0	0	0	0	0	477	0	0	0	11	12/01/2031	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31287L-R5-3	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		412	412	417	413	0	0	0	0	0	412	0	0	0	11	12/01/2031	1.A
31287L-XB-3	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		245	245	247	245	0	0	0	0	0	245	0	0	0	6	12/01/2031	1.A
31287M-UW-8	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		18	18	18	18	0	0	0	0	0	18	0	0	0	0	01/01/2032	1.A
31287N-E4-6	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		20	20	21	20	0	0	0	0	0	20	0	0	0	1	01/01/2032	1.A
31287N-GQ-5	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		631	631	637	631	0	0	0	0	0	631	0	0	0	14	01/01/2032	1.A
31287P-S2-0	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		288	288	292	288	0	0	0	0	0	288	0	0	0	7	02/01/2032	1.A
31287Q-JJ-1	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		379	379	383	379	0	0	0	0	0	379	0	0	0	9	03/01/2032	1.A
31287Q-P9-6	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		53	53	54	53	0	0	0	0	0	53	0	0	0	1	03/01/2032	1.A
31287Q-PM-7	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		156	156	157	156	0	0	0	0	0	156	0	0	0	4	03/01/2032	1.A
31287X-CB-0	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		3,582	3,582	3,518	3,581	0	2	0	2	0	3,582	0	0	0	79	08/01/2032	1.A
31288B-EL-3	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		124	124	126	124	0	0	0	0	0	124	0	0	0	3	11/01/2032	1.A
31288C-TF-8	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		801	801	809	801	0	0	0	0	0	801	0	0	0	18	12/01/2032	1.A
31288C-ZQ-7	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		3,484	3,484	3,518	3,484	0	(1)	0	(1)	0	3,484	0	0	0	79	12/01/2032	1.A
31288D-ED-7	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		767	767	777	767	0	0	0	0	0	767	0	0	0	18	01/01/2033	1.A
31288D-UH-0	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		491	491	501	491	0	0	0	0	0	491	0	0	0	12	11/01/2032	1.A
31288D-UJ-6	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		1,922	1,922	1,964	1,923	0	(1)	0	(1)	0	1,922	0	0	0	48	11/01/2032	1.A
31288F-4Y-7	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		16	16	16	16	0	0	0	0	0	16	0	0	0	0	03/01/2033	1.A
31288F-VE-1	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		115	115	117	115	0	0	0	0	0	115	0	0	0	3	02/01/2033	1.A
31288F-W7-5	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		14	14	14	14	0	0	0	0	0	14	0	0	0	0	02/01/2033	1.A
31288G-6D-9	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		550	550	562	550	0	0	0	0	0	550	0	0	0	14	03/01/2033	1.A
31288G-JV-5	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		745	745	752	745	0	0	0	0	0	745	0	0	0	17	03/01/2033	1.A
31288G-YJ-5	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		20,463	20,463	20,688	20,467	0	(4)	0	(4)	0	20,463	0	0	0	403	03/01/2033	1.A
31288G-YP-1	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		1,672	1,672	1,695	1,673	0	(2)	0	(2)	0	1,672	0	0	0	33	02/01/2033	1.A
31288H-7J-3	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		33	33	34	33	0	0	0	0	0	33	0	0	0	1	05/01/2033	1.A
31288H-BW-9	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		802	802	819	802	0	0	0	0	0	802	0	0	0	20	04/01/2033	1.A
31288H-EJ-5	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		163	163	164	163	0	0	0	0	0	163	0	0	0	3	04/01/2033	1.A
31288H-KW-9	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		25	25	25	25	0	0	0	0	0	25	0	0	0	1	04/01/2033	1.A
31288H-Q9-4	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		139	139	140	139	0	0	0	0	0	139	0	0	0	3	03/01/2033	1.A
31288H-V3-1	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		181	181	182	181	0	0	0	0	0	181	0	0	0	4	05/01/2033	1.A
31288J-2K-1	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		256	256	258	256	0	0	0	0	0	256	0	0	0	6	05/01/2033	1.A
31288J-HD-1	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		147	147	150	147	0	0	0	0	0	147	0	0	0	4	05/01/2033	1.A
31288J-R9-9	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		35	35	35	35	0	0	0	0	0	35	0	0	0	1	04/01/2033	1.A
31288J-UH-7	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		536	536	544	536	0	0	0	0	0	536	0	0	0	12	05/01/2033	1.A
31288J-YK-6	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		211	211	213	211	0	0	0	0	0	211	0	0	0	5	01/01/2033	1.A
31288K-B3-6	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		179	179	181	179	0	0	0	0	0	179	0	0	0	4	05/01/2033	1.A
31288K-B8-5	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		30	30	31	30	0	0	0	0	0	30	0	0	0	1	06/01/2033	1.A
3128F9-S9-2	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		9	9	9	9	0	0	0	0	0	9	0	0	0	0	03/01/2026	1.A
3128FL-MH-3	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		23	23	24	23	0	0	0	0	0	23	0	0	0	1	02/01/2027	1.A
3128FY-RM-9	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		68	68	69	68	0	0	0	0	0	68	0	0	0	2	04/01/2028	1.A
3128K0-2T-9	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		216	216	211	216	0	0	0	0	0	216	0	0	0	5	12/01/2035	1.A
3128K0-K7-7	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		130	130	127	130	0	0	0	0	0	130	0	0	0	3	12/01/2035	1.A
3128K1-LG-4	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		30	30	30	30	0	0	0	0	0	30	0	0	0	1	12/01/2035	1.A
3128K6-G9-5	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		8	8	8	8	0	0	0	0	0	8	0	0	0	0	06/01/2035	1.A
3128K6-GH-7	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		16	16	17	16	0	0	0	0	0	16	0	0	0	0	06/01/2035	1.A
3128LX-BR-0	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		4,213	4,213	4,250	4,214	0	(1)	0	(1)	0	4,213	0	0	0	97	07/01/2035	1.A
3128M4-J3-8	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		352	352	361	352	0	0	0	0	0	352	0	0	0	10	02/01/2037	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3128M5-AR-1	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		886	886	824	884	0	2	0	2	0	886	0	0	0	17	03/01/2036	1.A
3128M5-CD-0	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		4,532	4,532	4,706	4,538	0	(6)	0	(6)	0	4,532	0	0	0	131	12/01/2033	1.A
3128M5-QZ-6	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		2,074	2,074	2,195	2,078	0	(4)	0	(4)	0	2,074	0	0	0	52	01/01/2038	1.A
3128NH-6F-5	FED HOME LOAN MTG CORP		05/01/2023	VARIOUS		477	477	480	477	0	0	0	0	0	477	0	0	0	5	03/01/2037	1.A
3128NH-V4-2	FED HOME LOAN MTG CORP		05/01/2023	VARIOUS		666	666	673	667	0	0	0	0	0	666	0	0	0	13	03/01/2037	1.A
312915-FC-0	FED HOME LOAN MTG CORP		04/01/2023	MBS PAYDOWN		1,923	1,923	1,790	1,895	0	28	0	28	0	1,923	0	0	0	45	04/15/2023	1.A
31292G-TP-1	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		103	103	105	103	0	0	0	0	0	103	0	0	0	3	09/01/2027	1.A
31292G-V4-5	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		58	58	60	58	0	0	0	0	0	58	0	0	0	1	07/01/2028	1.A
31292G-VT-0	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		12	12	12	12	0	0	0	0	0	12	0	0	0	0	06/01/2028	1.A
31292G-WG-7	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		56	56	57	56	0	0	0	0	0	56	0	0	0	2	09/01/2028	1.A
31292G-WT-9	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		56	56	57	56	0	0	0	0	0	56	0	0	0	1	10/01/2028	1.A
31292G-X6-8	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		139	139	142	139	0	0	0	0	0	139	0	0	0	4	01/01/2029	1.A
31292G-XD-3	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		111	111	113	111	0	0	0	0	0	111	0	0	0	3	11/01/2028	1.A
31292H-M8-4	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		324	324	327	324	0	0	0	0	0	324	0	0	0	9	11/01/2031	1.A
31292H-NF-7	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		2,580	2,580	2,605	2,581	0	(1)	0	(1)	0	2,580	0	0	0	59	01/01/2032	1.A
31292H-P9-9	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		8	8	8	8	0	0	0	0	0	8	0	0	0	0	03/01/2032	1.A
31292H-QQ-0	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		985	985	995	986	0	0	0	0	0	985	0	0	0	23	04/01/2032	1.A
31292H-S8-8	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		282	282	285	282	0	0	0	0	0	282	0	0	0	6	01/01/2033	1.A
31292H-SR-6	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		1,612	1,612	1,632	1,612	0	0	0	0	0	1,612	0	0	0	36	11/01/2032	1.A
31292H-SZ-8	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		113	113	114	113	0	0	0	0	0	113	0	0	0	3	12/01/2032	1.A
31292H-UP-7	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		8,691	8,691	8,824	8,694	0	(3)	0	(3)	0	8,691	0	0	0	199	02/01/2033	1.A
31292H-VU-5	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		211	211	214	212	0	0	0	0	0	211	0	0	0	5	04/01/2033	1.A
31292H-WM-2	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		2,491	2,491	2,517	2,492	0	(1)	0	(1)	0	2,491	0	0	0	56	05/01/2033	1.A
31292H-X3-3	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		9,090	9,090	9,193	9,092	0	(2)	0	(2)	0	9,090	0	0	0	189	08/01/2033	1.A
31292H-XA-7	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		18,043	18,043	18,299	18,050	0	(7)	0	(7)	0	18,043	0	0	0	399	06/01/2033	1.A
31292H-XB-5	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		4,862	4,862	5,004	4,866	0	(4)	0	(4)	0	4,862	0	0	0	101	06/01/2033	1.A
31292H-YL-2	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		240	240	245	240	0	0	0	0	0	240	0	0	0	6	08/01/2033	1.A
31292H-YT-5	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		5,363	5,363	5,424	5,364	0	(1)	0	(1)	0	5,363	0	0	0	112	09/01/2033	1.A
31292H-ZM-9	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		1,461	1,461	1,478	1,461	0	0	0	0	0	1,461	0	0	0	31	10/01/2033	1.A
31293J-6A-2	FED HOME LOAN MTG CORP		05/01/2023	MBS PAYDOWN		76	76	77	76	0	0	0	0	0	76	0	0	0	2	01/01/2029	1.A
31294E-JF-7	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		211	211	216	211	0	0	0	0	0	211	0	0	0	6	04/01/2030	1.A
31296J-C2-0	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		324	324	327	324	0	0	0	0	0	324	0	0	0	7	06/01/2033	1.A
31296J-E7-7	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		341	341	344	341	0	0	0	0	0	341	0	0	0	8	06/01/2033	1.A
31296J-VP-8	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		484	484	489	484	0	0	0	0	0	484	0	0	0	11	06/01/2033	1.A
31296J-VR-4	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		634	634	640	634	0	0	0	0	0	634	0	0	0	15	06/01/2033	1.A
31296J-VS-2	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		1,500	1,500	1,514	1,500	0	0	0	0	0	1,500	0	0	0	34	06/01/2033	1.A
31296K-EQ-2	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		216	216	219	216	0	0	0	0	0	216	0	0	0	4	07/01/2033	1.A
31296K-TN-3	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		65	65	66	65	0	0	0	0	0	65	0	0	0	1	07/01/2033	1.A
31296L-FD-8	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		10,866	10,866	10,994	10,868	0	(3)	0	(3)	0	10,866	0	0	0	217	08/01/2033	1.A
31296L-JQ-5	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		2,422	2,422	2,450	2,423	0	(1)	0	(1)	0	2,422	0	0	0	50	08/01/2033	1.A
31296M-6J-3	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		947	947	958	947	0	0	0	0	0	947	0	0	0	18	09/01/2033	1.A
31296M-6U-8	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		2,192	2,192	2,239	2,193	0	(1)	0	(1)	0	2,192	0	0	0	55	09/01/2033	1.A
31296M-GN-3	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		2,753	2,753	2,812	2,754	0	(1)	0	(1)	0	2,753	0	0	0	72	10/01/2032	1.A
31296M-HH-5	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		8,753	8,753	8,852	8,755	0	(2)	0	(2)	0	8,753	0	0	0	158	09/01/2033	1.A
31296M-L4-9	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		717	717	725	717	0	0	0	0	0	717	0	0	0	15	09/01/2033	1.A
31296M-VW-6	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		549	549	557	549	0	0	0	0	0	549	0	0	0	13	09/01/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31296N-BE-6	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		27,462	27,462	27,786	27,471	0	(9)	0	(9)	0	27,462	0	0	0	498	10/01/2033	1.A
31296N-DV-6	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		2,504	2,504	2,532	2,504	0	(1)	0	(1)	0	2,504	0	0	0	52	09/01/2033	1.A
31296N-JW-8	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		178	178	180	178	0	0	0	0	0	178	0	0	0	4	09/01/2033	1.A
31296N-RN-9	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		2,121	2,121	2,145	2,121	0	0	0	0	0	2,121	0	0	0	44	06/01/2033	1.A
31296Q-HM-5	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		10,028	10,028	10,146	10,030	0	(3)	0	(3)	0	10,028	0	0	0	208	11/01/2033	1.A
31296Q-SZ-4	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		385	385	389	386	0	(1)	0	(1)	0	385	0	0	0	8	11/01/2033	1.A
31296R-QM-3	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		4,495	4,495	4,546	4,496	0	(1)	0	(1)	0	4,495	0	0	0	94	11/01/2033	1.A
31296T-GJ-7	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		403	403	408	403	0	0	0	0	0	403	0	0	0	8	02/01/2034	1.A
31296T-PN-8	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		9,951	9,951	10,069	9,951	0	0	0	0	0	9,951	0	0	0	169	02/01/2034	1.A
31296U-PG-0	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		8,137	8,137	8,229	8,137	0	0	0	0	0	8,137	0	0	0	198	03/01/2034	1.A
31296X-5W-1	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		1,380	1,380	1,396	1,380	0	0	0	0	0	1,380	0	0	0	29	05/01/2034	1.A
31296X-6P-5	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		1,032	1,032	1,044	1,032	0	0	0	0	0	1,032	0	0	0	21	05/01/2034	1.A
31296Y-AK-9	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		964	964	975	964	0	0	0	0	0	964	0	0	0	20	05/01/2034	1.A
31297A-VP-6	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		1,733	1,733	1,753	1,733	0	0	0	0	0	1,733	0	0	0	36	06/01/2034	1.A
31297B-K7-6	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		322	322	325	322	0	0	0	0	0	322	0	0	0	7	06/01/2034	1.A
31297N-KN-5	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		1,399	1,399	1,408	1,399	0	0	0	0	0	1,399	0	0	0	32	08/01/2035	1.A
31297Q-ZY-8	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		411	411	402	411	0	0	0	0	0	411	0	0	0	9	06/01/2035	1.A
31297T-MS-9	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		382	382	385	382	0	0	0	0	0	382	0	0	0	9	09/01/2035	1.A
31297U-5X-4	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		88	88	89	88	0	0	0	0	0	88	0	0	0	2	10/01/2034	1.A
31297U-PG-9	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		2,265	2,265	2,281	2,265	0	0	0	0	0	2,265	0	0	0	52	10/01/2035	1.A
31297V-UG-1	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		302	302	298	302	0	0	0	0	0	302	0	0	0	7	11/01/2035	1.A
31298S-PG-3	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		56	56	57	56	0	0	0	0	0	56	0	0	0	1	02/01/2029	1.A
31298W-NG-6	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		100	100	101	100	0	0	0	0	0	100	0	0	0	2	11/01/2031	1.A
31298Y-WM-9	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		576	576	581	576	0	0	0	0	0	576	0	0	0	13	12/01/2031	1.A
31335G-LX-1	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		405	405	414	405	0	0	0	0	0	405	0	0	0	11	09/01/2025	1.A
31335G-NJ-0	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		74	74	76	74	0	0	0	0	0	74	0	0	0	2	03/01/2026	1.A
3133T6-M9-9	FED HOME LOAN MTG CORP		06/01/2023	MBS PAYDOWN		4,102	4,102	4,066	4,101	0	1	0	1	0	4,102	0	0	0	130	04/15/2026	1.A
31359G-UM-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		65,274	65,274	61,760	64,900	0	375	0	375	0	65,274	0	0	0	1,768	02/25/2024	1.A
313637-FB-1	FED NATIONAL MTG ASSN		06/01/2023	VARIOUS		121,376	121,376	121,376	116,497	0	0	0	0	0	121,376	0	0	0	3,315	03/01/2028	1.A
31368H-KA-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		1,024	1,024	1,015	1,024	0	1	0	1	0	1,024	0	0	0	29	11/01/2027	1.A
31368H-KP-7	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		319	319	300	319	0	1	0	1	0	319	0	0	0	8	06/01/2029	1.A
31371E-6V-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		341	341	347	341	0	0	0	0	0	341	0	0	0	10	06/01/2025	1.A
31371F-FR-8	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		245	245	249	245	0	0	0	0	0	245	0	0	0	8	02/01/2026	1.A
31371F-J8-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		97	97	91	96	0	0	0	0	0	97	0	0	0	2	05/01/2026	1.A
31371F-KE-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		3,056	3,056	3,107	3,056	0	0	0	0	0	3,056	0	0	0	84	05/01/2026	1.A
31371G-2R-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		4	4	4	4	0	0	0	0	0	4	0	0	0	0	10/01/2028	1.A
31371G-BC-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		63	63	62	63	0	0	0	0	0	63	0	0	0	2	10/01/2027	1.A
31371G-CX-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		11	11	11	11	0	0	0	0	0	11	0	0	0	0	11/01/2027	1.A
31371G-DB-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		36	36	37	36	0	0	0	0	0	36	0	0	0	1	11/01/2027	1.A
31371G-GT-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		1,924	1,924	1,955	1,924	0	0	0	0	0	1,924	0	0	0	61	01/01/2028	1.A
31371H-DQ-8	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		275	275	277	275	0	0	0	0	0	275	0	0	0	7	01/01/2029	1.A
31371H-GY-8	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		677	677	690	678	0	0	0	0	0	677	0	0	0	17	02/01/2029	1.A
31371H-HQ-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		8	8	8	8	0	0	0	0	0	8	0	0	0	0	03/01/2029	1.A
31371H-JY-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		642	642	648	642	0	0	0	0	0	642	0	0	0	16	04/01/2029	1.A
31371H-NM-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		29	29	28	29	0	0	0	0	0	29	0	0	0	1	06/01/2029	1.A
31371H-QW-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		10	10	11	10	0	0	0	0	0	10	0	0	0	0	07/01/2029	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31371H-VJ-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		9	9	9	9	0	0	0	0	0	9	0	0	0	0	09/01/2029	1.A
31371H-X8-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		64	64	60	63	0	0	0	0	0	64	0	0	0	2	09/01/2029	1.A
31371K-2Z-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		911	911	928	912	0	0	0	0	0	911	0	0	0	20	03/01/2033	1.A
31371K-3A-7	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		3,261	3,261	3,296	3,261	0	(1)	0	(1)	0	3,261	0	0	0	73	04/01/2033	1.A
31371K-4K-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		332	332	338	332	0	0	0	0	0	332	0	0	0	8	05/01/2033	1.A
31371K-4L-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		79	79	81	79	0	0	0	0	0	79	0	0	0	2	05/01/2033	1.A
31371K-5Z-0	FED NATIONAL MTG ASSN		06/01/2023	VARIOUS		239	239	243	239	0	0	0	0	0	239	0	0	0	5	06/01/2023	1.A
31371K-6C-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		10,767	10,767	10,962	10,772	0	(5)	0	(5)	0	10,767	0	0	0	238	06/01/2033	1.A
31371K-VF-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		6,060	6,060	6,169	6,063	0	(3)	0	(3)	0	6,060	0	0	0	144	11/01/2032	1.A
31371K-WH-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		596	596	592	596	0	0	0	0	0	596	0	0	0	13	12/01/2032	1.A
31371K-ZA-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		269	269	271	269	0	0	0	0	0	269	0	0	0	6	02/01/2033	1.A
31371L-A6-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		1,420	1,420	1,426	1,420	0	0	0	0	0	1,420	0	0	0	32	08/01/2033	1.A
31371L-DH-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		112	112	113	112	0	0	0	0	0	112	0	0	0	3	10/01/2033	1.A
31371L-FY-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		283	283	285	283	0	0	0	0	0	283	0	0	0	6	12/01/2033	1.A
31371L-HD-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		239	239	241	239	0	0	0	0	0	239	0	0	0	5	01/01/2034	1.A
31372B-LU-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		112	112	114	112	0	0	0	0	0	112	0	0	0	3	01/01/2024	1.A
31373T-3E-8	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		289	289	301	289	0	0	0	0	0	289	0	0	0	10	05/01/2025	1.A
31373U-ER-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		1	1	1	1	0	0	0	0	0	1	0	0	0	0	10/01/2025	1.A
31373U-JT-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		307	307	312	307	0	0	0	0	0	307	0	0	0	11	01/01/2026	1.A
31374E-BM-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		231	231	241	231	0	0	0	0	0	231	0	0	0	8	05/01/2025	1.A
31374F-6W-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		63	63	62	63	0	0	0	0	0	63	0	0	0	2	01/01/2027	1.A
31374G-DK-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		31	31	30	31	0	0	0	0	0	31	0	0	0	1	03/01/2027	1.A
31374T-2X-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		88	88	83	88	0	0	0	0	0	88	0	0	0	2	10/01/2029	1.A
31374T-AK-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		169	169	172	169	0	0	0	0	0	169	0	0	0	4	06/01/2028	1.A
31374T-DR-7	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		465	465	472	465	0	0	0	0	0	465	0	0	0	11	11/01/2028	1.A
31374T-E3-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		12	12	12	12	0	0	0	0	0	12	0	0	0	0	11/01/2028	1.A
31374T-HQ-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		67	67	68	67	0	0	0	0	0	67	0	0	0	2	12/01/2028	1.A
31374T-NX-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		453	453	445	453	0	0	0	0	0	453	0	0	0	12	03/01/2029	1.A
31374T-RM-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		631	631	593	630	0	1	0	1	0	631	0	0	0	16	05/01/2029	1.A
31374T-RX-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		273	273	256	272	0	1	0	1	0	273	0	0	0	7	05/01/2029	1.A
31374T-RZ-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		539	539	524	539	0	1	0	1	0	539	0	0	0	16	05/01/2029	1.A
31374T-VN-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		4	4	5	4	0	0	0	0	0	4	0	0	0	0	07/01/2029	1.A
31375M-XC-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		613	613	623	613	0	0	0	0	0	613	0	0	0	15	03/01/2026	1.A
31376L-GJ-7	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		15	15	15	15	0	0	0	0	0	15	0	0	0	0	01/01/2027	1.A
31376Q-PQ-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		231	231	230	231	0	0	0	0	0	231	0	0	0	7	10/01/2026	1.A
31376T-BB-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		6	6	6	6	0	0	0	0	0	6	0	0	0	0	01/01/2027	1.A
31376V-QT-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		25	25	25	25	0	0	0	0	0	25	0	0	0	1	02/01/2027	1.A
31378D-T8-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		19	19	19	19	0	0	0	0	0	19	0	0	0	1	10/01/2027	1.A
31378D-X3-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		465	465	459	465	0	0	0	0	0	465	0	0	0	14	12/01/2027	1.A
31378D-XW-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		513	513	506	513	0	0	0	0	0	513	0	0	0	15	12/01/2027	1.A
31378F-G2-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		55	55	56	55	0	0	0	0	0	55	0	0	0	2	08/01/2027	1.A
31378F-XP-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		7	7	7	7	0	0	0	0	0	7	0	0	0	0	09/01/2027	1.A
31378J-AR-8	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	09/01/2027	1.A
31378L-CK-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		431	431	425	429	0	1	0	1	0	431	0	0	0	13	12/01/2027	1.A
31378L-CM-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		926	926	913	925	0	0	0	0	0	926	0	0	0	27	12/01/2027	1.A
31378L-CS-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		420	420	414	420	0	0	0	0	0	420	0	0	0	12	12/01/2027	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31378L-JR-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		9	9	9	9	0	0	0	0	0	9	0	0	0	0	10/01/2027	1.A
31378L-ZR-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		331	331	327	331	0	0	0	0	0	331	0	0	0	10	12/01/2027	1.A
31378N-ET-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		99	99	97	99	0	0	0	0	0	99	0	0	0	3	12/01/2027	1.A
31378P-ZQ-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		619	619	610	618	0	1	0	1	0	619	0	0	0	18	12/01/2027	1.A
31378Q-GX-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		257	257	254	257	0	0	0	0	0	257	0	0	0	8	12/01/2027	1.A
31378Q-LU-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		1,387	1,387	1,368	1,386	0	1	0	1	0	1,387	0	0	0	41	12/01/2027	1.A
31379C-WJ-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		83	83	85	83	0	0	0	0	0	83	0	0	0	2	03/01/2028	1.A
3137F5-PX-1	FHR 4795 FB		06/15/2023	MBS PAYDOWN		31,228	31,228	30,179	0	0	68	0	68	0	31,228	0	0	0	141	06/15/2048	1.A Z
3137G0-AD-1	STACR 2013-DN2 M2		06/25/2023	MBS PAYDOWN		7,008	7,008	6,744	6,931	0	77	0	77	0	7,008	0	0	0	240	11/25/2023	1.A
3137G0-EW-5	STACR 2015-DNA1 M3		06/25/2023	MBS PAYDOWN		745,495	745,495	763,875	748,835	0	(3,340)	0	(3,340)	0	745,495	0	0	0	23,272	10/25/2027	1.A
3137G0-HW-2	STACR 2016-DNA1 M3		06/25/2023	MBS PAYDOWN		287,396	287,396	303,084	288,954	0	(1,558)	0	(1,558)	0	287,396	0	0	0	11,396	07/25/2028	1.A
3137G0-LA-5	STACR 2016-HQA3 M3		06/25/2023	MBS PAYDOWN		310,613	310,613	319,665	310,899	0	(285)	0	(285)	0	310,613	0	0	0	10,311	03/25/2029	1.A
3137G0-LU-1	STACR 2016-HQA4 M3		06/25/2023	MBS PAYDOWN		242,878	242,878	251,226	243,261	0	(382)	0	(382)	0	242,878	0	0	0	8,054	04/25/2029	1.A
31380H-H7-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		229	229	220	228	0	0	0	0	0	229	0	0	0	6	09/01/2028	1.A
31380H-Q8-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		1,783	1,783	1,754	1,771	0	12	0	12	0	1,783	0	0	0	59	11/01/2028	1.A
31380L-F2-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		28	28	27	28	0	0	0	0	0	28	0	0	0	1	11/01/2028	1.A
31380Q-VP-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		51	51	51	51	0	0	0	0	0	51	0	0	0	2	11/01/2029	1.A
31380R-J2-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		23	23	22	23	0	0	0	0	0	23	0	0	0	1	02/01/2029	1.A
31380R-P6-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		605	605	615	605	0	0	0	0	0	605	0	0	0	18	12/01/2028	1.A
31380U-5W-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		214	214	201	214	0	0	0	0	0	214	0	0	0	5	11/01/2028	1.A
31380U-DD-7	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		61	61	60	61	0	0	0	0	0	61	0	0	0	2	11/01/2028	1.A
31380Y-E5-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		94	94	88	94	0	0	0	0	0	94	0	0	0	2	12/01/2028	1.A
31380Y-E6-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		272	272	256	271	0	2	0	2	0	272	0	0	0	7	12/01/2028	1.A
31381A-EC-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		87	87	82	87	0	0	0	0	0	87	0	0	0	2	12/01/2028	1.A
31381B-2H-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		158	158	160	158	0	0	0	0	0	158	0	0	0	4	12/01/2028	1.A
31381B-CU-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		42	42	40	42	0	0	0	0	0	42	0	0	0	1	12/01/2028	1.A
31381F-XR-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		3	3	3	3	0	0	0	0	0	3	0	0	0	0	05/01/2029	1.A
31382D-WC-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		43	43	43	43	0	0	0	0	0	43	0	0	0	1	08/01/2029	1.A
31382K-2M-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		215	215	219	215	0	0	0	0	0	215	0	0	0	7	10/01/2029	1.A
31382K-V7-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		744	744	698	742	0	2	0	2	0	744	0	0	0	19	06/01/2029	1.A
31382L-UJ-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		1,098	1,098	1,032	1,096	0	1	0	1	0	1,098	0	0	0	27	02/01/2029	1.A
31382M-DH-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		156	156	151	156	0	0	0	0	0	156	0	0	0	4	02/01/2029	1.A
31382N-4Z-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		1,401	1,401	1,316	1,399	0	2	0	2	0	1,401	0	0	0	35	02/01/2029	1.A
31382P-QB-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		3	3	3	3	0	0	0	0	0	3	0	0	0	0	04/01/2029	1.A
31382Q-B9-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		34	34	32	34	0	0	0	0	0	34	0	0	0	1	04/01/2029	1.A
31382R-D6-7	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		83	83	78	83	0	0	0	0	0	83	0	0	0	2	06/01/2029	1.A
31382S-E7-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		239	239	231	239	0	0	0	0	0	239	0	0	0	6	03/01/2029	1.A
31382T-4K-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		153	153	144	153	0	0	0	0	0	153	0	0	0	4	04/01/2029	1.A
31382U-4U-7	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		1	1	1	1	0	0	0	0	0	1	0	0	0	0	04/01/2029	1.A
31382Y-R8-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		451	451	453	451	0	0	0	0	0	451	0	0	0	10	05/01/2029	1.A
31383C-U9-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		283	283	285	283	0	0	0	0	0	283	0	0	0	9	08/01/2029	1.A
31383E-3F-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		66	66	62	66	0	0	0	0	0	66	0	0	0	2	06/01/2029	1.A
31383E-LE-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		117	117	118	117	0	0	0	0	0	117	0	0	0	4	07/01/2029	1.A
31383F-RY-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		124	124	125	124	0	0	0	0	0	124	0	0	0	4	09/01/2029	1.A
31383L-H3-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		269	269	272	269	0	0	0	0	0	269	0	0	0	8	09/01/2029	1.A
31383L-NA-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		16	16	15	16	0	0	0	0	0	16	0	0	0	0	07/01/2029	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31383M-JB-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		39	39	39	39	0	0	0	0	0	39	0	0	0	1	09/01/2029	1.A
31383M-VU-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		149	149	150	149	0	0	0	0	0	149	0	0	0	5	07/01/2029	1.A
31383Q-DV-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		343	343	346	343	0	0	0	0	0	343	0	0	0	11	08/01/2029	1.A
31383R-5Q-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	08/01/2029	1.A
31383R-LH-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		227	227	215	227	0	0	0	0	0	227	0	0	0	6	08/01/2029	1.A
31383R-X9-8	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		201	201	203	201	0	0	0	0	0	201	0	0	0	6	08/01/2029	1.A
31383S-FX-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		69	69	70	69	0	0	0	0	0	69	0	0	0	2	09/01/2029	1.A
31383S-WW-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		259	259	264	259	0	0	0	0	0	259	0	0	0	9	10/01/2029	1.A
31383U-VQ-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		42	42	42	42	0	0	0	0	0	42	0	0	0	1	09/01/2029	1.A
31384A-SD-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		161	161	164	161	0	0	0	0	0	161	0	0	0	5	10/01/2029	1.A
31384A-XM-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		545	545	554	545	0	0	0	0	0	545	0	0	0	18	10/01/2029	1.A
31384D-7J-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		419	419	419	419	0	0	0	0	0	419	0	0	0	13	12/01/2029	1.A
31384D-U5-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		1,254	1,254	1,254	1,254	0	0	0	0	0	1,254	0	0	0	39	11/01/2029	1.A
31384E-AB-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		147	147	147	147	0	0	0	0	0	147	0	0	0	5	12/01/2029	1.A
31384F-RQ-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		160	160	160	160	0	0	0	0	0	160	0	0	0	5	11/01/2029	1.A
31384G-RS-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		9	9	9	9	0	0	0	0	0	9	0	0	0	0	11/01/2029	1.A
31384V-3F-7	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		48	48	49	48	0	0	0	0	0	48	0	0	0	1	06/01/2030	1.A
31384V-M9-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		226	226	230	226	0	0	0	0	0	226	0	0	0	6	10/01/2029	1.A
31384V-RR-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		33	33	34	33	0	0	0	0	0	33	0	0	0	1	10/01/2029	1.A
31384W-K2-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		97	97	101	98	0	0	0	0	0	97	0	0	0	3	05/01/2031	1.A
31384W-KY-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		84	84	87	84	0	0	0	0	0	84	0	0	0	2	05/01/2031	1.A
31385H-3P-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		122	122	125	122	0	0	0	0	0	122	0	0	0	3	12/01/2031	1.A
31385H-5A-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		9	9	9	9	0	0	0	0	0	9	0	0	0	0	01/01/2032	1.A
31385H-QN-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		22	22	22	22	0	0	0	0	0	22	0	0	0	1	12/01/2029	1.A
31385W-4P-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		328	328	330	328	0	0	0	0	0	328	0	0	0	7	04/01/2033	1.A
31385X-EC-7	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		5,075	5,075	5,040	5,074	0	2	0	2	0	5,075	0	0	0	115	06/01/2033	1.A
31385X-F8-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		254	254	252	254	0	0	0	0	0	254	0	0	0	6	07/01/2033	1.A
31385X-F9-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		1,223	1,223	1,232	1,223	0	0	0	0	0	1,223	0	0	0	27	07/01/2033	1.A
31385X-JW-8	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		814	814	808	814	0	0	0	0	0	814	0	0	0	18	07/01/2033	1.A
31385X-NR-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		6,265	6,265	6,323	6,266	0	(1)	0	(1)	0	6,265	0	0	0	142	10/01/2033	1.A
31386W-QR-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		3	3	3	3	0	0	0	0	0	3	0	0	0	0	03/01/2031	1.A
31387C-XP-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		35	35	36	35	0	0	0	0	0	35	0	0	0	1	05/01/2031	1.A
31387E-E8-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		53	53	53	53	0	0	0	0	0	53	0	0	0	1	07/01/2031	1.A
31387E-ME-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		24	24	24	24	0	0	0	0	0	24	0	0	0	1	07/01/2031	1.A
31387H-ZR-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		26	26	27	26	0	0	0	0	0	26	0	0	0	1	06/01/2031	1.A
31387S-2U-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		349	349	351	349	0	0	0	0	0	349	0	0	0	9	07/01/2031	1.A
31387X-VK-8	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		199	199	199	199	0	0	0	0	0	199	0	0	0	6	09/01/2031	1.A
31388F-NW-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		135	135	140	135	0	0	0	0	0	135	0	0	0	4	07/01/2031	1.A
31388W-XC-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		186	186	188	186	0	0	0	0	0	186	0	0	0	4	01/01/2032	1.A
31389D-S9-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		210	210	216	210	0	0	0	0	0	210	0	0	0	5	09/01/2031	1.A
31389K-K2-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		145	145	145	145	0	0	0	0	0	145	0	0	0	4	02/01/2032	1.A
31389K-MA-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		337	337	343	337	0	0	0	0	0	337	0	0	0	8	02/01/2032	1.A
31389P-P4-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		47	47	48	47	0	0	0	0	0	47	0	0	0	1	03/01/2032	1.A
31389T-CJ-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		380	380	386	380	0	0	0	0	0	380	0	0	0	9	04/01/2032	1.A
31389V-KJ-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		5	5	5	5	0	0	0	0	0	5	0	0	0	0	05/01/2032	1.A
3138A7-FR-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		196,323	196,323	193,294	196,204	0	119	0	119	0	196,323	0	0	0	3,213	02/01/2041	1.A

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..31390A-B9-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		272	272	272	272	0	0	0	0	0	272	0	0	0	8	04/01/2032	1.A
..31390D-NW-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		48	48	48	48	0	0	0	0	0	48	0	0	0	1	04/01/2032	1.A
..31390F-CU-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		317	317	317	317	0	0	0	0	0	317	0	0	0	9	05/01/2032	1.A
..31390M-RE-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		6,127	6,127	5,657	6,118	0	10	0	10	0	6,127	0	0	0	115	07/01/2033	1.A
..31390U-4D-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	12/01/2032	1.A
..31390X-QX-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		1,107	1,107	1,116	1,107	0	0	0	0	0	1,107	0	0	0	25	11/01/2032	1.A
..31390Y-6L-7	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		377	377	384	377	0	0	0	0	0	377	0	0	0	9	10/01/2032	1.A
..31391B-WD-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		39	39	40	39	0	0	0	0	0	39	0	0	0	1	01/01/2033	1.A
..31391D-L7-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		19	19	20	19	0	0	0	0	0	19	0	0	0	0	10/01/2032	1.A
..31391E-2Y-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		54,136	54,136	49,983	53,927	0	209	0	209	0	54,136	0	0	0	1,065	07/01/2033	1.A
..31391E-4F-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		3,588	3,588	3,622	3,589	0	(1)	0	(1)	0	3,588	0	0	0	82	12/01/2033	1.A
..31391F-WJ-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		658	658	663	658	0	0	0	0	0	658	0	0	0	15	11/01/2032	1.A
..31391G-F5-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		2,462	2,462	2,506	2,463	0	(1)	0	(1)	0	2,462	0	0	0	56	11/01/2032	1.A
..31391H-BJ-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		7,613	7,613	7,750	7,616	0	(3)	0	(3)	0	7,613	0	0	0	175	11/01/2032	1.A
..31391H-YN-8	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		568	568	579	569	0	0	0	0	0	568	0	0	0	13	02/01/2033	1.A
..31391L-KC-8	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		151	151	154	151	0	0	0	0	0	151	0	0	0	3	02/01/2033	1.A
..31391N-U7-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		214	214	218	214	0	0	0	0	0	214	0	0	0	5	12/01/2032	1.A
..31391N-UD-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		7	7	7	7	0	0	0	0	0	7	0	0	0	0	12/01/2032	1.A
..31391P-4B-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		377	377	380	377	0	0	0	0	0	377	0	0	0	9	03/01/2033	1.A
..31391P-EJ-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		365	365	372	365	0	0	0	0	0	365	0	0	0	8	11/01/2032	1.A
..31391T-TR-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		2,966	2,966	3,019	2,967	0	(1)	0	(1)	0	2,966	0	0	0	63	12/01/2032	1.A
..31391T-X6-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		959	959	968	959	0	0	0	0	0	959	0	0	0	22	11/01/2032	1.A
..31391U-5R-2	FED NATIONAL MTG ASSN		04/01/2023	MBS PAYDOWN		8,710	8,710	8,865	8,726	0	(16)	0	(16)	0	8,710	0	0	0	160	03/01/2033	1.A
..31391U-7A-7	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		17,378	17,378	17,255	17,363	0	14	0	14	0	17,378	0	0	0	327	08/01/2033	1.A
..31391U-SP-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		1,075	1,075	1,095	1,076	0	0	0	0	0	1,075	0	0	0	25	01/01/2033	1.A
..31391U-XK-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		201	201	205	202	0	0	0	0	0	201	0	0	0	5	12/01/2032	1.A
..31391V-2E-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		637	637	648	637	0	0	0	0	0	637	0	0	0	15	01/01/2033	1.A
..31391V-2T-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		256	256	260	256	0	0	0	0	0	256	0	0	0	6	02/01/2033	1.A
..31391W-DD-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		104	104	106	104	0	0	0	0	0	104	0	0	0	2	12/01/2032	1.A
..31400A-B6-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		6	6	6	6	0	0	0	0	0	6	0	0	0	0	12/01/2032	1.A
..31400B-KK-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		264	264	268	264	0	0	0	0	0	264	0	0	0	6	02/01/2033	1.A
..31400C-EG-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		263	263	268	264	0	0	0	0	0	263	0	0	0	6	02/01/2033	1.A
..31400D-LK-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		94	94	97	94	0	0	0	0	0	94	0	0	0	2	03/01/2033	1.A
..31400E-LG-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		372	372	379	373	0	0	0	0	0	372	0	0	0	9	02/01/2033	1.A
..31400E-TG-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		577	577	587	577	0	0	0	0	0	577	0	0	0	13	11/01/2032	1.A
..31400E-XK-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		271	271	276	271	0	0	0	0	0	271	0	0	0	6	02/01/2033	1.A
..31400F-X7-7	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		35	35	35	35	0	0	0	0	0	35	0	0	0	1	03/01/2033	1.A
..31400F-XD-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		98	98	99	98	0	0	0	0	0	98	0	0	0	2	02/01/2033	1.A
..31400G-PB-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		103	103	105	103	0	0	0	0	0	103	0	0	0	2	03/01/2033	1.A
..31400H-J5-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		442	442	450	442	0	0	0	0	0	442	0	0	0	10	03/01/2033	1.A
..31400H-YH-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		368	368	374	368	0	0	0	0	0	368	0	0	0	8	02/01/2033	1.A
..31400J-4D-8	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		1,618	1,618	1,635	1,618	0	0	0	0	0	1,618	0	0	0	35	02/01/2033	1.A
..31400J-B2-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		297	297	299	297	0	0	0	0	0	297	0	0	0	7	03/01/2033	1.A
..31400K-3Y-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		236	236	234	236	0	0	0	0	0	236	0	0	0	5	04/01/2033	1.A
..31400M-3Q-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		72	72	73	72	0	0	0	0	0	72	0	0	0	2	02/01/2033	1.A
..31400M-3Y-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		253	253	256	253	0	0	0	0	0	253	0	0	0	6	02/01/2033	1.A

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31400P-ZY-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		6	6	6	6	0	0	0	0	0	6	0	0	0	0	03/01/2033	1.A
31400Q-TN-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		4,536	4,536	4,617	4,538	0	(2)	0	(2)	0	4,536	0	0	0	104	04/01/2033	1.A
31400R-H8-7	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		6	6	6	6	0	0	0	0	0	6	0	0	0	0	04/01/2033	1.A
31400R-H9-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		1,112	1,112	1,105	1,112	0	0	0	0	0	1,112	0	0	0	26	03/01/2033	1.A
31400R-TE-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		36	36	37	36	0	0	0	0	0	36	0	0	0	1	05/01/2033	1.A
31400S-SC-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		86	86	87	86	0	0	0	0	0	86	0	0	0	2	03/01/2033	1.A
31400T-2L-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		8	8	8	8	0	0	0	0	0	8	0	0	0	0	04/01/2033	1.A
31400T-W3-7	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		684	684	696	684	0	0	0	0	0	684	0	0	0	16	05/01/2033	1.A
31400U-6E-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		192	192	196	193	0	0	0	0	0	192	0	0	0	4	05/01/2033	1.A
31400U-SV-7	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	03/01/2033	1.A
31400W-LV-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		154	154	156	154	0	0	0	0	0	154	0	0	0	4	07/01/2033	1.A
31401A-B3-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		31	31	32	31	0	0	0	0	0	31	0	0	0	1	04/01/2033	1.A
31401A-KM-8	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		40	40	40	40	0	0	0	0	0	40	0	0	0	1	05/01/2033	1.A
31401A-SL-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		1,944	1,944	1,979	1,945	0	(1)	0	(1)	0	1,944	0	0	0	50	06/01/2033	1.A
31401B-7G-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		905	905	921	905	0	0	0	0	0	905	0	0	0	21	05/01/2033	1.A
31401B-YY-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		103	103	105	103	0	0	0	0	0	103	0	0	0	2	02/01/2033	1.A
31401C-ZL-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		4,377	4,377	4,456	4,384	0	(7)	0	(7)	0	4,377	0	0	0	94	05/01/2033	1.A
31401D-R5-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		182	182	181	182	0	0	0	0	0	182	0	0	0	3	06/01/2033	1.A
31401D-R7-8	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		304	304	309	304	0	0	0	0	0	304	0	0	0	7	06/01/2033	1.A
31401E-AH-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		89	89	90	89	0	0	0	0	0	89	0	0	0	2	05/01/2033	1.A
31401E-W3-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		920	920	936	920	0	0	0	0	0	920	0	0	0	21	05/01/2033	1.A
31401H-3B-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		1,239	1,239	1,144	1,230	0	9	0	9	0	1,239	0	0	0	23	07/01/2033	1.A
31401H-CX-8	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		122	122	125	123	0	0	0	0	0	122	0	0	0	3	04/01/2033	1.A
31401J-2Y-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		2,514	2,514	2,551	2,515	0	(1)	0	(1)	0	2,514	0	0	0	58	05/01/2033	1.A
31401J-DF-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		1,362	1,362	1,353	1,362	0	0	0	0	0	1,362	0	0	0	37	07/01/2033	1.A
31401J-K4-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		157	157	158	157	0	0	0	0	0	157	0	0	0	4	05/01/2033	1.A
31401J-KH-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		17	17	17	17	0	0	0	0	0	17	0	0	0	0	04/01/2033	1.A
31401J-RV-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		636	636	640	636	0	0	0	0	0	636	0	0	0	15	06/01/2028	1.A
31401K-2C-8	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		5,858	5,858	5,944	5,860	0	(1)	0	(1)	0	5,858	0	0	0	133	06/01/2033	1.A
31401L-B9-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		6,661	6,661	6,150	6,651	0	11	0	11	0	6,661	0	0	0	125	08/01/2033	1.A
31401L-Q4-8	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		1,034	1,034	1,052	1,034	0	0	0	0	0	1,034	0	0	0	25	06/01/2033	1.A
31401L-RT-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		2,330	2,330	2,151	2,326	0	4	0	4	0	2,330	0	0	0	44	08/01/2033	1.A
31401M-AA-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		147	147	149	147	0	0	0	0	0	147	0	0	0	3	09/01/2033	1.A
31401N-2B-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		212	212	215	212	0	0	0	0	0	212	0	0	0	5	07/01/2033	1.A
31401N-3Z-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		850	850	785	849	0	1	0	1	0	850	0	0	0	16	08/01/2033	1.A
31401W-EU-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		470	470	473	470	0	0	0	0	0	470	0	0	0	11	07/01/2033	1.A
31401X-4B-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		1,560	1,560	1,549	1,559	0	0	0	0	0	1,560	0	0	0	36	04/01/2033	1.A
31401X-YB-7	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		911	911	917	911	0	0	0	0	0	911	0	0	0	17	04/01/2033	1.A
31401Y-HC-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		677	677	625	676	0	1	0	1	0	677	0	0	0	13	07/01/2033	1.A
31401Y-KE-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		3,714	3,714	3,429	3,707	0	7	0	7	0	3,714	0	0	0	70	07/01/2033	1.A
31401Y-NC-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		61	61	60	61	0	0	0	0	0	61	0	0	0	1	08/01/2033	1.A
31402A-7K-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		2,154	2,154	1,988	2,150	0	3	0	3	0	2,154	0	0	0	40	08/01/2033	1.A
31402B-FL-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		180	180	179	180	0	0	0	0	0	180	0	0	0	4	07/01/2033	1.A
31402B-FM-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		110	110	110	110	0	0	0	0	0	110	0	0	0	2	07/01/2033	1.A
31402B-FP-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		710	710	705	710	0	0	0	0	0	710	0	0	0	16	07/01/2033	1.A
31402B-FW-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		66	66	66	66	0	0	0	0	0	66	0	0	0	2	06/01/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31402B-VQ-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		97	97	98	97	0	0	0	0	0	97	0	0	0	2	08/01/2033	1.A
31402C-F4-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		10,593	10,593	9,781	10,555	0	39	0	39	0	10,593	0	0	0	223	06/01/2033	1.A
31402C-PL-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		13,730	13,730	12,987	13,703	0	27	0	27	0	13,730	0	0	0	286	11/01/2033	1.A
31402D-TC-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		36	36	37	36	0	0	0	0	0	36	0	0	0	1	08/01/2033	1.A
31402D-U7-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		208	208	207	208	0	0	0	0	0	208	0	0	0	5	07/01/2033	1.A
31402E-3T-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		2,439	2,439	2,464	2,439	0	0	0	0	0	2,439	0	0	0	57	06/01/2033	1.A
31402E-R2-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		2,328	2,328	2,150	2,324	0	4	0	4	0	2,328	0	0	0	44	07/01/2033	1.A
31402E-SJ-8	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		33,357	33,357	33,847	33,367	0	(10)	0	(10)	0	33,357	0	0	0	762	08/01/2033	1.A
31402E-TH-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		317	317	292	316	0	1	0	1	0	317	0	0	0	6	08/01/2033	1.A
31402E-TV-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		7,622	7,622	7,734	7,624	0	(2)	0	(2)	0	7,622	0	0	0	175	08/01/2033	1.A
31402G-ND-1	FED NATIONAL MTG ASSN		04/01/2023	MBS PAYDOWN		20,756	20,756	20,610	20,659	0	97	0	97	0	20,756	0	0	0	380	07/01/2033	1.A
31402H-6X-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		6,612	6,612	6,104	6,601	0	11	0	11	0	6,612	0	0	0	124	08/01/2033	1.A
31402H-7E-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		4,949	4,949	5,021	4,950	0	(1)	0	(1)	0	4,949	0	0	0	113	08/01/2033	1.A
31402H-GM-7	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		37	37	36	37	0	0	0	0	0	37	0	0	0	1	07/01/2033	1.A
31402J-ND-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		115	115	114	115	0	0	0	0	0	115	0	0	0	3	08/01/2033	1.A
31402J-R3-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		1,223	1,223	1,129	1,221	0	2	0	2	0	1,223	0	0	0	23	08/01/2033	1.A
31402K-4U-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		169	169	171	169	0	0	0	0	0	169	0	0	0	4	09/01/2033	1.A
31402K-TP-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		1,522	1,522	1,405	1,520	0	2	0	2	0	1,522	0	0	0	29	08/01/2033	1.A
31402K-WX-8	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		409	409	413	409	0	0	0	0	0	409	0	0	0	9	08/01/2033	1.A
31402K-XA-7	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		5,787	5,787	5,848	5,789	0	(1)	0	(1)	0	5,787	0	0	0	133	08/01/2033	1.A
31402L-DD-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		34	34	34	34	0	0	0	0	0	34	0	0	0	1	09/01/2033	1.A
31402L-MC-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		151	151	152	151	0	0	0	0	0	151	0	0	0	3	08/01/2033	1.A
31402N-4C-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		754	754	696	753	0	1	0	1	0	754	0	0	0	14	08/01/2033	1.A
31402N-HL-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		203	203	205	203	0	0	0	0	0	203	0	0	0	5	09/01/2033	1.A
31402N-LW-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		355	355	357	355	0	0	0	0	0	355	0	0	0	8	10/01/2033	1.A
31402N-PJ-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		82	82	83	82	0	0	0	0	0	82	0	0	0	2	09/01/2033	1.A
31402N-QN-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		4,001	4,001	4,060	4,003	0	(1)	0	(1)	0	4,001	0	0	0	92	09/01/2033	1.A
31402N-VU-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		1,812	1,812	1,831	1,812	0	(1)	0	(1)	0	1,812	0	0	0	42	06/01/2033	1.A
31402Q-B3-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		55,238	55,238	55,812	55,250	0	(12)	0	(12)	0	55,238	0	0	0	1,264	08/01/2033	1.A
31402Q-B5-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		2,844	2,844	2,874	2,845	0	(1)	0	(1)	0	2,844	0	0	0	65	08/01/2033	1.A
31402Q-K9-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		1,083	1,083	1,091	1,083	0	0	0	0	0	1,083	0	0	0	25	08/01/2033	1.A
31402S-JA-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		1,460	1,460	1,475	1,460	0	0	0	0	0	1,460	0	0	0	33	09/01/2033	1.A
31402S-T5-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		329	329	332	329	0	0	0	0	0	329	0	0	0	8	09/01/2033	1.A
31402S-U9-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		18,289	18,289	16,886	18,258	0	31	0	31	0	18,289	0	0	0	278	08/01/2033	1.A
31402T-SE-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		739	739	747	739	0	0	0	0	0	739	0	0	0	17	09/01/2033	1.A
31402U-CW-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		4,488	4,488	4,534	4,489	0	(1)	0	(1)	0	4,488	0	0	0	103	10/01/2033	1.A
31402U-L7-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		2,952	2,952	2,983	2,952	0	0	0	0	0	2,952	0	0	0	67	09/01/2033	1.A
31402V-CR-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		332	332	335	332	0	0	0	0	0	332	0	0	0	8	09/01/2033	1.A
31402V-R8-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		3,002	3,002	3,046	3,003	0	(1)	0	(1)	0	3,002	0	0	0	69	08/01/2033	1.A
31402V-RY-8	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		1,811	1,811	1,825	1,811	0	0	0	0	0	1,811	0	0	0	41	09/01/2033	1.A
31402V-YF-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		1,834	1,834	1,853	1,834	0	0	0	0	0	1,834	0	0	0	42	10/01/2033	1.A
31402W-2B-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		321	321	324	321	0	0	0	0	0	321	0	0	0	7	09/01/2033	1.A
31402W-LX-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		298	298	300	298	0	0	0	0	0	298	0	0	0	7	09/01/2033	1.A
31402W-ZZ-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		2,152	2,152	2,174	2,153	0	(1)	0	(1)	0	2,152	0	0	0	49	09/01/2033	1.A
31402X-LZ-7	FED NATIONAL MTG ASSN		05/01/2023	MBS PAYDOWN		88,509	88,509	89,172	88,511	0	(2)	0	(2)	0	88,509	0	0	0	2,026	09/01/2033	1.A
31402Y-FH-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		390	390	393	390	0	0	0	0	0	390	0	0	0	9	09/01/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31403A-N3-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		83	83	84	83	0	0	0	0	0	83	0	0	0	2	10/01/2033	1.A
31403A-T5-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		22,046	22,046	22,275	22,051	0	(5)	0	(5)	0	22,046	0	0	0	505	10/01/2033	1.A
31403B-4R-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		112	112	114	112	0	0	0	0	0	112	0	0	0	3	09/01/2033	1.A
31403B-GL-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		205	205	207	205	0	0	0	0	0	205	0	0	0	5	09/01/2033	1.A
31403C-H7-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		4,095	4,095	4,138	4,096	0	(1)	0	(1)	0	4,095	0	0	0	94	10/01/2033	1.A
31403C-PT-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		508	508	512	508	0	0	0	0	0	508	0	0	0	12	11/01/2033	1.A
31403C-R4-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		199	199	205	200	0	(1)	0	(1)	0	199	0	0	0	5	11/01/2033	1.A
31403D-UJ-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		66,310	66,310	69,486	66,430	0	(120)	0	(120)	0	66,310	0	0	0	1,732	10/01/2036	1.A
31403E-AL-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		164	164	166	164	0	0	0	0	0	164	0	0	0	4	10/01/2033	1.A
31403E-CU-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		743	743	705	742	0	1	0	1	0	743	0	0	0	14	10/01/2033	1.A
31403E-HQ-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		138	138	142	138	0	0	0	0	0	138	0	0	0	3	11/01/2033	1.A
31403F-K7-8	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		7,368	7,368	7,437	7,370	0	(2)	0	(2)	0	7,368	0	0	0	169	10/01/2033	1.A
31403F-M7-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		2,975	2,975	3,006	2,975	0	0	0	0	0	2,975	0	0	0	68	10/01/2033	1.A
31403F-Q7-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		8,516	8,516	8,072	8,498	0	18	0	18	0	8,516	0	0	0	171	11/01/2033	1.A
31403G-MD-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		21	21	21	21	0	0	0	0	0	21	0	0	0	0	11/01/2033	1.A
31403H-J2-7	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		291	291	293	291	0	0	0	0	0	291	0	0	0	7	10/01/2033	1.A
31403J-R2-4	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		11,087	11,087	11,190	11,087	0	0	0	0	0	11,087	0	0	0	299	11/01/2033	1.A
31403K-5F-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		733	733	740	733	0	0	0	0	0	733	0	0	0	17	01/01/2034	1.A
31403M-UQ-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		440	440	444	440	0	0	0	0	0	440	0	0	0	10	12/01/2033	1.A
31403M-WT-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		76	76	76	76	0	0	0	0	0	76	0	0	0	2	11/01/2033	1.A
31403R-U2-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		49	49	49	49	0	0	0	0	0	49	0	0	0	1	11/01/2033	1.A
31403R-YZ-5	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		476	476	481	476	0	0	0	0	0	476	0	0	0	11	12/01/2033	1.A
31403S-V7-8	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		2,760	2,760	2,781	2,760	0	0	0	0	0	2,760	0	0	0	53	12/01/2033	1.A
31403S-WE-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		6	6	6	6	0	0	0	0	0	6	0	0	0	0	01/01/2034	1.A
31403Y-LF-8	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		6,351	6,351	6,410	6,352	0	(1)	0	(1)	0	6,351	0	0	0	154	08/01/2033	1.A
31403Y-LJ-0	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		2,252	2,252	2,273	2,252	0	0	0	0	0	2,252	0	0	0	52	06/01/2033	1.A
31404L-TJ-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		61	61	63	61	0	0	0	0	0	61	0	0	0	2	02/01/2034	1.A
31404M-ZX-9	FED NATIONAL MTG ASSN		06/01/2023	VARIOUS		29,271	29,425	29,055	27,181	0	19	0	19	0	29,271	0	0	0	649	04/01/2034	1.A
31405R-AK-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		10,353	10,353	10,495	10,356	0	(3)	0	(3)	0	10,353	0	0	0	212	10/01/2034	1.A
31408J-E7-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		114	114	113	114	0	0	0	0	0	114	0	0	0	3	01/01/2036	1.A
31410G-KP-7	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		9,432	9,432	10,119	9,451	0	(19)	0	(19)	0	9,432	0	0	0	268	08/01/2037	1.A
31410K-BJ-2	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		516	516	534	516	0	(1)	0	(1)	0	516	0	0	0	14	10/01/2035	1.A
31410K-JX-3	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		13,362	13,362	13,992	13,388	0	(26)	0	(26)	0	13,362	0	0	0	337	04/01/2038	1.A
31410K-KG-8	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		4,139	4,139	4,315	4,145	0	(5)	0	(5)	0	4,139	0	0	0	113	12/01/2028	1.A
31410K-YX-6	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		1,688	1,688	1,739	1,692	0	(4)	0	(4)	0	1,688	0	0	0	47	07/01/2035	1.A
31411A-AV-7	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		78	78	79	78	0	0	0	0	0	78	0	0	0	1	10/01/2036	1.A
31413B-PH-8	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		21,902	21,902	23,136	21,952	0	(51)	0	(51)	0	21,902	0	0	0	528	08/01/2037	1.A
31413K-PK-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		642	642	658	643	0	0	0	0	0	642	0	0	0	16	11/01/2037	1.A
31416B-L7-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		9,432	9,432	9,975	9,455	0	(23)	0	(23)	0	9,432	0	0	0	242	09/01/2037	1.A
31416C-JV-9	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		15,111	15,111	15,835	15,141	0	(30)	0	(30)	0	15,111	0	0	0	402	11/01/2038	1.A
31417Y-UH-8	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		94,538	94,538	92,049	94,453	0	85	0	85	0	94,538	0	0	0	1,634	12/01/2040	1.A
31419B-BT-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		214,574	214,574	215,664	214,620	0	(46)	0	(46)	0	214,574	0	0	0	3,551	02/01/2041	1.A
31419F-FW-1	FED NATIONAL MTG ASSN		06/01/2023	MBS PAYDOWN		58,598	58,598	57,057	58,531	0	67	0	67	0	58,598	0	0	0	982	11/01/2040	1.A
35566A-AH-2	STACR 2020-DNA5 M2		06/25/2023	MBS PAYDOWN		46,018	46,018	46,148	46,026	0	(7)	0	(7)	0	46,018	0	0	0	1,287	10/25/2050	1.A
88283L-HT-6	TEXAS TRANS COMMISSION R/B		04/03/2023	DIRECT		2,390,000	2,390,000	2,390,000	2,390,000	0	0	0	0	0	2,390,000	0	0	0	60,085	04/01/2026	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
0909999999. Subtotal - Bonds - U.S. Special Revenues						38,514,272	38,163,861	39,103,027	38,402,344	0	(458,894)	0	(458,894)	0	38,514,272	0	0	0	1,417,004	XXX	XXX
				SINKING FUND REDEMPTION																	
00176@-AA-4	AMF FLORENCE LLC		06/30/2023			688,469	688,469	688,469	688,469	0	0	0	0	0	688,469	0	0	0	16,576	12/31/2035	2.C PL
001846-AA-2	ANGI HOMESERVICES INC		04/03/2023	DIRECT		1,205,562	1,199,000	1,206,863	1,206,226	0	(664)	0	(664)	0	1,205,562	0	0	0	29,555	08/15/2028	4.B FE
00209A-AF-3	AT&T WIRELESS SVCS INC		04/18/2023	JPMORGAN CHASE & CO		1,409,664	1,200,000	1,405,200	1,305,619	0	(2,911)	0	(2,911)	0	1,302,708	0	106,956	106,956	66,792	03/01/2031	2.B FE
00217Q-AC-5	ARIFL 2022-A A3		04/03/2023	DIRECT		3,099,729	3,100,000	3,099,601	3,099,692	0	37	0	37	0	3,099,729	0	0	0	32,194	01/15/2031	1.A FE
002824-BF-6	ABBOTT LABORATORIES		04/19/2023	GOLDMAN SACHS		838,502	848,000	830,200	838,999	0	653	0	653	0	839,652	0	(1,150)	(1,150)	12,455	11/30/2026	1.D FE
00287Y-AW-9	ABBVIE INC		04/03/2023	DIRECT		10,540,016	10,000,000	10,611,100	10,543,729	0	(3,713)	0	(3,713)	0	10,540,016	0	0	0	173,056	05/14/2046	2.A FE
00287Y-AY-5	ABBVIE INC		04/19/2023	VARIOUS		9,575,500	10,000,000	9,382,800	9,713,574	0	19,928	79,437	(59,509)	0	9,654,065	0	(78,565)	(78,565)	139,556	05/14/2026	2.A FE
00287Y-BF-5	ABBVIE INC		06/27/2023	DIRECT		13,701,414	14,000,000	13,627,246	13,680,814	0	20,600	0	20,600	0	13,701,414	0	0	0	402,569	11/14/2028	2.A FE
00776W-AA-9	ACS A-1 PASS THRU TRUST MSN:30284		06/15/2023	VARIOUS		32,622,009	32,620,836	32,622,051	31,512,204	0	0	0	0	0	32,622,051	0	(41)	(41)	174,030	01/15/2030	1.D PL
00834H-AA-2	AFFRM 2022-X1 A		06/15/2023	MBS PAYDOWN		3,243,881	3,243,881	3,243,678	3,242,959	0	922	0	922	0	3,243,881	0	0	0	23,124	02/15/2027	1.D FE
00834W-AA-9	AFFRM 2022-A A		04/03/2023	DIRECT		29,998,658	30,000,000	29,996,640	29,997,833	0	824	0	824	0	29,998,658	0	0	0	390,583	05/17/2027	1.A FE
009158-BA-3	AIR PRODUCTS AND CHEMICALS INC		04/03/2023	DIRECT		10,226,047	10,000,000	10,235,500	10,227,533	0	(1,486)	0	(1,486)	0	10,226,047	0	0	0	108,111	05/15/2050	1.F FE
009158-BC-9	AIR PRODUCTS AND CHEMICALS INC		04/03/2023	DIRECT		2,988,696	3,157,000	2,966,286	2,983,268	0	5,429	0	5,429	0	2,988,696	0	0	0	24,989	05/15/2030	1.F FE
010392-FR-4	ALABAMA POWER CO		04/03/2023	DIRECT		31,465,463	31,501,000	31,460,364	31,465,237	0	226	0	226	0	31,465,463	0	0	0	398,225	12/01/2047	1.E FE
010392-FX-1	ALABAMA POWER CO		04/03/2023	DIRECT		8,353,809	8,359,000	8,353,232	8,353,681	0	128	0	128	0	8,353,809	0	0	0	140,930	03/15/2032	1.E FE
013092-AA-9	ALBERTSONS COS INC / SAFEWAY I		04/03/2023	DIRECT		280,508	268,000	298,222	279,867	0	641	0	641	0	280,508	0	0	0	11,111	03/15/2026	3.C FE
013092-AG-6	ALBERTSONS COS INC / SAFEWAY I		04/03/2023	DIRECT		683,431	800,000	670,000	679,368	0	4,063	0	4,063	0	683,431	0	0	0	15,478	03/15/2029	3.C FE
015271-AS-8	ALEXANDRIA REAL ESTATE EQUITIE		04/03/2023	DIRECT		5,216,564	5,000,000	5,232,400	5,217,801	0	(1,237)	0	(1,237)	0	5,216,564	0	0	0	135,000	02/01/2050	2.A FE
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC		04/19/2023	VARIOUS		2,640,785	2,705,000	2,886,467	2,778,881	0	(12,826)	136,712	(149,538)	0	2,629,343	0	11,441	11,441	135,765	07/15/2026	4.C FE
019736-AE-7	ALLISON TRANSMISSION INC		04/03/2023	VARIOUS		1,184,766	1,160,000	1,210,750	1,188,019	0	(3,253)	0	(3,253)	0	1,184,766	0	0	0	28,009	10/01/2027	3.A FE
019736-AG-2	ALLISON TRANSMISSION INC		04/19/2023	VARIOUS		1,387,670	1,628,000	1,401,670	726,694	0	2,497	19,521	(17,024)	0	1,391,340	0	(3,670)	(3,670)	27,795	01/30/2031	3.B FE
020002-BG-5	ALLSTATE CORP/THE		04/03/2023	DIRECT		6,246,709	5,670,000	6,292,548	6,250,340	0	(3,632)	0	(3,632)	0	6,246,709	0	0	0	141,892	08/10/2049	1.G FE
02079K-AC-1	ALPHABET INC		04/19/2023	VARIOUS		4,642,853	4,950,000	4,419,293	4,683,236	0	17,331	62,221	(44,890)	0	4,638,346	0	4,507	4,507	67,582	08/15/2026	1.C FE
02311#-AA-4	AMAROK HOLDINGS LLC		06/30/2023	VARIOUS		19,846,699	19,846,699	19,846,699	19,654,076	0	0	0	0	0	19,846,699	0	0	0	681,365	09/30/2037	2.C PL
023135-BC-9	AMAZON.COM INC		04/19/2023	VARIOUS		4,785,800	5,000,000	4,999,774	4,999,850	0	63	200,618	(200,555)	0	4,799,295	0	(13,495)	(13,495)	104,563	08/22/2027	1.E FE
023135-BJ-4	AMAZON.COM INC		04/03/2023	DIRECT		54,671,470	49,178,000	55,197,590	54,710,588	0	(39,118)	0	(39,118)	0	54,671,470	0	0	0	1,228,221	08/22/2047	1.E FE
023551-AF-1	HESS CORP		04/03/2023	VARIOUS		8,512,156	7,000,000	8,963,360	8,563,727	0	(51,570)	0	(51,570)	0	8,512,156	0	0	0	280,219	10/01/2029	2.C FE
024747-AF-4	AMERICAN BUILDERS & CONTRACTOR		04/03/2023	DIRECT		2,822,008	2,790,000	2,852,550	2,826,458	0	(4,451)	0	(4,451)	0	2,822,008	0	0	0	80,290	01/15/2028	3.B FE
025816-BF-5	AMERICAN EXPRESS CO		04/19/2023	VARIOUS		3,651,181	4,000,000	4,137,521	2,262,244	0	(2,383)	414,160	(416,543)	0	3,691,402	0	(40,221)	(40,221)	58,275	12/03/2042	1.F FE
025816-CP-2	AMERICAN EXPRESS CO		04/03/2023	DIRECT		32,296,243	33,000,000	32,152,421	32,255,851	0	40,392	0	40,392	0	32,296,243	0	0	0	456,775	05/03/2027	1.F FE
03027X-BW-9	AMERICAN TOWER CORP		04/03/2023	DIRECT		4,939,777	4,963,000	4,937,738	4,939,232	0	545	0	545	0	4,939,777	0	0	0	111,109	03/15/2032	2.C FE
03028P-H#-6	AMERICAN TRANSMISSION CO LLC		04/03/2023	DIRECT		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	224,711	07/18/2033	1.F
03040W-AT-2	AMERICAN WATER CAPITAL CORP		04/03/2023	DIRECT		17,035,814	15,000,000	17,208,750	17,049,094	0	(13,280)	0	(13,280)	0	17,035,814	0	0	0	372,750	09/01/2048	2.A FE
03040W-AV-7	AMERICAN WATER CAPITAL CORP		04/03/2023	DIRECT		39,669,784	35,008,000	40,055,215	39,699,055	0	(29,272)	0	(29,272)	0	39,669,784	0	0	0	496,384	06/01/2049	2.A FE
03066T-AC-5	AMCAR 2022-1 A3		04/03/2023	DIRECT		48,496,057	48,500,000	48,491,687	48,494,764	0	1,293	0	1,293	0	48,496,057	0	0	0	349,874	11/18/2026	1.A FE
03073E-AP-0	AMERISOURCEBERGEN CORP		04/03/2023	DIRECT		4,581,825	4,768,000	4,427,708	4,572,715	0	9,110	0	9,110	0	4,581,825	0	0	0	49,806	12/15/2027	2.A FE
03073E-AQ-8	AMERISOURCEBERGEN CORP		04/19/2023	VARIOUS		2,311,987	2,762,000	2,751,339	2,752,365	0	54	358,564	(358,510)	0	2,393,855	0	(81,868)	(81,868)	41,568	12/15/2047	2.A FE
031100-L@-7	AMETEK INC PRV CORP		04/03/2023	DIRECT		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	78,302	09/30/2026	2.A
031100-P@-3	AMETEK INC PRV CORP		04/03/2023	DIRECT		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	146,520	12/13/2027	2.A
031162-CD-0	AMGEN INC		04/03/2023	DIRECT		18,574,602	15,000,000	18,857,050	18,599,374	0	(24,772)	0	(24,772)	0	18,574,602	0	0	0	207,236	06/15/2048	2.A FE
031162-CJ-7	AMGEN INC		04/19/2023	VARIOUS		2,905,940	3,100,000	2,782,932	2,940,043	0	10,259	32,020	(21,761)	0	2,918,282	0	(12,342)	(12,342)	54,181	08/19/2026	2.A FE
031162-CQ-1	AMGEN INC		04/19/2023	VARIOUS		6,144,320	6,500,000	6,494,897	6,495,057	0	234	337,148	(336,914)	0	6,158,143	0	(13,823)	(13,823)	97,644	11/02/2027	2.A FE
031162-DA-5	AMGEN INC		04/03/2023	DIRECT		9,971,632	10,000,000	9,970,851	9,971,271	0	361	0	361	0	9,971,632	0	0	0	175,778	08/15/2041	2.A FE
032654-AK-1	ANALOG DEVICES INC		04/03/2023	DIRECT		1,567,571	1,400,000	1,587,838	1,568,706	0	(1,136)	0	(1,136)	0	1,567,571	0	0	0	22,466	12/15/2045	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
032654-AN-5	ANALOG DEVICES INC		04/19/2023	VARIOUS		11,034,288	11,400,000	10,892,263	11,142,006	0	15,250	95,242	(79,992)	0	11,062,014	0	(27,726)	(27,726)	150,733	12/05/2026	1.G FE
03523T-BV-9	ANHEUSER-BUSCH INBEV WORLDWIDE		04/19/2023	VARIOUS		16,033,897	13,200,000	16,644,144	16,418,263	0	(18,936)	232,145	(251,081)	0	16,167,182	0	(133,285)	(133,285)	521,793	01/23/2049	1.G FE
036752-AD-5	ANTHEM INC		04/03/2023	DIRECT		5,525,821	5,000,000	5,567,700	5,529,262	0	(3,441)	0	(3,441)	0	5,525,821	0	0	0	74,740	12/01/2047	2.B FE
036752-AH-6	ANTHEM INC		04/03/2023	DIRECT		13,019,927	11,597,000	13,140,650	13,029,015	0	(9,088)	0	(9,088)	0	13,019,927	0	0	0	312,201	03/01/2048	2.B FE
037833-BY-5	APPLE INC		04/19/2023	VARIOUS		4,878,750	5,000,000	4,995,957	4,996,228	0	351	103,754	(103,403)	0	4,892,825	0	(14,075)	(14,075)	107,431	02/23/2026	1.B FE
037833-DG-2	APPLE INC		04/03/2023	DIRECT		45,905,948	41,915,000	46,282,384	45,934,286	0	(28,338)	0	(28,338)	0	45,905,948	0	0	0	615,627	11/13/2047	1.B FE
037833-DQ-0	APPLE INC		04/03/2023	DIRECT		19,865,340	20,000,000	19,854,000	19,864,488	0	853	0	853	0	19,865,340	0	0	0	332,694	09/11/2049	1.B FE
038222-AL-9	APPLIED MATERIALS INC		04/19/2023	VARIOUS		2,774,809	2,879,000	2,712,536	2,787,514	0	4,930	11,141	(6,211)	0	2,781,302	0	(6,493)	(6,493)	52,782	04/01/2027	1.F FE
038222-AM-7	APPLIED MATERIALS INC		04/03/2023	VARIOUS		11,577,097	9,686,000	11,758,035	11,590,896	0	(13,800)	0	(13,800)	0	11,577,097	0	0	0	214,182	04/01/2047	1.F FE
038336-E*-0	APTARGROUP INC		04/03/2023	DIRECT		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	108,300	12/16/2025	2.C
03842*-BY-1	AQUA PENNSYLVANIA INC		04/03/2023	DIRECT		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	77,900	12/01/2053	1.E
03842*-BZ-8	AQUA PENNSYLVANIA INC		04/03/2023	DIRECT		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	49,371	12/01/2057	1.E
03842*-CA-2	AQUA PENNSYLVANIA INC		04/03/2023	DIRECT		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	49,542	12/01/2058	1.E
038522-AP-3	ARAMARK SERVICES INC		04/03/2023	VARIOUS		1,040,000	1,040,000	1,077,700	1,043,216	0	(3,216)	0	(3,216)	0	1,040,000	0	0	0	26,433	04/01/2025	4.A FE
039482-AC-8	ARCHER-DANIELS-MIDLAND CO		04/03/2023	DIRECT		19,738,886	20,000,000	19,729,570	19,737,349	0	1,538	0	1,538	0	19,738,886	0	0	0	298,500	09/15/2051	1.F FE
039482-AD-6	ARCHER-DANIELS-MIDLAND CO		04/19/2023	VARIOUS		1,759,520	2,000,000	1,995,807	1,995,896	0	120	219,897	(219,777)	0	1,776,119	0	(16,599)	(16,599)	37,056	03/01/2032	1.F FE
039483-BL-5	ARCHER-DANIELS-MIDLAND CO		04/19/2023	VARIOUS		7,213,759	7,658,000	7,220,270	7,413,265	0	15,977	204,510	(188,533)	0	7,224,731	0	(10,972)	(10,972)	132,951	08/11/2026	1.F FE
039483-BM-3	ARCHER-DANIELS-MIDLAND CO		04/03/2023	DIRECT		19,868,767	20,000,000	19,852,000	19,867,936	0	831	0	831	0	19,868,767	0	0	0	414,583	09/15/2047	1.F FE
040555-CY-8	ARIZONA PUBLIC SERVICE CO		04/03/2023	DIRECT		3,917,384	3,340,000	3,966,951	3,921,116	0	(3,732)	0	(3,732)	0	3,917,384	0	0	0	83,987	03/01/2049	1.G FE
048303-E*-8	ATLANTIC CITY ELECTRIC CO		04/03/2023	DIRECT		27,000,000	27,000,000	27,000,000	27,000,000	0	0	0	0	0	27,000,000	0	0	0	322,875	12/01/2025	1.F
049560-AR-6	ATMOS ENERGY CORP		04/03/2023	DIRECT		4,814,623	4,954,000	4,794,382	4,809,662	0	4,960	0	4,960	0	4,814,623	0	0	0	71,885	09/15/2029	1.G FE
049560-AS-4	ATMOS ENERGY CORP		04/03/2023	DIRECT		22,033,540	22,000,000	22,036,320	22,033,755	0	(214)	0	(214)	0	22,033,540	0	0	0	410,438	09/15/2049	1.G FE
052769-AH-9	AUTODESK INC		04/03/2023	DIRECT		19,948,524	20,000,000	19,940,000	19,947,167	0	1,357	0	1,357	0	19,948,524	0	0	0	145,333	12/15/2031	2.A FE
053332-AR-3	AUTOZONE INC		04/19/2023	VARIOUS		3,168,742	3,280,000	3,102,716	3,212,228	0	7,070	46,433	(39,363)	0	3,172,865	0	(4,123)	(4,123)	55,077	04/15/2025	2.B FE
053332-AT-9	AUTOZONE INC		04/19/2023	VARIOUS		1,457,390	1,531,000	1,415,042	1,475,536	0	3,917	14,588	(10,671)	0	1,464,864	0	(7,475)	(7,475)	23,922	04/21/2026	2.B FE
053332-AV-4	AUTOZONE INC		04/19/2023	VARIOUS		8,622,520	8,950,000	8,589,247	8,752,758	0	10,222	100,809	(90,587)	0	8,662,171	0	(39,651)	(39,651)	130,521	06/01/2027	2.B FE
05348E-AV-1	AVALONBAY COMMUNITIES INC		04/19/2023	VARIOUS		28,881,300	30,000,000	29,997,980	29,999,111	0	27	1,038,124	(1,038,097)	0	28,961,014	0	(79,714)	(79,714)	402,500	06/01/2025	1.G FE
05348E-BB-4	AVALONBAY COMMUNITIES INC		04/03/2023	DIRECT		6,427,838	6,270,000	6,446,414	6,428,863	0	(1,026)	0	(1,026)	0	6,427,838	0	0	0	197,322	07/01/2047	1.G FE
05348E-BE-8	AVALONBAY COMMUNITIES INC		04/03/2023	DIRECT		4,886,316	4,098,000	4,959,154	4,891,693	0	(5,377)	0	(5,377)	0	4,886,316	0	0	0	83,685	04/15/2048	1.G FE
05453G-AC-9	AXALTA COATING SYSTEMS LLC		04/03/2023	DIRECT		299,000	299,000	299,000	299,000	0	0	0	0	0	299,000	0	0	0	6,419	02/15/2029	4.A FE
054977-AA-1	BHG 2022-A A		06/17/2023	MBS PAYDOWN		2,439,440	2,439,440	2,439,249	2,437,883	0	1,557	0	1,557	0	2,439,440	0	0	0	17,466	02/20/2035	1.A FE
05523U-AK-6	BAE SYSTEMS HOLDINGS INC		04/19/2023	VARIOUS		4,376,329	4,463,000	4,601,179	4,491,035	0	(3,854)	105,392	(109,246)	0	4,381,790	0	(5,461)	(5,461)	91,392	10/07/2024	2.A FE
05523U-AP-5	BAE SYSTEMS HOLDINGS INC		04/19/2023	VARIOUS		24,260,750	25,000,000	24,826,804	24,941,664	0	4,691	499,124	(494,433)	0	24,447,232	0	(186,482)	(186,482)	336,875	12/15/2025	2.A FE
055262-A#-6	BASF SE		04/03/2023	DIRECT		16,000,000	16,000,000	16,000,000	16,000,000	0	0	0	0	0	16,000,000	0	0	0	195,364	12/11/2025	1.G FE
05531F-BE-2	BB&T CORP		04/19/2023	VARIOUS		14,377,500	15,000,000	14,861,400	14,944,203	0	5,522	584,543	(579,021)	0	14,365,182	0	12,318	12,318	209,667	06/05/2025	1.G FE
05552F-AX-5	BBCMS 2022-C15 A2		04/03/2023	DIRECT		12,189,337	12,000,000	12,239,652	12,202,719	0	(13,381)	0	(13,381)	0	12,189,337	0	0	0	148,010	04/15/2055	1.A FE
05565E-BY-0	BMW US CAPITAL LLC		04/05/2023	VARIOUS		9,953,140	10,000,000	10,000,000	10,000,000	0	0	65,439	(65,439)	0	9,934,561	0	18,579	18,579	256,912	04/01/2025	1.F FE
05565E-CB-9	BMW US CAPITAL LLC		04/19/2023	VARIOUS		1,806,264	1,948,000	1,965,961	1,964,821	0	(395)	157,801	(158,196)	0	1,806,625	0	(362)	(362)	40,042	04/01/2032	1.F FE
05567Y-AA-7	BURLINGTON NORTH SANTA FE		04/01/2023	VARIOUS		304,807	304,807	304,807	304,807	0	0	0	0	0	304,807	0	0	0	7,579	04/01/2023	1.C FE
05682*-AE-4	BAIN CAPITAL HOLDINGS LP		06/27/2023	DIRECT		36,000,000	36,000,000	36,000,000	36,000,000	0	0	0	0	0	36,000,000	0	0	0	804,540	04/15/2034	1.D PL
05682*-AG-9	BAIN CAPITAL HOLDINGS LP		04/03/2023	DIRECT		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	349,267	04/15/2042	1.D PL
05723K-AG-5	BAKER HUGHES A GE CO LLC / BAK		04/19/2023	VARIOUS		6,378,223	6,800,000	6,736,556	6,746,066	0	1,694	362,698	(361,004)	0	6,385,061	0	(6,839)	(6,839)	91,577	11/07/2029	1.G FE
059438-AH-4	BANK ONE CORP		04/03/2023	DIRECT		525,848	500,000	603,695	527,508	0	(1,661)	0	(1,661)	0	525,848	0	0	0	17,898	10/15/2026	1.G FE
060352-AJ-0	BANK 2017-BNK6 AS		04/03/2023	DIRECT		5,793,208	5,763,913	5,801,514	5,795,307	0	(2,100)	0	(2,100)	0	5,793,208	0	0	0	73,673	07/15/2060	1.A
06051G-FF-1	BANK OF AMERICA CORP		04/19/2023	VARIOUS		14,814,750	15,000,000	14,943,750	14,991,685	0	1,623	168,860	(167,237)	0	14,824,448	0	(9,698)	(9,698)	333,333	04/01/2024	1.G FE
06051G-GR-4	BANK OF AMERICA CORP		04/03/2023	DIRECT		3,782,911	3,800,000	3,779,860	3,782,166	0	745	0	745	0	3,782,911	0	0	0	95,953	07/21/2028	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
06051G-HG-7	BANK OF AMERICA CORP		04/03/2023	DIRECT		3,817,734	3,800,000	3,820,900	3,818,565	0	(831)	0	(831)	0	3,817,734	0	0	0	87,583	03/05/2029	1.E FE
06051G-HS-1	BANK OF AMERICA CORP		04/03/2023	DIRECT		6,760,985	5,680,000	6,852,011	6,767,757	0	(6,772)	0	(6,772)	0	6,760,985	0	0	0	135,952	03/15/2050	1.G FE
06051G-HV-4	BANK OF AMERICA CORP		04/03/2023	DIRECT		4,817,015	5,000,000	4,795,200	4,811,461	0	5,555	0	5,555	0	4,817,015	0	0	0	111,346	07/23/2030	1.G FE
06051G-JG-5	BANK OF AMERICA CORP		04/19/2023	VARIOUS		4,664,900	5,000,000	4,620,700	4,671,143	0	35,729	30,175	5,554	0	4,676,697	0	(11,797)	(11,797)	28,068	09/25/2025	1.G FE
06051G-KJ-7	BANK OF AMERICA CORP		05/24/2023	VARIOUS		5,580,360	6,000,000	5,712,600	2,862,375	0	10,064	0	10,064	0	5,741,159	0	(160,799)	(160,799)	74,829	02/04/2028	1.G FE
06051G-KK-4	BANK OF AMERICA CORP		04/03/2023	DIRECT		11,312,199	11,666,000	11,282,600	11,304,646	0	7,553	0	7,553	0	11,312,199	0	0	0	231,142	02/04/2033	1.G FE
06051G-KM-0	BANK OF AMERICA CORP		04/03/2023	VARIOUS		2,983,161	3,000,000	2,977,830	2,981,812	0	1,349	0	1,349	0	2,983,161	0	0	0	51,324	04/02/2026	1.G FE
06406R-AW-7	BANK OF NEW YORK MELLON CORP/T		04/03/2023	DIRECT		4,404,609	5,000,000	4,343,000	4,388,845	0	15,764	0	15,764	0	4,404,609	0	0	0	61,500	07/28/2031	1.F FE
06406R-BB-2	BANK OF NEW YORK MELLON CORP/T		04/03/2023	DIRECT		9,493,890	10,000,000	9,468,480	9,481,121	0	12,770	0	12,770	0	9,493,890	0	0	0	172,222	01/26/2032	1.F FE
06406R-BD-8	BANK OF NEW YORK MELLON CORP/T		04/03/2023	DIRECT		9,991,452	10,000,000	9,990,300	9,991,135	0	318	0	318	0	9,991,452	0	0	0	168,972	04/26/2029	1.F FE
06427D-AV-5	BACM 2017-BNK3 AS		04/03/2023	DIRECT		5,035,874	5,000,000	5,046,680	5,038,588	0	(2,714)	0	(2,714)	0	5,035,874	0	0	0	64,028	02/15/2050	1.A
06540D-CA-1	BANK 2021-BN36 AS		04/03/2023	DIRECT		10,257,944	10,000,000	10,299,660	10,265,210	0	(7,266)	0	(7,266)	0	10,257,944	0	0	0	92,079	09/15/2064	1.A
07177M-AN-3	BAXALTA INC		04/03/2023	DIRECT		3,795,558	3,000,000	3,876,690	3,801,826	0	(6,268)	0	(6,268)	0	3,795,558	0	0	0	44,188	06/23/2045	2.A FE
071813-BP-3	BAXTER INTERNATIONAL INC		04/03/2023	DIRECT		4,550,328	5,000,000	4,493,850	4,547,394	0	2,934	0	2,934	0	4,550,328	0	0	0	111,319	08/15/2046	2.B FE
071813-BQ-1	BAXTER INTERNATIONAL INC		04/19/2023	VARIOUS		2,552,770	2,750,000	2,502,473	2,630,968	0	7,695	73,733	(66,038)	0	2,564,930	0	(12,160)	(12,160)	48,858	08/15/2026	2.B FE
071813-CS-6	BAXTER INTERNATIONAL INC PUB CORP		04/03/2023	DIRECT		10,000,000	10,000,000	9,999,885	10,000,000	0	0	0	0	0	10,000,000	0	0	0	171,383	02/01/2032	2.B FE
072722-AE-1	BAYCARE HEALTH SYSTEM INC		04/03/2023	DIRECT		5,694,146	4,361,000	5,784,997	5,703,176	0	(9,030)	0	(9,030)	0	5,694,146	0	0	0	64,508	11/15/2050	1.C FE
08160B-AK-0	BMARK 2018-B5 C		04/03/2023	DIRECT		10,042,534	10,000,000	10,051,563	10,045,070	0	(2,536)	0	(2,536)	0	10,042,534	0	0	0	157,394	07/15/2051	1.C
08160J-AJ-6	BMARK 2019-B9 B		04/03/2023	DIRECT		101,086	103,000	100,196	101,010	0	76	0	76	0	101,086	0	0	0	1,572	03/15/2052	1.B
08161Y-BD-4	BMARK 2022-B34 A2		04/03/2023	DIRECT		15,302,484	15,000,000	15,379,071	15,322,917	0	(20,433)	0	(20,433)	0	15,302,484	0	0	0	196,433	04/15/2055	1.A FE
08162P-BA-8	BMARK 2018-B1 B		04/03/2023	DIRECT		6,226,431	6,450,000	6,094,242	6,215,031	0	11,399	0	11,399	0	6,226,431	0	0	0	89,450	01/15/2051	1.A
08162T-BD-4	BMARK 2018-B7 AM		04/03/2023	DIRECT		2,090,293	2,000,000	2,105,313	2,094,162	0	(3,870)	0	(3,870)	0	2,090,293	0	0	0	32,397	05/15/2053	1.A
08163P-BD-1	BMARK 2022-B33 A2		04/03/2023	DIRECT		5,117,585	5,000,000	5,149,975	5,125,553	0	(7,968)	0	(7,968)	0	5,117,585	0	0	0	56,693	03/15/2055	1.A FE
08163P-BM-1	BMARK 2022-B33 B		04/03/2023	DIRECT		12,548,883	12,550,000	12,548,883	12,548,883	0	0	0	0	0	12,548,883	0	0	0	155,016	03/15/2055	1.D FE
084664-CQ-2	BERKSHIRE HATHAWAY FINANCE COR		04/03/2023	DIRECT		12,108,995	10,000,000	12,192,200	12,123,591	0	(14,596)	0	(14,596)	0	12,108,995	0	0	0	267,167	08/15/2048	1.C FE
085770-AB-1	BERRY GLOBAL INC		04/19/2023	VARIOUS		860,213	870,000	912,413	892,016	0	(4,385)	30,719	(35,104)	0	856,912	0	3,300	3,300	37,519	07/15/2027	3.B FE
09062X-AF-0	BIOGEN INC		04/19/2023	VARIOUS		33,601,995	34,300,000	34,301,135	34,299,603	0	(36)	782,425	(782,461)	0	33,517,142	0	84,852	84,852	833,490	09/15/2025	2.A FE
09261H-A#-4	BLACKSTONE PRIVATE CREDIT FUND		04/03/2023	DIRECT		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	352,963	05/03/2027	2.C FE
097023-AU-9	BOEING CO/THE		04/03/2023	DIRECT		5,216,060	4,385,000	5,519,365	5,233,753	0	(17,692)	0	(17,692)	0	5,216,060	0	0	0	170,848	02/15/2033	2.C FE
097023-BZ-7	BOEING CO/THE		04/03/2023	DIRECT		15,812,236	16,563,000	15,730,575	15,807,693	0	4,543	0	4,543	0	15,812,236	0	0	0	355,242	03/01/2048	2.C FE
10112R-AX-2	BOSTON PROPERTIES LP		04/19/2023	VARIOUS		1,148,457	1,243,000	1,206,443	1,226,374	0	1,274	87,234	(85,960)	0	1,140,414	0	8,043	8,043	32,767	02/01/2026	2.A FE
10112R-AY-0	BOSTON PROPERTIES LP		04/19/2023	VARIOUS		3,304,125	3,750,000	3,389,643	3,571,021	0	11,043	346,280	(335,237)	0	3,235,784	0	68,341	68,341	57,292	10/01/2026	2.A FE
101137-AU-1	BOSTON SCIENTIFIC CORP		04/19/2023	MORGAN STANLEY		1,432,634	1,533,000	1,459,239	0	0	0	0	0	0	1,459,239	0	26,604	26,604	10,007	03/01/2049	2.A FE
10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC		04/03/2023	DIRECT		11,487,190	12,335,000	11,432,201	11,482,258	0	4,931	0	4,931	0	11,487,190	0	0	0	226,142	02/24/2050	1.F FE
10373Q-BL-3	BP CAPITAL MARKETS AMERICA INC		04/03/2023	DIRECT		3,808,008	3,800,000	3,809,006	3,808,269	0	(260)	0	(260)	0	3,808,008	0	0	0	68,260	04/06/2030	1.F FE
110122-DK-1	BRISTOL-MYERS SQUIBB CO		04/03/2023	DIRECT		26,133,691	26,195,000	26,128,728	26,133,336	0	355	0	355	0	26,133,691	0	0	0	439,967	11/15/2047	1.F FE
110122-DL-9	BRISTOL-MYERS SQUIBB CO		04/19/2023	VARIOUS		24,454,672	21,793,000	25,180,764	25,081,473	0	(23,524)	485,325	(508,849)	0	24,572,625	0	117,953	117,953	638,470	02/20/2048	1.F FE
110122-DU-9	BRISTOL-MYERS SQUIBB CO		04/03/2023	DIRECT		3,323,093	3,334,000	3,322,528	3,322,810	0	283	0	283	0	3,323,093	0	0	0	54,367	03/15/2032	1.F FE
110122-DW-5	BRISTOL-MYERS SQUIBB CO		04/03/2023	DIRECT		19,944,851	20,000,000	19,943,950	19,944,582	0	269	0	269	0	19,944,851	0	0	0	409,056	03/15/2052	1.F FE
114259-AP-9	BROOKLYN UNION GAS CO/THE		04/03/2023	DIRECT		5,608,359	5,000,000	5,693,700	5,612,794	0	(4,435)	0	(4,435)	0	5,608,359	0	0	0	127,613	03/10/2046	2.A FE
114259-AT-1	BROOKLYN UNION GAS CO/THE		04/03/2023	DIRECT		8,370,558	8,000,000	8,584,240	8,385,815	0	(15,257)	0	(15,257)	0	8,370,558	0	0	0	180,367	03/04/2029	2.A FE
12189L-AW-1	BURLINGTON NORTHERN SANTA FE L		04/19/2023	VARIOUS		2,200,675	2,500,000	2,695,425	2,671,328	0	(1,289)	445,066	(446,355)	0	2,224,973	0	24,298	24,298	57,639	04/01/2045	1.G FE
12189L-BD-2	BURLINGTON NORTHERN SANTA FE L		04/03/2023	DIRECT		28,344,915	24,000,000	28,729,520	28,374,022	0	(29,107)	0	(29,107)	0	28,344,915	0	0	0	301,567	12/15/2048	1.G FE
12189L-BE-0	BURLINGTON NORTHERN SANTA FE L		04/03/2023	DIRECT		47,774,619	44,690,000	48,028,816	47,793,808	0	(19,188)	0	(19,188)	0	47,774,619	0	0	0	1,009,187	02/15/2050	1.G FE
12201P-AN-6	BURLINGTON RESOURCES FIN		04/19/2023	JPMORGAN CHASE & CO		1,173,180	1,000,000	998,680	999,362	0	16	0	16	0	999,378	0	173,802	173,802	28,778	12/01/2031	1.F FE
1248EP-BR-3	CCO HOLDINGS LLC / CCO HOLDING		04/19/2023	VARIOUS		1,197,125	1,220,000	1,268,380	1,236,653	0	(3,529)	44,727	(48,256)	0	1,188,398	0	8,727	8,727	31,686	05/01/2026	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12510C-AA-9	CD&R SMOKEY BUYER INC		04/03/2023	DIRECT		634,132	621,000	658,463	637,516	0	(3,384)	0	(3,384)	0	634,132	0	0	0	30,157	07/15/2025	4.C FE
125523-AK-6	CIGNA CORP		04/03/2023	DIRECT		20,101,485	17,140,000	20,179,988	20,119,397	0	(17,912)	0	(17,912)	0	20,101,485	0	0	0	254,291	12/15/2048	2.A FE
125523-CD-0	CIGNA CORP		04/03/2023	DIRECT		11,299,168	8,083,000	11,362,399	11,331,224	0	(32,056)	0	(32,056)	0	11,299,168	0	0	0	191,157	11/15/2041	2.A FE
125896-BS-8	CMS ENERGY CORP		04/03/2023	DIRECT		7,733,989	7,935,000	7,551,105	7,723,285	0	10,705	0	10,705	0	7,733,989	0	0	0	174,140	08/15/2027	2.B FE
12594M-BG-2	COMM 2016-COR1 AM		04/03/2023	DIRECT		3,458,415	3,449,000	3,462,203	3,459,305	0	(890)	0	(890)	0	3,458,415	0	0	0	41,174	10/10/2049	1.A
12595E-AF-2	COMM 2017-COR2 AM		04/03/2023	DIRECT		11,344,539	11,300,000	11,356,500	11,347,572	0	(3,033)	0	(3,033)	0	11,344,539	0	0	0	146,827	09/10/2050	1.A
12597N-AW-3	CSAIL 2020-C19 AS		04/03/2023	DIRECT		5,094,888	5,000,000	5,137,305	5,098,627	0	(3,740)	0	(3,740)	0	5,094,888	0	0	0	50,755	03/15/2053	1.A
126307-AQ-0	CSC HOLDINGS LLC		04/03/2023	DIRECT		723,496	710,000	759,749	727,193	0	(3,696)	0	(3,696)	0	723,496	0	0	0	18,332	04/15/2027	4.B FE
126307-AS-6	CSC HOLDINGS LLC		04/03/2023	DIRECT		588,874	574,000	601,265	590,187	0	(1,313)	0	(1,313)	0	588,874	0	0	0	20,825	02/01/2028	4.B FE
126408-HD-8	CSX CORP		04/19/2023	VARIOUS		2,841,961	2,935,000	2,949,438	2,948,599	0	(1,258)	100,441	(101,699)	0	2,846,899	0	(4,939)	(4,939)	46,430	11/01/2025	2.A FE
126408-HF-3	CSX CORP		04/03/2023	DIRECT		40,650,112	41,500,000	40,542,695	40,644,541	0	5,571	0	5,571	0	40,650,112	0	0	0	670,225	11/01/2046	2.A FE
126408-HH-9	CSX CORP		04/19/2023	VARIOUS		1,431,045	1,500,000	1,499,113	1,499,169	0	44	64,818	(64,774)	0	1,434,396	0	(3,351)	(3,351)	18,958	06/01/2027	2.A FE
126408-HK-2	CSX CORP		04/03/2023	DIRECT		10,205,761	9,000,000	10,297,580	10,213,818	0	(8,057)	0	(8,057)	0	10,205,761	0	0	0	228,975	03/01/2048	2.A FE
126408-HP-1	CSX CORP		04/03/2023	DIRECT		15,388,029	13,500,000	15,522,935	15,399,515	0	(11,486)	0	(11,486)	0	15,388,029	0	0	0	335,813	03/15/2049	2.A FE
126408-HR-7	CSX CORP		04/03/2023	DIRECT		17,896,991	18,000,000	17,888,835	17,896,377	0	614	0	614	0	17,896,991	0	0	0	333,325	09/15/2049	2.A FE
12656*-AJ-1	CSLB HOLDINGS INC		04/03/2023	DIRECT		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	141,973	10/08/2025	1.G
12656*-AR-3	CSLB HOLDINGS INC		04/03/2023	DIRECT		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	121,532	08/27/2030	1.G
12664D-AA-1	CPS 2022-C A		06/15/2023	MBS PAYDOWN		1,644,004	1,644,004	1,643,919	1,642,110	0	1,894	0	1,894	0	1,644,004	0	0	0	28,620	04/15/2030	1.A FE
126650-AN-0	CVS PASS-THROUGH TRUST		06/10/2023	MBS PAYDOWN		71,857	71,857	71,857	71,857	0	0	0	0	0	71,857	0	0	0	1,859	10/10/2025	2.B
126650-AQ-3	CVS PASS-THROUGH TRUST		06/10/2023	MBS PAYDOWN		212,015	212,015	212,015	212,015	0	0	0	0	0	212,015	0	0	0	5,117	01/10/2026	2.B FE
126650-BP-4	CVS PASS-THROUGH TRUST		06/10/2023	SINKING FUND REDEMPTION		348,193	348,193	341,617	347,724	0	468	0	468	0	348,193	0	0	0	8,763	12/10/2028	2.B FE
127097-E@-8	CABOT OIL & GAS CORP		04/03/2023	DIRECT		39,000,000	39,000,000	39,000,000	39,000,000	0	0	0	0	0	39,000,000	0	0	0	779,263	09/18/2024	2.B
12737#-AB-7	CSFV CORE II LLC		04/03/2023	VARIOUS		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	148,433	04/01/2033	1.G PL
12762*-AA-1	CDI TUSCANY INTERMEDIATE HOLDINGS, L.L.C		06/30/2023	SINKING FUND REDEMPTION		154,516	154,516	154,516	154,516	0	0	0	0	0	154,516	0	0	0	6,881	06/30/2040	2.A PL
130789-#B-6	CALIFORNIA WATER SERVICE CO		04/03/2023	DIRECT		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	155,949	05/11/2061	1.D
131347-CR-5	CALPINE CORP		04/03/2023	DIRECT		688,282	800,000	679,000	685,478	0	2,805	0	2,805	0	688,282	0	0	0	17,750	03/01/2031	3.A FE
133131-AS-1	CAMDEN PROPERTY TRUST		06/15/2023	MATURITY		25,000,000	25,000,000	24,719,500	24,986,113	0	13,887	0	13,887	0	25,000,000	0	0	0	609,375	06/15/2023	1.G FE
133131-AZ-5	CAMDEN PROPERTY TRUST		04/19/2023	VARIOUS		3,077,208	3,566,000	3,564,081	3,564,144	0	57	476,036	(475,979)	0	3,088,165	0	(10,957)	(10,957)	43,267	05/15/2030	1.G FE
14149Y-BJ-6	CARDINAL HEALTH INC		04/03/2023	DIRECT		3,595,586	3,800,000	3,423,832	3,584,379	0	11,207	0	11,207	0	3,595,586	0	0	0	39,234	06/15/2027	2.B FE
14686G-AC-0	CRVNA 2022-N1 B		06/10/2023	VARIOUS		20,907,692	20,989,085	20,987,800	16,857,713	0	(3,464)	87,282	(90,746)	0	20,901,075	0	6,617	6,617	179,718	12/11/2028	1.B FE
14686K-AC-1	CRVNA 2021-N2 B		06/10/2023	MBS PAYDOWN		255,896	255,896	255,893	255,855	0	42	0	42	0	255,896	0	0	0	795	03/10/2028	1.B FE
14687J-AE-9	CRVNA 2021-P3 A3		06/10/2023	MBS PAYDOWN		640,699	640,699	593,247	627,533	0	13,167	0	13,167	0	640,699	0	0	0	2,242	11/10/2026	1.A FE
14688D-AD-3	CRVNA 2022-P1 A4		04/03/2023	DIRECT		19,888,595	20,000,000	19,855,966	19,885,367	0	3,228	0	3,228	0	19,888,595	0	0	0	222,933	02/10/2028	1.A FE
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC		04/19/2023	VARIOUS		1,468,688	1,575,000	1,648,889	1,608,448	0	(6,122)	63,826	(69,948)	0	1,538,500	0	(69,813)	(69,813)	60,375	07/15/2027	4.A FE
149123-CB-5	CATERPILLAR INC		04/03/2023	DIRECT		5,221,479	5,000,000	5,260,850	5,223,524	0	(2,044)	0	(2,044)	0	5,221,479	0	0	0	120,957	08/15/2042	1.F FE
149123-CF-6	CATERPILLAR INC		04/03/2023	DIRECT		12,742,321	12,724,000	12,743,468	12,742,436	0	(115)	0	(115)	0	12,742,321	0	0	0	223,995	09/19/2049	1.F FE
150190-AF-3	CEDAR FAIR LP / CANADAS WONDE		04/03/2023	DIRECT		959,113	955,000	968,378	960,462	0	(1,349)	0	(1,349)	0	959,113	0	0	0	22,323	05/01/2025	3.B FE
15089Q-AL-8	CELANESE US HOLDINGS LLC PUB CORP		04/19/2023	GOLDMAN SACHS		2,011,840	2,000,000	1,999,860	1,999,860	0	0	0	0	0	1,999,860	0	11,980	11,980	72,600	03/15/2025	2.C FE
15135B-AR-2	CENTENE CORP		04/03/2023	DIRECT		1,849,506	1,810,000	1,900,500	1,854,510	0	(5,004)	0	(5,004)	0	1,849,506	0	0	0	23,291	12/15/2027	2.C FE
151895-C#-4	CENTERPOINT PROPERTIES TRUST		04/03/2023	DIRECT		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	642,194	07/30/2025	1.G FE
151895-D@-5	CENTERPOINT PROPERTIES TRUST		04/03/2023	DIRECT		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	114,063	08/25/2026	1.G FE
15189T-AV-9	CENTERPOINT ENERGY INC		04/17/2023	VARIOUS		6,627,911	6,428,000	6,859,871	6,709,683	0	(11,829)	55,960	(67,789)	0	6,641,895	0	(13,984)	(13,984)	118,723	11/01/2028	2.B FE
15189T-AX-5	CENTERPOINT ENERGY INC		04/19/2023	VARIOUS		1,753,520	2,000,000	2,017,144	2,016,797	0	(526)	263,337	(263,863)	0	1,752,934	0	586	586	37,694	03/01/2030	2.B FE
15189X-AS-7	CENTERPOINT ENERGY HOUSTON ELE		04/03/2023	DIRECT		16,170,179	14,000,000	16,373,440	16,185,464	0	(15,285)	0	(15,285)	0	16,170,179	0	0	0	327,192	03/01/2048	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
15189X-AT-5	CENTERPOINT ENERGY HOUSTON ELE		04/03/2023	DIRECT		12,748,206	10,630,000	12,937,071	12,762,281	0	(14,074)	0	(14,074)	0	12,748,206	0	0	0	304,948	02/01/2049	1.F FE
15189X-AX-6	CENTERPOINT ENERGY HOUSTON ELE		04/19/2023	VARIOUS		3,908,083	4,147,000	4,134,639	4,135,233	0	306	221,749	(221,443)	0	3,913,791	0	(5,708)	(5,708)	76,443	03/01/2032	1.F FE
159864-AE-7	CHARLES RIVER LABORATORIES INT		04/03/2023	DIRECT		1,966,874	1,924,000	2,006,760	1,973,410	0	(6,536)	0	(6,536)	0	1,966,874	0	0	0	34,752	05/01/2028	3.B FE
16829#-AE-3	CHICK-FIL-A INC.		04/03/2023	DIRECT		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	65,444	10/29/2028	2.B
16829#-AG-8	CHICK-FIL-A INC.		04/03/2023	DIRECT		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	35,994	10/29/2030	2.B
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION I		04/30/2023	VARIOUS		6,666,667	6,666,667	6,666,667	6,520,000	0	0	0	0	0	6,666,667	0	0	0	83,297	10/30/2050	1.G
17275R-BC-5	CISCO SYSTEMS INC		04/19/2023	VARIOUS		4,827,450	5,000,000	4,764,500	4,891,506	0	7,981	58,427	(50,446)	0	4,841,060	0	(13,610)	(13,610)	95,465	02/28/2026	1.D FE
172967-LJ-8	CITIGROUP INC		04/03/2023	DIRECT		6,528,404	6,222,000	6,564,086	6,530,347	0	(1,942)	0	(1,942)	0	6,528,404	0	0	0	118,384	04/24/2048	1.G FE
172967-MD-0	CITIGROUP INC		04/03/2023	DIRECT		17,734,414	14,754,000	17,987,305	17,753,423	0	(19,009)	0	(19,009)	0	17,734,414	0	0	0	478,337	07/23/2048	1.G FE
17326C-BB-9	CGCMT 2017-B1 AS		04/03/2023	DIRECT		28,037,598	28,068,304	28,039,718	28,038,127	0	(529)	0	(529)	0	28,037,598	0	0	0	355,885	08/15/2050	1.A
17326D-AF-9	CGCMT 2017-P8 AS		04/03/2023	DIRECT		6,380,092	6,410,000	6,375,947	6,379,003	0	1,089	0	1,089	0	6,380,092	0	0	0	82,982	09/15/2050	1.A
184496-AN-7	CLEAN HARBORS INC		04/03/2023	DIRECT		880,474	866,000	900,640	883,999	0	(3,525)	0	(3,525)	0	880,474	0	0	0	30,373	07/15/2027	3.A FE
186108-CJ-3	CLEVELAND ELECTRIC ILLUMINATING CO.		04/19/2023	GOLDMAN SACHS		15,052,800	15,000,000	14,919,900	14,987,836	0	2,214	0	2,214	0	14,990,049	0	62,751	62,751	563,750	08/15/2024	2.A FE
189054-AW-9	CLOROX CO/THE		04/03/2023	DIRECT		19,933,734	20,000,000	19,881,855	19,930,762	0	2,973	0	2,973	0	19,933,734	0	0	0	301,167	05/15/2028	2.A FE
19108#-AA-5	COCA-COLA BEVERAGES FLORIDA LLC		04/03/2023	DIRECT		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	65,723	03/07/2028	2.B PL
191216-CM-0	COCA-COLA CO/THE		04/03/2023	DIRECT		9,822,447	10,237,000	9,761,287	9,807,470	0	14,977	0	14,977	0	9,822,447	0	0	0	125,688	09/06/2029	1.E FE
191216-CT-5	COCA-COLA CO/THE		04/03/2023	DIRECT		3,142,254	3,030,000	3,157,472	3,145,948	0	(3,693)	0	(3,693)	0	3,142,254	0	0	0	54,881	03/25/2030	1.E FE
19416Q-EK-2	COLGATE-PALMOLIVE CO		04/03/2023	DIRECT		2,540,179	2,500,000	2,545,325	2,540,452	0	(273)	0	(273)	0	2,540,179	0	0	0	62,438	08/01/2047	1.D FE
20030N-BH-3	COMCAST CORP		04/03/2023	DIRECT		2,680,866	2,560,000	2,690,970	2,683,490	0	(2,625)	0	(2,625)	0	2,680,866	0	0	0	78,276	01/15/2033	1.G FE
20030N-CC-3	COMCAST CORP		04/03/2023	DIRECT		9,953,382	10,000,000	9,947,659	9,953,097	0	285	0	285	0	9,953,382	0	0	0	168,683	11/01/2047	1.G FE
20030N-CK-5	COMCAST CORP		04/19/2023	VARIOUS		3,114,565	3,737,000	3,603,555	3,615,544	0	685	452,013	(451,328)	0	3,164,216	0	(49,651)	(49,651)	95,501	03/01/2048	1.G FE
20030N-CU-3	COMCAST CORP		04/03/2023	DIRECT		2,678,584	2,551,000	2,693,856	2,682,491	0	(3,907)	0	(3,907)	0	2,678,584	0	0	0	50,896	10/15/2030	1.G FE
202795-JL-5	COMMONWEALTH EDISON CO		04/03/2023	DIRECT		38,760,652	38,065,000	38,850,013	38,765,344	0	(4,691)	0	(4,691)	0	38,760,652	0	0	0	908,009	08/15/2047	1.F FE
202795-JQ-4	COMMONWEALTH EDISON CO		04/03/2023	DIRECT		9,900,111	10,000,000	9,892,490	9,899,509	0	602	0	602	0	9,900,111	0	0	0	123,556	11/15/2049	1.F FE
20754Q-AA-6	CAS 2023-R04 1M1		06/25/2023	MBS PAYDOWN		25,891	25,891	25,891	0	0	0	0	0	0	25,891	0	0	0	136	05/25/2043	2.A FE
207597-EG-6	CONNECTICUT LIGHT & POWER CO/T		04/03/2023	DIRECT		19,282,312	17,550,000	19,394,200	19,296,802	0	(14,490)	0	(14,490)	0	19,282,312	0	0	0	354,266	04/15/2044	1.E FE
20826F-AC-0	CONOCOPHILLIPS CO		04/03/2023	DIRECT		27,874,116	24,871,000	28,195,401	27,898,683	0	(24,567)	0	(24,567)	0	27,874,116	0	0	0	412,928	11/15/2044	1.F FE
20826F-AR-7	CONOCOPHILLIPS CO		04/03/2023	DIRECT		7,055,814	5,000,000	7,263,414	7,071,491	0	(15,677)	0	(15,677)	0	7,055,814	0	0	0	164,451	03/15/2046	1.F FE
20826F-AV-8	CONOCOPHILLIPS CO		04/03/2023	DIRECT		4,992,143	5,000,000	4,991,950	4,992,105	0	38	0	38	0	4,992,143	0	0	0	105,028	03/15/2052	1.F FE
209111-FG-3	CONSOLIDATED EDISON CO OF NEW		04/03/2023	DIRECT		1,783,384	1,428,000	1,815,531	1,786,284	0	(2,900)	0	(2,900)	0	1,783,384	0	0	0	21,956	12/01/2045	2.A FE
209111-FL-2	CONSOLIDATED EDISON CO OF NEW		04/03/2023	DIRECT		13,553,040	13,000,000	13,613,410	13,556,905	0	(3,865)	0	(3,865)	0	13,553,040	0	0	0	152,524	06/15/2047	2.A FE
209111-FS-7	CONSOLIDATED EDISON CO OF NEW		04/03/2023	DIRECT		4,809,911	4,579,000	4,850,535	4,819,934	0	(10,022)	0	(10,022)	0	4,809,911	0	0	0	62,580	12/01/2028	2.A FE
209111-FT-5	CONSOLIDATED EDISON CO OF NEW		04/03/2023	DIRECT		19,666,128	16,000,000	19,966,670	19,690,052	0	(23,924)	0	(23,924)	0	19,666,128	0	0	0	254,200	12/01/2048	2.A FE
209111-FV-0	CONSOLIDATED EDISON CO OF NEW		04/03/2023	DIRECT		15,235,423	13,400,000	15,387,206	15,247,120	0	(11,697)	0	(11,697)	0	15,235,423	0	0	0	213,423	05/15/2049	2.A FE
209111-GA-5	CONSOLIDATED EDISON CO OF NEW		04/03/2023	DIRECT		11,305,541	12,151,000	11,212,943	11,282,681	0	22,859	0	22,859	0	11,305,541	0	0	0	88,297	06/15/2031	1.G FE
210518-CZ-7	CONSUMERS ENERGY CO		04/03/2023	DIRECT		9,975,288	10,730,000	9,881,877	9,970,201	0	5,087	0	5,087	0	9,975,288	0	0	0	221,828	08/15/2046	1.E FE
210518-D#-0	CONSUMERS ENERGY COMPANY		04/03/2023	DIRECT		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	230,020	09/28/2032	1.E
210518-DC-7	CONSUMERS ENERGY CO		04/03/2023	DIRECT		16,479,902	16,145,000	16,688,953	16,494,588	0	(14,686)	0	(14,686)	0	16,479,902	0	0	0	236,883	11/15/2028	1.E FE
210518-DD-5	CONSUMERS ENERGY CO		04/03/2023	DIRECT		18,188,017	15,000,000	18,459,450	18,208,775	0	(20,758)	0	(20,758)	0	18,188,017	0	0	0	306,313	04/15/2049	1.E FE
210518-DE-3	CONSUMERS ENERGY CO		04/03/2023	DIRECT		11,337,719	10,000,000	11,450,300	11,346,209	0	(8,490)	0	(8,490)	0	11,337,719	0	0	0	238,542	02/15/2050	1.E FE
210518-E#-9	CONSUMERS ENERGY COMPANY		04/03/2023	DIRECT		22,000,000	22,000,000	22,000,000	22,000,000	0	0	0	0	0	22,000,000	0	0	0	270,123	11/15/2032	1.E
219350-BK-0	CORNING INC		04/03/2023	DIRECT		53,087,262	40,301,000	53,877,162	53,168,998	0	(81,737)	0	(81,737)	0	53,087,262	0	0	0	832,496	11/15/2048	2.A FE
219350-BP-9	CORNING INC		04/03/2023	DIRECT		23,767,796	23,021,000	23,813,659	23,772,145	0	(4,350)	0	(4,350)	0	23,767,796	0	0	0	346,658	11/15/2049	2.A FE
22160K-AM-7	COSTCO WHOLESALE CORP		04/19/2023	VARIOUS		2,865,630	3,000,000	2,987,238	2,987,705	0	658	98,268	(97,610)	0	2,890,095	0	(24,465)	(24,465)	38,250	05/18/2027	1.D FE
224044-CG-0	COX COMMUNICATIONS INC		04/19/2023	VARIOUS		5,868,363	6,193,000	6,070,285	6,131,500	0	3,831	254,329	(250,498)	0	5,881,001	0	(12,638)	(12,638)	124,479	09/15/2026	2.B FE
224044-CJ-4	COX COMMUNICATIONS INC		04/03/2023	DIRECT		13,345,725	13,884,000	12,881,916	13,317,327	0	28,398	0	28,398	0	13,345,725	0	0	0	309,112	08/15/2027	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
22945D-AQ-6	CSAIL 2019-C15 AS		04/03/2023	DIRECT		5,390,665	5,283,000	5,408,471	5,395,238	0	(4,573)	0	(4,573)	0	5,390,665	0	0	0	76,791	03/15/2052	1.A
22964*-AC-2	CSOLAR IV WEST		06/30/2023	VARIOUS		19,248,043	19,248,043	19,248,043	18,893,281	0	0	0	0	0	19,248,043	0	0	0	371,817	03/31/2041	2.B PL
231021-AQ-9	CUMMINS INC		04/03/2023	VARIOUS		4,955,787	4,485,000	5,024,512	4,959,650	0	(3,864)	0	(3,864)	0	4,955,787	0	0	0	111,144	10/01/2043	1.E FE
23157#-AG-4	CURTISS-WRIGHT CORP		04/03/2023	DIRECT		15,300,000	15,300,000	15,300,000	15,300,000	0	0	0	0	0	15,300,000	0	0	0	356,703	02/26/2025	2.A PL
23292G-AB-9	DLLST 2022-1A A2		06/20/2023	MBS PAYDOWN		7,704,440	7,704,440	7,704,097	7,701,580	0	2,861	0	2,861	0	7,704,440	0	0	0	90,053	01/22/2024	1.A FE
232989-AA-1	DLLMT 2023-1A A1		06/20/2023	MBS PAYDOWN		510,617	510,617	510,617	0	0	0	0	0	0	510,617	0	0	0	2,119	05/20/2024	1.D FE
23338V-AQ-9	DTE ELECTRIC CO		04/19/2023	VARIOUS		1,229,736	1,402,000	1,396,678	1,396,778	0	141	164,481	(164,340)	0	1,232,438	0	(2,702)	(2,702)	26,872	03/01/2032	1.E FE
23338V-AR-7	DTE ELECTRIC CO		04/03/2023	DIRECT		7,390,271	7,435,000	7,389,275	7,390,050	0	221	0	221	0	7,390,271	0	0	0	160,565	03/01/2052	1.E FE
23345Y-AC-5	DTAOT 2022-1A B		04/03/2023	DIRECT		3,809,862	3,810,000	3,809,519	3,809,730	0	132	0	132	0	3,809,862	0	0	0	28,032	09/15/2026	1.C FE
23345Y-AE-1	DTAOT 2022-1A C		04/03/2023	DIRECT		9,999,191	10,000,000	9,997,988	9,998,702	0	489	0	489	0	9,999,191	0	0	0	89,622	11/15/2027	1.F FE
235851-AR-3	DANAHER CORP		04/19/2023	VARIOUS		9,590,757	8,866,000	10,118,629	10,003,354	0	(8,786)	364,481	(373,267)	0	9,630,088	0	(39,331)	(39,331)	220,614	09/15/2045	1.G FE
24582@-AA-2	DELAWARE BASIN RESIDUE LLC		06/30/2023	VARIOUS		1,363,796	1,363,796	1,363,796	1,098,865	0	0	0	0	0	1,363,796	0	0	0	27,454	09/30/2036	2.B PL
24703W-AC-3	DEFT 2022-1 A3		04/03/2023	DIRECT		68,434,182	68,440,000	68,427,510	68,431,725	0	2,457	0	2,457	0	68,434,182	0	0	0	482,844	08/23/2027	1.A FE
25389J-AT-3	DIGITAL REALTY TRUST LP		04/19/2023	VARIOUS		1,653,521	1,764,000	1,905,201	1,901,243	0	(6,026)	234,739	(240,765)	0	1,660,478	0	(6,957)	(6,957)	60,182	07/15/2028	2.B FE
254687-CX-2	WALT DISNEY CO/THE		04/20/2023	VARIOUS		10,571,280	10,000,000	10,619,636	10,231,293	0	(42,022)	0	(42,022)	0	10,189,271	0	382,009	382,009	715,139	07/15/2024	1.G FE
254687-DF-0	WALT DISNEY CO/THE		04/05/2023	DEUTSCHE BANK		10,730,000	10,000,000	9,596,324	9,782,895	0	18,826	0	18,826	0	9,801,721	0	928,279	928,279	342,222	10/30/2025	1.G FE
254687-DV-5	WALT DISNEY CO/THE		04/03/2023	DIRECT		6,183,455	5,000,000	6,281,300	6,208,477	0	(25,022)	0	(25,022)	0	6,183,455	0	0	0	181,035	03/15/2033	1.G FE
254687-EX-0	WALT DISNEY CO/THE		04/03/2023	DIRECT		6,487,315	5,000,000	6,637,901	6,499,324	0	(12,009)	0	(12,009)	0	6,487,315	0	0	0	116,188	10/15/2045	1.G FE
254687-FM-3	WALT DISNEY CO/THE		04/03/2023	DIRECT		38,848,340	40,000,000	38,749,900	38,840,944	0	7,396	0	7,396	0	38,848,340	0	0	0	650,833	09/01/2049	1.G FE
25468P-CR-5	WALT DISNEY CO/THE		04/03/2023	DIRECT		7,379,758	7,000,000	7,386,600	7,383,362	0	(3,604)	0	(3,604)	0	7,379,758	0	0	0	98,656	12/01/2041	1.G FE
25468P-DB-9	WALT DISNEY CO/THE		04/03/2023	DIRECT		16,080,158	14,500,000	16,265,175	16,093,296	0	(13,138)	0	(13,138)	0	16,080,158	0	0	0	204,359	06/01/2044	1.G FE
25468P-DN-3	WALT DISNEY CO/THE		04/03/2023	DIRECT		4,877,884	4,895,000	4,876,105	4,877,755	0	129	0	129	0	4,877,884	0	0	0	99,532	07/30/2046	1.G FE
25470X-BE-4	DISH DBS CORP		04/03/2023	DIRECT		286,920	287,000	286,894	286,915	0	5	0	5	0	286,920	0	0	0	5,148	12/01/2026	4.B FE
25470X-BF-1	DISH DBS CORP		04/03/2023	DIRECT		296,864	297,000	296,836	296,858	0	5	0	5	0	296,864	0	0	0	5,835	12/01/2028	4.B FE
25746U-CZ-0	DOMINION ENERGY INC		04/19/2023	VARIOUS		1,441,605	1,650,000	1,770,071	1,763,680	0	(623)	319,658	(320,281)	0	1,443,399	0	(1,794)	(1,794)	45,540	03/15/2049	2.B FE
260003-AP-3	DOVER CORP		04/19/2023	VARIOUS		1,780,360	2,000,000	1,993,842	1,993,978	0	199	208,955	(208,756)	0	1,785,222	0	(4,862)	(4,862)	27,369	11/04/2029	2.A FE
260543-CV-3	DOW CHEMICAL CO/THE		04/19/2023	VARIOUS		437,520	500,000	551,493	548,457	0	(263)	104,748	(105,011)	0	443,447	0	(5,927)	(5,927)	10,400	05/15/2049	2.A FE
26138E-AW-9	DR PEPPER SNAPPLE GROUP INC		04/19/2023	VARIOUS		4,157,237	4,214,000	4,021,907	4,175,093	0	10,070	35,008	(24,938)	0	4,150,156	0	7,082	7,082	46,164	12/15/2023	2.B FE
26138E-AY-5	KEURIG DR PEPPER INC		04/03/2023	DIRECT		14,308,981	13,816,000	14,369,935	14,312,210	0	(3,229)	0	(3,229)	0	14,308,981	0	0	0	184,896	12/15/2046	2.B FE
26441C-BF-1	DUKE ENERGY CORP		04/19/2023	JANE STREET EXECUTION SVCS LLC		805,180	1,000,000	817,213	0	0	0	0	0	0	817,213	0	(12,033)	(12,033)	14,700	06/15/2049	2.B FE
26442C-AH-7	DUKE ENERGY CAROLINAS LLC		04/03/2023	DIRECT		7,986,721	6,119,000	8,094,845	8,008,460	0	(21,739)	0	(21,739)	0	7,986,721	0	0	0	206,295	02/15/2040	1.F FE
26442C-BG-8	DUKE ENERGY CAROLINAS LLC		04/19/2023	VARIOUS		310,311	358,000	357,796	357,803	0	8	46,501	(46,493)	0	311,310	0	(999)	(999)	6,122	03/15/2032	1.F FE
26442U-AN-4	DUKE ENERGY PROGRESS LLC		04/03/2023	VARIOUS		5,881,940	5,896,000	5,881,261	5,881,602	0	339	0	339	0	5,881,940	0	0	0	101,903	04/01/2032	1.F FE
26875P-AN-1	EOG RESOURCES INC		04/03/2023	VARIOUS		5,287,154	5,285,000	5,287,748	5,287,191	0	(38)	0	(38)	0	5,287,154	0	0	0	104,775	04/01/2035	1.G FE
26875P-AP-6	EOG RESOURCES INC		04/19/2023	VARIOUS		6,909,140	7,000,000	7,077,630	7,034,388	0	(2,911)	85,942	(88,853)	0	6,945,535	0	(36,395)	(36,395)	222,717	01/15/2026	1.G FE
26875P-AU-5	EOG RESOURCES INC		04/03/2023	DIRECT		10,755,750	9,911,000	10,872,070	10,784,294	0	(28,545)	0	(28,545)	0	10,755,750	0	0	0	203,554	04/15/2030	1.G FE
26884A-BB-8	ERP OPERATING LP		04/19/2023	VARIOUS		2,184,875	2,500,000	2,621,270	2,607,638	0	(812)	420,688	(421,500)	0	2,186,138	0	(1,263)	(1,263)	90,625	07/01/2044	1.G FE
26884A-BE-2	ERP OPERATING LP		04/19/2023	VARIOUS		1,570,485	1,835,000	1,996,608	1,978,249	0	(1,038)	398,935	(399,973)	0	1,578,276	0	(7,792)	(7,792)	32,113	06/01/2045	1.G FE
26884A-BG-7	ERP OPERATING LP		04/19/2023	VARIOUS		4,669,800	5,000,000	5,005,878	5,005,777	0	(261)	308,555	(308,816)	0	4,696,961	0	(27,161)	(27,161)	117,361	08/01/2027	1.G FE
26884A-BJ-1	ERP OPERATING LP		04/03/2023	DIRECT		12,128,790	12,141,000	12,115,375	12,128,263	0	527	0	527	0	12,128,790	0	0	0	251,420	03/01/2028	1.G FE
26884A-BK-8	ERP OPERATING LP		04/03/2023	DIRECT		20,126,809	20,000,000	20,128,396	20,132,264	0	(5,455)	0	(5,455)	0	20,126,809	0	0	0	283,583	12/01/2028	1.G FE
26983B-AC-5	EMIR 2021-1 M1C		06/25/2023	MBS PAYDOWN		640,576	640,576	654,989	641,522	0	(946)	0	(946)	0	640,576	0	0	0	21,060	10/25/2033	1.G FE
27731#-AL-9	EASTGROUP PROPERTIES LP		04/03/2023	DIRECT		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	147,900	10/14/2030	2.B
27731#-AM-7	EASTGROUP PROPERTIES LP		04/03/2023	DIRECT		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	63,986	10/14/2032	2.B
277432-AP-5	EASTMAN CHEMICAL CO		04/19/2023	VARIOUS		1,879,163	2,210,000	2,335,170	2,320,705	0	(803)	405,408	(406,211)	0	1,914,494	0	(35,331)	(35,331)	53,095	10/15/2044	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
277432-AR-1	EASTMAN CHEMICAL CO		04/19/2023	VARIOUS		13,922,024	14,301,000	13,882,014	14,141,467	0	17,284	211,489	(194,205)	0	13,947,262	0	(25,239)	(25,239)	326,063	03/15/2025	2.B FE
277432-AW-0	EASTMAN CHEMICAL CO		04/03/2023	DIRECT		19,269,701	19,365,000	19,210,023	19,265,943	0	3,757	0	3,757	0	19,269,701	0	0	0	297,737	12/01/2028	2.B FE
278062-AF-1	EATON CORP		04/03/2023	DIRECT		9,490,033	10,000,000	9,435,200	9,487,009	0	3,025	0	3,025	0	9,490,033	0	0	0	216,413	09/15/2047	1.G FE
278642-AU-7	EBAY INC		04/19/2023	VARIOUS		25,261,909	26,164,000	24,609,346	25,298,383	0	45,452	92,235	(46,783)	0	25,251,600	0	10,308	10,308	319,852	06/05/2027	2.A FE
278865-BA-7	ECOLAB INC		04/03/2023	DIRECT		6,838,502	6,067,000	6,911,587	6,843,920	0	(5,418)	0	(5,418)	0	6,838,502	0	0	0	81,879	12/01/2047	1.G FE
283695-BQ-6	EL PASO NATURAL GAS CO LLC		04/03/2023	DIRECT		4,731,288	4,732,000	4,731,243	4,731,270	0	17	0	17	0	4,731,288	0	0	0	105,353	02/15/2032	2.B FE
28470R-AH-5	COLT MERGER SUB INC		04/03/2023	DIRECT		571,000	571,000	571,000	571,000	0	0	0	0	0	571,000	0	0	0	27,063	07/01/2025	4.A FE
286857-A#-4	ELIZABETHTOWN GAS CO		04/05/2023	CALLED THRU ISSUER at 100.000		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	86,158	12/20/2033	1.G
286857-A@-6	ELIZABETHTOWN GAS COMPANY		04/06/2023	CALLED THRU ISSUER at 100.000		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	93,800	12/20/2028	1.G
286857-C#-2	ELIZABETHTOWN GAS CO		04/17/2023	VARIOUS		20,000,000	20,000,000	20,000,000	10,000,000	0	0	0	0	0	20,000,000	0	0	0	209,883	11/26/2031	1.G
286857-C*-6	ELIZABETHTOWN GAS CO		04/05/2023	CALLED THRU ISSUER at 100.000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	74,156	09/27/2029	1.G
29089Q-AC-9	EMERGENT BIOSOLUTIONS INC		04/03/2023	DIRECT		1,214,781	1,232,000	1,210,440	1,214,053	0	729	0	729	0	1,214,781	0	0	0	30,368	08/15/2028	5.B FE
291011-AQ-7	EMERSON ELECTRIC CO		04/03/2023	DIRECT		5,676,080	4,996,000	5,932,888	5,691,163	0	(15,083)	0	(15,083)	0	5,676,080	0	0	0	190,681	08/15/2032	1.F FE
29157T-AE-6	EMORY UNIVERSITY		04/03/2023	DIRECT		11,246,473	10,000,000	11,332,800	11,254,954	0	(8,481)	0	(8,481)	0	11,246,473	0	0	0	175,666	09/01/2050	1.C FE
29252V-AA-3	ENCA 2022-1A A1		06/15/2023	MBS PAYDOWN		1,444,827	1,444,827	1,444,822	1,443,385	0	1,442	0	1,442	0	1,444,827	0	0	0	22,657	08/16/2027	1.A FE
29253E-AB-8	ENCA 2021-1A A2		06/15/2023	MBS PAYDOWN		2,363,201	2,363,201	2,362,865	2,363,039	0	162	0	162	0	2,363,201	0	0	0	7,205	12/15/2026	1.A FE
29364N-AR-9	ENTERGY MISSISSIPPI INC		06/30/2023	CALLED THRU ISSUER at 100.000		2,778,000	2,778,000	2,767,055	2,777,398	0	602	0	602	0	2,778,000	0	0	0	85,879	07/01/2023	1.F FE
29364W-AK-4	ENTERGY LOUISIANA LLC		04/19/2023	GOLDMAN SACHS		10,148,418	10,091,000	10,116,969	10,095,270	0	(683)	0	(683)	0	10,094,587	0	53,831	53,831	257,321	11/01/2024	1.F FE
29364W-AM-0	ENTERGY LOUISIANA LLC		04/17/2023	VARIOUS		2,686,313	2,727,000	2,724,164	2,726,236	0	59	38,595	(38,536)	0	2,687,701	0	(1,388)	(1,388)	92,154	01/15/2026	1.F FE
29365P-AP-7	ENTERGY GULF STATES LOUISIANA		04/19/2023	GOLDMAN SACHS		9,071,280	9,000,000	8,992,800	8,998,820	0	197	0	197	0	8,999,018	0	72,262	72,262	279,500	10/01/2024	1.F FE
29365T-AJ-3	ENTERGY TEXAS INC		04/03/2023	DIRECT		11,908,266	12,000,000	11,907,218	11,907,739	0	528	0	528	0	11,908,266	0	0	0	217,733	09/30/2049	1.G FE
29375J-AC-8	EFF 2022-1 A3		04/03/2023	DIRECT		10,999,582	11,000,000	10,999,407	10,999,532	0	50	0	50	0	10,999,582	0	0	0	103,913	01/20/2028	1.A FE
293791-AP-4	ENTERPRISE PRODUCTS OPERATING		04/03/2023	DIRECT		15,475,613	11,500,000	15,851,830	15,548,658	0	(73,045)	0	(73,045)	0	15,475,613	0	0	0	359,008	10/15/2034	2.A FE
29379V-AY-9	ENTERPRISE PRODUCTS OPERATING		04/03/2023	DIRECT		10,369,564	10,000,000	10,429,300	10,372,733	0	(3,169)	0	(3,169)	0	10,369,564	0	0	0	283,069	02/15/2043	2.A FE
294549-AE-0	EQUITABLE RESOURCES INC		06/27/2023	DIRECT		1,998,429	2,000,000	1,997,740	1,998,161	0	268	0	268	0	1,998,429	0	0	0	147,681	07/15/2026	2.C FE
29717P-AP-2	ESSEX PORTFOLIO LP		04/19/2023	VARIOUS		5,757,480	6,000,000	5,764,260	5,910,161	0	9,527	132,692	(123,165)	0	5,786,997	0	(29,517)	(29,517)	116,667	04/01/2025	2.A FE
29717P-AQ-0	ESSEX PORTFOLIO LP		04/19/2023	VARIOUS		1,821,544	1,918,000	1,821,831	1,873,354	0	3,176	45,886	(42,710)	0	1,830,645	0	(9,101)	(9,101)	33,445	04/15/2026	2.A FE
29717P-AR-8	ESSEX PORTFOLIO LP		04/19/2023	VARIOUS		768,688	816,000	773,119	792,315	0	1,247	20,515	(19,268)	0	773,048	0	(4,360)	(4,360)	13,968	05/01/2027	2.A FE
29717P-AS-6	ESSEX PORTFOLIO LP		04/03/2023	DIRECT		5,951,250	5,368,000	5,992,191	5,954,930	0	(3,681)	0	(3,681)	0	5,951,250	0	0	0	133,529	03/15/2048	2.A FE
29717P-AT-4	ESSEX PORTFOLIO LP		04/19/2023	VARIOUS		2,082,381	2,039,000	2,208,322	2,167,135	0	(5,047)	74,722	(79,769)	0	2,087,366	0	(4,985)	(4,985)	49,444	03/01/2029	2.A FE
29717P-AU-1	ESSEX PORTFOLIO LP		04/19/2023	VARIOUS		1,705,646	1,970,000	1,989,185	1,988,807	0	(620)	258,197	(258,817)	0	1,729,990	0	(24,344)	(24,344)	45,310	01/15/2030	2.A FE
30040W-AK-4	EVERSOURCE ENERGY		04/03/2023	DIRECT		5,162,508	5,903,000	5,072,271	5,140,146	0	22,362	0	22,362	0	5,162,508	0	0	0	61,957	08/15/2030	2.A FE
30166R-AF-4	EART 2021-1A D		04/03/2023	DIRECT		13,268,551	13,609,000	13,040,718	13,255,211	0	13,340	0	13,340	0	13,268,551	0	0	0	44,501	11/16/2026	1.C FE
30225V-B*-7	EXTRA SPACE STORAGE LP		04/03/2023	DIRECT		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	529,250	08/25/2030	2.B
30231G-AN-2	EXXON MOBIL CORP		04/03/2023	DIRECT		10,937,311	10,000,000	11,043,500	10,945,286	0	(7,975)	0	(7,975)	0	10,937,311	0	0	0	206,093	03/06/2045	1.D FE
30231G-AW-2	EXXON MOBIL CORP		04/03/2023	DIRECT		20,708,817	20,000,000	20,801,200	20,713,884	0	(5,067)	0	(5,067)	0	20,708,817	0	0	0	486,823	03/01/2046	1.D FE
30231G-AZ-5	EXXON MOBIL CORP		04/03/2023	DIRECT		39,099,989	38,000,000	39,196,950	39,107,246	0	(7,257)	0	(7,257)	0	39,099,989	0	0	0	744,863	08/16/2049	1.D FE
30231G-BM-3	EXXON MOBIL CORP		04/03/2023	DIRECT		30,188,597	30,000,000	30,200,400	30,189,660	0	(1,063)	0	(1,063)	0	30,188,597	0	0	0	486,157	04/15/2051	1.D FE
30306V-A#-6	FLNG LIQUEFACTION 3 LLC		06/30/2023	SINKING FUND REDEMPTION		1,597,500	1,597,500	1,597,500	1,597,500	0	0	0	0	0	1,597,500	0	0	0	49,775	06/30/2039	2.C FE
30322J-AA-4	FHF 2021-2A A		06/15/2023	MBS PAYDOWN		573,688	573,688	573,655	573,541	0	147	0	147	0	573,688	0	0	0	1,962	12/15/2026	1.A FE
31428X-BQ-8	FEDEX CORP		04/03/2023	DIRECT		15,940,251	16,000,000	15,933,440	15,939,896	0	355	0	355	0	15,940,251	0	0	0	412,200	02/15/2048	2.B FE
31428X-BR-6	FEDEX CORP		06/27/2023	DIRECT		14,995,943	15,000,000	14,990,788	14,995,941	0	2	0	2	0	14,995,943	0	0	0	341,250	10/17/2028	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31944T-AA-8	FIRSTCASH INC		04/03/2023	DIRECT		761,299	800,000	757,000	760,127	0	1,172	0	1,172	0	761,299	0	0	0	34,125	01/01/2030	3.B FE
32057K-AB-6	FIAOT 2022-1A B		04/03/2023	DIRECT		11,668,956	11,670,000	11,668,465	11,668,965	0	(10)	0	(10)	0	11,668,956	0	0	0	96,109	04/17/2028	1.B FE
32057K-AC-4	FIAOT 2022-1A C		04/03/2023	DIRECT		5,998,914	6,000,000	5,998,522	5,998,941	0	(27)	0	(27)	0	5,998,914	0	0	0	56,862	05/15/2028	1.F FE
337738-AP-3	FISERV INC		04/19/2023	VARIOUS		975,650	1,000,000	981,230	992,467	0	746	14,079	(13,333)	0	979,134	0	(3,484)	(3,484)	14,972	06/01/2025	2.B FE
337738-AV-0	FISERV INC		04/19/2023	JANE STREET EXECUTION SVCS LLC		916,531	1,100,000	935,554	0	0	0	0	0	0	935,554	0	(19,023)	(19,023)	14,789	07/01/2049	2.B FE
33834Y-AA-6	FIVE POINT OP CO LP/ FIVE POIN		04/03/2023	DIRECT		2,436,298	2,429,000	2,463,981	2,439,249	0	(2,951)	0	(2,951)	0	2,436,298	0	0	0	73,857	11/15/2025	4.C FE
33845V-AC-5	FCAT 2022-1 B		04/03/2023	DIRECT		3,499,661	3,500,000	3,499,506	3,499,661	0	0	0	0	0	3,499,661	0	0	0	28,295	03/15/2027	1.B FE
341081-FC-6	FLORIDA POWER & LIGHT CO		04/03/2023	DIRECT		3,186,560	2,500,000	3,332,975	3,194,129	0	(7,569)	0	(7,569)	0	3,186,560	0	0	0	84,165	03/01/2040	1.E FE
341081-FF-9	FLORIDA POWER & LIGHT CO		04/03/2023	DIRECT		4,854,886	4,476,000	4,927,584	4,858,657	0	(3,771)	0	(3,771)	0	4,854,886	0	0	0	124,629	02/01/2042	1.E FE
341081-FG-7	FLORIDA POWER & LIGHT CO		04/03/2023	DIRECT		7,548,532	7,000,000	7,558,834	7,553,869	0	(5,338)	0	(5,338)	0	7,548,532	0	0	0	96,863	06/01/2042	1.E FE
341081-FL-6	FLORIDA POWER & LIGHT CO		04/03/2023	VARIOUS		10,671,228	10,000,000	10,682,049	10,676,674	0	(5,446)	0	(5,446)	0	10,671,228	0	0	0	205,875	10/01/2044	1.D FE
341081-FQ-5	FLORIDA POWER & LIGHT CO		04/03/2023	DIRECT		14,926,971	15,000,000	14,919,000	14,926,533	0	438	0	438	0	14,926,971	0	0	0	350,563	03/01/2048	1.D FE
341081-FU-6	FLORIDA POWER & LIGHT CO		04/03/2023	DIRECT		22,134,303	19,199,000	22,391,240	22,153,639	0	(19,336)	0	(19,336)	0	22,134,303	0	0	0	453,240	03/01/2049	1.D FE
341081-FX-0	FLORIDA POWER & LIGHT CO		04/03/2023	VARIOUS		24,904,807	25,000,000	24,896,750	24,904,224	0	582	0	582	0	24,904,807	0	0	0	400,313	10/01/2049	1.D FE
34487#-AC-1	NATIONAL FOOTBALL LEAGUE TRUST		04/03/2023	DIRECT		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	38,412	10/20/2026	1.F FE
34489*-AC-3	NATIONAL FOOTBALL LEAGUE TRUST		04/03/2023	DIRECT		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	179,190	10/05/2028	1.F FE
34489@-AD-9	NATIONAL FOOTBALL LEAGUE TRUS		04/03/2023	DIRECT		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	262,450	10/05/2034	1.F FE
34490@-AK-0	NFL TRUST		04/03/2023	DIRECT		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	96,785	10/05/2040	1.F FE
34502*-AD-4	FOOTBALL CLUB TERM NOTES 2032		04/03/2023	DIRECT		19,500,000	19,500,000	19,500,000	19,500,000	0	0	0	0	0	19,500,000	0	0	0	345,172	10/05/2032	1.F FE
345397-C2-7	FORD MOTOR CREDIT CO LLC		04/19/2023	VARIOUS		2,062,887	2,083,000	2,083,002	2,083,153	0	216	17,843	(17,627)	0	2,065,526	0	(2,639)	(2,639)	36,990	05/28/2027	3.A FE
346232-AF-8	FORESTAR GROUP INC		04/03/2023	DIRECT		1,088,000	1,088,000	1,088,000	1,088,000	0	0	0	0	0	1,088,000	0	0	0	16,173	05/15/2026	3.C FE
35042P-AA-8	FFIN 2021-2A A		06/15/2023	MBS PAYDOWN		401,441	401,441	401,431	401,139	0	302	0	302	0	401,441	0	0	0	3,635	01/15/2042	1.D FE
35086@-AE-1	FOUR CORNERS OPERATING PARTNER		04/03/2023	DIRECT		17,000,000	17,000,000	17,000,000	17,000,000	0	0	0	0	0	17,000,000	0	0	0	174,038	06/09/2029	2.B FE
35086@-AK-7	FOUR CORNERS OPERATING PARTNER		06/27/2023	DIRECT		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	243,617	03/17/2032	2.B FE
35633L-AA-2	FREED 2022-2CP A		06/18/2023	MBS PAYDOWN		1,454,295	1,454,295	1,454,201	1,455,066	0	(771)	0	(771)	0	1,454,295	0	0	0	18,143	05/18/2029	1.A FE
36166V-AE-5	GCI 2021-1 A		06/18/2023	MBS PAYDOWN		138,927	138,927	138,891	138,775	0	152	0	152	0	138,927	0	0	0	1,378	06/18/2046	1.F FE
36251P-AC-8	GSMS 2016-GS3 A3		05/01/2023	MBS PAYDOWN		32,192	32,192	32,786	0	0	(15)	0	(15)	0	32,192	0	0	0	139	10/10/2049	1.A
36257H-BT-2	GSMS 2019-GC40 AS		04/03/2023	DIRECT		8,633,860	8,825,000	8,603,686	8,626,357	0	7,503	0	7,503	0	8,633,860	0	0	0	102,879	07/10/2052	1.A
36258Y-BL-1	GSMS 2020-GC45 AS		04/03/2023	DIRECT		2,197,342	2,164,000	2,213,383	2,198,715	0	(1,373)	0	(1,373)	0	2,197,342	0	0	0	23,461	02/13/2053	1.A
36258Y-BM-9	GSMS 2020-GC45 B		04/03/2023	DIRECT		7,334,560	8,000,000	7,061,250	7,310,601	0	23,959	0	23,959	0	7,334,560	0	0	0	93,073	02/13/2053	1.B
36260#-AA-3	GSRP PORTFOLIO II LLC		06/30/2023	SINKING FUND REDEMPTION		243,854	243,854	243,854	243,854	0	0	0	0	0	243,854	0	0	0	5,670	06/30/2046	2.C PL
36260C-AD-4	GCAR 2020-3A D		04/03/2023	DIRECT		6,922,224	7,000,000	6,839,492	6,907,887	0	14,338	0	14,338	0	6,922,224	0	0	0	48,111	05/15/2026	1.C FE
36260J-AH-0	GSMS 2019-GC39 AS		04/03/2023	DIRECT		5,000,775	5,000,000	5,001,563	5,000,981	0	(207)	0	(207)	0	5,000,775	0	0	0	65,241	05/10/2052	1.A
36261#-AA-2	GSRP STANTON LLC		06/30/2023	SINKING FUND REDEMPTION		137,140	137,140	137,140	137,140	0	0	0	0	0	137,140	0	0	0	2,263	03/31/2047	2.C PL
36261C-AA-9	GSF 2021-1 A1		06/15/2023	VARIOUS		8,695	8,695	8,722	0	0	(1)	0	(1)	0	8,695	0	0	0	47	08/06/2026	1.A FE
36263X-AA-1	GCAR 2022-1A A		04/03/2023	DIRECT		6,335,382	6,335,429	6,335,299	6,337,311	0	(1,929)	0	(1,929)	0	6,335,382	0	0	0	37,981	08/15/2025	1.A FE
36263X-AC-7	GCAR 2022-1A B		04/03/2023	DIRECT		4,999,890	5,000,000	4,999,795	4,999,883	0	7	0	7	0	4,999,890	0	0	0	42,994	05/15/2026	1.B FE
36263X-AE-3	GCAR 2022-1A C		04/03/2023	DIRECT		2,999,812	3,000,000	2,999,719	2,999,810	0	2	0	2	0	2,999,812	0	0	0	28,976	02/16/2027	1.E FE
364760-AP-3	GAP INC/THE		04/03/2023	VARIOUS		619,528	800,000	602,000	614,218	0	5,310	0	5,310	0	619,528	0	0	0	14,742	10/01/2029	4.A FE
366651-AE-7	GARTNER INC		04/19/2023	VARIOUS		1,423,650	1,600,000	1,423,650	713,348	0	2,765	0	2,765	0	1,431,763	0	(8,113)	(8,113)	31,917	10/01/2030	3.A FE
369550-BM-9	GENERAL DYNAMICS CORP		04/03/2023	VARIOUS		13,068,190	12,537,000	13,141,910	13,086,266	0	(18,076)	0	(18,076)	0	13,068,190	0	0	0	231,020	04/01/2030	1.G FE
372460-C#-0	GENUINE PARTS COMPANY		04/03/2023	DIRECT		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	47,483	10/30/2027	2.B
37255J-AA-0	GENTING NEW YORK LLC / GENNY C		04/03/2023	DIRECT		757,299	753,000	759,551	757,675	0	(376)	0	(376)	0	757,299	0	0	0	15,807	02/15/2026	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
37331N-AH-4	GEORGIA-PACIFIC LLC		04/20/2023	VARIOUS		42,986,253	44,046,000	43,761,383	43,941,379	0	11,627	1,074,427	(1,062,800)	0	42,878,578	0	107,675	107,675	1,026,272	03/01/2025	1.G FE
375558-BA-0	GILEAD SCIENCES INC		04/03/2023	DIRECT		11,428,654	10,000,000	11,450,946	11,440,028	0	(11,374)	0	(11,374)	0	11,428,654	0	0	0	303,750	02/01/2045	2.A FE
375558-BK-8	GILEAD SCIENCES INC		04/03/2023	DIRECT		10,987,242	10,000,000	11,017,900	10,994,164	0	(6,922)	0	(6,922)	0	10,987,242	0	0	0	245,542	03/01/2047	2.A FE
375558-BM-4	GILEAD SCIENCES INC		04/19/2023	VARIOUS		6,658,260	7,000,000	6,448,960	6,698,752	0	16,656	51,137	(34,481)	0	6,664,271	0	(6,011)	(6,011)	131,931	03/01/2027	2.A FE
377372-AJ-6	GLAXOSMITHKLINE CAPITAL INC		04/03/2023	DIRECT		5,356,457	5,000,000	5,416,050	5,359,532	0	(3,075)	0	(3,075)	0	5,356,457	0	0	0	114,333	03/18/2043	1.F FE
377372-AN-7	GLAXOSMITHKLINE CAPITAL PLC		06/27/2023	DIRECT		30,003,238	30,000,000	30,004,491	30,003,316	0	(79)	0	(79)	0	30,003,238	0	0	0	584,479	05/15/2028	1.F FE
37940X-AC-6	GLOBAL PAYMENTS INC		04/03/2023	DIRECT		15,053,653	13,120,000	15,166,851	15,065,753	0	(12,099)	0	(12,099)	0	15,053,653	0	0	0	346,350	08/15/2049	2.C FE
38141G-YB-4	GOLDMAN SACHS GROUP INC/THE		04/03/2023	DIRECT		920,662	997,000	913,342	918,851	0	1,812	0	1,812	0	920,662	0	0	0	11,732	04/22/2032	1.F FE
38141G-YM-0	GOLDMAN SACHS GROUP INC/THE		04/03/2023	DIRECT		5,581,093	5,858,000	5,521,751	5,566,680	0	14,413	0	14,413	0	5,581,093	0	0	0	51,668	10/21/2027	1.F FE
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONA		04/03/2023	DIRECT		1,796,860	1,774,000	1,803,524	1,797,944	0	(1,085)	0	(1,085)	0	1,796,860	0	0	0	34,322	03/15/2028	3.B FE
38869A-AD-9	GRAPHIC PACKAGING INTERNATIONA		04/19/2023	VARIOUS		1,405,784	1,600,000	1,402,784	710,183	0	2,606	14,004	(11,398)	0	1,397,569	0	8,216	8,216	26,917	02/01/2030	3.B FE
389284-AA-8	GRAY TELEVISION INC		04/19/2023	VARIOUS		584,669	695,000	752,500	726,016	0	(4,494)	139,441	(143,935)	0	582,081	0	2,588	2,588	21,082	05/15/2027	4.B FE
389375-AJ-5	GRAY TELEVISION INC		04/18/2023	VARIOUS		2,998,418	3,417,000	3,547,816	3,472,831	0	(3,856)	533,378	(537,234)	0	2,935,598	0	62,820	62,820	153,350	07/15/2026	4.B FE
39121J-B*-0	GREAT RIVER ENERGY		04/03/2023	VARIOUS		8,800,000	8,800,000	8,800,000	8,800,000	0	0	0	0	0	8,800,000	0	0	0	168,197	10/01/2028	1.G
398905-AN-9	GROUP 1 AUTOMOTIVE INC		04/03/2023	DIRECT		588,543	594,000	587,318	588,312	0	231	0	231	0	588,543	0	0	0	15,114	08/15/2028	3.B FE
404119-BR-9	HCA INC		04/19/2023	VARIOUS		3,153,308	3,150,000	3,537,914	3,351,377	0	(23,773)	176,630	(200,403)	0	3,150,974	0	2,334	2,334	122,281	02/01/2025	2.C FE
404119-BS-7	HCA INC		04/19/2023	VARIOUS		267,896	265,000	301,432	285,061	0	(1,939)	14,345	(16,284)	0	268,777	0	(880)	(880)	10,639	02/15/2026	2.C FE
40414L-AN-9	HCP INC		04/19/2023	VARIOUS		10,468,458	10,750,000	10,487,415	10,644,605	0	10,413	136,091	(125,678)	0	10,518,927	0	(50,470)	(50,470)	167,222	06/01/2025	2.A FE
40468#-AA-7	HA ECON 101-A TRUST		04/03/2023	DIRECT		52,096,063	52,096,063	52,096,063	52,096,063	0	0	0	0	0	52,096,063	0	0	0	583,789	05/11/2043	1.F PL
40480#-AG-6	HA MUNI RECEIVALBES I TRUST PRV CORP		06/11/2023	SINKING FUND REDEMPTION		53,169	53,169	53,169	0	0	0	0	0	0	53,169	0	0	0	614	02/11/2038	1.F Z
40480*-AA-3	HS WILDCAT LLC		04/25/2023	SINKING FUND REDEMPTION		2,883	2,883	2,883	2,883	0	0	0	0	0	2,883	0	0	0	55	12/31/2050	2.A PL
40480*-AB-1	HS WILDCAT LLC		04/25/2023	SINKING FUND REDEMPTION		217	217	217	217	0	0	0	0	0	217	0	0	0	5	12/31/2060	2.A PL
40481@-AA-0	HANNON/SIEMENS CORP TRUST		04/10/2023	SINKING FUND REDEMPTION		2,573,021	2,573,021	2,573,021	2,573,021	0	0	0	0	0	2,573,021	0	0	0	26,571	10/07/2043	1.D
410345-AL-6	HANESBRANDS INC		04/19/2023	VARIOUS		1,254,885	1,345,000	1,449,538	1,416,985	0	(4,895)	137,564	(142,459)	0	1,274,526	0	(19,641)	(19,641)	28,413	05/15/2026	4.A FE
411707-AF-9	HNGRY 2018-1A A23		06/20/2023	MBS PAYDOWN		13,545	13,545	14,772	13,607	0	(62)	0	(62)	0	13,545	0	0	0	387	06/20/2048	2.B FE
411707-AH-5	HNGRY 2020-1A A2		06/20/2023	MBS PAYDOWN		11,855	11,855	11,869	11,856	0	(1)	0	(1)	0	11,855	0	0	0	236	12/20/2050	2.B FE
41242*-AT-9	HARDWOOD FUNDING LLC		04/03/2023	DIRECT		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	114,725	06/07/2025	1.G FE
41242*-AY-8	HARDWOOD FUNDING LLC		04/03/2023	DIRECT		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	52,488	06/07/2027	1.G FE
41242*-AZ-5	HARDWOOD FUNDING LLC		04/03/2023	DIRECT		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	43,940	06/07/2030	1.G FE
41242*-BB-7	HARDWOOD FUNDING LLC		04/03/2023	DIRECT		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	77,805	06/07/2026	1.G FE
41242*-BH-4	HARDWOOD FUNDING LLC (SERIES FF)		04/03/2023	DIRECT		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	47,840	06/07/2032	1.G FE
41242*-BJ-0	HARDWOOD FUNDING LLC		04/03/2023	DIRECT		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	48,100	06/07/2033	1.G FE
41242*-BL-5	HARDWOOD FUNDING LLC		04/03/2023	DIRECT		24,000,000	24,000,000	24,000,000	24,000,000	0	0	0	0	0	24,000,000	0	0	0	308,880	06/07/2030	1.G FE
41242*-BP-6	HARDWOOD FUNDING LLC		04/03/2023	DIRECT		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	61,425	06/07/2029	1.G FE
41242*-BS-0	HARDWOOD FUNDING LLC		04/03/2023	DIRECT		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	46,963	06/07/2032	1.G FE
416515-BF-0	HARTFORD FINANCIAL SERVICES GR		04/03/2023	DIRECT		27,051,112	27,370,000	27,026,755	27,049,283	0	1,829	0	1,829	0	27,051,112	0	0	0	615,825	08/19/2049	2.A FE
427866-AX-6	HERSHEY CO		04/19/2023	VARIOUS		1,891,260	2,000,000	1,805,380	1,906,522	0	6,064	12,596	(6,532)	0	1,899,989	0	(8,729)	(8,729)	31,433	08/15/2026	1.E FE
432833-AG-6	HILTON DOMESTIC OPERATING CO I		04/03/2023	DIRECT		583,667	575,000	603,250	586,752	0	(3,085)	0	(3,085)	0	583,667	0	0	0	13,135	05/01/2025	3.B FE
437076-BC-5	HOME DEPOT INC/THE		04/19/2023	VARIOUS		14,873,400	15,000,000	14,811,750	14,975,871	0	5,290	118,247	(112,957)	0	14,862,915	0	10,485	10,485	384,375	02/15/2024	1.F FE
437076-BH-4	HOME DEPOT INC/THE		04/03/2023	VARIOUS		5,894,691	5,000,000	5,987,200	5,901,657	0	(6,966)	0	(6,966)	0	5,894,691	0	0	0	108,021	04/01/2046	1.F FE
437076-BM-3	HOME DEPOT INC/THE		04/19/2023	VARIOUS		2,423,325	2,500,000	2,494,046	2,494,340	0	434	69,639	(69,205)	0	2,425,135	0	(1,810)	(1,810)	41,667	04/01/2026	1.F FE
437076-BW-1	HOME DEPOT INC/THE		05/17/2023	CITIGROUP INC		1,518,859	1,545,000	1,534,386	1,538,208	0	392	0	392	0	1,538,601	0	(19,742)	(19,742)	27,282	12/06/2028	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
437076-CB-6	HOME DEPOT INC/THE		04/03/2023	DIRECT		2,779,057	2,815,000	2,774,183	2,777,886	0	1,171	0	1,171	0	2,779,057	0	0	0	35,680	04/15/2030	1.F FE
437076-CD-2	HOME DEPOT INC/THE		04/03/2023	DIRECT		11,522,213	11,647,000	11,513,991	11,521,497	0	716	0	716	0	11,522,213	0	0	0	183,165	04/15/2050	1.F FE
438516-BS-4	HONEYWELL INTERNATIONAL INC		04/03/2023	DIRECT		2,482,601	2,540,000	2,476,264	2,482,249	0	352	0	352	0	2,482,601	0	0	0	35,771	11/21/2047	1.F FE
438516-BZ-8	HONEYWELL INTERNATIONAL INC		04/03/2023	DIRECT		2,797,694	2,960,000	2,776,154	2,792,472	0	5,222	0	5,222	0	2,797,694	0	0	0	19,721	06/01/2030	1.F FE
44055P-AA-4	HORIZON THERAPEUTICS USA INC		04/03/2023	DIRECT		1,023,305	990,000	1,046,308	1,028,016	0	(4,711)	0	(4,711)	0	1,023,305	0	0	0	36,754	08/01/2027	4.A FE
444454-AD-4	HUGHES SATELLITE SYSTEMS CORP PUB CORP		04/03/2023	DIRECT		581,313	554,000	599,179	583,281	0	(1,968)	0	(1,968)	0	581,313	0	0	0	19,632	08/01/2026	3.A FE
44891C-AK-9	HYUNDAI CAPITAL AMERICA		04/19/2023	VARIOUS		5,445,232	5,856,000	5,107,916	5,468,978	0	24,120	41,079	(16,959)	0	5,452,019	0	(6,787)	(6,787)	85,741	09/27/2026	2.A FE
44919*-AC-2	I 595 EXPRESS LLC		06/30/2023	VARIOUS		13,039,744	13,039,744	13,039,744	12,879,514	0	0	0	0	0	13,039,744	0	0	0	217,893	12/31/2031	1.F PL
44929#-AK-0	ICRE CORE REAL ESTATE		04/03/2023	DIRECT		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	337,147	01/05/2028	2.B
449934-AD-0	IQVIA INC		04/03/2023	DIRECT		1,349,819	1,330,000	1,398,163	1,353,935	0	(4,116)	0	(4,116)	0	1,349,819	0	0	0	31,218	10/15/2026	3.B FE
450636-B*-5	ITR CONCESSION COMPANY LLC		04/03/2023	DIRECT		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	520,133	10/18/2027	2.B FE
450636-C#-0	ITR CONCESSION CO LLC		04/03/2023	DIRECT		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	149,861	12/10/2031	2.B FE
450636-D*-3	ITR CONCESSION CO LLC		04/03/2023	DIRECT		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	154,472	12/10/2034	2.B FE
450636-E#-8	ITR CONCESSION CO LLC		04/03/2023	DIRECT		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	66,499	03/15/2052	2.B FE
452308-AR-0	ILLINOIS TOOL WORKS INC		04/03/2023	DIRECT		41,240,519	36,506,000	41,430,458	41,287,757	0	(47,238)	0	(47,238)	0	41,240,519	0	0	0	842,376	09/01/2042	1.E FE
45687A-AG-7	INGERSOLL-RAND GLOBAL HOLDING		04/03/2023	DIRECT		12,256,206	9,960,000	12,613,344	12,274,993	0	(18,787)	0	(18,787)	0	12,256,206	0	0	0	173,401	06/15/2043	2.B FE
45687A-AN-2	INGERSOLL-RAND GLOBAL HOLDING		04/03/2023	DIRECT		1,746,514	1,613,000	1,755,880	1,747,366	0	(852)	0	(852)	0	1,746,514	0	0	0	42,964	02/21/2048	2.B FE
45688C-AB-3	INGEVITY CORP		04/03/2023	DIRECT		2,215,523	2,332,000	2,199,190	2,211,060	0	4,463	0	4,463	0	2,215,523	0	0	0	38,405	11/01/2028	3.C FE
458140-AV-2	INTEL CORP		04/03/2023	DIRECT		11,616,996	10,000,000	11,783,700	11,629,587	0	(12,590)	0	(12,590)	0	11,616,996	0	0	0	153,750	05/19/2046	1.F FE
458140-AX-8	INTEL CORP		04/19/2023	VARIOUS		6,686,120	7,000,000	6,696,550	6,831,384	0	8,942	135,378	(126,436)	0	6,704,947	0	(18,827)	(18,827)	98,000	05/11/2027	1.F FE
458140-AY-6	INTEL CORP		04/03/2023	DIRECT		17,336,509	16,500,000	17,444,790	17,342,119	0	(5,610)	0	(5,610)	0	17,336,509	0	0	0	268,721	05/11/2047	1.F FE
458140-BG-4	INTEL CORP		04/03/2023	DIRECT		16,474,895	16,302,000	16,487,087	16,476,442	0	(1,547)	0	(1,547)	0	16,474,895	0	0	0	196,142	12/08/2047	1.F FE
45886*-AA-2	PERSHING ROAD DEVELOPMENT CO L		06/15/2023	SINKING FUND REDEMPTION		158,749	158,749	159,305	158,761	0	(11)	0	(11)	0	158,749	0	0	0	3,010	09/15/2042	1.E
459200-JG-7	INTERNATIONAL BUSINESS MACHINES		04/19/2023	VARIOUS		6,246,632	6,450,000	6,435,810	6,443,244	0	513	180,339	(179,826)	0	6,263,418	0	(16,786)	(16,786)	149,586	02/19/2026	1.G FE
459200-KC-4	INTERNATIONAL BUSINESS MACHINE		04/03/2023	DIRECT		22,682,569	19,683,000	22,922,541	22,700,875	0	(18,306)	0	(18,306)	0	22,682,569	0	0	0	322,993	05/15/2049	1.G FE
459200-KN-0	INTERNATIONAL BUSINESS MACHINE		04/03/2023	DIRECT		1,999,695	2,000,000	1,999,660	1,999,687	0	8	0	8	0	1,999,695	0	0	0	35,511	02/09/2032	1.G FE
460146-CQ-4	INTERNATIONAL PAPER CO		04/03/2023	DIRECT		15,986,972	15,470,000	16,047,805	15,990,202	0	(3,230)	0	(3,230)	0	15,986,972	0	0	0	432,988	08/15/2047	2.B FE
460690-BP-4	INTERPUBLIC GROUP OF COS INC/T		04/19/2023	VARIOUS		35,628,293	35,558,000	35,757,359	35,692,158	0	(6,307)	41,403	(47,710)	0	35,644,448	0	(16,154)	(16,154)	847,634	10/01/2028	2.B FE
460690-BR-0	INTERPUBLIC GROUP OF COS INC/T		04/03/2023	DIRECT		9,949,712	9,984,000	9,938,147	9,948,669	0	1,042	0	1,042	0	9,949,712	0	0	0	242,389	03/30/2030	2.B FE
46266T-AA-6	IQVIA INC		04/19/2023	VARIOUS		3,961,034	3,990,000	4,182,700	4,063,946	0	(15,870)	76,447	(92,317)	0	3,971,628	0	(10,595)	(10,595)	82,200	05/15/2027	3.B FE
46361*-AG-1	THE IRVINE COMPANY		04/15/2023	MATURITY		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	480,000	04/15/2023	1.E PL
465685-AJ-4	ITC HOLDINGS CORP		04/19/2023	VARIOUS		6,978,280	7,113,000	7,089,243	7,109,003	0	674	137,727	(137,053)	0	6,971,949	0	6,330	6,330	90,869	06/15/2024	2.B FE
465685-AK-1	ITC HOLDINGS CORP		04/19/2023	VARIOUS		7,712,878	8,116,000	7,667,926	7,897,176	0	14,706	197,113	(182,407)	0	7,714,768	0	(1,890)	(1,890)	81,329	06/30/2026	2.B FE
465685-AP-0	ITC HOLDINGS CORP		04/19/2023	VARIOUS		1,435,193	1,525,000	1,438,883	1,475,091	0	2,328	41,002	(38,674)	0	1,436,418	0	(1,225)	(1,225)	22,138	11/15/2027	2.B FE
46590K-AH-7	JPMCC 2015-JP1 B		04/03/2023	DIRECT		2,484,259	2,500,000	2,471,875	2,483,196	0	1,063	0	1,063	0	2,484,259	0	0	0	39,477	01/15/2049	1.A
46590M-AV-2	JPMCC 2016-JP2 AS		04/03/2023	DIRECT		9,779,004	10,000,000	9,718,750	9,763,774	0	15,230	0	15,230	0	9,779,004	0	0	0	104,400	08/15/2049	1.A
46590R-AD-1	JPMCC 2016-JP3 A4		06/01/2023	MBS PAYDOWN		2,356,407	2,356,407	2,406,336	0	0	(2,677)	0	(2,677)	0	2,356,407	0	0	0	15,473	08/15/2049	1.A
46625H-RS-1	JPMORGAN CHASE & CO		04/19/2023	VARIOUS		4,813,850	5,000,000	4,991,135	4,991,636	0	576	191,322	(190,746)	0	4,800,890	0	12,960	12,960	56,000	06/15/2026	1.F FE
466365-AD-5	JACK 2022-1A A2I		05/25/2023	MBS PAYDOWN		33,750	33,750	33,750	33,750	0	0	0	0	0	33,750	0	0	0	581	02/26/2052	2.B FE
46645L-BD-8	JPMBB 2016-C1 AS		04/03/2023	DIRECT		2,350,285	2,340,054	2,354,954	2,351,484	0	(1,200)	0	(1,200)	0	2,350,285	0	0	0	31,744	03/17/2049	1.A
46647P-AA-4	JPMORGAN CHASE & CO		04/03/2023	DIRECT		12,842,754	10,800,000	13,037,868	12,857,433	0	(14,679)	0	(14,679)	0	12,842,754	0	0	0	283,716	02/22/2048	1.F FE
46647P-AL-0	JPMORGAN CHASE & CO		04/03/2023	DIRECT		9,745,320	10,000,000	9,724,600	9,743,888	0	1,432	0	1,432	0	9,745,320	0	0	0	153,054	11/15/2048	1.F FE
46647P-AN-6	JPMORGAN CHASE & CO PUB CORP		04/03/2023	DIRECT		16,896,818	15,000,000	17,050,750	16,909,721	0	(12,903)	0	(12,903)	0	16,896,818	0	0	0	407,561	01/23/2049	1.F FE
46647P-DA-1	JPMORGAN CHASE & CO		04/03/2023	DIRECT		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	379,463	04/26/2028	1.E FE
46659*-AF-4	JM FAMILY ENTERPRISES INC		04/03/2023	DIRECT		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	261,372	08/24/2030	2.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
475795-AC-4	JELD-WEN INC		04/03/2023	DIRECT		2,289,647	2,322,000	2,257,432	2,286,803	0	2,844	0	2,844	0	2,289,647	0	0	0	32,516	12/15/2025	4.B FE
478160-BY-9	JOHNSON & JOHNSON		04/19/2023	VARIOUS		23,162,417	24,248,000	23,992,330	24,144,789	0	7,793	836,729	(828,936)	0	23,315,852	0	(153,435)	(153,435)	379,549	03/01/2026	1.A FE
478160-CG-7	JOHNSON & JOHNSON		04/03/2023	DIRECT		26,968,245	25,000,000	27,102,317	26,982,558	0	(14,313)	0	(14,313)	0	26,968,245	0	0	0	549,479	03/03/2047	1.A FE
478160-CK-8	JOHNSON & JOHNSON		05/18/2023	VARIOUS		34,682,292	36,000,000	34,420,740	20,349,269	0	42,140	0	42,140	0	34,951,239	0	(268,947)	(268,947)	591,600	01/15/2028	1.A FE
478160-CM-4	JOHNSON & JOHNSON		04/03/2023	DIRECT		24,917,853	25,000,000	24,905,750	24,917,321	0	532	0	532	0	24,917,853	0	0	0	629,514	01/15/2048	1.A FE
478165-AH-6	SC JOHNSON & SON INC		04/03/2023	DIRECT		13,683,147	11,385,000	13,900,174	13,699,736	0	(16,589)	0	(16,589)	0	13,683,147	0	0	0	253,870	10/15/2046	1.G FE
48121@-AH-4	JRD HOLDINGS LLC		04/03/2023	DIRECT		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	49,678	11/18/2030	2.B PL
48121@-AJ-0	JRD HOLDINGS LLC		04/03/2023	DIRECT		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	51,567	11/18/2032	2.B PL
48128K-AX-9	JPMCC 2017-JP6 AS		04/03/2023	DIRECT		1,468,543	1,450,000	1,473,676	1,469,748	0	(1,205)	0	(1,205)	0	1,468,543	0	0	0	18,547	07/15/2050	1.A
482480-AG-5	KLA-TENCOR CORP		04/19/2023	VARIOUS		1,966,200	2,000,000	2,143,129	2,139,530	0	(5,335)	165,072	(170,407)	0	1,969,124	0	(2,924)	(2,924)	49,200	03/15/2029	1.G FE
483050-AD-5	KAISER FOUNDATION HOSPITALS		04/03/2023	DIRECT		1,553,535	1,169,000	1,585,082	1,556,656	0	(3,121)	0	(3,121)	0	1,553,535	0	0	0	20,618	05/01/2047	1.D FE
487836-BQ-0	KELLOGG CO		05/18/2023	VARIOUS		34,982,442	37,500,000	38,675,210	24,775,246	0	(7,728)	0	(7,728)	0	38,623,479	0	(3,641,037)	(3,641,037)	1,001,813	04/01/2046	2.B FE
49338C-AB-9	KEYSPAN GAS EAST CORP		04/19/2023	VARIOUS		4,016,600	4,375,000	4,040,739	4,213,977	0	10,419	207,217	(196,798)	0	4,017,178	0	(578)	(578)	81,974	08/15/2026	2.A FE
49427R-A#-9	KILROY REALTY LP		04/03/2023	DIRECT		60,000,000	60,000,000	60,000,000	60,000,000	0	0	0	0	0	60,000,000	0	0	0	1,267,417	02/17/2027	2.B
49427R-AR-3	KILROY REALTY LP		04/03/2023	DIRECT		9,996,355	10,000,000	9,995,700	9,996,279	0	76	0	76	0	9,996,355	0	0	0	102,319	11/15/2033	2.B FE
494368-BV-4	KIMBERLY-CLARK CORP		04/03/2023	DIRECT		6,852,781	7,725,000	6,747,986	6,846,945	0	5,836	0	5,836	0	6,852,781	0	0	0	167,547	07/30/2046	1.F FE
49446R-AT-6	KIMCO REALTY CORP		04/03/2023	DIRECT		4,319,780	4,250,000	4,327,350	4,320,204	0	(424)	0	(424)	0	4,319,780	0	0	0	111,899	09/01/2047	2.A FE
50067P-AA-7	KORN FERRY		04/03/2023	DIRECT		2,039,252	2,000,000	2,085,000	2,045,071	0	(5,819)	0	(5,819)	0	2,039,252	0	0	0	28,007	12/15/2027	3.C FE
501044-CY-5	KROGER CO		04/19/2023	VARIOUS		9,904,500	10,000,000	9,979,600	9,997,381	0	596	66,006	(65,410)	0	9,931,971	0	(27,471)	(27,471)	288,889	02/01/2024	2.A FE
50117E-AC-8	KCOT 2022-1A A3		04/17/2023	VARIOUS		39,908,556	40,000,000	39,994,280	39,995,761	0	498	92,375	(91,877)	0	39,903,884	0	4,672	4,672	325,592	10/15/2026	1.A FE
50117E-AD-6	KCOT 2022-1A A4		04/03/2023	DIRECT		7,498,607	7,500,000	7,498,136	7,498,488	0	119	0	119	0	7,498,607	0	0	0	63,129	02/15/2028	1.A FE
501797-AN-4	L BRANDS INC		04/03/2023	DIRECT		1,024,560	955,000	1,031,178	1,027,916	0	(3,356)	0	(3,356)	0	1,024,560	0	0	0	33,843	02/01/2028	3.B FE
50212@-AF-4	LP 1A REIT INC		04/03/2023	DIRECT		19,000,000	19,000,000	19,000,000	19,000,000	0	0	0	0	0	19,000,000	0	0	0	251,396	06/15/2032	1.G
512807-AT-5	LAM RESEARCH CORP		04/03/2023	DIRECT		14,714,127	12,000,000	14,845,414	14,731,271	0	(17,144)	0	(17,144)	0	14,714,127	0	0	0	323,375	03/15/2049	1.G FE
513075-BR-1	LAMAR MEDIA CORP		04/03/2023	DIRECT		560,000	560,000	560,000	560,000	0	0	0	0	0	560,000	0	0	0	15,108	02/15/2028	3.C FE
513272-AC-8	LAMB WESTON HOLDINGS INC		04/03/2023	DIRECT		2,199,699	2,078,000	2,231,936	2,205,885	0	(6,186)	0	(6,186)	0	2,199,699	0	0	0	39,114	05/15/2028	3.C FE
513272-AD-6	LAMB WESTON HOLDINGS INC		04/19/2023	VARIOUS		1,460,368	1,600,000	1,472,368	744,509	0	1,633	13,773	(12,140)	0	1,464,736	0	(4,368)	(4,368)	29,792	01/31/2030	3.C FE
518058-AB-4	LASALLE PROPERTY FUND REIT INC		04/03/2023	DIRECT		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	320,513	02/13/2030	2.B
521865-BA-2	LEAR CORP		04/03/2023	DIRECT		7,020,755	6,797,000	7,043,346	7,029,458	0	(8,703)	0	(8,703)	0	7,020,755	0	0	0	111,537	05/15/2029	2.B FE
527298-BN-2	LEVEL 3 FINANCING INC PRV CORP		04/05/2023	VARIOUS		581,400	1,020,000	1,025,688	1,023,230	0	(206)	410,045	(410,251)	0	612,979	0	(31,579)	(31,579)	26,864	09/15/2027	4.A FE
53154*-AM-5	LIBERTY UTILITIES		04/03/2023	DIRECT		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	252,817	04/30/2027	2.A
53219L-AT-6	LIFEPOINT HEALTH INC		04/03/2023	DIRECT		1,548,026	1,542,000	1,563,690	1,550,152	0	(2,126)	0	(2,126)	0	1,548,026	0	0	0	48,862	04/15/2025	4.B FE
532457-BP-2	ELI LILLY & CO		04/19/2023	VARIOUS		19,547,139	20,506,000	19,836,069	20,143,657	0	19,221	446,247	(427,026)	0	19,716,632	0	(169,492)	(169,492)	275,464	05/15/2027	1.E FE
532457-BR-8	ELI LILLY & CO		04/03/2023	DIRECT		41,383,273	38,010,000	41,771,556	41,407,312	0	(24,038)	0	(24,038)	0	41,383,273	0	0	0	579,705	05/15/2047	1.E FE
53621@-AB-2	LION INDUSTRIAL TRUST		04/03/2023	DIRECT		26,000,000	26,000,000	26,000,000	26,000,000	0	0	0	0	0	26,000,000	0	0	0	564,200	09/28/2025	2.A
548661-DP-9	LOWES COS INC		04/19/2023	VARIOUS		12,769,245	13,500,000	12,903,760	13,183,549	0	16,817	379,100	(362,283)	0	12,821,266	0	(52,021)	(52,021)	195,300	05/03/2027	2.A FE
55279H-AK-6	MANUFACTURERS & TRADERS TRUST		04/19/2023	VARIOUS		14,044,200	15,000,000	14,291,700	14,741,093	0	29,853	773,123	(743,270)	0	13,997,823	0	46,377	46,377	308,125	02/06/2025	1.G FE
55317R-AC-6	MMAF 2022-A A3		04/03/2023	DIRECT		17,997,081	18,000,000	17,996,170	17,996,856	0	226	0	226	0	17,997,081	0	0	0	177,600	01/13/2028	1.A FE
55335@-AC-2	MEPT EDGEMOOR OPERATING LP		04/03/2023	DIRECT		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	79,115	06/29/2028	2.B
55342U-AG-9	MPT OPERATING PARTNERSHIP LP/M		04/19/2023	VARIOUS		529,500	600,000	618,180	609,510	0	(950)	68,600	(69,550)	0	539,959	0	(10,459)	(10,459)	22,750	08/01/2026	3.A FE
55342U-AH-7	MPT OPERATING PARTNERSHIP LP/M		04/19/2023	VARIOUS		576,875	710,000	731,261	726,182	0	(197)	140,902	(141,099)	0	585,084	0	(8,209)	(8,209)	18,342	10/15/2027	3.A FE
56081#-BB-5	MAJOR LEAGUE BASEBALL TRUST		04/03/2023	DIRECT		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	43,700	12/10/2025	1.F FE
56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST		04/03/2023	DIRECT		3,286,603	3,286,603	3,286,603	3,286,603	0	0	0	0	0	3,286,603	0	0	0	36,947	12/10/2027	1.F FE
56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST		04/03/2023	DIRECT		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	46,233	12/10/2026	1.F FE
56081#-BN-9	MAJOR LEAGUE BASEBALL TRUST		04/03/2023	DIRECT		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	111,783	12/10/2032	1.F FE
57169*-AX-5	MARS INC		04/03/2023	DIRECT		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	183,676	09/27/2026	1.E

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
57169*-AY-3	MARS INC		04/03/2023	DIRECT		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	146,483	09/27/2028	1.E
57169*-BF-3	MARS INC		04/03/2023	DIRECT		22,000,000	22,000,000	22,000,000	22,000,000	0	0	0	0	0	22,000,000	0	0	0	399,086	03/29/2027	1.F
57169*-BH-9	MARS INC		04/03/2023	DIRECT		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	93,271	03/29/2029	1.F
571903-AS-2	MARRIOTT INTERNATIONAL INC/MD		04/19/2023	VARIOUS		4,718,800	5,000,000	4,993,374	4,993,771	0	429	274,672	(274,243)	0	4,719,529	0	(729)	(729)	54,688	06/15/2026	2.B FE
57636Q-AH-7	MASTERCARD INC		04/03/2023	DIRECT		5,104,070	5,195,000	5,093,270	5,103,472	0	598	0	598	0	5,104,070	0	0	0	72,932	11/21/2046	1.D FE
57636Q-AJ-3	MASTERCARD INC		04/03/2023	DIRECT		14,904,584	15,000,000	14,824,350	14,900,056	0	4,528	0	4,528	0	14,904,584	0	0	0	317,917	02/26/2028	1.D FE
57636Q-AK-0	MASTERCARD INC		04/03/2023	DIRECT		46,610,682	44,070,000	46,844,757	46,628,530	0	(17,848)	0	(17,848)	0	46,610,682	0	0	0	1,054,130	02/26/2048	1.D FE
57636Q-AL-8	MASTERCARD INC		04/03/2023	DIRECT		31,861,935	28,339,000	32,176,389	31,885,462	0	(23,527)	0	(23,527)	0	31,861,935	0	0	0	353,411	06/01/2049	1.D FE
577081-BE-1	MATTEL INC		05/30/2023	VARIOUS		5,766,632	6,002,000	6,002,000	3,001,000	0	0	0	0	0	6,002,000	0	(235,368)	(235,368)	119,008	04/01/2026	2.C FE
58013M-EC-4	MCDONALDS CORP		04/03/2023	DIRECT		27,671,104	20,000,000	28,183,400	27,778,046	0	(106,942)	0	(106,942)	0	27,671,104	0	0	0	591,500	10/15/2037	2.A FE
58013M-FH-2	MCDONALDS CORP		04/03/2023	DIRECT		23,659,200	20,846,000	23,768,041	23,676,963	0	(17,764)	0	(17,764)	0	23,659,200	0	0	0	548,858	09/01/2048	2.A FE
58013M-FK-5	MCDONALDS CORP		04/03/2023	DIRECT		14,731,944	15,000,000	14,711,250	14,730,423	0	1,521	0	1,521	0	14,731,944	0	0	0	321,719	09/01/2049	2.A FE
581557-BC-8	MCKESSON CORP		04/18/2023	VARIOUS		1,916,258	2,109,000	2,277,235	2,256,960	0	(1,108)	234,689	(235,797)	0	2,021,163	0	(104,905)	(104,905)	61,503	03/15/2044	2.A FE
581557-BJ-3	MCKESSON CORP		04/03/2023	DIRECT		14,632,400	14,882,000	14,431,836	14,620,682	0	11,718	0	11,718	0	14,632,400	0	0	0	372,298	02/16/2028	2.A FE
582839-AG-1	MEAD JOHNSON NUTRITION CO		04/19/2023	VARIOUS		1,471,200	1,600,000	1,727,085	1,712,485	0	(860)	240,036	(240,896)	0	1,471,589	0	(389)	(389)	28,622	06/01/2044	1.G FE
582839-AH-9	MEAD JOHNSON NUTRITION CO		04/19/2023	VARIOUS		19,332,072	19,664,000	19,744,183	19,688,910	0	(2,240)	305,999	(308,239)	0	19,380,671	0	(48,600)	(48,600)	351,494	11/15/2025	1.G FE
585055-BU-9	MEDTRONIC INC		04/03/2023	DIRECT		37,687,801	30,980,000	38,420,351	37,741,431	0	(53,630)	0	(53,630)	0	37,687,801	0	0	0	792,034	03/15/2045	1.G FE
586054-AD-0	MEMORIAL SLOAN-KETTERING CANCE		04/18/2023	VARIOUS		3,461,232	3,575,000	3,855,963	3,840,592	0	(1,793)	366,823	(368,616)	0	3,471,976	0	(10,744)	(10,744)	81,425	01/01/2050	1.D FE
58933Y-AF-2	MERCK & CO INC		05/18/2023	MATURITY		5,000,000	5,000,000	4,663,900	4,984,097	0	15,903	0	15,903	0	5,000,000	0	0	0	70,000	05/18/2023	1.E FE
58933Y-AJ-4	MERCK & CO INC		04/03/2023	DIRECT		5,360,073	5,000,000	5,420,050	5,363,170	0	(3,097)	0	(3,097)	0	5,360,073	0	0	0	78,389	05/18/2043	1.E FE
58933Y-AR-6	MERCK & CO INC		04/19/2023	VARIOUS		9,690,300	10,000,000	9,756,617	9,894,367	0	12,185	122,524	(110,339)	0	9,784,028	0	(93,728)	(93,728)	191,736	02/10/2025	1.E FE
58933Y-AT-2	MERCK & CO INC		04/03/2023	DIRECT		5,118,390	5,000,000	5,136,500	5,119,338	0	(948)	0	(948)	0	5,118,390	0	0	0	120,250	02/10/2045	1.E FE
59001A-AY-8	MERITAGE HOMES CORP		04/03/2023	DIRECT		1,054,621	1,000,000	1,138,750	1,061,694	0	(7,072)	0	(7,072)	0	1,054,621	0	0	0	20,500	06/01/2025	3.A FE
594918-BR-4	MICROSOFT CORP		04/19/2023	VARIOUS		2,847,210	3,000,000	2,769,330	2,883,814	0	7,602	38,212	(30,610)	0	2,853,204	0	(5,994)	(5,994)	50,600	08/08/2026	1.A FE
595017-BA-1	MICROCHIP TECHNOLOGY INC		04/19/2023	VARIOUS		1,240,522	1,265,000	1,274,808	1,270,223	0	(334)	25,147	(25,481)	0	1,244,742	0	(4,220)	(4,220)	34,348	09/01/2025	2.B FE
607120-FL-1	MOBILE AIRPORT AUTHORITY 2019		04/03/2023	DIRECT		14,541,769	14,541,769	14,541,769	14,541,769	0	0	0	0	0	14,541,769	0	0	0	186,256	05/09/2039	1.F
607120-FN-7	MOBILE AIRPORT AUTHORITY 2019		05/09/2023	VARIOUS		5,796,231	5,796,231	5,796,231	5,728,576	0	0	0	0	0	5,796,231	0	0	0	73,911	05/09/2039	1.F
609207-BB-0	MONDELEZ INTERNATIONAL INC		04/19/2023	VARIOUS		1,744,140	2,000,000	1,986,090	1,986,325	0	343	226,008	(225,665)	0	1,760,661	0	(16,521)	(16,521)	35,667	03/17/2032	2.B FE
615369-AP-0	MOODYS CORP		04/03/2023	DIRECT		30,287,171	29,316,000	30,855,981	30,327,767	0	(40,596)	0	(40,596)	0	30,287,171	0	0	0	841,003	02/01/2029	2.A FE
615369-AQ-8	MOODYS CORP		04/03/2023	DIRECT		4,842,905	4,009,000	4,912,468	4,848,104	0	(5,199)	0	(5,199)	0	4,842,905	0	0	0	58,089	12/17/2048	2.A FE
615369-AT-2	MOODYS CORP		04/03/2023	DIRECT		4,480,087	4,539,000	4,476,407	4,479,745	0	342	0	342	0	4,480,087	0	0	0	54,909	05/20/2050	2.A FE
615369-AV-7	MOODYS CORP		04/03/2023	DIRECT		15,987,775	16,265,000	15,981,702	15,984,757	0	3,018	0	3,018	0	15,987,775	0	0	0	275,827	08/19/2041	2.A FE
615369-AY-1	MOODYS CORP		04/03/2023	DIRECT		12,103,759	12,311,000	12,099,497	12,102,760	0	1,000	0	1,000	0	12,103,759	0	0	0	280,845	02/25/2052	2.A FE
615394-AM-5	MOOG INC		04/03/2023	DIRECT		2,559,184	2,500,000	2,601,875	2,564,534	0	(5,349)	0	(5,349)	0	2,559,184	0	0	0	32,170	12/15/2027	3.C FE
61691J-AY-0	MSC 2017-H1 AS		04/03/2023	DIRECT		8,711,788	8,575,000	8,748,510	8,720,405	0	(8,617)	0	(8,617)	0	8,711,788	0	0	0	110,541	06/15/2050	1.A
617446-8G-7	MORGAN STANLEY		04/03/2023	DIRECT		3,922,853	3,800,000	3,941,474	3,927,680	0	(4,827)	0	(4,827)	0	3,922,853	0	0	0	117,397	01/23/2030	1.G FE
617446-8P-7	MORGAN STANLEY		04/03/2023	VARIOUS		4,934,022	5,000,000	4,927,000	4,932,233	0	1,790	0	1,790	0	4,934,022	0	0	0	92,059	04/01/2031	1.E FE
61746B-EG-7	MORGAN STANLEY		04/03/2023	DIRECT		10,564,690	10,000,000	10,631,700	10,568,326	0	(3,637)	0	(3,637)	0	10,564,690	0	0	0	306,250	01/22/2047	1.G FE
61747Y-EF-8	MORGAN STANLEY		04/03/2023	DIRECT		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	273,240	09/16/2036	2.A FE
61747Y-EK-7	MORGAN STANLEY		04/03/2023	DIRECT		2,867,238	3,000,000	2,841,870	2,860,751	0	6,487	0	6,487	0	2,867,238	0	0	0	52,181	01/21/2028	1.E FE
61747Y-EL-5	MORGAN STANLEY		04/03/2023	DIRECT		4,649,466	5,000,000	4,619,950	4,641,926	0	7,540	0	7,540	0	4,649,466	0	0	0	103,414	01/21/2033	1.E FE
61747Y-ER-2	MORGAN STANLEY		04/19/2023	VARIOUS		14,485,407	14,952,000	14,738,769	7,476,000	0	0	213,231	(213,231)	0	14,525,537	0	(40,130)	(40,130)	301,625	04/20/2028	1.E FE
61761J-VL-0	MORGAN STANLEY		04/19/2023	VARIOUS		18,098,365	18,500,000	18,467,810	18,493,261	0	902	319,312	(318,410)	0	18,174,851	0	(76,486)	(76,486)	338,447	10/23/2024	1.G FE
61762D-AW-1	MSBAM 2013-C9 A4		04/17/2023	CALLED THRU ISSUER at 100.000		6,283,751	6,283,751	6,221,895	6,236,102	0	47,649	0	47,649	0	6,283,751	0	0	0	64,974	05/15/2046	1.A
617700-A*-0	MORNINGSTAR INC		04/03/2023	DIRECT		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	69,471	10/26/2030	2.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..61774L-AX-7	MSC 2022-L8 A2		04/03/2023	DIRECT		6,067,520	6,000,000	6,086,352	6,072,451	0	(4,930)	0	(4,930)	0	6,067,520	0	0	0	77,791	04/15/2055	1.A FE
..61774L-AY-5	MSC 2022-L8 A3		04/03/2023	DIRECT		6,173,901	6,174,000	6,173,901	6,173,901	0	0	0	0	0	6,173,901	0	0	0	76,868	04/15/2055	1.A FE
..62475W-AA-3	MTN 2022-LPFL A		04/18/2023	VARIOUS		11,765,625	12,000,000	11,939,974	11,973,643	0	9,876	158,814	(148,938)	0	11,824,706	0	(59,081)	(59,081)	250,522	03/15/2039	1.A FE
..62548L-A*-3	MULTICARE HEALTH SYSTEM OBLIGA		04/03/2023	DIRECT		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	140,622	08/15/2037	1.E FE
..62676#-AA-7	MURPHYS BOWL LLC		04/03/2023	DIRECT		17,000,000	17,000,000	17,000,000	17,000,000	0	0	0	0	0	17,000,000	0	0	0	414,044	06/30/2056	1.F PL
..62886E-AU-2	NCR CORP		04/03/2023	DIRECT		436,006	427,000	451,553	437,764	0	(1,758)	0	(1,758)	0	436,006	0	0	0	14,527	09/01/2027	4.B FE
..62920K-AB-8	NMEF 2022-A A2		04/03/2023	DIRECT		23,774,769	23,775,738	23,773,695	23,778,156	0	(3,387)	0	(3,387)	0	23,774,769	0	0	0	185,728	10/16/2028	1.A FE
..62927#-AF-3	NFL VENTURES LP		04/15/2023	SINKING FUND REDEMPTION		160,613	160,613	160,613	160,613	0	0	0	0	0	160,613	0	0	0	2,795	04/15/2031	1.E FE
..62927#-AG-1	NFL VENTURES LP		04/15/2023	SINKING FUND REDEMPTION		712,251	712,251	712,251	712,251	0	0	0	0	0	712,251	0	0	0	12,714	04/15/2032	1.E FE
..62927#-AK-2	NFL VENTURES LP		04/03/2023	DIRECT		6,965,285	6,965,285	6,965,285	6,965,285	0	0	0	0	0	6,965,285	0	0	0	89,266	04/15/2031	1.E FE
..62927#-AL-0	NFL VENTURES LP		04/15/2023	VARIOUS		23,667,481	23,667,481	23,667,481	22,669,364	0	0	0	0	0	23,667,481	0	0	0	432,273	04/15/2032	1.E FE
..62927@-AB-4	NHL U.S. FUNDING LP		04/03/2023	DIRECT		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	175,124	09/29/2026	2.B PL
..62927@-AC-2	NHL US FUNDING LP		04/03/2023	DIRECT		3,831,776	3,831,776	3,831,776	3,831,776	0	0	0	0	0	3,831,776	0	0	0	47,446	07/12/2025	2.B PL
..62979*-AC-1	NSA OP LP		04/03/2023	DIRECT		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	355,478	08/05/2030	2.A FE
..637432-CT-0	NATIONAL RURAL UTILITIES		04/19/2023	JEFFERIES GROUP LLC		1,194,860	1,000,000	1,012,020	1,006,759	0	(157)	0	(157)	0	1,006,603	0	188,257	188,257	51,111	03/01/2032	1.F FE
..637432-NT-8	NATIONAL RURAL UTILITIES COOPE		04/03/2023	DIRECT		5,206,278	4,500,000	5,256,270	5,210,742	0	(4,465)	0	(4,465)	0	5,206,278	0	0	0	106,963	03/15/2049	1.E FE
..63942P-AA-1	NAVSL 2022-BA A		06/15/2023	MBS PAYDOWN		326,150	326,150	326,093	325,650	0	500	0	500	0	326,150	0	0	0	5,661	10/15/2070	1.A FE
..64016N-AA-5	NBLY 2021-1A A2		04/30/2023	MBS PAYDOWN		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	672	04/30/2051	2.C FE
..64110L-AL-0	NETFLIX INC		04/03/2023	DIRECT		391,399	377,000	417,169	393,285	0	(1,886)	0	(1,886)	0	391,399	0	0	0	10,398	02/15/2025	2.C FE
..644393-AA-8	NEW FORTRESS ENERGY INC		04/19/2023	VARIOUS		727,700	760,000	809,063	782,517	0	(3,390)	48,116	(51,506)	0	731,012	0	(3,312)	(3,312)	30,780	09/15/2025	3.C FE
..645869-D*-6	NEW JERSEY NATURAL GAS CO		04/03/2023	DIRECT		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	147,875	04/15/2028	1.E
..645869-G@-1	NEW JERSEY NATURAL GAS CO		04/03/2023	DIRECT		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	109,115	07/23/2050	1.E
..646025-C@-3	NEW JERSEY RESOURCES		04/03/2023	DIRECT		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	76,560	06/08/2028	2.A PL
..646025-D@-2	NEW JERSEY RESOURCES CORP		04/03/2023	DIRECT		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	251,000	07/23/2032	2.A PL
..64761@-AA-1	NEW ORLEANS ENERGY PARTNERS II		06/15/2023	SINKING FUND REDEMPTION		158,059	158,059	158,059	158,059	0	0	0	0	0	158,059	0	0	0	2,038	10/15/2035	1.G
..649322-AA-2	NEW YORK AND PRESBYTERIAN HOSP		04/03/2023	DIRECT		12,818,480	10,000,000	13,062,300	12,842,894	0	(24,413)	0	(24,413)	0	12,818,480	0	0	0	271,620	08/01/2045	1.C FE
..649840-CM-5	NY STATE ELECTRIC & GAS		05/01/2023	MATURITY		3,500,000	3,500,000	3,489,070	3,499,696	0	304	0	304	0	3,500,000	0	0	0	100,625	05/01/2023	1.G FE
..651229-AW-6	NEWELL BRANDS INC		04/21/2023	VARIOUS		867,425	905,000	909,525	908,706	0	(356)	0	(356)	0	908,350	0	(40,925)	(40,925)	22,926	04/01/2026	3.B FE
..65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDING		04/19/2023	VARIOUS		23,661,104	24,675,000	23,707,798	24,160,174	0	27,276	557,418	(530,142)	0	23,630,033	0	31,072	31,072	413,649	05/01/2027	2.A FE
..65343H-AA-9	NEXSTAR ESCROW CORP		04/19/2023	VARIOUS		2,406,563	2,550,000	2,686,594	2,637,271	0	(7,303)	265,862	(273,165)	0	2,364,106	0	42,456	42,456	109,969	07/15/2027	4.B FE
..655844-BR-8	NORFOLK SOUTHERN CORP		04/03/2023	DIRECT		10,970,159	8,988,000	11,156,415	10,985,675	0	(15,516)	0	(15,516)	0	10,970,159	0	0	0	300,686	01/15/2046	2.A FE
..655844-BX-5	NORFOLK SOUTHERN CORP		04/03/2023	DIRECT		4,525,301	4,000,000	4,567,760	4,529,015	0	(3,714)	0	(3,714)	0	4,525,301	0	0	0	67,014	11/01/2047	2.A FE
..655844-CC-0	NORFOLK SOUTHERN CORP		04/03/2023	DIRECT		16,777,324	15,000,000	16,911,240	16,788,465	0	(11,141)	0	(11,141)	0	16,777,324	0	0	0	237,458	05/15/2049	2.A FE
..655844-CM-8	NORFOLK SOUTHERN CORP		04/19/2023	VARIOUS		1,741,660	2,000,000	2,000,000	2,000,000	0	0	243,181	(243,181)	0	1,756,820	0	(15,160)	(15,160)	36,000	03/15/2032	2.A FE
..655844-CN-6	NORFOLK SOUTHERN CORP		04/03/2023	DIRECT		9,942,544	10,000,000	9,941,200	9,942,278	0	266	0	266	0	9,942,544	0	0	0	204,528	03/15/2053	2.A FE
..665228-H@-4	NICOR INC		04/03/2023	DIRECT		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	7,259	11/06/2030	1.D
..668103-AC-8	NORTHWESTERN MEMORIAL HEALTHCA		04/03/2023	DIRECT		1,992,000	1,992,000	1,992,000	1,992,000	0	0	0	0	0	1,992,000	0	0	0	37,734	07/15/2051	1.C FE
..66989H-AH-1	NOVARTIS CAPITAL CORP		04/03/2023	DIRECT		28,370,309	24,265,000	28,855,077	28,404,810	0	(34,500)	0	(34,500)	0	28,370,309	0	0	0	438,927	05/06/2044	1.D FE
..66989H-AJ-7	NOVARTIS CAPITAL CORP		04/19/2023	VARIOUS		3,389,085	3,500,000	3,488,267	3,488,918	0	922	90,586	(89,664)	0	3,399,254	0	(10,169)	(10,169)	44,042	11/20/2025	1.D FE
..66989H-AK-4	NOVARTIS CAPITAL CORP		04/03/2023	DIRECT		5,314,262	5,000,000	5,360,250	5,316,639	0	(2,377)	0	(2,377)	0	5,314,262	0	0	0	74,444	11/20/2045	1.D FE
..66989H-AN-8	NOVARTIS CAPITAL CORP		04/19/2023	VARIOUS		28,735,800	30,000,000	28,840,200	29,383,228	0	32,689	560,537	(527,848)	0	28,855,380	0	(119,580)	(119,580)	397,833	05/17/2027	1.D FE
..67021C-AK-3	NSTAR ELECTRIC CO		04/17/2023	VARIOUS		1,398,182	1,455,000	1,453,486	1,453,579	0	118	63,642	(63,524)	0	1,390,056	0	8,127	8,127	20,229	11/15/2025	1.F FE
..67021C-AM-9	NSTAR ELECTRIC CO		04/19/2023	VARIOUS		2,847,810	3,000,000	2,882,760	2,937,670	0	3,300	89,519	(86,219)	0	2,851,452	0	(3,642)	(3,642)	41,600	05/15/2027	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67021C-AR-8	NSTAR ELECTRIC CO		04/03/2023	DIRECT		9,950,012	10,000,000	9,941,330	9,948,613	0	1,399	0	1,399	0	9,950,012	0	0	0	124,042	08/15/2031	1.E FE
670346-AN-5	NUCOR CORP		04/03/2023	DIRECT		2,937,868	2,500,000	3,009,125	2,941,603	0	(3,735)	0	(3,735)	0	2,937,868	0	0	0	87,750	08/01/2043	1.G FE
670346-AQ-8	NUCOR CORP		04/03/2023	DIRECT		7,660,744	6,705,000	7,742,666	7,666,977	0	(6,234)	0	(6,234)	0	7,660,744	0	0	0	125,384	05/01/2048	1.G FE
67088C-AA-5	OMX TIMBER FINANCE INVESTMENTS		05/01/2023	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	11,122	01/29/2020	6.
67103H-AE-7	OREILLY AUTOMOTIVE INC		04/19/2023	VARIOUS		11,859,503	12,221,000	11,683,398	11,976,669	0	17,848	97,131	(79,283)	0	11,897,386	0	(37,883)	(37,883)	260,307	03/15/2026	2.A FE
675553-A*-2	OCHSNER CLINIC FOUNDATION		05/15/2023	SINKING FUND REDEMPTION		672,125	672,125	672,125	672,125	0	0	0	0	0	672,125	0	0	0	11,628	05/15/2038	1.G
677071-AB-8	OHANA MILITARY COMMUNITIES LLC		04/03/2023	DIRECT		199,488	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(512)	(512)	6,043	10/01/2034	1.D FE
67773#-AE-0	OHIO VALLEY ELECTRIC CORP		06/15/2023	SINKING FUND REDEMPTION		370,610	370,610	370,610	370,610	0	0	0	0	0	370,610	0	0	0	10,933	02/15/2026	2.C
67773#-AF-7	OHIO VALLEY ELECTRIC CORP		06/15/2023	SINKING FUND REDEMPTION		93,335	93,335	93,335	93,335	0	0	0	0	0	93,335	0	0	0	2,753	02/15/2026	2.C FE
67773#-AG-5	OHIO VALLEY ELECTRIC CORP		06/15/2023	SINKING FUND REDEMPTION		94,078	94,078	94,078	94,078	0	0	0	0	0	94,078	0	0	0	2,775	02/15/2026	2.C
680665-AJ-5	OLIN CORP		04/18/2023	VARIOUS		10,294,915	10,610,000	10,233,588	10,250,668	0	19,951	31,091	(11,140)	0	10,239,529	0	55,386	55,386	317,082	09/15/2027	3.A FE
68233J-BD-5	ONCOR ELECTRIC DELIVERY CO LLC		04/03/2023	DIRECT		10,171,260	10,000,000	10,190,755	10,172,390	0	(1,129)	0	(1,129)	0	10,171,260	0	0	0	194,222	09/30/2047	1.F FE
68233J-BR-4	ONCOR ELECTRIC DELIVERY		04/03/2023	DIRECT		19,904,088	20,000,000	19,896,000	19,903,494	0	594	0	594	0	19,904,088	0	0	0	342,722	09/15/2049	1.F FE
68235P-AG-3	ONE GAS INC		04/03/2023	DIRECT		20,065,407	16,500,000	20,376,510	20,088,935	0	(23,528)	0	(23,528)	0	20,065,407	0	0	0	315,563	11/01/2048	1.G FE
68389X-BF-1	ORACLE CORP		04/03/2023	DIRECT		11,277,549	10,000,000	11,414,100	11,287,896	0	(10,348)	0	(10,348)	0	11,277,549	0	0	0	159,271	05/15/2045	2.B FE
68389X-BJ-3	ORACLE CORP		04/03/2023	DIRECT		4,998,775	5,000,000	4,998,500	4,998,767	0	8	0	8	0	4,998,775	0	0	0	143,889	07/15/2046	2.B FE
68389X-BN-4	ORACLE CORP		04/03/2023	DIRECT		21,535,545	22,000,000	21,125,810	21,512,090	0	23,454	0	23,454	0	21,535,545	0	0	0	276,069	11/15/2027	2.B FE
68389X-BQ-7	ORACLE CORP		04/03/2023	DIRECT		41,321,005	41,515,000	41,298,297	41,319,828	0	1,177	0	1,177	0	41,321,005	0	0	0	641,176	11/15/2047	2.B FE
68389X-BX-2	ORACLE CORP		04/03/2023	VARIOUS		16,586,828	16,641,000	16,586,213	16,586,526	0	301	0	301	0	16,586,828	0	0	0	304,530	04/01/2050	2.B FE
68622T-AA-9	ORGANON FINANCE 1 LLC		04/03/2023	DIRECT		755,414	800,000	749,000	753,476	0	1,938	0	1,938	0	755,414	0	0	0	14,117	04/30/2028	3.B FE
688225-AH-4	OSHKOSH CORP		04/19/2023	VARIOUS		454,695	518,000	516,517	516,554	0	52	58,605	(58,553)	0	458,001	0	(3,306)	(3,306)	10,259	03/01/2030	2.B FE
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC / O		04/19/2023	VARIOUS		767,156	835,000	855,119	846,041	0	(867)	84,028	(84,895)	0	761,146	0	6,010	6,010	28,529	08/15/2027	4.B FE
69073T-AR-4	OWENS-BROCKWAY GLASS CONTAINER		05/26/2023	DIRECT		566,847	567,000	599,378	572,865	0	(6,018)	0	(6,018)	0	566,847	0	0	0	26,001	08/15/2023	4.B FE
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER		05/26/2023	DIRECT		641,350	635,000	674,181	657,707	0	(16,357)	0	(16,357)	0	641,350	0	(6,350)	(6,350)	27,303	01/15/2025	4.B FE
693304-AX-5	PECO ENERGY CO		04/03/2023	DIRECT		9,717,649	9,792,000	9,711,412	9,717,182	0	466	0	466	0	9,717,649	0	0	0	162,384	09/15/2049	1.E FE
69346V-AA-7	PERFORMANCE FOOD GROUP INC		04/19/2023	VARIOUS		743,850	760,000	796,088	780,771	0	(3,040)	34,515	(37,555)	0	743,217	0	634	634	21,597	10/15/2027	4.B FE
693475-AZ-8	PNC FINANCIAL SERVICES GROUP I		04/03/2023	DIRECT		3,602,332	3,800,000	3,576,522	3,595,741	0	6,591	0	6,591	0	3,602,332	0	0	0	67,830	01/22/2030	1.G FE
69353R-EQ-7	PNC BANK NA		04/19/2023	VARIOUS		4,771,550	5,000,000	4,813,500	4,926,610	0	7,293	158,864	(151,571)	0	4,775,039	0	(3,489)	(3,489)	63,194	06/01/2025	1.F FE
695156-AT-6	PACKAGING CORP OF AMERICA		04/19/2023	VARIOUS		6,369,227	6,713,000	6,378,680	6,518,985	0	8,921	145,177	(136,256)	0	6,382,729	0	(13,502)	(13,502)	79,885	12/15/2027	2.B FE
695156-AU-3	PACKAGING CORP OF AMERICA		04/19/2023	VARIOUS		3,073,579	3,428,000	3,441,813	3,441,576	0	(462)	358,628	(359,090)	0	3,082,487	0	(8,908)	(8,908)	35,994	12/15/2029	2.B FE
69546V-AE-7	PAID 2022-2 AB		06/15/2023	VARIOUS		3,232,186	3,232,186	3,232,186	3,232,186	0	0	0	0	0	3,232,186	0	0	0	70,461	01/15/2030	2.C FE
701094-AJ-3	PARKER-HANNIFIN CORP		04/19/2023	VARIOUS		4,038,733	4,250,000	4,110,363	4,177,239	0	4,054	138,387	(134,333)	0	4,042,906	0	(4,174)	(4,174)	88,247	03/01/2027	2.A FE
701094-AL-8	PARKER-HANNIFIN CORP		04/03/2023	DIRECT		10,535,580	9,900,000	10,599,609	10,539,944	0	(4,364)	0	(4,364)	0	10,535,580	0	0	0	240,158	03/01/2047	2.A FE
701094-AP-9	PARKER-HANNIFIN CORP		04/03/2023	DIRECT		37,485,614	34,550,000	37,664,862	37,503,724	0	(18,110)	0	(18,110)	0	37,485,614	0	0	0	422,278	06/14/2049	2.A FE
70450Y-AE-3	PAYPAL HOLDINGS INC		04/03/2023	VARIOUS		638,564	658,000	635,799	637,884	0	679	0	679	0	638,564	0	0	0	9,533	10/01/2029	1.G FE
70959W-AJ-2	PENSKE AUTOMOTIVE GROUP INC		04/03/2023	DIRECT		3,463,424	3,460,000	3,469,344	3,464,024	0	(600)	0	(600)	0	3,463,424	0	0	0	77,033	09/01/2025	3.C FE
70959W-AK-9	PENSKE AUTOMOTIVE GROUP INC		04/03/2023	DIRECT		712,755	800,000	702,000	709,774	0	2,981	0	2,981	0	712,755	0	0	0	9,083	06/15/2029	3.C FE
713448-DY-1	PEPSICO INC		04/19/2023	VARIOUS		4,770,100	5,000,000	4,992,474	4,992,728	0	375	206,723	(206,348)	0	4,786,380	0	(16,280)	(16,280)	77,500	10/15/2027	1.E FE
713448-EM-6	PEPSICO INC		04/03/2023	DIRECT		16,756,799	15,632,000	16,855,382	16,764,208	0	(7,409)	0	(7,409)	0	16,756,799	0	0	0	359,048	07/29/2049	1.E FE
713448-FG-8	PEPSICO INC		04/03/2023	DIRECT		9,927,690	10,000,000	9,925,327	9,927,267	0	422	0	422	0	9,927,690	0	0	0	124,514	10/21/2051	1.E FE
717081-DK-6	PFIZER INC		04/03/2023	DIRECT		15,785,170	14,251,000	15,809,017	15,797,461	0	(12,291)	0	(12,291)	0	15,785,170	0	0	0	242,109	05/15/2044	1.E FE
717081-DM-2	PFIZER INC		04/19/2023	VARIOUS		9,836,900	10,000,000	9,972,759	9,993,416	0	1,177	132,785	(131,608)	0	9,861,809	0	(24,909)	(24,909)	147,333	05/15/2024	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
717081-ED-1	PFIZER INC		04/03/2023	DIRECT		5,053,910	4,529,000	5,106,681	5,057,715	0	(3,805)	0	(3,805)	0	5,053,910	0	0	0	56,565	12/15/2046	1.E FE
717081-EV-1	PFIZER INC		04/03/2023	DIRECT		11,673,509	10,000,000	11,822,023	11,684,597	0	(11,087)	0	(11,087)	0	11,673,509	0	0	0	221,111	03/15/2049	1.E FE
718172-CP-2	PHILIP MORRIS INTERNATIONAL IN		04/03/2023	DIRECT		18,911,272	20,680,000	18,785,584	18,855,239	0	56,032	0	56,032	0	18,911,272	0	0	0	184,569	05/01/2030	1.F FE
718546-AH-7	PHILLIPS 66		04/03/2023	DIRECT		26,948,216	22,000,000	27,776,820	26,991,564	0	(43,347)	0	(43,347)	0	26,948,216	0	0	0	722,625	05/01/2042	2.A FE
718546-AL-8	PHILLIPS 66		04/03/2023	DIRECT		13,943,774	12,608,000	14,137,476	13,953,912	0	(10,138)	0	(10,138)	0	13,943,774	0	0	0	237,319	11/15/2044	2.A FE
718546-AR-5	PHILLIPS 66		04/19/2023	VARIOUS		2,408,922	2,510,000	2,472,036	2,487,610	0	968	71,506	(70,538)	0	2,417,071	0	(8,149)	(8,149)	58,734	03/15/2028	2.A FE
731572-AB-9	RALPH LAUREN CORP		04/03/2023	DIRECT		35,797,921	36,996,000	35,645,687	35,760,516	0	37,405	0	37,405	0	35,797,921	0	0	0	330,446	06/15/2030	1.G FE
73179P-AM-8	POLYONE CORP		04/03/2023	DIRECT		111,000	111,000	111,000	111,000	0	0	0	0	0	111,000	0	0	0	2,464	05/15/2025	3.C FE
736508-S*-4	PORTLAND GENERAL ELECTRIC CO		04/03/2023	DIRECT		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	44,080	12/10/2032	1.F
737446-AM-6	POST HOLDINGS INC		04/03/2023	DIRECT		206,874	202,000	213,928	206,491	0	383	0	383	0	206,874	0	0	0	6,872	03/01/2027	4.B FE
737446-AQ-7	POST HOLDINGS INC		04/19/2023	VARIOUS		516,200	580,000	616,250	605,705	0	(1,291)	84,486	(85,777)	0	519,927	0	(3,727)	(3,727)	13,860	04/15/2030	4.B FE
737679-B@-8	POTOMAC ELECTRIC POWER CO		04/03/2023	DIRECT		33,000,000	33,000,000	33,000,000	33,000,000	0	0	0	0	0	33,000,000	0	0	0	351,038	06/13/2029	1.F
74005P-BQ-6	PRAXAIR INC		04/20/2023	VARIOUS		9,692,830	10,000,000	9,691,500	9,857,408	0	11,003	91,440	(80,437)	0	9,776,970	0	(84,140)	(84,140)	233,111	01/30/2026	1.F FE
741503-BC-9	PRICELINE GROUP INC/THE		04/03/2023	DIRECT		2,371,018	2,400,000	2,366,088	2,369,668	0	1,350	0	1,350	0	2,371,018	0	0	0	47,097	03/15/2028	1.G FE
74166M-AB-2	PRIME SECURITY SERVICES BORROW		05/02/2023	VARIOUS		4,403,048	4,342,000	4,555,730	4,308,412	0	(19,952)	0	(19,952)	0	4,403,048	0	0	0	139,221	04/15/2024	3.C FE
74166M-AC-0	PRIME SECURITY SERVICES BORROW		04/19/2023	VARIOUS		1,527,619	1,545,000	1,676,325	1,634,803	0	(6,268)	95,344	(101,612)	0	1,533,191	0	(5,573)	(5,573)	53,303	04/15/2026	3.C FE
74166M-AF-3	PRIME SECURITY SERVICES BORROW		04/03/2023	DIRECT		762,288	774,000	758,520	761,663	0	625	0	625	0	762,288	0	0	0	7,909	08/31/2027	3.C FE
74170*-AE-9	PRIME PROPERY FUND LLC		04/03/2023	DIRECT		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26,976	07/30/2026	1.G
74170*-AN-9	PRIME PROPERTY FUND LLC		04/03/2023	DIRECT		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	164,763	01/05/2027	1.G
74170*-AP-4	PRIME PROPERTY FUND LLC		04/03/2023	DIRECT		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	194,278	01/05/2029	1.G
74170*-BA-6	PRIME PROPERTY FUND LLC		04/03/2023	DIRECT		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	50,711	12/12/2034	1.G
74170*-BC-2	PRIME PROPERTY FUND LLC		04/03/2023	DIRECT		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	304,325	06/23/2030	1.G
74170*-BN-8	PRIME PROPERTY FUND LLC		06/27/2023	DIRECT		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	240,338	10/07/2033	1.G
74264*-AC-0	PRISA LHC LLC		04/03/2023	VARIOUS		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	190,625	04/01/2026	1.F
742718-FB-0	PROCTER & GAMBLE CO/THE		04/03/2023	DIRECT		24,711,253	25,000,000	24,674,750	24,709,380	0	1,873	0	1,873	0	24,711,253	0	0	0	386,458	10/25/2047	1.D FE
743315-AX-1	PROGRESSIVE CORP/THE		04/03/2023	DIRECT		2,393,918	2,000,000	2,408,400	2,396,443	0	(2,525)	0	(2,525)	0	2,393,918	0	0	0	41,256	03/26/2050	1.F FE
743315-AY-9	PROGRESSIVE CORP/THE		04/03/2023	DIRECT		2,930,058	3,041,000	2,906,040	2,923,406	0	6,652	0	6,652	0	2,930,058	0	0	0	42,025	03/15/2027	1.F FE
74340*-AN-4	PROLOGIS TARGETED U.S. LOGISTI		04/03/2023	DIRECT		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	465,767	01/07/2032	1.G PL
74340*-AP-9	PROLOGIS TARGETED U.S. LOGISTI		04/03/2023	DIRECT		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	240,300	01/07/2035	1.G PL
74340X-BH-3	PROLOGIS LP		04/03/2023	DIRECT		11,416,314	11,438,000	11,401,300	11,415,416	0	898	0	898	0	11,416,314	0	0	0	245,004	09/15/2028	1.G FE
74340X-BJ-9	PROLOGIS LP		04/03/2023	DIRECT		6,719,047	5,578,000	6,822,563	6,726,682	0	(7,635)	0	(7,635)	0	6,719,047	0	0	0	134,899	09/15/2048	1.G FE
74340X-BK-6	PROLOGIS LP		04/19/2023	VARIOUS		5,176,275	5,404,000	5,087,645	5,214,724	0	14,280	43	14,237	0	5,228,961	0	(52,686)	(52,686)	97,572	10/01/2026	1.G FE
74340X-BV-2	PROLOGIS LP PUB CORP		04/19/2023	VARIOUS		6,056,406	6,403,000	6,181,600	6,190,948	0	9,733	104,951	(95,218)	0	6,095,730	0	(39,324)	(39,324)	75,635	12/15/2027	1.G FE
74340X-BX-8	PROLOGIS LP		04/19/2023	VARIOUS		1,532,491	1,592,000	1,586,757	1,586,960	0	212	37,902	(37,690)	0	1,549,270	0	(16,779)	(16,779)	38,208	09/15/2028	1.G FE
743815-AE-2	PROVIDENCE SERVICE CORP/THE		04/03/2023	DIRECT		362,000	362,000	362,000	362,000	0	0	0	0	0	362,000	0	0	0	8,212	11/15/2025	4.B FE
744482-BM-1	PUBLIC SERVICE CO OF NEW HAMPS		04/03/2023	DIRECT		16,454,312	14,975,000	16,582,313	16,464,019	0	(9,707)	0	(9,707)	0	16,454,312	0	0	0	408,818	07/01/2049	1.E FE
744560-AZ-9	PUBLIC SERVICE ELECTRIC & GAS		04/03/2023	DIRECT		5,276,821	5,000,000	5,328,800	5,279,505	0	(2,684)	0	(2,684)	0	5,276,821	0	0	0	83,938	05/01/2042	1.F FE
744560-BQ-8	PUBLIC SERVICE ELECTRIC & GAS		04/03/2023	DIRECT		4,906,800	4,449,000	4,955,341	4,910,383	0	(3,583)	0	(3,583)	0	4,906,800	0	0	0	100,028	03/01/2046	1.F FE
744560-BS-4	PUBLIC SERVICE ELECTRIC & GAS		04/19/2023	VARIOUS		4,717,250	5,000,000	4,992,836	4,993,122	0	369	270,189	(269,820)	0	4,723,302	0	(6,052)	(6,052)	65,000	05/15/2027	1.F FE
744560-BV-7	PUBLIC SERVICE ELECTRIC & GAS		04/03/2023	DIRECT		5,698,812	5,000,000	5,762,900	5,703,567	0	(4,756)	0	(4,756)	0	5,698,812	0	0	0	86,063	05/01/2048	1.F FE
744560-BZ-8	PUBLIC SERVICE ELECTRIC & GAS		04/03/2023	DIRECT		4,209,979	3,680,000	4,257,061	4,213,475	0	(3,496)	0	(3,496)	0	4,209,979	0	0	0	60,214	05/01/2049	1.F FE
744560-CC-8	PUBLIC SERVICE ELECTRIC & GAS		04/03/2023	DIRECT		3,002,665	3,000,000	3,002,880	3,002,682	0	(17)	0	(17)	0	3,002,665	0	0	0	71,663	01/01/2050	1.F FE
744560-CJ-3	PUBLIC SERVICE ELECTRIC AND GA		04/03/2023	DIRECT		7,617,991	7,631,000	7,616,654	7,617,671	0	320	0	320	0	7,617,991	0	0	0	130,766	03/15/2032	1.F FE
74460D-AJ-8	PUBLIC STORAGE		04/03/2023	DIRECT		11,956,656	13,100,000	11,856,656	11,927,565	0	29,091	0	29,091	0	11,956,656	0	0	0	118,719	11/09/2031	1.F FE
74460W-AE-7	PUBLIC STORAGE		04/03/2023	DIRECT		10,192,792	11,000,000	10,105,700	10,170,648	0	22,144	0	22,144	0	10,192,792	0	0	0	107,525	05/01/2031	1.F FE
747525-AU-7	QUALCOMM INC		04/19/2023	VARIOUS		4,810,750	5,000,000	4,993,487	4,993,770	0	332	157,334	(157,002)	0	4,836,768	0	(26,018)	(26,018)	68,160	05/20/2027	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..747525-AV-5	QUALCOMM INC		04/03/2023	DIRECT		45,676,950	45,260,000	45,730,066	45,679,748	0	(2,798)	0	(2,798)	0	45,676,950	0	0	0	724,411	05/20/2047	1.F FE
..747525-BK-8	QUALCOMM INC		04/03/2023	DIRECT		8,872,991	9,422,000	8,801,638	8,855,441	0	17,550	0	17,550	0	8,872,991	0	0	0	75,402	05/20/2030	1.F FE
..747525-BP-7	QUALCOMM INC		04/19/2023	VARIOUS		331,079	415,000	358,900	362,416	0	1,206	28,269	(27,063)	0	335,353	0	(4,274)	(4,274)	2,872	05/20/2032	1.F FE
..74837H-C*-5	QUESTAR GAS CO		04/03/2023	DIRECT		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	195,758	11/15/2032	1.G
..74938W-AA-9	RCKT 2022-2 A1		06/01/2023	VARIOUS		1,825,717	1,870,152	1,824,718	1,798,683	0	857	0	857	0	1,825,717	0	0	0	19,016	02/25/2052	1.A FE
..74969P-AA-6	RP ESCROW ISSUER LLC		05/23/2023	JEFFERIES GROUP LLC		629,585	941,000	949,375	948,490	0	(1,462)	0	(1,462)	0	947,027	0	(317,442)	(317,442)	21,699	12/15/2025	4.C FE
..74986@-AQ-4	RREEF AMERICA REIT II		04/03/2023	DIRECT		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	215,873	07/01/2025	1.G
..74986@-AR-2	RREEF AMERICA REIT II		04/03/2023	DIRECT		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	98,932	07/01/2027	1.G
..74986@-AT-8	RREEF AMERICA REIT II		04/03/2023	DIRECT		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	334,457	01/05/2026	1.G
..74986@-AU-5	RREEF AMERICA REIT II		04/03/2023	DIRECT		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	200,330	01/05/2028	1.G
..74986@-AV-3	RREEF AMERICA REIT II		04/03/2023	DIRECT		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	431,521	01/05/2026	1.G
..74986@-AW-1	RREEF AMERICA REIT II		04/03/2023	DIRECT		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	88,546	01/05/2028	1.G
..750098-AB-1	RACKSPACE TECHNOLOGY GLOBAL IN		04/03/2023	DIRECT		1,058,000	1,058,000	1,058,000	1,058,000	0	0	0	0	0	1,058,000	0	0	0	23,555	02/15/2028	5.A FE
..756109-AT-1	REALTY INCOME CORP		04/03/2023	DIRECT		10,925,098	10,437,000	10,982,616	10,928,159	0	(3,061)	0	(3,061)	0	10,925,098	0	0	0	268,274	03/15/2047	1.G FE
..756109-AW-4	REALTY INCOME CORP		04/03/2023	DIRECT		12,414,330	12,467,000	12,387,087	12,412,377	0	1,954	0	1,954	0	12,414,330	0	0	0	122,679	06/15/2029	1.G FE
..756109-BL-7	REALTY INCOME CORP		04/03/2023	DIRECT		8,099,685	7,812,000	8,134,251	8,106,605	0	(6,920)	0	(6,920)	0	8,099,685	0	0	0	67,411	12/15/2032	1.G FE
..76169#-AM-5	REYES HOLDINGS LLC		04/03/2023	DIRECT		24,000,000	24,000,000	24,000,000	24,000,000	0	0	0	0	0	24,000,000	0	0	0	340,400	12/13/2028	1.G PL
..76169X-AB-0	REXFORD INDUSTRIAL REALTY LP		04/03/2023	DIRECT		6,396,912	6,451,000	6,387,393	6,395,424	0	1,487	0	1,487	0	6,396,912	0	0	0	82,062	09/01/2031	2.A FE
..76174L-AA-1	REYNOLDS GROUP ISSUER INC / RE		04/03/2023	DIRECT		752,175	747,000	756,188	752,669	0	(494)	0	(494)	0	752,175	0	0	0	14,027	10/15/2027	4.A FE
..78147#-AC-0	RUMPKE CONSOLIDATED COS INC		04/03/2023	DIRECT		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	13,669	09/24/2032	2.C PL
..78409V-AM-6	S&P GLOBAL INC		04/19/2023	VARIOUS		1,797,600	1,875,000	1,877,625	1,876,469	0	(89)	76,685	(76,774)	0	1,799,695	0	(2,095)	(2,095)	41,331	01/22/2027	1.G FE
..78409V-AN-4	S&P GLOBAL INC		04/03/2023	DIRECT		6,711,557	5,527,000	6,820,207	6,719,600	0	(8,043)	0	(8,043)	0	6,711,557	0	0	0	96,032	05/15/2048	1.G FE
..78409V-BJ-2	S&P GLOBAL INC PUB CORP		04/19/2023	VARIOUS		2,112,414	2,337,000	2,307,217	0	0	381	181,208	(180,827)	0	2,126,390	0	(13,975)	(13,975)	8,764	03/01/2029	1.G FE
..78444@-AA-6	SIP HOLDCO LLC		06/15/2023	SINKING FUND REDEMPTION		409,795	409,795	409,795	409,795	0	0	0	0	0	409,795	0	0	0	6,885	12/15/2046	2.B PL
..78450F-AA-5	SMB 2022-A APT		06/15/2023	VARIOUS		64,997,136	65,383,958	64,983,834	62,801,877	0	24,219	0	24,219	0	64,997,136	0	0	0	555,515	11/16/2054	1.A FE
..78450F-AD-9	SMB 2022-A B		04/03/2023	DIRECT		9,903,613	10,000,000	9,878,333	9,896,571	0	7,042	0	7,042	0	9,903,613	0	0	0	98,403	11/16/2054	1.D FE
..78450F-AE-7	SMB 2022-A C		04/03/2023	DIRECT		5,997,820	6,000,000	5,997,467	5,997,718	0	102	0	102	0	5,997,820	0	0	0	71,577	11/16/2054	1.G FE
..78457J-AG-7	SMRT 2022-MINI B		04/18/2023	VARIOUS		6,741,875	7,000,000	7,000,000	7,000,000	0	0	292,372	(292,372)	0	6,707,628	0	34,247	34,247	144,893	01/15/2039	1.D FE
..78457J-AJ-1	SMRT 2022-MINI C		04/18/2023	VARIOUS		4,764,258	5,000,000	5,000,000	5,000,000	0	0	294,473	(294,473)	0	4,705,528	0	58,730	58,730	106,995	01/15/2039	1.G FE
..78466C-AC-0	SS&C TECHNOLOGIES INC		04/18/2023	VARIOUS		2,879,756	2,965,000	3,136,631	3,059,404	0	(3,304)	176,228	(179,532)	0	2,879,872	0	(116)	(116)	90,597	09/30/2027	4.B FE
..78488@-AA-3	AMERICAN CORE REALTY FUND LP		04/03/2023	DIRECT		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	692,708	07/08/2025	2.A
..78488@-AC-9	AMERICAN CORE REALTY FUND LP		04/03/2023	VARIOUS		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	19,012	04/01/2026	2.A
..78488@-AD-7	AMERICAN CORE REALTY FUND LP		04/03/2023	VARIOUS		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	266,163	04/01/2026	2.A
..78512*-AA-5	S&E REPLACEMENT POWER LLC		06/30/2023	SINKING FUND REDEMPTION		353,868	353,868	353,868	353,868	0	0	0	0	0	353,868	0	0	0	6,078	05/31/2029	1.D PL
..78573N-AF-9	SABRE GLBL INC		06/07/2023	VARIOUS		34,600	40,000	43,350	41,429	0	(451)	0	(451)	0	40,978	0	(6,378)	(6,378)	2,270	09/01/2025	4.C FE
..79466L-AF-1	SALESFORCE.COM INC		05/18/2023	VARIOUS		24,712,193	25,020,000	24,812,445	14,936,748	0	5,446	0	5,446	0	24,872,510	0	(160,317)	(160,317)	494,203	04/11/2028	1.F FE
..79466L-AL-8	SALESFORCE.COM INC		04/03/2023	DIRECT		5,150,166	5,000,000	5,155,400	5,151,088	0	(923)	0	(923)	0	5,150,166	0	0	0	104,319	07/15/2051	1.F FE
..797440-BV-5	SAN DIEGO GAS & ELECTRIC CO		04/03/2023	DIRECT		5,240,409	5,000,000	5,272,850	5,242,090	0	(1,681)	0	(1,681)	0	5,240,409	0	0	0	64,063	06/01/2047	1.F FE
..80286M-AB-4	SDART 2022-2 A2		04/17/2023	CALLED THRU ISSUER at 100.000		31,763	31,763	31,761	32,619	0	(857)	0	(857)	0	31,763	0	0	0	224	10/15/2026	1.A FE
..80286X-AF-1	SDART 2021-2 D		04/03/2023	DIRECT		45,357,550	46,510,000	44,657,434	45,330,385	0	27,165	0	27,165	0	45,357,550	0	0	0	190,110	07/15/2027	1.F FE
..80287U-AD-1	SRT 2022-B A4		04/03/2023	DIRECT		6,999,549	7,000,000	6,999,313	6,999,483	0	66	0	66	0	6,999,549	0	0	0	67,340	10/20/2026	1.A FE
..80290C-BH-6	SBCLN 2022-C D		06/15/2023	MBS PAYDOWN		767,271	767,271	767,271	767,271	0	0	0	0	0	767,271	0	0	0	25,456	12/15/2032	2.B Z
..80386W-AB-1	SASOL FINANCING USA LLC		04/03/2023	DIRECT		2,813,728	2,560,000	2,886,400	2,824,652	0	(10,924)	0	(10,924)	0	2,813,728	0	0	0	86,436	09/27/2028	3.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..806851-AG-6	SCHLUMBERGER HOLDINGS CORP		04/19/2023	VARIOUS		1,193,317	1,217,000	1,276,864	1,239,363	0	(1,974)	39,809	(41,783)	0	1,197,580	0	(4,263)	(4,263)	16,227	12/21/2025	2.A FE
..808513-BT-1	CHARLES SCHWAB CORP/THE		04/03/2023	DIRECT		2,843,381	3,000,000	2,824,980	2,839,272	0	4,109	0	4,109	0	2,843,381	0	0	0	19,988	12/01/2031	1.F FE
..808513-CA-1	CHARLES SCHWAB CORP/THE		04/19/2023	VARIOUS		26,203,137	27,006,000	26,375,989	26,417,848	0	14,066	231,050	(216,984)	0	26,200,865	0	2,272	2,272	460,961	03/03/2032	1.F FE
..81211K-AW-0	SEALED AIR CORP		04/03/2023	DIRECT		661,818	645,000	698,069	664,784	0	(2,965)	0	(2,965)	0	661,818	0	0	0	11,294	12/01/2024	3.B FE
..828807-CW-5	SIMON PROPERTY GROUP LP		04/19/2023	VARIOUS		997,560	1,048,000	1,047,897	1,047,928	0	12	44,648	(44,636)	0	1,003,291	0	(5,731)	(5,731)	26,514	01/15/2026	1.G FE
..828807-DM-6	SIMON PROPERTY GROUP INC		04/03/2023	DIRECT		6,158,243	6,763,000	6,090,555	6,141,119	0	17,124	0	17,124	0	6,158,243	0	0	0	100,431	02/01/2031	1.G FE
..82967N-BA-5	SIRIUS XM RADIO INC		04/19/2023	VARIOUS		3,939,592	4,060,000	4,248,894	4,158,488	0	(12,209)	206,161	(218,370)	0	3,940,118	0	(526)	(526)	142,361	08/01/2027	3.C FE
..82967N-BJ-6	SIRIUS XM RADIO INC		04/03/2023	DIRECT		539,799	536,000	541,663	540,077	0	(278)	0	(278)	0	539,799	0	0	0	15,425	07/15/2028	3.C FE
..82967N-BM-9	SIRIUS XM RADIO INC		04/03/2023	DIRECT		690,442	800,000	682,000	687,894	0	2,549	0	2,549	0	690,442	0	0	0	18,342	09/01/2031	3.C FE
..83001A-AB-8	SIX FLAGS ENTERTAINMENT CORP		05/03/2023	VARIOUS		1,531,027	1,539,000	1,509,353	1,529,311	0	1,716	0	1,716	0	1,531,027	0	(137)	(137)	52,064	07/31/2024	4.C FE
..83001W-AC-8	SIX FLAGS THEME PARKS INC		04/03/2023	DIRECT SINKING FUND REDEMPTION		342,912	336,000	354,851	344,914	0	(2,002)	0	(2,002)	0	342,912	0	0	0	17,836	07/01/2025	3.B FE
..83012@-AA-8	TULANE ENERGY SAVINGS		06/15/2023			186,889	186,889	186,889	186,889	0	0	0	0	0	186,889	0	0	0	2,454	01/15/2052	1.G
..837004-BV-1	SOUTH CAROLINA ELECTRIC & GAS		04/19/2023	MILLENNIUM ADVISORS		1,118,240	1,000,000	992,010	995,825	0	104	0	104	0	995,929	0	122,311	122,311	47,847	02/01/2032	1.F FE
..838515-J#-2	SOUTH JERSEY GAS CO		04/12/2023	VARIOUS		42,000,000	42,000,000	42,000,000	21,000,000	0	0	0	0	0	42,000,000	0	0	0	770,280	04/16/2050	1.G
..838518-G*-3	SOUTH JERSEY INDUSTRIES INC		04/03/2023	DIRECT		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	204,638	07/15/2027	2.C
..842400-GG-2	SOUTHERN CALIFORNIA EDISON CO		04/03/2023	VARIOUS		10,561,968	10,000,000	10,569,612	10,565,817	0	(3,849)	0	(3,849)	0	10,561,968	0	0	0	203,333	04/01/2047	1.G FE
..842587-CX-3	SOUTHERN CO/THE		04/03/2023	DIRECT		25,186,516	25,000,000	25,207,750	25,187,751	0	(1,235)	0	(1,235)	0	25,186,516	0	0	0	834,167	07/01/2046	2.B FE
..84383Q-A@-2	SOUTHERN STAR CENTRAL GAS PIPE		04/03/2023	DIRECT		23,000,000	23,000,000	23,000,000	23,000,000	0	0	0	0	0	23,000,000	0	0	0	629,561	07/14/2030	2.B FE
..84857L-A#-8	SPIRE INC		04/03/2023	DIRECT		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	86,897	03/15/2027	2.B
..84858#-AE-3	SPIRE ALABAMA INC		04/03/2023	DIRECT		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	86,473	12/15/2030	1.G
..85207U-AF-2	SPRINT CORP		04/03/2023	DIRECT		394,815	392,000	416,500	396,375	0	(1,560)	0	(1,560)	0	394,815	0	0	0	17,456	09/15/2023	2.B FE
..852234-AN-3	BLOCK INC		04/03/2023	DIRECT		3,874,701	3,870,000	3,875,681	3,875,073	0	(372)	0	(372)	0	3,874,701	0	0	0	36,362	06/01/2026	3.B FE
..852234-AP-8	BLOCK INC		04/03/2023	DIRECT		693,568	800,000	686,436	690,937	0	2,631	0	2,631	0	693,568	0	0	0	9,567	06/01/2031	3.B FE
..853496-AC-1	STANDARD INDUSTRIES INC/NJ		04/03/2023	DIRECT		2,967,737	2,915,000	3,038,270	2,967,987	0	(251)	0	(251)	0	2,967,737	0	0	0	92,713	02/15/2027	3.B FE
..853496-AG-2	STANDARD INDUSTRIES INC/NJ		04/19/2023	VARIOUS		569,250	660,000	702,075	690,519	0	(1,529)	115,943	(117,472)	0	573,047	0	(3,797)	(3,797)	22,138	07/15/2030	3.B FE
..85434V-AA-6	STANFORD HEALTH CARE		04/03/2023	DIRECT		16,091,839	13,117,000	16,298,823	16,113,387	0	(21,548)	0	(21,548)	0	16,091,839	0	0	0	192,202	11/15/2048	1.D FE
..855244-AK-5	STARBUCKS CORP		04/19/2023	VARIOUS		1,639,068	1,750,000	1,547,000	1,649,726	0	6,800	15,470	(8,670)	0	1,641,056	0	(1,988)	(1,988)	15,006	06/15/2026	2.A FE
..855244-AQ-2	STARBUCKS CORP		04/19/2023	VARIOUS		20,215,986	20,609,000	20,296,359	20,479,410	0	11,781	179,665	(167,884)	0	20,311,526	0	(95,540)	(95,540)	535,147	08/15/2025	2.A FE
..855244-BB-4	STARBUCKS CORP		04/05/2023	VARIOUS		4,654,742	4,677,000	4,677,000	4,677,000	0	0	25,940	(25,940)	0	4,651,060	0	3,682	3,682	91,374	02/14/2024	2.A FE
..857477-AT-0	STATE STREET CORP		04/19/2023	VARIOUS		4,847,450	5,000,000	4,986,650	4,994,772	0	476	143,532	(143,056)	0	4,851,715	0	(4,265)	(4,265)	119,813	08/18/2025	1.F FE
..857477-AW-3	STATE STREET CORP		04/19/2023	VARIOUS		3,753,840	4,000,000	3,733,880	3,877,020	0	8,589	135,234	(126,645)	0	3,750,375	0	3,465	3,465	44,756	05/19/2026	1.F FE
..857477-BD-4	STATE STREET CORP		04/03/2023	DIRECT		27,014,116	26,854,000	27,111,039	27,020,630	0	(6,514)	0	(6,514)	0	27,014,116	0	0	0	373,764	12/03/2029	1.E FE
..857477-BT-9	STATE STREET CORP		04/03/2023	DIRECT SINKING FUND REDEMPTION		4,665,294	5,000,000	4,636,700	4,658,003	0	7,291	0	7,291	0	4,665,294	0	0	0	86,340	02/07/2033	1.F FE
..858586-H#-0	STEPAN CO		06/27/2023			1,285,714	1,285,714	1,285,714	1,285,714	0	0	0	0	0	1,285,714	0	0	0	24,814	06/27/2025	2.C PL
..859152-E*-7	STERIS CORP		04/03/2023	DIRECT		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	80,500	05/14/2025	2.B FE
..859152-E@-5	STERIS CORP		04/03/2023	DIRECT		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	124,250	05/14/2027	2.B FE
..863667-AJ-0	STRYKER CORP		04/03/2023	DIRECT		20,812,642	17,268,000	21,173,132	20,839,722	0	(27,081)	0	(27,081)	0	20,812,642	0	0	0	441,473	03/15/2046	2.A FE
..86787E-BB-2	SUNTRUST BANK/ATLANTA GA		04/19/2023	VARIOUS		963,070	1,000,000	999,390	999,736	0	22	38,852	(38,830)	0	960,906	0	2,164	2,164	18,900	11/03/2025	1.F FE
..867914-BS-1	SUNTRUST BANKS INC		04/19/2023	VARIOUS		966,700	1,000,000	994,820	997,994	0	206	32,677	(32,471)	0	965,523	0	1,177	1,177	18,889	05/01/2025	1.G FE
..87166B-AA-0	SYNEOS HEALTH INC		05/16/2023	VARIOUS		1,487,430	1,512,000	1,512,000	756,000	0	0	0	0	0	1,512,000	0	(24,570)	(24,570)	29,080	01/15/2029	4.A FE
..871911-AS-2	SYSTEM ENERGY RESOURCES INC		04/01/2023	MATURITY		17,867,000	17,867,000	17,833,589	17,866,037	0	963	0	963	0	17,867,000	0	0	0	366,274	04/01/2023	2.A FE
..872540-AT-6	TJX COS INC/THE		04/03/2023	DIRECT		3,898,372	3,800,000	3,911,112	3,901,636	0	(3,264)	0	(3,264)	0	3,898,372	0	0	0	69,126	04/15/2030	1.F FE
..872540-AW-9	TJX COS INC/THE		04/03/2023	DIRECT		13,040,157	14,510,000	12,877,377	12,999,435	0	40,722	0	40,722	0	13,040,157	0	0	0	89,640	05/15/2031	1.F FE
..87264A-BR-5	T-MOBILE USA INC PUB CORP		04/19/2023	VARIOUS		391,192	420,000	416,260	416,762	0	764	25,596	(24,832)	0	391,929	0	(737)	(737)	6,458	02/15/2026	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
87264A-BT-1	T-MOBILE USA INC		04/19/2023	VARIOUS		2,125,676	2,227,000	2,225,148	2,225,480	0	42	100,469	(100,427)	0	2,125,053	0	623	623	41,734	02/15/2031	2.B FE
87264A-BV-6	T-MOBILE USA INC		04/03/2023	DIRECT		1,005,448	1,000,000	1,008,750	1,005,882	0	(434)	0	(434)	0	1,005,448	0	0	0	15,844	04/15/2029	2.B FE
872898-AA-9	TSMC ARIZONA CORP		04/03/2023	DIRECT		1,513,213	1,600,000	1,491,120	1,507,386	0	5,828	0	5,828	0	1,513,213	0	0	0	12,367	10/25/2026	1.D FE
87724R-AA-0	TAYLOR MORRISON COMMUNITIES IN		04/03/2023	DIRECT		582,745	545,000	605,119	584,997	0	(2,251)	0	(2,251)	0	582,745	0	0	0	9,695	06/15/2027	3.B FE
88031V-AA-7	TENASKA GATEWAY PARTNERS		06/30/2023	SINKING FUND REDEMPTION		150,306	150,306	150,306	150,306	0	0	0	0	0	150,306	0	0	0	2,274	12/30/2023	2.B FE
88033G-DD-9	TENET HEALTHCARE CORP		05/17/2023	CALLED THRU ISSUER at 101.156		3,058,957	3,024,000	3,036,419	0	0	6,193	0	6,193	0	3,042,612	0	(18,612)	(18,612)	134,413	09/01/2024	4.A FE
880451-AZ-2	TENNESSEE GAS PIPELINE CO LLC		04/19/2023	VARIOUS		1,728,760	2,000,000	1,996,983	1,997,068	0	114	261,484	(261,370)	0	1,735,698	0	(6,938)	(6,938)	37,056	03/01/2030	2.B FE
882508-BD-5	TEXAS INSTRUMENTS INC		04/03/2023	DIRECT		14,790,193	13,479,000	14,806,618	14,798,705	0	(8,513)	0	(8,513)	0	14,790,193	0	0	0	215,982	05/15/2048	1.E FE
882508-BJ-2	TEXAS INSTRUMENTS INC		04/03/2023	DIRECT		4,381,599	4,740,000	4,335,789	4,370,050	0	11,549	0	11,549	0	4,381,599	0	0	0	34,563	05/04/2030	1.E FE
882508-BL-7	TEXAS INSTRUMENTS INC		04/03/2023	DIRECT		5,454,819	5,461,000	5,453,802	5,454,649	0	170	0	170	0	5,454,819	0	0	0	57,356	09/15/2031	1.E FE
88339W-AA-4	WILLIAMS COS INC/THE		04/03/2023	DIRECT		2,737,569	2,742,000	2,737,421	2,737,546	0	23	0	23	0	2,737,569	0	0	0	45,053	10/15/2051	2.B FE
88339X-AA-2	THRM 2022-1A A		06/15/2023	MBS PAYDOWN		2,830,064	2,830,064	2,825,180	2,826,785	0	3,280	0	3,280	0	2,830,064	0	0	0	21,534	02/15/2028	1.E FE
883556-BY-7	THERMO FISHER SCIENTIFIC INC		04/03/2023	DIRECT		19,369,186	20,000,000	19,301,400	19,365,442	0	3,744	0	3,744	0	19,369,186	0	0	0	521,611	08/15/2047	1.G FE
883556-CM-2	THERMO FISHER SCIENTIFIC INC		04/03/2023	DIRECT		14,987,607	15,000,000	14,986,300	14,987,483	0	124	0	124	0	14,987,607	0	0	0	197,167	10/15/2041	1.G FE
88579Y-AZ-4	3M CO		04/03/2023	DIRECT		15,226,807	15,000,000	15,256,150	15,228,346	0	(1,539)	0	(1,539)	0	15,226,807	0	0	0	255,260	10/15/2047	1.F FE
88675@-AA-5	TIGER GLOBAL MANAGEMENT LLC		04/03/2023	DIRECT		42,000,000	42,000,000	42,000,000	42,000,000	0	0	0	0	0	42,000,000	0	0	0	726,180	04/13/2027	1.F PL
88675@-AB-3	TIGER GLOBAL MANAGEMENT LLC		04/03/2023	DIRECT		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	199,595	04/13/2029	1.F PL
88947E-AN-0	TOLL BROTHERS FINANCE CORP		04/15/2023	VARIOUS		1,359,866	1,360,000	1,343,711	1,101,312	0	3,688	0	3,688	0	1,359,866	0	0	0	29,409	04/15/2023	2.C FE
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP		04/03/2023	DIRECT		1,353,286	1,509,000	1,337,095	1,349,221	0	4,065	0	4,065	0	1,353,286	0	0	0	16,088	09/12/2031	1.E FE
893647-BK-2	TRANSDIGM INC		04/08/2023	VARIOUS		2,040,545	2,000,000	2,124,295	1,030,388	0	(10,388)	0	(10,388)	0	2,040,545	0	(20,000)	(20,000)	102,222	12/15/2025	4.A FE
894164-AA-0	TRAVEL + LEISURE CO		04/03/2023	DIRECT		705,400	800,000	696,000	702,529	0	2,871	0	2,871	0	705,400	0	0	0	12,300	12/01/2029	3.C FE
89417E-AP-4	TRAVELERS COS INC/THE		04/03/2023	DIRECT		19,125,158	17,000,000	19,300,740	19,138,658	0	(13,500)	0	(13,500)	0	19,125,158	0	0	0	406,583	03/04/2049	1.F FE
90265E-AP-5	UDR INC		04/03/2023	DIRECT		16,142,490	16,145,000	16,141,196	16,142,405	0	85	0	85	0	16,142,490	0	0	0	489,373	01/26/2029	2.A FE
902691-A@-3	UGI UTILITIES INC		04/03/2023	DIRECT		17,000,000	17,000,000	17,000,000	17,000,000	0	0	0	0	0	17,000,000	0	0	0	381,697	06/30/2026	1.G
90278M-BD-8	UBSCM 2019-C17 AS		04/03/2023	DIRECT		12,520,951	12,378,000	12,593,240	12,527,284	0	(6,334)	0	(6,334)	0	12,520,951	0	0	0	135,477	10/15/2052	1.A
90290M-AC-5	US FOODS INC		04/03/2023	DIRECT		571,283	562,000	597,766	575,108	0	(3,825)	0	(3,825)	0	571,283	0	0	0	16,489	04/15/2025	3.C FE
90357#-AW-6	BNSF RAILWAY CORPORATION		04/01/2023	SINKING FUND REDEMPTION		622,542	622,542	622,542	622,542	0	0	0	0	0	622,542	0	0	0	17,151	04/01/2024	1.C
90357#-AX-4	BNSF RAILWAY CORPORATION		04/01/2023	SINKING FUND REDEMPTION		894,381	894,381	894,381	894,381	0	0	0	0	0	894,381	0	0	0	24,640	04/01/2024	1.C
90357#-AY-2	BNSF RAILWAY CORPORATION		04/01/2023	SINKING FUND REDEMPTION		602,660	602,660	602,660	602,660	0	0	0	0	0	602,660	0	0	0	16,603	04/01/2024	1.C
90357#-AZ-9	BNSF RAILWAY CORPORATION		04/01/2023	SINKING FUND REDEMPTION		110,180	110,180	110,180	110,180	0	0	0	0	0	110,180	0	0	0	3,035	04/01/2024	1.C
90357#-BA-3	BNSF RAILWAY CORPORATION		04/01/2023	SINKING FUND REDEMPTION		31,135	31,135	31,135	31,135	0	0	0	0	0	31,135	0	0	0	858	04/01/2024	1.C
90357#-BB-1	BNSF RAILWAY CORPORATION		04/01/2023	SINKING FUND REDEMPTION		76,610	76,610	76,610	76,610	0	0	0	0	0	76,610	0	0	0	2,111	04/01/2024	1.C
90367U-AA-9	US ACUTE CARE SOLUTIONS PRV CORP		04/03/2023	DIRECT		288,000	288,000	288,000	288,000	0	0	0	0	0	288,000	0	0	0	10,863	03/01/2026	4.C FE
904764-AY-3	UNILEVER CAPITAL CORP		04/19/2023	VARIOUS		4,737,950	5,000,000	4,962,367	4,963,685	0	1,960	214,637	(212,677)	0	4,751,008	0	(13,058)	(13,058)	66,861	05/05/2027	1.E FE
904764-BC-0	UNILEVER CAPITAL CORP		04/03/2023	DIRECT		14,822,757	15,000,000	14,677,500	14,814,528	0	8,229	0	8,229	0	14,822,757	0	0	0	280,000	03/22/2028	1.E FE
907818-DV-7	UNION PACIFIC CORP		04/19/2023	VARIOUS		13,838,916	14,007,000	13,901,527	13,992,458	0	2,955	145,418	(142,463)	0	13,849,995	0	(11,079)	(11,079)	315,158	03/15/2024	1.G FE
907818-EJ-3	UNION PACIFIC CORP		04/03/2023	DIRECT		10,856,783	10,569,000	10,894,420	10,858,842	0	(2,059)	0	(2,059)	0	10,856,783	0	0	0	253,260	03/01/2046	1.G FE
90783W-AA-1	UNION PACIFIC RAILROAD CO 2006		04/03/2023	DIRECT		1,227,206	1,225,482	1,229,109	1,227,993	0	(787)	0	(787)	0	1,227,206	0	0	0	54,314	07/02/2030	1.C FE
911312-BN-5	UNITED PARCEL SERVICE INC		04/03/2023	DIRECT		25,528,562	24,598,000	25,618,885	25,534,989	0	(6,427)	0	(6,427)	0	25,528,562	0	0	0	356,159	11/15/2047	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
911312-BQ-8	UNITED PARCEL SERVICE INC		04/03/2023	DIRECT		5,556,478	5,000,000	5,601,300	5,559,893	0	(3,415)	0	(3,415)	0	5,556,478	0	0	0	117,465	03/15/2049	1.F FE
911312-BS-4	UNITED PARCEL SERVICE INC		04/03/2023	DIRECT		4,931,288	5,000,000	4,925,800	4,930,883	0	405	0	405	0	4,931,288	0	0	0	100,583	09/01/2049	1.F FE
911312-BY-1	UNITED PARCEL SERVICE INC		04/03/2023	VARIOUS		41,213,376	38,361,000	41,590,818	41,309,455	0	(96,078)	0	(96,078)	0	41,213,376	0	0	0	867,758	04/01/2030	1.F FE
911365-BF-0	UNITED RENTALS NORTH AMERICA I		04/03/2023	DIRECT		712,546	698,000	747,733	716,359	0	(3,813)	0	(3,813)	0	712,546	0	0	0	24,420	05/15/2027	3.A FE
91159H-HU-7	US BANCORP		04/19/2023	VARIOUS		19,038,868	19,700,000	19,682,073	19,692,044	0	656	460,073	(459,417)	0	19,232,628	0	(193,760)	(193,760)	332,875	11/17/2025	1.F FE
91159H-JA-9	US BANCORP		04/03/2023	DIRECT		1,647,826	1,861,000	1,621,415	1,641,195	0	6,631	0	6,631	0	1,647,826	0	0	0	17,912	07/22/2030	1.G FE
91159H-JD-3	US BANCORP		04/03/2023	DIRECT		14,488,763	15,214,000	14,430,609	14,472,735	0	16,027	0	16,027	0	14,488,763	0	0	0	279,439	01/27/2033	1.G FE
913017-CJ-6	UNITED TECHNOLOGIES CORP		04/03/2023	DIRECT		15,014,951	16,000,000	14,899,720	15,008,677	0	6,273	0	6,273	0	15,014,951	0	0	0	255,000	11/01/2046	2.A FE
91324P-BE-1	UNITEDHEALTH GROUP INC		04/03/2023	DIRECT		2,928,147	2,110,000	3,052,854	2,939,282	0	(11,135)	0	(11,135)	0	2,928,147	0	0	0	53,974	11/15/2037	1.F FE
91324P-CY-6	UNITEDHEALTH GROUP INC		04/03/2023	DIRECT		2,705,280	2,710,000	2,704,255	2,705,003	0	277	0	277	0	2,705,280	0	0	0	42,937	04/15/2027	1.F FE
91324P-DF-6	UNITEDHEALTH GROUP INC		04/03/2023	DIRECT		32,262,736	29,825,000	32,488,074	32,279,764	0	(17,028)	0	(17,028)	0	32,262,736	0	0	0	525,044	10/15/2047	1.F FE
91324P-DQ-2	UNITEDHEALTH GROUP INC		04/03/2023	DIRECT		25,197,858	21,341,000	25,527,485	25,222,723	0	(24,864)	0	(24,864)	0	25,197,858	0	0	0	287,540	12/15/2048	1.F FE
91324P-DU-3	UNITEDHEALTH GROUP INC		04/03/2023	DIRECT		21,970,088	20,996,000	22,048,250	21,976,079	0	(5,990)	0	(5,990)	0	21,970,088	0	0	0	494,164	08/15/2049	1.F FE
91337C-AA-4	UNIVAR SOLUTIONS USA INC		04/19/2023	VARIOUS		2,981,848	2,921,000	3,072,575	2,994,677	0	(10,934)	1,536	(12,470)	0	2,982,206	0	(358)	(358)	51,995	12/01/2027	3.B FE
91681N-AB-0	UPST 2021-1 B		06/20/2023	MBS PAYDOWN		844,838	844,838	844,711	844,413	0	424	0	424	0	844,838	0	0	0	6,659	03/20/2031	1.G FE
91682N-AA-1	UPST 2021-4 A		06/20/2023	MBS PAYDOWN		763,555	763,555	763,461	763,350	0	205	0	205	0	763,555	0	0	0	2,655	09/20/2031	1.F FE
91705J-AC-9	URBAN ONE INC		04/19/2023	VARIOUS		275,500	304,000	304,000	304,000	0	0	28,090	(28,090)	0	275,910	0	(410)	(410)	16,192	02/01/2028	4.C FE
91879Q-AL-3	VAIL RESORTS INC		04/03/2023	DIRECT		618,669	608,000	646,803	622,730	0	(4,061)	0	(4,061)	0	618,669	0	0	0	14,672	05/15/2025	3.C FE
92047W-AD-3	VALVOLINE INC		04/19/2023	VARIOUS		1,496,727	1,600,000	1,412,727	708,093	0	3,176	0	3,176	0	1,421,996	0	74,731	74,731	33,528	02/15/2030	4.A FE
92277G-AG-2	VENTAS REALTY LP		04/19/2023	VARIOUS		675,904	701,000	691,060	696,486	0	351	16,356	(16,005)	0	680,481	0	(4,577)	(4,577)	22,169	01/15/2026	2.A FE
92277G-AW-7	VENTAS REALTY LP		04/03/2023	DIRECT		9,978,153	10,000,000	9,974,400	9,977,560	0	594	0	594	0	9,978,153	0	0	0	147,917	09/01/2031	2.A FE
92343V-GP-3	VERIZON COMMUNICATIONS INC		04/03/2023	DIRECT		14,845,432	15,000,000	14,842,350	14,844,698	0	734	0	734	0	14,845,432	0	0	0	343,906	03/01/2052	2.A FE
92346L-AE-3	VERITAS US INC / VERITAS BERMU		04/03/2023	DIRECT		2,279,458	2,267,000	2,335,301	2,287,065	0	(7,607)	0	(7,607)	0	2,279,458	0	0	0	100,598	09/01/2025	4.C FE
927804-FU-3	VIRGINIA ELECTRIC & POWER CO		04/19/2023	VARIOUS		482,315	500,000	483,720	492,752	0	568	9,330	(8,762)	0	483,990	0	(1,675)	(1,675)	12,075	01/15/2026	2.A FE
927804-FY-5	VIRGINIA ELECTRIC & POWER CO		04/03/2023	DIRECT		11,039,462	10,000,000	11,137,400	11,046,842	0	(7,380)	0	(7,380)	0	11,039,462	0	0	0	210,056	09/15/2047	2.A FE
927804-GA-6	VIRGINIA ELECTRIC & POWER CO		04/03/2023	DIRECT		5,859,756	5,000,000	5,870,238	5,865,161	0	(5,405)	0	(5,405)	0	5,859,756	0	0	0	78,583	12/01/2048	1.F FE
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY		06/30/2023	VARIOUS		5,857,509	5,857,509	5,857,509	5,794,818	0	0	0	0	0	5,857,509	0	0	0	59,549	06/30/2030	1.F PL
92838@-AA-1	VISTA RIDGE LLC		06/30/2023	VARIOUS		143,383	143,383	143,383	143,383	0	0	0	0	0	143,383	0	0	0	2,741	10/14/2049	1.F PL
92840V-AF-9	VISTRA OPERATIONS CO LLC		04/19/2023	VARIOUS		2,978,227	3,049,000	2,993,938	2,230,169	0	(1,076)	8,866	(9,942)	0	2,976,291	0	1,936	1,936	85,216	07/31/2027	3.B FE
92890H-AC-6	WEA FINANCE LLC / WESTFIELD UK		04/19/2023	VARIOUS		13,637,569	14,429,000	14,375,324	14,418,335	0	1,512	734,996	(733,484)	0	13,684,851	0	(47,282)	(47,282)	321,646	09/17/2024	2.A FE
92928Q-AF-5	WEA FINANCE LLC		04/19/2023	VARIOUS		11,405,847	11,750,000	11,739,958	11,741,070	0	272	318,317	(318,045)	0	11,423,026	0	(17,179)	(17,179)	127,410	06/15/2029	2.B FE
92937E-AG-9	WFRBS 2013-C11 B		06/01/2023	MBS PAYDOWN		47,632	47,632	47,104	47,632	0	0	0	0	0	47,632	0	0	0	741	03/15/2045	1.A
92940P-AB-0	WESTROCK CO		04/17/2023	VARIOUS		9,867,300	10,000,000	9,985,400	9,992,790	0	523	94,412	(93,889)	0	9,898,900	0	(31,600)	(31,600)	276,417	03/15/2026	2.B FE
92943G-AD-3	WR GRACE HOLDINGS LLC PRV CORP		04/03/2023	DIRECT		3,420,126	3,338,000	3,457,799	3,429,275	0	(9,148)	0	(9,148)	0	3,420,126	0	0	0	49,270	06/15/2027	4.A FE
92966*-AA-7	WABASH VALLEY POWER ASSOC		04/30/2023	VARIOUS		187,582	187,582	176,620	187,267	0	315	0	315	0	187,582	0	0	0	4,765	04/30/2024	1.F
92966*-AG-4	WABASH VALLEY POWER ASSOC		04/30/2023	VARIOUS		208,896	208,896	208,896	208,896	0	0	0	0	0	208,896	0	0	0	6,413	01/31/2028	1.F
931142-DW-0	WALMART INC		04/03/2023	DIRECT		7,245,466	7,000,000	7,277,270	7,247,138	0	(1,672)	0	(1,672)	0	7,245,466	0	0	0	76,830	12/15/2047	1.C FE
931142-EE-9	WALMART INC		05/17/2023	BANK OF AMERICA CORP		14,767,500	15,000,000	14,971,595	14,973,339	0	1,695	0	1,695	0	14,975,034	0	(207,534)	(207,534)	220,458	06/26/2028	1.C FE
94106L-BC-2	WASTE MANAGEMENT INC		04/03/2023	DIRECT		20,565,072	19,333,000	20,750,785	20,574,733	0	(9,661)	0	(9,661)	0	20,565,072	0	0	0	468,986	03/01/2045	2.A FE
94106L-BE-8	WASTE MANAGEMENT INC PUB CORP		04/19/2023	VARIOUS		6,643,910	7,000,000	7,000,445	7,000,481	0	(39)	324,273	(324,312)	0	6,676,169	0	(32,259)	(32,259)	95,550	11/15/2027	2.A FE
94106L-BK-4	WASTE MANAGEMENT INC		04/03/2023	DIRECT		50,453,330	43,245,000	51,061,951	50,499,497	0	(46,167)	0	(46,167)	0	50,453,330	0	0	0	1,291,164	07/15/2049	2.A FE
94403*-BB-1	WAWA INC		04/03/2023	DIRECT		17,000,000	17,000,000	17,000,000	17,000,000	0	0	0	0	0	17,000,000	0	0	0	298,884	10/17/2025	2.B PL
94974B-GK-0	WELLS FARGO & CO		04/03/2023	DIRECT		10,520,169	9,410,000	10,638,552	10,529,046	0	(8,877)	0	(8,877)	0	10,520,169	0	0	0	155,971	05/01/2045	2.A FE
95000U-2A-0	WELLS FARGO & CO		04/03/2023	DIRECT		3,771,796	3,800,000	3,766,712	3,770,527	0	1,269	0	1,269	0	3,771,796	0	0	0	49,937	05/22/2028	2.A FE
95000U-2G-7	WELLS FARGO & CO		04/19/2023	VARIOUS		6,456,440	7,000,000	6,688,900	6,712,608	0	8,112	264,406	(256,294)	0	6,456,314	0	126	126	88,929	10/30/2030	2.A FE
95000U-2U-6	WELLS FARGO & CO		04/03/2023	DIRECT		4,795,638	5,000,000	4,778,700	4,791,331	0	4,308	0	4,308	0	4,795,638	0	0	0	98,639	03/02/2033	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..95000U-2V-4	WELLS FARGO & CO		04/03/2023	DIRECT		13,926,000	13,926,000	13,926,000	13,926,000	0	0	0	0	0	13,926,000	0	0	0	259,155	03/24/2028	2.A FE
..95001V-AX-8	WFCM 2019-C51 AS		04/03/2023	DIRECT		906,452	899,000	910,659	906,813	0	(361)	0	(361)	0	906,452	0	0	0	11,009	06/15/2052	1.A
..95001Y-AH-7	WFCM 2019-C54 AS		04/03/2023	DIRECT		2,361,893	2,346,000	2,370,560	2,362,631	0	(738)	0	(738)	0	2,361,893	0	0	0	27,645	12/15/2052	1.A
..95002D-BX-6	WFCM 2018-C47 C		04/03/2023	DIRECT		4,082,767	4,502,000	3,882,975	4,064,736	0	18,031	0	18,031	0	4,082,767	0	0	0	75,832	09/15/2061	1.C
..95002E-BD-8	WFCM 2020-C55 B		04/03/2023	DIRECT		157,849	175,000	151,942	157,312	0	537	0	537	0	157,849	0	0	0	1,877	02/15/2053	1.A
..95040Q-AH-7	WELLTOWER INC		04/19/2023	VARIOUS		2,762,670	3,000,000	3,194,972	3,190,095	0	(7,232)	385,772	(393,004)	0	2,797,091	0	(34,421)	(34,421)	74,250	03/15/2029	2.A FE
..95081Q-AN-4	WESCO DISTRIBUTION INC		04/03/2023	DIRECT		2,215,901	2,180,000	2,325,283	2,227,479	0	(11,578)	0	(11,578)	0	2,215,901	0	0	0	47,029	06/15/2025	3.B FE
..95081Q-AP-9	WESCO DISTRIBUTION INC		04/03/2023	DIRECT		522,088	500,000	555,000	527,151	0	(5,063)	0	(5,063)	0	522,088	0	0	0	10,976	06/15/2028	3.B FE
..958102-AM-7	WESTERN DIGITAL CORP PUB CORP		04/03/2023	DIRECT		3,782,398	3,762,000	3,806,347	3,784,290	0	(1,893)	0	(1,893)	0	3,782,398	0	0	0	113,670	02/15/2026	2.C FE
..960413-AY-8	WESTLAKE CHEMICAL CORP		04/03/2023	DIRECT		4,206,939	4,333,000	4,198,851	4,205,637	0	1,302	0	1,302	0	4,206,939	0	0	0	79,243	08/15/2041	2.B FE
..96042W-AD-9	WLAKE 2022-1A A3		04/03/2023	DIRECT		9,999,533	10,000,000	9,998,911	9,999,438	0	96	0	96	0	9,999,533	0	0	0	73,272	07/15/2025	1.A FE
..96042W-AE-7	WLAKE 2022-1A B		04/03/2023	DIRECT		9,499,531	9,500,000	9,499,150	9,499,483	0	48	0	48	0	9,499,531	0	0	0	79,101	03/15/2027	1.C FE
..96042W-AF-4	WLAKE 2022-1A C		04/03/2023	DIRECT		9,769,512	9,770,000	9,769,238	9,769,484	0	28	0	28	0	9,769,512	0	0	0	91,998	03/15/2027	1.F FE
..96145D-AH-8	WRKCO INC		04/17/2023	VARIOUS		6,193,655	6,500,000	6,238,931	6,337,466	0	6,944	145,320	(138,376)	0	6,199,091	0	(5,436)	(5,436)	154,556	03/15/2028	2.B FE
..962166-AU-8	WEYERHAEUSER CO		04/21/2023	BARCLAYS PLC		10,418,000	10,000,000	9,790,600	9,960,599	0	5,234	0	5,234	0	9,965,833	0	452,167	452,167	485,833	03/15/2025	2.B FE
..962166-BR-4	WEYERHAEUSER CO		04/19/2023	JANE STREET EXECUTION SVCS LLC		1,143,110	1,000,000	987,110	992,882	0	167	0	167	0	993,049	0	150,061	150,061	44,250	03/15/2032	2.B FE
..962166-CB-8	WEYERHAEUSER CO		04/19/2023	VARIOUS		7,335,575	9,000,000	8,083,205	4,414,637	0	382	745,234	(744,852)	0	7,339,569	0	(3,995)	(3,995)	123,500	03/09/2052	2.B FE
..96328G-AF-4	WFLF 2022-1A A		06/18/2023	VARIOUS		30,752,971	30,853,381	30,852,353	28,622,343	0	(2,560)	86,425	(88,985)	0	30,766,258	0	(13,287)	(13,287)	220,986	10/18/2036	1.A FE
..969457-BD-1	WILLIAMS COS INC/THE		04/03/2023	DIRECT		2,895,571	2,300,000	3,042,440	2,911,244	0	(15,673)	0	(15,673)	0	2,895,571	0	0	0	53,970	06/15/2031	2.B FE
..969457-BM-1	WILLIAMS COS INC/THE		04/03/2023	DIRECT		6,101,018	4,112,000	6,418,868	6,151,132	0	(50,114)	0	(50,114)	0	6,101,018	0	0	0	198,889	03/15/2032	2.B FE
..96949L-AE-5	WILLIAMS COS INC/THE		04/03/2023	DIRECT		31,663,282	27,806,000	31,877,100	31,687,225	0	(23,943)	0	(23,943)	0	31,663,282	0	0	0	797,916	03/01/2048	2.B FE
..96950F-AF-1	WILLIAMS COS INC/THE		04/03/2023	DIRECT		27,630,941	21,885,000	28,099,627	27,690,495	0	(59,555)	0	(59,555)	0	27,630,941	0	0	0	647,249	04/15/2040	2.B FE
..97654M-AA-4	WIPRO IT SERVICES LLC		04/03/2023	DIRECT		2,840,238	3,000,000	2,791,560	2,828,222	0	12,016	0	12,016	0	2,840,238	0	0	0	12,625	06/23/2026	1.G FE
..97786#-AK-8	WOLSELEY CAPITAL INC.		04/03/2023	DIRECT		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	662,075	09/01/2025	2.A FE
..97786#-AL-6	WOLSELEY CAPITAL INC.		04/03/2023	DIRECT		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	181,287	09/01/2027	2.A FE
..978097-AG-8	WOLVERINE WORLD WIDE INC		04/03/2023	DIRECT		660,321	800,000	646,000	655,964	0	4,357	0	4,357	0	660,321	0	0	0	20,356	08/15/2029	4.A FE
..98163N-AD-8	WOLS 2022-A A4		04/03/2023	DIRECT		4,749,842	4,750,000	4,749,726	4,749,810	0	31	0	31	0	4,749,842	0	0	0	48,036	06/15/2027	1.A FE
..98310W-AN-8	TRAVEL + LEISURE CO		04/03/2023	VARIOUS		593,745	553,000	611,231	596,305	0	(2,560)	0	(2,560)	0	593,745	0	0	0	16,867	04/01/2027	3.C FE
..98310W-AS-7	WYNDHAM DESTINATIONS INC		04/03/2023	DIRECT		543,921	500,000	566,250	547,364	0	(3,443)	0	(3,443)	0	543,921	0	0	0	22,451	07/31/2026	3.C FE
..98459H-AA-0	YALE-NEW HAVEN HEALTH SERVICES		04/18/2023	VARIOUS		9,405,053	9,900,000	9,777,400	9,783,784	0	750	366,917	(366,167)	0	9,417,617	0	(12,564)	(12,564)	188,497	07/01/2050	1.E FE
..98665#-AA-4	WELLSPAN HEALTH OBLIGATED GROU		06/01/2023	SINKING FUND REDEMPTION		283,733	283,733	283,733	283,733	0	0	0	0	0	283,733	0	0	0	4,753	06/01/2050	1.E
..98665#-AB-2	WELLSPAN HEALTH OBLIGATED GROU		06/01/2023	SINKING FUND REDEMPTION		108,099	108,099	108,099	108,099	0	0	0	0	0	108,099	0	0	0	1,557	06/01/2044	1.E
..988498-AN-1	YUM! BRANDS INC		04/03/2023	DIRECT		701,117	800,000	692,000	698,610	0	2,507	0	2,507	0	701,117	0	0	0	16,031	03/15/2031	3.C FE
..98877D-AC-9	ZF NORTH AMERICA CAPITAL INC		04/19/2023	VARIOUS		1,554,680	1,600,000	1,544,680	774,013	0	3,221	0	3,221	0	1,553,914	0	767	767	34,517	04/29/2025	3.A FE
. 000000-00-0	GENTING NEW YORK LLC / GENNY C		04/03/2023	DIRECT		1,806,462	1,800,000	1,809,684	1,807,010	0	(549)	0	(549)	0	1,806,462	0	0	0	37,785	02/15/2026	3.A FE
. 000000-00-0	WIPRO IT SERVICES LLC		04/03/2023	DIRECT		1,402,085	1,500,000	1,387,596	1,394,770	0	7,315	0	7,315	0	1,402,085	0	0	0	6,313	06/23/2026	1.G FE
..Q5664#-AA-2	LONSDALE FINANCE PTY LTD		04/03/2023	VARIOUS		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	638,975	10/01/2028	2.B FE
..Q9194*-AL-3	TRANSURBAN QUEENSLAND		04/03/2023	DIRECT		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	107,030	05/15/2029	2.B FE
..013716-AU-9	RIO TINTO ALCAN INC	A	04/03/2023	DIRECT		11,955,480	9,485,000	12,151,739	12,004,881	0	(49,401)	0	(49,401)	0	11,955,480	0	0	0	175,901	12/15/2033	1.F FE
..06417X-AD-3	BANK OF NOVA SCOTIA/THE	A	04/03/2023	DIRECT		2,843,479	3,000,000	2,805,300	2,833,725	0	9,753	0	9,753	0	2,843,479	0	0	0	39,325	02/02/2027	1.F FE
..06417X-AE-1	BANK OF NOVA SCOTIA/THE	A	04/03/2023	DIRECT		12,154,939	13,418,000	12,034,055	12,124,093	0	30,845	0	30,845	0	12,154,939	0	0	0	220,987	02/02/2032	1.F FE
..11283Y-AD-2	BROOKFIELD RESIDENTIAL PROPERT	A	04/19/2023	VARIOUS		356,500	460,000	477,825	473,413	0	(590)	125,899	(126,489)	0	346,924	0	9,576	9,576	15,324	02/15/2030	4.A FE
..124765-F*-4	CAE INC	A	04/03/2023	DIRECT		27,000,000	27,000,000	27,000,000	27,000,000	0	0	0	0	0	27,000,000	0	0	0	673,853	03/13/2029	2.C PL
..13607H-R6-1	CANADIAN IMPERIAL BANK OF COMM	A	04/03/2023	DIRECT		3,995,857	4,000,000	3,994,920	3,995,612	0	244	0	244	0	3,995,857	0	0	0	67,850	04/07/2027	1.F FE
..136375-CP-5	CANADIAN NATIONAL RAILWAY CO	A	04/03/2023	DIRECT		9,908,374	10,000,000	9,897,737	9,907,799	0	576	0	576	0	9,908,374	0	0	0	244,347	02/03/2048	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
13645R-AF-1	CANADIAN PACIFIC RAILWAY CO	A	04/20/2023	VARIOUS		1,506,218	1,400,000	1,779,582	1,708,231	0	(4,020)	203,185	(207,205)	0	1,501,025	0	5,193	5,193	36,791	05/15/2037	2.B FE
13645R-AU-8	CANADIAN PACIFIC RAILWAY CO	A	04/19/2023	VARIOUS		2,413,050	2,500,000	2,974,450	2,917,031	0	(3,088)	492,665	(495,753)	0	2,421,277	0	(8,227)	(8,227)	86,667	08/01/2045	2.B FE
13645R-AY-0	CANADIAN PACIFIC RAILWAY CO	A	06/27/2023	VARIOUS		44,815,995	44,980,000	45,119,870	45,082,396	0	(6,687)	191,942	(198,629)	0	44,883,767	0	(67,772)	(67,772)	725,838	06/01/2028	2.B FE
13645R-BG-8	CANADIAN PACIFIC RAILWAY CO	A	04/03/2023	DIRECT		4,975,198	5,000,000	4,973,900	4,974,945	0	252	0	252	0	4,975,198	0	0	0	50,833	12/02/2041	2.B FE
22576C-E#-4	CRESCENT POINT ENERGY	A	06/12/2023	VARIOUS		26,000,000	26,000,000	26,000,000	13,000,000	0	0	0	0	0	26,000,000	0	0	0	398,580	06/12/2023	2.C
22576C-F#-3	CRESCENT POINT ENERGY	A	04/03/2023	DIRECT		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	54,167	06/20/2024	2.C
22576C-G#-2	CRESCENT POINT ENERGY	A	04/03/2023	DIRECT		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	150,480	04/22/2027	2.C
22576C-G*-6	CRESCENT POINT ENERGY	A	04/03/2023	DIRECT		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	183,600	04/22/2025	2.C
29250N-AH-8	ENBRIDGE INC	A	04/19/2023	VARIOUS		14,127,607	14,381,000	14,331,529	14,372,780	0	1,399	296,501	(295,102)	0	14,077,678	0	49,929	49,929	183,158	06/10/2024	2.A FE
29250N-BM-6	ENBRIDGE INC	A	04/05/2023	VARIOUS		9,933,730	10,000,000	10,000,000	10,000,000	0	0	75,057	(75,057)	0	9,924,944	0	8,787	8,787	200,770	02/16/2024	2.A FE
292766-A#-9	ENERPLUS CORP	A	05/15/2023	SINKING FUND REDEMPTION		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	66,000	05/15/2024	2.C
36168Q-AF-1	GFL ENVIRONMENTAL INC	A	04/03/2023	DIRECT		1,343,402	1,315,000	1,390,562	1,347,568	0	(4,165)	0	(4,165)	0	1,343,402	0	0	0	20,405	12/15/2026	3.C FE
36168Q-AJ-3	GFL ENVIRONMENTAL INC	A	04/03/2023	DIRECT		2,170,725	2,160,000	2,193,624	2,173,028	0	(2,304)	0	(2,304)	0	2,170,725	0	0	0	31,365	06/01/2025	3.C FE
36168Q-AK-0	GFL ENVIRONMENTAL INC	A	04/03/2023	DIRECT		1,042,350	1,040,000	1,047,255	1,042,923	0	(574)	0	(574)	0	1,042,350	0	0	0	26,325	08/01/2025	3.C FE
57701R-AM-4	MATTAMY GROUP CORP	A	04/19/2023	VARIOUS		219,063	250,000	265,313	260,957	0	(577)	39,902	(40,479)	0	220,478	0	(1,415)	(1,415)	7,387	03/01/2030	3.C FE
629288-AA-5	NHL CANADA FUNDING LP	A	04/03/2023	DIRECT		1,168,224	1,168,224	1,168,224	1,168,224	0	0	0	0	0	1,168,224	0	0	0	14,465	07/12/2025	2.B PL
68245X-AH-2	1011778 BC ULC / NEW RED FINANCE INC	A	04/03/2023	DIRECT		4,091,140	4,126,000	4,097,056	4,091,133	0	7	0	7	0	4,091,140	0	0	0	88,379	01/15/2028	3.B FE
71675B-AA-8	PETRONAS ENERGY CANADA LTD	A	04/03/2023	DIRECT		2,132,000	2,132,000	2,132,000	2,132,000	0	0	0	0	0	2,132,000	0	0	0	23,890	03/23/2028	1.G FE
775109-AY-7	ROGERS COMMUNICATIONS INC	A	04/20/2023	VARIOUS		40,447,206	40,743,000	40,666,811	40,736,152	0	2,252	357,286	(355,034)	0	40,381,117	0	66,088	66,088	941,956	10/01/2023	2.C FE
775109-BB-6	ROGERS COMMUNICATIONS INC	A	05/17/2023	RBC CAPITAL MARKETS		7,542,475	8,500,000	9,607,550	9,469,691	0	(11,448)	0	(11,448)	0	9,458,242	0	(1,915,767)	(1,915,767)	288,056	03/15/2044	2.C FE
775109-BF-7	ROGERS COMMUNICATIONS INC	A	04/19/2023	VARIOUS		2,439,954	2,620,000	2,413,494	2,516,439	0	6,217	70,389	(64,172)	0	2,452,267	0	(12,313)	(12,313)	32,925	11/15/2026	2.C FE
775109-BN-0	ROGERS COMMUNICATIONS INC	A	04/03/2023	DIRECT		32,630,912	28,460,000	32,893,269	32,656,737	0	(25,825)	0	(25,825)	0	32,630,912	0	0	0	526,154	05/01/2049	2.C FE
78016E-YH-4	ROYAL BANK OF CANADA	A	04/03/2023	DIRECT		15,024,268	16,528,000	14,948,277	14,986,120	0	38,149	0	38,149	0	15,024,268	0	0	0	159,449	11/03/2031	1.E FE
884903-BV-6	THOMSON REUTERS CORP	A	04/19/2023	VARIOUS		750,407	782,000	783,595	783,527	0	(115)	36,247	(36,362)	0	747,165	0	3,242	3,242	11,352	05/15/2026	2.B FE
89114T-ZJ-4	TORONTO-DOMINION BANK/THE	A	04/03/2023	DIRECT		9,965,304	10,000,000	9,959,500	9,964,344	0	960	0	960	0	9,965,304	0	0	0	113,333	09/10/2031	1.E FE
89352H-AZ-2	TRANSCANADA PIPELINES LTD	A	04/03/2023	DIRECT		11,604,455	9,599,000	11,657,026	11,616,355	0	(11,900)	0	(11,900)	0	11,604,455	0	0	0	270,612	03/15/2049	2.A FE
000000-00-0	ST MARYS CEMENT INC CANADA	A	04/03/2023	DIRECT		8,161,838	7,350,000	8,507,625	8,197,809	0	(35,971)	0	(35,971)	0	8,161,838	0	0	0	288,794	01/28/2027	2.C FE
00037V-AE-8	ABBSL 2023-4A C	D	06/14/2023	CITIGROUP INC		12,001,200	12,000,000	12,000,000	0	0	0	0	0	0	12,000,000	0	1,200	1,200	179,977	04/20/2036	1.F FE
00182E-BQ-1	ANZ NEW ZEALAND INTL LTD/LOND	D	04/05/2023	VARIOUS		4,959,110	5,000,000	5,000,000	5,000,000	0	0	48,365	(48,365)	0	4,951,635	0	7,475	7,475	98,372	02/18/2025	1.E FE
00388W-AF-8	ABU DHABI NATIONAL ENERGY CO P	D	04/17/2023	VARIOUS		5,195,268	5,224,000	5,221,179	5,222,973	0	106	44,789	(44,683)	0	5,178,290	0	16,978	16,978	111,736	04/23/2025	1.D FE
00388W-AJ-0	ABU DHABI NATIONAL ENERGY CO P	D	04/03/2023	DIRECT		2,390,446	2,394,000	2,389,188	2,390,277	0	169	0	169	0	2,390,446	0	0	0	20,615	04/29/2028	1.D FE
00401M-AA-4	ABU DHABI CRUDE OIL PIPELINE L	D	04/03/2023	DIRECT		1,833,405	1,885,000	1,804,322	1,831,656	0	1,749	0	1,749	0	1,833,405	0	0	0	52,366	11/02/2029	1.C FE
01609W-AX-0	ALIBABA GROUP HOLDING LTD	D	04/03/2023	DIRECT		384,649	393,000	382,684	384,402	0	246	0	246	0	384,649	0	0	0	5,452	02/09/2031	1.E FE
01749T-AN-0	ALLEG 2016-1A AR2	D	04/15/2023	MBS PAYDOWN		1,453,570	1,453,570	1,453,570	1,453,570	0	0	0	0	0	1,453,570	0	0	0	19,870	01/15/2030	1.A FE
02364W-BJ-3	AMERICA MOVIL SAB DE CV	A	04/03/2023	DIRECT		3,246,473	3,250,000	3,245,223	3,246,358	0	114	0	114	0	3,246,473	0	0	0	38,154	05/07/2030	1.G FE
03718N-AA-4	ANTOFAGASTA PLC	D	04/03/2023	DIRECT		3,232,135	3,241,000	3,229,559	3,231,862	0	273	0	273	0	3,232,135	0	0	0	36,349	10/14/2030	2.B FE
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC /	D	04/19/2023	VARIOUS		3,268,679	3,320,000	3,399,662	3,355,590	0	(5,504)	62,841	(68,345)	0	3,287,245	0	18,566	18,566	54,787	08/15/2026	3.C FE
03969A-AQ-3	ARDAGH PACKAGING FINANCE PLC /	D	04/03/2023	DIRECT		2,043,937	2,018,000	2,123,750	2,051,783	0	(7,846)	0	(7,846)	0	2,043,937	0	0	0	45,321	04/30/2025	3.C FE
03969Y-AA-6	ARDAGH METAL PACKAGING FINANCE	D	04/03/2023	DIRECT		1,470,315	1,493,000	1,465,006	1,469,345	0	970	0	970	0	1,470,315	0	0	0	18,735	09/01/2028	3.B FE
03969Y-AC-2	ARDAGH METAL PACKAGING FINANCE	D	04/19/2023	VARIOUS		1,980,000	2,000,000	2,055,000	2,049,826	0	(3,083)	64,550	(67,633)	0	1,982,193	0	(2,193)	(2,193)	42,000	06/15/2027	3.B FE
046353-AD-0	ASTRAZENECA PLC	D	04/19/2023	VARIOUS		433,897	372,000	497,732	474,553	0	(1,291)	34,561	(35,852)	0	438,700	0	(4,803)	(4,803)	14,396	09/15/2037	1.G FE
046353-AL-2	ASTRAZENECA PLC	D	04/21/2023	VARIOUS		73,219,857	75,000,000	74,302,500	74,774,288	0	18,755	1,266,415	(1,247,660)	0	73,526,628	0	(306,771)	(306,771)	1,113,947	11/16/2025	1.G FE
046353-AM-0	ASTRAZENECA PLC	D	04/19/2023	MORGAN STANLEY		1,514,272	1,600,000	1,538,209	0	0	0	0	0	0	1,538,209	0	(23,937)	(23,937)	30,139	11/16/2045	1.G FE
046353-AW-8	ASTRAZENECA PLC	D	04/03/2023	DIRECT		919,420	1,037,000	904,772	915,785	0	3,635	0	3,635	0	919,420	0	0	0	9,427	08/06/2030	1.G FE
05454N-AA-7	AXALTA COAT/DUTCH HLD BV	D	04/03/2023	DIRECT		1,617,091	1,578,000	1,656,009	1,621,783	0	(4,692)	0	(4,692)	0	1,617,091	0	0	0	22,695	06/15/2027	4.A FE
055451-AV-0	BHP BILLITON FINANCE USA LTD	D	04/03/2023	DIRECT		5,851,732	4,956,000	5,994,688	5,859,135	0	(7,403)	0	(7,403)	0	5,851,732	0	0	0	126,653	09/30/2043	1.F FE
05578A-AJ-7	BPCE SA	A	04/19/2023	VARIOUS		7,453,050	7,789,000	7,272,143	7,483,035	0	13,975	47,261	(33,286)	0	7,449,749	0	3,301	3,301	186,743	01/11/2028	1.E FE
05578D-AG-7	BPCE SA	D	04/19/2023	VARIOUS		31,883,690	32,362,000	32,304,586	32,353,263	0	1,655	585,108	(583,453)	0	31,769,811	0	113,879	113,879	668,815	04/15/2024	1.E FE
05578D-AX-0	BPCE SA	D	04/19/2023	VARIOUS		1,685,340	1,800,000	1,687,140	1,741,102	0	3,478	62,109	(58,631)	0	1,682,472	0	2,868	2,868	23,456	12/02/2026	1.E FE
056752-AJ-7	BAIDU INC	D	04/03/2023	DIRECT		1,440,344	1,486,000	1,399,218	1,437,853	0	2,491	0	2,491	0	1,440,344	0	0	0	40,101	07/06/2027	1.G FE
05766E-AA-0	BOBA 2022-1A A	D	04/03/2023	DIRECT		43,927,336	44,000,000	43,868,000	43,910,750	0	16,587	0	16,587	0	43,927,336	0	0	0	1,155,360	04/20/2034	1.A FE
05766E-AC-6	BOBA 2022-1A B	D	04/03/2023	DIRECT		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	577,730	04/20/2034	1.C FE
05766E-AE-2	BOBA 2022-1A C	D	04/03/2023	DIRECT		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	314,226	04/20/2034	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05964H-AQ-8	BANCO SANTANDER SA	D	04/19/2023	VARIOUS		12,852,659	13,200,000	12,991,319	10,180,133	0	848	167,253	(166,405)	0	12,827,457	0	25,201	25,201	234,148	03/24/2028	1.G FE
05971K-AC-3	BANCO SANTANDER SA	D	04/03/2023	DIRECT		3,660,330	3,800,000	3,640,552	3,655,280	0	5,050	0	5,050	0	3,660,330	0	0	0	33,850	06/27/2029	1.F FE
05971K-AL-3	BANCO SANTANDER SA	D	04/03/2023	DIRECT		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	118,250	11/22/2032	2.B FE
060335-AA-4	BANIJAY ENTERTAINMENT SASU	D	06/20/2023	CALLED THRU ISSUER at 100.000		261,000	261,000	269,809	264,423	0	(3,423)	0	(3,423)	0	261,000	0	0	0	8,123	03/01/2025	4.A FE
06738E-AV-7	BARCLAYS PLC	D	04/03/2023	DIRECT		28,256,181	26,079,000	28,502,619	28,269,550	0	(13,369)	0	(13,369)	0	28,256,181	0	0	0	946,668	01/10/2047	2.A FE
06738E-BW-4	BARCLAYS PLC	D	04/03/2023	DIRECT		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	120,250	11/24/2042	2.A FE
07133P-AA-7	BATLN 2021-17A A1	D	04/03/2023	DIRECT		3,107,581	3,150,000	3,099,600	3,104,550	0	3,031	0	3,031	0	3,107,581	0	0	0	83,584	03/09/2034	1.A FE
09659W-2K-9	BNP PARIBAS SA	D	04/19/2023	VARIOUS		1,708,800	2,000,000	2,000,000	2,000,000	0	0	281,325	(281,325)	0	1,718,675	0	(9,875)	(9,875)	47,136	01/13/2031	1.G FE
12550Y-AN-4	CIFC 2017-2A AR	D	04/20/2023	MBS PAYDOWN		122,971	122,971	122,971	122,971	0	0	0	0	0	122,971	0	0	0	3,402	04/20/2030	1.A FE
12562R-AA-3	CIFC 2020-4A A	D	04/03/2023	DIRECT		4,156,625	4,200,000	4,147,500	4,152,818	0	3,807	0	3,807	0	4,156,625	0	0	0	113,574	01/15/2034	1.A FE
12644V-AD-0	CSN RESOURCES SA	D	04/03/2023	DIRECT		3,454,220	3,450,000	3,455,175	3,454,371	0	(151)	0	(151)	0	3,454,220	0	0	0	50,528	06/10/2031	3.B FE
12656*-AK-8	CSLB HOLDINGS INC	D	04/03/2023	DIRECT		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	27,265	10/13/2026	1.G
12656*-AL-6	CSLB HOLDINGS INC	D	04/03/2023	DIRECT		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	70,538	10/13/2028	1.G
143658-BL-5	CARNIVAL CORP	D	04/03/2023	DIRECT		333,963	332,000	336,085	334,207	0	(243)	0	(243)	0	333,963	0	0	0	14,978	03/01/2026	4.C FE
143658-BQ-4	CARNIVAL CORP	D	04/03/2023	DIRECT		1,177,446	1,178,000	1,177,347	1,177,430	0	16	0	16	0	1,177,446	0	0	0	31,806	08/01/2028	3.C FE
192714-AC-7	COLBUN SA	D	04/17/2023	VARIOUS		2,122,624	2,240,000	2,136,400	2,180,402	0	2,798	107,280	(104,482)	0	2,075,920	0	46,704	46,704	46,206	10/11/2027	2.B FE
200447-AH-3	COMISION FEDERAL DE ELECTRICID	D	04/03/2023	DIRECT		5,015,000	5,015,000	5,015,000	5,015,000	0	0	0	0	0	5,015,000	0	0	0	109,603	02/09/2031	2.B FE
2027A0-JT-7	COMMONWEALTH BANK OF AUSTRALIA	D	04/03/2023	DIRECT		14,858,095	15,000,000	14,748,750	14,850,611	0	7,484	0	7,484	0	14,858,095	0	0	0	255,938	09/19/2027	1.D FE
20557#-AF-8	COMPUTERSHARE LTD	D	04/03/2023	DIRECT		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	172,786	11/20/2025	2.B
210314-AD-2	CONSORCIO TRANSMANTARO SA	D	04/03/2023	DIRECT		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	249,889	04/11/2038	2.C FE
21685W-CJ-4	COOPERATIEVE RABOBANK UA	D	04/19/2023	VARIOUS		15,354,680	13,041,000	15,764,377	15,485,136	0	(23,646)	102,961	(126,607)	0	15,358,529	0	(3,849)	(3,849)	249,450	05/24/2041	1.D FE
21688A-AE-2	COOPERATIEVE RABOBANK UA/NY	D	04/19/2023	VARIOUS		14,460,750	15,000,000	14,644,200	14,866,461	0	13,435	423,947	(410,512)	0	14,455,949	0	4,802	4,802	210,938	05/21/2025	1.D FE
21987B-BC-1	CORP NACIONAL DEL COBRE DE CHI	D	04/03/2023	DIRECT		2,385,186	2,325,000	2,404,213	2,386,979	0	(1,793)	0	(1,793)	0	2,385,186	0	0	0	62,727	01/15/2031	1.G FE
22532L-AM-6	CREDIT AGRICOLE SA	D	04/19/2023	VARIOUS		34,459,250	35,000,000	34,662,250	34,948,664	0	9,730	595,911	(586,181)	0	34,362,482	0	96,768	96,768	700,729	04/15/2024	1.D FE
225401-AP-3	CREDIT SUISSE GROUP AG	D	04/03/2023	VARIOUS		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	639,585	04/01/2031	1.G FE
225433-AF-8	CREDIT SUISSE GROUP	D	06/12/2023	DIRECT		5,076,581	4,607,000	5,140,030	5,082,419	0	(5,838)	0	(5,838)	0	5,076,581	0	0	0	129,140	05/15/2045	2.B FE
225433-AR-2	CRED SUIS GP FUN LTD PUB CORP	D	06/12/2023	DIRECT		5,312,150	5,000,000	5,332,468	0	0	(20,318)	0	(20,318)	0	5,312,150	0	0	0	147,875	04/17/2026	2.B FE
225460-AP-2	CREDIT SUISSE AG/NEW YORK NY	D	04/19/2023	VARIOUS		20,762,393	21,854,000	21,730,743	21,829,910	0	3,467	947,218	(943,751)	0	20,886,159	0	(123,767)	(123,767)	488,528	09/09/2024	1.F FE
23291K-AK-1	DH EUROPE FINANCE II SARL	D	04/03/2023	DIRECT		30,209,943	30,000,000	30,226,350	30,211,253	0	(1,310)	0	(1,310)	0	30,209,943	0	0	0	393,833	11/15/2049	1.G FE
235822-AB-9	DANA FINANCING LUXEMBOURG SARL	D	06/09/2023	VARIOUS		1,311,273	1,311,000	1,334,963	915,532	0	(2,386)	0	(2,386)	0	1,311,273	0	0	0	38,524	04/15/2025	3.C FE
23636A-AR-2	DANSKE BANK A/S	D	04/03/2023	DIRECT		34,189,478	34,223,000	34,164,495	34,188,010	0	1,468	0	1,468	0	34,189,478	0	0	0	465,813	06/12/2028	2.A FE
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL	D	04/03/2023	DIRECT		14,269,311	13,903,000	14,513,695	14,286,407	0	(17,096)	0	(17,096)	0	14,269,311	0	0	0	174,029	06/21/2028	2.A FE
26874R-AJ-7	ENI SPA	D	04/19/2023	VARIOUS		2,845,377	2,859,000	2,854,437	2,855,863	0	109	14,459	(14,350)	0	2,841,514	0	3,863	3,863	49,404	05/09/2029	1.G FE
29003J-AG-9	ELM15 2022-1A B	D	04/03/2023	DIRECT		24,000,000	24,000,000	24,000,000	24,000,000	0	0	0	0	0	24,000,000	0	0	0	665,005	04/22/2035	1.C FE
29003J-AJ-3	ELM15 2022-1A C	D	04/03/2023	DIRECT		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	118,934	04/22/2035	1.F FE
29246Q-AD-7	EMPRESA DE TRANSPORTE DE PASAJ	D	04/17/2023	VARIOUS		2,100,564	2,129,000	2,123,869	2,125,053	0	120	28,851	(28,731)	0	2,096,321	0	4,243	4,243	32,306	05/07/2030	1.G FE
29274F-AF-1	ENEL AMERICAS SA	D	04/03/2023	DIRECT		10,812,980	10,454,000	11,093,355	10,839,218	0	(26,237)	0	(26,237)	0	10,812,980	0	0	0	184,687	10/25/2026	2.B FE
29441W-AD-7	EQUATE PETROCHEMICAL BV	D	04/03/2023	DIRECT		9,857,531	9,865,000	9,854,938	9,857,181	0	350	0	350	0	9,857,531	0	0	0	112,214	04/28/2028	2.B FE
29446M-AH-5	EQUINOR ASA	D	04/03/2023	DIRECT		24,162,668	24,295,000	24,154,608	24,161,947	0	721	0	721	0	24,162,668	0	0	0	444,464	04/06/2050	1.D FE
30251G-BC-0	FMG RESOURCES AUGUST 2006 PTY	D	04/03/2023	VARIOUS		696,314	800,000	688,000	693,812	0	2,502	0	2,502	0	696,314	0	0	0	17,792	04/01/2031	3.A FE
36321R-AC-0	GALXY 2022-30A B1	D	04/03/2023	DIRECT		21,000,000	21,000,000	21,000,000	21,000,000	0	0	0	0	0	21,000,000	0	0	0	602,724	04/15/2035	1.C FE
36321R-AE-6	GALXY 2022-30A C	D	04/03/2023	DIRECT		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	106,239	04/15/2035	1.F FE
36830B-AB-1	GC TREASURY CENTER CO LTD	D	04/03/2023	DIRECT		1,731,023	1,750,000	1,726,865	1,730,489	0	534	0	534	0	1,731,023	0	0	0	28,393	03/18/2031	2.B FE
38138L-AL-2	GLM 2020-7A AR	D	04/03/2023	DIRECT		594,421	611,000	591,754	593,444	0	977	0	977	0	594,421	0	0	0	15,677	04/20/2034	1.A FE
38175C-AA-0	GOCAP 2014-21A AR	D	04/25/2023	MBS PAYDOWN		926,272	926,272	926,272	926,272	0	0	0	0	0	926,272	0	0	0	28,357	01/25/2031	1.A FE
40053X-AA-7	GRUPO ENERGIA BOGOTA SA ESP	D	04/03/2023	DIRECT		1,480,728	1,489,000	1,478,120	1,480,482	0	246	0	246	0	1,480,728	0	0	0	28,027	05/15/2030	2.B FE
404280-BT-5	HSBC HOLDINGS PLC	D	04/03/2023	DIRECT		28,456,348	28,300,000	28,516,970	28,461,488	0	(5,139)	0	(5,139)	0	28,456,348	0	0	0	378,288	06/19/2029	1.G FE
404280-CF-4	HSBC HOLDINGS PLC	D	04/19/2023	VARIOUS		5,347,879	5,474,000	5,467,158	5,468,721	0	152	99,280	(99,128)	0	5,369,593	0	(21,714)	(21,714)	151,288	03/31/2030	1.G FE
404280-CG-2	HSBC HOLDINGS PLC	D	04/03/2023	DIRECT		5,763,874	6,000,000	5,693,520	5,745,883	0	17,990	0	17,990	0	5,763,874	0	0	0	41,980	06/04/2026	1.G FE
404280-CX-5	HSBC HOLDINGS PLC	D	04/03/2023	DIRECT		2,812,350	3,000,000	2,775,420	2,802,905	0	9,444	0	9,444	0	2,812,350	0	0	0	24,761	11/22/2027	1.G FE
438127-AC-6	HONDA MOTOR CO LTD	D	04/03/2023	DIRECT		16,061,901	16,818,000	15,991,411	16,043,644	0	18,257	0	18,257	0	16,061,901	0	0	0	282,761	03/10/2032	1.G FE
449282-AA-0	ICHTHYS LNG PTY LTD	D	04/03/2023	DIRECT		37,000,000	37,000,000	37,000,000	37,000,000	0	0	0	0	0	37,000,000	0	0	0	476,118	12/15/2029	1.G PL
456472-AB-5	INDUSTRIAS PENOLES SAB DE CV	D	04/03/2023	DIRECT		8,615,281	8,446,000	8,677,760	8,621,526	0	(6,245)	0	(6,245)	0	8,615,281	0	0	0	196,674	09/12/2029	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
456837-AQ-6	ING GROEP NV	D	04/03/2023	DIRECT		15,012,580	15,000,000	15,019,358	15,013,050	0	(469)	0	(469)	0	15,012,580	0	0	0	295,313	04/09/2029	1.G FE
456837-BB-8	ING GROEP NV	D	04/03/2023	DIRECT		9,700,000	9,700,000	9,700,000	9,700,000	0	0	0	0	0	9,700,000	0	0	0	201,319	03/28/2028	1.G FE
456873-AE-8	INGERSOLL-RAND LUXEMBOURG FINA	D	04/19/2023	VARIOUS		11,187,262	11,650,000	11,665,029	11,657,636	0	(563)	354,568	(355,131)	0	11,302,505	0	(115,243)	(115,243)	237,854	03/21/2026	2.B FE
456873-AF-5	INGERSOLL-RAND LUXEMBOURG FINA	D	04/03/2023	DIRECT		4,870,941	4,327,000	4,914,693	4,874,201	0	(3,260)	0	(3,260)	0	4,870,941	0	0	0	104,389	03/21/2049	2.B FE
45853N-AA-0	INTERCONEXION ELECTRICA SA ESP	D	04/03/2023	DIRECT		3,891,000	3,891,000	3,891,000	3,891,000	0	0	0	0	0	3,891,000	0	0	0	52,918	11/26/2033	2.B FE
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY	D	04/18/2023	VARIOUS		2,755,448	2,874,000	2,719,000	2,736,701	0	11,413	27,811	(16,398)	0	2,720,303	0	35,144	35,144	60,923	04/15/2026	3.A FE
46090X-AA-9	INVCO 2021-1A A1	D	04/03/2023	DIRECT		3,307,497	3,400,000	3,292,900	3,301,802	0	5,695	0	5,695	0	3,307,497	0	0	0	86,803	04/15/2034	1.A FE
46115H-BD-8	INTESA SANPAOLO SPA	D	04/03/2023	DIRECT		9,844,200	10,000,000	9,707,200	9,836,677	0	7,522	0	7,522	0	9,844,200	0	0	0	282,014	01/12/2028	2.B FE
46128M-AQ-4	INVERSIONES CMPC SA	D	04/03/2023	DIRECT		5,168,832	5,200,000	5,162,196	5,167,961	0	871	0	871	0	5,168,832	0	0	0	77,133	04/06/2031	2.B FE
47215P-AC-0	JD.COM INC	D	04/03/2023	DIRECT		462,731	487,000	434,404	460,898	0	1,833	0	1,833	0	462,731	0	0	0	8,125	04/29/2026	2.A FE
47215P-AE-6	JD.COM INC	D	04/17/2023	VARIOUS		1,772,436	1,962,000	1,783,335	903,410	0	2,354	18,572	(16,218)	0	1,774,384	0	(1,947)	(1,947)	32,649	01/14/2030	2.A FE
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC	D	04/19/2023	VARIOUS		32,977,098	33,990,000	33,260,168	33,651,414	0	25,524	507,391	(481,867)	0	33,169,547	0	(192,449)	(192,449)	909,516	02/14/2026	2.B FE
478375-AU-2	JOHNSON CONTROLS INTERNATIONAL	D	04/03/2023	DIRECT		29,958,064	27,959,000	30,208,302	29,971,242	0	(13,178)	0	(13,178)	0	29,958,064	0	0	0	800,326	02/15/2047	2.B FE
479142-E#-4	JOHNSON MATTHEY PLC	D	04/03/2023	DIRECT		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	92,633	04/16/2027	1.G
479142-F*-7	JOHNSON MATTHEY PLC	D	04/03/2023	DIRECT		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	382,667	04/16/2030	1.G
48662L-AA-9	KAYNE 2021-10A A	D	04/03/2023	DIRECT		4,525,607	4,620,000	4,509,120	4,519,079	0	6,529	0	6,529	0	4,525,607	0	0	0	118,703	04/23/2034	1.A FE
48723R-AC-9	HANA BANK	D	04/03/2023	DIRECT		4,001,622	4,000,000	4,002,000	4,001,719	0	(97)	0	(97)	0	4,001,622	0	0	0	66,444	03/30/2027	1.E FE
50050H-AM-8	KOOKMIN BANK	D	04/03/2023	DIRECT		1,278,968	1,310,000	1,264,386	1,275,297	0	3,671	0	3,671	0	1,278,968	0	0	0	9,552	05/04/2025	1.E FE
50247W-AB-3	LYB INTERNATIONAL FINANCE II B	D	04/19/2023	VARIOUS		6,654,970	7,000,000	6,566,122	6,769,971	0	13,209	75,177	(61,968)	0	6,708,002	0	(53,032)	(53,032)	155,847	03/02/2027	2.B FE
53227Q-AB-4	LIGHT SERVICOS DE ELETRICIDADE	D	04/03/2023	VARIOUS		323,663	959,000	1,636,294	960,029	0	(70)	675,856	(675,926)	0	284,104	0	39,559	39,559	12,470	06/18/2026	5.A FE
53944Y-AS-2	LLOYDS BANKING GROUP PLC	D	06/27/2023	DIRECT		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	439,063	03/18/2028	1.G FE
55276V-AG-7	MDC-GMTN BV	D	04/03/2023	DIRECT		8,025,721	7,972,000	8,059,016	8,027,877	0	(2,157)	0	(2,157)	0	8,025,721	0	0	0	146,486	11/07/2028	1.C FE
55608J-AZ-1	MACQUARIE GROUP LTD	D	04/03/2023	DIRECT		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	207,350	01/14/2033	1.F FE
58547D-AD-1	MELCO RESORTS FINANCE LTD	D	04/17/2023	VARIOUS		716,520	840,000	850,500	847,740	0	(349)	160,691	(161,040)	0	686,700	0	29,820	29,820	16,931	12/04/2029	3.C FE
606822-AV-6	MITSUBISHI UFJ FINANCIAL GROUP	D	04/03/2023	DIRECT		64,050,277	64,000,000	64,089,209	64,052,650	0	(2,373)	0	(2,373)	0	64,050,277	0	0	0	1,492,857	03/02/2028	1.G FE
60687Y-AR-0	MIZUHO FINANCIAL GROUP INC	D	04/03/2023	DIRECT		49,166,213	49,000,000	49,297,110	49,173,988	0	(7,775)	0	(7,775)	0	49,166,213	0	0	0	1,143,009	03/05/2028	1.G FE
62877C-AA-1	NAC AVIATION 29 DESIGNATED ACTIVITY COMP	D	06/15/2023	VARIOUS		264,287	264,287	237,835	0	0	26,452	0	26,452	0	264,287	0	0	0	1,143	06/30/2026	4.B FE
636012-B#-2	NATIONAL EXPRESS GROUP PLC	D	04/03/2023	DIRECT		21,000,000	21,000,000	21,000,000	21,000,000	0	0	0	0	0	21,000,000	0	0	0	206,815	06/10/2027	2.B
638602-BP-6	NATIONWIDE BUILDING SOCIETY	D	04/19/2023	VARIOUS		24,189,250	25,000,000	24,517,000	24,800,836	0	18,615	622,374	(603,759)	0	24,197,077	0	(7,827)	(7,827)	731,250	07/21/2025	1.E FE
64133R-AJ-5	NEUB 2020-38A AR	D	04/03/2023	DIRECT		11,813,387	12,000,000	11,782,800	11,801,451	0	11,936	0	11,936	0	11,813,387	0	0	0	311,776	10/20/2035	1.A FE
656531-AJ-9	EQUINOR ASA	D	04/03/2023	DIRECT		5,905,070	5,000,000	6,041,150	5,940,978	0	(35,909)	0	(35,909)	0	5,905,070	0	0	0	257,201	01/15/2029	1.D FE
656531-AM-2	EQUINOR ASA	D	04/19/2023	VARIOUS		551,335	500,000	589,184	586,346	0	(4,196)	22,133	(26,329)	0	560,018	0	(8,683)	(8,683)	20,944	09/23/2027	1.D FE
69370P-AD-3	PERTAMINA PERSERO PT	D	04/03/2023	DIRECT		1,199,000	1,199,000	1,199,000	1,199,000	0	0	0	0	0	1,199,000	0	0	0	29,662	07/30/2029	2.B FE
69370P-AH-4	PERTAMINA PERSERO PT	D	04/03/2023	DIRECT		1,510,963	1,500,000	1,515,000	1,511,312	0	(349)	0	(349)	0	1,510,963	0	0	0	28,288	08/27/2030	2.B FE
69702M-AA-5	PLMRS 2022-5A A	D	04/03/2023	DIRECT		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	349,889	10/20/2035	1.A FE
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP / P	D	04/03/2023	DIRECT		549,781	540,000	579,980	552,722	0	(2,942)	0	(2,942)	0	549,781	0	0	0	13,031	05/15/2026	4.A FE
715680-AJ-6	PERUSAHAAN LISTRIK NEGARA PT	D	04/17/2023	VARIOUS		3,666,575	4,000,000	3,762,875	1,957,046	0	1,438	148,108	(146,670)	0	3,620,750	0	45,825	45,825	75,132	07/17/2029	2.B FE
72132H-AC-6	PIPK 2022-10A B	D	04/03/2023	DIRECT		18,000,000	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	0	0	514,954	04/22/2034	1.C FE
72132H-AE-2	PIPK 2022-10A C	D	04/03/2023	DIRECT		16,200,000	16,200,000	16,200,000	16,200,000	0	0	0	0	0	16,200,000	0	0	0	499,908	04/22/2034	1.F FE
74365P-AF-5	PROSUS NV	D	04/03/2023	DIRECT		2,890,000	2,890,000	2,890,000	2,890,000	0	0	0	0	0	2,890,000	0	0	0	64,136	07/13/2031	2.C FE
74730D-AC-7	QATAR PETROLEUM	D	04/03/2023	DIRECT		7,630,934	7,700,000	7,618,149	7,629,003	0	1,930	0	1,930	0	7,630,934	0	0	0	126,088	07/12/2031	1.D FE
74730D-AD-5	QATAR PETROLEUM	D	04/03/2023	DIRECT		5,847,000	5,847,000	5,847,000	5,847,000	0	0	0	0	0	5,847,000	0	0	0	140,425	07/12/2051	1.D FE
74735K-AA-0	OOREDOO INTERNATIONAL FINANCE	D	04/03/2023	DIRECT		4,697,973	4,740,000	4,688,903	4,696,782	0	1,191	0	1,191	0	4,697,973	0	0	0	60,830	04/08/2031	1.F FE
74977R-DN-1	COOPERATIEVE RABOBANK UA	D	04/03/2023	DIRECT		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	72,169	04/06/2028	1.G FE
75888E-AJ-7	REG19 2022-1A C	D	04/03/2023	DIRECT		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	89,426	04/20/2035	1.F FE
767201-AT-3	RIO TINTO FINANCE USA LTD	D	04/03/2023	DIRECT		19,797,846	20,000,000	19,791,400	19,796,669	0	1,178	0	1,178	0	19,797,846	0	0	0	232,222	11/02/2051	1.F FE
780153-AZ-5	ROYAL CARIBBEAN CRUISES LTD	D	06/21/2023	VARIOUS		651,918	613,000	705,146	544,702	0	(7,969)	0	(7,969)	0	651,918	0	(6,210)	(6,210)	49,521	06/01/2025	3.C FE
78386F-AD-8	SACI FALABELLA	D	04/03/2023	DIRECT		3,183,382	3,200,000	3,167,104	3,182,538	0	844	0	844	0	3,183,382	0	0	0	51,333	10/30/2027	2.C FE
78392B-AC-1	SK HYNIX INC	D	04/03/2023	DIRECT		2,558,117	2,579,000	2,552,901	2,557,497	0	620	0	620	0	2,558,117	0	0	0	43,386	01/19/2031	2.C FE
78413H-AA-7	SES SA	D	04/04/2023	MATURITY		6,579,000	6,579,000	6,547,289	6,578,032	0	968	0	968	0	6,579,000	0	0	0	118,422	04/04/2023	2.B FE
78520L-AB-6	SABIC CAPITAL II BV	D	04/03/2023	DIRECT		9,105,950	9,169,000	9,065,811	9,103,412	0	2,538	0	2,538	0	9,105,950	0	0	0	199,426	10/10/2028	1.F FE
81180W-BE-0	SEAGATE HDD CAYMAN	D	04/03/2023	DIRECT		664,601	800,000	654,000	661,371	0	3,231	0	3,231	0	664,601	0	0	0	19,425	07/15/2031	3.B FE
81725W-AK-9	SENSATA TECHNOLOGIES BV	D	04/03/2023	DIRECT		728,330	800,000	720,000	725,818	0	2,513	0	2,513	0	728,330	0	0	0	15,022	04/15/2029	3.C FE
822582-BF-8	SHELL INTERNATIONAL FINANCE BV	D	04/19/2023	VARIOUS		54,975,322	46,190,000	55,556,372	54,037,185	0	(71,046)	0	(71,046)	0	54,981,559	0	(6,237)	(6,237)	804,984	05/11/2045	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
822582-BQ-4	SHELL INTERNATIONAL FINANCE BV	D	04/03/2023	DIRECT		22,417,156	19,717,000	22,688,748	22,437,424	0	(20,268)	0	(20,268)	0	22,417,156	0	0	0	315,472	05/10/2046	1.D FE
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAP	D	04/03/2023	DIRECT		10,811,377	9,500,000	10,830,845	10,821,397	0	(10,020)	0	(10,020)	0	10,811,377	0	0	0	147,461	05/27/2045	1.E FE
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAP	D	04/03/2023	DIRECT		22,127,295	19,000,000	22,304,559	22,149,352	0	(22,056)	0	(22,056)	0	22,127,295	0	0	0	438,900	03/16/2047	1.E FE
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAP	D	04/19/2023	VARIOUS		4,805,850	5,000,000	5,072,871	5,070,267	0	(3,865)	266,775	(270,640)	0	4,799,627	0	6,223	6,223	101,528	03/16/2027	1.E FE
82620K-BE-2	SIEMENS FINANCIERINGSMAATSCHAP	D	04/19/2023	VARIOUS		2,329,003	2,750,000	2,515,453	2,532,436	0	5,809	196,811	(191,002)	0	2,341,434	0	(12,431)	(12,431)	36,132	03/11/2031	1.E FE
8265QN-AA-0	SIGMA FINANCE NL	D	04/03/2023	DIRECT		2,698,940	2,709,000	2,691,012	2,698,490	0	450	0	450	0	2,698,940	0	0	0	68,600	03/27/2028	2.C FE
82929R-AC-0	SING TELECOMMUNICATIONS	D	04/17/2023	MIZUHO SECURITIES ASIA LIMITED		1,198,440	1,000,000	993,860	996,674	0	80	0	80	0	996,755	0	201,685	201,685	28,271	12/01/2031	1.F FE
830867-AA-5	DELTA AIR LINES INC / SKYMILES	D	04/03/2023	DIRECT		542,436	534,000	549,785	540,888	0	1,548	0	1,548	0	542,436	0	0	0	10,947	10/20/2025	2.B FE
83368R-AW-2	SOCIETE GENERALE SA	D	04/19/2023	VARIOUS		1,677,860	2,000,000	1,993,049	1,993,236	0	230	333,862	(333,632)	0	1,659,604	0	18,256	18,256	44,833	01/22/2030	2.B FE
853254-BP-4	STANDARD CHARTERED PLC	D	04/03/2023	DIRECT		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	159,046	05/21/2030	1.G FE
853254-BS-8	STANDARD CHARTERED PLC	D	04/03/2023	VARIOUS		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	236,070	04/01/2031	1.G FE
85771P-AN-2	EQUINOR ASA	D	04/19/2023	VARIOUS		24,718,250	25,000,000	24,981,750	24,997,444	0	538	274,512	(273,974)	0	24,723,470	0	(5,220)	(5,220)	590,972	03/01/2024	1.D FE
86562M-BG-4	SUMITOMO MITSUI FINANCIAL GROU	D	04/03/2023	DIRECT		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	160,757	10/16/2028	1.G FE
86562M-BP-4	SUMITOMO MITSUI FINANCIAL GROU	D	04/19/2023	VARIOUS		2,658,030	3,000,000	3,044,853	3,043,893	0	(1,522)	388,974	(390,496)	0	2,653,397	0	4,633	4,633	69,667	07/16/2029	1.G FE
86562M-CF-5	SUMITOMO MITSUI FINANCIAL GROU	D	04/03/2023	DIRECT		8,533,378	9,049,000	8,499,545	8,527,598	0	5,780	0	5,780	0	8,533,378	0	0	0	151,207	01/12/2041	1.G FE
86562M-CK-4	SUMITOMO MITSUI FINANCIAL GROU	D	04/03/2023	DIRECT		10,527,000	10,527,000	10,527,000	10,527,000	0	0	0	0	0	10,527,000	0	0	0	168,786	09/17/2041	2.A FE
86964W-AJ-1	SUZANO AUSTRIA GMBH	D	04/03/2023	DIRECT		8,618,415	8,280,000	8,687,042	8,628,581	0	(10,166)	0	(10,166)	0	8,618,415	0	0	0	223,388	01/15/2031	2.C FE
87020P-AR-8	SWEDBANK AB	D	04/05/2023	VARIOUS		17,953,668	18,000,000	18,000,000	18,000,000	0	0	46,633	(46,633)	0	17,953,367	0	301	301	469,043	04/04/2025	1.D FE
87656X-A#-8	TATE & LYLE INTL FINANCE PLC	D	04/03/2023	DIRECT		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	262,208	10/29/2025	2.C
87656X-B@-9	TATE & LYLE INTERNATIONAL FINA	D	04/03/2023	DIRECT		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	37,238	11/19/2029	2.C
87656X-C*-0	TATE & LYLE INTERNATIONAL FINA	D	04/03/2023	DIRECT		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	192,383	08/06/2030	2.C
87656X-C@-8	TATE & LYLE INTERNATIONAL FINA	D	04/03/2023	DIRECT		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	198,994	08/06/2032	2.C
87938W-AU-7	TELEFONICA EMISIONES SAU	D	04/03/2023	DIRECT		32,658,058	30,000,000	32,938,500	32,673,619	0	(15,561)	0	(15,561)	0	32,658,058	0	0	0	894,898	03/08/2047	2.C FE
880340-AC-1	TENGIZCHEVROIL FINANCE CO INTE	D	04/03/2023	DIRECT		930,408	938,000	928,048	930,176	0	231	0	231	0	930,408	0	0	0	19,392	08/15/2030	3.A FE
88322Y-AC-5	THAIOIL TREASURY CENTER CO LTD	D	04/03/2023	DIRECT		6,436,206	6,465,000	6,418,527	6,435,069	0	1,136	0	1,136	0	6,436,206	0	0	0	111,297	11/20/2028	2.C FE
88332E-AA-1	BIDVEST GROUP LTD/THE	D	04/03/2023	DIRECT		1,038,000	1,038,000	1,038,000	1,038,000	0	0	0	0	0	1,038,000	0	0	0	19,963	09/23/2026	3.B FE
89153V-AU-3	TOTAL CAPITAL INTERNATIONAL SA	D	04/03/2023	DIRECT		73,325,411	69,364,000	73,660,940	73,351,047	0	(25,636)	0	(25,636)	0	73,325,411	0	0	0	1,747,167	07/12/2049	1.E FE
89366L-AA-2	TRANSELEC SA	D	04/27/2023	CALLED THRU ISSUER at 100.000		3,480,000	3,480,000	3,456,893	3,478,378	0	1,622	0	1,622	0	3,480,000	0	0	0	121,160	07/26/2023	2.B FE
89600H-AA-7	TMIR 2021-3 M1A	D	06/25/2023	MBS PAYDOWN		3,739,278	3,739,278	3,739,278	3,739,278	0	0	0	0	0	3,739,278	0	0	0	92,703	02/25/2034	2.B FE
904678-AB-5	UNICREDIT SPA	D	04/19/2023	VARIOUS		9,613,300	10,000,000	10,233,600	10,120,746	0	(6,438)	648,175	(654,613)	0	9,466,132	0	147,168	147,168	242,813	04/12/2027	2.B FE
910200-B#-3	UNITED ENERGY DISTRIBUTION	D	04/03/2023	DIRECT		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	370,599	02/11/2029	1.G
92857W-BD-1	VODAFONE GROUP PLC	D	04/03/2023	DIRECT		45,860,883	47,000,000	45,699,130	45,851,920	0	8,963	0	8,963	0	45,860,883	0	0	0	1,285,156	02/19/2043	2.B FE
92857W-BK-5	VODAFONE GROUP PLC	D	04/19/2023	VARIOUS		5,538,668	5,555,000	5,697,625	5,645,970	0	(3,788)	72,420	(76,208)	0	5,569,762	0	(31,094)	(31,094)	95,187	05/30/2028	2.B FE
92916M-AF-8	VOYA 2017-1A A1R	D	04/17/2023	MBS PAYDOWN		382,040	382,040	382,040	382,040	0	0	0	0	0	382,040	0	0	0	10,395	04/17/2030	1.A FE
92979B-AC-6	WACKER CHEMICAL CORP	D	04/23/2023	MATURITY		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	630,483	04/23/2023	2.C
948596-AE-1	WEIBO CORP	D	04/17/2023	VARIOUS		8,038,867	8,297,000	8,083,762	7,348,334	0	920	37,561	(36,641)	0	8,039,241	0	(375)	(375)	193,016	07/08/2030	2.B FE
94860L-AC-9	WEHPK 2022-1A B	D	04/03/2023	DIRECT		38,300,000	38,300,000	38,300,000	38,300,000	0	0	0	0	0	38,300,000	0	0	0	1,075,050	04/21/2035	1.C FE
94860L-AE-5	WEHPK 2022-1A C	D	04/03/2023	DIRECT		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	10,466	04/21/2035	1.F FE
961214-DK-6	WESTPAC BANKING CORP	D	04/19/2023	VARIOUS		1,764,808	1,850,000	1,862,715	1,862,276	0	(660)	94,322	(94,982)	0	1,767,295	0	(2,487)	(2,487)	38,390	03/08/2027	1.D FE
98313R-AH-9	WYNN MACAU LTD	D	04/17/2023	VARIOUS		556,169	628,000	646,840	639,229	0	(997)	104,432	(105,429)	0	533,800	0	22,369	22,369	22,863	08/26/2028	4.B FE
000000-00-0	RAIZEN FUELS FINANCE SA	D	06/27/2023	DIRECT		2,052,758	2,000,000	2,062,597	2,059,347	0	(6,589)	0	(6,589)	0	2,052,758	0	0	0	99,522	01/20/2027	2.C FE
000000-00-0	GOHL CAPITAL LTD	D	04/17/2023	VARIOUS		9,997,611	9,957,000	10,101,661	8,629,497	0	(6,194)	0	(6,194)	0	9,947,014	0	50,597	50,597	265,489	01/24/2027	2.B FE
000000-00-0	EMPRESA DE TRANSPORTE DE PASAJ	D	04/03/2023	DIRECT		1,221,713	1,159,000	1,225,643	1,222,084	0	(371)	0	(371)	0	1,221,713	0	0	0	40,082	01/25/2047	1.G FE
000000-00-0	STATE GRID OVERSEAS INVESTMENT	D	04/03/2023	DIRECT		2,550,329	2,540,000	2,562,377	2,550,928	0	(599)	0	(599)	0	2,550,329	0	0	0	37,042	05/04/2027	1.E FE
000000-00-0	ADANI PORTS & SPECIAL ECONOMI PUB CORP	D	04/17/2023	UBS GROUP		2,268,000	2,800,000	2,206,750	0	0	0	0	0	0	2,206,750	0	61,250	61,250	24,578	07/30/2027	2.C FE
000000-00-0	PROSUS NV	D	04/03/2023	DIRECT		528,392	500,000	549,600	529,976	0	(1,584)	0	(1,584)	0	528,392	0	0	0	18,053	07/06/2027	2.B FE
000000-00-0	HYUNDAI CAPITAL SERVICES INC	D	04/03/2023	DIRECT		8,398,844	8,703,000	8,135,820	8,382,998	0	15,846	0	15,846	0	8,398,844	0	0	0	189,290	08/29/2027	2.A FE
000000-00-0	CK HUTCHISON INTERNATIONAL 17	D	04/20/2023	VARIOUS		2,155,098	2,282,000	2,128,650	2,195,345	0	4,139	34,933	(30,794)	0	2,164,550	0	(9,452)	(9,452)	42,233	09/29/2027	1.F FE
000000-00-0	CDBL FUNDING 1	D	04/03/2023	DIRECT		493,695	500,000	492,430	493,373	0	322	0	322	0	493,695	0	0	0	7,778	10/24/2027	1.E FE
000000-00-0	INTERCORP FIN SER INC	D	04/03/2023	DIRECT		6,128,336	5,905,000	6,236,321	6,140,156	0	(11,821)	0	(11,821)	0	6,128,336	0	0	0	111,641	10/19/2027	2.C FE
000000-00-0	KIA MOTORS CORP PUB CORP	D	04/17/2023	VARIOUS		3,784,530	3,977,000	3,750,020	3,808,035	0	8,013	50,958	(42,945)	0	3,765,091	0	19,439	19,439	63,473	10/25/2027	2.A FE
000000-00-0	ABU DHABI CRUDE OIL	D	04/03/2023	DIRECT		10,411,924	10,000,000	10,437,500	10,414,338	0	(2,414)	0	(2,414)	0	10,411,924	0	0	0	350,111	11/02/2047	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
. 000000-00-0	RELIANCE INDUSTRIES LTD	D	. 04/03/2023 .	DIRECT		3,972,031	4,075,000	3,936,018	3,967,038	0	4,993	0	4,993	0	3,972,031	0	0	0	51,470	. 11/30/2027 .	2.A FE
. 000000-00-0	ABJA INVESTMENT CO PTE LTD	D	. 04/03/2023 .	DIRECT		3,420,837	3,220,000	3,485,650	3,430,502	0	(9,665)	0	(9,665)	0	3,420,837	0	0	0	121,868	. 01/24/2028 .	2.C FE
. 000000-00-0	RH INTERNATIONAL SINGAPORE CO	D	. 04/17/2023 .	VARIOUS		7,107,512	7,096,000	7,249,311	7,189,057	0	(4,043)	92,331	(96,374)	0	7,092,683	0	14,829	14,829	168,680	. 03/27/2028 .	2.C FE
. 000000-00-0	SIGMA FINANCE NETHERLANDS BV	D	. 04/03/2023 .	DIRECT		3,095,231	3,000,000	3,112,500	3,099,588	0	(4,357)	0	(4,357)	0	3,095,231	0	0	0	75,969	. 03/27/2028 .	2.C FE
. 000000-00-0	ABU DHABI NATIONAL ENERGY CO P	D	. 04/03/2023 .	DIRECT		3,583,510	3,500,000	3,622,500	3,593,501	0	(9,991)	0	(9,991)	0	3,583,510	0	0	0	68,481	. 04/23/2025 .	1.D FE
. 000000-00-0	ABU DHABI NATIONAL ENERGY CO P	D	. 04/03/2023 .	DIRECT		6,144,990	5,785,000	6,241,480	6,157,102	0	(12,112)	0	(12,112)	0	6,144,990	0	0	0	126,125	. 04/23/2030 .	1.D FE
. 000000-00-0	CHINA MERCHANTS FINANCE CO LTD	D	. 04/17/2023 .	STANDARD CHARTERED BANK		3,062,640	3,000,000	3,048,000	3,030,627	0	(1,447)	0	(1,447)	0	3,029,180	0	33,460	33,460	105,417	. 08/06/2028 .	2.B FE
. 000000-00-0	SIAM COMMERCIAL BANK PCL/CAYMA	D	. 04/03/2023 .	DIRECT		5,043,064	4,700,000	5,193,782	5,056,713	0	(13,649)	0	(13,649)	0	5,043,064	0	0	0	133,846	. 02/11/2029 .	2.B FE
. 000000-00-0	TRUST FIBRA UNO	D	. 04/03/2023 .	DIRECT		8,715,473	8,049,000	8,863,961	8,737,723	0	(22,250)	0	(22,250)	0	8,715,473	0	0	0	281,954	. 01/15/2030 .	2.B FE
. 000000-00-0	ADANI PORTS & SPECIAL ECONOMIC	D	. 05/10/2023 .	CALLED THRU ISSUER at 97.000		1,286,220	1,326,000	1,253,554	1,256,964	0	29,256	0	29,256	0	1,286,220	0	0	0	26,891	. 07/24/2024 .	2.C FE
. 000000-00-0	INTERCORP PERU LTD	D	. 04/03/2023 .	DIRECT		4,989,910	4,770,000	5,053,815	4,997,879	0	(7,969)	0	(7,969)	0	4,989,910	0	0	0	117,577	. 08/15/2029 .	2.C FE
. 000000-00-0	COLBUN SA	D	. 04/17/2023 .	VARIOUS		210,480	240,000	237,000	237,710	0	71	33,781	(33,710)	0	204,000	0	6,480	6,480	4,683	. 03/06/2030 .	2.B FE
. 000000-00-0	QNB FINANCE LTD	D	. 04/03/2023 .	DIRECT		2,987,445	3,000,000	2,981,400	2,985,974	0	1,472	0	1,472	0	2,987,445	0	0	0	31,063	. 05/12/2025 .	1.E FE
. 000000-00-0	MDGH - GMTN BV	D	. 04/03/2023 .	DIRECT		2,996,628	3,000,000	2,995,500	2,996,364	0	264	0	264	0	2,996,628	0	0	0	27,708	. 05/21/2026 .	1.C FE
. 000000-00-0	PTTEP TREASURY CENTER CO LTD	D	. 04/03/2023 .	DIRECT		2,931,836	3,000,000	2,916,090	2,927,950	0	3,886	0	3,886	0	2,931,836	0	0	0	24,577	. 06/10/2027 .	2.A FE
. 000000-00-0	NEXA RESOURCES SA	D	. 04/03/2023 .	DIRECT		2,820,501	2,558,000	2,903,960	2,833,158	0	(12,657)	0	(12,657)	0	2,820,501	0	0	0	118,236	. 01/18/2028 .	2.C FE
. 000000-00-0	TENGIZCHEVROIL FINANCE CO INTERNATIONAL	D	. 04/03/2023 .	DIRECT		5,684,053	5,580,000	5,705,550	5,687,274	0	(3,221)	0	(3,221)	0	5,684,053	0	0	0	115,359	. 08/15/2030 .	3.A FE
. 000000-00-0	AES PANAMA GENERATION HOLDINGS	D	. 06/16/2023 .	SINKING FUND REDEMPTION		84,521	84,521	88,113	84,714	0	(193)	0	(193)	0	84,521	0	0	0	1,849	. 05/31/2030 .	2.C FE
. 000000-00-0	SAUDI ARABIAN OIL CO	D	. 04/03/2023 .	DIRECT		2,912,288	3,000,000	2,879,700	2,904,131	0	8,157	0	8,157	0	2,912,288	0	0	0	17,604	. 11/24/2025 .	1.F FE
. 000000-00-0	HYNIX SEMICONDUCTOR INC PUB CORP	D	. 04/03/2023 .	DIRECT		2,822,311	3,000,000	2,764,230	2,806,915	0	15,396	0	15,396	0	2,822,311	0	0	0	31,875	. 01/19/2026 .	2.C FE
. 000000-00-0	ULTRATECH CEMENT LTD	D	. 04/03/2023 .	DIRECT		5,816,968	5,960,000	5,789,484	5,812,886	0	4,082	0	4,082	0	5,816,968	0	0	0	105,691	. 02/16/2031 .	2.C FE
. 000000-00-0	EQUATE PETROCHEMICAL BV PUB CORP	D	. 04/03/2023 .	DIRECT		1,896,251	2,000,000	1,877,400	1,891,530	0	4,721	0	4,721	0	1,896,251	0	0	0	22,750	. 04/28/2028 .	2.B FE
. 000000-00-0	IOCHPE-MAXION AUSTRIA GMBH / M	D	. 04/03/2023 .	DIRECT		3,478,547	3,465,000	3,482,325	3,479,142	0	(595)	0	(595)	0	3,478,547	0	0	0	70,744	. 05/07/2028 .	3.C FE
. 000000-00-0	KIA CORP	D	. 04/03/2023 .	DIRECT		7,765,132	8,000,000	7,736,315	7,750,619	0	14,513	0	14,513	0	7,765,132	0	0	0	140,556	. 02/14/2027 .	2.A FE
. 000000-00-0	HUTCHISON WHAMPOA FINANCE CI L	D	. 04/20/2023 .	VARIOUS		1,771,040	1,600,000	1,977,520	1,817,482	0	(10,844)	28,968	(39,812)	0	1,777,670	0	(6,630)	(6,630)	87,667	. 08/01/2027 .	1.F FE
. 000000-00-0	RAS LAFFAN LIQUEFIED NATURAL G	D	. 04/03/2023 .	VARIOUS		2,405,143	2,266,200	2,425,284	2,247,421	0	(18,209)	0	(18,209)	0	2,405,143	0	0	0	107,164	. 09/30/2027 .	1.D FE
. 000000-00-0	OOREDOO INTERNATIONAL FINANCE	D	. 04/03/2023 .	DIRECT		1,848,681	1,908,000	1,804,636	1,845,881	0	2,800	0	2,800	0	1,848,681	0	0	0	50,112	. 01/31/2028 .	1.F FE
. 000000-00-0	BANCO DE CREDITO DEL PERU	D	. 04/01/2023 .	MATURITY		18,006,000	18,006,000	18,602,818	18,081,985	0	(75,985)	0	(75,985)	0	18,006,000	0	0	0	382,628	. 04/01/2023 .	2.B FE
. 000000-00-0	SOCIEDAD QUIMICA Y MINERA DE C	D	. 04/03/2023 .	MATURITY		4,128,000	4,128,000	4,281,405	4,144,492	0	(16,492)	0	(16,492)	0	4,128,000	0	0	0	74,820	. 04/03/2023 .	2.A FE
. 000000-00-0	TRANSPORTADORA DE GAS DEL PERU	D	. 04/03/2023 .	DIRECT		8,747,537	8,420,000	8,912,750	8,773,745	0	(26,209)	0	(26,209)	0	8,747,537	0	0	0	153,080	. 04/30/2028 .	2.B FE
. 000000-00-0	LIMA METRO LINE 2 FINANCE LTD	D	. 04/05/2023 .	VARIOUS		7,764,835	6,573,316	7,963,854	7,750,446	0	(39,885)	0	(39,885)	0	7,764,835	0	0	0	191,230	. 07/05/2034 .	2.C
..G18468-AY-3	CAPITA GROUP PLC	D	. 04/03/2023 .	DIRECT		11,143,063	11,143,063	11,143,063	11,143,063	0	0	0	0	0	11,143,063	0	0	0	296,405	. 01/22/2027 .	3.B
..G4339*-AA-5	HAVILA SIRIUS FINANCE DESIGNAT	D	. 06/20/2023 .	SINKING FUND REDEMPTION		1,467,595	1,467,595	1,467,595	1,467,595	0	0	0	0	0	1,467,595	0	0	0	22,953	. 12/08/2031 .	2.B PL
..G5147*-AB-2	JOHNSON MATTHEY PLC	D	. 06/05/2023 .	MATURITY		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	448,500	. 06/05/2023 .	1.G
..G5147*-AC-0	JOHNSON MATTHEY PLC	D	. 04/03/2023 .	DIRECT		32,000,000	32,000,000	32,000,000	32,000,000	0	0	0	0	0	32,000,000	0	0	0	332,142	. 06/05/2025 .	1.G
..G8056*-AA-7	SEVERN TRENT LTD	D	. 04/03/2023 .	DIRECT		18,000,000	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	0	0	389,275	. 03/03/2027 .	2.A
..G9369*-AA-7	VIRIDOR ENERGY GROUP LTD	B	. 04/21/2023 .	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	3,720	. 03/31/2043 .	2.B FE
. 000000-00-0	AXIATA SPV2 BHD	D	. 04/17/2023 .	VARIOUS		6,599,101	6,614,000	6,658,305	6,637,472	0	(1,790)	74,418	(76,208)	0	6,561,263	0	37,837	37,837	161,992	. 03/24/2026 .	2.B FE
. 000000-00-0	KIA CORP	D	. 04/17/2023 .	VARIOUS		1,264,896	1,337,000	1,239,707	1,289,466	0	3,351	34,900	(31,549)	0	1,257,916	0	6,979	6,979	21,485	. 04/21/2026 .	2.A FE
. 000000-00-0	ABU DHABI NATIONAL ENERGY CO P	D	. 04/17/2023 .	VARIOUS		1,791,472	1,798,000	1,795,534	1,796,877	0	79	10,524	(10,445)	0	1,786,432	0	5,041	5,041	24,780	. 06/22/2026 .	1.D FE
. 000000-00-0	OOREDOO INTERNATIONAL FINANCE	D	. 04/03/2023 .	DIRECT		3,213,790	3,241,000	3,146,949	3,211,889	0	1,901	0	1,901	0	3,213,790	0	0	0	34,436	. 06/22/2026 .	1.F FE
. 000000-00-0	HKT CAPITAL NO 4 LTD	D	. 04/17/2023 .	VARIOUS		9,389,279	9,844,000	9,053,541	9,458,952	0	25,691	116,210	(90,519)	0	9,368,433	0	20,846	20,846	220,167	. 07/14/2026 .	2.B FE
. 000000-00-0	KT CORP	D	. 04/03/2023 .	DIRECT		2,966,657	3,000,000	2,956,770	2,964,190	0	2,467	0	2,467	0	2,966,657	0	0	0	53,333	. 07/18/2026 .	1.G FE
. 000000-00-0	MINMETALS BOUNTEOUS FINANCE BV	D	. 04/17/2023 .	VARIOUS		4,942,156	5,030,000	4,856,700	4,944,587	0	5,600	15,338	(9,738)	0	4,934,849	0	7,306	7,306	148,765	. 07/27/2026 .	2.A FE
..N4281@-BS-3	KONINKLIJKE VOPAK NV	D	. 06/19/2023 .	MATURITY		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	188,039	. 06/19/2023 .	2.B
..N4281@-BV-6	KONINKLIJKE VOPAK NV	D	. 04/03/2023 .	DIRECT		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	34,038	. 06/19/2025 .	2.B
. 000000-00-0	CNAC HK FINBRIDGE CO LTD	D	. 05/03/2023 .	DIRECT		8,306,353	8,000,000	8,518,080	8,448,296	0	(21,497)	0	(21,497)	0	8,426,799	0	(120,446)	(120,446)	115,389	. 06/19/2029 .	1.F FE
. 000000-00-0	PHILIPPINE NATIONAL BANK	D	. 06/26/2023 .	DIRECT		3,853,967	4,000,000	3,794,400	3,800,235	0	53,732	0	53,732	0	3,853,967	0	0	0	65,236	. 09/27/2024 .	2.C Z
. 000000-00-0	SK HYNIX INC	D	. 04/28/2023 .	DIRECT		3,846,402	4,000,000	3,804,240	3,811,871	0	34,531	0	34,531	0	3,846,402	0	0	0	73,667	. 09/17/2024 .	2.B
..Q0458*-AD-1	AQUASURE FINANCE PTY LTD	D	. 04/03/2023 .	DIRECT		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	334,196	. 07/12/2027 .	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00697#-AA-4	AUSGRID FINANCE PTY LTD	D	04/03/2023	DIRECT		54,000,000	54,000,000	54,000,000	54,000,000	0	0	0	0	0	54,000,000	0	0	0	960,750	10/01/2027	2.A FE
..00832*-AG-1	AUSTRALIA PACIFIC AIRPORTS MEL	D	04/03/2023	DIRECT		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	52,333	12/04/2031	2.A
..00845#-AA-5	AUSTRALIAN GAS NETWORKS LTD	D	04/03/2023	DIRECT		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	246,160	09/10/2027	1.G
..00845#-AC-1	AUSTRALIAN GAS NETWORKS	D	04/03/2023	DIRECT		40,000,000	40,000,000	40,000,000	40,000,000	0	0	0	0	0	40,000,000	0	0	0	847,156	09/18/2028	1.G
..00845#-AD-9	AUSTRALIAN GAS NETWORKS	D	04/03/2023	DIRECT		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	651,700	09/18/2030	1.G
..01297#-AL-2	CSL LTD	D	04/03/2023	VARIOUS		47,000,000	47,000,000	47,000,000	47,000,000	0	0	0	0	0	47,000,000	0	0	0	815,450	10/04/2032	1.G
..02464#-AB-9	CIVIC NEXUS FINANCE PTY LTD	D	06/01/2023	VARIOUS		19,927,074	19,927,074	19,927,074	19,198,230	0	0	0	0	0	19,927,074	0	0	0	235,410	09/01/2032	1.E FE
..03793#-AB-9	FIRST GAS LTD	D	04/03/2023	DIRECT		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	115,555	03/23/2033	2.B FE
..06518@-AE-2	NSW ELECTRICITY NETWORKS FINAN	D	04/03/2023	DIRECT		54,000,000	54,000,000	54,000,000	54,000,000	0	0	0	0	0	54,000,000	0	0	0	894,600	10/16/2027	2.B FE
..07794#-AG-8	QPH FINANCE CO PTY LTD	D	04/03/2023	DIRECT		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	525,756	08/08/2028	2.B FE
..09194@-AG-2	TRANSPOWER NEW ZEALAND LTD	D	04/03/2023	DIRECT		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	22,480	06/28/2026	1.D
..09396#-AK-7	VICTORIA POWER NETWORKS FINANC	D	04/03/2023	DIRECT		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	158,240	10/12/2026	1.G
. 000000-00-0	COMISION FEDERAL DE ELECTRICID	D	04/03/2023	DIRECT		2,714,193	2,500,000	2,822,500	2,727,574	0	(13,381)	0	(13,381)	0	2,714,193	0	0	0	72,899	02/23/2027	2.B FE
. 000000-00-0	PETROLIAM NASIONAL BERHAD	D	04/03/2023	DIRECT		3,207,688	2,800,000	4,176,760	3,235,346	0	(27,658)	0	(27,658)	0	3,207,688	0	0	0	100,226	10/15/2026	1.G FE
..W2710@-AD-2	ELLEVIO AB	D	04/03/2023	DIRECT		65,000,000	65,000,000	65,000,000	65,000,000	0	0	0	0	0	65,000,000	0	0	0	1,232,581	10/26/2026	2.B FE
. 000000-00-0	CBQ FINANCE LTD	D	04/03/2023	DIRECT		7,298,953	7,500,000	7,219,100	7,278,903	0	20,050	0	20,050	0	7,298,953	0	0	0	82,917	09/15/2025	1.G FE
. 000000-00-0	EMBRAER NETHERLANDS FINANCE BV	D	04/03/2023	DIRECT		3,356,877	3,020,000	3,465,450	3,373,039	0	(16,162)	0	(16,162)	0	3,356,877	0	0	0	149,838	01/17/2028	3.A FE
. 000000-00-0	PROSUS NV	D	04/03/2023	DIRECT		1,053,263	1,065,000	1,049,025	1,052,878	0	385	0	385	0	1,053,263	0	0	0	27,543	01/21/2030	2.B FE
. 000000-00-0	REDE DOR FINANCE SARL	D	04/03/2023	DIRECT		2,785,553	2,724,000	2,798,910	2,787,555	0	(2,002)	0	(2,002)	0	2,785,553	0	0	0	85,806	01/22/2030	3.B FE
. 000000-00-0	MDGH - GMTN BV	D	04/03/2023	DIRECT		1,610,213	1,690,000	1,605,500	1,609,782	0	431	0	431	0	1,610,213	0	0	0	25,533	11/07/2049	1.C FE
. 000000-00-0	LG CHEM LTD	D	04/03/2023	DIRECT		2,379,373	2,300,000	2,416,357	2,382,422	0	(3,050)	0	(3,050)	0	2,379,373	0	0	0	39,140	04/15/2029	2.A FE
. 000000-00-0	MINERA Y METALURGICA DEL BOLEO	D	04/03/2023	DIRECT		3,002,336	3,000,000	3,004,500	3,002,898	0	(562)	0	(562)	0	3,002,336	0	0	0	45,229	04/17/2024	1.F FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						11,063,094,261	10,848,197,620	11,132,535,717	10,955,993,473	0	(1,403,529)	47,538,597	(48,942,126)	0	11,070,096,038	0	(7,069,442)	(7,069,442)	205,697,055	XXX	XXX
..054561-A#-2	AXA EQUITABLE HOLDINGS INC		04/03/2023	DIRECT		900,000,000	900,000,000	900,000,000	900,000,000	0	0	0	0	0	900,000,000	0	0	0	14,481,819	11/04/2024	2.A
..29452E-A*-2	EQUITABLE HOLDINGS INC		04/03/2023	DIRECT		1,000,000,000	1,000,000,000	1,000,000,000	1,000,000,000	0	0	0	0	0	1,000,000,000	0	0	0	9,690,000	06/16/2031	2.A
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						1,900,000,000	1,900,000,000	1,900,000,000	1,900,000,000	0	0	0	0	0	1,900,000,000	0	0	0	24,171,819	XXX	XXX
..00034#-AA-4	AAH TOPCO LLC		06/30/2023	VARIOUS SINKING FUND REDEMPTION		11,661	11,661	11,432	11,437	0	224	0	224	0	11,661	0	0	0	616	12/22/2027	3.A PL
..00034#-AC-0	AAH TOPCO LLC		06/30/2023			1,649	1,649	1,633	0	0	16	0	16	0	1,649	0	0	0	159	12/22/2027	2.C Z
..00097#-AC-4	ADG ACQUISITION, LLC		04/11/2023	VARIOUS		12,051,221	12,074,048	11,900,805	6,005,962	0	31,062	0	31,062	0	12,051,221	0	0	0	522,123	12/14/2023	4.A PL
..00097#-AD-2	ADG ACQUISITION, LLC		04/11/2023	VARIOUS		2,102,198	2,104,224	2,089,046	1,049,355	0	2,757	0	2,757	0	2,102,198	0	0	0	90,994	12/14/2023	4.A PL
..00097#-AE-0	ADG ACQUISITION LLC		04/11/2023	VARIOUS SINKING FUND REDEMPTION		9,917,099	9,927,534	9,855,052	4,949,590	0	14,177	0	14,177	0	9,917,099	0	0	0	453,881	12/14/2023	4.A PL
..00110Y-AD-4	AEC PARENT HOLDINGS, INC. PRV BKLOAN		06/30/2023	SINKING FUND REDEMPTION		31,725	31,725	30,592	30,680	0	1,045	0	1,045	0	31,725	0	0	0	1,875	06/13/2029	4.C FE
..00153*-AA-3	AEG HOLDING COMPANY INC		06/30/2023	SINKING FUND REDEMPTION		14,760	14,760	14,494	14,682	0	78	0	78	0	14,760	0	0	0	717	11/20/2023	2.C PL
..001930-A#-3	ARI NETWORK SERVICES INC		06/30/2023	SINKING FUND REDEMPTION		627	627	627	627	0	0	0	0	0	627	0	0	0	24	02/28/2024	3.C PL
..001930-A*-7	ARI NETWORK SERVICES INC		06/30/2023	SINKING FUND REDEMPTION		49,107	49,107	47,879	49,090	0	17	0	17	0	49,107	0	0	0	2,523	02/28/2025	3.C PL
..001930-C#-1	ARI NETWORK SERVICES INC.		06/30/2023			5,432	5,432	5,324	5,356	0	76	0	76	0	5,432	0	0	0	279	02/28/2025	3.C PL
..00713#-AA-2	ADMIRAL BUYER INC.		06/30/2023	VARIOUS		9,426	9,426	9,235	9,255	0	171	0	171	0	9,426	0	0	0	522	05/08/2028	3.A PL
..02358@-AC-6	AMERCAREROYAL LLC PRV BKLOAN		04/03/2023	VARIOUS SINKING FUND REDEMPTION		7,175	7,175	7,175	7,175	0	0	0	0	0	7,175	0	0	0	761	11/25/2025	3.B PL
..02358H-AF-3	AMERCAREROYAL LLC PRV BKLOAN		04/07/2023			3,888	3,888	3,850	0	0	39	0	39	0	3,888	0	0	0	93	11/25/2025	4.B Z
..029227-A*-6	AMERICAN RENAL ASSOCIATES HOLDINGS, INC.		06/30/2023	VARIOUS SINKING FUND REDEMPTION		24,320,261	24,687,500	24,109,069	24,171,007	0	26,123	0	26,123	0	24,320,261	0	0	0	1,119,279	01/25/2027	4.B PL
..03061*-AA-8	AMERCAREROYAL LLC		04/03/2023			8,206	8,206	8,082	8,120	0	86	0	86	0	8,206	0	0	0	205	11/25/2025	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
03210C-AA-1	AMPLER QSR HOLDINGS LLC		06/30/2023	SINKING FUND REDEMPTION		17,427	17,427	17,157	17,163	0	265	0	265	0	17,427	0	0	0	953	07/21/2027	2.C PL
03834W-AQ-8	APTEAN INC		06/30/2023	VARIOUS		115,715	115,715	115,192	115,331	0	383	0	383	0	115,715	0	0	0	4,960	04/23/2026	4.C FE
03836B-AB-5	MERCURY BORROWER, INC.		06/30/2023	SINKING FUND REDEMPTION		29,925	29,925	29,567	29,633	0	292	0	292	0	29,925	0	0	0	1,271	08/02/2028	4.C FE
05353*-AA-0	AVANT COMMUNICATIONS		06/30/2023	VARIOUS		22,471	22,471	22,074	17,582	0	389	0	389	0	22,471	0	0	0	1,034	11/30/2026	3.B PL
05613@-AA-4	BHG HOLDINGS, LLC		04/03/2023	DIRECT		454,605	460,622	447,955	453,721	0	884	0	884	0	454,605	0	0	0	15,191	12/19/2024	4.B PL
05613@-AB-2	BHG HOLDINGS, LLC		04/03/2023	DIRECT		1,952,447	1,975,261	1,935,756	1,949,095	0	3,353	0	3,353	0	1,952,447	0	0	0	65,144	12/19/2024	4.B PL
05628#-AA-5	BSI2 HOLD NETTLE LLC		06/30/2023	VARIOUS		6,585	6,585	6,486	6,494	0	90	0	90	0	6,585	0	0	0	320	06/30/2028	3.A PL
05630*-AA-5	BV EMS BUYER INC		06/30/2023	VARIOUS		4,731	4,731	4,589	4,596	0	134	0	134	0	4,731	0	0	0	283	11/23/2027	3.A PL
07573#-AA-6	BECKLAR, LLC		06/30/2023	VARIOUS		1,717,899	1,747,059	1,707,775	1,711,511	0	2,049	0	2,049	0	1,717,899	0	0	0	56,431	12/21/2026	4.C PL
07573#-AB-4	BECKLAR, LLC		06/30/2023	VARIOUS		756,679	764,079	755,488	753,205	0	530	0	530	0	756,679	0	0	0	20,758	12/21/2026	4.C PL
09354@-AA-9	BLINK HOLDINGS INC		06/30/2023	SINKING FUND REDEMPTION		6,538	6,538	6,473	6,514	0	23	0	23	0	6,538	0	0	0	273	11/08/2024	5.C PL
09354@-AB-7	BLINK HOLDINGS INC		06/30/2023	SINKING FUND REDEMPTION		6,865	6,865	6,797	6,840	0	25	0	25	0	6,865	0	0	0	432	11/08/2024	5.C PL
09354@-AD-3	BLINK HOLDINGS INC		06/30/2023	SINKING FUND REDEMPTION		12,455	12,455	12,455	12,455	0	0	0	0	0	12,455	0	0	0	0	11/08/2024	4.B PL
09788H-AN-1	BOND PHARMACY INC		06/30/2023	VARIOUS		23,294,153	23,337,106	23,105,564	22,831,936	0	9,598	0	9,598	0	23,294,153	0	0	0	705,299	06/27/2024	4.A PL
10808@-AA-9	BRIDGEPOINTE TECHNOLOGIES, LLC		06/30/2023	SINKING FUND REDEMPTION		8,637	8,637	8,616	8,616	0	21	0	21	0	8,637	0	0	0	433	12/31/2027	3.B Z
10808@-AB-7	BRIDGEPOINTE TECHNOLOGIES, LLC		06/30/2023	SINKING FUND REDEMPTION		3,410	3,410	3,342	3,344	0	66	0	66	0	3,410	0	0	0	205	12/31/2027	3.B Z
10808@-AC-5	BRIDGEPOINTE TECHNOLOGIES, LLC		06/30/2023	VARIOUS		2,604	2,604	2,575	2,575	0	28	0	28	0	2,604	0	0	0	167	12/31/2027	3.B Z
10808@-AE-1	BRIDGEPOINTE TECHNOLOGIES INC		06/30/2023	SINKING FUND REDEMPTION		2,971	2,971	2,852	2,853	0	118	0	118	0	2,971	0	0	0	171	12/31/2027	3.B Z
11163*-AC-4	BROCK HOLDINGS III, INC		06/30/2023	VARIOUS		7,274,158	7,350,000	7,203,181	7,248,023	0	7,579	0	7,579	0	7,274,158	0	0	0	292,907	11/02/2025	5.A PL
12331@-AB-9	BUSINESSOLVER.COM INC		06/30/2023	SINKING FUND REDEMPTION		11,322	11,322	11,227	11,229	0	93	0	93	0	11,322	0	0	0	582	12/01/2027	4.A PL
12331@-AC-7	BUSINESSOLVER.COM INC		03/31/2023	SINKING FUND REDEMPTION		261	261	248	249	0	13	0	13	0	261	0	0	0	14	12/01/2027	4.A PL
12745#-AA-9	CC SAG HLDGS CORP - SHELBY2021		06/30/2023	VARIOUS		10,349,022	10,466,259	10,309,366	10,316,827	0	5,929	0	5,929	0	10,349,022	0	0	0	288,598	06/29/2028	4.A PL
12745#-AB-7	CC SAG HLDGS CORP - SHELBY2021		06/30/2023	VARIOUS		2,042,315	2,061,321	2,038,408	2,035,367	0	967	0	967	0	2,042,315	0	0	0	58,987	06/29/2028	4.A PL
12749#-AA-5	CPI BUYER LLC		06/30/2023	VARIOUS		1,715,599	1,743,332	1,708,483	1,709,956	0	1,321	0	1,321	0	1,715,599	0	0	0	82,156	11/01/2028	5.A PL
12749#-AB-3	CPI BUYER LLC		06/30/2023	VARIOUS		125,714	126,790	125,522	125,162	0	53	0	53	0	125,714	0	0	0	5,970	11/01/2028	5.A PL
12760#-AA-9	CC WDW BORROWER, INC		06/30/2023	VARIOUS		3,176,071	3,254,235	3,164,771	3,163,829	0	4,282	0	4,282	0	3,176,071	0	0	0	146,146	01/27/2028	4.B PL
14172*-AA-1	CAREGIVER INC		04/04/2023	SINKING FUND REDEMPTION		36,794	36,794	36,058	36,417	0	377	0	377	0	36,794	0	0	0	1,278	07/24/2025	3.A PL
14172*-AB-9	CAREGIVER INC		04/04/2023	SINKING FUND REDEMPTION		5,247	5,247	5,142	5,192	0	55	0	55	0	5,247	0	0	0	182	07/24/2025	3.A PL
14172*-AC-7	CAREGIVER 2 INC		04/04/2023	SINKING FUND REDEMPTION		4,761	4,761	4,561	4,624	0	138	0	138	0	4,761	0	0	0	165	07/24/2025	3.A PL
14172*-AD-5	CAREGIVER 2 INC		04/04/2023	SINKING FUND REDEMPTION		10,837	10,837	10,620	10,691	0	146	0	146	0	10,837	0	0	0	377	07/24/2025	3.A PL
14173@-AA-8	CAREPATHRX MIDCO, INC		06/30/2023	VARIOUS		5,110,771	5,165,259	5,036,313	5,091,371	0	6,624	0	6,624	0	5,110,771	0	0	0	341,070	05/14/2025	4.A PL
15147#-AA-6	THE CENTER FOR ORTHOPEDIC AND RESEARCH E		06/30/2023	SINKING FUND REDEMPTION		6,506	6,506	6,446	6,480	0	26	0	26	0	6,506	0	0	0	328	08/15/2025	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..15147#-AB-4	THE CENTER FOR ORTHOPEDIC AND RESEARCH E		03/31/2023	SINKING FUND REDEMPTION		1,510	1,510	1,506	1,508	0	2	0	2	0	1,510	0	0	0	38	08/15/2025	3.A PL
..15147#-AC-2	THE CENTER FOR ORTHOPEDIC AND		06/30/2023	SINKING FUND REDEMPTION		2,395	2,395	2,374	2,377	0	18	0	18	0	2,395	0	0	0	129	08/15/2025	3.A PL
..15147#-AD-0	THE CENTER FOR ORTHOPEDIC AND		06/30/2023	VARIOUS		960	960	951	914	0	8	0	8	0	960	0	0	0	46	08/15/2025	3.A PL
..15644G-A#-1	CENTRIC BRANDS LLC		04/03/2023	DIRECT		11,926,671	13,159,823	11,926,671	11,926,672	0	0	0	0	0	11,926,672	0	0	0	677,611	10/09/2025	4.A PL
..15677*-AA-8	CERIFI LLC		06/30/2023	VARIOUS		74,570	74,570	73,023	73,049	0	1,522	0	1,522	0	74,570	0	0	0	3,384	04/01/2028	3.C PL
..17037*-AA-9	CHOICE HEALTH AT HOME LLC		05/19/2023	SINKING FUND REDEMPTION		72,264	72,264	71,291	71,317	0	947	0	947	0	72,264	0	0	0	3,258	12/29/2026	3.A PL
..17037*-AB-7	CHOICE HEALTH AT HOME LLC		05/19/2023	SINKING FUND REDEMPTION		28,047	28,047	27,529	27,544	0	503	0	503	0	28,047	0	0	0	1,319	12/29/2026	3.A PL
..19089L-AB-3	COBHAM HOLDINGS INC		06/30/2023	SINKING FUND REDEMPTION		5,238	5,238	5,081	0	0	157	0	157	0	5,238	0	0	0	283	01/09/2030	4.C Z
..19105C-AC-1	MANDOLIN TECHNOLOGY INTERMEDIATE HOLDING		06/30/2023	SINKING FUND REDEMPTION		89,000	89,000	88,248	89,121	0	(121)	0	(121)	0	89,000	0	0	0	3,487	07/30/2026	4.C FE
..19201*-AB-3	CODING SOLUTIONS ACQUISITION I		06/30/2023	SINKING FUND REDEMPTION		8,317	8,317	8,126	8,144	0	173	0	173	0	8,317	0	0	0	442	05/11/2028	2.C PL
..19201*-AC-1	CODING SOLUTIONS ACQUISITION I		05/24/2023	SINKING FUND REDEMPTION		44,465	44,465	41,736	26,965	0	2,678	0	2,678	0	44,465	0	0	0	1,271	05/11/2028	2.C PL
..20370#-AA-4	COMMUNITY BRANDS PARENTCO LLC		03/31/2023	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	2	02/24/2028	3.C PL
..20370@-AA-6	COMMUNITY BASED CARE ACQUISITI		06/30/2023	VARIOUS		0	0	0	(264)	0	0	0	0	0	0	0	0	0	208	09/16/2027	3.A PL
..20370@-AB-4	COMMUNITY BASED CARE ACQUISITI		06/30/2023	SINKING FUND REDEMPTION		2,821	2,821	2,796	2,797	0	24	0	24	0	2,821	0	0	0	144	09/16/2027	3.A PL
..20370@-AC-2	COMMUNITY BASED CARE ACQUISITI		06/07/2023	SINKING FUND REDEMPTION		142,611	142,611	142,611	0	0	0	0	0	0	142,611	0	0	0	7,765	09/16/2027	3.A Z
..20937#-AA-0	CONSOLIDATED INFO SVCS SOLUTIONS LLC		05/11/2023	VARIOUS		2,997,751	3,035,718	2,971,011	2,978,672	0	3,442	0	3,442	0	2,997,751	0	0	0	93,370	03/12/2026	4.C PL
..20937#-AB-8	CONSOLIDATED INFO SVCS SOLUTIONS LLC		05/11/2023	VARIOUS		701,468	711,099	695,957	696,935	0	873	0	873	0	701,468	0	0	0	21,871	03/12/2026	4.C PL
..20937#-AC-6	CONSOLIDATED INFO SVCS SOLUTIONS LLC		05/11/2023	VARIOUS		2,679,568	2,716,704	2,660,391	2,662,216	0	3,376	0	3,376	0	2,679,568	0	0	0	100,676	03/12/2026	4.C PL
..21870F-BA-6	CORELOGIC, INC. (FKA FIRST AMERICAN CORP		06/30/2023	SINKING FUND REDEMPTION		75,000	75,000	73,760	74,485	0	515	0	515	0	75,000	0	0	0	2,342	06/02/2028	4.C FE
..21871*-AA-0	CORETELLIGENT LLC		06/30/2023	VARIOUS		11,046	11,046	10,911	10,914	0	133	0	133	0	11,046	0	0	0	581	10/21/2027	3.B PL
..21871*-AB-8	CORETELLIGENT LLC		06/30/2023	SINKING FUND REDEMPTION		2,653	2,653	2,653	2,653	0	0	0	0	0	2,653	0	0	0	140	10/21/2027	3.B PL
..21871*-AC-6	CORETELLIGENT LLC		06/16/2023	SINKING FUND REDEMPTION		52,270	52,270	52,270	52,270	0	0	0	0	0	52,270	0	0	0	3,783	10/21/2027	3.B PL
..22881#-AA-2	CRUNCH HOLDINGS, LLC		06/30/2023	VARIOUS		7,625,689	7,686,368	7,523,343	7,600,067	0	6,984	0	6,984	0	7,625,689	0	0	0	370,956	06/27/2025	4.C PL
..23343F-AB-0	WCG INTERMEDIATE CORP.		04/04/2023	SINKING FUND REDEMPTION		3,030	3,030	3,004	3,055	0	(24)	0	(24)	0	3,030	0	0	0	43	01/08/2027	4.B FE
..26825U-AK-7	ECI MACOLA/MAX HOLDING LLC		03/31/2023	VARIOUS		(92,997)	(92,997)	(92,068)	(93,055)	0	(36)	0	(36)	0	(92,997)	0	0	0	473	11/09/2027	4.C FE
..26850@-AB-0	EET BUYER INC.		06/30/2023	VARIOUS		10,196	10,196	10,025	10,029	0	167	0	167	0	10,196	0	0	0	530	11/08/2027	3.C Z
..28109#-AA-5	EDMENTUM ULTIMATE HOLDINGS, LLC		04/28/2023	VARIOUS		8,129,362	8,264,408	8,037,726	8,063,411	0	13,509	0	13,509	0	8,129,362	0	0	0	244,481	12/11/2025	4.C PL
..28881#-AA-9	PEX HLDGS LLC (ELLIS DEBT MERGERCO)		04/03/2023	DIRECT		6,769,886	6,885,246	6,713,115	6,763,690	0	6,196	0	6,196	0	6,769,886	0	0	0	231,563	12/11/2027	3.C PL
..29450#-AA-8	EQUIPMENTSHARE.COM INC.		05/09/2023	VARIOUS		16,686,619	16,817,189	16,497,426	8,268,945	0	139,650	0	139,650	0	16,686,619	0	0	0	848,771	11/16/2026	3.C PL
..29450#-AB-6	EQUIPMENTSHARE.COM INC.		05/09/2023	VARIOUS		4,186,963	4,204,297	4,163,314	2,083,609	0	18,539	0	18,539	0	4,186,963	0	0	0	212,193	11/16/2026	3.C PL
..30050@-AB-0	EVOLVEIP LLC		06/30/2023	SINKING FUND REDEMPTION		7,944	7,944	7,869	7,935	0	9	0	9	0	7,944	0	0	0	423	06/09/2025	3.C PL

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..30050@-AC-8	EVOLVEIP LLC		06/30/2023	SINKING FUND REDEMPTION		135	135	135	135	0	0	0	0	0	135	0	0	0	7	06/09/2025	3.C PL
..30287*-AG-6	FQSR LLC		06/12/2023	SINKING FUND REDEMPTION		60,066	60,066	59,185	60,000	0	66	0	66	0	60,066	0	0	0	3,334	05/26/2027	3.A PL
..31189*-AA-6	FATBEAM LLC		05/31/2023	VARIOUS		3,726,334	3,726,334	3,671,370	3,691,778	0	34,555	0	34,555	0	3,726,334	0	0	0	171,926	02/22/2026	3.C PL
..34637#-AA-4	FORMERRA, LLC		06/30/2023	VARIOUS		5,751,920	5,930,768	5,738,052	5,729,024	0	8,518	0	8,518	0	5,751,920	0	0	0	281,451	11/01/2028	4.C Z
..35041@-AR-6	FOUNDATION RISK PARTNERS CORP		06/30/2023	VARIOUS		56,690	56,690	56,002	56,014	0	676	0	676	0	56,690	0	0	0	3,132	10/29/2028	4.B PL
..35041@-AS-4	FOUNDATION RISK PARTNERS CORP		06/30/2023	SINKING FUND REDEMPTION		12,324	12,324	12,248	12,249	0	75	0	75	0	12,324	0	0	0	677	10/29/2028	4.B PL
..35041@-AU-9	FOUNDATION RISK PARTNERS CORP		06/30/2023	SINKING FUND REDEMPTION		1,213	1,213	1,196	1,197	0	16	0	16	0	1,213	0	0	0	75	10/29/2028	3.B PL
..36116@-AA-1	FUSION HOLDING CORP.		06/30/2023	VARIOUS		22,516	22,516	22,009	22,031	0	485	0	485	0	22,516	0	0	0	1,356	09/15/2029	5.A PL
..36196*-AA-6	GKD INDEX PARTNERS LLC		04/20/2023	VARIOUS		5,655,004	5,658,409	5,584,274	2,822,222	0	6,982	0	6,982	0	5,655,004	0	0	0	168,417	06/29/2023	4.A PL
..36197*-AA-5	GHA BUYER INC		06/30/2023	SINKING FUND REDEMPTION		5,961	5,961	5,869	5,945	0	16	0	16	0	5,961	0	0	0	469	10/22/2023	3.C PL
..36197*-AC-1	GHA BUYER INC		06/30/2023	SINKING FUND REDEMPTION		6,015	6,015	5,912	5,964	0	51	0	51	0	6,015	0	0	0	412	06/24/2025	3.C PL
..36197*-AE-7	GHA BUYER INC		06/30/2023	SINKING FUND REDEMPTION		6,800	6,800	6,734	6,764	0	36	0	36	0	6,800	0	0	0	447	06/24/2025	3.C PL
..36197*-AF-4	GHA BUYER INC		06/30/2023	SINKING FUND REDEMPTION		1,190	1,190	1,190	1,190	0	0	0	0	0	1,190	0	0	0	78	06/24/2025	3.C PL
..36198@-AA-2	TPC BROADBAND HOLDINGS LLC		05/09/2023	VARIOUS		32,004,849	32,161,260	31,643,035	15,905,975	0	174,655	0	174,655	0	32,004,849	0	0	0	1,058,473	05/30/2025	4.B PL
..36198@-AB-0	TPC BROADBAND HOLDINGS LLC		05/09/2023	VARIOUS		11,116,993	11,132,283	11,086,897	5,549,068	0	17,074	0	17,074	0	11,116,993	0	0	0	334,993	05/30/2025	4.B PL
..36259*-AK-8	GS ACQUISITIONCO INC		06/30/2023	VARIOUS		7,704	7,704	7,628	7,361	0	73	0	73	0	7,704	0	0	0	301	05/25/2026	3.B PL
..36457W-AD-3	GALWAY BORROWER LLC		06/30/2023	VARIOUS		22,429,426	22,767,617	22,341,280	22,356,329	0	16,368	0	16,368	0	22,429,426	0	0	0	589,210	09/29/2028	4.A PL
..38362*-AA-0	GOVCIO BUYER COMPANY		06/30/2023	VARIOUS		5,678,323	5,757,252	5,643,982	5,327,478	0	9,596	0	9,596	0	5,678,323	0	0	0	53,403	08/18/2027	4.A PL
..40178@-AA-8	GUIDEHOUSE INC		06/30/2023	VARIOUS		7,514,816	7,574,569	7,498,863	7,492,993	0	2,869	0	2,869	0	7,514,816	0	0	0	212,448	10/16/2028	4.B PL
..42958#-AE-0	HIGGINBOTHAM INSURANCE AGENCY		06/30/2023	VARIOUS		5,623	5,623	5,569	2,335	0	52	0	52	0	5,623	0	0	0	247	11/25/2026	4.B PL
..42958#-AF-7	HIGGINBOTHAM INSURANCE AGENCY		06/30/2023	SINKING FUND REDEMPTION		12,457	12,457	12,349	12,355	0	101	0	101	0	12,457	0	0	0	630	11/25/2026	3.B PL
..43879@-AA-4	HONOR HN BUYER INC.		06/30/2023	VARIOUS		3,872	3,872	3,807	3,808	0	63	0	63	0	3,872	0	0	0	320	10/15/2027	3.A PL
..43879@-AB-2	HONOR HN BUYER INC.		06/30/2023	VARIOUS		2,186	2,186	2,141	1,648	0	43	0	43	0	2,186	0	0	0	95	10/15/2027	3.A PL
..44804@-AB-0	HUSKIES PARENT INC		06/30/2023	VARIOUS		6,585,205	6,691,771	6,558,003	6,563,550	0	5,068	0	5,068	0	6,585,205	0	0	0	210,193	11/03/2028	3.B PL
..44958Q-A*-3	IG INVESTMENTS HOLDINGS, LLC		06/30/2023	VARIOUS		6,547,298	6,651,027	6,518,080	6,525,686	0	5,037	0	5,037	0	6,547,298	0	0	0	123,322	09/22/2028	4.A PL
..44989#-AB-5	IPC CORP		04/03/2023	DIRECT		11,557,312	11,780,709	11,432,617	11,541,218	0	16,094	0	16,094	0	11,557,312	0	0	0	304,268	10/01/2026	4.C PL
..46186*-AA-7	IODINE SOFTWARE LLC PRV BKLOAN		06/30/2023	VARIOUS		10,237	10,237	10,062	10,066	0	171	0	171	0	10,237	0	0	0	587	05/19/2027	3.B PL
..46186*-AB-5	IODINE SOFTWARE LLC		06/30/2023	SINKING FUND REDEMPTION		12,884	12,884	12,645	12,621	0	238	0	238	0	12,884	0	0	0	717	05/19/2027	3.B PL
..48752#-AE-5	KEG LOGISTICS LLC		06/30/2023	SINKING FUND REDEMPTION		24,179	24,179	24,071	24,074	0	104	0	104	0	24,179	0	0	0	1,316	11/23/2027	3.B PL
..49006#-AA-5	KENSING, LLC		06/30/2023	VARIOUS		3,509,597	3,568,868	3,479,722	3,496,463	0	4,226	0	4,226	0	3,509,597	0	0	0	102,288	12/01/2026	4.A PL
..50204E-AB-4	LHS BORROWER, LLC		06/30/2023	SINKING FUND REDEMPTION		50,801	50,801	50,039	50,132	0	669	0	669	0	50,801	0	0	0	2,463	02/19/2029	4.B FE
..51809#-AB-8	LASKO OPERATION HOLDINGS, LLC		06/30/2023	VARIOUS		3,644,777	3,644,777	3,591,024	3,610,668	0	0	0	0	0	3,644,777	0	0	0	144,960	10/31/2024	4.C PL
..55292S-AF-6	MBS HOLDINGS INC.		06/30/2023	SINKING FUND REDEMPTION		16,252	16,252	16,009	16,064	0	188	0	188	0	16,252	0	0	0	558	04/16/2027	3.A PL
..55372*-AA-2	MSM ACQUISITIONS INC		06/30/2023	VARIOUS		23,981	23,981	23,840	23,888	0	93	0	93	0	23,981	0	0	0	1,433	12/09/2026	4.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..55372*-AB-0	MSM ACQUISITIONS INC		06/30/2023	SINKING FUND REDEMPTION		9,373	9,373	9,364	9,367	0	6	0	6	0	9,373	0	0	0	421	12/09/2026	4.A PL
..55372*-AD-6	MSM ACQUISITIONS, INC.		03/31/2023	SINKING FUND REDEMPTION		511	511	508	508	0	2	0	2	0	511	0	0	0	17	12/09/2026	4.A PL
..55392*-AA-8	MBS SERVICES HOLDINGS, LLC		06/30/2023	VARIOUS		5,269,814	5,306,991	5,174,136	5,251,263	0	5,612	0	5,612	0	5,269,814	0	0	0	245,480	02/26/2026	4.B PL
..55392*-AB-6	MBS SERVICES HOLDINGS, LLC		06/30/2023	VARIOUS		1,375,092	1,390,784	1,363,763	1,370,316	0	1,399	0	1,399	0	1,375,092	0	0	0	42,654	02/26/2026	4.B PL
..55392*-AC-4	MBS SERVICES HOLDINGS, LLC		06/30/2023	VARIOUS		975,630	988,543	969,232	972,134	0	1,100	0	1,100	0	975,630	0	0	0	58,426	02/26/2026	4.B PL
..55392*-AD-2	MBS SERVICES HOLDINGS, LLC		06/30/2023	VARIOUS		1,613,363	1,635,335	1,603,150	1,607,411	0	1,960	0	1,960	0	1,613,363	0	0	0	91,181	02/26/2026	4.B PL
..55403*-AC-1	MOUNTAIN MIKES PIZZA INC		06/30/2023	VARIOUS		124,988	124,988	122,324	121,797	0	2,598	0	2,598	0	124,988	0	0	0	3,676	02/15/2027	3.C PL
..55412*-AA-4	MSP GLOBAL HOLDINGS, INC		03/31/2023	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	4	01/24/2027	3.B PL
..55412*-AB-2	MSP GLOBAL HOLDINGS, INC		03/31/2023	SINKING FUND REDEMPTION		947	947	920	921	0	26	0	26	0	947	0	0	0	24	01/24/2027	3.B PL
..56658#-AH-8	MARGARITAVILLE ENTERPRISES LLC		06/30/2023	VARIOUS		4,081,659	4,133,686	4,071,705	4,068,131	0	3,248	0	3,248	0	4,081,659	0	0	0	103,395	06/17/2027	4.B PL
..57767K-AB-4	MAVERICK BIDCO INC.		04/07/2023	SINKING FUND REDEMPTION		50,040	50,040	50,040	0	0	0	0	0	0	50,040	0	0	0	626	05/18/2026	4.C FE
..57767K-AC-2	MAVERICK BIDCO INC.		04/28/2023	SINKING FUND REDEMPTION		33,484	33,484	32,947	33,464	0	21	0	21	0	33,484	0	0	0	1,393	05/12/2028	4.C FE
..57777Y-AB-2	MAVIS TIRE EXPRESS SERVICES TOPCO CORP.		06/30/2023	SINKING FUND REDEMPTION		62,500	62,500	61,484	62,497	0	3	0	3	0	62,500	0	0	0	2,829	05/04/2028	4.C FE
..58473*-AA-4	MEDICAL MANAGEMENT RESOURCE GR		06/30/2023	SINKING FUND REDEMPTION		5,554	5,554	5,458	5,461	0	93	0	93	0	5,554	0	0	0	286	09/30/2027	3.A PL
..58473*-AB-2	MEDICAL MANAGEMENT RESOURCE GR		03/31/2023	SINKING FUND REDEMPTION		2,296	2,296	2,273	2,274	0	22	0	22	0	2,296	0	0	0	58	09/30/2027	3.A PL
..59134*-AA-3	METAMETRICS, INC		04/06/2023	SINKING FUND REDEMPTION		135,391	135,391	133,878	134,713	0	679	0	679	0	135,391	0	0	0	3,342	09/10/2025	3.B PL
..59841V-AB-6	MIDWEST VETERINARY PARTNERS, LLC		06/09/2023	SINKING FUND REDEMPTION		574,713	574,713	574,713	574,713	0	0	0	0	0	574,713	0	0	0	18,582	04/27/2026	4.C FE
..59841V-AC-4	MIDWEST VETERINARY PARTNERS, LLC		02/08/2023	SINKING FUND REDEMPTION		(287,356)	(287,356)	(284,662)	(287,602)	0	(245)	0	(245)	0	(287,356)	0	0	0	(5,700)	04/28/2028	4.C FE
..614875-C*-1	MOOD MEDIA BORROWER, LLC		06/30/2023	VARIOUS		6,031,105	6,131,893	5,948,148	6,006,218	0	9,502	0	9,502	0	6,031,105	0	0	0	183,222	12/31/2025	4.C PL
..61541#-AA-2	MOON BUYER INC		06/30/2023	SINKING FUND REDEMPTION		10,598	10,598	10,601	10,597	0	1	0	1	0	10,598	0	0	0	516	04/21/2027	3.B PL
..61541#-AB-0	MOON BUYER INC PRV BKLOAN		06/30/2023	SINKING FUND REDEMPTION		1,927	1,927	1,913	1,913	0	13	0	13	0	1,927	0	0	0	90	04/21/2027	3.B PL
..62928*-AA-7	NMI ACQUISITIONCO INC.		06/30/2023	VARIOUS		19,200	19,200	18,720	19,200	0	0	0	0	0	19,200	0	0	0	1,028	09/06/2025	3.A FE
..62928*-AB-5	NMI ACQUISITIONCO INC		06/30/2023	SINKING FUND REDEMPTION		2,852	2,852	2,795	2,852	0	0	0	0	0	2,852	0	0	0	152	09/06/2025	3.A FE
..62928*-AC-3	NMI ACQUISITIONCO INC		06/30/2023	SINKING FUND REDEMPTION		750	750	750	750	0	0	0	0	0	750	0	0	0	40	09/06/2025	4.B PL
..62928*-AD-1	NMI ACQUISITIONCO INC		06/30/2023	SINKING FUND REDEMPTION		9,917	9,917	9,674	9,751	0	166	0	166	0	9,917	0	0	0	528	09/06/2025	4.B PL
..62928*-AE-9	NMI ACQUISITIONCO INC		06/30/2023	SINKING FUND REDEMPTION		6,417	6,417	6,369	6,380	0	36	0	36	0	6,417	0	0	0	240	09/06/2025	4.B PL
..62931#-AA-8	NI TOPCO, INC. PRV BKLOAN		06/30/2023	SINKING FUND REDEMPTION		11,468	11,468	11,231	11,235	0	233	0	233	0	11,468	0	0	0	620	12/28/2028	3.A PL
..62931#-AC-4	NI TOPCO INC		06/30/2023	SINKING FUND REDEMPTION		1,729	1,729	1,690	1,692	0	36	0	36	0	1,729	0	0	0	93	07/09/2029	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..63937@-AA-2	NAVIGATE360 LLC		06/30/2023	SINKING FUND REDEMPTION		13,004	13,004	12,780	12,785	0	219	0	219	0	13,004	0	0	0	543	03/17/2027	3.C PL
..63937@-AB-0	NAVIGATE360 LLC		06/30/2023	SINKING FUND REDEMPTION		5,573	5,573	5,517	5,519	0	54	0	54	0	5,573	0	0	0	306	03/17/2027	3.C PL
..63937@-AD-6	NAVIGATE360 LLC PRV BKLOAN		06/30/2023	SINKING FUND REDEMPTION		4,179	4,179	4,095	4,098	0	81	0	81	0	4,179	0	0	0	190	03/17/2027	3.C PL
..64431#-AF-8	NEW ERA TECHNOLOGY INC		06/30/2023	VARIOUS		4,483,322	4,540,950	4,450,898	4,369,563	0	5,483	0	5,483	0	4,483,322	0	0	0	127,519	10/31/2026	4.A PL
..64431#-AG-6	NEW ERA TECHNOLOGY INC		06/30/2023	VARIOUS		2,695,937	2,713,522	2,688,927	2,629,182	0	1,673	0	1,673	0	2,695,937	0	0	0	109,116	10/31/2026	4.A PL
..67096@-AA-0	OMH-HEALTHEDGE HOLDINGS, LLC		06/30/2023	SINKING FUND REDEMPTION		4,918	4,918	4,853	4,918	0	0	0	0	0	4,918	0	0	0	250	10/24/2025	2.A PL
..67096@-AC-6	OMH-HEALTHEDGE HOLDINGS LLC		06/30/2023	VARIOUS		6,266	6,266	6,125	6,180	0	86	0	86	0	6,266	0	0	0	238	10/24/2025	2.A PL
..67096@-AD-4	OMH-HEALTHEDGE HOLDINGS LLC		06/30/2023	SINKING FUND REDEMPTION		3,049	3,049	2,981	2,996	0	53	0	53	0	3,049	0	0	0	116	10/24/2025	2.A PL
..68277F-AE-9	ONEDIGITAL BORROWER LLC		06/30/2023	SINKING FUND REDEMPTION		25,000	25,000	24,863	24,887	0	113	0	113	0	25,000	0	0	0	1,499	11/16/2027	4.C FE
..68290#-AA-0	1251 FINANCING COMPANY LLC		06/30/2023	VARIOUS		1,185,723	1,198,662	1,177,712	1,180,821	0	1,095	0	1,095	0	1,185,723	0	0	0	42,980	05/07/2026	4.B PL
..68290#-AB-8	1251 FINANCING COMPANY LLC		06/30/2023	VARIOUS		611,620	611,620	611,620	608,938	0	0	0	0	0	611,620	0	0	0	22,101	05/07/2026	4.B PL
..69327@-AA-7	PCX HOLDING CORP.		06/30/2023	VARIOUS		2,808,972	2,857,114	2,785,744	2,798,731	0	3,112	0	3,112	0	2,808,972	0	0	0	82,176	04/22/2027	4.B PL
..69327@-AB-5	PCX HOLDING CORP.		06/30/2023	VARIOUS		1,419,134	1,433,633	1,414,260	1,414,608	0	937	0	937	0	1,419,134	0	0	0	41,234	04/22/2027	4.B PL
..69346D-AB-5	PF GROWTH PARTNERS		06/30/2023	VARIOUS		3,242	3,242	3,190	3,207	0	35	0	35	0	3,242	0	0	0	164	07/11/2025	3.A PL
..69419#-AA-4	PACE HEALTH COMPANIES LLC		06/30/2023	SINKING FUND REDEMPTION		10,489	10,489	10,384	10,455	0	34	0	34	0	10,489	0	0	0	550	08/02/2024	2.C PL
..70027#-AA-6	PARK COUNTY, LLC		04/03/2023	DIRECT		7,402,336	7,500,000	7,345,062	7,394,530	0	7,806	0	7,806	0	7,402,336	0	0	0	210,391	05/28/2026	3.A PL
..70082H-AC-0	PARK RIVER HOLDINGS INC.		04/03/2023	SINKING FUND REDEMPTION		37,618	37,618	36,839	37,564	0	54	0	54	0	37,618	0	0	0	1,425	12/28/2027	4.B FE
..70259*-AA-9	THE PASHA GROUP		06/30/2023	VARIOUS		4,573,294	4,656,554	4,529,071	4,505,977	0	7,472	0	7,472	0	4,573,294	0	0	0	70,230	07/19/2026	4.A PL
..70344E-AD-9	PATRIOT GROWTH INSURANCE SERVICES, LLC		04/03/2023	DIRECT		4,555,043	4,616,652	4,540,472	4,552,241	0	2,802	0	2,802	0	4,555,043	0	0	0	187,119	10/16/2028	4.A PL
..71602@-AA-9	PETER C. FOY & ASSOCIATES INSU		06/30/2023	VARIOUS		3,528	3,528	3,501	3,054	0	25	0	25	0	3,528	0	0	0	161	11/01/2028	3.C PL
..71602@-AC-5	PETER C. FOY & ASSOCIATES INSU		06/30/2023	SINKING FUND REDEMPTION		9,938	9,938	9,878	9,879	0	59	0	59	0	9,938	0	0	0	652	11/01/2028	3.C PL
..71602@-AD-3	PETER C. FOY & ASSOCIATES INSU		06/30/2023	VARIOUS		1,411	1,411	1,390	1,392	0	19	0	19	0	1,411	0	0	0	66	11/01/2028	3.C PL
..72350*-AE-5	PINNACLE TREATMENT CENTERS		03/31/2023	SINKING FUND REDEMPTION		420	420	420	420	0	0	0	0	0	420	0	0	0	11	01/02/2026	3.A FE
..72350*-AF-2	PINNACLE TREATMENT CENTERS INC		03/31/2023	SINKING FUND REDEMPTION		5,019	5,019	5,019	5,019	0	0	0	0	0	5,019	0	0	0	135	01/02/2026	3.A FE
..72350*-AG-0	PINNACLE TREATMENT CENTERS IN PRV BKLOAN		03/31/2023	SINKING FUND REDEMPTION		197	197	195	197	0	0	0	0	0	197	0	0	0	5	01/02/2026	3.C Z
..72350@-AD-5	PINNACLE DERMATOLOGY MANAGEMEN		06/30/2023	SINKING FUND REDEMPTION		17,395	17,395	17,285	17,363	0	32	0	32	0	17,395	0	0	0	955	12/08/2028	3.A PL
..72706@-AA-2	PLANET US BUYER LLC PRV BKLOAN		06/30/2023	SINKING FUND REDEMPTION		11,648	11,648	11,298	0	0	349	0	349	0	11,648	0	0	0	559	02/01/2029	4.B Z
..74065@-AC-9	PREMISE HEALTH HOLDING CORP. AMENDMENT N		06/30/2023	SINKING FUND REDEMPTION		50,000	50,000	48,776	48,995	0	1,005	0	1,005	0	50,000	0	0	0	2,889	07/10/2025	4.C FE
..74278@-AA-6	PRIORITY ONDEMAND MIDCO 2 L.P		06/30/2023	SINKING FUND REDEMPTION		23,174	23,174	22,745	22,775	0	399	0	399	0	23,174	0	0	0	1,470	07/17/2028	2.C PL
..74278@-AB-4	PRIORITY ONDEMAND MIDCO 2 L.P		06/30/2023	SINKING FUND REDEMPTION		182	182	180	0	0	2	0	2	0	182	0	0	0	10	07/17/2028	2.C Z
..74345H-AB-7	PROOFPOINT INC.		03/31/2023	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	2	08/31/2028	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..74743*-AA-5	QUAIL BUYER, INC.		06/30/2023	VARIOUS		7,275,914	7,386,344	7,238,711	7,250,977	0	6,468	0	6,468	0	7,275,914	0	0	0	125,160	10/01/2027	3.C PL
..74834Y-AN-2	QUEST SOFTWARE US HOLDINGS INC.		05/01/2023	SINKING FUND REDEMPTION		25,000	25,000	24,497	24,561	0	439	0	439	0	25,000	0	0	0	1,092	02/01/2029	5.A FE
..74934K-AB-7	RC BUYER INC		04/29/2023	SINKING FUND REDEMPTION		29,555	29,555	41,048	41,048	0	0	0	0	0	41,048	0	(11,493)	(11,493)	1,873	07/28/2026	4.C FE
..75000#-AR-9	RSC ACQUISITION CORP DELAYED DRAW TERM L		05/15/2023	DIRECT		155,957	155,957	155,957	0	0	0	0	0	0	155,957	0	0	0	349	11/01/2026	4.A PL
..75063@-AA-2	RADWELL PARENT, LLC		06/30/2023	VARIOUS		2,259,688	2,325,581	2,255,823	2,251,107	0	2,932	0	2,932	0	2,259,688	0	0	0	110,754	04/02/2029	3.A PL
..75282@-AA-7	RANGER BUYER INC.		06/30/2023	VARIOUS		28,302	28,302	27,536	27,550	0	752	0	752	0	28,302	0	0	0	1,480	11/18/2028	3.C PL
..75604L-B*-5	REALD INC		04/03/2023	DIRECT		5,135,631	7,188,454	5,135,631	5,135,631	0	0	0	0	0	5,135,631	0	0	0	353,759	11/20/2024	5.C PL
..75804#-AB-2	REDWOOD FAMILY CARE NETWORK I		06/30/2023	SINKING FUND REDEMPTION		10,886	10,886	10,763	10,767	0	119	0	119	0	10,886	0	0	0	574	06/18/2026	2.C PL
..75804#-AC-0	REDWOOD FAMILY CARE NETWORK I		06/30/2023	SINKING FUND REDEMPTION		10,758	10,758	10,597	7,472	0	156	0	156	0	10,758	0	0	0	2,455	06/18/2026	5.A PL
. 76118E-AE-8	RESONETICS LLC		03/31/2023	SINKING FUND REDEMPTION		27,677	27,677	27,025	27,103	0	574	0	574	0	27,677	0	0	0	611	04/28/2028	4.C FE
..76118E-AG-3	RESONETICS, LLC		06/26/2023	SINKING FUND REDEMPTION		90,297	90,297	88,171	88,370	0	1,927	0	1,927	0	90,297	0	0	0	3,987	04/28/2028	4.B FE
..76770E-AB-3	RISING TIDE HOLDINGS, INC.		06/06/2023	SINKING FUND REDEMPTION		4,765	4,765	4,667	4,687	0	78	0	78	0	4,765	0	0	0	140	06/01/2028	5.C FE
..78429#-AA-3	SIS HOLDING CORP.		05/30/2023	SINKING FUND REDEMPTION		38,059	38,059	37,509	37,628	0	431	0	431	0	38,059	0	0	0	1,713	10/15/2026	3.A PL
..78429#-AB-1	SIS HOLDING CORP.		06/30/2023	SINKING FUND REDEMPTION		48,849	48,849	48,848	48,848	0	1	0	1	0	48,849	0	0	0	2,611	10/15/2026	3.A PL
..78431@-AA-1	SCN HOLDCO INC (SANTACRUZ/HARMONY)		06/06/2023	VARIOUS		12,065,707	12,097,661	11,809,900	8,575,646	0	24,458	0	24,458	0	12,065,707	0	0	0	388,369	12/13/2023	3.C PL
..78431@-AB-9	SCN HOLDCO INC (SANTACRUZ/HARMONY)		04/03/2023	DIRECT		706,343	708,972	686,363	705,392	0	951	0	951	0	706,343	0	0	0	26,536	12/13/2023	3.C PL
..78431E-AB-0	S2P ACQUISITION BORROWER, INC.		06/30/2023	SINKING FUND REDEMPTION		63,291	63,291	63,291	63,291	0	0	0	0	0	63,291	0	0	0	2,845	08/14/2026	4.C FE
..78436#-AA-4	SCA BUYER, LLC		06/30/2023	SINKING FUND REDEMPTION		11,179	11,179	11,170	11,173	0	6	0	6	0	11,179	0	0	0	480	01/20/2026	2.C PL
..79379#-AD-5	SAKO AND PARTNERS LOWER HOLDIN		04/19/2023	SINKING FUND REDEMPTION		179,842	179,842	160,391	160,730	0	19,112	0	19,112	0	179,842	0	0	0	5,927	09/15/2028	3.A PL
..79379#-AE-3	SAKO AND PARTNERS LOWER HOLDIN		06/30/2023	SINKING FUND REDEMPTION		5,111	5,111	5,008	0	0	104	0	104	0	5,111	0	0	0	148	09/15/2028	3.A PL
..79379#-AF-0	SAKO AND PARTNERS LOWER HOLDIN		06/30/2023	VARIOUS		0	0	0	(1,134)	0	0	0	0	0	0	0	0	0	562	09/15/2028	3.A PL
..79526#-AB-1	SALISBURY HOUSE LLC		06/30/2023	SINKING FUND REDEMPTION		2,021	2,021	1,987	1,995	0	26	0	26	0	2,021	0	0	0	0	08/30/2025	3.A PL
..79526#-AC-9	SALISBURY HOUSE LLC		06/30/2023	SINKING FUND REDEMPTION		1,734	1,734	1,699	1,704	0	30	0	30	0	1,734	0	0	0	0	08/30/2025	3.A FE
..80011#-AA-3	SANDSTONE CARE HOLDINGS LLC		06/30/2023	VARIOUS		6,585	6,585	6,453	6,464	0	120	0	120	0	6,585	0	0	0	337	06/28/2028	3.A PL
. 80011#-AB-1	SANDSTONE CARE HOLDINGS LLC		06/30/2023	SINKING FUND REDEMPTION		140	140	139	0	0	1	0	1	0	140	0	0	0	7	06/28/2028	3.A PL
..811904-A*-2	SEACOR HOLDINGS INC		06/12/2023	VARIOUS		4,040,760	4,106,261	4,003,935	4,010,715	0	5,075	0	5,075	0	4,040,760	0	0	0	200,940	10/15/2026	4.B PL
..811904-A@-0	SEACOR HOLDINGS INC		06/12/2023	VARIOUS		5,043,491	5,043,389	5,043,492	5,012,323	0	(1)	0	(1)	0	5,043,491	0	0	0	246,798	10/15/2026	4.B PL
..817320-B#-0	SEQUA CORP		06/30/2023	VARIOUS		6,522,630	6,850,075	6,501,007	6,490,895	0	15,430	0	15,430	0	6,522,630	0	0	0	215,073	11/24/2028	4.C Z
..83175@-AA-1	SMARTLINX SOLUTIONS LLC PRV BKLOAN		06/30/2023	SINKING FUND REDEMPTION		6,746	6,746	6,662	6,702	0	44	0	44	0	6,746	0	0	0	362	03/04/2026	3.C PL
..83605Q-A*-8	SOULCYCLE INC		06/30/2023	VARIOUS		7,572,104	7,572,916	7,513,432	3,784,797	0	1,661	0	1,661	0	7,572,104	0	0	0	341,191	06/30/2023	5.C PL
..84410H-AC-4	SOUTHERN VETERINARY PARTNERS, LLC		06/30/2023	VARIOUS		50,410	50,410	49,979	50,356	0	54	0	54	0	50,410	0	0	0	2,616	10/05/2027	4.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
84649#-AA-5	SPANX INC		04/03/2023	DIRECT		20,820,031	21,160,419	20,737,211	20,804,827	0	15,203	0	15,203	0	20,820,031	0	0	0	601,091	11/20/2028	4.A PL
				SINKING FUND REDEMPTION																	
84651#-AE-2	SPARK DSO LLC		04/05/2023			12,484	12,484	12,337	12,341	0	142	0	142	0	12,484	0	0	0	468	04/19/2026	2.C PL
				SINKING FUND REDEMPTION																	
87076@-AA-2	SWIFTPAGE INC		06/30/2023			10,000	10,000	9,800	9,968	0	32	0	32	0	10,000	0	0	0	571	07/13/2023	3.C PL
				SINKING FUND REDEMPTION																	
87076@-AB-0	SWIFTPAGE INC		06/30/2023			2,045	2,045	2,005	2,035	0	10	0	10	0	2,045	0	0	0	117	12/05/2023	3.C PL
				SINKING FUND REDEMPTION																	
87104*-AA-0	THE SWITCH ENTERPRISE LLC		05/01/2023			2,351,357	2,351,357	2,351,357	2,127,419	0	0	0	0	0	2,351,357	0	0	0	327,933	07/31/2023	4.B FE
87155@-AA-6	SYMPHONY COMMUNICATION SERVICES LLC		04/03/2023	DIRECT		1,454,878	1,478,727	1,447,180	1,453,806	0	1,072	0	1,072	0	1,454,878	0	0	0	78,661	06/24/2026	5.A PL
87155@-AB-4	SYMPHONY COMMUNICATION SERVICES LLC		04/03/2023	DIRECT		144,143	146,554	143,399	144,034	0	108	0	108	0	144,143	0	0	0	13,503	06/24/2026	5.A PL
				SINKING FUND REDEMPTION																	
87184@-AA-1	SYSNET NORTH AMERICA INC		06/30/2023			13,084	13,084	12,972	11,142	0	74	0	74	0	13,084	0	0	0	697	12/01/2026	3.B PL
87258Y-AD-3	TMC BUYER INC		04/28/2023	VARIOUS		3,251,081	3,680,589	3,202,232	3,221,246	0	21,711	0	21,711	0	3,251,081	0	0	0	101,833	06/30/2028	4.B FE
874161-A*-3	THE TALBOTS INC.		05/05/2023	VARIOUS		4,026,989	4,119,876	3,986,594	3,797,870	0	11,734	0	11,734	0	4,026,989	0	0	0	144,931	11/17/2026	4.B PL
				SINKING FUND REDEMPTION																	
87922@-AA-8	TELCOR BUYER INC.		04/05/2023			734,455	734,455	725,104	725,319	0	9,136	0	9,136	0	734,455	0	0	0	19,099	08/20/2027	3.A PL
				SINKING FUND REDEMPTION																	
87953@-AB-8	TELESOFT HOLDINGS LLC		06/30/2023			7,693	7,693	7,583	7,637	0	56	0	56	0	7,693	0	0	0	385	12/19/2025	3.C PL
88590@-AA-7	THRIVE BUYER INC		06/30/2023	VARIOUS		17,114	17,114	16,721	16,835	0	278	0	278	0	17,114	0	0	0	953	01/22/2027	3.B PL
				SINKING FUND REDEMPTION																	
88590@-AB-5	THRIVE BUYER, INC.		06/30/2023			46,105	46,105	45,330	45,465	0	640	0	640	0	46,105	0	0	0	2,551	01/22/2027	3.B PL
898202-A*-7	TRUPANION, INC.		06/30/2023	VARIOUS		965,931	992,500	959,020	961,748	0	1,751	0	1,751	0	965,931	0	0	0	25,788	03/25/2027	2.C PL
				SINKING FUND REDEMPTION																	
898202-A@-5	TRUPANION, INC.		06/30/2023			2,083	2,083	2,083	624	0	0	0	0	0	2,083	0	0	0	89	03/25/2027	2.C PL
				SINKING FUND REDEMPTION																	
91889*-AA-3	VALCOURT HOLDINGS II LLC		06/30/2023			3,837	3,837	3,836	3,102	0	1	0	1	0	3,837	0	0	0	177	01/07/2027	3.A PL
				SINKING FUND REDEMPTION																	
91889*-AB-1	VALCOURT HOLDINGS II LLC		06/30/2023			10,351	10,351	10,155	10,216	0	135	0	135	0	10,351	0	0	0	531	01/07/2027	3.A PL
				SINKING FUND REDEMPTION																	
91889*-AC-9	VALCOURT HOLDINGS II, LLC		06/30/2023			3,900	3,900	3,822	3,846	0	54	0	54	0	3,900	0	0	0	200	01/07/2027	3.B PL
				SINKING FUND REDEMPTION																	
91889*-AD-7	VALCOURT HOLDINGS II LLC		06/30/2023			1,789	1,789	1,754	1,754	0	36	0	36	0	1,789	0	0	0	92	01/07/2027	3.B PL
91889C-AB-4	VALCOUR PACKAGING LLC		05/17/2023	VARIOUS		791,062	944,097	934,656	936,151	0	676	0	676	0	936,827	0	(145,766)	(145,766)	94,466	10/04/2028	5.A FE
				SINKING FUND REDEMPTION																	
92260@-AC-4	VELOCITY HOLDCO III INC		06/30/2023			16,550	16,550	16,259	16,338	0	212	0	212	0	16,550	0	0	0	1,075	04/22/2027	3.B PL
				SINKING FUND REDEMPTION																	
92261@-AA-7	VELOCITY PURCHASER CORPORATION		05/03/2023			154,460	154,460	154,460	154,460	0	0	0	0	0	154,460	0	0	0	11,241	12/01/2023	3.B FE
				SINKING FUND REDEMPTION																	
92261@-AB-5	VELOCITY PURCHASER CORPORATION		05/03/2023			105,896	105,896	103,778	104,668	0	1,227	0	1,227	0	105,896	0	0	0	3,037	11/24/2025	3.B PL
				SINKING FUND REDEMPTION																	
92263@-AA-5	VEHLO PURCHASER, LLC PRV BKLOAN		05/03/2023			554,156	554,156	554,156	0	0	0	0	0	0	554,156	0	0	0	4,439	05/24/2028	3.A PL
				SINKING FUND REDEMPTION																	
92919L-AC-4	VSTG INTERMEDIATE HOLDINGS II		06/30/2023			41,225	41,225	39,492	39,554	0	1,671	0	1,671	0	41,225	0	0	0	2,109	07/13/2029	4.B FE
				SINKING FUND REDEMPTION																	
94690*-AA-6	WEALTH ENHANCEMENT GROUP LLC		04/04/2023			9,605	9,605	9,581	7,394	0	23	0	23	0	9,605	0	0	0	2,010	10/04/2027	3.A PL
95253@-AD-4	WEST DERMATOLOGY MANAGEMENT HO		06/30/2023	VARIOUS		1,449,293	1,449,293	1,420,307	1,423,040	0	26,253	0	26,253	0	1,449,293	0	0	0	28,932	03/17/2028	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..C48688-AA-6	JHMCRN HOLDINGS INC.		04/03/2023	SINKING FUND REDEMPTION		1,302	1,302	1,283	1,289	0	13	0	13	0	1,302	0	0	0	35	11/25/2025	3.B PL
..EA745C-89-0	PF GROWTH PARTNERS LLC		06/30/2023	SINKING FUND REDEMPTION		624	624	624	624	0	0	0	0	0	624	0	0	0	23	07/11/2025	3.A Z
..EA7N5L-49-2	SMARTLINX SOLUTIONS LLC		06/30/2023	SINKING FUND REDEMPTION		693	693	679	679	0	14	0	14	0	693	0	0	0	37	03/04/2026	3.C FE
..EA7QH0-49-1	THE CENTER FOR ORTHOPEDIC AND RESEARCH E		06/30/2023	SINKING FUND REDEMPTION		4,968	4,968	4,881	4,898	0	70	0	70	0	4,968	0	0	0	257	08/15/2025	3.A FE
..EA81WG-19-3	UNGERBOECK SYSTEMS INTERNATION		03/31/2023	SINKING FUND REDEMPTION		1,939	1,939	1,939	0	0	0	0	0	0	1,939	0	0	0	17	04/30/2027	4.C Z
..EA87YN-09-4	RSC ACQUISITION, INC.		03/31/2023	VARIOUS		4,700	4,700	4,700	2,605	0	0	0	0	0	4,700	0	0	0	109	11/02/2026	3.C Z
..EA897K-49-2	BV EMS BUYER INC		06/30/2023	SINKING FUND REDEMPTION		3,450	3,450	3,398	1,425	0	45	0	45	0	3,443	0	6	6	110	11/23/2027	3.B Z
..EA8LKT-09-5	PINNACLE TREATMENT CENTERS IN		03/31/2023	SINKING FUND REDEMPTION		371	371	363	363	0	8	0	8	0	371	0	0	0	7	01/02/2026	4.B Z
..EACVUU-79-7	DEMETER MERGER SUB, LLC MR GREENS PRODUC		05/10/2023	SINKING FUND REDEMPTION		123,440	123,440	93,814	0	0	29,626	0	29,626	0	123,440	0	0	0	408	05/01/2029	4.B Z
..Y2574*-AA-3	FLOATING INFRASTRUCTURE HLDGS FIN LLC		06/30/2023	VARIOUS		7,442,553	7,572,737	7,421,585	7,224,480	90,942	9,608	0	100,550	0	7,442,553	0	0	0	162,116	08/13/2027	3.C PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						441,230,849	449,706,042	437,891,188	383,165,735	90,942	897,301	0	988,243	0	441,388,101	0	(157,253)	(157,253)	16,218,857	XXX	XXX
2509999997. Total - Bonds - Part 4						16,944,628,935	18,390,614,275	16,611,383,376	16,721,932,521	90,942	15,551,084	50,000,177	(34,358,151)	1,205,105	16,952,559,741	(1,193,067)	(6,805,408)	(7,998,475)	266,769,591	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						16,944,628,935	18,390,614,275	16,611,383,376	16,721,932,521	90,942	15,551,084	50,000,177	(34,358,151)	1,205,105	16,952,559,741	(1,193,067)	(6,805,408)	(7,998,475)	266,769,591	XXX	XXX
..06055H-AB-9	BANK OF AMERICA CORP		04/03/2023	DIRECT	25,000,000.000	25,000,000	0.00	25,000,000	24,435,588	564,412	0	0	564,412	0	25,000,000	0	0	0	689,063		2.B FE
..693475-AQ-8	PNC FINANCIAL SERVICES GROUP I		04/03/2023	DIRECT	5,000,000.000	5,025,000	0.00	5,025,000	4,330,410	694,590	0	0	694,590	0	5,025,000	0	0	0	106,250		2.B FE
..693475-BD-6	PNC FINANCIAL SERVICES GROUP I		04/03/2023	DIRECT	10,000,000.000	10,000,000	0.00	10,000,000	9,429,297	570,703	0	0	570,703	0	10,000,000	0	0	0	231,667		2.B FE
..808513-BD-6	CHARLES SCHWAB CORP/THE		06/13/2023	SEAPORT	5,000,000.000	4,782,979	0.00	5,489,723	4,900,781	559,717	0	0	559,717	0	5,460,498	0	(677,519)	(677,519)	144,531		2.C FE
..808513-CB-9	CHARLES SCHWAB CORP/THE		04/03/2023	DIRECT	38,305,000.000	38,290,455	0.00	38,290,455	35,323,850	2,966,605	0	0	2,966,605	0	38,290,455	0	0	0	654,377		2.C FE
..898320-AD-1	TRUIST FINANCIAL CORP		04/03/2023	DIRECT	10,000,000.000	9,812,500	0.00	9,812,500	9,019,030	793,470	0	0	793,470	0	9,812,500	0	0	0	284,000		2.B FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						92,910,934	XXX	93,617,678	87,438,956	6,149,497	0	0	6,149,497	0	93,588,453	0	(677,519)	(677,519)	2,109,888	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						92,910,934	XXX	93,617,678	87,438,956	6,149,497	0	0	6,149,497	0	93,588,453	0	(677,519)	(677,519)	2,109,888	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						92,910,934	XXX	93,617,678	87,438,956	6,149,497	0	0	6,149,497	0	93,588,453	0	(677,519)	(677,519)	2,109,888	XXX	XXX
..268603-10-7	EL POLLO LOCO HOLDINGS INC		04/06/2023	DIRECT	135,565.000	1,229,933		1,396,320	0	0	0	0	0	0	1,396,320	0	(166,386)	(166,386)	0		
..45256X-10-3	IMMUNITYBIO INC		04/04/2023	DIRECT	53,408.000	87,087		97,203	102,543	(5,341)	0	0	(5,341)	0	97,203	0	(10,115)	(10,115)	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,317,020	XXX	1,493,523	102,543	(5,341)	0	0	(5,341)	0	1,493,523	0	(176,501)	(176,501)	0	XXX	XXX
..31339#-11-1	FEDERAL HOME LOAN BANK		06/30/2023	DIRECT	367,110.000	36,711,000		36,711,000	36,711,000	0	0	0	0	0	36,711,000	0	0	0	8,221		
..74957L-2#-7	RGIS SERVICES LLC		04/05/2023	RETURN OF CAPITAL	0.000	28,680		28,680	28,680	0	0	0	0	0	28,680	0	0	0	0		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						36,739,680	XXX	36,739,680	36,739,680	0	0	0	0	0	36,739,680	0	0	0	8,221	XXX	XXX
5989999997. Total - Common Stocks - Part 4						38,056,700	XXX	38,233,203	36,842,223	(5,341)	0	0	(5,341)	0	38,233,203	0	(176,501)	(176,501)	8,221	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						38,056,700	XXX	38,233,203	36,842,223	(5,341)	0	0	(5,341)	0	38,233,203	0	(176,501)	(176,501)	8,221	XXX	XXX
5999999999. Total - Preferred and Common Stocks						130,967,634	XXX	131,850,881	124,281,179	6,144,156	0	0	6,144,156	0	131,821,656	0	(854,020)	(854,020)	2,118,109	XXX	XXX
6009999999 - Totals						17,075,596,569	XXX	16,743,234,257	16,846,213,700	6,235,098	15,551,084	50,000,177	(28,213,995)	1,205,105	17,084,381,397	(1,193,067)	(7,659,428)	(8,852,495)	268,887,700	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1306248 MSO Collar 154-S&P500	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	07/15/2022	07/21/2023	2,831	0	2897.37	(283,058)	0	0	(530)		(530)	282,528	0	0	0	0		003
1306249 MSO Collar 154-S&P500	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	07/15/2022	07/21/2023	2,831	0	3863.16	1,004,719	0	0	1,684,494		1,684,494	679,776	0	0	0	0		003
1306250 MSO Collar 154-S&P500	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	07/15/2022	07/21/2023	2,831	12,597,174	4388.55	(283,058)	0	0	(254,813)		(254,813)	28,246	0	0	0	15,108		003
1318655 MSO Collar 155-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	4,305	0	3171.36	(415,073)	0	0	(5,910)		(5,910)	409,162	0	0	0	0		003
1318656 MSO Collar 155-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	4,305	0	4228.48	1,820,500	0	0	1,122,604		1,122,604	(697,896)	0	0	0	0		003
1318657 MSO Collar 155-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	4,305	19,160,355	4752.81	(692,883)	0	0	(14,950)		(14,950)	677,933	0	0	0	35,101		003
1329656 MSO Collar 156-S&P500	LIFE HEDGE	N/A	Equity/Index	BPA ROMUIISFPU8MPRO8K5P83	09/16/2022	09/15/2023	4,247	0	2905	(390,828)	0	0	(8,564)		(8,564)	382,264	0	0	0	0		003
1329657 MSO Collar 156-S&P500	LIFE HEDGE	N/A	Equity/Index	BPA ROMUIISFPU8MPRO8K5P83	09/16/2022	09/15/2023	4,247	0	3873.33	1,819,259	0	0	2,619,345		2,619,345	800,086	0	0	0	0		003
1329658 MSO Collar 156-S&P500	LIFE HEDGE	N/A	Equity/Index	BPA ROMUIISFPU8MPRO8K5P83	09/16/2022	09/15/2023	4,247	18,899,576	4438.84	(686,910)	0	0	(525,067)		(525,067)	161,843	0	0	0	43,403		003
1344149 MSO Collar 157-S&P500	LIFE HEDGE	N/A	Equity/Index	BPA ROMUIISFPU8MPRO8K5P83	10/21/2022	10/20/2023	4,341	0	2814.56	(400,711)	0	0	(15,442)		(15,442)	385,269	0	0	0	0		003
1344150 MSO Collar 157-S&P500	LIFE HEDGE	N/A	Equity/Index	BPA ROMUIISFPU8MPRO8K5P83	10/21/2022	10/20/2023	4,341	0	3752.75	1,915,910	0	0	3,286,148		3,286,148	1,370,238	0	0	0	0		003
1344151 MSO Collar 157-S&P500	LIFE HEDGE	N/A	Equity/Index	BPA ROMUIISFPU8MPRO8K5P83	10/21/2022	10/20/2023	4,341	19,317,097	4410.23	(662,798)	0	0	(791,961)		(791,961)	(129,164)	0	0	0	53,503		003
1353659 MSO Collar 158-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	11/18/2022	11/17/2023	4,488	0	2974.01	(391,554)	0	0	(31,627)		(31,627)	359,927	0	0	0	0		003
1353660 MSO Collar 158-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	11/18/2022	11/17/2023	4,488	0	3965.34	1,984,475	0	0	2,604,141		2,604,141	619,665	0	0	0	0		003
1353661 MSO Collar 158-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	11/18/2022	11/17/2023	4,488	19,975,050	4526.44	(746,271)	0	0	(604,154)		(604,154)	142,118	0	0	0	61,855		003
1362654 MSO Collar 159-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	12/16/2022	12/15/2023	4,687	0	2889.27	(886,501)	0	0	(38,254)		(38,254)	848,247	0	0	0	0		003
1362655 MSO Collar 159-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	12/16/2022	12/15/2023	4,687	0	3852.36	2,022,158	0	0	3,287,871		3,287,871	1,265,713	0	0	0	0		003
1362656 MSO Collar 159-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	12/16/2022	12/15/2023	4,687	20,857,761	4366.65	(328,418)	0	0	(1,259,815)		(1,259,815)	(931,396)	0	0	0	70,753		003
1369647 MSO Collar 160-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	01/20/2023	01/19/2024	5,807	0	2979.46	0	(350,636)	0	(71,056)		(71,056)	279,580	0	0	0	0		003
1369648 MSO Collar 160-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	01/20/2023	01/19/2024	5,807	0	3972.61	0	2,235,290	0	3,611,110		3,611,110	1,375,820	0	0	0	0		003
1369649 MSO Collar 160-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	01/20/2023	01/19/2024	5,807	25,842,297	4413.57	0	(883,046)	0	(1,551,414)		(1,551,414)	(668,368)	0	0	0	96,361		003
1377151 MSO Collar 161-S&P500	LIFE HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	02/17/2023	02/16/2024	3,713	0	3059.32	0	(222,053)	0	(61,033)		(61,033)	161,021	0	0	0	0		003
1377152 MSO Collar 161-S&P500	LIFE HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	02/17/2023	02/16/2024	3,713	0	4079.09	0	1,495,918	0	2,055,143		2,055,143	559,225	0	0	0	0		003
1377153 MSO Collar 161-S&P500	LIFE HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	02/17/2023	02/16/2024	3,713	16,525,721	4537.99	0	(584,827)	0	(779,141)		(779,141)	(194,315)	0	0	0	65,734		003
1386724 MSO Collar 162-S&P500	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	03/17/2023	03/15/2024	8,327	0	2937.48	0	(832,729)	0	(136,769)		(136,769)	695,960	0	0	0	0		003
1386725 MSO Collar 162-S&P500	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	03/17/2023	03/15/2024	8,327	0	3916.64	0	3,112,258	0	5,911,736		5,911,736	2,799,478	0	0	0	0		003
1386726 MSO Collar 162-S&P500	LIFE HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	03/17/2023	03/15/2024	8,327	37,059,609	4372.93	0	(832,729)	0	(2,879,982)		(2,879,982)	(2,047,253)	0	0	0	156,090		003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1417668 MSO Collar 163-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	04/21/2023	04/19/2024	3,719	0	3100.14	0	(536,022)	0	(90,527)		(90,527)	445,496	0	0	0	0		003
1417669 MSO Collar 163-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	04/21/2023	04/19/2024	3,719	0	4133.52	0	1,438,356	0	2,074,833		2,074,833	636,477	0	0	0	0		003
1417670 MSO Collar 163-S&P500	LIFE HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	04/21/2023	04/19/2024	3,719	16,550,358	4515.04	0	(315,125)	0	(1,035,592)		(1,035,592)	(720,467)	0	0	0	74,269		003
1426669 MSO Collar 164-S&P500	LIFE HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	3,277	0	3143.99	0	(195,767)	0	(96,110)		(96,110)	99,657	0	0	0	0		003
1426670 MSO Collar 164-S&P500	LIFE HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	3,277	0	4191.98	0	1,252,632	0	1,746,767		1,746,767	494,135	0	0	0	0		003
1426671 MSO Collar 164-S&P500	LIFE HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	3,277	14,584,830	4575.55	0	(525,202)	0	(860,761)		(860,761)	(335,559)	0	0	0	68,494		003
1436785 MSO Collar 165-S&P500	LIFE HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWIY9T8XKCSX06	06/16/2023	06/21/2024	3,223	0	3307.19	0	(156,341)	0	(134,211)		(134,211)	22,131	0	0	0	0		003
1436786 MSO Collar 165-S&P500	LIFE HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWIY9T8XKCSX06	06/16/2023	06/21/2024	3,223	0	4409.59	0	1,257,851	0	1,288,138		1,288,138	30,287	0	0	0	0		003
1436787 MSO Collar 165-S&P500	LIFE HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWIY9T8XKCSX06	06/16/2023	06/21/2024	3,223	14,344,474	4791.46	0	(525,882)	0	(547,349)		(547,349)	(21,468)	0	0	0	70,932		003
1214528 ESIO COLLAR 292-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/16/2026	642	404,333	1924.02	(562,376)	0	0	(126,089)		(126,089)	17,155	0	0	0	3,719		001
1214529 ESIO COLLAR 292-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/16/2026	642	404,333	2405.02	1,212,133	0	0	99,713		99,713	(209,032)	0	0	0	3,719		001
1214530 ESIO COLLAR 292-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/16/2026	642	404,333	2915.37	(665,707)	0	0	(30,941)		(30,941)	138,622	0	0	0	3,719		001
1306158 ESIO COLLAR 344-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2023	2,720	1,712,202	1569.94	(296,499)	0	0	(718)		(718)	295,781	0	0	0	1,677		001
1306159 ESIO COLLAR 344-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2023	2,720	1,712,202	1744.37	542,240	0	0	399,299		399,299	(142,941)	0	0	0	1,677		001
1306160 ESIO COLLAR 344-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2023	2,720	1,712,202	2076.82	(157,405)	0	0	(772)		(772)	156,633	0	0	0	1,677		001
1316621 ESIO COLLAR 356-Russel2000	VA HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	08/16/2022	08/14/2023	3,796	2,389,589	2020.53	839,756	0	0	26,548		26,548	(813,208)	0	0	0	4,195		001
1316622 ESIO COLLAR 356-Russel2000	VA HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	08/16/2022	08/14/2023	3,796	2,389,589	1818.48	(421,795)	0	0	(72,994)		(72,994)	348,800	0	0	0	4,195		001
1316623 ESIO COLLAR 356-Russel2000	VA HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	08/16/2022	08/14/2023	3,796	2,389,589	2390.29	(256,988)	0	0	(308)		(308)	256,681	0	0	0	4,195		001
1316633 ESIO COLLAR 357-S&P500	VA HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	08/16/2022	08/14/2023	8,467	12,560,824	4923	(1,160,846)	0	0	(3,533)		(3,533)	1,090,427	0	0	0	22,052		001
1316634 ESIO COLLAR 357-S&P500	VA HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	08/16/2022	08/14/2023	8,467	12,560,824	3874.68	(1,794,842)	0	0	(44,214)		(44,214)	1,647,212	0	0	0	22,052		001
1316635 ESIO COLLAR 357-S&P500	VA HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	08/16/2022	08/14/2023	8,467	12,560,824	4305.2	3,767,631	0	0	1,607,314		1,607,314	(1,943,232)	0	0	0	22,052		001
1328891 ESIO COLLAR 361-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWIY9T8XKCSX06	09/15/2022	09/14/2023	3,404	2,143,055	1642.71	(365,946)	0	0	(28,756)		(28,756)	337,190	0	0	0	4,889		001
1328892 ESIO COLLAR 361-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWIY9T8XKCSX06	09/15/2022	09/14/2023	3,404	2,143,055	1825.23	753,636	0	0	367,553		367,553	(386,083)	0	0	0	4,889		001
1328893 ESIO COLLAR 361-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWIY9T8XKCSX06	09/15/2022	09/14/2023	3,404	2,143,055	2154.68	(265,481)	0	0	(9,684)		(9,684)	255,797	0	0	0	4,889		001
1340930 ESIO COLLAR 368-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2022	10/16/2023	6,411	9,510,732	3310.16	(1,509,365)	0	0	(48,618)		(48,618)	1,222,348	0	0	0	25,867		001
1340931 ESIO COLLAR 368-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2022	10/16/2023	6,411	9,510,732	3677.95	3,286,994	0	0	5,292,208		5,292,208	2,524,385	0	0	0	25,867		001
1340932 ESIO COLLAR 368-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2022	10/16/2023	6,411	9,510,732	4425.68	(901,415)	0	0	(1,071,990)		(1,071,990)	(312,951)	0	0	0	25,867		001
1340942 ESIO COLLAR 369-Russel2000	VA HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	10/17/2022	10/16/2023	2,917	1,836,410	1562.18	(323,527)	0	0	(27,167)		(27,167)	296,360	0	0	0	4,995		001
1340943 ESIO COLLAR 369-Russel2000	VA HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	10/17/2022	10/16/2023	2,917	1,836,410	1735.75	657,683	0	0	566,616		566,616	(91,067)	0	0	0	4,995		001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1340944 ESIO COLLAR 369-Russel2000	VA HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I70UK5573	10/17/2022	10/16/2023	2,917	1,836,410	2158.41	(175,737)	0	0	(16,767)		(16,767)	158,970	0	0	0	4,995		001
1351819 ESIO COLLAR 376-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/15/2022	11/14/2023	2,802	1,763,894	1700.28	(298,631)	0	0	(70,951)		(70,951)	227,681	0	0	0	5,403		001
1351820 ESIO COLLAR 376-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/15/2022	11/14/2023	2,802	1,763,894	1889.2	655,855	0	0	267,944		267,944	(387,911)	0	0	0	5,403		001
1351821 ESIO COLLAR 376-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	11/15/2022	11/14/2023	2,802	1,763,894	2308.61	(187,319)	0	0	(6,582)		(6,582)	180,738	0	0	0	5,403		001
1351830 ESIO COLLAR 377-S&P500	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/15/2022	11/14/2023	3,600	5,339,894	3592.56	(1,358,887)	0	0	(66,627)		(66,627)	625,544	0	0	0	16,357		001
1351831 ESIO COLLAR 377-S&P500	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/15/2022	11/14/2023	3,600	5,339,894	3991.73	3,143,658	0	0	1,997,169		1,997,169	395,896	0	0	0	16,357		001
1351832 ESIO COLLAR 377-S&P500	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/15/2022	11/14/2023	3,600	5,339,894	4706.25	(879,259)	0	0	(181,839)		(181,839)	266,025	0	0	0	16,357		001
1361631 ESIO COLLAR 383-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWIY9T8XKCSX06	12/15/2022	12/14/2023	3,530	2,222,633	1774.61	759,944	0	0	661,936		661,936	(98,008)	0	0	0	7,517		001
1361632 ESIO COLLAR 383-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWIY9T8XKCSX06	12/15/2022	12/14/2023	3,530	2,222,633	1597.15	(337,682)	0	0	(69,405)		(69,405)	268,277	0	0	0	7,517		001
1361633 ESIO COLLAR 383-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWIY9T8XKCSX06	12/15/2022	12/14/2023	3,530	2,222,633	2155.26	(212,446)	0	0	(50,379)		(50,379)	162,067	0	0	0	7,517		001
1361676 ESIO COLLAR 384-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	12/15/2022	12/14/2023	7,009	10,398,024	3506.18	(768,479)	0	0	(145,882)		(145,882)	555,049	0	0	0	35,167		001
1361677 ESIO COLLAR 384-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	12/15/2022	12/14/2023	7,009	10,398,024	3895.75	2,539,583	0	0	4,638,910		4,638,910	2,322,552	0	0	0	35,167		001
1361678 ESIO COLLAR 384-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	12/15/2022	12/14/2023	7,009	10,398,024	4577.51	(768,479)	0	0	(908,579)		(908,579)	(207,648)	0	0	0	35,167		001
1368778 ESIO COLLAR 387-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSII5Y70E568	01/18/2023	01/16/2024	1,835	2,721,505	3535.97	0	(914,460)	0	(50,384)		(50,384)	232,064	0	0	0	10,073		001
1368779 ESIO COLLAR 387-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSII5Y70E568	01/18/2023	01/16/2024	1,835	2,721,505	3928.86	0	2,329,133	0	1,207,761		1,207,761	488,365	0	0	0	10,073		001
1368780 ESIO COLLAR 387-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSII5Y70E568	01/18/2023	01/16/2024	1,835	2,721,505	4502.08	0	(642,716)	0	(375,176)		(375,176)	(176,661)	0	0	0	10,073		001
1368819 ESIO COLLAR 390-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/18/2023	01/16/2024	3,147	1,981,049	1668.93	0	(264,267)	0	(103,137)		(103,137)	161,130	0	0	0	7,332		001
1368820 ESIO COLLAR 390-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/18/2023	01/16/2024	3,147	1,981,049	1854.37	0	640,333	0	456,764		456,764	(183,569)	0	0	0	7,332		001
1368821 ESIO COLLAR 390-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/18/2023	01/16/2024	3,147	1,981,049	2182.59	0	(183,043)	0	(52,086)		(52,086)	130,957	0	0	0	7,332		001
1375792 ESIO COLLAR 396-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWIY9T8XKCSX06	02/15/2023	02/14/2024	3,122	1,965,816	1764.87	0	(243,085)	0	(171,017)		(171,017)	72,068	0	0	0	7,785		001
1375793 ESIO COLLAR 396-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWIY9T8XKCSX06	02/15/2023	02/14/2024	3,122	1,965,816	1960.97	0	651,486	0	297,243		297,243	(354,243)	0	0	0	7,785		001
1375794 ESIO COLLAR 396-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWIY9T8XKCSX06	02/15/2023	02/14/2024	3,122	1,965,816	2286.49	0	(189,629)	0	(32,087)		(32,087)	157,542	0	0	0	7,785		001
1375825 ESIO COLLAR 398-S&P500	VA HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I70UK5573	02/15/2023	02/14/2024	2,782	4,127,514	3732.84	0	(913,514)	0	(125,645)		(125,645)	260,949	0	0	0	16,347		001
1375826 ESIO COLLAR 398-S&P500	VA HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I70UK5573	02/15/2023	02/14/2024	2,782	4,127,514	4147.6	0	2,604,191	0	1,381,010		1,381,010	278,930	0	0	0	16,347		001
1375827 ESIO COLLAR 398-S&P500	VA HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I70UK5573	02/15/2023	02/14/2024	2,782	4,127,514	4728.26	0	(716,354)	0	(298,038)		(298,038)	5,119	0	0	0	16,347		001
1424875 ESIO COLLAR 420-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSII5Y70E568	05/16/2023	05/14/2024	940	1,394,343	3698.91	0	(137,434)	0	(59,877)		(59,877)	77,557	0	0	0	6,518		001
1424876 ESIO COLLAR 420-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSII5Y70E568	05/16/2023	05/14/2024	940	1,394,343	4109.9	0	363,963	0	560,109		560,109	196,146	0	0	0	6,518		001
1424877 ESIO COLLAR 420-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSII5Y70E568	05/16/2023	05/14/2024	940	1,394,343	4679.12	0	(86,997)	0	(188,210)		(188,210)	(101,213)	0	0	0	6,518		001
1424901 ESIO COLLAR 421-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWIY9T8XKCSX06	05/16/2023	05/14/2024	770	484,463	1562.56	0	(55,978)	0	(27,325)		(27,325)	28,653	0	0	0	2,265		001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1424902 ESIO COLLAR 421-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	05/16/2023	05/14/2024	770	484,463	1736.18	0	140,547	0	209,558		209,558	69,011	0	0	0	2,265		001
1424903 ESIO COLLAR 421-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	05/16/2023	05/14/2024	770	484,463	2052.69	0	(36,312)	0	(65,184)		(65,184)	(28,872)	0	0	0	2,265		001
1424967 ESIO COLLAR 422-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2023	05/15/2028	249	369,610	3287.92	0	(69,989)	0	(52,976)		(52,976)	17,013	0	0	0	4,082		001
1424968 ESIO COLLAR 422-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2023	05/15/2028	249	369,610	4109.9	0	229,664	0	309,633		309,633	79,970	0	0	0	4,082		001
1424969 ESIO COLLAR 422-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2023	05/15/2028	249	369,610	6168.96	0	(40,837)	0	(81,910)		(81,910)	(41,073)	0	0	0	4,082		001
1435459 ESIO COLLAR 423-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	06/15/2023	06/14/2024	1,449	2,148,850	3983.26	0	(171,090)	0	(150,973)		(150,973)	20,117	0	0	0	10,521		001
1435460 ESIO COLLAR 423-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	06/15/2023	06/14/2024	1,449	2,148,850	4425.84	0	559,614	0	554,671		554,671	(4,943)	0	0	0	10,521		001
1435461 ESIO COLLAR 423-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	06/15/2023	06/14/2024	1,449	2,148,850	4964.02	0	(150,548)	0	(138,815)		(138,815)	11,733	0	0	0	10,521		001
1435507 ESIO COLLAR 424-MXEA	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	06/15/2023	06/14/2024	285	202,505	1945.35	0	(16,197)	0	(15,261)		(15,261)	937	0	0	0	992		001
1435508 ESIO COLLAR 424-MXEA	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	06/15/2023	06/14/2024	285	202,505	2161.5	0	47,609	0	42,466		42,466	(5,143)	0	0	0	992		001
1435509 ESIO COLLAR 424-MXEA	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	06/15/2023	06/14/2024	285	202,505	2473.62	0	(8,546)	0	(7,722)		(7,722)	824	0	0	0	992		001
1435538 ESIO COLLAR 425-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	06/15/2023	06/14/2028	236	349,929	3540.67	0	(23,589)	0	(61,899)		(61,899)	(38,311)	0	0	0	3,897		001
1435539 ESIO COLLAR 425-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	06/15/2023	06/14/2028	236	349,929	4425.84	0	170,870	0	253,989		253,989	83,118	0	0	0	3,897		001
1435540 ESIO COLLAR 425-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	06/15/2023	06/14/2028	236	349,929	6373.21	0	(23,589)	0	(67,176)		(67,176)	(43,587)	0	0	0	3,897		001
1435541 ESIO COLLAR 426-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	06/15/2023	06/15/2026	162	239,654	3540.67	0	(16,155)	0	(28,147)		(28,147)	(11,992)	0	0	0	2,062		001
1435542 ESIO COLLAR 426-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	06/15/2023	06/15/2026	162	239,654	4425.84	0	88,516	0	128,145		128,145	39,629	0	0	0	2,062		001
1435543 ESIO COLLAR 426-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	06/15/2023	06/15/2026	162	239,654	5514.6	0	(16,155)	0	(40,924)		(40,924)	(24,769)	0	0	0	2,062		001
1435685 ESIO COLLAR 427-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	06/15/2023	06/14/2024	579	364,561	1700.35	0	(38,946)	0	(35,113)		(35,113)	3,833	0	0	0	1,785		001
1435686 ESIO COLLAR 427-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	06/15/2023	06/14/2024	579	364,561	1889.28	0	112,025	0	103,633		103,633	(8,393)	0	0	0	1,785		001
1435687 ESIO COLLAR 427-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	06/15/2023	06/14/2024	579	364,561	2204.41	0	(32,470)	0	(25,543)		(25,543)	6,927	0	0	0	1,785		001
841419 EFWSIOGR COLLAR 11-S&P500	VA HEDGE	N/A	Equity/Index	CDC KX1WK48MPD4Y2NCUIZ63	07/17/2018	07/14/2023	658	975,756	2247.64	0	(2,049)	0	(10)		(10)	2,039	0	0	0	956		001
841420 EFWSIOGR COLLAR 11-S&P500	VA HEDGE	N/A	Equity/Index	CDC KX1WK48MPD4Y2NCUIZ63	07/17/2018	07/14/2023	658	975,756	2809.55	0	871,371	0	1,079,239		1,079,239	207,868	0	0	0	956		001
841421 EFWSIOGR COLLAR 11-S&P500	VA HEDGE	N/A	Equity/Index	CDC KX1WK48MPD4Y2NCUIZ63	07/17/2018	07/14/2023	658	975,756	3958.09	0	(186,396)	0	(326,415)		(326,415)	(140,019)	0	0	0	956		001
841484 EFWSIOGR COLLAR 10-Russel2000	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/17/2018	07/14/2023	330	207,464	1349.81	0	(2,539)	0	(18)		(18)	2,520	0	0	0	203		001
841485 EFWSIOGR COLLAR 10-Russel2000	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/17/2018	07/14/2023	330	207,464	1687.26	0	56,610	0	66,994		66,994	10,384	0	0	0	203		001
841486 EFWSIOGR COLLAR 10-Russel2000	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/17/2018	07/14/2023	330	207,464	2286.53	0	(140)	0	(3)		(3)	136	0	0	0	203		001
846107 EFWSIOGR COLLAR 12-Russel2000	VA HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	08/15/2018	08/14/2023	348	219,322	1336.53	0	(3,712)	0	(230)		(230)	3,482	0	0	0	385		001
846108 EFWSIOGR COLLAR 12-Russel2000	VA HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	08/15/2018	08/14/2023	348	219,322	1670.67	0	69,143	0	79,683		79,683	10,540	0	0	0	385		001
846109 EFWSIOGR COLLAR 12-Russel2000	VA HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	08/15/2018	08/14/2023	348	219,322	2274.78	0	(491)	0	(89)		(89)	402	0	0	0	385		001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
852403 EFWSIOGR COLLAR 13-Russel2000	VA HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	09/17/2018	09/14/2023	268	168,524	2329.77	0	(436)	0	(173)		(173)	264	0	0	0	385		001
852404 EFWSIOGR COLLAR 13-Russel2000	VA HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	09/17/2018	09/14/2023	268	168,524	1703.55	0	50,042	0	55,951		55,951	5,909	0	0	0	385		001
852405 EFWSIOGR COLLAR 13-Russel2000	VA HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	09/17/2018	09/14/2023	268	168,524	1362.84	0	(4,093)	0	(563)		(563)	3,530	0	0	0	385		001
860332 EFWSIOGR COLLAR 14-Russel2000	VA HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	10/16/2018	10/16/2023	454	285,843	2251.86	0	(2,842)	0	(1,113)		(1,113)	1,729	0	0	0	777		001
860333 EFWSIOGR COLLAR 14-Russel2000	VA HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	10/16/2018	10/16/2023	454	285,843	1596.84	0	126,416	0	144,340		144,340	17,924	0	0	0	777		001
860334 EFWSIOGR COLLAR 14-Russel2000	VA HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	10/16/2018	10/16/2023	454	285,843	1277.47	0	(6,462)	0	(1,280)		(1,280)	5,183	0	0	0	777		001
860381 EFWSIOGR COLLAR 15-S&P500	VA HEDGE	N/A	Equity/Index	CDC KX1WK48MPD4Y2NCUIZ63	10/16/2018	10/16/2023	743	1,101,804	4031.95	0	(236,983)	0	(367,641)		(367,641)	(130,658)	0	0	0	2,997		001
860382 EFWSIOGR COLLAR 15-S&P500	VA HEDGE	N/A	Equity/Index	CDC KX1WK48MPD4Y2NCUIZ63	10/16/2018	10/16/2023	743	1,101,804	2809.92	0	1,007,872	0	1,238,860		1,238,860	230,988	0	0	0	2,997		001
860383 EFWSIOGR COLLAR 15-S&P500	VA HEDGE	N/A	Equity/Index	CDC KX1WK48MPD4Y2NCUIZ63	10/16/2018	10/16/2023	743	1,101,804	2247.94	0	(6,842)	0	(958)		(958)	5,884	0	0	0	2,997		001
867392 EFWSIOGR COLLAR 16-S&P500	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/15/2018	11/14/2023	657	974,774	3992.62	0	(242,953)	0	(364,050)		(364,050)	(121,097)	0	0	0	2,986		001
867393 EFWSIOGR COLLAR 16-S&P500	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/15/2018	11/14/2023	657	974,774	2730.2	0	947,409	0	1,153,529		1,153,529	206,120	0	0	0	2,986		001
867394 EFWSIOGR COLLAR 16-S&P500	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/15/2018	11/14/2023	657	974,774	2184.16	0	(6,648)	0	(1,313)		(1,313)	5,335	0	0	0	2,986		001
867609 EFWSIOGR COLLAR 17-Russel2000	VA HEDGE	N/A	Equity/Index	CDC KX1WK48MPD4Y2NCUIZ63	11/15/2018	11/14/2023	292	183,819	2149.32	0	(5,787)	0	(2,921)		(2,921)	2,867	0	0	0	563		001
867610 EFWSIOGR COLLAR 17-Russel2000	VA HEDGE	N/A	Equity/Index	CDC KX1WK48MPD4Y2NCUIZ63	11/15/2018	11/14/2023	292	183,819	1524.12	0	100,987	0	115,039		115,039	14,053	0	0	0	563		001
867611 EFWSIOGR COLLAR 17-Russel2000	VA HEDGE	N/A	Equity/Index	CDC KX1WK48MPD4Y2NCUIZ63	11/15/2018	11/14/2023	292	183,819	1219.3	0	(4,046)	0	(961)		(961)	3,085	0	0	0	563		001
874994 EFWSIOGR COLLAR 18-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSWI5Y70E568	12/17/2018	12/14/2023	942	1,397,842	3881.79	0	(441,413)	0	(635,432)		(635,432)	(194,020)	0	0	0	4,728		001
874995 EFWSIOGR COLLAR 18-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSWI5Y70E568	12/17/2018	12/14/2023	942	1,397,842	2545.94	0	1,526,793	0	1,829,674		1,829,674	302,881	0	0	0	4,728		001
874996 EFWSIOGR COLLAR 18-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSWI5Y70E568	12/17/2018	12/14/2023	942	1,397,842	2036.75	0	(8,718)	0	(2,004)		(2,004)	6,713	0	0	0	4,728		001
875054 EFWSIOGR COLLAR 19-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	12/17/2018	12/14/2023	398	250,344	1930.78	0	(36,300)	0	(34,036)		(34,036)	2,264	0	0	0	847		001
875055 EFWSIOGR COLLAR 19-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	12/17/2018	12/14/2023	398	250,344	1378.14	0	189,203	0	213,656		213,656	24,452	0	0	0	847		001
875056 EFWSIOGR COLLAR 19-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	12/17/2018	12/14/2023	398	250,344	1102.51	0	(4,277)	0	(1,219)		(1,219)	3,058	0	0	0	847		001
881573 EFWSIOGR COLLAR 20-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSWI5Y70E568	01/15/2019	01/16/2024	776	1,150,828	2088.24	0	(8,877)	0	(2,726)		(2,726)	6,150	0	0	0	4,259		001
881574 EFWSIOGR COLLAR 20-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSWI5Y70E568	01/15/2019	01/16/2024	776	1,150,828	2610.3	0	1,218,787	0	1,467,934		1,467,934	249,147	0	0	0	4,259		001
881575 EFWSIOGR COLLAR 20-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSWI5Y70E568	01/15/2019	01/16/2024	776	1,150,828	3816.52	0	(417,929)	0	(587,922)		(587,922)	(169,993)	0	0	0	4,259		001
881627 EFWSIOGR COLLAR 21-Russel2000	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSWI5Y70E568	01/15/2019	01/16/2024	411	258,763	1156.17	0	(6,056)	0	(2,030)		(2,030)	4,026	0	0	0	958		001
881628 EFWSIOGR COLLAR 21-Russel2000	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSWI5Y70E568	01/15/2019	01/16/2024	411	258,763	1445.22	0	175,104	0	198,437		198,437	23,334	0	0	0	958		001
881629 EFWSIOGR COLLAR 21-Russel2000	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSWI5Y70E568	01/15/2019	01/16/2024	411	258,763	1993.39	0	(31,024)	0	(28,231)		(28,231)	2,793	0	0	0	958		001
887274 EFWSIOGR COLLAR 22-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2019	02/14/2024	893	1,324,937	2220.48	0	(14,247)	0	(5,092)		(5,092)	9,155	0	0	0	5,247		001
887275 EFWSIOGR COLLAR 22-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2019	02/14/2024	893	1,324,937	2775.6	0	1,275,971	0	1,557,295		1,557,295	281,324	0	0	0	5,247		001

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887276 EFWSIOGR COLLAR 22-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/15/2019	02/14/2024	893	1,324,937	3878.9	0	(458,865)	0	(646,214)		(646,214)	(187,350)	0	0	0	5,247		001
893152 EFWSIOGR COLLAR 23-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/15/2019	03/14/2024	905	1,341,825	2257.98	0	(17,167)	0	(6,562)		(6,562)	10,605	0	0	0	5,641		001
893153 EFWSIOGR COLLAR 23-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/15/2019	03/14/2024	905	1,341,825	2822.48	0	1,260,107	0	1,543,318		1,543,318	283,210	0	0	0	5,641		001
893154 EFWSIOGR COLLAR 23-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/15/2019	03/14/2024	905	1,341,825	3887.97	0	(473,776)	0	(663,760)		(663,760)	(189,984)	0	0	0	5,641		001
893296 EFWSIOGR COLLAR 24-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	03/15/2019	03/14/2024	308	193,712	1553.54	0	108,327	0	123,250		123,250	14,923	0	0	0	814		001
893297 EFWSIOGR COLLAR 24-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	03/15/2019	03/14/2024	308	193,712	1242.83	0	(7,183)	0	(2,816)		(2,816)	4,367	0	0	0	814		001
893298 EFWSIOGR COLLAR 24-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	03/15/2019	03/14/2024	308	193,712	2077.86	0	(18,853)	0	(17,167)		(17,167)	1,686	0	0	0	814		001
900035 EFWSIOGR COLLAR 25-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	04/16/2019	04/15/2024	1,056	1,566,608	2325.65	0	(24,238)	0	(9,806)		(9,806)	14,431	0	0	0	6,982		001
900036 EFWSIOGR COLLAR 25-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	04/16/2019	04/15/2024	1,056	1,566,608	2907.06	0	1,403,453	0	1,730,752		1,730,752	327,298	0	0	0	6,982		001
900037 EFWSIOGR COLLAR 25-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	04/16/2019	04/15/2024	1,056	1,566,608	3924.82	0	(546,882)	0	(766,292)		(766,292)	(219,410)	0	0	0	6,982		001
900114 EFWSIOGR COLLAR 26-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	04/16/2019	04/15/2024	374	235,477	1266.23	0	(10,433)	0	(4,424)		(4,424)	6,009	0	0	0	1,049		001
900115 EFWSIOGR COLLAR 26-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	04/16/2019	04/15/2024	374	235,477	1582.79	0	126,285	0	143,828		143,828	17,543	0	0	0	1,049		001
900116 EFWSIOGR COLLAR 26-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	04/16/2019	04/15/2024	374	235,477	2100.04	0	(23,197)	0	(21,760)		(21,760)	1,437	0	0	0	1,049		001
907404 EFWSIOGR COLLAR 27-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/15/2019	05/14/2024	931	1,381,494	2280.77	0	(22,107)	0	(9,162)		(9,162)	12,945	0	0	0	6,458		001
907405 EFWSIOGR COLLAR 27-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/15/2019	05/14/2024	931	1,381,494	2850.96	0	1,291,894	0	1,584,887		1,584,887	292,993	0	0	0	6,458		001
907406 EFWSIOGR COLLAR 27-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/15/2019	05/14/2024	931	1,381,494	3848.8	0	(546,298)	0	(753,854)		(753,854)	(207,556)	0	0	0	6,458		001
907445 EFWSIOGR COLLAR 28-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	05/15/2019	05/14/2024	236	148,421	1238.62	0	(6,551)	0	(2,886)		(2,886)	3,665	0	0	0	694		001
907446 EFWSIOGR COLLAR 28-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	05/15/2019	05/14/2024	236	148,421	1548.27	0	87,260	0	99,443		99,443	12,183	0	0	0	694		001
907447 EFWSIOGR COLLAR 28-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	05/15/2019	05/14/2024	236	148,421	2032.42	0	(21,557)	0	(21,993)		(21,993)	(436)	0	0	0	694		001
922933 EFWSIOGR COLLAR 29-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	07/16/2019	07/15/2024	905	1,343,194	2403.23	0	(30,210)	0	(12,893)		(12,893)	17,317	0	0	0	6,862		001
922934 EFWSIOGR COLLAR 29-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	07/16/2019	07/15/2024	905	1,343,194	3004.04	0	1,152,884	0	1,431,886		1,431,886	279,001	0	0	0	6,862		001
922935 EFWSIOGR COLLAR 29-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	07/16/2019	07/15/2024	905	1,343,194	3854.48	0	(555,594)	0	(762,316)		(762,316)	(206,721)	0	0	0	6,862		001
923028 EFWSIOGR COLLAR 30-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/16/2019	07/15/2024	475	299,071	1249.6	0	(15,822)	0	(7,658)		(7,658)	8,165	0	0	0	1,528		001
923029 EFWSIOGR COLLAR 30-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/16/2019	07/15/2024	475	299,071	1562	0	177,150	0	202,564		202,564	25,414	0	0	0	1,528		001
923030 EFWSIOGR COLLAR 30-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/16/2019	07/15/2024	475	299,071	1975.92	0	(60,882)	0	(66,734)		(66,734)	(5,852)	0	0	0	1,528		001
930098 EFWSIOGR COLLAR 31-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	08/15/2019	08/14/2024	457	287,728	1169.32	0	(12,780)	0	(6,347)		(6,347)	6,433	0	0	0	1,527		001
930099 EFWSIOGR COLLAR 31-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	08/15/2019	08/14/2024	457	287,728	1461.65	0	207,587	0	236,199		236,199	28,611	0	0	0	1,527		001
930100 EFWSIOGR COLLAR 31-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	08/15/2019	08/14/2024	457	287,728	1847.67	0	(90,304)	0	(102,813)		(102,813)	(12,508)	0	0	0	1,527		001
938294 EFWSIOGR COLLAR 32-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	09/17/2019	09/16/2024	1,034	1,534,444	2404.56	0	(40,174)	0	(17,737)		(17,737)	22,436	0	0	0	8,462		001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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938295 EFWSIOGR COLLAR 32-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	09/17/2019	09/16/2024	1,034	1,534,444	3005.7	0	1,333,938	0	1,653,382		1,653,382	319,444	0	0	0	8,462		001
938296 EFWSIOGR COLLAR 32-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	09/17/2019	09/16/2024	1,034	1,534,444	3847.6	0	(669,751)	0	(911,293)		(911,293)	(241,543)	0	0	0	8,462		001
946667 EFWSIOGR COLLAR 33-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	10/15/2019	10/14/2024	145	91,339	1218.64	0	(5,211)	0	(2,851)		(2,851)	2,361	0	0	0	519		001
946668 EFWSIOGR COLLAR 33-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	10/15/2019	10/14/2024	145	91,339	1523.3	0	60,830	0	69,547		69,547	8,718	0	0	0	519		001
946669 EFWSIOGR COLLAR 33-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	10/15/2019	10/14/2024	145	91,339	1911.59	0	(25,927)	0	(29,634)		(29,634)	(3,707)	0	0	0	519		001
946737 EFWSIOGR COLLAR 34-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	10/15/2019	10/14/2024	619	918,100	2396.54	0	(25,113)	0	(11,367)		(11,367)	13,746	0	0	0	5,220		001
946738 EFWSIOGR COLLAR 34-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	10/15/2019	10/14/2024	619	918,100	2995.68	0	808,282	0	1,000,931		1,000,931	192,649	0	0	0	5,220		001
946739 EFWSIOGR COLLAR 34-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	10/15/2019	10/14/2024	619	918,100	3791.33	0	(432,496)	0	(583,149)		(583,149)	(150,653)	0	0	0	5,220		001
955669 EFWSIOGR COLLAR 35-S&P500	VA HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	11/15/2019	11/14/2024	940	1,394,343	2496.37	0	(45,641)	0	(21,092)		(21,092)	24,549	0	0	0	8,184		001
955670 EFWSIOGR COLLAR 35-S&P500	VA HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	11/15/2019	11/14/2024	940	1,394,343	3120.46	0	1,140,250	0	1,427,886		1,427,886	287,636	0	0	0	8,184		001
955671 EFWSIOGR COLLAR 35-S&P500	VA HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	11/15/2019	11/14/2024	940	1,394,343	3990.48	0	(545,419)	0	(755,636)		(755,636)	(210,217)	0	0	0	8,184		001
955772 EFWSIOGR COLLAR 36-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	11/15/2019	11/14/2024	299	188,110	1277.16	0	(13,192)	0	(7,508)		(7,508)	5,684	0	0	0	1,104		001
955773 EFWSIOGR COLLAR 36-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	11/15/2019	11/14/2024	299	188,110	1596.45	0	111,470	0	128,305		128,305	16,835	0	0	0	1,104		001
955774 EFWSIOGR COLLAR 36-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	11/15/2019	11/14/2024	299	188,110	2011.53	0	(41,793)	0	(47,804)		(47,804)	(6,010)	0	0	0	1,104		001
964752 EFWSIOGR COLLAR 37-S&P500	VA HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	12/17/2019	12/16/2024	827	1,227,186	2554.02	0	(45,492)	0	(21,372)		(21,372)	24,121	0	0	0	7,429		001
964753 EFWSIOGR COLLAR 37-S&P500	VA HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	12/17/2019	12/16/2024	827	1,227,186	3192.52	0	962,596	0	1,214,513		1,214,513	251,916	0	0	0	7,429		001
964754 EFWSIOGR COLLAR 37-S&P500	VA HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	12/17/2019	12/16/2024	827	1,227,186	4124.42	0	(422,007)	0	(597,534)		(597,534)	(175,527)	0	0	0	7,429		001
970375 EFWSIOGR COLLAR 38-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	01/15/2020	01/14/2025	163	102,909	1345.92	0	(9,397)	0	(5,589)		(5,589)	3,808	0	0	0	640		001
970376 EFWSIOGR COLLAR 38-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	01/15/2020	01/14/2025	163	102,909	1682.4	0	53,454	0	62,059		62,059	8,605	0	0	0	640		001
970377 EFWSIOGR COLLAR 38-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	01/15/2020	01/14/2025	163	102,909	2088.53	0	(19,809)	0	(23,044)		(23,044)	(3,235)	0	0	0	640		001
970444 EFWSIOGR COLLAR 39-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	01/15/2020	01/14/2025	438	649,435	2631.43	0	(27,926)	0	(13,322)		(13,322)	14,604	0	0	0	4,036		001
970445 EFWSIOGR COLLAR 39-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	01/15/2020	01/14/2025	438	649,435	3289.29	0	480,892	0	611,651		611,651	130,759	0	0	0	4,036		001
970446 EFWSIOGR COLLAR 39-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	01/15/2020	01/14/2025	438	649,435	4164.57	0	(218,619)	0	(310,594)		(310,594)	(91,975)	0	0	0	4,036		001
980113 EFWSIOGR COLLAR 40-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/18/2020	02/14/2025	344	511,024	2696.23	0	(25,018)	0	(12,176)		(12,176)	12,842	0	0	0	3,262		001
980114 EFWSIOGR COLLAR 40-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/18/2020	02/14/2025	344	511,024	3370.29	0	361,130	0	462,026		462,026	100,896	0	0	0	3,262		001
980115 EFWSIOGR COLLAR 40-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/18/2020	02/14/2025	344	511,024	4167.36	0	(176,322)	0	(249,432)		(249,432)	(73,110)	0	0	0	3,262		001
1003905 EFWSIOGR COLLAR 41-S&P500	VA HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	03/17/2020	03/14/2025	729	1,081,571	2023.35	0	(23,292)	0	(10,737)		(10,737)	12,555	0	0	0	7,065		001
1003906 EFWSIOGR COLLAR 41-S&P500	VA HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	03/17/2020	03/14/2025	729	1,081,571	2529.19	0	1,261,541	0	1,507,803		1,507,803	246,262	0	0	0	7,065		001
1003907 EFWSIOGR COLLAR 41-S&P500	VA HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	03/17/2020	03/14/2025	729	1,081,571	3737.38	0	(581,153)	0	(771,127)		(771,127)	(189,974)	0	0	0	7,065		001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1003942 EFWSIOGR COLLAR 42-Russel2000	VA HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	03/17/2020	03/14/2025	352	221,333	885.2	0	(6,110)	0	(3,619)		(3,619)	2,491	0	0	0	1,446		001
1003943 EFWSIOGR COLLAR 42-Russel2000	VA HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	03/17/2020	03/14/2025	352	221,333	1106.51	0	269,759	0	300,390		300,390	30,631	0	0	0	1,446		001
1003944 EFWSIOGR COLLAR 42-Russel2000	VA HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	03/17/2020	03/14/2025	352	221,333	1586.84	0	(140,776)	0	(162,257)		(162,257)	(21,481)	0	0	0	1,446		001
1020803 EFWSIOGR COLLAR 43-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	04/15/2020	04/14/2025	539	798,929	2226.69	0	(23,989)	0	(11,675)		(11,675)	12,314	0	0	0	5,347		001
1020804 EFWSIOGR COLLAR 43-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	04/15/2020	04/14/2025	539	798,929	2783.36	0	821,525	0	998,837		998,837	177,311	0	0	0	5,347		001
1020805 EFWSIOGR COLLAR 43-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	04/15/2020	04/14/2025	539	798,929	3424.09	0	(553,855)	0	(710,509)		(710,509)	(156,654)	0	0	0	5,347		001
1033154 EFWSIOGR COLLAR 45-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	05/15/2020	05/14/2025	683	430,239	1005.59	0	(18,555)	0	(11,722)		(11,722)	6,834	0	0	0	2,945		001
1033155 EFWSIOGR COLLAR 45-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	05/15/2020	05/14/2025	683	430,239	1256.99	0	445,300	0	501,524		501,524	56,225	0	0	0	2,945		001
1033156 EFWSIOGR COLLAR 45-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	05/15/2020	05/14/2025	683	430,239	1523.73	0	(309,962)	0	(355,596)		(355,596)	(45,634)	0	0	0	2,945		001
1033206 EFWSIOGR COLLAR 47-S&P500	VA HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	05/15/2020	05/14/2025	456	676,536	2290.96	0	(22,996)	0	(11,340)		(11,340)	11,656	0	0	0	4,631		001
1033207 EFWSIOGR COLLAR 47-S&P500	VA HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	05/15/2020	05/14/2025	456	676,536	2863.7	0	668,901	0	818,338		818,338	149,437	0	0	0	4,631		001
1033208 EFWSIOGR COLLAR 47-S&P500	VA HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	05/15/2020	05/14/2025	456	676,536	3549.13	0	(432,714)	0	(561,764)		(561,764)	(129,050)	0	0	0	4,631		001
1046752 EFWSIOGR COLLAR 48-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	06/16/2020	06/16/2025	167	104,911	1161.81	0	(7,082)	0	(4,508)		(4,508)	2,574	0	0	0	735		001
1046753 EFWSIOGR COLLAR 48-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	06/16/2020	06/16/2025	167	104,911	1452.26	0	84,728	0	96,745		96,745	12,017	0	0	0	735		001
1046754 EFWSIOGR COLLAR 48-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	06/16/2020	06/16/2025	167	104,911	1927	0	(36,511)	0	(42,951)		(42,951)	(6,440)	0	0	0	735		001
1046851 EFWSIOGR COLLAR 50-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	06/16/2020	06/16/2025	442	655,626	2499.79	0	(29,943)	0	(15,205)		(15,205)	14,738	0	0	0	4,595		001
1046852 EFWSIOGR COLLAR 50-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	06/16/2020	06/16/2025	442	655,626	3124.74	0	560,442	0	699,259		699,259	138,816	0	0	0	4,595		001
1046853 EFWSIOGR COLLAR 50-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	06/16/2020	06/16/2025	442	655,626	4406.82	0	(189,222)	0	(275,873)		(275,873)	(86,651)	0	0	0	4,595		001
1058222 EFWSIOGR COLLAR 51-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	07/15/2020	07/14/2023	108	159,539	2581.25	0	(534)	0	(5)		(5)	529	0	0	0	156		001
1058223 EFWSIOGR COLLAR 51-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	07/15/2020	07/14/2023	108	159,539	3226.56	0	99,180	0	131,744		131,744	32,564	0	0	0	156		001
1058224 EFWSIOGR COLLAR 51-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	07/15/2020	07/14/2023	108	159,539	3607.62	0	(61,371)	0	(90,902)		(90,902)	(29,531)	0	0	0	156		001
1058240 EFWSIOGR COLLAR 52-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	07/15/2020	07/14/2023	200	125,637	1182.62	0	(717)	0	(3)		(3)	714	0	0	0	123		001
1058241 EFWSIOGR COLLAR 52-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	07/15/2020	07/14/2023	200	125,637	1478.27	0	69,504	0	82,078		82,078	12,574	0	0	0	123		001
1058242 EFWSIOGR COLLAR 52-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	07/15/2020	07/14/2023	200	125,637	1668.52	0	(37,140)	0	(44,284)		(44,284)	(7,144)	0	0	0	123		001
1058255 EFWSIOGR COLLAR 53-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	07/15/2020	07/14/2025	69	43,441	1182.62	0	(3,178)	0	(2,038)		(2,038)	1,140	0	0	0	310		001
1058256 EFWSIOGR COLLAR 53-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	07/15/2020	07/14/2025	69	43,441	1478.27	0	34,070	0	38,974		38,974	4,905	0	0	0	310		001
1058257 EFWSIOGR COLLAR 53-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	07/15/2020	07/14/2025	69	43,441	1901.35	0	(16,328)	0	(19,199)		(19,199)	(2,871)	0	0	0	310		001
1068431 EFWSIOGR COLLAR 54-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	08/17/2020	08/14/2023	162	102,053	1268.38	0	(1,299)	0	(75)		(75)	1,224	0	0	0	179		001
1068432 EFWSIOGR COLLAR 54-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	08/17/2020	08/14/2023	162	102,053	1585.47	0	43,093	0	50,459		50,459	7,367	0	0	0	179		001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1068433 EFWSIOGR COLLAR 54-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	08/17/2020	08/14/2023	162	102,053	1773.83	0	(20,550)	0	(21,665)		(21,665)	(1,115)	0	0	0	179		001
1087349 EFWSIOGR COLLAR 55-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	08/15/2018	08/14/2023	653	969,017	2254.7	0	(3,281)	0	(119)		(119)	3,162	0	0	0	1,701		001
1087350 EFWSIOGR COLLAR 55-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	08/15/2018	08/14/2023	653	969,017	2818.37	0	867,079	0	1,071,163		1,071,163	204,084	0	0	0	1,701		001
1087351 EFWSIOGR COLLAR 55-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	08/15/2018	08/14/2023	653	969,017	3995.6	0	(188,131)	0	(311,886)		(311,886)	(123,755)	0	0	0	1,701		001
1087402 EFWSIOGR COLLAR 56-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	09/17/2018	09/14/2023	546	810,337	4052.7	0	(150,869)	0	(244,317)		(244,317)	(93,449)	0	0	0	1,849		001
1087403 EFWSIOGR COLLAR 56-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	09/17/2018	09/14/2023	546	810,337	2888.8	0	693,606	0	862,230		862,230	168,624	0	0	0	1,849		001
1087405 EFWSIOGR COLLAR 56-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	09/17/2018	09/14/2023	546	810,337	2311.04	0	(4,183)	0	(367)		(367)	3,816	0	0	0	1,849		001
1087625 EFWSIOGR COLLAR 57-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	02/15/2019	02/14/2024	353	222,264	1255.4	0	(7,932)	0	(2,945)		(2,945)	4,987	0	0	0	880		001
1087626 EFWSIOGR COLLAR 57-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	02/15/2019	02/14/2024	353	222,264	2081.61	0	(18,960)	0	(16,226)		(16,226)	2,734	0	0	0	880		001
1087627 EFWSIOGR COLLAR 57-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	02/15/2019	02/14/2024	353	222,264	1569.25	0	118,018	0	133,975		133,975	15,958	0	0	0	880		001
1087872 EFWSIOGR COLLAR 58-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	06/17/2019	06/14/2024	291	183,195	1226.2	0	(8,433)	0	(3,829)		(3,829)	4,605	0	0	0	897		001
1087873 EFWSIOGR COLLAR 58-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	06/17/2019	06/14/2024	291	183,195	1532.75	0	112,823	0	128,742		128,742	15,919	0	0	0	897		001
1087874 EFWSIOGR COLLAR 58-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	06/17/2019	06/14/2024	291	183,195	1958.86	0	(37,278)	0	(40,532)		(40,532)	(3,254)	0	0	0	897		001
1087886 EFWSIOGR COLLAR 59-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	06/17/2019	06/14/2024	943	1,398,924	2889.67	0	1,283,223	0	1,579,269		1,579,269	296,046	0	0	0	6,849		001
1087887 EFWSIOGR COLLAR 59-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	06/17/2019	06/14/2024	943	1,398,924	2311.74	0	(25,577)	0	(10,868)		(10,868)	14,709	0	0	0	6,849		001
1087889 EFWSIOGR COLLAR 59-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	06/17/2019	06/14/2024	943	1,398,924	3780.56	0	(612,421)	0	(834,011)		(834,011)	(221,590)	0	0	0	6,849		001
1088083 EFWSIOGR COLLAR 60-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	08/15/2019	08/14/2024	689	1,021,585	2278.08	0	(21,049)	0	(9,162)		(9,162)	11,887	0	0	0	5,420		001
1088084 EFWSIOGR COLLAR 60-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	08/15/2019	08/14/2024	689	1,021,585	2847.6	0	974,648	0	1,193,051		1,193,051	218,403	0	0	0	5,420		001
1088085 EFWSIOGR COLLAR 60-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	08/15/2019	08/14/2024	689	1,021,585	3643.5	0	(535,838)	0	(711,499)		(711,499)	(175,662)	0	0	0	5,420		001
1088155 EFWSIOGR COLLAR 61-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	09/17/2019	09/16/2024	265	166,740	1262.63	0	(10,290)	0	(5,493)		(5,493)	4,796	0	0	0	920		001
1088156 EFWSIOGR COLLAR 61-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	09/17/2019	09/16/2024	265	166,740	1578.29	0	99,176	0	113,658		113,658	14,482	0	0	0	920		001
1088157 EFWSIOGR COLLAR 61-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	09/17/2019	09/16/2024	265	166,740	1993.54	0	(35,748)	0	(40,016)		(40,016)	(4,268)	0	0	0	920		001
1088371 EFWSIOGR COLLAR 62-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	12/17/2019	12/16/2024	280	176,237	1326.05	0	(14,706)	0	(8,604)		(8,604)	6,102	0	0	0	1,067		001
1088372 EFWSIOGR COLLAR 62-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	12/17/2019	12/16/2024	280	176,237	1657.56	0	94,504	0	109,501		109,501	14,997	0	0	0	1,067		001
1088373 EFWSIOGR COLLAR 62-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	12/17/2019	12/16/2024	280	176,237	2094.35	0	(31,854)	0	(36,762)		(36,762)	(4,908)	0	0	0	1,067		001
1088569 EFWSIOGR COLLAR 63-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	02/18/2020	02/14/2025	244	153,700	1346.82	0	(14,585)	0	(8,807)		(8,807)	5,777	0	0	0	981		001
1088571 EFWSIOGR COLLAR 63-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	02/18/2020	02/14/2025	244	153,700	1683.52	0	81,154	0	94,188		94,188	13,034	0	0	0	981		001
1088572 EFWSIOGR COLLAR 63-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	02/18/2020	02/14/2025	244	153,700	2040.09	0	(35,626)	0	(41,671)		(41,671)	(6,045)	0	0	0	981		001
1088819 EFWSIOGR COLLAR 65-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	07/15/2020	07/14/2025	293	434,479	2581.25	0	(22,558)	0	(11,711)		(11,711)	10,847	0	0	0	3,104		001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1088820 EFWSIOGR COLLAR 65-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	07/15/2020	07/14/2025	293	434,479	3226.56	0	351,091	0	441,845		441,845	90,754	0	0	0	3,104		001
1088821 EFWSIOGR COLLAR 65-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	07/15/2020	07/14/2025	293	434,479	4388.44	0	(131,504)	0	(190,805)		(190,805)	(59,301)	0	0	0	3,104		001
1088910 EFWSIOGR COLLAR 66-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	08/17/2020	08/14/2025	238	149,704	1268.38	0	(13,932)	0	(8,973)		(8,973)	4,959	0	0	0	1,091		001
1088912 EFWSIOGR COLLAR 66-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	08/17/2020	08/14/2025	238	149,704	1585.47	0	101,186	0	116,517		116,517	15,331	0	0	0	1,091		001
1088913 EFWSIOGR COLLAR 66-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	08/17/2020	08/14/2025	238	149,704	1904.95	0	(57,181)	0	(67,255)		(67,255)	(10,074)	0	0	0	1,091		001
1088932 EFWSIOGR COLLAR 67-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	08/17/2020	08/14/2025	368	546,100	2705.59	0	(33,851)	0	(18,044)		(18,044)	15,807	0	0	0	3,981		001
1088933 EFWSIOGR COLLAR 67-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	08/17/2020	08/14/2025	368	546,100	3381.99	0	402,575	0	513,598		513,598	111,023	0	0	0	3,981		001
1088934 EFWSIOGR COLLAR 67-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	08/17/2020	08/14/2025	368	546,100	4694.54	0	(115,202)	0	(176,657)		(176,657)	(61,455)	0	0	0	3,981		001
1089046 EFWSIOGR COLLAR 68-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	09/15/2020	09/15/2025	506	751,064	2720.96	0	(48,938)	0	(26,565)		(26,565)	22,373	0	0	0	5,587		001
1089047 EFWSIOGR COLLAR 68-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	09/15/2020	09/15/2025	506	751,064	3401.2	0	550,552	0	704,256		704,256	153,704	0	0	0	5,587		001
1089048 EFWSIOGR COLLAR 68-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	09/15/2020	09/15/2025	506	751,064	4734.81	0	(155,288)	0	(239,839)		(239,839)	(84,551)	0	0	0	5,587		001
1091101 EFWSIOGR COLLAR 69-S&P500	VA HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	10/15/2020	10/14/2025	474	703,541	2786.67	0	(50,645)	0	(28,018)		(28,018)	22,627	0	0	0	5,327		001
1091102 EFWSIOGR COLLAR 69-S&P500	VA HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	10/15/2020	10/14/2025	474	703,541	3483.34	0	492,496	0	634,815		634,815	142,320	0	0	0	5,327		001
1091103 EFWSIOGR COLLAR 69-S&P500	VA HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	10/15/2020	10/14/2025	474	703,541	4604.63	0	(178,470)	0	(268,167)		(268,167)	(89,696)	0	0	0	5,327		001
1101810 EFWSIOGR COLLAR 70-S&P500	VA HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	11/17/2020	11/14/2025	686	1,017,597	2887.62	0	(83,973)	0	(47,481)		(47,481)	36,492	0	0	0	7,846		001
1101811 EFWSIOGR COLLAR 70-S&P500	VA HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	11/17/2020	11/14/2025	686	1,017,597	3609.53	0	659,887	0	861,112		861,112	201,225	0	0	0	7,846		001
1101812 EFWSIOGR COLLAR 70-S&P500	VA HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	11/17/2020	11/14/2025	686	1,017,597	4680.12	0	(242,542)	0	(369,014)		(369,014)	(126,471)	0	0	0	7,846		001
1111932 EFWSIOGR COLLAR 71-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/15/2020	12/15/2025	269	398,708	2955.7	0	(36,312)	0	(20,904)		(20,904)	15,408	0	0	0	3,129		001
1111933 EFWSIOGR COLLAR 71-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/15/2020	12/15/2025	269	398,708	3694.62	0	245,663	0	323,697		323,697	78,033	0	0	0	3,129		001
1111934 EFWSIOGR COLLAR 71-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/15/2020	12/15/2025	269	398,708	4638.6	0	(102,983)	0	(155,399)		(155,399)	(52,416)	0	0	0	3,129		001
1122376 EFWSIOGR COLLAR 72-S&P500	VA HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	01/15/2021	01/14/2026	670	993,632	3014.6	0	(98,845)	0	(57,921)		(57,921)	40,925	0	0	0	7,926		001
1122377 EFWSIOGR COLLAR 72-S&P500	VA HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	01/15/2021	01/14/2026	670	993,632	3768.25	0	587,906	0	779,153		779,153	191,247	0	0	0	7,926		001
1122378 EFWSIOGR COLLAR 72-S&P500	VA HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	01/15/2021	01/14/2026	670	993,632	4800.75	0	(216,442)	0	(335,325)		(335,325)	(118,883)	0	0	0	7,926		001
1131380 EFWSIOGR COLLAR 73-S&P500	VA HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	02/17/2021	02/17/2026	445	659,595	3145.06	0	(77,125)	0	(46,372)		(46,372)	30,753	0	0	0	5,357		001
1131381 EFWSIOGR COLLAR 73-S&P500	VA HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	02/17/2021	02/17/2026	445	659,595	3931.33	0	351,036	0	472,687		472,687	121,650	0	0	0	5,357		001
1131382 EFWSIOGR COLLAR 73-S&P500	VA HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	02/17/2021	02/17/2026	445	659,595	5068.66	0	(104,152)	0	(168,599)		(168,599)	(64,447)	0	0	0	5,357		001
1131430 EFWSIOGR COLLAR 74-S&P500	VA HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	02/17/2021	02/14/2024	2,530	3,753,808	3145.06	0	(151,719)	0	(46,389)		(46,389)	105,330	0	0	0	14,867		001
1131431 EFWSIOGR COLLAR 74-S&P500	VA HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	02/17/2021	02/14/2024	2,530	3,753,808	3931.33	0	1,206,637	0	1,715,840		1,715,840	509,203	0	0	0	14,867		001
1131432 EFWSIOGR COLLAR 74-S&P500	VA HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	02/17/2021	02/14/2024	2,530	3,753,808	4405.49	0	(479,853)	0	(753,519)		(753,519)	(273,666)	0	0	0	14,867		001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1140319 EFWSIOGR COLLAR 76-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	03/16/2021	03/16/2026	292	432,755	3170.17	0	(52,925)	0	(32,197)		(32,197)	20,728	0	0	0	3,564		001
1140320 EFWSIOGR COLLAR 76-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	03/16/2021	03/16/2026	292	432,755	3962.71	0	227,704	0	307,197		307,197	79,493	0	0	0	3,564		001
1140321 EFWSIOGR COLLAR 76-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	03/16/2021	03/16/2026	292	432,755	4914.16	0	(87,518)	0	(136,940)		(136,940)	(49,422)	0	0	0	3,564		001
1149377 EFWSIOGR COLLAR 78-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	04/15/2021	04/14/2026	434	643,835	3336.34	0	(94,380)	0	(58,766)		(58,766)	35,614	0	0	0	5,379		001
1149378 EFWSIOGR COLLAR 78-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	04/15/2021	04/14/2026	434	643,835	4170.42	0	290,997	0	402,692		402,692	111,696	0	0	0	5,379		001
1149379 EFWSIOGR COLLAR 78-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	04/15/2021	04/14/2026	434	643,835	5004.92	0	(119,881)	0	(189,998)		(189,998)	(70,117)	0	0	0	5,379		001
1158403 EFWSIOGR COLLAR 79-S&P500	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWIY9T8XKCSX06	05/17/2021	05/14/2026	342	506,686	3330.63	0	(75,265)	0	(47,197)		(47,197)	28,069	0	0	0	4,295		001
1158404 EFWSIOGR COLLAR 79-S&P500	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWIY9T8XKCSX06	05/17/2021	05/14/2026	342	506,686	4163.29	0	234,057	0	323,219		323,219	89,162	0	0	0	4,295		001
1158405 EFWSIOGR COLLAR 79-S&P500	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWIY9T8XKCSX06	05/17/2021	05/14/2026	342	506,686	5017.18	0	(96,416)	0	(152,595)		(152,595)	(56,178)	0	0	0	4,295		001
1205681 EFWSIOGR COLLAR 80-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	10/15/2021	10/14/2026	1,818	2,696,614	3577.1	0	(542,380)	0	(359,040)		(359,040)	183,341	0	0	0	24,468		001
1205682 EFWSIOGR COLLAR 80-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	10/15/2021	10/14/2026	1,818	2,696,614	4471.37	0	1,046,075	0	1,485,128		1,485,128	439,053	0	0	0	24,468		001
1205683 EFWSIOGR COLLAR 80-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	10/15/2021	10/14/2026	1,818	2,696,614	5367.43	0	(404,282)	0	(655,295)		(655,295)	(251,014)	0	0	0	24,468		001
1240055 EFWSIOGR COLLAR 89-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	01/18/2022	01/14/2027	574	852,070	3661.69	0	(190,859)	0	(129,684)		(129,684)	61,175	0	0	0	8,022		001
1240056 EFWSIOGR COLLAR 89-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	01/18/2022	01/14/2027	574	852,070	4577.11	0	319,175	0	456,010		456,010	136,835	0	0	0	8,022		001
1240057 EFWSIOGR COLLAR 89-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	01/18/2022	01/14/2027	574	852,070	5763.04	0	(89,577)	0	(148,834)		(148,834)	(59,257)	0	0	0	8,022		001
1249801 EFWSIOGR COLLAR 93-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	02/15/2022	02/16/2027	332	209,206	1661.17	0	(57,666)	0	(42,168)		(42,168)	15,498	0	0	0	1,995		001
1249802 EFWSIOGR COLLAR 93-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	02/15/2022	02/16/2027	332	209,206	2076.46	0	84,578	0	100,020		100,020	15,442	0	0	0	1,995		001
1249803 EFWSIOGR COLLAR 93-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	02/15/2022	02/16/2027	332	209,206	2762.75	0	(22,733)	0	(26,494)		(26,494)	(3,760)	0	0	0	1,995		001
1249810 EFWSIOGR COLLAR 94-S&P500	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	02/15/2022	02/14/2025	473	702,070	3576.86	0	(95,153)	0	(49,645)		(49,645)	45,508	0	0	0	4,482		001
1249811 EFWSIOGR COLLAR 94-S&P500	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	02/15/2022	02/14/2025	473	702,070	4471.07	0	163,634	0	244,506		244,506	80,872	0	0	0	4,482		001
1249812 EFWSIOGR COLLAR 94-S&P500	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	02/15/2022	02/14/2025	473	702,070	5294.24	0	(34,794)	0	(56,018)		(56,018)	(21,224)	0	0	0	4,482		001
1249825 EFWSIOGR COLLAR 95-S&P500	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	02/15/2022	02/16/2027	359	532,524	3576.86	0	(112,822)	0	(76,896)		(76,896)	35,926	0	0	0	5,077		001
1249826 EFWSIOGR COLLAR 95-S&P500	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	02/15/2022	02/16/2027	359	532,524	4471.07	0	222,201	0	311,897		311,897	89,696	0	0	0	5,077		001
1249827 EFWSIOGR COLLAR 95-S&P500	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	02/15/2022	02/16/2027	359	532,524	5894.88	0	(50,201)	0	(84,110)		(84,110)	(33,909)	0	0	0	5,077		001
1261456 EFWSIOGR COLLAR 96-S&P500	VA HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	03/15/2022	03/15/2027	575	852,325	3409.96	0	(158,865)	0	(108,264)		(108,264)	50,601	0	0	0	8,208		001
1261457 EFWSIOGR COLLAR 96-S&P500	VA HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	03/15/2022	03/15/2027	575	852,325	4262.45	0	422,374	0	576,502		576,502	154,128	0	0	0	8,208		001
1261458 EFWSIOGR COLLAR 96-S&P500	VA HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	03/15/2022	03/15/2027	575	852,325	6031.54	0	(71,289)	0	(120,114)		(120,114)	(48,825)	0	0	0	8,208		001
1261485 EFWSIOGR COLLAR 97-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	03/15/2022	03/15/2027	348	219,029	1575.18	0	(52,146)	0	(37,903)		(37,903)	14,243	0	0	0	2,109		001
1261486 EFWSIOGR COLLAR 97-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	03/15/2022	03/15/2027	348	219,029	1968.97	0	106,002	0	124,757		124,757	18,755	0	0	0	2,109		001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1261487 EFWSIOGR COLLAR 97-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	03/15/2022	03/15/2027	348	219,029	2823.4	0	(21,838)	0	(25,203)		(25,203)	(3,365)	0	0	0	2,109		001
1261544 EFWSIOGR COLLAR 98-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	03/15/2022	03/14/2025	276	173,944	1575.18	0	(29,398)	0	(18,493)		(18,493)	10,905	0	0	0	1,136		001
1261545 EFWSIOGR COLLAR 98-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	03/15/2022	03/14/2025	276	173,944	1968.97	0	50,258	0	58,923		58,923	8,665	0	0	0	1,136		001
1261546 EFWSIOGR COLLAR 98-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	03/15/2022	03/14/2025	276	173,944	2548.44	0	(7,641)	0	(8,900)		(8,900)	(1,259)	0	0	0	1,136		001
1261559 EFWSIOGR COLLAR 99-S&P500	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	03/15/2022	03/14/2025	381	565,897	3409.96	0	(65,799)	0	(34,497)		(34,497)	31,302	0	0	0	3,697		001
1261560 EFWSIOGR COLLAR 99-S&P500	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	03/15/2022	03/14/2025	381	565,897	4262.45	0	178,842	0	256,114		256,114	77,273	0	0	0	3,697		001
1261561 EFWSIOGR COLLAR 99-S&P500	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	03/15/2022	03/14/2025	381	565,897	5328.06	0	(28,462)	0	(45,830)		(45,830)	(17,368)	0	0	0	3,697		001
1275069 EFWSIOGR COLLAR 100-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	04/19/2022	04/14/2027	442	278,088	1624.61	0	(72,901)	0	(53,484)		(53,484)	19,417	0	0	0	2,708		001
1275070 EFWSIOGR COLLAR 100-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	04/19/2022	04/14/2027	442	278,088	2030.77	0	124,596	0	147,064		147,064	22,468	0	0	0	2,708		001
1275071 EFWSIOGR COLLAR 100-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	04/19/2022	04/14/2027	442	278,088	2916.58	0	(24,001)	0	(27,197)		(27,197)	(3,196)	0	0	0	2,708		001
1275156 EFWSIOGR COLLAR 101-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	04/19/2022	04/14/2025	322	202,753	1624.61	0	(39,201)	0	(25,193)		(25,193)	14,008	0	0	0	1,357		001
1275157 EFWSIOGR COLLAR 101-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	04/19/2022	04/14/2025	322	202,753	2030.77	0	51,686	0	60,856		60,856	9,170	0	0	0	1,357		001
1275158 EFWSIOGR COLLAR 101-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	04/19/2022	04/14/2025	322	202,753	2574.58	0	(8,971)	0	(10,609)		(10,609)	(1,638)	0	0	0	1,357		001
1275174 EFWSIOGR COLLAR 102-S&P500	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	04/19/2022	04/14/2025	327	485,044	3569.77	0	(68,876)	0	(37,078)		(37,078)	31,798	0	0	0	3,246		001
1275175 EFWSIOGR COLLAR 102-S&P500	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	04/19/2022	04/14/2025	327	485,044	4462.21	0	122,692	0	181,680		181,680	58,989	0	0	0	3,246		001
1275176 EFWSIOGR COLLAR 102-S&P500	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	04/19/2022	04/14/2025	327	485,044	5505.07	0	(18,814)	0	(29,318)		(29,318)	(10,505)	0	0	0	3,246		001
1275180 EFWSIOGR COLLAR 103-S&P500	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	04/19/2022	04/14/2027	438	650,272	3569.77	0	(139,890)	0	(96,375)		(96,375)	43,515	0	0	0	6,331		001
1275181 EFWSIOGR COLLAR 103-S&P500	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	04/19/2022	04/14/2027	438	650,272	4462.21	0	281,899	0	393,751		393,751	111,852	0	0	0	6,331		001
1275182 EFWSIOGR COLLAR 103-S&P500	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	04/19/2022	04/14/2027	438	650,272	6330.98	0	(40,792)	0	(68,175)		(68,175)	(27,383)	0	0	0	6,331		001
1285208 EFWSIOGR COLLAR 105-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/17/2022	05/14/2025	354	223,053	1472.24	0	(31,293)	0	(19,702)		(19,702)	11,592	0	0	0	1,527		001
1285209 EFWSIOGR COLLAR 105-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/17/2022	05/14/2025	354	223,053	1840.3	0	91,128	0	106,918		106,918	15,790	0	0	0	1,527		001
1285210 EFWSIOGR COLLAR 105-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/17/2022	05/14/2025	354	223,053	2410.79	0	(18,863)	0	(22,995)		(22,995)	(4,133)	0	0	0	1,527		001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1285217 EFWSIOGR COLLAR 106-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2022	05/14/2027	558	351,344	1472.24	0	(70,428)	0	(51,151)		(51,151)	19,277	0	0	0	3,458		001
1285218 EFWSIOGR COLLAR 106-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2022	05/14/2027	558	351,344	1840.3	0	209,306	0	244,036		244,036	34,730	0	0	0	3,458		001
1285219 EFWSIOGR COLLAR 106-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2022	05/14/2027	558	351,344	2778.85	0	(41,300)	0	(48,593)		(48,593)	(7,292)	0	0	0	3,458		001
1285274 EFWSIOGR COLLAR 108-S&P500	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	05/17/2022	05/14/2027	587	870,373	3271.08	0	(147,938)	0	(101,135)		(101,135)	46,803	0	0	0	8,566		001
1285275 EFWSIOGR COLLAR 108-S&P500	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	05/17/2022	05/14/2027	587	870,373	4088.85	0	496,326	0	664,599		664,599	168,273	0	0	0	8,566		001
1285276 EFWSIOGR COLLAR 108-S&P500	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	05/17/2022	05/14/2027	587	870,373	6060.08	0	(78,201)	0	(131,770)		(131,770)	(53,569)	0	0	0	8,566		001
1285291 EFWSIOGR COLLAR 109-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	05/17/2022	05/14/2025	576	855,135	3271.08	0	(90,898)	0	(48,469)		(48,469)	42,429	0	0	0	5,853		001
1285292 EFWSIOGR COLLAR 109-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	05/17/2022	05/14/2025	576	855,135	4088.85	0	343,464	0	476,239		476,239	132,775	0	0	0	5,853		001
1285293 EFWSIOGR COLLAR 109-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	05/17/2022	05/14/2025	576	855,135	5180.57	0	(68,021)	0	(112,717)		(112,717)	(44,696)	0	0	0	5,853		001
1296490 EFWSIOGR COLLAR 110-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	06/15/2022	06/14/2027	365	229,481	1384.91	0	(39,387)	0	(28,554)		(28,554)	10,833	0	0	0	2,283		001
1296491 EFWSIOGR COLLAR 110-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	06/15/2022	06/14/2027	365	229,481	1731.14	0	158,949	0	184,029		184,029	25,080	0	0	0	2,283		001
1296492 EFWSIOGR COLLAR 110-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	06/15/2022	06/14/2027	365	229,481	2771.55	0	(28,396)	0	(33,596)		(33,596)	(5,200)	0	0	0	2,283		001
1296541 EFWSIOGR COLLAR 113-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/16/2025	401	252,393	1384.91	0	(29,682)	0	(18,719)		(18,719)	10,962	0	0	0	1,769		001
1296542 EFWSIOGR COLLAR 113-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/16/2025	401	252,393	1731.14	0	130,095	0	151,516		151,516	21,421	0	0	0	1,769		001
1296543 EFWSIOGR COLLAR 113-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/16/2025	401	252,393	2352.96	0	(27,731)	0	(34,001)		(34,001)	(6,269)	0	0	0	1,769		001
1296552 EFWSIOGR COLLAR 114-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/16/2025	489	726,075	3031.99	0	(61,469)	0	(32,707)		(32,707)	28,762	0	0	0	5,088		001
1296553 EFWSIOGR COLLAR 114-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/16/2025	489	726,075	3789.99	0	389,268	0	517,382		517,382	128,114	0	0	0	5,088		001
1296554 EFWSIOGR COLLAR 114-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/16/2025	489	726,075	5027.8	0	(81,906)	0	(134,264)		(134,264)	(52,358)	0	0	0	5,088		001
1296571 EFWSIOGR COLLAR 115-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/14/2027	719	1,066,606	3031.99	0	(149,096)	0	(101,330)		(101,330)	47,766	0	0	0	10,611		001
1296572 EFWSIOGR COLLAR 115-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/14/2027	719	1,066,606	3789.99	0	735,297	0	956,897		956,897	221,600	0	0	0	10,611		001
1296573 EFWSIOGR COLLAR 115-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/14/2027	719	1,066,606	6048.45	0	(102,034)	0	(171,708)		(171,708)	(69,674)	0	0	0	10,611		001
1306170 EFWSIOGR COLLAR 116-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2025	475	298,841	1395.5	0	(36,853)	0	(23,484)		(23,484)	13,369	0	0	0	2,135		001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1306171 EFWSIOGR COLLAR 116-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2025	475	298,841	1744.37	0	152,654	0	177,888		177,888	25,234	0	0	0	2,135		001
1306172 EFWSIOGR COLLAR 116-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2025	475	298,841	2358.13	0	(34,130)	0	(41,901)		(41,901)	(7,771)	0	0	0	2,135		001
1306179 EFWSIOGR COLLAR 117-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2027	499	314,361	1395.5	0	(55,553)	0	(40,485)		(40,485)	15,068	0	0	0	3,160		001
1306180 EFWSIOGR COLLAR 117-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2027	499	314,361	1744.37	0	216,178	0	250,518		250,518	34,341	0	0	0	3,160		001
1306181 EFWSIOGR COLLAR 117-Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2027	499	314,361	2762.86	0	(40,958)	0	(48,706)		(48,706)	(7,748)	0	0	0	3,160		001
1306185 EFWSIOGR COLLAR 118-S&P500	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2023	5,634	8,357,797	3476.84	0	(157,565)	0	(2,514)		(2,514)	155,050	0	0	0	8,184		001
1306186 EFWSIOGR COLLAR 118-S&P500	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2023	5,634	8,357,797	3863.16	0	2,007,432	0	3,328,165		3,328,165	1,320,733	0	0	0	8,184		001
1306187 EFWSIOGR COLLAR 118-S&P500	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2023	5,634	8,357,797	4490.73	0	(133,490)	0	(100,685)		(100,685)	32,805	0	0	0	8,184		001
1306200 EFWSIOGR COLLAR 119-S&P500	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2025	669	992,260	3090.53	0	(92,015)	0	(49,982)		(49,982)	42,033	0	0	0	7,088		001
1306201 EFWSIOGR COLLAR 119-S&P500	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2025	669	992,260	3863.16	0	507,051	0	679,622		679,622	172,571	0	0	0	7,088		001
1306202 EFWSIOGR COLLAR 119-S&P500	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2025	669	992,260	5129.97	0	(98,656)	0	(163,462)		(163,462)	(64,805)	0	0	0	7,088		001
1306227 EFWSIOGR COLLAR 120-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	07/15/2022	07/14/2027	532	789,892	3090.53	0	(117,870)	0	(81,013)		(81,013)	36,857	0	0	0	7,939		001
1306228 EFWSIOGR COLLAR 120-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	07/15/2022	07/14/2027	532	789,892	3863.16	0	526,623	0	688,918		688,918	162,294	0	0	0	7,939		001
1306229 EFWSIOGR COLLAR 120-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	07/15/2022	07/14/2027	532	789,892	6243.25	0	(64,224)	0	(107,745)		(107,745)	(43,521)	0	0	0	7,939		001
1306236 EFWSIOGR COLLAR 121-MXEA	VA HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	07/15/2022	07/14/2023	1,370	973,350	1635.35	0	(5,250)	0	(24)		(24)	5,226	0	0	0	953		001
1306237 EFWSIOGR COLLAR 121-MXEA	VA HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	07/15/2022	07/14/2023	1,370	973,350	1817.05	0	409,958	0	435,539		435,539	25,581	0	0	0	953		001
1306238 EFWSIOGR COLLAR 121-MXEA	VA HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	07/15/2022	07/14/2023	1,370	973,350	2110.72	0	(93,958)	0	(46,682)		(46,682)	47,276	0	0	0	953		001
1316554 EFWSIOGR COLLAR 122-MXEA	VA HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	08/16/2022	08/14/2023	1,513	1,074,858	1765.31	0	(18,005)	0	(1,160)		(1,160)	16,845	0	0	0	1,887		001
1316555 EFWSIOGR COLLAR 122-MXEA	VA HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	08/16/2022	08/14/2023	1,513	1,074,858	1961.45	0	281,137	0	280,691		280,691	(447)	0	0	0	1,887		001
1316556 EFWSIOGR COLLAR 122-MXEA	VA HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	08/16/2022	08/14/2023	1,513	1,074,858	2278.46	0	(25,565)	0	(2,191)		(2,191)	23,374	0	0	0	1,887		001
1316569 EFWSIOGR COLLAR 123-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/16/2022	08/14/2025	257	162,027	1616.42	0	(33,202)	0	(21,978)		(21,978)	11,225	0	0	0	1,181		001
1316570 EFWSIOGR COLLAR 123-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/16/2022	08/14/2025	257	162,027	2020.53	0	48,060	0	57,024		57,024	8,965	0	0	0	1,181		001
1316571 EFWSIOGR COLLAR 123-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/16/2022	08/14/2025	257	162,027	2650.94	0	(8,022)	0	(9,702)		(9,702)	(1,681)	0	0	0	1,181		001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1316584 EFWSIOGR COLLAR 124-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	08/16/2022	08/16/2027	462	290,714	1616.42	0	(77,231)	0	(57,421)		(57,421)	19,810	0	0	0	2,955		001
1316585 EFWSIOGR COLLAR 124-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	08/16/2022	08/16/2027	462	290,714	2020.53	0	140,705	0	165,775		165,775	25,070	0	0	0	2,955		001
1316586 EFWSIOGR COLLAR 124-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	08/16/2022	08/16/2027	462	290,714	2963.11	0	(26,964)	0	(30,986)		(30,986)	(4,022)	0	0	0	2,955		001
1316590 EFWSIOGR COLLAR 125-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	08/16/2022	08/14/2025	398	590,600	3444.16	0	(81,562)	0	(46,226)		(46,226)	35,336	0	0	0	4,306		001
1316591 EFWSIOGR COLLAR 125-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	08/16/2022	08/14/2025	398	590,600	4305.2	0	201,318	0	287,525		287,525	86,206	0	0	0	4,306		001
1316592 EFWSIOGR COLLAR 125-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	08/16/2022	08/14/2025	398	590,600	5549.4	0	(29,433)	0	(48,134)		(48,134)	(18,701)	0	0	0	4,306		001
1316611 EFWSIOGR COLLAR 126-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	08/16/2022	08/16/2027	441	654,001	3444.16	0	(133,197)	0	(93,424)		(93,424)	39,773	0	0	0	6,647		001
1316612 EFWSIOGR COLLAR 126-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	08/16/2022	08/16/2027	441	654,001	4305.2	0	335,471	0	457,196		457,196	121,725	0	0	0	6,647		001
1316613 EFWSIOGR COLLAR 126-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	08/16/2022	08/16/2027	441	654,001	6268.37	0	(54,790)	0	(91,624)		(91,624)	(36,835)	0	0	0	6,647		001
1316633 EFWSIOGR COLLAR 127-S&P500	VA HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	08/16/2022	08/14/2023	8,467	767,987	4923	0	(1,678)	0	(216)		(216)	1,462	0	0	0	1,348		001
1316634 EFWSIOGR COLLAR 127-S&P500	VA HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	08/16/2022	08/14/2023	8,467	767,987	3874.68	0	(50,696)	0	(2,703)		(2,703)	47,992	0	0	0	1,348		001
1316635 EFWSIOGR COLLAR 127-S&P500	VA HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	08/16/2022	08/14/2023	8,467	767,987	4305.2	0	53,994	0	98,274		98,274	44,279	0	0	0	1,348		001
1328728 EFWSIOGR COLLAR 128-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	09/15/2022	09/14/2027	304	191,091	1460.19	0	(38,741)	0	(28,544)		(28,544)	10,198	0	0	0	1,961		001
1328729 EFWSIOGR COLLAR 128-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	09/15/2022	09/14/2027	304	191,091	1825.23	0	121,351	0	141,308		141,308	19,957	0	0	0	1,961		001
1328730 EFWSIOGR COLLAR 128-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	09/15/2022	09/14/2027	304	191,091	2566.1	0	(38,582)	0	(46,650)		(46,650)	(8,068)	0	0	0	1,961		001
1328763 EFWSIOGR COLLAR 129-S&P500	VA HEDGE	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/15/2022	09/14/2023	5,501	8,160,770	3901.35	0	2,107,826	0	3,243,070		3,243,070	1,135,244	0	0	0	18,619		001
1328764 EFWSIOGR COLLAR 129-S&P500	VA HEDGE	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/15/2022	09/14/2023	5,501	8,160,770	4490.22	0	(324,024)	0	(496,741)		(496,741)	(172,717)	0	0	0	18,619		001
1328765 EFWSIOGR COLLAR 129-S&P500	VA HEDGE	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/15/2022	09/14/2023	5,501	8,160,770	3511.22	0	(301,836)	0	(31,778)		(31,778)	270,058	0	0	0	18,619		001
1328781 EFWSIOGR COLLAR 130-MXEA	VA HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	09/15/2022	09/14/2023	1,448	1,028,863	1625.43	0	(12,233)	0	(1,403)		(1,403)	10,829	0	0	0	2,347		001
1328782 EFWSIOGR COLLAR 130-MXEA	VA HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	09/15/2022	09/14/2023	1,448	1,028,863	1806.03	0	476,776	0	497,819		497,819	21,042	0	0	0	2,347		001
1328783 EFWSIOGR COLLAR 130-MXEA	VA HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	09/15/2022	09/14/2023	1,448	1,028,863	2086.02	0	(161,139)	0	(129,397)		(129,397)	31,742	0	0	0	2,347		001
1328912 EFWSIOGR COLLAR 131-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWIY9T8XKCSX06	09/15/2022	09/15/2025	296	186,263	1825.23	0	84,828	0	99,478		99,478	14,650	0	0	0	1,386		001
1328913 EFWSIOGR COLLAR 131-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWIY9T8XKCSX06	09/15/2022	09/15/2025	296	186,263	1460.18	0	(27,809)	0	(18,197)		(18,197)	9,612	0	0	0	1,386		001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1328914 EFWSIOGR COLLAR 131-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	09/15/2022	09/15/2025	296	186,263	2370.97	0	(23,022)	0	(28,163)		(28,163)	(5,140)	0	0	0	1,386		001
1328929 EFWSIOGR COLLAR 132-S&P500	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	09/15/2022	09/15/2025	695	1,031,598	3121.08	0	(104,577)	0	(58,853)		(58,853)	45,724	0	0	0	7,674		001
1328930 EFWSIOGR COLLAR 132-S&P500	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	09/15/2022	09/15/2025	695	1,031,598	3901.35	0	524,739	0	706,769		706,769	182,030	0	0	0	7,674		001
1328931 EFWSIOGR COLLAR 132-S&P500	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	09/15/2022	09/15/2025	695	1,031,598	4994.9	0	(143,986)	0	(233,961)		(233,961)	(89,975)	0	0	0	7,674		001
1328947 EFWSIOGR COLLAR 133-S&P500	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	09/15/2022	09/14/2027	574	851,743	3121.08	0	(134,133)	0	(93,659)		(93,659)	40,475	0	0	0	8,739		001
1328948 EFWSIOGR COLLAR 133-S&P500	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	09/15/2022	09/14/2027	574	851,743	3901.35	0	564,748	0	740,046		740,046	175,298	0	0	0	8,739		001
1328949 EFWSIOGR COLLAR 133-S&P500	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	09/15/2022	09/14/2027	574	851,743	5494.66	0	(166,157)	0	(262,690)		(262,690)	(96,532)	0	0	0	8,739		001
1340885 EFWSIOGR COLLAR 134-MXEA	VA HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	10/17/2022	10/16/2023	1,335	948,394	1521.94	0	(10,222)	0	(1,849)		(1,849)	8,372	0	0	0	2,579		001
1340886 EFWSIOGR COLLAR 134-MXEA	VA HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	10/17/2022	10/16/2023	1,335	948,394	1691.04	0	590,141	0	617,967		617,967	27,826	0	0	0	2,579		001
1340887 EFWSIOGR COLLAR 134-MXEA	VA HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	10/17/2022	10/16/2023	1,335	948,394	2052.28	0	(196,731)	0	(177,089)		(177,089)	19,642	0	0	0	2,579		001
1340912 EFWSIOGR COLLAR 135-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/17/2022	10/14/2025	487	306,854	1388.6	0	(39,725)	0	(26,088)		(26,088)	13,637	0	0	0	2,323		001
1340913 EFWSIOGR COLLAR 135-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/17/2022	10/14/2025	487	306,854	1735.75	0	166,388	0	193,954		193,954	27,566	0	0	0	2,323		001
1340914 EFWSIOGR COLLAR 135-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/17/2022	10/14/2025	487	306,854	2497.05	0	(27,743)	0	(33,905)		(33,905)	(6,161)	0	0	0	2,323		001
1340921 EFWSIOGR COLLAR 136-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/17/2022	10/14/2027	335	210,735	1388.6	0	(37,661)	0	(27,764)		(27,764)	9,897	0	0	0	2,183		001
1340922 EFWSIOGR COLLAR 136-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/17/2022	10/14/2027	335	210,735	1735.75	0	150,557	0	174,150		174,150	23,593	0	0	0	2,183		001
1340923 EFWSIOGR COLLAR 136-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/17/2022	10/14/2027	335	210,735	2844.55	0	(26,108)	0	(30,994)		(30,994)	(4,886)	0	0	0	2,183		001
1340930 EFWSIOGR COLLAR 137-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/17/2022	10/16/2023	6,411	1,783,964	3310.16	0	(55,928)	0	(9,119)		(9,119)	46,809	0	0	0	4,852		001
1340931 EFWSIOGR COLLAR 137-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/17/2022	10/16/2023	6,411	1,783,964	3677.95	0	701,085	0	992,680		992,680	291,595	0	0	0	4,852		001
1340932 EFWSIOGR COLLAR 137-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/17/2022	10/16/2023	6,411	1,783,964	4425.68	0	(123,259)	0	(201,077)		(201,077)	(77,819)	0	0	0	4,852		001
1340962 EFWSIOGR COLLAR 138-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	10/17/2022	10/14/2027	638	946,232	2942.36	0	(129,066)	0	(89,938)		(89,938)	39,127	0	0	0	9,803		001
1340963 EFWSIOGR COLLAR 138-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	10/17/2022	10/14/2027	638	946,232	3677.95	0	713,522	0	917,934		917,934	204,413	0	0	0	9,803		001
1340964 EFWSIOGR COLLAR 138-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	10/17/2022	10/14/2027	638	946,232	6028.53	0	(111,237)	0	(185,201)		(185,201)	(73,965)	0	0	0	9,803		001
1340968 EFWSIOGR COLLAR 139-S&P500	VA HEDGE	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/17/2022	10/14/2025	629	932,923	2942.36	0	(79,828)	0	(44,753)		(44,753)	35,075	0	0	0	7,064		001
1340969 EFWSIOGR COLLAR 139-S&P500	VA HEDGE	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/17/2022	10/14/2025	629	932,923	3677.95	0	570,679	0	749,650		749,650	178,971	0	0	0	7,064		001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1340970 EFWSIOGR COLLAR 139-S&P500	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/17/2022	10/14/2025	629	932,923	5177.08	0	(101,603)	0	(169,431)		(169,431)	(67,828)	0	0	0	7,064		001
1351750 EFWSIOGR COLLAR 140-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	11/15/2022	11/14/2025	431	271,266	1511.36	0	(46,810)	0	(31,305)		(31,305)	15,505	0	0	0	2,092		001
1351751 EFWSIOGR COLLAR 140-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	11/15/2022	11/14/2025	431	271,266	1889.2	0	113,679	0	133,773		133,773	20,094	0	0	0	2,092		001
1351752 EFWSIOGR COLLAR 140-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	11/15/2022	11/14/2025	431	271,266	2642.05	0	(17,314)	0	(20,751)		(20,751)	(3,438)	0	0	0	2,092		001
1351762 EFWSIOGR COLLAR 141-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	11/15/2022	11/15/2027	392	246,939	1511.36	0	(55,777)	0	(41,389)		(41,389)	14,387	0	0	0	2,584		001
1351763 EFWSIOGR COLLAR 141-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	11/15/2022	11/15/2027	392	246,939	1889.2	0	147,837	0	172,422		172,422	24,584	0	0	0	2,584		001
1351764 EFWSIOGR COLLAR 141-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	11/15/2022	11/15/2027	392	246,939	3019.14	0	(23,050)	0	(26,600)		(26,600)	(3,550)	0	0	0	2,584		001
1351798 EFWSIOGR COLLAR 142-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	11/15/2022	11/14/2025	646	958,814	3193.38	0	(109,606)	0	(63,846)		(63,846)	45,760	0	0	0	7,393		001
1351799 EFWSIOGR COLLAR 142-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	11/15/2022	11/14/2025	646	958,814	3991.73	0	465,216	0	633,550		633,550	168,334	0	0	0	7,393		001
1351800 EFWSIOGR COLLAR 142-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	11/15/2022	11/14/2025	646	958,814	5448.71	0	(69,961)	0	(119,445)		(119,445)	(49,485)	0	0	0	7,393		001
1351804 EFWSIOGR COLLAR 143-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	11/15/2022	11/15/2027	732	1,085,912	3193.38	0	(186,383)	0	(131,988)		(131,988)	54,396	0	0	0	11,364		001
1351805 EFWSIOGR COLLAR 143-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	11/15/2022	11/15/2027	732	1,085,912	3991.73	0	695,953	0	917,507		917,507	221,554	0	0	0	11,364		001
1351806 EFWSIOGR COLLAR 143-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	11/15/2022	11/15/2027	732	1,085,912	6346.85	0	(97,251)	0	(161,354)		(161,354)	(64,103)	0	0	0	11,364		001
1351830 EFWSIOGR COLLAR 144-S&P500	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/15/2022	11/14/2023	3,600	5,143,512	3592.56	0	(307,804)	0	(64,176)		(64,176)	243,628	0	0	0	15,756		001
1351831 EFWSIOGR COLLAR 144-S&P500	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/15/2022	11/14/2023	3,600	5,143,512	3991.73	0	1,284,104	0	1,923,721		1,923,721	639,617	0	0	0	15,756		001
1351832 EFWSIOGR COLLAR 144-S&P500	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/15/2022	11/14/2023	3,600	5,143,512	4706.25	0	(136,359)	0	(175,152)		(175,152)	(38,793)	0	0	0	15,756		001
1351842 EFWSIOGR COLLAR 145-MXEA	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	11/15/2022	11/14/2023	1,469	1,043,808	1738.17	0	(33,552)	0	(10,240)		(10,240)	23,312	0	0	0	3,197		001
1351843 EFWSIOGR COLLAR 145-MXEA	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	11/15/2022	11/14/2023	1,469	1,043,808	1931.3	0	363,130	0	365,541		365,541	2,410	0	0	0	3,197		001
1351844 EFWSIOGR COLLAR 145-MXEA	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	11/15/2022	11/14/2023	1,469	1,043,808	2332.82	0	(44,579)	0	(11,806)		(11,806)	32,773	0	0	0	3,197		001
1361568 EFWSIOGR COLLAR 146-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	12/15/2022	12/15/2025	407	256,499	1419.68	0	(36,952)	0	(24,725)		(24,725)	12,227	0	0	0	2,013		001
1361569 EFWSIOGR COLLAR 146-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	12/15/2022	12/15/2025	407	256,499	1774.61	0	134,300	0	156,664		156,664	22,363	0	0	0	2,013		001
1361570 EFWSIOGR COLLAR 146-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	12/15/2022	12/15/2025	407	256,499	2468.65	0	(28,311)	0	(34,392)		(34,392)	(6,081)	0	0	0	2,013		001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1361574 EFWSIOGR COLLAR 147-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	12/15/2022	12/14/2027	562	354,061	1419.68	0	(68,084)	0	(50,658)		(50,658)	17,426	0	0	0	3,739		001
1361575 EFWSIOGR COLLAR 147-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	12/15/2022	12/14/2027	562	354,061	1774.61	0	245,867	0	285,163		285,163	39,296	0	0	0	3,739		001
1361576 EFWSIOGR COLLAR 147-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	12/15/2022	12/14/2027	562	354,061	2768.39	0	(53,741)	0	(64,882)		(64,882)	(11,141)	0	0	0	3,739		001
1361586 EFWSIOGR COLLAR 148-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	12/15/2022	12/15/2025	467	693,037	3116.6	0	(74,862)	0	(43,805)		(43,805)	31,057	0	0	0	5,438		001
1361587 EFWSIOGR COLLAR 148-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	12/15/2022	12/15/2025	467	693,037	3895.75	0	367,824	0	495,451		495,451	127,628	0	0	0	5,438		001
1361588 EFWSIOGR COLLAR 148-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	12/15/2022	12/15/2025	467	693,037	5262.38	0	(73,027)	0	(123,615)		(123,615)	(50,588)	0	0	0	5,438		001
1361607 EFWSIOGR COLLAR 149-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	12/15/2022	12/14/2027	715	1,060,118	3116.6	0	(172,413)	0	(122,777)		(122,777)	49,637	0	0	0	11,195		001
1361608 EFWSIOGR COLLAR 149-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	12/15/2022	12/14/2027	715	1,060,118	3895.75	0	721,948	0	943,530		943,530	221,581	0	0	0	11,195		001
1361609 EFWSIOGR COLLAR 149-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	12/15/2022	12/14/2027	715	1,060,118	6096.46	0	(126,587)	0	(210,242)		(210,242)	(83,655)	0	0	0	11,195		001
1361676 EFWSIOGR COLLAR 150-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	12/15/2022	12/14/2023	7,009	1,002,048	3506.18	0	(58,119)	0	(14,058)		(14,058)	44,061	0	0	0	3,389		001
1361677 EFWSIOGR COLLAR 150-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	12/15/2022	12/14/2023	7,009	1,002,048	3895.75	0	309,640	0	447,047		447,047	137,408	0	0	0	3,389		001
1361678 EFWSIOGR COLLAR 150-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	12/15/2022	12/14/2023	7,009	1,002,048	4577.51	0	(56,324)	0	(87,559)		(87,559)	(31,235)	0	0	0	3,389		001
1361688 EFWSIOGR COLLAR 151-MXEA	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSII5Y70E568	12/15/2022	12/14/2023	1,556	1,105,963	1765.39	0	(46,619)	0	(16,934)		(16,934)	29,685	0	0	0	3,740		001
1361689 EFWSIOGR COLLAR 151-MXEA	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSII5Y70E568	12/15/2022	12/14/2023	1,556	1,105,963	1961.54	0	368,928	0	363,563		363,563	(5,364)	0	0	0	3,740		001
1361690 EFWSIOGR COLLAR 151-MXEA	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSII5Y70E568	12/15/2022	12/14/2023	1,556	1,105,963	2364.83	0	(51,360)	0	(13,603)		(13,603)	37,757	0	0	0	3,740		001
1368744 EFWSIOGR COLLAR 152-MXEA	VA HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	01/18/2023	01/16/2024	1,472	1,045,835	1893.79	0	(78,764)	0	(36,744)		(36,744)	42,020	0	0	0	3,871		001
1368745 EFWSIOGR COLLAR 152-MXEA	VA HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	01/18/2023	01/16/2024	1,472	1,045,835	2104.21	0	223,871	0	202,061		202,061	(21,810)	0	0	0	3,871		001
1368746 EFWSIOGR COLLAR 152-MXEA	VA HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	01/18/2023	01/16/2024	1,472	1,045,835	2444.29	0	(36,933)	0	(9,705)		(9,705)	27,228	0	0	0	3,871		001
1368778 EFWSIOGR COLLAR 153-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSII5Y70E568	01/18/2023	01/16/2024	1,835	6,089,707	3535.97	0	(406,450)	0	(112,740)		(112,740)	293,711	0	0	0	22,539		001
1368779 EFWSIOGR COLLAR 153-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSII5Y70E568	01/18/2023	01/16/2024	1,835	6,089,707	3928.86	0	1,880,188	0	2,702,515		2,702,515	822,327	0	0	0	22,539		001
1368780 EFWSIOGR COLLAR 153-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSII5Y70E568	01/18/2023	01/16/2024	1,835	6,089,707	4502.08	0	(526,598)	0	(839,503)		(839,503)	(312,904)	0	0	0	22,539		001
1368798 EFWSIOGR COLLAR 154-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	01/18/2023	01/14/2026	199	294,890	3143.09	0	(33,526)	0	(19,906)		(19,906)	13,620	0	0	0	2,352		001
1368799 EFWSIOGR COLLAR 154-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	01/18/2023	01/14/2026	199	294,890	3928.86	0	154,710	0	208,781		208,781	54,071	0	0	0	2,352		001
1368800 EFWSIOGR COLLAR 154-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	01/18/2023	01/14/2026	199	294,890	5124.8	0	(40,658)	0	(66,953)		(66,953)	(26,295)	0	0	0	2,352		001
1368810 EFWSIOGR COLLAR 155-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	01/18/2023	01/14/2028	648	961,319	3143.09	0	(161,547)	0	(115,712)		(115,712)	45,835	0	0	0	10,247		001
1368811 EFWSIOGR COLLAR 155-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	01/18/2023	01/14/2028	648	961,319	3928.86	0	648,487	0	848,706		848,706	200,219	0	0	0	10,247		001

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1368812 EFWSIOGR COLLAR 155-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	01/18/2023	01/14/2028	648	961,319	5963.22	0	(136,031)	0	(223,875)		(223,875)	(87,844)	0	0	0	10,247		001
1368834 EFWSIOGR COLLAR 156-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/18/2023	01/14/2026	388	244,448	1483.49	0	(41,160)	0	(27,844)		(27,844)	13,316	0	0	0	1,950		001
1368835 EFWSIOGR COLLAR 156-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/18/2023	01/14/2026	388	244,448	1854.37	0	113,099	0	132,877		132,877	19,778	0	0	0	1,950		001
1368836 EFWSIOGR COLLAR 156-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/18/2023	01/14/2026	388	244,448	2497.83	0	(26,298)	0	(31,880)		(31,880)	(5,581)	0	0	0	1,950		001
1368843 EFWSIOGR COLLAR 157-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/18/2023	01/14/2028	401	252,257	1483.49	0	(54,933)	0	(40,986)		(40,986)	13,947	0	0	0	2,689		001
1368844 EFWSIOGR COLLAR 157-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/18/2023	01/14/2028	401	252,257	1854.37	0	160,817	0	187,298		187,298	26,481	0	0	0	2,689		001
1368845 EFWSIOGR COLLAR 157-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/18/2023	01/14/2028	401	252,257	2814.37	0	(36,312)	0	(43,742)		(43,742)	(7,430)	0	0	0	2,689		001
1375738 EFWSIOGR COLLAR 158-MXEA	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	02/15/2023	02/14/2024	1,498	1,064,263	1880.23	0	(83,181)	0	(43,396)		(43,396)	39,785	0	0	0	4,215		001
1375739 EFWSIOGR COLLAR 158-MXEA	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	02/15/2023	02/14/2024	1,498	1,064,263	2089.14	0	256,904	0	242,815		242,815	(14,089)	0	0	0	4,215		001
1375740 EFWSIOGR COLLAR 158-MXEA	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	02/15/2023	02/14/2024	1,498	1,064,263	2444.08	0	(44,838)	0	(16,753)		(16,753)	28,085	0	0	0	4,215		001
1375759 EFWSIOGR COLLAR 159-S&P500	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/15/2023	02/14/2028	728	1,079,440	3318.08	0	(211,773)	0	(152,325)		(152,325)	59,448	0	0	0	11,614		001
1375760 EFWSIOGR COLLAR 159-S&P500	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/15/2023	02/14/2028	728	1,079,440	4147.6	0	648,849	0	865,989		865,989	217,140	0	0	0	11,614		001
1375761 EFWSIOGR COLLAR 159-S&P500	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/15/2023	02/14/2028	728	1,079,440	6287.35	0	(116,481)	0	(192,712)		(192,712)	(76,231)	0	0	0	11,614		001
1375770 EFWSIOGR COLLAR 160-Russel2000	VA HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	02/15/2023	02/14/2028	292	183,964	1568.78	0	(46,766)	0	(35,207)		(35,207)	11,559	0	0	0	1,979		001
1375771 EFWSIOGR COLLAR 160-Russel2000	VA HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	02/15/2023	02/14/2028	292	183,964	1960.97	0	103,906	0	121,766		121,766	17,860	0	0	0	1,979		001
1375772 EFWSIOGR COLLAR 160-Russel2000	VA HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	02/15/2023	02/14/2028	292	183,964	2997.73	0	(19,754)	0	(23,237)		(23,237)	(3,483)	0	0	0	1,979		001
1375816 EFWSIOGR COLLAR 161-S&P500	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	02/15/2023	02/17/2026	191	282,915	3318.08	0	(39,284)	0	(24,016)		(24,016)	15,269	0	0	0	2,298		001
1375817 EFWSIOGR COLLAR 161-S&P500	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	02/15/2023	02/17/2026	191	282,915	4147.6	0	126,301	0	174,900		174,900	48,599	0	0	0	2,298		001
1375818 EFWSIOGR COLLAR 161-S&P500	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	02/15/2023	02/17/2026	191	282,915	5452.85	0	(25,009)	0	(42,618)		(42,618)	(17,609)	0	0	0	2,298		001
1375825 EFWSIOGR COLLAR 162-S&P500	VA HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	02/15/2023	02/14/2024	2,782	5,625,711	3732.84	0	(547,883)	0	(171,252)		(171,252)	376,632	0	0	0	22,280		001
1375826 EFWSIOGR COLLAR 162-S&P500	VA HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	02/15/2023	02/14/2024	2,782	5,625,711	4147.6	0	1,265,354	0	1,882,287		1,882,287	616,933	0	0	0	22,280		001
1375827 EFWSIOGR COLLAR 162-S&P500	VA HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	02/15/2023	02/14/2024	2,782	5,625,711	4728.26	0	(262,047)	0	(406,220)		(406,220)	(144,173)	0	0	0	22,280		001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1385593 EFWSIOGR COLLAR 163-Russel2000	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	03/15/2023	03/14/2024	3,352	2,110,199	1571.35	0	(224,128)	0	(97,319)		(97,319)	126,808	0	0	0	8,871		001
1385594 EFWSIOGR COLLAR 163-Russel2000	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	03/15/2023	03/14/2024	3,352	2,110,199	1745.95	0	729,127	0	817,814		817,814	88,687	0	0	0	8,871		001
1385595 EFWSIOGR COLLAR 163-Russel2000	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	03/15/2023	03/14/2024	3,352	2,110,199	2072.61	0	(210,822)	0	(193,107)		(193,107)	17,715	0	0	0	8,871		001
1385608 EFWSIOGR COLLAR 164-Russel2000	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	03/15/2023	03/16/2026	718	451,825	1396.76	0	(65,484)	0	(44,535)		(44,535)	20,949	0	0	0	3,721		001
1385609 EFWSIOGR COLLAR 164-Russel2000	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	03/15/2023	03/16/2026	718	451,825	1745.95	0	258,548	0	301,319		301,319	42,771	0	0	0	3,721		001
1385610 EFWSIOGR COLLAR 164-Russel2000	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	03/15/2023	03/16/2026	718	451,825	2375.18	0	(73,387)	0	(88,971)		(88,971)	(15,584)	0	0	0	3,721		001
1385614 EFWSIOGR COLLAR 165-Russel2000	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	03/15/2023	03/14/2028	331	208,424	1396.76	0	(39,265)	0	(29,413)		(29,413)	9,852	0	0	0	2,262		001
1385615 EFWSIOGR COLLAR 165-Russel2000	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	03/15/2023	03/14/2028	331	208,424	1745.95	0	153,384	0	177,330		177,330	23,946	0	0	0	2,262		001
1385616 EFWSIOGR COLLAR 165-Russel2000	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	03/15/2023	03/14/2028	331	208,424	2813.42	0	(31,903)	0	(38,595)		(38,595)	(6,692)	0	0	0	2,262		001
1385629 EFWSIOGR COLLAR 166-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	03/15/2023	03/14/2028	452	670,847	3113.54	0	(112,159)	0	(81,111)		(81,111)	31,047	0	0	0	7,279		001
1385630 EFWSIOGR COLLAR 166-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	03/15/2023	03/14/2028	452	670,847	3891.93	0	468,820	0	611,261		611,261	142,441	0	0	0	7,279		001
1385631 EFWSIOGR COLLAR 166-S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	03/15/2023	03/14/2028	452	670,847	6197.12	0	(81,718)	0	(134,967)		(134,967)	(53,248)	0	0	0	7,279		001
1385643 EFWSIOGR COLLAR 167-S&P500	VA HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/14/2024	8,399	12,459,078	3502.74	0	(933,382)	0	(308,409)		(308,409)	624,973	0	0	0	52,374		001
1385644 EFWSIOGR COLLAR 167-S&P500	VA HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/14/2024	8,399	12,459,078	3891.93	0	4,375,681	0	6,134,602		6,134,602	1,758,921	0	0	0	52,374		001
1385645 EFWSIOGR COLLAR 167-S&P500	VA HEDGE	N/A	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/14/2024	8,399	12,459,078	4465.37	0	(1,494,871)	0	(2,353,269)		(2,353,269)	(858,398)	0	0	0	52,374		001
1385669 EFWSIOGR COLLAR 168-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	03/15/2023	03/16/2026	1,460	2,165,387	3113.54	0	(250,211)	0	(151,350)		(151,350)	98,861	0	0	0	17,831		001
1385670 EFWSIOGR COLLAR 168-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	03/15/2023	03/16/2026	1,460	2,165,387	3891.93	0	1,201,601	0	1,607,849		1,607,849	406,248	0	0	0	17,831		001
1385671 EFWSIOGR COLLAR 168-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	03/15/2023	03/16/2026	1,460	2,165,387	5102.32	0	(339,419)	0	(549,602)		(549,602)	(210,184)	0	0	0	17,831		001
1385684 EFWSIOGR COLLAR 169-MXEA	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	03/15/2023	03/14/2024	1,579	1,122,284	1773.33	0	(68,266)	0	(38,833)		(38,833)	29,433	0	0	0	4,718		001
1385685 EFWSIOGR COLLAR 169-MXEA	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	03/15/2023	03/14/2024	1,579	1,122,284	1970.37	0	412,873	0	420,536		420,536	7,663	0	0	0	4,718		001
1385686 EFWSIOGR COLLAR 169-MXEA	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	03/15/2023	03/14/2024	1,579	1,122,284	2325.04	0	(97,099)	0	(69,979)		(69,979)	27,120	0	0	0	4,718		001
1415434 EFWSIOGR COLLAR 170-MXEA	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	04/17/2023	04/15/2024	1,429	1,015,471	1919.56	0	(90,461)	0	(62,052)		(62,052)	28,409	0	0	0	4,526		001
1415435 EFWSIOGR COLLAR 170-MXEA	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	04/17/2023	04/15/2024	1,429	1,015,471	2132.84	0	243,144	0	217,518		217,518	(25,626)	0	0	0	4,526		001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1415436 EFWSIOGR COLLAR 170-MXEA	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	04/17/2023	04/15/2024	1,429	1,015,471	2506.09	0	(32,226)	0	(19,122)		(19,122)	13,104	0	0	0	4,526		001
1415506 EFWSIOGR COLLAR 171-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	04/17/2023	04/15/2024	3,463	2,180,498	1622.55	0	(265,371)	0	(137,709)		(137,709)	127,662	0	0	0	9,718		001
1415507 EFWSIOGR COLLAR 171-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	04/17/2023	04/15/2024	3,463	2,180,498	1802.84	0	667,482	0	742,225		742,225	74,743	0	0	0	9,718		001
1415508 EFWSIOGR COLLAR 171-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	04/17/2023	04/15/2024	3,463	2,180,498	2154.75	0	(155,352)	0	(145,669)		(145,669)	9,683	0	0	0	9,718		001
1415509 EFWSIOGR COLLAR 172-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	04/17/2023	04/14/2026	336	211,624	2482.15	0	(28,743)	0	(33,343)		(33,343)	(4,600)	0	0	0	1,768		001
1415510 EFWSIOGR COLLAR 172-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	04/17/2023	04/14/2026	336	211,624	1442.27	0	(33,270)	0	(23,545)		(23,545)	9,724	0	0	0	1,768		001
1415511 EFWSIOGR COLLAR 172-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	04/17/2023	04/14/2026	336	211,624	1802.84	0	116,352	0	131,150		131,150	14,798	0	0	0	1,768		001
1415512 EFWSIOGR COLLAR 173-S&P500	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	04/17/2023	04/15/2024	8,640	12,816,949	3736.19	0	(1,237,415)	0	(522,494)		(522,494)	714,922	0	0	0	57,123		001
1415513 EFWSIOGR COLLAR 173-S&P500	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	04/17/2023	04/15/2024	8,640	12,816,949	4151.32	0	3,346,390	0	4,671,338		4,671,338	1,324,949	0	0	0	57,123		001
1415514 EFWSIOGR COLLAR 173-S&P500	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	04/17/2023	04/15/2024	8,640	12,816,949	4792.28	0	(691,512)	0	(1,058,399)		(1,058,399)	(366,887)	0	0	0	57,123		001
1415515 EFWSIOGR COLLAR 174-S&P500	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	04/17/2023	04/14/2026	461	684,319	3321.06	0	(94,409)	0	(61,488)		(61,488)	32,922	0	0	0	5,717		001
1415516 EFWSIOGR COLLAR 174-S&P500	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	04/17/2023	04/14/2026	461	684,319	4151.32	0	329,380	0	433,784		433,784	104,404	0	0	0	5,717		001
1415517 EFWSIOGR COLLAR 174-S&P500	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	04/17/2023	04/14/2026	461	684,319	5603.87	0	(63,252)	0	(91,786)		(91,786)	(28,534)	0	0	0	5,717		001
1415527 EFWSIOGR COLLAR 175-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/17/2023	04/18/2028	425	267,499	1442.27	0	(54,060)	0	(41,511)		(41,511)	12,549	0	0	0	2,932		001
1415528 EFWSIOGR COLLAR 175-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/17/2023	04/18/2028	425	267,499	1802.84	0	186,291	0	216,349		216,349	30,058	0	0	0	2,932		001
1415529 EFWSIOGR COLLAR 175-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/17/2023	04/18/2028	425	267,499	2992.71	0	(26,657)	0	(36,802)		(36,802)	(10,145)	0	0	0	2,932		001
1415540 EFWSIOGR COLLAR 176-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/17/2023	04/18/2028	752	1,115,636	3321.06	0	(202,217)	0	(162,296)		(162,296)	39,921	0	0	0	12,228		001
1415541 EFWSIOGR COLLAR 176-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/17/2023	04/18/2028	752	1,115,636	4151.32	0	712,656	0	909,913		909,913	197,257	0	0	0	12,228		001
1415542 EFWSIOGR COLLAR 176-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/17/2023	04/18/2028	752	1,115,636	6787.41	0	(80,235)	0	(137,221)		(137,221)	(56,986)	0	0	0	12,228		001
1424866 EFWSIOGR COLLAR 177-MXEA	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	05/16/2023	05/14/2024	1,157	821,870	1914.19	0	(77,192)	0	(53,040)		(53,040)	24,152	0	0	0	3,842		001
1424867 EFWSIOGR COLLAR 177-MXEA	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	05/16/2023	05/14/2024	1,157	821,870	2126.88	0	196,933	0	189,619		189,619	(7,314)	0	0	0	3,842		001
1424868 EFWSIOGR COLLAR 177-MXEA	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	05/16/2023	05/14/2024	1,157	821,870	2468.24	0	(30,885)	0	(26,099)		(26,099)	4,786	0	0	0	3,842		001
1424878 EFWSIOGR COLLAR 178-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	05/16/2023	05/14/2024	4,958	7,354,315	3698.91	0	(724,882)	0	(315,816)		(315,816)	409,066	0	0	0	34,376		001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1424879 EFWSIOGR COLLAR 178-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSII5Y70E568	05/16/2023	05/14/2024	4,958	7,354,315	4109.9	0	1,919,684	0	2,954,238		2,954,238	1,034,554	0	0	0	34,376		001
1424880 EFWSIOGR COLLAR 178-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSII5Y70E568	05/16/2023	05/14/2024	4,958	7,354,315	4679.12	0	(458,855)	0	(992,694)		(992,694)	(533,839)	0	0	0	34,376		001
1424904 EFWSIOGR COLLAR 179-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	05/16/2023	05/14/2024	2,417	1,521,925	1562.56	0	(175,854)	0	(85,841)		(85,841)	90,014	0	0	0	7,114		001
1424905 EFWSIOGR COLLAR 179-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	05/16/2023	05/14/2024	2,417	1,521,925	1736.18	0	441,524	0	658,319		658,319	216,795	0	0	0	7,114		001
1424906 EFWSIOGR COLLAR 179-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	05/16/2023	05/14/2024	2,417	1,521,925	2052.69	0	(114,073)	0	(204,773)		(204,773)	(90,700)	0	0	0	7,114		001
1424922 EFWSIOGR COLLAR 180-S&P500	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	05/16/2023	05/14/2026	334	495,943	3287.92	0	(66,639)	0	(44,217)		(44,217)	22,422	0	0	0	4,204		001
1424923 EFWSIOGR COLLAR 180-S&P500	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	05/16/2023	05/14/2026	334	495,943	4109.9	0	231,107	0	328,026		328,026	96,919	0	0	0	4,204		001
1424924 EFWSIOGR COLLAR 180-S&P500	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	05/16/2023	05/14/2026	334	495,943	5228.61	0	(66,364)	0	(116,874)		(116,874)	(50,510)	0	0	0	4,204		001
1424970 EFWSIOGR COLLAR 181-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/16/2023	05/15/2028	481	713,955	3287.92	0	(135,195)	0	(102,331)		(102,331)	32,863	0	0	0	7,885		001
1424971 EFWSIOGR COLLAR 181-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/16/2023	05/15/2028	481	713,955	4109.9	0	443,629	0	598,102		598,102	154,473	0	0	0	7,885		001
1424972 EFWSIOGR COLLAR 181-S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/16/2023	05/15/2028	481	713,955	6168.96	0	(78,883)	0	(158,221)		(158,221)	(79,338)	0	0	0	7,885		001
1435462 EFWSIOGR COLLAR 182-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSII5Y70E568	06/15/2023	06/14/2024	4,830	7,165,177	3983.26	0	(570,486)	0	(503,407)		(503,407)	67,080	0	0	0	35,082		001
1435463 EFWSIOGR COLLAR 182-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSII5Y70E568	06/15/2023	06/14/2024	4,830	7,165,177	4425.84	0	1,865,991	0	1,849,509		1,849,509	(16,482)	0	0	0	35,082		001
1435464 EFWSIOGR COLLAR 182-S&P500	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSII5Y70E568	06/15/2023	06/14/2024	4,830	7,165,177	4964.02	0	(501,991)	0	(462,869)		(462,869)	39,122	0	0	0	35,082		001
1435510 EFWSIOGR COLLAR 183-MXEA	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSII5Y70E568	06/15/2023	06/14/2024	1,069	759,724	1945.35	0	(60,766)	0	(57,252)		(57,252)	3,514	0	0	0	3,720		001
1435511 EFWSIOGR COLLAR 183-MXEA	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSII5Y70E568	06/15/2023	06/14/2024	1,069	759,724	2161.5	0	178,613	0	159,316		159,316	(19,296)	0	0	0	3,720		001
1435512 EFWSIOGR COLLAR 183-MXEA	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSII5Y70E568	06/15/2023	06/14/2024	1,069	759,724	2473.62	0	(32,062)	0	(28,969)		(28,969)	3,093	0	0	0	3,720		001
1435544 EFWSIOGR COLLAR 184-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	06/15/2023	06/14/2028	313	197,276	1511.43	0	(31,335)	0	(35,183)		(35,183)	(3,849)	0	0	0	2,197		001
1435545 EFWSIOGR COLLAR 184-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	06/15/2023	06/14/2028	313	197,276	1889.28	0	132,810	0	147,303		147,303	14,494	0	0	0	2,197		001
1435546 EFWSIOGR COLLAR 184-Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	06/15/2023	06/14/2028	313	197,276	2816.92	0	(31,335)	0	(39,756)		(39,756)	(8,421)	0	0	0	2,197		001
1435547 EFWSIOGR COLLAR 185-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	06/15/2023	06/14/2028	719	1,065,878	3540.67	0	(71,851)	0	(188,544)		(188,544)	(116,694)	0	0	0	11,871		001
1435548 EFWSIOGR COLLAR 185-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	06/15/2023	06/14/2028	719	1,065,878	4425.84	0	520,469	0	773,646		773,646	253,177	0	0	0	11,871		001
1435549 EFWSIOGR COLLAR 185-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	06/15/2023	06/14/2028	719	1,065,878	6373.21	0	(71,851)	0	(204,617)		(204,617)	(132,766)	0	0	0	11,871		001
1435550 EFWSIOGR COLLAR 186-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	06/15/2023	06/15/2026	356	528,247	3540.67	0	(35,609)	0	(62,041)		(62,041)	(26,432)	0	0	0	4,545		001
1435551 EFWSIOGR COLLAR 186-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	06/15/2023	06/15/2026	356	528,247	4425.84	0	195,108	0	282,458		282,458	87,350	0	0	0	4,545		001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1435552 EFWSIOGR COLLAR 186-S&P500	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	06/15/2023	06/15/2026	356	528,247	5514.6	0	(35,609)	0	(90,205)		(90,205)	(54,596)	0	0	0	4,545		001
1435670 EFWSIOGR COLLAR 187-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	06/15/2023	06/15/2026	319	200,942	1511.43	0	(29,004)	0	(26,844)		(26,844)	2,160	0	0	0	1,729		001
1435671 EFWSIOGR COLLAR 187-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	06/15/2023	06/15/2026	319	200,942	1889.28	0	115,173	0	112,338		112,338	(2,835)	0	0	0	1,729		001
1435672 EFWSIOGR COLLAR 187-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	06/15/2023	06/15/2026	319	200,942	2459.09	0	(38,767)	0	(36,639)		(36,639)	2,128	0	0	0	1,729		001
1435688 EFWSIOGR COLLAR 188-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	06/15/2023	06/14/2024	2,347	1,477,571	1700.35	0	(157,849)	0	(142,313)		(142,313)	15,537	0	0	0	7,234		001
1435689 EFWSIOGR COLLAR 188-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	06/15/2023	06/14/2024	2,347	1,477,571	1889.28	0	454,040	0	420,024		420,024	(34,016)	0	0	0	7,234		001
1435690 EFWSIOGR COLLAR 188-Russel2000	VA HEDGE	N/A	Equity/Index	SUNTB IYDOJBGJWY9T8XKCSX06	06/15/2023	06/14/2024	2,347	1,477,571	2204.41	0	(131,601)	0	(103,524)		(103,524)	28,077	0	0	0	7,234		001
0199999999. Subtotal - Purchased Options - Hedging Other - Collars										8,888,959	51,209,625	0	99,554,930	XXX	99,554,930	41,257,564	0	0	0	4,180,155	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										8,888,959	51,209,625	0	99,554,930	XXX	99,554,930	41,257,564	0	0	0	4,180,155	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										8,888,959	51,209,625	0	99,554,930	XXX	99,554,930	41,257,564	0	0	0	4,180,155	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										8,888,959	51,209,625	0	99,554,930	XXX	99,554,930	41,257,564	0	0	0	4,180,155	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1131468 EFWSIOGR COLLAR 75-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	02/17/2021	02/14/2024	915	575,970	1804.88	0	(117,882)	0	(58,873)		(58,873)	59,009	0	0	0	2,281		001
1131469 EFWSIOGR COLLAR 75-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	02/17/2021	02/14/2024	915	575,970	2256.11	0	17,335	0	11,762		11,762	(5,573)	0	0	0	2,281		001
1131470 EFWSIOGR COLLAR 75-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	02/17/2021	02/14/2024	915	575,970	2584.6	0	(1,932)	0	(1,125)		(1,125)	807	0	0	0	2,281		001
1140334 EFWSIOGR COLLAR 77-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	03/16/2021	03/14/2024	131	82,514	1855.61	0	(20,153)	0	(11,065)		(11,065)	9,088	0	0	0	347		001
1140335 EFWSIOGR COLLAR 77-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	03/16/2021	03/14/2024	131	82,514	2319.52	0	2,021	0	1,412		1,412	(609)	0	0	0	347		001
1140336 EFWSIOGR COLLAR 77-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	03/16/2021	03/14/2024	131	82,514	2609.46	0	(308)	0	(189)		(189)	119	0	0	0	347		001
1205723 EFWSIOGR COLLAR 81-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/15/2021	10/14/2024	1,304	821,133	1812.52	0	(212,854)	0	(135,527)		(135,527)	77,327	0	0	0	4,669		001
1205724 EFWSIOGR COLLAR 81-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/15/2021	10/14/2024	1,304	821,133	2265.65	0	69,665	0	74,193		74,193	4,527	0	0	0	4,669		001
1205725 EFWSIOGR COLLAR 81-Russel2000	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/15/2021	10/14/2024	1,304	821,133	2544.33	0	(20,165)	0	(20,363)		(20,363)	(197)	0	0	0	4,669		001
1214514 EFWSIOGR COLLAR 82-Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/14/2024	239	150,783	1924.02	0	(50,839)	0	(34,192)		(34,192)	16,648	0	0	0	885		001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1214515 EFWSIOGR COLLAR 82–Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/14/2024	239	150,783	2405.02	0	7,786	0	8,398		8,398	612	0	0	0	885		001
1214516 EFWSIOGR COLLAR 82–Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/14/2024	239	150,783	2721.28	0	(2,078)	0	(2,038)		(2,038)	40	0	0	0	885		001
1214528 EFWSIOGR COLLAR 83–Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/16/2026	642	1,183,078	1924.02	0	(491,734)	0	(368,935)		(368,935)	122,799	0	0	0	10,881		001
1214529 EFWSIOGR COLLAR 83–Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/16/2026	642	1,183,078	2405.02	0	242,631	0	291,760		291,760	49,129	0	0	0	10,881		001
1214530 EFWSIOGR COLLAR 83–Russel2000	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/16/2026	642	1,183,078	2915.37	0	(81,544)	0	(90,534)		(90,534)	(8,990)	0	0	0	10,881		001
1214546 EFWSIOGR COLLAR 84–S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/16/2026	435	645,971	3760.72	0	(152,951)	0	(103,102)		(103,102)	49,850	0	0	0	5,941		001
1214547 EFWSIOGR COLLAR 84–S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/16/2026	435	645,971	4700.9	0	208,413	0	304,824		304,824	96,411	0	0	0	5,941		001
1214548 EFWSIOGR COLLAR 84–S&P500	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/16/2026	435	645,971	5666.93	0	(69,750)	0	(115,688)		(115,688)	(45,938)	0	0	0	5,941		001
1230301 EFWSIOGR COLLAR 85–S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2021	12/16/2024	2,659	3,944,680	3767.88	0	(619,983)	0	(316,300)		(316,300)	303,683	0	0	0	23,879		001
1230302 EFWSIOGR COLLAR 85–S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2021	12/16/2024	2,659	3,944,680	4709.85	0	562,124	0	890,257		890,257	328,133	0	0	0	23,879		001
1230303 EFWSIOGR COLLAR 85–S&P500	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2021	12/16/2024	2,659	3,944,680	5345.68	0	(141,350)	0	(219,074)		(219,074)	(77,724)	0	0	0	23,879		001
1230316 EFWSIOGR COLLAR 86–S&P500	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	12/15/2021	12/14/2026	488	724,115	3767.88	0	(174,406)	0	(118,410)		(118,410)	55,995	0	0	0	6,735		001
1230317 EFWSIOGR COLLAR 86–S&P500	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	12/15/2021	12/14/2026	488	724,115	4709.85	0	236,349	0	344,999		344,999	108,651	0	0	0	6,735		001
1230318 EFWSIOGR COLLAR 86–S&P500	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	12/15/2021	12/14/2026	488	724,115	5747.43	0	(73,738)	0	(122,703)		(122,703)	(48,966)	0	0	0	6,735		001
1230337 EFWSIOGR COLLAR 87–Russel2000	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/15/2021	12/14/2026	309	194,735	1756.17	0	(62,000)	0	(45,786)		(45,786)	16,214	0	0	0	1,811		001
1230338 EFWSIOGR COLLAR 87–Russel2000	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/15/2021	12/14/2026	309	194,735	2195.21	0	61,575	0	73,448		73,448	11,873	0	0	0	1,811		001
1230339 EFWSIOGR COLLAR 87–Russel2000	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/15/2021	12/14/2026	309	194,735	2715.47	0	(21,358)	0	(24,979)		(24,979)	(3,620)	0	0	0	1,811		001
1230376 EFWSIOGR COLLAR 88–Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	12/15/2021	12/16/2024	359	225,995	1756.17	0	(53,848)	0	(34,712)		(34,712)	19,137	0	0	0	1,368		001
1230377 EFWSIOGR COLLAR 88–Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	12/15/2021	12/16/2024	359	225,995	2195.21	0	29,191	0	33,384		33,384	4,193	0	0	0	1,368		001
1230378 EFWSIOGR COLLAR 88–Russel2000	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	12/15/2021	12/16/2024	359	225,995	2564	0	(6,770)	0	(7,275)		(7,275)	(505)	0	0	0	1,368		001
1240082 EFWSIOGR COLLAR 90–Russel2000	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSII5Y70E568	01/18/2022	01/14/2027	702	442,099	1676.98	0	(124,236)	0	(90,695)		(90,695)	33,541	0	0	0	4,162		001
1240083 EFWSIOGR COLLAR 90–Russel2000	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSII5Y70E568	01/18/2022	01/14/2027	702	442,099	2096.23	0	169,477	0	200,725		200,725	31,248	0	0	0	4,162		001
1240084 EFWSIOGR COLLAR 90–Russel2000	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSII5Y70E568	01/18/2022	01/14/2027	702	442,099	2684.01	0	(54,090)	0	(63,633)		(63,633)	(9,543)	0	0	0	4,162		001
1240133 EFWSIOGR COLLAR 91–S&P500	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	01/18/2022	01/14/2025	318	472,219	3661.69	0	(68,144)	0	(35,076)		(35,076)	33,068	0	0	0	2,935		001
1240134 EFWSIOGR COLLAR 91–S&P500	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	01/18/2022	01/14/2025	318	472,219	4577.11	0	89,447	0	137,361		137,361	47,914	0	0	0	2,935		001
1240135 EFWSIOGR COLLAR 91–S&P500	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	01/18/2022	01/14/2025	318	472,219	5242.62	0	(23,665)	0	(38,164)		(38,164)	(14,499)	0	0	0	2,935		001
1249792 EFWSIOGR COLLAR 92–Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	02/15/2022	02/14/2025	367	231,036	1661.17	0	(46,326)	0	(29,569)		(29,569)	16,757	0	0	0	1,475		001
1249793 EFWSIOGR COLLAR 92–Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	02/15/2022	02/14/2025	367	231,036	2076.46	0	48,295	0	56,440		56,440	8,145	0	0	0	1,475		001
1249794 EFWSIOGR COLLAR 92–Russel2000	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	02/15/2022	02/14/2025	367	231,036	2532.58	0	(9,803)	0	(11,234)		(11,234)	(1,430)	0	0	0	1,475		001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0689999999. Subtotal - Written Options - Hedging Other - Collars										0	(957,598)	0	329,720	XXX	329,720	1,287,320	0	0	0	202,107	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	(957,598)	0	329,720	XXX	329,720	1,287,320	0	0	0	202,107	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	(957,598)	0	329,720	XXX	329,720	1,287,320	0	0	0	202,107	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	(957,598)	0	329,720	XXX	329,720	1,287,320	0	0	0	202,107	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1314206	PerformanceSwap	VA HEDGE	N/A	Interest Rate	CITI	E57ODZWZ7FF32TWEFA76	08/10/2022	08/09/2023	1	57,000,000	FedFundEffective	0	0	(575,127)	(9,044,134)		(9,300,479)	(9,044,134)	0	0	0	94,347		005
1314207	PerformanceSwap	VA HEDGE	N/A	Interest Rate	CITI	E57ODZWZ7FF32TWEFA76	08/10/2022	08/09/2023	1	29,000,000	FedFundEffective	0	0	(292,609)	(4,601,402)		(4,731,823)	(4,601,402)	0	0	0	48,001		005
1314208	PerformanceSwap	VA HEDGE	N/A	Interest Rate	MSCS	I7331LVCZKQKX5T7XV54	08/10/2022	08/10/2023	1	132,000,000	FedFundEffective	0	0	(1,273,781)	(18,498,744)		(21,569,164)	(18,498,744)	0	0	0	221,202		005
1314209	PerformanceSwap	VA HEDGE	N/A	Interest Rate	MSCS	I7331LVCZKQKX5T7XV54	08/10/2022	08/10/2023	1	132,000,000	FedFundEffective	0	0	(1,273,781)	(18,498,744)		(21,569,164)	(18,498,744)	0	0	0	221,202		005
1314906	PerformanceSwap	VA HEDGE	N/A	Interest Rate	JPCH	7H6GLXDRUGQFU57RNE97	08/11/2022	08/11/2023	1	27,000,000	FedFundEffective	0	0	(517,883)	(3,708,766)		(4,068,118)	(3,708,766)	0	0	0	45,794		005
1314907	PerformanceSwap	VA HEDGE	N/A	Interest Rate	JPCH	7H6GLXDRUGQFU57RNE97	08/11/2022	08/11/2023	1	85,000,000	FedFundEffective	0	0	(1,538,847)	(10,482,979)		(11,249,020)	(10,482,979)	0	0	0	144,167		005
1315363	PerformanceSwap	VA HEDGE	N/A	Interest Rate	CITI	E57ODZWZ7FF32TWEFA76	08/12/2022	08/11/2023	1	66,200,000	FedFundEffective	0	0	(1,589,841)	(6,542,422)		(8,001,191)	(6,542,422)	0	0	0	112,281		005
1315364	PerformanceSwap	VA HEDGE	N/A	Interest Rate	CITI	E57ODZWZ7FF32TWEFA76	08/12/2022	08/11/2023	1	54,500,000	FedFundEffective	0	0	(1,308,857)	(5,386,133)		(6,587,083)	(5,386,133)	0	0	0	92,437		005
1317493	PerformanceSwap	VA HEDGE	N/A	Interest Rate	WFC	KB1H1DSPRFMYMCUFXT09	08/18/2022	08/18/2023	1	69,000,000	FedFundEffective	0	0	(616,519)	(6,747,890)		(8,184,737)	(6,747,890)	0	0	0	126,407		005
1317494	PerformanceSwap	VA HEDGE	N/A	Interest Rate	WFC	KB1H1DSPRFMYMCUFXT09	08/18/2022	08/18/2023	1	47,000,000	FedFundEffective	0	0	(419,948)	(4,596,389)		(5,575,111)	(4,596,389)	0	0	0	86,103		005
1380401	PerformanceSwap	VA HEDGE	N/A	Interest Rate	WFC	KB1H1DSPRFMYMCUFXT09	03/03/2023	03/01/2024	1	49,650,000	FedFundEffective	0	0	206,477	263,766		528,206	263,766	0	0	0	203,388		005
1413631	PerformanceSwap	VA HEDGE	N/A	Interest Rate	GSE	W22LROWP2IHZNBB6K528	04/12/2023	07/11/2023	1	65,000,000	FedFundEffective	0	0	859,855	(3,660,010)		(4,100,155)	(3,660,010)	0	0	0	56,420		005
1413632	PerformanceSwap	VA HEDGE	N/A	Interest Rate	GSE	W22LROWP2IHZNBB6K528	04/12/2023	07/11/2023	1	65,000,000	FedFundEffective	0	0	859,855	(3,660,010)		(4,100,155)	(3,660,010)	0	0	0	56,420		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1413633 PerformanceSwap	VA HEDGE	N/A	Interest Rate	DBL 7LTWFZYICNSX8D621K86	04/12/2023	07/11/2023	1	130,000,000	FedFundEffective	0	0	1,715,945	(7,380,957)		(8,265,012)	(7,380,957)	0	0	0	112,840		005
1431894 PerformanceSwap	VA HEDGE	N/A	Interest Rate	WFC KB1H1DSPRFMYMCUFXT09	06/06/2023	09/06/2023	1	100,000,000	FedFundEffective	0	0	189,724	468,750		658,474	468,750	0	0	0	215,813		005
1431895 PerformanceSwap	VA HEDGE	N/A	Interest Rate	CITI E570DZWZ7FF32TWEFA76	06/06/2023	09/06/2023	1	69,000,000	FedFundEffective	0	0	112,943	506,719		619,661	506,719	0	0	0	148,911		005
1432143 PerformanceSwap	VA HEDGE	N/A	Interest Rate	BPA ROMUWSFPU8MPRO8K5P83	06/07/2023	09/07/2023	1	104,000,000	FedFundEffective	0	0	183,397	168,506		351,903	168,506	0	0	0	226,090		005
1432144 PerformanceSwap	VA HEDGE	N/A	Interest Rate	BPA ROMUWSFPU8MPRO8K5P83	06/07/2023	09/07/2023	1	100,000,000	FedFundEffective	0	0	203,246	181,730		384,976	181,730	0	0	0	217,394		005
1432838 PerformanceSwap	VA HEDGE	N/A	Interest Rate	GSE W22LROWP2IHZNBB6K528	06/09/2023	09/08/2023	1	58,000,000	FedFundEffective	0	0	136,557	397,371		533,928	397,371	0	0	0	126,999		005
1432839 PerformanceSwap	VA HEDGE	N/A	Interest Rate	CITI E570DZWZ7FF32TWEFA76	06/09/2023	09/08/2023	1	58,000,000	FedFundEffective	0	0	135,348	252,371		387,719	252,371	0	0	0	126,999		005
1433163 PerformanceSwap	VA HEDGE	N/A	Interest Rate	WFBS RR3QWICWWIPCS8A4S074	06/12/2023	09/11/2023	1	53,000,000	FedFundEffective	0	0	130,203	86,461		216,664	86,461	0	0	0	118,512		005
1433164 PerformanceSwap	VA HEDGE	N/A	Interest Rate	WFBS RR3QWICWWIPCS8A4S074	06/12/2023	09/11/2023	1	57,000,000	FedFundEffective	0	0	652,401	(45,638)		606,763	(45,638)	0	0	0	127,456		005
1434211 PerformanceSwap	VA HEDGE	N/A	Interest Rate	BPA ROMUWSFPU8MPRO8K5P83	06/14/2023	09/13/2023	1	86,000,000	FedFundEffective	0	0	823,409	(62,436)		760,973	(62,436)	0	0	0	194,918		005
1434212 PerformanceSwap	VA HEDGE	N/A	Interest Rate	BPA ROMUWSFPU8MPRO8K5P83	06/14/2023	09/13/2023	1	86,000,000	FedFundEffective	0	0	823,409	(62,436)		760,973	(62,436)	0	0	0	194,918		005
1435044 PerformanceSwap	VA HEDGE	N/A	Interest Rate	CITI E570DZWZ7FF32TWEFA76	06/15/2023	09/14/2023	1	30,300,000	FedFundEffective	0	0	34,894	(73,074)		(38,180)	(73,074)	0	0	0	69,131		005
1435045 PerformanceSwap	VA HEDGE	N/A	Interest Rate	CITI E570DZWZ7FF32TWEFA76	06/15/2023	09/14/2023	1	83,300,000	FedFundEffective	0	0	95,929	(200,893)		(104,964)	(200,893)	0	0	0	190,053		005
1089999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 - Total Return										0	0	(2,243,601)	(100,927,380)	XXX	(111,634,115)	(100,927,380)	0	0	0	3,578,206	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	(2,243,601)	(100,927,380)	XXX	(111,634,115)	(100,927,380)	0	0	0	3,578,206	XXX	XXX
1430090 Swap	VA HEDGE	N/A	Interest Rate	SGAS 549300F35UE0BOM1WJ55	05/31/2023	06/02/2033	1	10,000,000	SOFR	0	0	(12,976)	(141,839)		(154,814)	(141,839)	0	0	0	157,571		001
Swaps - Variation Margin Cleared Swap	STATIC	N/A	Interest Rate	SGAS 549300F35UE0BOM1WJ55	05/31/2023	06/02/2033	1	10,000,000		0	634,971	0	634,971		634,971	0	0	0	0	0		001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										0	634,971	(12,976)	493,132	XXX	480,157	(141,839)	0	0	0	157,571	XXX	XXX
1044743 CreditDefaultSwap	PORTFOLIO HEDGE	Sch D, Pt I	Credit	GSE W22LROWP2IHZNBB6K528	06/12/2020	06/20/2025	1	11,456,328	KPN 5.625 30Sep24	(188,665)	0	(68,041)	(192,602)		(196,769)	(3,937)	0	0	0	11,456,328		004
1049942 CreditDefaultSwap	PORTFOLIO HEDGE	Sch D, Pt I	Credit	CSFI E58DKGMJYYYJLN8C3868	06/25/2020	06/20/2025	1	11,456,328	KPN 5.625 30Sep24	(159,613)	0	(68,041)	(192,602)		(196,769)	(32,989)	0	0	0	11,456,328		004
1132081 CreditDefaultSwap	PORTFOLIO HEDGE	Sch D, Pt I	Credit	GSE W22LROWP2IHZNBB6K528	02/19/2021	12/20/2025	1	50,000,000	ACE-INAHIdgs 8.875 15Aug29	(1,776,589)	0	(251,389)	(971,663)		(986,941)	804,926	0	0	0	50,000,000		004
1174155 CreditDefaultSwap	PORTFOLIO HEDGE	Sch D, Pt I	Credit	GSE W22LROWP2IHZNBB6K528	07/14/2021	06/20/2026	1	25,000,000	ACE-INAHIdgs 8.875 15Aug29	(913,677)	0	(125,694)	(563,092)		(570,731)	350,585	0	0	0	25,000,000		004

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(3,038,544)	0	(513,165)	(1,919,959)	XXX	(1,951,210)	1,118,586	0	0	0	97,912,657	XXX	XXX
1315334 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSII5Y70E568	08/12/2022	08/15/2023	6,269	63,239,102	FedFundEffective	0	0	(5,192,887)	0		259,417	0	0	0	0	112,250		001
1318918 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	08/23/2022	08/23/2023	10,000	95,596,660	FedFundEffective	0	0	(11,527,503)	0		377,019	0	0	0	0	183,850		001
1318920 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I7OUK5573	08/23/2022	08/24/2023	10,000	95,596,660	FedFundEffective	0	0	(11,504,598)	0		377,022	0	0	0	0	185,544		001
1321154 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/29/2022	08/29/2023	8,200	122,614,272	FedFundEffective	0	0	(14,570,291)	0		481,127	0	0	0	0	248,565		001
1355150 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	11/28/2022	11/28/2023	8,000	80,700,720	FedFundEffective	0	0	(6,310,031)	0		334,646	0	0	0	0	259,531		001
1357872 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/06/2022	12/06/2023	9,000	86,036,994	FedFundEffective	0	0	(10,300,455)	0		338,065	0	0	0	0	283,927		001
1357873 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2022	12/07/2023	6,800	67,964,504	FedFundEffective	0	0	(3,430,460)	0		249,115	0	0	0	0	224,991		001
1379363 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	02/28/2023	02/28/2024	10,000	99,947,800	FedFundEffective	0	0	3,097,012	0		369,221	0	0	0	0	407,756		001
1420593 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/03/2023	05/07/2024	11,000	105,156,326	FedFundEffective	0	0	(8,225,958)	0		412,423	0	0	0	0	486,112		001
1420594 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/03/2023	05/06/2024	10,000	95,596,660	FedFundEffective	0	0	(6,815,578)	0		374,930	0	0	0	0	441,211		001
1422368 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/09/2023	05/13/2024	10,000	95,596,660	FedFundEffective	0	0	(6,259,286)	0		374,930	0	0	0	0	446,149		001
1428403 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2023	05/24/2024	5,700	85,231,872	FedFundEffective	0	0	(5,236,330)	0		336,305	0	0	0	0	404,598		001
1317942 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	08/19/2022	08/21/2023	19,000	181,633,654	FedFundEffective	0	0	(21,841,981)	0		718,993	0	0	0	0	342,785		001
1320345 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSII5Y70E568	08/26/2022	08/28/2023	11,600	110,892,126	FedFundEffective	0	0	(13,347,891)	0		436,941	0	0	0	0	222,921		001
1320346 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	08/26/2022	08/29/2023	6,000	59,968,680	FedFundEffective	0	0	(3,080,046)	0		218,513	0	0	0	0	121,569		001
1326184 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/12/2022	09/13/2023	15,000	151,313,850	FedFundEffective	0	0	(12,432,530)	0		619,589	0	0	0	0	342,952		001
1413393 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2023	04/10/2024	13,000	124,275,658	FedFundEffective	0	0	(8,051,006)	0		486,049	0	0	0	0	549,076		001

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1415750 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/19/2023	04/19/2024	10,000	95,596,660	FedFundEffective	0	0	(5,297,071)	0		374,232	0	0	0	0	428,983		001
1433712 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/13/2023	06/12/2024	8,000	79,958,240	FedFundEffective	0	0	625,943	0		172,158	0	0	0	0	390,370		001
1302893 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	07/07/2022	07/07/2023	21,000	200,752,986	FedFundEffective	0	0	(10,630,429)	0		794,676	0	0	0	0	139,006		001
1303560 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	07/08/2022	07/10/2023	22,000	210,312,652	FedFundEffective	0	0	(11,136,640)	0		832,518	0	0	0	0	174,056		001
1313886 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	MSCS I7331LVCZKQKX5T7XV54	08/10/2022	08/10/2023	19,500	196,708,005	FedFundEffective	0	0	(12,729,630)	0		801,077	0	0	0	0	329,638		001
1314894 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/11/2022	08/11/2023	17,500	176,532,825	FedFundEffective	0	0	(11,411,309)	0		722,854	0	0	0	0	299,415		001
1314895 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/11/2022	08/14/2023	13,300	134,164,947	FedFundEffective	0	0	(8,672,595)	0		549,369	0	0	0	0	235,542		001
1316368 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/16/2022	08/17/2023	18,500	186,620,415	FedFundEffective	0	0	(12,066,646)	0		762,772	0	0	0	0	338,379		001
1316650 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	08/17/2022	08/17/2023	19,000	181,633,654	FedFundEffective	0	0	(9,619,162)	0		717,662	0	0	0	0	329,337		001
1316651 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/17/2022	08/18/2023	26,000	248,551,316	FedFundEffective	0	0	(13,166,996)	0		982,071	0	0	0	0	455,342		001
1319754 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2022	08/25/2023	16,200	161,915,436	FedFundEffective	0	0	(2,219,230)	0		589,403	0	0	0	0	317,107		001
1320347 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	08/26/2022	08/28/2023	9,000	89,953,020	FedFundEffective	0	0	(1,232,441)	0		327,770	0	0	0	0	180,828		001
1345643 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	10/27/2022	10/27/2023	24,400	243,872,632	FedFundEffective	0	0	(3,274,632)	0		907,916	0	0	0	0	696,242		001
1356570 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2022	12/01/2023	11,300	112,941,014	FedFundEffective	0	0	(1,499,126)	0		413,970	0	0	0	0	366,805		001
1364948 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	12/30/2022	01/04/2024	20,000	191,193,320	FedFundEffective	0	0	(9,577,544)	0		744,280	0	0	0	0	686,081		001
1378357 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024	21,000	209,890,380	FedFundEffective	0	0	12,938,782	0		775,365	0	0	0	0	847,431		001
1417664 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/24/2023	04/23/2024	20,000	191,193,320	FedFundEffective	0	0	(11,451,309)	0		749,162	0	0	0	0	863,783		001

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1418101 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	04/26/2023	04/24/2024	21,000	200,752,986	FedFundEffective	0	0	(15,730,931)	0		786,621	0	0	0	0	908,492		001
1418796 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/27/2023	04/26/2024	14,000	133,835,324	FedFundEffective	0	0	(8,141,298)	0		525,878	0	0	0	0	607,684		001
1420173 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BBI G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2024	21,000	200,752,986	FedFundEffective	0	0	(10,782,988)	0		786,621	0	0	0	0	919,065		001
1420326 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	05/02/2023	05/03/2024	21,000	200,752,986	FedFundEffective	0	0	(12,986,507)	0		787,353	0	0	0	0	922,064		001
1421698 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/05/2023	05/08/2024	20,000	191,193,320	FedFundEffective	0	0	(11,747,041)	0		749,860	0	0	0	0	885,255		001
1423655 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/12/2023	05/14/2024	20,000	191,193,320	FedFundEffective	0	0	(12,349,217)	0		752,650	0	0	0	0	893,700		001
1424981 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2023	05/17/2024	20,000	191,193,320	FedFundEffective	0	0	(10,868,685)	0		753,347	0	0	0	0	897,892		001
1429777 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	05/30/2023	05/31/2024	19,000	181,633,654	FedFundEffective	0	0	(8,612,833)	0		751,870	0	0	0	0	871,344		001
1432141 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	06/07/2023	06/07/2024	20,000	191,193,320	FedFundEffective	0	0	(6,716,698)	0		587,072	0	0	0	0	926,709		001
1302147 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	07/06/2022	07/07/2023	10,000	100,875,900	FedFundEffective	0	0	(6,523,170)	0		412,309	0	0	0	0	69,849		001
1302892 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	07/07/2022	07/10/2023	15,000	151,313,850	FedFundEffective	0	0	(9,781,122)	0		619,589	0	0	0	0	125,228		001
1305455 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2022	07/14/2023	9,100	90,952,498	FedFundEffective	0	0	(1,261,954)	0		326,832	0	0	0	0	89,064		001
1308369 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	07/22/2022	07/21/2023	15,000	143,394,990	FedFundEffective	0	0	(7,602,705)	0		564,487	0	0	0	0	171,976		001
1310911 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	07/29/2022	07/28/2023	32,500	310,689,145	FedFundEffective	0	0	(16,472,527)	0		1,223,056	0	0	0	0	430,258		001
1310912 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/29/2022	07/28/2023	33,000	139,740,810	FedFundEffective	0	0	(3,274,644)	0		505,375	0	0	0	0	193,520		001
1310913 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	07/29/2022	07/28/2023	13,000	124,275,658	FedFundEffective	0	0	(6,591,767)	0		488,316	0	0	0	0	172,103		001
1318919 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSW5Y70E568	08/23/2022	08/24/2023	13,000	131,138,670	FedFundEffective	0	0	(8,473,823)	0		537,953	0	0	0	0	254,528		001

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1321371 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSII5Y70E568	08/30/2022	08/30/2023	20,500	306,535,680	FedFundEffective	0	0	(16,171,577)	0		1,205,052	0	0	0	0	626,570		001
1321372 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	08/30/2022	08/31/2023	9,500	142,053,120	FedFundEffective	0	0	(7,494,146)	0		558,439	0	0	0	0	292,732		001
1321764 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSII5Y70E568	08/31/2022	09/01/2023	25,000	62,924,075	FedFundEffective	0	0	(1,635,521)	0		251,826	0	0	0	0	130,711		001
1323311 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	09/02/2022	09/05/2023	16,500	157,734,489	FedFundEffective	0	0	(8,363,978)	0		619,780	0	0	0	0	337,900		001
1325559 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	09/09/2022	09/11/2023	15,000	143,394,990	FedFundEffective	0	0	(7,609,066)	0		562,395	0	0	0	0	320,641		001
1325560 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/09/2022	09/08/2023	16,000	152,954,656	FedFundEffective	0	0	(8,116,337)	0		599,888	0	0	0	0	334,916		001
1326504 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	09/13/2022	09/14/2023	12,803	129,151,415	FedFundEffective	0	0	(8,346,374)	0		528,836	0	0	0	0	294,666		001
1332076 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	09/23/2022	09/25/2023	12,000	119,937,360	FedFundEffective	0	0	(1,670,075)	0		429,262	0	0	0	0	292,777		001
1335309 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	09/29/2022	09/29/2023	10,600	106,928,454	FedFundEffective	0	0	(6,905,086)	0		439,430	0	0	0	0	266,955		001
1335830 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	GSFM VF1AUT090CSII5Y70E568	09/30/2022	10/02/2023	23,500	99,512,395	FedFundEffective	0	0	(2,405,418)	0		338,617	0	0	0	0	252,502		001
1337973 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	10/07/2022	10/10/2023	20,000	191,193,320	FedFundEffective	0	0	(10,161,478)	0		743,577	0	0	0	0	505,355		001
1340360 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	10/14/2022	10/16/2023	10,000	99,947,800	FedFundEffective	0	0	(1,374,346)	0		362,751	0	0	0	0	271,837		001
1341208 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	10/19/2022	10/19/2023	12,500	119,495,825	FedFundEffective	0	0	(6,346,948)	0		466,043	0	0	0	0	329,487		001
1342036 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/20/2022	10/20/2023	17,600	168,250,122	FedFundEffective	0	0	(8,942,897)	0		654,967	0	0	0	0	466,002		001
1344567 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	10/25/2022	10/25/2023	15,000	143,394,990	FedFundEffective	0	0	(7,615,411)	0		560,303	0	0	0	0	405,929		001
1345958 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	10/28/2022	10/30/2023	33,000	139,740,810	FedFundEffective	0	0	(3,257,448)	0		510,353	0	0	0	0	403,949		001
1348293 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/06/2023	12,600	125,934,228	FedFundEffective	0	0	(1,737,933)	0		455,254	0	0	0	0	374,337		001

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1353867 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/22/2022	11/22/2023	17,900	171,118,021	FedFundEffective	0	0	(9,058,138)	0		677,991	0	0	0	0	539,266		001
1354770 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/25/2022	11/28/2023	27,000	258,110,982	FedFundEffective	0	0	(13,743,040)	0		1,017,960	0	0	0	0	830,077		001
1359659 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	12/12/2022	12/12/2023	17,400	166,338,188	FedFundEffective	0	0	(8,609,245)	0		652,378	0	0	0	0	559,188		001
1360290 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	12/14/2022	12/14/2023	11,800	112,804,059	FedFundEffective	0	0	(5,812,116)	0		443,237	0	0	0	0	381,511		001
1361804 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/16/2022	12/18/2023	11,600	110,892,126	FedFundEffective	0	0	(5,670,311)	0		433,301	0	0	0	0	379,509		001
1363572 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	12/22/2022	12/22/2023	22,960	219,489,931	FedFundEffective	0	0	(11,082,484)	0		849,623	0	0	0	0	759,901		001
1387121 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	03/21/2023	03/06/2024	11,100	110,942,058	FedFundEffective	0	0	(1,244,950)	0		413,826	0	0	0	0	459,082		001
1387122 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	03/21/2023	03/20/2024	11,100	110,942,058	FedFundEffective	0	0	(1,244,950)	0		413,826	0	0	0	0	471,761		001
1412546 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	WMST 4PQUHN3JPFGFNF3BB653	04/05/2023	04/05/2024	21,900	218,885,682	FedFundEffective	0	0	(13,340,015)	0		810,169	0	0	0	0	958,561		001
1414303 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	MIDL MP6I5ZYZBEU3UXPYFY54	04/13/2023	04/12/2024	7,500	112,147,200	FedFundEffective	0	0	(6,379,534)	0		436,787	0	0	0	0	497,225		001
1415424 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/18/2023	04/17/2024	10,800	161,491,968	FedFundEffective	0	0	(8,922,819)	0		631,327	0	0	0	0	722,214		001
1416384 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/20/2023	04/22/2024	12,500	119,495,825	FedFundEffective	0	0	(7,319,335)	0		467,791	0	0	0	0	538,958		001
1419176 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/28/2023	04/29/2024	21,000	200,752,986	FedFundEffective	0	0	(10,676,714)	0		788,817	0	0	0	0	916,057		001
1419177 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2023	04/30/2024	12,000	179,435,520	FedFundEffective	0	0	(9,838,541)	0		700,821	0	0	0	0	820,129		001
1422178 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	05/08/2023	05/10/2024	12,600	125,934,228	FedFundEffective	0	0	(7,927,050)	0		461,595	0	0	0	0	584,955		001
1423654 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2023	05/13/2024	12,600	125,934,228	FedFundEffective	0	0	(8,890,346)	0		461,595	0	0	0	0	587,734		001
1424175 EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/15/2023	05/16/2024	14,000	133,835,324	FedFundEffective	0	0	(8,279,262)	0		526,855	0	0	0	0	627,548		001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1428994																						
EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/26/2023	05/28/2024	10,900	162,987,264	FedFundEffective	0	0	(7,956,983)	0		695,461	0	0	0	0	778,394		001
1428995																						
EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	05/26/2023	05/30/2024	12,000	121,051,080	FedFundEffective	0	0	(2,230,436)	0		526,670	0	0	0	0	579,849		001
1433162																						
EquityLinkedSwap	VA HEDGE	N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/12/2023	06/11/2024	18,000	172,073,988	FedFundEffective	0	0	(3,494,336)	0		411,125	0	0	0	0	838,887		001
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	(673,242,408)	0	XXX	50,248,677	0	0	0	0	40,418,931	XXX	XXX
1412656																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	04/06/2023	07/17/2023	1	18,409,364	GBP/USD	0	0	0	(515,951)		(515,951)	(515,951)	0	0	0	19,865		004
1413225																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	04/10/2023	07/18/2023	1	42,249,746	GBP/USD	0	0	0	(1,695,391)		(1,695,391)	(1,695,391)	0	0	0	46,912		004
1413226																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	04/10/2023	07/18/2023	1	32,856,385	GBP/USD	0	0	0	(1,318,456)		(1,318,456)	(1,318,456)	0	0	0	36,482		004
1413227																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	04/10/2023	07/18/2023	1	27,073,214	GBP/USD	0	0	0	(1,086,390)		(1,086,390)	(1,086,390)	0	0	0	30,061		004
1416443																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	04/20/2023	07/20/2023	1	22,308,270	GBP/USD	0	0	0	(697,752)		(697,752)	(697,752)	0	0	0	26,110		004
1420172																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	05/01/2023	07/17/2023	1	85,448,524	GBP/USD	0	0	0	(1,388,347)		(1,388,347)	(1,388,347)	0	0	0	92,205		004
1422601																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/10/2023	08/09/2023	1	39,226,469	EUR/USD	0	0	0	372,919		372,919	372,919	0	0	0	64,928		004
1422602																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/10/2023	08/09/2023	1	47,032,089	GBP/USD	0	0	0	(441,962)		(441,962)	(441,962)	0	0	0	77,848		004
1423306																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	05/11/2023	08/15/2023	1	27,186,339	EUR/USD	0	0	0	112,377		112,377	112,377	0	0	0	48,256		004
1423307																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	05/11/2023	08/15/2023	1	64,007,538	EUR/USD	0	0	0	264,579		264,579	264,579	0	0	0	113,614		004
1433708																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	06/13/2023	09/15/2023	1	24,385,937	EUR/USD	0	0	0	(278,196)		(278,196)	(278,196)	0	0	0	56,003		004
1433711																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	WFC KB1H1DSPRFMYMCUFXT09	06/13/2023	09/15/2023	1	24,419,011	EUR/USD	0	0	0	(278,573)		(278,573)	(278,573)	0	0	0	56,079		004
1140424																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	CRLY 1VUV7VQFKUOQSJ21A208	03/17/2021	04/28/2033	1	9,057,971	GBP/USD	0	0	89,147	0		3,014,224	0	0	0	0	142,037		004
1140443																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	03/17/2021	06/16/2033	1	9,057,971	GBP/USD	0	0	90,242	0		3,047,793	0	0	0	0	143,003		004
1161498																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	05/25/2021	06/08/2031	1	17,413,619	EUR/USD	0	0	210,427	0		3,378,597	0	0	0	0	245,421		004
1182265																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	MSCS I7331LVCZKQKX5T7XV54	08/11/2021	08/20/2028	1	28,355,388	GBP/USD	0	0	178,881	0		6,814,264	0	0	0	0	321,593		004
1212068																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/10/2021	01/31/2034	1	23,629,490	GBP/USD	0	0	155,750	0		6,015,057	0	0	0	0	384,611		004
1213993																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/16/2021	03/31/2043	1	19,691,241	GBP/USD	0	0	175,397	0		5,719,416	0	0	0	0	437,708		004
1215598																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2021	03/15/2047	1	42,016,807	AUD/USD	0	0	(56,633)	0		955,071	0	0	0	0	1,023,247		004
1247848																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/10/2022	06/30/2032	1	7,088,847	GBP/USD	0	0	42,305	0		1,702,082	0	0	0	0	106,381		004
1247849																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	CRLY 1VUV7VQFKUOQSJ21A208	02/10/2022	06/30/2034	1	7,088,847	GBP/USD	0	0	45,035	0		1,912,652	0	0	0	0	117,599		004
1253440																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	MZCM OV6WI8S6QX2D1J857QP30	02/24/2022	06/15/2029	1	7,876,497	GBP/USD	0	0	31,104	0		1,345,891	0	0	0	0	96,180		004
1253441																						
SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	MZCM OV6WI8S6QX2D1J857QP30	02/24/2022	06/15/2037	1	11,814,745	GBP/USD	0	0	71,383	0		2,920,903	0	0	0	0	220,796		004

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1255424 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	MZCM 0V6WI8S6QX2D1J857QP30	03/02/2022	07/10/2032	1	27,495,188	EUR/USD	0	0	249,618	0		1,773,079	0	0	0	0	413,243		004
1257032 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	DBL 7LTWFZYICNSX8D621K86	03/04/2022	06/30/2032	1	54,990,377	EUR/USD	0	0	922,821	0		1,576,208	0	0	0	0	825,232		004
1258385 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	CRLY 1VUV7VQFKUOQSJ21A208	03/09/2022	03/31/2037	1	9,165,063	EUR/USD	0	0	74,195	0		524,830	0	0	0	0	169,997		004
1258386 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	03/09/2022	03/31/2029	1	27,495,188	EUR/USD	0	0	263,925	0		1,225,667	0	0	0	0	329,832		004
1258985 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/10/2022	06/08/2034	1	9,165,063	EUR/USD	0	0	77,889	0		542,502	0	0	0	0	151,625		004
1263031 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/18/2022	06/21/2052	1	28,883,113	GBP/USD	0	0	551,194	0		12,063,938	0	0	0	0	777,665		004
1263032 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	CRLY 1VUV7VQFKUOQSJ21A208	03/18/2022	06/20/2042	1	28,883,113	GBP/USD	0	0	246,929	0		9,534,640	0	0	0	0	629,266		004
1268773 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/30/2022	06/30/2030	1	10,239,445	GBP/USD	0	0	149,398	0		1,973,451	0	0	0	0	135,508		004
1268774 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/30/2022	06/30/2037	1	11,814,745	GBP/USD	0	0	200,091	0		3,188,707	0	0	0	0	221,120		004
1279054 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	MSCS I7331LVCZKQKX5T7XV54	04/29/2022	07/28/2043	1	31,505,986	GBP/USD	0	0	301,030	0		10,511,551	0	0	0	0	706,086		004
1279055 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	MSCS I7331LVCZKQKX5T7XV54	04/29/2022	10/27/2043	1	11,814,745	GBP/USD	0	0	118,359	0		4,043,357	0	0	0	0	266,420		004
1295354 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	MSCS I7331LVCZKQKX5T7XV54	06/14/2022	12/14/2034	1	50,407,845	EUR/USD	0	0	324,787	0		(2,319,698)	0	0	0	0	853,433		004
1301279 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	JPCH 7H6GLXDRUGQFU57RNE97	07/01/2022	07/27/2027	1	15,752,993	GBP/USD	0	0	35,471	0		104,405	0	0	0	0	159,033		004
1332075 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/23/2022	10/01/2052	1	27,495,188	EUR/USD	0	0	135,062	0		(3,450,219)	0	0	0	0	743,854		004
1342519 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/21/2022	06/30/2047	1	22,912,657	EUR/USD	0	0	101,318	0		(3,620,651)	0	0	0	0	561,435		004
1345645 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	DBL 7LTWFZYICNSX8D621K86	10/27/2022	11/09/2037	1	18,115,942	GBP/USD	0	0	(52,690)	0		(1,136,197)	0	0	0	0	343,399		004
1375843 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	02/16/2023	05/18/2033	1	10,998,075	EUR/USD	0	0	13,820	0		(468,605)	0	0	0	0	172,939		004
1392508 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	MZCM 0V6WI8S6QX2D1J857QP30	03/31/2023	04/21/2033	1	38,951,517	EUR/USD	0	0	73,571	0		(1,566,704)	0	0	0	0	610,199		004
1412080 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	MZCM 0V6WI8S6QX2D1J857QP30	04/04/2023	03/31/2038	1	9,451,796	GBP/USD	0	0	(5,471)	0		188,212	0	0	0	0	181,573		004
1415548 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	04/18/2023	06/07/2029	1	13,747,594	EUR/USD	0	0	8,109	0		(347,555)	0	0	0	0	167,564		004
1439254 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	06/29/2023	07/10/2030	1	54,990,377	EUR/USD	0	0	0	0		10,925,961	0	0	0	0	729,161		004
1202448 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/05/2021	11/16/2051	1	19,691,241	GBP/USD	0	0	163,100	0		7,826,302	0	0	0	0	524,689		004
1259004 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	CRLY 1VUV7VQFKUOQSJ21A208	03/10/2022	06/08/2032	1	10,998,075	EUR/USD	0	0	95,827	0		580,922	0	0	0	0	164,493		004
1392524 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	BPA ROMUWSFPU8MPRO8K5P83	03/31/2023	06/30/2028	1	54,990,377	EUR/USD	0	0	43,830	0		(1,479,040)	0	0	0	0	615,148		004
1165989 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	CSFI E58DKGMJYYYJLN8C3868	06/10/2021	06/16/2028	1	558,106,498	USD/EUR	0	0	(4,687,066)	0		(67,496,437)	0	0	0	0	6,219,272		004
1428402 SwapCrossCurrency	PORTFOLIO HEDGE	Sch D, Pt I	Equity/Index	DBL 7LTWFZYICNSX8D621K86	05/25/2023	06/02/2028	1	292,178,639	USD/GBP	0	0	210,325	0		6,161,460	0	0	0	0	3,243,304		004
1159999999. Subtotal - Swaps - Hedging Other - Other										0	0	648,480	(6,951,143)	XXX	20,734,892	(6,951,143)	0	0	0	23,822,430	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(3,038,544)	634,971	(673,120,069)	(8,377,970)	XXX	69,512,515	(5,974,396)	0	0	0	162,311,590	XXX	XXX
341027 Tip Swap	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	BBI G5GSEF7VJP5I7OUK5573	04/05/2012	02/15/2042	1	10,000,000	CPI	0	0	130,807	0		98,107	0	0	0	0	215,893		004

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
432346 Tip Swap	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	CSFI E58DKGMJYYYJLN8C3868	07/10/2013	02/15/2043	1	25,000,000	CPI	0	0	334,409	0		250,811	0	0	0	0	554,017		004
528823 Tip Swap	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	GSE W22LROWP2IHZNBB6K528	10/01/2014	02/15/2043	1	55,000,000	CPI	0	0	716,289	0		537,225	0	0	0	0	1,218,838		004
530441 Tip Swap	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	WFBS RR3QWICWWIPCS8A4S074	10/07/2014	02/15/2043	1	80,000,000	CPI	0	0	1,031,526	0		773,655	0	0	0	0	1,772,855		004
540807 Tip Swap	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	DBL 7LTWFZYICNSX8D621K86	12/02/2014	02/15/2043	1	25,000,000	CPI	0	0	299,775	0		224,835	0	0	0	0	554,017		004
540808 Tip Swap	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	BOA B4TYDEB6GKMZO031MB27	12/02/2014	02/15/2043	1	25,000,000	CPI	0	0	299,900	0		224,928	0	0	0	0	554,017		004
540809 Tip Swap	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	BOA B4TYDEB6GKMZO031MB27	12/02/2014	02/15/2043	1	50,000,000	CPI	0	0	604,012	0		453,016	0	0	0	0	1,108,034		004
558181 Tip Swap	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	BBI G5GSEF7VJP5I7OUK5573	02/23/2015	02/15/2042	1	75,000,000	CPI	0	0	815,395	0		611,559	0	0	0	0	1,619,194		004
559222 Tip Swap	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	CRLY 1VUV7VQFKUOQSJ21A208	02/26/2015	02/15/2042	1	50,000,000	CPI	0	0	535,829	0		401,880	0	0	0	0	1,079,463		004
561123 Tip Swap	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	CITI E570DZWZ7FF32TWEFA76	03/06/2015	02/15/2042	1	30,000,000	CPI	0	0	329,808	0		247,361	0	0	0	0	647,678		004
566680 Tip Swap	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	BOA B4TYDEB6GKMZO031MB27	03/30/2015	02/15/2042	1	50,000,000	CPI	0	0	509,887	0		382,424	0	0	0	0	1,079,463		004
607588 Tip Swap	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	BOA B4TYDEB6GKMZO031MB27	09/18/2015	02/15/2042	1	50,000,000	CPI	0	0	527,722	0		395,800	0	0	0	0	1,079,463		004
608144 Tip Swap	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	BBI G5GSEF7VJP5I7OUK5573	09/21/2015	02/15/2042	1	42,000,000	CPI	0	0	445,768	0		334,333	0	0	0	0	906,749		004
608326 Tip Swap	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	SCN O2RNE8IBXP4R0TD8PU41	09/22/2015	02/15/2041	1	25,000,000	CPI	0	0	145,722	0		109,304	0	0	0	0	525,057		004
609270 Tip Swap	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	GSE W22LROWP2IHZNBB6K528	09/25/2015	02/15/2041	1	50,000,000	CPI	0	0	294,442	0		220,856	0	0	0	0	1,050,114		004
609776 Tip Swap	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	CSFI E58DKGMJYYYJLN8C3868	09/28/2015	02/15/2041	1	50,000,000	CPI	0	0	269,354	0		202,040	0	0	0	0	1,050,114		004
610645 Tip Swap	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	GSE W22LROWP2IHZNBB6K528	09/30/2015	02/15/2041	1	50,000,000	CPI	0	0	259,455	0		194,616	0	0	0	0	1,050,114		004
612607 Tip Swap	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	CITI E570DZWZ7FF32TWEFA76	10/08/2015	02/15/2041	1	25,000,000	CPI	0	0	155,575	0		116,693	0	0	0	0	525,057		004
615125 Tip Swap	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	CITI E570DZWZ7FF32TWEFA76	10/14/2015	02/15/2041	1	20,000,000	CPI	0	0	110,390	0		82,802	0	0	0	0	420,046		004
615626 Tip Swap	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	BPA ROMUWSFPU8MPRO8K5P83	10/15/2015	02/15/2041	1	50,000,000	CPI	0	0	285,022	0		213,791	0	0	0	0	1,050,114		004
616276 Tip Swap	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	DBL 7LTWFZYICNSX8D621K86	10/20/2015	02/15/2041	1	50,000,000	CPI	0	0	299,119	0		224,363	0	0	0	0	1,050,114		004
617604 Tip Swap	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	GSE W22LROWP2IHZNBB6K528	10/26/2015	02/15/2041	1	20,000,000	CPI	0	0	120,096	0		90,082	0	0	0	0	420,046		004
617688 Tip Swap	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	DBL 7LTWFZYICNSX8D621K86	10/27/2015	02/15/2041	1	10,000,000	CPI	0	0	57,907	0		43,435	0	0	0	0	210,023		004
618589 Tip Swap	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	BOA B4TYDEB6GKMZO031MB27	10/29/2015	02/15/2041	1	35,000,000	CPI	0	0	222,949	0		167,228	0	0	0	0	735,080		004
568087 Tip Swap	PORTFOLIO HEDGE	Sch D, Pt I	Interest Rate	CITI E570DZWZ7FF32TWEFA76	04/07/2015	07/25/2040	1	2,382,916	CPTFEMU	0	0	42,991	0		82,812	0	0	0	0	49,244		004
1179999999. Subtotal - Swaps - Replication - Interest Rate										0	0	8,844,149	0	XXX	6,683,956	0	0	0	0	20,524,801	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	8,844,149	0	XXX	6,683,956	0	0	0	0	20,524,801	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	634,971	8,831,173	493,132	XXX	7,164,112	(141,839)	0	0	0	20,682,373	XXX	XXX
1369999999. Total Swaps - Credit Default										(3,038,544)	0	(513,165)	(1,919,959)	XXX	(1,951,210)	1,118,586	0	0	0	97,912,657	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	(675,486,009)	(100,927,380)	XXX	(61,385,438)	(100,927,380)	0	0	0	43,997,137	XXX	XXX
1399999999. Total Swaps - Other										0	0	648,480	(6,951,143)	XXX	20,734,892	(6,951,143)	0	0	0	23,822,430	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1409999999. Total Swaps										(3,038,544)	634,971	(666,519,521)	(109,305,350)	XXX	(35,437,644)	(106,901,777)	0	0	0	186,414,597	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	(2,243,601)	(100,927,380)	XXX	(111,634,115)	(100,927,380)	0	0	0	3,578,206	XXX	XXX
1709999999. Subtotal - Hedging Other										5,850,414	50,886,998	(673,120,069)	91,506,681	XXX	169,397,166	36,570,488	0	0	0	166,693,851	XXX	XXX
1719999999. Subtotal - Replication										0	0	8,844,149	0	XXX	6,683,956	0	0	0	0	20,524,801	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										5,850,414	50,886,998	(666,519,521)	(9,420,700)	XXX	64,447,007	(64,356,893)	0	0	0	190,796,859	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
Code	Description of Hedged Risk(s)
001	Hedges equity or interest rate risk of GMxB Liabilities
002	Hedges interest rate risk of projected annuity sales
003	Hedges equity or interest rate risk of life products
004	Hedges margins on minimum crediting rate guarantees

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TYU3	672	75,442,500	1428593 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	113.4219	112.2656	94,503	0	0	0	0	(777,000)	(777,000)	2,345,157	005	1,000
FVU3	576	61,686,000	1428590 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	108.4766	107.0938	0	0	0	0	0	(796,499)	(796,499)	2,010,134	005	1,000
UXYU3	860	101,856,250	1428599 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	118.8281	118.4375	255,308	0	0	0	0	(335,942)	(335,942)	3,001,242	005	1,000
WNU3	1,250	170,273,438	1428601 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	133.5859	136.2188	1,562,500	0	0	0	0	3,291,013	3,291,013	4,362,271	005	1,000
WNU3	3	408,656	1428605 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	133.5938	136.2188	3,750	0	0	0	0	7,875	7,875	10,469	005	1,000
1529999999. Subtotal - Long Futures - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												1,916,062	0	0	0	0	1,389,447	1,389,447	11,729,274	XXX	XXX
	0	0	CASH MARGIN - AXADESCS						06/30/2023	0.0000	0.0000	0	(26,597,076)	0	0	0	0	0	0		0
	0	0	CASH MARGIN - EFIWHXB						06/30/2023	0.0000	0.0000	0	92,268,384	0	0	0	0	0	0		0
	0	0	CASH MARGIN - EFIWSIOGR						06/30/2023	0.0000	0.0000	0	6,020,039	0	0	0	0	0	0		0
	0	0	CASH MARGIN - EFIWSIOIR						06/30/2023	0.0000	0.0000	0	16,899,543	0	0	0	0	0	0		0
	0	0	CASH MARGIN - AXADESUB						06/30/2023	0.0000	0.0000	0	4,996,564	0	0	0	0	0	0		0
	0	0	CASH MARGIN - ESIOIEL						06/30/2023	0.0000	0.0000	0	5,347,420	0	0	0	0	0	0		0
	0	0	CASH MARGIN - AXAESTOV						06/30/2023	0.0000	0.0000	0	6,540,800	0	0	0	0	0	0		0
	0	0	CASH MARGIN - EFIWIUL						06/30/2023	0.0000	0.0000	0	2,696,509	0	0	0	0	0	0		0
	0	0	CASH MARGIN - EFIWHOV						06/30/2023	0.0000	0.0000	0	54,622,400	0	0	0	0	0	0		0
ESU3	52	11,669,450	1433798 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	4,387.9500	4,488.2500	65,668	0	0	0	0	260,780	260,780	145,600	001	50
ESU3	6	1,346,475	1433799 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	4,413.7500	4,488.2500	7,577	0	0	0	0	22,350	22,350	16,800	001	50
ESU3	2	448,825	1433800 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	4,414.0000	4,488.2500	2,526	0	0	0	0	7,425	7,425	5,600	001	50
ESU3	3	673,238	1433801 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	4,414.2500	4,488.2500	3,789	0	0	0	0	11,100	11,100	8,400	001	50
ESU3	23	5,161,488	1433802 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	4,414.5000	4,488.2500	29,045	0	0	0	0	84,813	84,813	64,400	001	50
ESU3	8	1,795,300	1433803 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	4,414.7500	4,488.2500	10,103	0	0	0	0	29,400	29,400	22,400	001	50
ESU3	2	448,825	1433804 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	4,415.0000	4,488.2500	2,526	0	0	0	0	7,325	7,325	5,600	001	50
ESU3	5	1,122,063	1433805 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	4,415.5000	4,488.2500	6,314	0	0	0	0	18,188	18,188	14,000	001	50
ESU3	6	1,346,475	1433806 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	4,415.7500	4,488.2500	7,577	0	0	0	0	21,750	21,750	16,800	001	50
ESU3	2	448,825	1433807 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	4,416.0000	4,488.2500	2,526	0	0	0	0	7,225	7,225	5,600	001	50
ESU3	6	1,346,475	1433808 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	4,416.2500	4,488.2500	7,577	0	0	0	0	21,600	21,600	16,800	001	50
ESU3	2	448,825	1433809 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	4,416.5000	4,488.2500	2,526	0	0	0	0	7,175	7,175	5,600	001	50
ESU3	19	4,263,838	1433810 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	4,416.7500	4,488.2500	23,994	0	0	0	0	67,925	67,925	53,200	001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESU3	14	3,141,775	1433811 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	4,417.0000	4,488.2500	17,680	0	0	0	0	49,875	49,875	39,200	001	50
ESU3	2	448,825	1433812 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	4,417.2500	4,488.2500	2,526	0	0	0	0	7,100	7,100	5,600	001	50
ESU3	7	1,570,888	1439347 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/29/2023	4,435.2500	4,488.2500	8,840	0	0	0	0	18,550	18,550	19,600	001	50
ESU3	9	2,019,713	1439348 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/29/2023	4,435.5000	4,488.2500	11,366	0	0	0	0	23,738	23,738	25,200	001	50
ESU3	5	1,122,063	1439349 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/29/2023	4,435.7500	4,488.2500	6,314	0	0	0	0	13,125	13,125	14,000	001	50
ESU3	3	673,238	1439350 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/29/2023	4,436.0000	4,488.2500	3,789	0	0	0	0	7,838	7,838	8,400	001	50
ESU3	4	897,650	1439351 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/29/2023	4,436.2500	4,488.2500	5,051	0	0	0	0	10,400	10,400	11,200	001	50
ESU3	2	448,825	1439352 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/29/2023	4,436.5000	4,488.2500	2,526	0	0	0	0	5,175	5,175	5,600	001	50
ESU3	47	10,547,388	1439639 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/30/2023	4,489.2500	4,488.2500	59,354	0	0	0	0	(2,350)	(2,350)	131,600	001	50
ESU3	6	1,346,475	1439640 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/30/2023	4,489.5000	4,488.2500	7,577	0	0	0	0	(375)	(375)	16,800	001	50
ESU3	6	1,346,475	1439641 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/30/2023	4,490.0000	4,488.2500	7,577	0	0	0	0	(525)	(525)	16,800	001	50
ESU3	5	1,122,063	1439642 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/30/2023	4,490.2500	4,488.2500	6,314	0	0	0	0	(500)	(500)	14,000	001	50
ESU3	36	8,078,850	1439643 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/30/2023	4,490.5000	4,488.2500	45,462	0	0	0	0	(4,050)	(4,050)	100,800	001	50
ESU3	10	2,244,125	1439644 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/30/2023	4,490.7500	4,488.2500	12,628	0	0	0	0	(1,250)	(1,250)	28,000	001	50
ESU3	18	4,039,425	1439645 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/30/2023	4,491.0000	4,488.2500	22,731	0	0	0	0	(2,475)	(2,475)	50,400	001	50
ESU3	12	2,692,950	1439646 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/30/2023	4,491.2500	4,488.2500	15,154	0	0	0	0	(1,800)	(1,800)	33,600	001	50
ESU3	6	1,346,475	1439647 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/30/2023	4,491.5000	4,488.2500	7,577	0	0	0	0	(975)	(975)	16,800	001	50
ESU3	6	1,346,475	1439648 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/30/2023	4,491.7500	4,488.2500	7,577	0	0	0	0	(1,050)	(1,050)	16,800	001	50
ESU3	28	6,283,550	1439649 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/30/2023	4,492.0000	4,488.2500	35,360	0	0	0	0	(5,250)	(5,250)	78,400	001	50
RTYU3	159	15,134,415	1434758 CME NEW MINI RUSSELL FUT	Product HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/14/2023	1,916.7500	1,903.7000	44,520	0	0	0	0	(103,748)	(103,748)	985,800	001	50
NQU3	31	9,508,940	1434756 NASDAQ 100 E-MINI	Product HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/14/2023	15,099.9500	15,337.0000	146,785	0	0	0	0	146,971	146,971	520,800	001	20
MFSU3	41	4,418,775	1434754 NYL EMINI MSCI EAFE	Product HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/14/2023	2,181.0000	2,155.5000	51,865	0	0	0	0	(52,275)	(52,275)	116,306	001	50
MESU3	14	698,530	1434752 NYL EMINI MSCI EMERG	Product HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/14/2023	1,025.0000	997.9000	5,320	0	0	0	0	(18,970)	(18,970)	39,714	001	50
ESU3	304	68,221,400	1434750 S&P 500 EMINI FUT	Product HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/14/2023	4,416.6000	4,488.2500	798,000	0	0	0	0	1,089,080	1,089,080	3,404,800	001	50
ESU3	25	5,610,313	1437930 S&P 500 EMINI FUT	Product HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/23/2023	4,392.0000	4,488.2500	65,625	0	0	0	0	120,313	120,313	280,000	001	50
MFSU3	32	3,448,800	1434592 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/14/2023	2,180.2000	2,155.5000	40,480	0	0	0	0	(39,520)	(39,520)	108,770	001	50
TYU3	35	3,929,297	1429227 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	113.1641	112.2656	4,922	0	0	0	0	(31,445)	(31,445)	73,500	001	1,000
RTYU3	22	2,094,070	1433795 CME NEW MINI RUSSELL FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/13/2023	1,895.1000	1,903.7000	6,160	0	0	0	0	9,460	9,460	136,400	003	50

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
MFSU3	10	1,077,750	1433791 NYL EMINI MSCI EAFE FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	NYB 9R7GPTS07KV3UQJZ0078	06/13/2023	2,165.6000	2,155.5000	12,650	0	0	0	0	(5,050)	(5,050)	33,991	003	50
ESU3	46	10,322,975	1433261 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZ0078	06/12/2023	4,349.2500	4,488.2500	135,151	0	0	0	0	319,700	319,700	515,200	003	50
ESU3	143	32,090,988	1433788 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZ0078	06/13/2023	4,387.9500	4,488.2500	420,144	0	0	0	0	717,145	717,145	1,601,600	003	50
ESU3	12	2,692,950	1436833 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZ0078	06/20/2023	4,434.7500	4,488.2500	35,257	0	0	0	0	32,100	32,100	134,400	003	50
ESU3	8	1,795,300	1436834 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZ0078	06/20/2023	4,435.0000	4,488.2500	23,505	0	0	0	0	21,300	21,300	89,600	003	50
ESU3	19	4,263,838	1436835 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZ0078	06/20/2023	4,435.2500	4,488.2500	55,823	0	0	0	0	50,350	50,350	212,800	003	50
ESU3	1	224,413	1436836 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZ0078	06/20/2023	4,435.5000	4,488.2500	2,938	0	0	0	0	2,638	2,638	11,200	003	50
ESU3	2	448,825	1437261 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZ0078	06/21/2023	4,410.0000	4,488.2500	5,876	0	0	0	0	7,825	7,825	22,400	003	50
ESU3	5	1,122,063	1437262 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZ0078	06/21/2023	4,410.2500	4,488.2500	14,690	0	0	0	0	19,500	19,500	56,000	003	50
ESU3	3	673,238	1437263 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZ0078	06/21/2023	4,410.7500	4,488.2500	8,814	0	0	0	0	11,625	11,625	33,600	003	50
ESU3	8	1,795,300	1437867 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZ0078	06/23/2023	4,388.5000	4,488.2500	23,505	0	0	0	0	39,900	39,900	89,600	003	50
ESU3	3	673,238	1437868 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZ0078	06/23/2023	4,388.7500	4,488.2500	8,814	0	0	0	0	14,925	14,925	33,600	003	50
ESU3	5	1,122,063	1437869 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZ0078	06/23/2023	4,389.0000	4,488.2500	14,690	0	0	0	0	24,813	24,813	56,000	003	50
ESU3	9	2,019,713	1438253 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZ0078	06/26/2023	4,370.7500	4,488.2500	26,443	0	0	0	0	52,875	52,875	100,800	003	50
ESU3	10	2,244,125	1439672 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZ0078	06/30/2023	4,491.7500	4,488.2500	(123,807)	0	0	0	0	(1,750)	(1,750)	29,304	001	50
ESU3	63	14,137,988	1439673 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZ0078	06/30/2023	4,492.0000	4,488.2500	(779,981)	0	0	0	0	(11,813)	(11,813)	184,616	001	50
TYU3	686	77,014,219	1439147 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	06/28/2023	113.2500	112.2656	(7,787)	0	0	0	0	(675,278)	(675,278)	688,724	001	1,000
TYU3	34	3,817,031	1439148 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	06/28/2023	113.2656	112.2656	(386)	0	0	0	0	(34,000)	(34,000)	34,135	001	1,000
TYU3	70	7,858,594	1439702 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	06/30/2023	112.2500	112.2656	(795)	0	0	0	0	1,094	1,094	70,278	001	1,000
TYU3	356	39,966,563	1439703 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	06/30/2023	112.2656	112.2656	(4,041)	0	0	0	0	0	0	357,414	001	1,000
TYU3	243	27,280,547	1439704 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	06/30/2023	112.2813	112.2656	(2,758)	0	0	0	0	(3,796)	(3,796)	243,965	001	1,000
TYU3	205	23,014,453	1439705 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	06/30/2023	112.2969	112.2656	(2,327)	0	0	0	0	(6,406)	(6,406)	205,814	001	1,000
TYU3	876	98,344,688	1439706 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	06/30/2023	112.3125	112.2656	(9,944)	0	0	0	0	(41,058)	(41,058)	879,479	001	1,000
TYU3	832	93,405,000	1439707 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	06/30/2023	112.3281	112.2656	(9,445)	0	0	0	0	(52,000)	(52,000)	835,304	001	1,000
TYU3	146	16,390,781	1439708 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	06/30/2023	112.3438	112.2656	(1,657)	0	0	0	0	(11,406)	(11,406)	146,580	001	1,000
TYU3	272	30,536,250	1439709 US 10YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	06/30/2023	112.3594	112.2656	(3,088)	0	0	0	0	(25,500)	(25,500)	273,080	001	1,000
WNU3	241	32,828,719	1428265 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	05/24/2023	134.4609	136.2188	322,435	0	0	0	0	423,632	423,632	241,957	001	1,000
WNU3	4	544,875	1428266 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	05/24/2023	134.4688	136.2188	5,352	0	0	0	0	7,000	7,000	4,016	001	1,000

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
WNU3	1	136,219	1428267 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/24/2023	134.4922	136.2188	1,338	0	0	0	0	1,727	1,727	1,004	001	1,000
WNU3	3	408,656	1428268 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/24/2023	134.5234	136.2188	4,014	0	0	0	0	5,086	5,086	3,012	001	1,000
WNU3	1	136,219	1428269 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/24/2023	134.5547	136.2188	1,338	0	0	0	0	1,664	1,664	1,004	001	1,000
WNU3	5	681,094	1428270 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/24/2023	134.5625	136.2188	6,690	0	0	0	0	8,281	8,281	5,020	001	1,000
WNU3	970	132,132,188	1428271 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/24/2023	134.6641	136.2188	1,297,767	0	0	0	0	1,508,049	1,508,049	973,852	001	1,000
WNU3	3	408,656	1428272 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/24/2023	134.6875	136.2188	4,014	0	0	0	0	4,594	4,594	3,012	001	1,000
WNU3	5	681,094	1428273 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/24/2023	134.7422	136.2188	6,690	0	0	0	0	7,383	7,383	5,020	001	1,000
WNU3	2	272,438	1428274 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/24/2023	134.7813	136.2188	2,676	0	0	0	0	2,875	2,875	2,008	001	1,000
WNU3	220	29,968,125	1428275 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/24/2023	134.8359	136.2188	294,339	0	0	0	0	304,218	304,218	220,874	001	1,000
WNU3	102	13,894,313	1428276 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/24/2023	134.8438	136.2188	136,466	0	0	0	0	140,250	140,250	102,405	001	1,000
WNU3	1	136,219	1428277 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/24/2023	134.8672	136.2188	1,338	0	0	0	0	1,352	1,352	1,004	001	1,000
WNU3	113	15,392,719	1428278 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/24/2023	134.8984	136.2188	151,183	0	0	0	0	149,195	149,195	113,449	001	1,000
WNU3	2	272,438	1428279 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/24/2023	134.9297	136.2188	2,676	0	0	0	0	2,578	2,578	2,008	001	1,000
WNU3	5	681,094	1428280 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/24/2023	134.9375	136.2188	6,690	0	0	0	0	6,406	6,406	5,020	001	1,000
WNU3	59	8,036,906	1428281 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/24/2023	134.9609	136.2188	78,936	0	0	0	0	74,211	74,211	59,234	001	1,000
WNU3	4	544,875	1428282 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/24/2023	134.9688	136.2188	5,352	0	0	0	0	5,000	5,000	4,016	001	1,000
WNU3	4	544,875	1428283 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/24/2023	135.0234	136.2188	5,352	0	0	0	0	4,781	4,781	4,016	001	1,000
WNU3	3	408,656	1428284 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/24/2023	135.1250	136.2188	4,014	0	0	0	0	3,281	3,281	3,012	001	1,000
WNU3	1	136,219	1428285 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/24/2023	135.1563	136.2188	1,338	0	0	0	0	1,063	1,063	1,004	001	1,000
WNU3	1,500	204,328,125	1428286 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/24/2023	135.3672	136.2188	2,006,856	0	0	0	0	1,277,340	1,277,340	1,505,957	001	1,000
WNU3	1,500	204,328,125	1428287 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/24/2023	135.3750	136.2188	2,006,856	0	0	0	0	1,265,625	1,265,625	1,505,957	001	1,000
WNU3	3	408,656	1428288 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/24/2023	135.4063	136.2188	4,014	0	0	0	0	2,438	2,438	3,012	001	1,000
WNU3	2	272,438	1428806 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/25/2023	133.6328	136.2188	2,676	0	0	0	0	5,172	5,172	2,008	001	1,000
WNU3	1	136,219	1428807 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/25/2023	133.6563	136.2188	1,338	0	0	0	0	2,563	2,563	1,004	001	1,000
WNU3	10	1,362,188	1428808 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/25/2023	133.7188	136.2188	13,379	0	0	0	0	25,000	25,000	10,040	001	1,000
WNU3	4,332	590,099,625	1428809 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/25/2023	133.7422	136.2188	5,795,800	0	0	0	0	10,728,458	10,728,458	4,349,205	001	1,000

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
WNU3	1	136,219	1428810 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	05/25/2023	133.7500	136.2188	1,338	0	0	0	0	2,469	2,469	1,004	001	1,000
WNU3	1	136,219	1428811 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	05/25/2023	133.7813	136.2188	1,338	0	0	0	0	2,438	2,438	1,004	001	1,000
WNU3	2	272,438	1428812 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	05/25/2023	133.7891	136.2188	2,676	0	0	0	0	4,859	4,859	2,008	001	1,000
WNU3	3	408,656	1428813 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	05/25/2023	133.8203	136.2188	4,014	0	0	0	0	7,195	7,195	3,012	001	1,000
WNU3	4	544,875	1428814 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	05/25/2023	133.8750	136.2188	5,352	0	0	0	0	9,375	9,375	4,016	001	1,000
WNU3	1	136,219	1428815 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	05/25/2023	133.9375	136.2188	1,338	0	0	0	0	2,281	2,281	1,004	001	1,000
WNU3	1	136,219	1428816 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	05/25/2023	133.9688	136.2188	1,338	0	0	0	0	2,250	2,250	1,004	001	1,000
WNU3	1	136,219	1428817 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	05/25/2023	133.9766	136.2188	1,338	0	0	0	0	2,242	2,242	1,004	001	1,000
WNU3	34	4,631,438	1428818 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	05/25/2023	134.0000	136.2188	45,489	0	0	0	0	75,438	75,438	34,135	001	1,000
WNU3	1	136,219	1428819 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	05/25/2023	134.0078	136.2188	1,338	0	0	0	0	2,211	2,211	1,004	001	1,000
WNU3	3	408,656	1428820 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	05/25/2023	134.0313	136.2188	4,014	0	0	0	0	6,563	6,563	3,012	001	1,000
WNU3	14	1,907,063	1428821 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	05/25/2023	134.0391	136.2188	18,731	0	0	0	0	30,516	30,516	14,056	001	1,000
WNU3	42	5,721,188	1428822 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	05/25/2023	134.0625	136.2188	56,192	0	0	0	0	90,563	90,563	42,167	001	1,000
WNU3	1	136,219	1428823 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	05/25/2023	134.0703	136.2188	1,338	0	0	0	0	2,148	2,148	1,004	001	1,000
WNU3	1	136,219	1428824 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	05/25/2023	134.1016	136.2188	1,338	0	0	0	0	2,117	2,117	1,004	001	1,000
WNU3	1,550	211,139,063	1428825 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	05/25/2023	134.1094	136.2188	2,073,751	0	0	0	0	3,269,524	3,269,524	1,556,156	001	1,000
WNU3	12	1,634,625	1428826 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	05/25/2023	134.1328	136.2188	16,055	0	0	0	0	25,031	25,031	12,048	001	1,000
WNU3	2	272,438	1428827 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	05/25/2023	134.1563	136.2188	2,676	0	0	0	0	4,125	4,125	2,008	001	1,000
WNU3	7	953,531	1428828 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	05/25/2023	134.1641	136.2188	9,365	0	0	0	0	14,383	14,383	7,028	001	1,000
WNU3	1	136,219	1428829 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	05/25/2023	134.1875	136.2188	1,338	0	0	0	0	2,031	2,031	1,004	001	1,000
WNU3	1	136,219	1428830 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	05/25/2023	134.1953	136.2188	1,338	0	0	0	0	2,023	2,023	1,004	001	1,000
WNU3	15	2,043,281	1428831 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	05/25/2023	134.2500	136.2188	20,069	0	0	0	0	29,531	29,531	15,060	001	1,000
WNU3	121	16,482,469	1428832 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	05/25/2023	134.2891	136.2188	161,886	0	0	0	0	233,492	233,492	121,481	001	1,000
WNU3	48	6,538,500	1428833 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	05/25/2023	134.3203	136.2188	64,219	0	0	0	0	91,125	91,125	48,191	001	1,000
WNU3	2	272,438	1428834 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	05/25/2023	134.3438	136.2188	2,676	0	0	0	0	3,750	3,750	2,008	001	1,000
WNU3	611	83,229,656	1429367 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZ0078	05/26/2023	133.5000	136.2188	817,459	0	0	0	0	1,661,156	1,661,156	613,427	001	1,000

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
WNU3	1	136,219	1429368 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2023	133.5547	136.2188	1,338	0	0	0	0	2,664	2,664	1,004	001	1,000
WNU3	4	544,875	1429369 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2023	133.5625	136.2188	5,352	0	0	0	0	10,625	10,625	4,016	001	1,000
WNU3	5	681,094	1429370 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2023	133.5859	136.2188	6,690	0	0	0	0	13,164	13,164	5,020	001	1,000
WNU3	1	136,219	1429371 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2023	133.6250	136.2188	1,338	0	0	0	0	2,594	2,594	1,004	001	1,000
WNU3	159	21,658,781	1429372 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2023	133.6484	136.2188	212,727	0	0	0	0	408,679	408,679	159,631	001	1,000
WNU3	2	272,438	1429373 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2023	133.6875	136.2188	2,676	0	0	0	0	5,063	5,063	2,008	001	1,000
WNU3	44	5,993,625	1429374 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2023	133.7109	136.2188	58,868	0	0	0	0	110,344	110,344	44,175	001	1,000
WNU3	2	272,438	1429375 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2023	133.7188	136.2188	2,676	0	0	0	0	5,000	5,000	2,008	001	1,000
WNU3	8	1,089,750	1429376 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2023	133.7422	136.2188	10,703	0	0	0	0	19,812	19,812	8,032	001	1,000
WNU3	119	16,210,031	1429377 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2023	133.7734	136.2188	159,211	0	0	0	0	290,992	290,992	119,473	001	1,000
WNU3	1	136,219	1429378 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2023	133.8125	136.2188	1,338	0	0	0	0	2,406	2,406	1,004	001	1,000
WNU3	3	408,656	1429379 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2023	133.9063	136.2188	4,014	0	0	0	0	6,938	6,938	3,012	001	1,000
WNU3	2	272,438	1429380 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2023	133.9297	136.2188	2,676	0	0	0	0	4,578	4,578	2,008	001	1,000
WNU3	3	408,656	1429381 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2023	133.9609	136.2188	4,014	0	0	0	0	6,773	6,773	3,012	001	1,000
WNU3	98	13,349,438	1429382 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2023	134.0000	136.2188	131,115	0	0	0	0	217,438	217,438	98,389	001	1,000
WNU3	29	3,950,344	1429383 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2023	134.0625	136.2188	38,799	0	0	0	0	62,531	62,531	29,115	001	1,000
WNU3	1	136,219	1429384 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2023	134.0859	136.2188	1,338	0	0	0	0	2,133	2,133	1,004	001	1,000
WNU3	5	681,094	1429385 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2023	134.0938	136.2188	6,690	0	0	0	0	10,625	10,625	5,020	001	1,000
WNU3	1	136,219	1429386 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2023	134.1172	136.2188	1,338	0	0	0	0	2,102	2,102	1,004	001	1,000
WNU3	42	5,721,188	1429387 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2023	134.1484	136.2188	56,192	0	0	0	0	86,953	86,953	42,167	001	1,000
WNU3	4	544,875	1429388 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2023	134.1563	136.2188	5,352	0	0	0	0	8,250	8,250	4,016	001	1,000
WNU3	5	681,094	1429389 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2023	134.1875	136.2188	6,690	0	0	0	0	10,156	10,156	5,020	001	1,000
WNU3	19	2,588,156	1429390 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2023	134.2109	136.2188	25,420	0	0	0	0	38,148	38,148	19,075	001	1,000
WNU3	386	52,580,438	1429391 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2023	134.2422	136.2188	516,431	0	0	0	0	762,952	762,952	387,533	001	1,000
WNU3	5	681,094	1429392 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2023	134.2500	136.2188	6,690	0	0	0	0	9,844	9,844	5,020	001	1,000
WNU3	1	136,219	1429393 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2023	134.3047	136.2188	1,338	0	0	0	0	1,914	1,914	1,004	001	1,000

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Futures Contracts Open as of the Current Statement Date

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														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
WNU3	1	136,219	1429394 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/26/2023	134.4297	136.2188	1,338	0	0	0	0	1,789	1,789	1,004	001	1,000
WNU3	126	17,163,563	1429995 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/30/2023	135.7188	136.2188	168,576	0	0	0	0	63,000	63,000	126,500	001	1,000
WNU3	139	18,934,406	1429996 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/30/2023	135.7500	136.2188	185,969	0	0	0	0	65,156	65,156	139,552	001	1,000
WNU3	113	15,392,719	1429997 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/30/2023	135.7813	136.2188	151,183	0	0	0	0	49,438	49,438	113,449	001	1,000
WNU3	42	5,721,188	1429998 US ULTRA BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT 9R7GPTS07KV3UQJZQ078	05/30/2023	135.8125	136.2188	56,192	0	0	0	0	17,063	17,063	42,167	001	1,000
RTYU3	40	3,807,400	1434040 CME NEW MINI RUSSELL FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/13/2023	1,895.1500	1,903.7000	11,200	0	0	0	0	17,100	17,100	248,000	003	50
MFSU3	20	2,155,500	1434038 NYL EMINI MSCI EAFE	LIFE HEDGE	N/A	Equity/Index	09/15/2023	NYB 9R7GPTS07KV3UQJZQ078	06/13/2023	2,165.8000	2,155.5000	25,300	0	0	0	0	(10,300)	(10,300)	67,981	003	50
ESU3	80	17,953,000	1433501 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/12/2023	4,349.2000	4,488.2500	225,955	0	0	0	0	556,200	556,200	896,000	003	50
ESU3	175	39,272,188	1434035 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/13/2023	4,388.2000	4,488.2500	494,277	0	0	0	0	875,438	875,438	1,960,000	003	50
ESU3	7	1,570,888	1436853 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/20/2023	4,434.7500	4,488.2500	19,771	0	0	0	0	18,725	18,725	78,400	003	50
ESU3	9	2,019,713	1436854 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/20/2023	4,435.0000	4,488.2500	25,420	0	0	0	0	23,963	23,963	100,800	003	50
ESU3	1	224,413	1436855 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/20/2023	4,435.2500	4,488.2500	2,824	0	0	0	0	2,650	2,650	11,200	003	50
ESU3	4	897,650	1436856 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/20/2023	4,435.5000	4,488.2500	11,298	0	0	0	0	10,550	10,550	44,800	003	50
ESU3	4	897,650	1436857 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/20/2023	4,435.7500	4,488.2500	11,298	0	0	0	0	10,500	10,500	44,800	003	50
ESU3	2	448,825	1437288 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/21/2023	4,410.0000	4,488.2500	5,649	0	0	0	0	7,825	7,825	22,400	003	50
ESU3	5	1,122,063	1437289 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/21/2023	4,410.2500	4,488.2500	14,122	0	0	0	0	19,500	19,500	56,000	003	50
ESU3	1	224,413	1437290 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/21/2023	4,410.5000	4,488.2500	2,824	0	0	0	0	3,888	3,888	11,200	003	50
ESU3	2	448,825	1437291 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/21/2023	4,410.7500	4,488.2500	5,649	0	0	0	0	7,750	7,750	22,400	003	50
ESU3	8	1,795,300	1437914 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/23/2023	4,388.5000	4,488.2500	22,596	0	0	0	0	39,900	39,900	89,600	003	50
ESU3	3	673,238	1437915 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/23/2023	4,388.7500	4,488.2500	8,473	0	0	0	0	14,925	14,925	33,600	003	50
ESU3	4	897,650	1437916 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/23/2023	4,389.0000	4,488.2500	11,298	0	0	0	0	19,850	19,850	44,800	003	50
ESU3	8	1,795,300	1438287 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/26/2023	4,370.7500	4,488.2500	22,596	0	0	0	0	47,000	47,000	89,600	003	50
RTYU3	330	31,411,050	1434671 CME NEW MINI RUSSELL FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/14/2023	1,916.7500	1,903.7000	92,400	0	0	0	0	(215,325)	(215,325)	2,046,000	003	50
MFSU3	62	6,682,050	1434668 NYL EMINI MSCI EAFE	LIFE HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/14/2023	2,180.2000	2,155.5000	78,430	0	0	0	0	(76,570)	(76,570)	210,743	003	50
MFSU3	20	2,155,500	1434669 NYL EMINI MSCI EAFE	LIFE HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/14/2023	2,180.3000	2,155.5000	25,300	0	0	0	0	(24,800)	(24,800)	67,981	003	50
ESU3	263	59,020,488	1434665 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/14/2023	4,416.6000	4,488.2500	690,375	0	0	0	0	942,198	942,198	2,945,600	003	50
ESU3	30	6,732,375	1437917 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/23/2023	4,389.5000	4,488.2500	78,750	0	0	0	0	148,125	148,125	336,000	003	50
RTYU3	472	44,927,320	1434050 CME NEW MINI RUSSELL FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/13/2023	1,895.1500	1,903.7000	132,160	0	0	0	0	201,780	201,780	2,926,400	003	50

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
RTYU3	10	951,850	1437926 CME NEW MINI RUSSELL FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/23/2023	1,854.8000	1,903.7000	2,800	0	0	0	0	24,450	24,450	62,000	003	50
RTYU3	10	951,850	1437927 CME NEW MINI RUSSELL FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/23/2023	1,854.9000	1,903.7000	2,800	0	0	0	0	24,400	24,400	62,000	003	50
NQU3	102	31,287,480	1434048 NASDAQ 100 E-MINI	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/13/2023	14,984.7500	15,337.0000	482,970	0	0	0	0	718,590	718,590	1,713,600	003	20
NQU3	3	920,220	1437920 NASDAQ 100 E-MINI	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/23/2023	15,028.5000	15,337.0000	14,205	0	0	0	0	18,510	18,510	50,400	003	20
NQU3	6	1,840,440	1437921 NASDAQ 100 E-MINI	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/23/2023	15,028.7500	15,337.0000	28,410	0	0	0	0	36,990	36,990	100,800	003	20
NQU3	3	920,220	1437922 NASDAQ 100 E-MINI	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/23/2023	15,029.0000	15,337.0000	14,205	0	0	0	0	18,480	18,480	50,400	003	20
NQU3	7	2,147,180	1437923 NASDAQ 100 E-MINI	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/23/2023	15,029.2500	15,337.0000	33,145	0	0	0	0	43,085	43,085	117,600	003	20
NQU3	4	1,226,960	1437924 NASDAQ 100 E-MINI	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/23/2023	15,029.5000	15,337.0000	18,940	0	0	0	0	24,600	24,600	67,200	003	20
NQU3	2	613,480	1437925 NASDAQ 100 E-MINI	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/23/2023	15,029.7500	15,337.0000	9,470	0	0	0	0	12,290	12,290	33,600	003	20
MFSU3	133	14,334,075	1434046 NYL EMINI MSCI EAFE	LIFE HEDGE	N/A	Equity/Index	09/15/2023	NYB 9R7GPTS07KV3UQJZQ078	06/13/2023	2,165.8000	2,155.5000	168,245	0	0	0	0	(68,495)	(68,495)	368,641	003	50
MESU3	53	2,644,435	1434044 NYL EMINI MSCI EMERG	LIFE HEDGE	N/A	Equity/Index	09/15/2023	NYB 9R7GPTS07KV3UQJZQ078	06/13/2023	1,020.0000	997.9000	20,140	0	0	0	0	(58,565)	(58,565)	146,902	003	50
ESU3	300	67,323,750	1433503 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/12/2023	4,349.2500	4,488.2500	787,500	0	0	0	0	2,085,000	2,085,000	3,360,000	003	50
ESU3	600	134,647,500	1434042 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/13/2023	4,388.2000	4,488.2500	1,575,000	0	0	0	0	3,001,500	3,001,500	6,720,000	003	50
ESU3	43	9,649,738	1437918 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/23/2023	4,393.7500	4,488.2500	112,875	0	0	0	0	203,175	203,175	481,600	003	50
ESU3	57	12,791,513	1437919 S&P 500 EMINI FUT	LIFE HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/23/2023	4,394.0000	4,488.2500	149,625	0	0	0	0	268,613	268,613	638,400	003	50
1539999999. Subtotal - Long Futures - Hedging Other												24,224,587	162,794,583	0	0	0	35,090,527	35,090,527	52,946,047	XXX	XXX
1579999999. Subtotal - Long Futures												26,140,649	162,794,583	0	0	0	36,479,974	36,479,974	64,675,321	XXX	XXX
USU3	200	25,381,250	1429221 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	125.5859	126.9063	(150,000)	0	0	0	0	(264,062)	(264,062)	697,963	005	1,000
USU3	1	126,906	1429222 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	125.6563	126.9063	(750)	0	0	0	0	(1,250)	(1,250)	3,490	005	1,000
1599999999. Subtotal - Short Futures - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												(150,750)	0	0	0	0	(265,312)	(265,312)	701,453	XXX	XXX
ADU3	37	2,470,860	1433269 AUD CURRENCY FUT	VA HEDGE	N/A	Currency	09/18/2023	CME AAOJVIVEV2VZFZT03U97	06/12/2023	0.6770	0.6678	(16,465)	0	0	0	0	34,077	34,077	62,900	001	100,000
BPU3	84	6,666,975	1433271 BP CURRENCY FUT	VA HEDGE	N/A	Currency	09/18/2023	CME AAOJVIVEV2VZFZT03U97	06/12/2023	1.2529	1.2699	(43,050)	0	0	0	0	(89,513)	(89,513)	210,000	001	62,500
ECU3	80	10,953,000	1433275 EURO FX CURR FUT	VA HEDGE	N/A	Currency	09/18/2023	CME AAOJVIVEV2VZFZT03U97	06/12/2023	1.0810	1.0953	(42,500)	0	0	0	0	(142,600)	(142,600)	192,000	001	125,000
JYU3	67	5,872,969	1433293 JAPANESE YEN CURR FUTURE	VA HEDGE	N/A	Currency	09/18/2023	CME AAOJVIVEV2VZFZT03U97	06/12/2023	0.7276	0.7013	(22,194)	0	0	0	0	220,849	220,849	132,660	001	125,000
RTYU3	149	14,182,565	1433314 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/12/2023	1,886.8000	1,903.7000	(41,720)	0	0	0	0	(125,905)	(125,905)	923,800	001	50
RTYU3	299	28,460,315	1433830 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	1,895.0500	1,903.7000	(83,720)	0	0	0	0	(129,318)	(129,318)	1,853,800	001	50
VGU3	102	4,926,906	1433316 DJ EURO STOXX 50	VA HEDGE	N/A	Equity/Index	09/15/2023	EXT EDP AAOJVIVEV2VZFZT03U97	06/12/2023	4,348.5000	4,427.0000	(52,381)	0	0	0	0	(87,364)	(87,364)	336,502	001	11
VGU3	153	7,390,359	1433832 DJ EURO STOXX 50	VA HEDGE	N/A	Equity/Index	09/15/2023	EXT EDP AAOJVIVEV2VZFZT03U97	06/13/2023	4,373.5000	4,427.0000	(78,572)	0	0	0	0	(89,312)	(89,312)	504,752	001	11
Z U3	78	7,468,257	1433322 FTSE 100 IDX	VA HEDGE	N/A	Equity/Index	09/15/2023	LIFFE AAOJVIVEV2VZFZT03U97	06/12/2023	7,586.0000	7,541.5000	(58,253)	0	0	0	0	44,068	44,068	402,552	001	13

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
MFSU3	88	9,484,200	1433312 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/12/2023	2,138.4000	2,155.5000	(111,320)	0	0	0	0	(75,240)	(75,240)	189,669	001	50
MFSU3	186	20,046,150	1433828 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,166.2000	2,155.5000	(235,290)	0	0	0	0	99,510	99,510	400,892	001	50
MESU3	117	5,837,715	1433303 NYL EMINI MSCI EMERG	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/12/2023	1,008.2000	997.9000	(46,824)	0	0	0	0	60,255	60,255	252,174	001	50
MESU3	177	8,831,415	1433826 NYL EMINI MSCI EMERG	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	1,022.1000	997.9000	(70,836)	0	0	0	0	214,170	214,170	381,494	001	50
FAU3	9	2,379,690	1433283 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/12/2023	2,567.2500	2,644.1000	(15,526)	0	0	0	0	(69,165)	(69,165)	54,735	001	100
FAU3	9	2,379,690	1433285 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/12/2023	2,567.3000	2,644.1000	(15,526)	0	0	0	0	(69,120)	(69,120)	54,735	001	100
FAU3	9	2,379,690	1433286 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/12/2023	2,567.3500	2,644.1000	(15,526)	0	0	0	0	(69,075)	(69,075)	54,735	001	100
FAU3	8	2,115,280	1433288 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/12/2023	2,567.4000	2,644.1000	(13,801)	0	0	0	0	(61,360)	(61,360)	48,654	001	100
FAU3	13	3,437,330	1433289 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/12/2023	2,567.4500	2,644.1000	(22,427)	0	0	0	0	(99,645)	(99,645)	79,062	001	100
FAU3	10	2,644,100	1433290 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/12/2023	2,567.5000	2,644.1000	(17,251)	0	0	0	0	(76,600)	(76,600)	60,817	001	100
FAU3	30	7,932,300	1433291 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/12/2023	2,567.5500	2,644.1000	(51,754)	0	0	0	0	(229,650)	(229,650)	182,451	001	100
FAU3	116	30,671,560	1433814 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	2,581.3500	2,644.1000	(200,117)	0	0	0	0	(727,900)	(727,900)	705,477	001	100
FAU3	1	264,410	1433815 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	2,581.4000	2,644.1000	(1,725)	0	0	0	0	(6,270)	(6,270)	6,082	001	100
FAU3	1	264,410	1433816 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	2,581.4500	2,644.1000	(1,725)	0	0	0	0	(6,265)	(6,265)	6,082	001	100
FAU3	1	264,410	1433817 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	2,581.5000	2,644.1000	(1,725)	0	0	0	0	(6,260)	(6,260)	6,082	001	100
FAU3	3	793,230	1433818 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	2,581.5500	2,644.1000	(5,175)	0	0	0	0	(18,765)	(18,765)	18,245	001	100
FAU3	6	1,586,460	1433819 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	2,581.6000	2,644.1000	(10,351)	0	0	0	0	(37,500)	(37,500)	36,490	001	100
FAU3	2	528,820	1433820 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	2,581.6500	2,644.1000	(3,450)	0	0	0	0	(12,490)	(12,490)	12,163	001	100
FAU3	4	1,057,640	1433821 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	2,581.7000	2,644.1000	(6,901)	0	0	0	0	(24,960)	(24,960)	24,327	001	100
FAU3	1	264,410	1433822 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	2,581.7500	2,644.1000	(1,725)	0	0	0	0	(6,235)	(6,235)	6,082	001	100
FAU3	6	1,586,460	1433823 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	2,581.8000	2,644.1000	(10,351)	0	0	0	0	(37,380)	(37,380)	36,490	001	100
FAU3	6	1,586,460	1433824 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	2,581.8500	2,644.1000	(10,351)	0	0	0	0	(37,350)	(37,350)	36,490	001	100
XPU3	25	2,982,557	1433318 SPI 200 FUTURE	VA HEDGE	N/A	Equity/Index	09/21/2023	ASX AAOJVIVEV2VZFZT03U97	06/13/2023	7,061.0000	7,161.0000	(3,174)	0	0	0	0	(41,650)	(41,650)	248,900	001	17
TPU3	57	9,038,155	1431740 TOPIX INDX FUT	VA HEDGE	N/A	Equity/Index	09/07/2023	TOKYO AAOJVIVEV2VZFZT03U97	06/06/2023	2,228.0000	2,288.0000	10,820	0	0	0	0	(237,015)	(237,015)	355,521	001	69
RTYU3	47	4,473,695	1434583 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/14/2023	1,916.8000	1,903.7000	(13,160)	0	0	0	0	30,785	30,785	291,400	001	50
MFSU3	61	6,574,275	1434579 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/14/2023	2,180.1000	2,155.5000	(77,165)	0	0	0	0	75,030	75,030	178,721	001	50
ESU3	71	15,933,288	1434576 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/14/2023	4,416.6500	4,488.2500	(186,375)	0	0	0	0	(254,180)	(254,180)	795,200	001	50
RTYU3	54	5,139,990	1434570 CME NEW MINI RUSSELL FUT	Portfolio Hedge	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/14/2023	1,916.5000	1,903.7000	(15,120)	0	0	0	0	34,560	34,560	334,800	001	50

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
RTYU3	140	13,325,900	1434571 CME NEW MINI RUSSELL FUT	Portfolio Hedge	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/14/2023	1,916.5500	1,903.7000	(39,200)	0	0	0	0	89,950	89,950	868,000	001	50
MFSU3	106	11,424,150	1434568 NYL EMINI MSCI EAFE	Portfolio Hedge	N/A	Equity/Index	09/15/2023	NYB 9R7GPTS07KV3UQJZQ078	06/14/2023	2,180.1000	2,155.5000	(134,090)	0	0	0	0	130,380	130,380	310,563	001	50
ESU3	230	51,614,875	1434559 S&P 500 EMINI FUT	Portfolio Hedge	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/14/2023	4,416.6500	4,488.2500	(603,750)	0	0	0	0	(823,400)	(823,400)	2,576,000	001	50
FAU3	31	8,196,710	1434561 S&P MID 400 EMINI	Portfolio Hedge	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/14/2023	2,608.7500	2,644.1000	(51,150)	0	0	0	0	(109,585)	(109,585)	446,400	001	100
FAU3	13	3,437,330	1434562 S&P MID 400 EMINI	Portfolio Hedge	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/14/2023	2,608.8000	2,644.1000	(21,450)	0	0	0	0	(45,890)	(45,890)	187,200	001	100
FAU3	10	2,644,100	1434564 S&P MID 400 EMINI	Portfolio Hedge	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/14/2023	2,608.8500	2,644.1000	(16,500)	0	0	0	0	(35,250)	(35,250)	144,000	001	100
FAU3	9	2,379,690	1434565 S&P MID 400 EMINI	Portfolio Hedge	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/14/2023	2,608.9000	2,644.1000	(14,850)	0	0	0	0	(31,680)	(31,680)	129,600	001	100
ESU3	234	52,512,525	1433328 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/12/2023	4,349.1500	4,488.2500	(614,250)	0	0	0	0	(1,627,470)	(1,627,470)	2,620,800	001	50
ESU3	350	78,544,375	1433834 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/13/2023	4,388.1000	4,488.2500	(918,750)	0	0	0	0	(1,752,625)	(1,752,625)	3,920,000	001	50
ESU3	20	4,488,250	1433342 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/12/2023	4,349.0000	4,488.2500	(52,500)	0	0	0	0	(139,250)	(139,250)	224,000	001	50
ESU3	67	15,035,638	1433343 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/12/2023	4,349.0500	4,488.2500	(175,875)	0	0	0	0	(466,320)	(466,320)	750,400	001	50
ESU3	483	108,391,238	1433344 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/12/2023	4,349.1000	4,488.2500	(1,267,875)	0	0	0	0	(3,360,473)	(3,360,473)	5,409,600	001	50
ESU3	51	11,445,038	1433345 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/12/2023	4,349.1500	4,488.2500	(133,875)	0	0	0	0	(354,705)	(354,705)	571,200	001	50
ESU3	44	9,874,150	1433346 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/12/2023	4,349.2500	4,488.2500	(115,500)	0	0	0	0	(305,800)	(305,800)	492,800	001	50
ESU3	111	24,909,788	1433347 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/12/2023	4,349.3000	4,488.2500	(291,375)	0	0	0	0	(771,173)	(771,173)	1,243,200	001	50
ESU3	183	41,067,488	1433348 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/12/2023	4,349.3500	4,488.2500	(480,375)	0	0	0	0	(1,270,935)	(1,270,935)	2,049,600	001	50
ESU3	284	63,733,150	1433349 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/12/2023	4,349.4000	4,488.2500	(745,500)	0	0	0	0	(1,971,670)	(1,971,670)	3,180,800	001	50
ESU3	102	22,890,075	1433350 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/12/2023	4,349.4500	4,488.2500	(267,750)	0	0	0	0	(707,880)	(707,880)	1,142,400	001	50
ESU3	48	10,771,800	1433351 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/12/2023	4,349.5000	4,488.2500	(126,000)	0	0	0	0	(333,000)	(333,000)	537,600	001	50
ESU3	60	13,464,750	1433352 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/12/2023	4,349.5500	4,488.2500	(157,500)	0	0	0	0	(416,100)	(416,100)	672,000	001	50
ESU3	40	8,976,500	1433353 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/12/2023	4,349.6000	4,488.2500	(105,000)	0	0	0	0	(277,300)	(277,300)	448,000	001	50
ESU3	131	29,398,038	1433356 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/12/2023	4,349.6500	4,488.2500	(343,875)	0	0	0	0	(907,830)	(907,830)	1,467,200	001	50
ESU3	28	6,283,550	1433357 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/12/2023	4,349.7000	4,488.2500	(73,500)	0	0	0	0	(193,970)	(193,970)	313,600	001	50
ESU3	8	1,795,300	1433358 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/12/2023	4,349.7500	4,488.2500	(21,000)	0	0	0	0	(55,400)	(55,400)	89,600	001	50
ESU3	8	1,795,300	1433359 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/12/2023	4,349.8000	4,488.2500	(21,000)	0	0	0	0	(55,380)	(55,380)	89,600	001	50
ESU3	96	21,543,600	1433363 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/12/2023	4,349.8500	4,488.2500	(252,000)	0	0	0	0	(664,320)	(664,320)	1,075,200	001	50
ESU3	187	41,965,138	1433364 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/12/2023	4,349.9000	4,488.2500	(490,875)	0	0	0	0	(1,293,573)	(1,293,573)	2,094,400	001	50
ESU3	16	3,590,600	1433861 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/13/2023	4,387.3500	4,488.2500	(42,000)	0	0	0	0	(80,720)	(80,720)	179,200	001	50

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESU3	49	10,996,213	1433862 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/13/2023	4,387.4000	4,488.2500	(128,625)	0	0	0	0	(247,083)	(247,083)	548,800	001	50
ESU3	32	7,181,200	1433863 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/13/2023	4,387.4500	4,488.2500	(84,000)	0	0	0	0	(161,280)	(161,280)	358,400	001	50
ESU3	81	18,177,413	1433864 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/13/2023	4,387.5000	4,488.2500	(212,625)	0	0	0	0	(408,038)	(408,038)	907,200	001	50
ESU3	54	12,118,275	1433865 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/13/2023	4,387.5500	4,488.2500	(141,750)	0	0	0	0	(271,890)	(271,890)	604,800	001	50
ESU3	67	15,035,638	1433866 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/13/2023	4,387.6000	4,488.2500	(175,875)	0	0	0	0	(337,178)	(337,178)	750,400	001	50
ESU3	60	13,464,750	1433867 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/13/2023	4,387.6500	4,488.2500	(157,500)	0	0	0	0	(301,800)	(301,800)	672,000	001	50
ESU3	77	17,279,763	1433868 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/13/2023	4,387.7000	4,488.2500	(202,125)	0	0	0	0	(387,118)	(387,118)	862,400	001	50
ESU3	228	51,166,050	1433869 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/13/2023	4,387.7500	4,488.2500	(598,500)	0	0	0	0	(1,145,700)	(1,145,700)	2,553,600	001	50
ESU3	202	45,331,325	1433870 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/13/2023	4,387.8000	4,488.2500	(530,250)	0	0	0	0	(1,014,545)	(1,014,545)	2,262,400	001	50
ESU3	125	28,051,563	1433871 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/13/2023	4,387.8500	4,488.2500	(328,125)	0	0	0	0	(627,500)	(627,500)	1,400,000	001	50
ESU3	44	9,874,150	1433872 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/13/2023	4,387.9000	4,488.2500	(115,500)	0	0	0	0	(220,770)	(220,770)	492,800	001	50
ESU3	67	15,035,638	1433873 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/13/2023	4,387.9500	4,488.2500	(175,875)	0	0	0	0	(336,005)	(336,005)	750,400	001	50
ESU3	61	13,689,163	1433874 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/13/2023	4,388.0000	4,488.2500	(160,125)	0	0	0	0	(305,763)	(305,763)	683,200	001	50
ESU3	19	4,263,838	1433875 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/13/2023	4,388.0500	4,488.2500	(49,875)	0	0	0	0	(95,190)	(95,190)	212,800	001	50
ESU3	44	9,874,150	1433876 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/13/2023	4,388.1500	4,488.2500	(115,500)	0	0	0	0	(220,220)	(220,220)	492,800	001	50
ESU3	218	48,921,925	1433877 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/13/2023	4,388.2000	4,488.2500	(572,250)	0	0	0	0	(1,090,545)	(1,090,545)	2,441,600	001	50
ESU3	19	4,263,838	1433878 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/13/2023	4,388.2500	4,488.2500	(49,875)	0	0	0	0	(95,000)	(95,000)	212,800	001	50
ESU3	329	73,831,713	1433879 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/13/2023	4,388.4500	4,488.2500	(863,625)	0	0	0	0	(1,641,710)	(1,641,710)	3,684,800	001	50
ESU3	971	217,904,538	1433880 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/13/2023	4,388.5000	4,488.2500	(2,548,875)	0	0	0	0	(4,842,863)	(4,842,863)	10,875,200	001	50
ESU3	163	36,579,238	1433881 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME 9R7GPTS07KV3UQJZQ078	06/13/2023	4,388.5500	4,488.2500	(427,875)	0	0	0	0	(812,555)	(812,555)	1,825,600	001	50
RTYU3	111	10,565,535	1433326 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/12/2023	1,886.8000	1,903.7000	(31,080)	0	0	0	0	(93,795)	(93,795)	688,200	001	50
RTYU3	6	571,110	1434596 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/14/2023	1,916.5000	1,903.7000	(1,680)	0	0	0	0	3,840	3,840	37,200	001	50
RTYU3	160	15,229,600	1434597 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/14/2023	1,916.5500	1,903.7000	(44,800)	0	0	0	0	102,800	102,800	992,000	001	50
ESU3	76	17,055,350	1433324 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/12/2023	4,349.1500	4,488.2500	(199,500)	0	0	0	0	(528,580)	(528,580)	851,200	001	50
ESU3	114	25,583,025	1434585 S&P 500 EMINI FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/14/2023	4,416.6500	4,488.2500	(299,250)	0	0	0	0	(408,120)	(408,120)	1,276,800	001	50
ADU3	218	14,558,040	1433883 AUD CURRENCY FUT	VA HEDGE	N/A	Currency	09/18/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	0.6791	0.6678	(97,010)	0	0	0	0	245,468	245,468	370,600	001	100,000
BPU3	498	39,525,638	1433887 BP CURRENCY FUT	VA HEDGE	N/A	Currency	09/18/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	1.2598	1.2699	(255,225)	0	0	0	0	(314,363)	(314,363)	1,245,000	001	62,500
RTYU3	65	6,187,025	1433488 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/12/2023	1,886.8000	1,903.7000	(19,715)	0	0	0	0	(54,925)	(54,925)	395,454	001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
RTYU3	106	10,089,610	1433489 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/12/2023	1,886.8500	1,903.7000	(32,151)	0	0	0	0	(89,305)	(89,305)	644,894	001	50
RTYU3	650	61,870,250	1434017 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	1,895.1500	1,903.7000	(197,153)	0	0	0	0	(277,875)	(277,875)	3,954,537	001	50
RTYU3	3	285,555	1434652 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/14/2023	1,893.5000	1,903.7000	(910)	0	0	0	0	(1,530)	(1,530)	18,252	001	50
RTYU3	1	95,185	1434653 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/14/2023	1,893.6000	1,903.7000	(303)	0	0	0	0	(505)	(505)	6,084	001	50
RTYU3	7	666,295	1434654 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/14/2023	1,893.8000	1,903.7000	(2,123)	0	0	0	0	(3,465)	(3,465)	42,587	001	50
RTYU3	7	666,295	1434655 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/14/2023	1,894.0000	1,903.7000	(2,123)	0	0	0	0	(3,395)	(3,395)	42,587	001	50
RTYU3	17	1,618,145	1434656 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/14/2023	1,894.1000	1,903.7000	(5,156)	0	0	0	0	(8,160)	(8,160)	103,426	001	50
RTYU3	9	856,665	1434657 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/14/2023	1,894.2000	1,903.7000	(2,730)	0	0	0	0	(4,275)	(4,275)	54,755	001	50
RTYU3	6	571,110	1434658 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/14/2023	1,894.3000	1,903.7000	(1,820)	0	0	0	0	(2,820)	(2,820)	36,503	001	50
RTYU3	2	190,370	1434659 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/14/2023	1,894.4000	1,903.7000	(607)	0	0	0	0	(930)	(930)	12,168	001	50
RTYU3	2	190,370	1434660 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/14/2023	1,894.6000	1,903.7000	(607)	0	0	0	0	(910)	(910)	12,168	001	50
RTYU3	5	475,925	1434661 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/14/2023	1,894.8000	1,903.7000	(1,517)	0	0	0	0	(2,225)	(2,225)	30,420	001	50
RTYU3	2	190,370	1434662 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/14/2023	1,894.9000	1,903.7000	(607)	0	0	0	0	(880)	(880)	12,168	001	50
RTYU3	14	1,332,590	1434663 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/14/2023	1,895.0000	1,903.7000	(4,246)	0	0	0	0	(6,090)	(6,090)	85,175	001	50
RTYU3	6	571,110	1435909 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/16/2023	1,893.0000	1,903.7000	(1,820)	0	0	0	0	(3,210)	(3,210)	36,503	001	50
RTYU3	3	285,555	1435910 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/16/2023	1,893.1000	1,903.7000	(910)	0	0	0	0	(1,590)	(1,590)	18,252	001	50
RTYU3	22	2,094,070	1435911 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/16/2023	1,893.2000	1,903.7000	(6,673)	0	0	0	0	(11,550)	(11,550)	133,846	001	50
RTYU3	11	1,047,035	1435912 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/16/2023	1,893.3000	1,903.7000	(3,336)	0	0	0	0	(5,720)	(5,720)	66,923	001	50
RTYU3	7	666,295	1435913 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/16/2023	1,893.4000	1,903.7000	(2,123)	0	0	0	0	(3,605)	(3,605)	42,587	001	50
RTYU3	27	2,569,995	1435914 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/16/2023	1,893.5000	1,903.7000	(8,189)	0	0	0	0	(13,770)	(13,770)	164,265	001	50
RTYU3	6	571,110	1435915 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/16/2023	1,893.6000	1,903.7000	(1,820)	0	0	0	0	(3,030)	(3,030)	36,503	001	50
RTYU3	3	285,555	1435916 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/16/2023	1,893.7000	1,903.7000	(910)	0	0	0	0	(1,500)	(1,500)	18,252	001	50
RTYU3	6	571,110	1435917 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/16/2023	1,893.8000	1,903.7000	(1,820)	0	0	0	0	(2,970)	(2,970)	36,503	001	50
RTYU3	9	856,665	1435918 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/16/2023	1,893.9000	1,903.7000	(2,730)	0	0	0	0	(4,410)	(4,410)	54,755	001	50
RTYU3	17	1,618,145	1437283 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/21/2023	1,880.2000	1,903.7000	(5,156)	0	0	0	0	(19,975)	(19,975)	103,426	001	50
RTYU3	9	856,665	1437284 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/21/2023	1,880.3000	1,903.7000	(2,730)	0	0	0	0	(10,530)	(10,530)	54,755	001	50
RTYU3	10	951,850	1437285 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/21/2023	1,880.4000	1,903.7000	(3,033)	0	0	0	0	(11,650)	(11,650)	60,839	001	50
RTYU3	14	1,332,590	1437286 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/21/2023	1,880.5000	1,903.7000	(4,246)	0	0	0	0	(16,240)	(16,240)	85,175	001	50

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
RTYU3	25	2,379,625	1437287 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/21/2023	1,880.6000	1,903.7000	(7,583)	0	0	0	0	(28,875)	(28,875)	152,098	001	50
RTYU3	5	475,925	1437896 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/23/2023	1,834.2000	1,903.7000	(1,517)	0	0	0	0	(17,375)	(17,375)	30,420	001	50
RTYU3	17	1,618,145	1437897 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/23/2023	1,834.3000	1,903.7000	(5,156)	0	0	0	0	(58,990)	(58,990)	103,426	001	50
RTYU3	6	571,110	1437898 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/23/2023	1,834.5000	1,903.7000	(1,820)	0	0	0	0	(20,760)	(20,760)	36,503	001	50
RTYU3	17	1,618,145	1437899 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/23/2023	1,834.6000	1,903.7000	(5,156)	0	0	0	0	(58,735)	(58,735)	103,426	001	50
RTYU3	22	2,094,070	1437900 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/23/2023	1,834.7000	1,903.7000	(6,673)	0	0	0	0	(75,900)	(75,900)	133,846	001	50
RTYU3	6	571,110	1437901 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/23/2023	1,834.8000	1,903.7000	(1,820)	0	0	0	0	(20,670)	(20,670)	36,503	001	50
RTYU3	25	2,379,625	1437902 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/23/2023	1,834.9000	1,903.7000	(7,583)	0	0	0	0	(86,000)	(86,000)	152,098	001	50
RTYU3	18	1,713,330	1437903 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/23/2023	1,835.0000	1,903.7000	(5,460)	0	0	0	0	(61,830)	(61,830)	109,510	001	50
RTYU3	9	856,665	1437904 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/23/2023	1,835.1000	1,903.7000	(2,730)	0	0	0	0	(30,870)	(30,870)	54,755	001	50
RTYU3	25	2,379,625	1437905 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/23/2023	1,835.2000	1,903.7000	(7,583)	0	0	0	0	(85,625)	(85,625)	152,098	001	50
RTYU3	10	951,850	1437906 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/23/2023	1,835.3000	1,903.7000	(3,033)	0	0	0	0	(34,200)	(34,200)	60,839	001	50
RTYU3	21	1,998,885	1437907 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/23/2023	1,835.4000	1,903.7000	(6,370)	0	0	0	0	(71,715)	(71,715)	127,762	001	50
RTYU3	19	1,808,515	1437908 CME NEW MINI RUSSELL FUT	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/23/2023	1,835.5000	1,903.7000	(5,763)	0	0	0	0	(64,790)	(64,790)	115,594	001	50
VGU3	562	27,146,284	1433491 DJ EURO STOXX 50	VA HEDGE	N/A	Equity/Index	09/15/2023	EXT EDP AAOJVIVEV2VZFZT03U97	06/12/2023	4,350.5000	4,427.0000	(288,623)	0	0	0	0	(469,097)	(469,097)	1,855,265	001	11
VGU3	742	35,840,824	1434029 DJ EURO STOXX 50	VA HEDGE	N/A	Equity/Index	09/15/2023	EXT EDP AAOJVIVEV2VZFZT03U97	06/13/2023	4,372.5000	4,427.0000	(381,065)	0	0	0	0	(441,230)	(441,230)	2,449,478	001	11
ECU3	474	64,896,525	1433891 EURO FX CURR FUT	VA HEDGE	N/A	Currency	09/18/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	1.0846	1.0953	(251,813)	0	0	0	0	(634,568)	(634,568)	1,137,600	001	125,000
Z U3	424	40,596,679	1433498 FTSE 100 IDX	VA HEDGE	N/A	Equity/Index	09/15/2023	LIFFE AAOJVIVEV2VZFZT03U97	06/12/2023	7,590.5000	7,541.5000	(316,499)	0	0	0	0	263,772	263,772	2,188,232	001	13
JYU3	395	34,624,219	1433914 JAPANESE YEN CURR FUTURE	VA HEDGE	N/A	Currency	09/18/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	0.7260	0.7013	(130,844)	0	0	0	0	1,220,550	1,220,550	1,303,500	001	125,000
MFSU3	64	6,897,600	1433442 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/12/2023	2,137.4000	2,155.5000	(80,960)	0	0	0	0	(57,920)	(57,920)	183,713	001	50
MFSU3	9	969,975	1433443 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/12/2023	2,137.5000	2,155.5000	(11,385)	0	0	0	0	(8,100)	(8,100)	25,835	001	50
MFSU3	9	969,975	1433446 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/12/2023	2,137.6000	2,155.5000	(11,385)	0	0	0	0	(8,055)	(8,055)	25,835	001	50
MFSU3	1	107,775	1433447 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/12/2023	2,137.7000	2,155.5000	(1,265)	0	0	0	0	(890)	(890)	2,871	001	50
MFSU3	9	969,975	1433448 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/12/2023	2,137.8000	2,155.5000	(11,385)	0	0	0	0	(7,965)	(7,965)	25,835	001	50
MFSU3	4	431,100	1433449 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/12/2023	2,137.9000	2,155.5000	(5,060)	0	0	0	0	(3,520)	(3,520)	11,482	001	50
MFSU3	16	1,724,400	1433450 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/12/2023	2,138.0000	2,155.5000	(20,240)	0	0	0	0	(14,000)	(14,000)	45,928	001	50
MFSU3	5	538,875	1433451 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/12/2023	2,138.1000	2,155.5000	(6,325)	0	0	0	0	(4,350)	(4,350)	14,353	001	50
MFSU3	10	1,077,750	1433452 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/12/2023	2,138.2000	2,155.5000	(12,650)	0	0	0	0	(8,650)	(8,650)	28,705	001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
MFSU3	28	3,017,700	1433453 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/12/2023	2,138.3000	2,155.5000	(35,420)	0	0	0	0	(24,080)	(24,080)	80,374	001	50
MFSU3	17	1,832,175	1433454 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/12/2023	2,138.4000	2,155.5000	(21,505)	0	0	0	0	(14,535)	(14,535)	48,799	001	50
MFSU3	5	538,875	1433455 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/12/2023	2,138.5000	2,155.5000	(6,325)	0	0	0	0	(4,250)	(4,250)	14,353	001	50
MFSU3	9	969,975	1433456 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/12/2023	2,138.6000	2,155.5000	(11,385)	0	0	0	0	(7,605)	(7,605)	25,835	001	50
MFSU3	119	12,825,225	1433457 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/12/2023	2,138.7000	2,155.5000	(150,535)	0	0	0	0	(99,960)	(99,960)	341,591	001	50
MFSU3	18	1,939,950	1433458 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/12/2023	2,138.8000	2,155.5000	(22,770)	0	0	0	0	(15,030)	(15,030)	51,669	001	50
MFSU3	2	215,550	1433459 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/12/2023	2,138.9000	2,155.5000	(2,530)	0	0	0	0	(1,660)	(1,660)	5,741	001	50
MFSU3	84	9,053,100	1433460 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/12/2023	2,139.2000	2,155.5000	(106,260)	0	0	0	0	(68,460)	(68,460)	241,123	001	50
MFSU3	108	11,639,700	1433461 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/12/2023	2,139.3000	2,155.5000	(136,620)	0	0	0	0	(87,480)	(87,480)	310,015	001	50
MFSU3	69	7,436,475	1433462 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/12/2023	2,140.3000	2,155.5000	(87,285)	0	0	0	0	(52,440)	(52,440)	198,065	001	50
MFSU3	45	4,849,875	1433463 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/12/2023	2,141.7000	2,155.5000	(56,925)	0	0	0	0	(31,050)	(31,050)	129,173	001	50
MFSU3	140	15,088,500	1433464 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/12/2023	2,142.9000	2,155.5000	(177,100)	0	0	0	0	(88,200)	(88,200)	401,871	001	50
MFSU3	10	1,077,750	1433977 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,162.8000	2,155.5000	(12,650)	0	0	0	0	3,650	3,650	28,705	001	50
MFSU3	23	2,478,825	1433978 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,162.9000	2,155.5000	(29,095)	0	0	0	0	8,510	8,510	66,022	001	50
MFSU3	128	13,795,200	1433979 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,163.0000	2,155.5000	(161,920)	0	0	0	0	48,000	48,000	367,425	001	50
MFSU3	6	646,650	1433980 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,163.1000	2,155.5000	(7,590)	0	0	0	0	2,280	2,280	17,223	001	50
MFSU3	1	107,775	1433981 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,163.2000	2,155.5000	(1,265)	0	0	0	0	385	385	2,871	001	50
MFSU3	6	646,650	1433983 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,163.3000	2,155.5000	(7,590)	0	0	0	0	2,340	2,340	17,223	001	50
MFSU3	7	754,425	1433986 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,163.5000	2,155.5000	(8,855)	0	0	0	0	2,800	2,800	20,094	001	50
MFSU3	1	107,775	1433988 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,163.6000	2,155.5000	(1,265)	0	0	0	0	405	405	2,871	001	50
MFSU3	7	754,425	1433990 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,163.7000	2,155.5000	(8,855)	0	0	0	0	2,870	2,870	20,094	001	50
MFSU3	2	215,550	1433993 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,164.0000	2,155.5000	(2,530)	0	0	0	0	850	850	5,741	001	50
MFSU3	11	1,185,525	1433994 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,164.1000	2,155.5000	(13,915)	0	0	0	0	4,730	4,730	31,576	001	50
MFSU3	24	2,586,600	1433995 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,164.2000	2,155.5000	(30,360)	0	0	0	0	10,440	10,440	68,892	001	50
MFSU3	11	1,185,525	1433996 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,164.3000	2,155.5000	(13,915)	0	0	0	0	4,840	4,840	31,576	001	50
MFSU3	1	107,775	1433997 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,164.4000	2,155.5000	(1,265)	0	0	0	0	445	445	2,871	001	50
MFSU3	20	2,155,500	1433998 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,164.5000	2,155.5000	(25,300)	0	0	0	0	9,000	9,000	57,410	001	50
MFSU3	712	76,735,800	1433999 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,164.6000	2,155.5000	(900,680)	0	0	0	0	323,960	323,960	2,043,803	001	50

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
MFSU3	103	11,100,825	1434000 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,164.7000	2,155.5000	(130,295)	0	0	0	0	47,380	47,380	295,663	001	50
MFSU3	9	969,975	1434001 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,164.8000	2,155.5000	(11,385)	0	0	0	0	4,185	4,185	25,835	001	50
MFSU3	10	1,077,750	1434002 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,164.9000	2,155.5000	(12,650)	0	0	0	0	4,700	4,700	28,705	001	50
MFSU3	18	1,939,950	1434003 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,165.1000	2,155.5000	(22,770)	0	0	0	0	8,640	8,640	51,669	001	50
MFSU3	9	969,975	1434004 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,165.4000	2,155.5000	(11,385)	0	0	0	0	4,455	4,455	25,835	001	50
MFSU3	9	969,975	1434005 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,165.5000	2,155.5000	(11,385)	0	0	0	0	4,500	4,500	25,835	001	50
MFSU3	32	3,448,800	1434006 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,165.8000	2,155.5000	(40,480)	0	0	0	0	16,480	16,480	91,856	001	50
MFSU3	8	862,200	1434007 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,165.9000	2,155.5000	(10,120)	0	0	0	0	4,160	4,160	22,964	001	50
MFSU3	1	107,775	1434008 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,166.0000	2,155.5000	(1,265)	0	0	0	0	525	525	2,871	001	50
MFSU3	9	969,975	1434009 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,166.1000	2,155.5000	(11,385)	0	0	0	0	4,770	4,770	25,835	001	50
MFSU3	9	969,975	1434010 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,166.2000	2,155.5000	(11,385)	0	0	0	0	4,815	4,815	25,835	001	50
MFSU3	9	969,975	1434011 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,166.4000	2,155.5000	(11,385)	0	0	0	0	4,905	4,905	25,835	001	50
MFSU3	18	1,939,950	1434012 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,166.6000	2,155.5000	(22,770)	0	0	0	0	9,990	9,990	51,669	001	50
MFSU3	7	754,425	1434013 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,166.7000	2,155.5000	(8,855)	0	0	0	0	3,920	3,920	20,094	001	50
MFSU3	2	215,550	1434014 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,166.8000	2,155.5000	(2,530)	0	0	0	0	1,130	1,130	5,741	001	50
MFSU3	2	215,550	1434015 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	2,166.9000	2,155.5000	(2,530)	0	0	0	0	1,140	1,140	5,741	001	50
MFSU3	55	5,927,625	1437276 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/21/2023	2,159.8000	2,155.5000	(69,575)	0	0	0	0	11,825	11,825	157,878	001	50
MFSU3	1	107,775	1437277 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/21/2023	2,160.0000	2,155.5000	(1,265)	0	0	0	0	225	225	2,871	001	50
MFSU3	5	538,875	1437278 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/21/2023	2,160.1000	2,155.5000	(6,325)	0	0	0	0	1,150	1,150	14,353	001	50
MFSU3	1	107,775	1437279 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/21/2023	2,160.4000	2,155.5000	(1,265)	0	0	0	0	245	245	2,871	001	50
MFSU3	15	1,616,625	1437280 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/21/2023	2,160.5000	2,155.5000	(18,975)	0	0	0	0	3,750	3,750	43,058	001	50
MFSU3	16	1,724,400	1437281 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/21/2023	2,161.3000	2,155.5000	(20,240)	0	0	0	0	4,640	4,640	45,928	001	50
MFSU3	7	754,425	1437282 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/21/2023	2,161.4000	2,155.5000	(8,855)	0	0	0	0	2,065	2,065	20,094	001	50
MFSU3	3	323,325	1437887 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/23/2023	2,112.0000	2,155.5000	(3,795)	0	0	0	0	(6,525)	(6,525)	8,612	001	50
MFSU3	30	3,233,250	1437888 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/23/2023	2,112.1000	2,155.5000	(37,950)	0	0	0	0	(65,100)	(65,100)	86,115	001	50
MFSU3	3	323,325	1437889 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/23/2023	2,112.3000	2,155.5000	(3,795)	0	0	0	0	(6,480)	(6,480)	8,612	001	50
MFSU3	11	1,185,525	1437890 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/23/2023	2,112.4000	2,155.5000	(13,915)	0	0	0	0	(23,705)	(23,705)	31,576	001	50
MFSU3	24	2,586,600	1437891 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/23/2023	2,112.5000	2,155.5000	(30,360)	0	0	0	0	(51,600)	(51,600)	68,892	001	50

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														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
MFSU3	28	3,017,700	1437892 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/23/2023	2,112.6000	2,155.5000	(35,420)	0	0	0	0	(60,060)	(60,060)	80,374	001	50
MFSU3	37	3,987,675	1437893 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/23/2023	2,112.7000	2,155.5000	(46,805)	0	0	0	0	(79,180)	(79,180)	106,209	001	50
MFSU3	11	1,185,525	1437894 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/23/2023	2,112.8000	2,155.5000	(13,915)	0	0	0	0	(23,485)	(23,485)	31,576	001	50
MFSU3	3	323,325	1437895 NYL EMINI MSCI EAFE	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/23/2023	2,112.9000	2,155.5000	(3,795)	0	0	0	0	(6,390)	(6,390)	8,612	001	50
MESU3	54	2,694,330	1433390 NYL EMINI MSCI EMERG	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/12/2023	1,007.9000	997.9000	(20,520)	0	0	0	0	27,000	27,000	155,008	001	50
MESU3	6	299,370	1433916 NYL EMINI MSCI EMERG	VA HEDGE	N/A	Equity/Index	09/15/2023	NYB AAOJVIVEV2VZFZT03U97	06/13/2023	1,018.7000	997.9000	(2,280)	0	0	0	0	6,240	6,240	17,223	001	50
FAU3	3	793,230	1433912 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/13/2023	2,581.3000	2,644.1000	(10,636)	0	0	0	0	(18,840)	(18,840)	10,800	001	100
FAU3	2	528,820	1437267 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/21/2023	2,581.8000	2,644.1000	(7,091)	0	0	0	0	(12,460)	(12,460)	7,200	001	100
FAU3	2	528,820	1437268 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/21/2023	2,581.9000	2,644.1000	(7,091)	0	0	0	0	(12,440)	(12,440)	7,200	001	100
FAU3	6	1,586,460	1437269 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/21/2023	2,582.0000	2,644.1000	(21,272)	0	0	0	0	(37,260)	(37,260)	21,600	001	100
FAU3	2	528,820	1437270 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/21/2023	2,582.1000	2,644.1000	(7,091)	0	0	0	0	(12,400)	(12,400)	7,200	001	100
FAU3	1	264,410	1437271 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/21/2023	2,582.3000	2,644.1000	(3,545)	0	0	0	0	(6,180)	(6,180)	3,600	001	100
FAU3	3	793,230	1437272 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/21/2023	2,582.4000	2,644.1000	(10,636)	0	0	0	0	(18,510)	(18,510)	10,800	001	100
FAU3	4	1,057,640	1437273 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/21/2023	2,582.5000	2,644.1000	(14,181)	0	0	0	0	(24,640)	(24,640)	14,400	001	100
FAU3	3	793,230	1437274 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/21/2023	2,582.6000	2,644.1000	(10,636)	0	0	0	0	(18,450)	(18,450)	10,800	001	100
FAU3	2	528,820	1437275 S&P MID 400 EMINI	VA HEDGE	N/A	Equity/Index	09/15/2023	CME AAOJVIVEV2VZFZT03U97	06/21/2023	2,582.7000	2,644.1000	(7,091)	0	0	0	0	(12,280)	(12,280)	7,200	001	100
XPU3	112	13,361,853	1433496 SPI 200 FUTURE	VA HEDGE	N/A	Equity/Index	09/21/2023	ASX AAOJVIVEV2VZFZT03U97	06/13/2023	7,060.0000	7,161.0000	(14,233)	0	0	0	0	(188,458)	(188,458)	1,115,074	001	17
TPU3	128	20,296,207	1431748 TOPIX INDX FUT	VA HEDGE	N/A	Equity/Index	09/07/2023	TOKYO AAOJVIVEV2VZFZT03U97	06/06/2023	2,214.0000	2,288.0000	23,968	0	0	0	0	(656,433)	(656,433)	798,364	001	69
TPU3	64	10,148,104	1431749 TOPIX INDX FUT	VA HEDGE	N/A	Equity/Index	09/07/2023	TOKYO AAOJVIVEV2VZFZT03U97	06/06/2023	2,221.0000	2,288.0000	11,984	0	0	0	0	(297,169)	(297,169)	399,182	001	69
TPU3	64	10,148,104	1431750 TOPIX INDX FUT	VA HEDGE	N/A	Equity/Index	09/07/2023	TOKYO AAOJVIVEV2VZFZT03U97	06/06/2023	2,227.1000	2,288.0000	11,984	0	0	0	0	(270,113)	(270,113)	399,182	001	69
TUU3	456	92,724,750	1427130 US 2YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	103.0781	101.6719	14,250	0	0	0	0	1,282,500	1,282,500	524,400	001	2,000
TUU3	688	139,900,500	1428224 US 2YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/24/2023	103.0898	101.6719	21,500	0	0	0	0	1,951,127	1,951,127	791,200	001	2,000
TUU3	1,375	279,597,656	1428225 US 2YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/24/2023	103.0938	101.6719	42,969	0	0	0	0	3,910,156	3,910,156	1,581,250	001	2,000
TUU3	2,153	437,799,094	1428671 US 2YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	102.8086	101.6719	67,281	0	0	0	0	4,894,716	4,894,716	2,475,950	001	2,000
TUU3	555	112,855,781	1429286 US 2YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	102.5313	101.6719	17,344	0	0	0	0	953,906	953,906	638,250	001	2,000
TUU3	127	25,824,656	1439377 US 2YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	06/29/2023	101.6797	101.6719	3,969	0	0	0	0	1,985	1,985	146,050	001	2,000
TUU3	464	94,351,500	1439378 US 2YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	06/29/2023	101.6836	101.6719	14,500	0	0	0	0	10,876	10,876	533,600	001	2,000
TUU3	209	42,498,844	1439379 US 2YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	06/29/2023	101.6875	101.6719	6,531	0	0	0	0	6,531	6,531	240,350	001	2,000

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
FVU3	139	14,886,031	1427090 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	109.1563	107.0938	0	0	0	0	0	286,688	286,688	139,552	001	1,000
FVU3	331	35,448,031	1427091 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	109.2031	107.0938	0	0	0	0	0	698,205	698,205	332,315	001	1,000
FVU3	663	71,003,156	1427092 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	109.2109	107.0938	0	0	0	0	0	1,403,697	1,403,697	665,633	001	1,000
FVU3	12	1,285,125	1427093 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	109.2188	107.0938	0	0	0	0	0	25,500	25,500	12,048	001	1,000
FVU3	5	535,469	1427094 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	109.2266	107.0938	0	0	0	0	0	10,664	10,664	5,020	001	1,000
FVU3	2	214,188	1427095 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	109.2344	107.0938	0	0	0	0	0	4,281	4,281	2,008	001	1,000
FVU3	3	321,281	1427096 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	109.2500	107.0938	0	0	0	0	0	6,469	6,469	3,012	001	1,000
FVU3	22	2,356,063	1427097 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	109.2656	107.0938	0	0	0	0	0	47,781	47,781	22,087	001	1,000
FVU3	62	6,639,813	1427098 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	109.2734	107.0938	0	0	0	0	0	135,141	135,141	62,246	001	1,000
FVU3	246	26,345,063	1427099 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	109.2813	107.0938	0	0	0	0	0	538,125	538,125	246,977	001	1,000
FVU3	44	4,712,125	1427100 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	109.2891	107.0938	0	0	0	0	0	96,594	96,594	44,175	001	1,000
FVU3	17	1,820,594	1427101 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	109.2969	107.0938	0	0	0	0	0	37,453	37,453	17,068	001	1,000
FVU3	31	3,319,906	1427102 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	109.3047	107.0938	0	0	0	0	0	68,539	68,539	31,123	001	1,000
FVU3	2	214,188	1427103 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	109.3125	107.0938	0	0	0	0	0	4,438	4,438	2,008	001	1,000
FVU3	1,200	128,512,500	1428204 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/24/2023	109.0469	107.0938	0	0	0	0	0	2,343,756	2,343,756	1,204,766	001	1,000
FVU3	1,199	128,405,406	1428205 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/24/2023	109.0625	107.0938	0	0	0	0	0	2,360,531	2,360,531	1,203,762	001	1,000
FVU3	1,199	128,405,406	1428206 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/24/2023	109.1953	107.0938	0	0	0	0	0	2,519,770	2,519,770	1,203,762	001	1,000
FVU3	1,199	128,405,406	1428207 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/24/2023	109.2109	107.0938	0	0	0	0	0	2,538,511	2,538,511	1,203,762	001	1,000
FVU3	2,641	282,834,594	1428647 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	108.4766	107.0938	0	0	0	0	0	3,652,001	3,652,001	2,651,489	001	1,000
FVU3	59	6,318,531	1428648 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	108.6094	107.0938	0	0	0	0	0	89,422	89,422	59,234	001	1,000
FVU3	1,117	119,623,719	1428649 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	108.6172	107.0938	0	0	0	0	0	1,701,682	1,701,682	1,121,436	001	1,000
FVU3	17	1,820,594	1428650 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	108.6250	107.0938	0	0	0	0	0	26,031	26,031	17,068	001	1,000
FVU3	10	1,070,938	1428651 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	108.6328	107.0938	0	0	0	0	0	15,391	15,391	10,040	001	1,000
FVU3	3	321,281	1428652 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	108.6406	107.0938	0	0	0	0	0	4,641	4,641	3,012	001	1,000
FVU3	9	963,844	1428653 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	108.6484	107.0938	0	0	0	0	0	13,992	13,992	9,036	001	1,000
FVU3	1	107,094	1428654 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	108.6563	107.0938	0	0	0	0	0	1,563	1,563	1,004	001	1,000
FVU3	1	107,094	1428655 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	108.6641	107.0938	0	0	0	0	0	1,570	1,570	1,004	001	1,000
FVU3	1	107,094	1428656 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	108.6719	107.0938	0	0	0	0	0	1,578	1,578	1,004	001	1,000

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
FVU3	30	3,212,813	1428657 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	108.6797	107.0938	0	0	0	0	0	47,578	47,578	30,119	001	1,000
FVU3	29	3,105,719	1428658 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	108.6875	107.0938	0	0	0	0	0	46,219	46,219	29,115	001	1,000
FVU3	31	3,319,906	1428659 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	108.6953	107.0938	0	0	0	0	0	49,648	49,648	31,123	001	1,000
FVU3	9	963,844	1428660 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	108.7031	107.0938	0	0	0	0	0	14,484	14,484	9,036	001	1,000
FVU3	1,319	141,256,656	1428661 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	108.7188	107.0938	0	0	0	0	0	2,143,375	2,143,375	1,324,238	001	1,000
FVU3	1	107,094	1428662 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	108.7422	107.0938	0	0	0	0	0	1,648	1,648	1,004	001	1,000
FVU3	1	107,094	1428663 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	108.7500	107.0938	0	0	0	0	0	1,656	1,656	1,004	001	1,000
FVU3	23	2,463,156	1429262 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	108.2578	107.0938	0	0	0	0	0	26,773	26,773	23,091	001	1,000
FVU3	721	77,214,594	1429263 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	108.2656	107.0938	0	0	0	0	0	844,925	844,925	723,864	001	1,000
FVU3	16	1,713,500	1429264 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	108.2734	107.0938	0	0	0	0	0	18,875	18,875	16,064	001	1,000
FVU3	11	1,178,031	1429265 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	108.2969	107.0938	0	0	0	0	0	13,234	13,234	11,044	001	1,000
FVU3	6	642,563	1429266 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	108.3125	107.0938	0	0	0	0	0	7,313	7,313	6,024	001	1,000
FVU3	605	64,791,719	1429267 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	108.3203	107.0938	0	0	0	0	0	742,069	742,069	607,403	001	1,000
FVU3	525	56,224,219	1429268 US 5YR NOTE FUT	VA HEDGE	N/A	INTEREST	09/30/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	108.3281	107.0938	0	0	0	0	0	648,050	648,050	527,085	001	1,000
USU3	100	12,690,625	1427141 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	126.8359	126.9063	(75,000)	0	0	0	0	(7,031)	(7,031)	100,397	001	1,000
USU3	5	634,531	1427142 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	126.8438	126.9063	(3,750)	0	0	0	0	(313)	(313)	5,020	001	1,000
USU3	7	888,344	1427143 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	127.1250	126.9063	(5,250)	0	0	0	0	1,531	1,531	7,028	001	1,000
USU3	1,445	183,379,531	1427144 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	127.1484	126.9063	(1,083,750)	0	0	0	0	349,965	349,965	1,450,739	001	1,000
USU3	40	5,076,250	1427145 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	127.1563	126.9063	(30,000)	0	0	0	0	10,000	10,000	40,159	001	1,000
USU3	4	507,625	1427146 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	127.1875	126.9063	(3,000)	0	0	0	0	1,125	1,125	4,016	001	1,000
USU3	5	634,531	1427147 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	127.2188	126.9063	(3,750)	0	0	0	0	1,563	1,563	5,020	001	1,000
USU3	1	126,906	1427148 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	127.2500	126.9063	(750)	0	0	0	0	344	344	1,004	001	1,000
USU3	2	253,813	1427149 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	127.2813	126.9063	(1,500)	0	0	0	0	750	750	2,008	001	1,000
USU3	1	126,906	1427150 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	127.3125	126.9063	(750)	0	0	0	0	406	406	1,004	001	1,000
USU3	8	1,015,250	1428233 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/24/2023	126.6875	126.9063	(6,000)	0	0	0	0	(1,750)	(1,750)	8,032	001	1,000
USU3	1,250	158,632,813	1428234 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/24/2023	126.7031	126.9063	(937,500)	0	0	0	0	(253,900)	(253,900)	1,254,964	001	1,000
USU3	1,250	158,632,813	1428235 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/24/2023	126.7188	126.9063	(937,500)	0	0	0	0	(234,375)	(234,375)	1,254,964	001	1,000

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
USU3	8	1,015,250	1428236 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/24/2023	127.0625	126.9063	(6,000)	0	0	0	0	1,250	1,250	8,032	001	1,000
USU3	2,500	317,265,625	1428237 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/24/2023	127.1094	126.9063	(1,875,000)	0	0	0	0	507,825	507,825	2,509,929	001	1,000
USU3	1,356	172,084,875	1428704 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.0313	126.9063	(1,017,000)	0	0	0	0	(1,186,500)	(1,186,500)	1,361,385	001	1,000
USU3	2	253,813	1428705 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.0469	126.9063	(1,500)	0	0	0	0	(1,719)	(1,719)	2,008	001	1,000
USU3	7	888,344	1428706 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.0625	126.9063	(5,250)	0	0	0	0	(5,906)	(5,906)	7,028	001	1,000
USU3	1	126,906	1428707 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.0781	126.9063	(750)	0	0	0	0	(828)	(828)	1,004	001	1,000
USU3	2	253,813	1428708 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.0938	126.9063	(1,500)	0	0	0	0	(1,625)	(1,625)	2,008	001	1,000
USU3	14	1,776,688	1428709 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.1094	126.9063	(10,500)	0	0	0	0	(11,156)	(11,156)	14,056	001	1,000
USU3	16	2,030,500	1428710 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.1250	126.9063	(12,000)	0	0	0	0	(12,500)	(12,500)	16,064	001	1,000
USU3	68	8,629,625	1428711 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.1406	126.9063	(51,000)	0	0	0	0	(52,062)	(52,062)	68,270	001	1,000
USU3	18	2,284,313	1428712 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.1563	126.9063	(13,500)	0	0	0	0	(13,500)	(13,500)	18,071	001	1,000
USU3	994	126,144,813	1428713 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.1719	126.9063	(745,500)	0	0	0	0	(729,964)	(729,964)	997,948	001	1,000
USU3	54	6,852,938	1428714 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.1875	126.9063	(40,500)	0	0	0	0	(38,813)	(38,813)	54,214	001	1,000
USU3	96	12,183,000	1428715 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.2031	126.9063	(72,000)	0	0	0	0	(67,500)	(67,500)	96,381	001	1,000
USU3	98	12,436,813	1428716 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.2109	126.9063	(73,500)	0	0	0	0	(68,140)	(68,140)	98,389	001	1,000
USU3	121	15,355,656	1428717 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.2188	126.9063	(90,750)	0	0	0	0	(83,188)	(83,188)	121,481	001	1,000
USU3	40	5,076,250	1428718 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.2344	126.9063	(30,000)	0	0	0	0	(26,875)	(26,875)	40,159	001	1,000
USU3	886	112,438,938	1428719 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.2422	126.9063	(664,500)	0	0	0	0	(588,357)	(588,357)	889,519	001	1,000
USU3	4	507,625	1428720 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.2500	126.9063	(3,000)	0	0	0	0	(2,625)	(2,625)	4,016	001	1,000
USU3	18	2,284,313	1428721 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.2656	126.9063	(13,500)	0	0	0	0	(11,531)	(11,531)	18,071	001	1,000
USU3	25	3,172,656	1428722 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.2734	126.9063	(18,750)	0	0	0	0	(15,820)	(15,820)	25,099	001	1,000
USU3	27	3,426,469	1428723 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.2813	126.9063	(20,250)	0	0	0	0	(16,875)	(16,875)	27,107	001	1,000
USU3	9	1,142,156	1428724 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.2969	126.9063	(6,750)	0	0	0	0	(5,484)	(5,484)	9,036	001	1,000
USU3	2	253,813	1428725 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.3047	126.9063	(1,500)	0	0	0	0	(1,203)	(1,203)	2,008	001	1,000
USU3	10	1,269,063	1428726 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.3359	126.9063	(7,500)	0	0	0	0	(5,703)	(5,703)	10,040	001	1,000
USU3	1,365	173,227,031	1428727 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.3438	126.9063	(1,023,750)	0	0	0	0	(767,813)	(767,813)	1,370,421	001	1,000

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
USU3	100	12,690,625	1428728 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.3672	126.9063	(75,000)	0	0	0	0	(53,906)	(53,906)	100,397	001	1,000
USU3	10	1,269,063	1428729 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.3750	126.9063	(7,500)	0	0	0	0	(5,313)	(5,313)	10,040	001	1,000
USU3	36	4,568,625	1428730 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.3984	126.9063	(27,000)	0	0	0	0	(18,281)	(18,281)	36,143	001	1,000
USU3	14	1,776,688	1428731 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.4297	126.9063	(10,500)	0	0	0	0	(6,672)	(6,672)	14,056	001	1,000
USU3	12	1,522,875	1428732 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.4375	126.9063	(9,000)	0	0	0	0	(5,625)	(5,625)	12,048	001	1,000
USU3	16	2,030,500	1428733 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	126.4688	126.9063	(12,000)	0	0	0	0	(7,000)	(7,000)	16,064	001	1,000
USU3	16	2,030,500	1429308 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	125.5625	126.9063	(12,000)	0	0	0	0	(21,500)	(21,500)	16,064	001	1,000
USU3	306	38,833,313	1429309 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	125.5859	126.9063	(229,500)	0	0	0	0	(404,015)	(404,015)	307,215	001	1,000
USU3	79	10,025,594	1429310 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	125.6172	126.9063	(59,250)	0	0	0	0	(101,836)	(101,836)	79,314	001	1,000
USU3	18	2,284,313	1429311 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	125.6250	126.9063	(13,500)	0	0	0	0	(23,063)	(23,063)	18,071	001	1,000
USU3	856	108,631,750	1429312 US LONG BOND	VA HEDGE	N/A	INTEREST	09/20/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	125.6484	126.9063	(642,000)	0	0	0	0	(1,076,685)	(1,076,685)	859,400	001	1,000
UXYU3	1,033	122,345,938	1427157 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	119.6016	118.4375	(306,667)	0	0	0	0	1,202,474	1,202,474	1,037,103	001	1,000
UXYU3	105	12,435,938	1427158 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	119.7969	118.4375	(31,171)	0	0	0	0	142,735	142,735	105,417	001	1,000
UXYU3	1,239	146,744,063	1427159 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	119.8125	118.4375	(367,822)	0	0	0	0	1,703,625	1,703,625	1,243,921	001	1,000
UXYU3	89	10,540,938	1427160 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/23/2023	119.8281	118.4375	(26,421)	0	0	0	0	123,766	123,766	89,353	001	1,000
UXYU3	1,194	141,414,375	1428242 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/24/2023	119.5313	118.4375	(354,463)	0	0	0	0	1,305,938	1,305,938	1,198,742	001	1,000
UXYU3	1,194	141,414,375	1428243 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/24/2023	119.5781	118.4375	(354,463)	0	0	0	0	1,361,912	1,361,912	1,198,742	001	1,000
UXYU3	2,388	282,828,750	1428244 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/24/2023	119.8438	118.4375	(708,926)	0	0	0	0	3,358,125	3,358,125	2,397,484	001	1,000
UXYU3	1,218	144,256,875	1428756 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	118.8281	118.4375	(361,588)	0	0	0	0	475,787	475,787	1,222,837	001	1,000
UXYU3	1,218	144,256,875	1428757 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	118.8438	118.4375	(361,588)	0	0	0	0	494,813	494,813	1,222,837	001	1,000
UXYU3	816	96,645,000	1428758 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	118.9375	118.4375	(242,246)	0	0	0	0	408,000	408,000	819,241	001	1,000
UXYU3	116	13,738,750	1428759 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	118.9531	118.4375	(34,437)	0	0	0	0	59,813	59,813	116,461	001	1,000
UXYU3	23	2,724,063	1428760 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	119.1016	118.4375	(6,828)	0	0	0	0	15,273	15,273	23,091	001	1,000
UXYU3	11	1,302,813	1428761 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	119.1094	118.4375	(3,266)	0	0	0	0	7,391	7,391	11,044	001	1,000
UXYU3	1	118,438	1428762 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	119.1250	118.4375	(297)	0	0	0	0	688	688	1,004	001	1,000
UXYU3	2	236,875	1428763 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	119.1328	118.4375	(594)	0	0	0	0	1,391	1,391	2,008	001	1,000
UXYU3	9	1,065,938	1428764 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	119.1563	118.4375	(2,672)	0	0	0	0	6,469	6,469	9,036	001	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
UXYU3	15	1,776,563	1428765 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	119.1641	118.4375	(4,453)	0	0	0	0	10,898	10,898	15,060	001	1,000
UXYU3	1,218	144,256,875	1428766 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	119.1719	118.4375	(361,588)	0	0	0	0	894,475	894,475	1,222,837	001	1,000
UXYU3	48	5,685,000	1428767 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	119.1797	118.4375	(14,250)	0	0	0	0	35,625	35,625	48,191	001	1,000
UXYU3	1	118,438	1428768 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	119.1953	118.4375	(297)	0	0	0	0	758	758	1,004	001	1,000
UXYU3	76	9,001,250	1428769 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	119.2109	118.4375	(22,562)	0	0	0	0	58,781	58,781	76,302	001	1,000
UXYU3	24	2,842,500	1428770 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	119.2188	118.4375	(7,125)	0	0	0	0	18,750	18,750	24,095	001	1,000
UXYU3	22	2,605,625	1428771 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	119.2266	118.4375	(6,531)	0	0	0	0	17,359	17,359	22,087	001	1,000
UXYU3	5	592,188	1428772 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	119.2344	118.4375	(1,484)	0	0	0	0	3,984	3,984	5,020	001	1,000
UXYU3	16	1,895,000	1428773 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	119.2422	118.4375	(4,750)	0	0	0	0	12,875	12,875	16,064	001	1,000
UXYU3	11	1,302,813	1428774 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	119.2578	118.4375	(3,266)	0	0	0	0	9,023	9,023	11,044	001	1,000
UXYU3	10	1,184,375	1428775 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	119.2656	118.4375	(2,969)	0	0	0	0	8,281	8,281	10,040	001	1,000
UXYU3	9	1,065,938	1428776 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	119.2734	118.4375	(2,672)	0	0	0	0	7,523	7,523	9,036	001	1,000
UXYU3	3	355,313	1428777 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/25/2023	119.2891	118.4375	(891)	0	0	0	0	2,555	2,555	3,012	001	1,000
UXYU3	16	1,895,000	1429327 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	118.5313	118.4375	(4,750)	0	0	0	0	1,500	1,500	16,064	001	1,000
UXYU3	39	4,619,063	1429328 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	118.5469	118.4375	(11,578)	0	0	0	0	4,266	4,266	39,155	001	1,000
UXYU3	3	355,313	1429329 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	118.5625	118.4375	(891)	0	0	0	0	375	375	3,012	001	1,000
UXYU3	44	5,211,250	1429330 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	118.5781	118.4375	(13,062)	0	0	0	0	6,188	6,188	44,175	001	1,000
UXYU3	34	4,026,875	1429331 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	118.5938	118.4375	(10,094)	0	0	0	0	5,313	5,313	34,135	001	1,000
UXYU3	13	1,539,688	1429332 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	118.6094	118.4375	(3,859)	0	0	0	0	2,234	2,234	13,052	001	1,000
UXYU3	102	12,080,625	1429333 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	118.6250	118.4375	(30,281)	0	0	0	0	19,125	19,125	102,405	001	1,000
UXYU3	153	18,120,938	1429334 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	118.6406	118.4375	(45,421)	0	0	0	0	31,079	31,079	153,608	001	1,000
UXYU3	14	1,658,125	1429335 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	118.7031	118.4375	(4,156)	0	0	0	0	3,719	3,719	14,056	001	1,000
UXYU3	3	355,313	1429336 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	118.7188	118.4375	(891)	0	0	0	0	844	844	3,012	001	1,000
UXYU3	33	3,908,438	1429337 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	118.7344	118.4375	(9,797)	0	0	0	0	9,797	9,797	33,131	001	1,000
UXYU3	75	8,882,813	1429338 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	118.7813	118.4375	(22,265)	0	0	0	0	25,781	25,781	75,298	001	1,000
UXYU3	987	116,897,813	1429339 US ULTRA 10YR NOTE	VA HEDGE	N/A	INTEREST	09/19/2023	CBOT AAOJVIVEV2VZFZT03U97	05/26/2023	118.7969	118.4375	(293,011)	0	0	0	0	354,708	354,708	990,920	001	1,000
1609999999. Subtotal - Short Futures - Hedging Other												(36,270,773)	0	0	0	0	4,709,870	4,709,870	154,467,565	XXX	XXX
1649999999. Subtotal - Short Futures												(36,421,523)	0	0	0	0	4,444,558	4,444,558	155,169,018	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												1,765,312	0	0	0	0	1,124,135	1,124,135	12,430,727	XXX	XXX
1709999999. Subtotal - Hedging Other												(12,046,186)	162,794,583	0	0	0	39,800,397	39,800,397	207,413,612	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												(10,280,874)	162,794,583	0	0	0	40,924,532	40,924,532	219,844,339	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Morgan Stanley	126,861,589	(35,758,353)	91,103,236
Societe Generale	32,511,733	39,179,613	71,691,346
Total Net Cash Deposits	159,373,322	3,421,260	162,794,582

(a)

Code	Description of Hedged Risk(s)
001	Hedges equity or interest rate risk of GMxB Liabilities
003	Hedges equity or interest rate risk of life products
005	Hedging Effective Variable Annuity Interest under SSAP 108

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	162,794,582	0	162,794,582	0	(10,280,874)	0	219,844,339	219,844,339
Bank of America, N.A.	B4TYDEB6GKMZO031MB27	Y	Y	2,100,000	0	10,715,723	0	8,615,723	24,171,298	0	22,071,298	16,597,429	0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	164,140,000	0	12,390,252	0	0	14,597,894	0	0	4,398,435	0
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	70,735,000	0	6,164,801	0	0	31,009,029	0	0	11,008,213	0
Citibank, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	207,946,000	0	0	(17,096,126)	0	22,520,013	0	0	15,405,891	0
Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	Y	Y	1,090,000	0	0	0	0	15,969,149	0	14,879,149	2,302,855	0
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	889,900,000	0	2,690,331	0	0	0	(59,479,413)	0	21,351,080	0
Deutsche Bank AG LONDON	7LTWFZYICNSX8D621K86	Y	Y	(34,060,000)	0	0	(7,380,957)	26,679,043	0	(1,170,908)	32,889,092	6,338,929	0
Goldman Sachs Financial Markets L.P.	VF1AUT090CSII5Y70E568	Y	Y	918,140,000	0	10,610,382	0	0	14,548,104	0	0	2,842,449	0
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	(70,530,000)	0	0	(8,650,005)	61,879,995	(8,378,045)	0	62,151,955	90,435,279	0
HSBC Bank PLC	MP6I5ZYZBEU3UXPYFY54	Y	Y	1,491,046,000	0	10,282,491	0	0	18,058,382	0	0	5,837,593	0
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	421,749,000	0	0	(8,128,803)	0	0	(7,521,774)	0	1,416,120	0
Mizuho Capital Markets LLC.	OV6WI8S6QX2D1JB57QP30	Y	Y	4,630,000	0	0	0	0	4,661,381	0	31,381	1,521,991	0
Morgan Stanley & Co. International plc	4PQUHN3JPFGFNF3BB653	Y	Y	1,170,975,000	0	16,504,869	0	0	19,584,658	0	0	3,747,761	0
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Y	Y	(32,060,000)	0	0	(36,997,488)	0	0	(23,287,776)	8,772,224	2,919,575	0
NATIXIS SA	KX1WK48MPD4Y2NCUIZ63	Y	Y	25,601,000	0	1,734,232	0	0	1,734,232	0	0	13,546	0
Natwest Markets PLC	RR3QWICWWIPCS8A4S074	Y	Y	(21,250,000)	0	40,823	0	21,290,823	1,597,083	0	22,847,083	2,018,822	0
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	93,520,000	0	0	0	0	109,304	0	0	525,057	0
SG AMERICAS SECURITIES, LLC	549300F35UE0BOM1WJ55	Y	Y	0	0	493,132	0	493,132	480,157	0	480,157	157,571	0
TRUIST BANK	IYDOJBGJWY9T8XKCSX06	Y	Y	99,040,000	0	7,683,538	0	0	7,683,538	0	0	515,151	0
Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y	0	0	0	(10,477,895)	0	0	(12,439,299)	0	1,443,111	0
0299999999. Total NAIC 1 Designation				5,402,712,000	0	79,310,574	(88,731,273)	118,958,717	168,346,177	(103,899,170)	164,122,339	190,796,858	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals				5,402,712,000	0	242,105,156	(88,731,273)	281,753,299	168,346,177	(114,180,044)	164,122,339	410,641,197	219,844,339
1. Offset per SSAP No. 64						88,731,273	(88,731,273)						
2. Net after right of offset per SSAP No. 64						153,373,883	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Societe Generale 02RNE8IBXP4R0TD8PU41	Cash		CASH	634,971	0	634,971		V
0199999999 - Total				634,971	0	634,971	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0299999999 - Total				0	0	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
		(7,367,283,738)	(7,358,632,687)	8,651,051	8,651,051	(3,090,670,613)	(9,258,687)	100.0	(9,258,687)	(1,329,560,954)	(47,766,248)	(9,258,687)	0	(38,507,561)	180,040,938	0	180,040,938	(1,188,027,577)
Total		(7,367,283,738)	(7,358,632,687)	8,651,051	8,651,051	(3,090,670,613)	(9,258,687)	XXX	(9,258,687)	(1,329,560,954)	(47,766,248)	(9,258,687)	0	(38,507,561)	180,040,938	0	180,040,938	(1,188,027,577)

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				0	0	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				0	0	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
825252-88-5	Invesco Government & Agency Portfolio			16,717,268	16,717,268	
	Repurchase Agreements			923,440	923,440	
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				17,640,708	17,640,708	XXX
9999999999 - Totals				17,640,708	17,640,708	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 17,640,708 Book/Adjusted Carrying Value $ 17,640,708
2. Average balance for the year Fair Value $ 8,501,586 Book/Adjusted Carrying Value $ 8,501,586
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 0 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				0	0	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				0	0	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
9999999999 - Totals				0	0	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ .....0 — Book/Adjusted Carrying Value $ 0
2. Average balance for the year — Fair Value $ .....0 — Book/Adjusted Carrying Value $ 0

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF AMERICA ..... FAIRFIELD, CT	.....	...0.000	 0	 0	..... (331,630,810)	..... (326,697,967)	..... (394,054,724)	..XXX.
BANK OF AMERICA ..... FORT WORTH, TX	.....	...0.000	 0	 0	 5,202,621	2,725,959	2,931,804	..XXX.
BANK OF AMERICA ..... SOUTH DENNIS, MA	.....	...0.000	 0	 0	748,425	785,944	838,811	..XXX.
FHLB OF NEW YORK ..... NEW YORK, NY	.....	...0.000	 0	 0	956,979	880,006	2,368,396	..XXX.
FIFTH THIRD BANK ..... CINCINNATI, OH	.....	...0.000	 0	 0	45,750	40,584	29,414	..XXX.
JPMORGAN CHASE BANK, N.A. ..... GLEN ELLYN, IL	.....	...0.000	 0	 0	22,414,494	23,752,120	24,835,191	..XXX.
JPMORGAN CHASE BANK, N.A. ..... NEW YORK, NY	.....	...0.000	 0	 0	 151,778,844	 167,490,686	 186,484,427	..XXX.
JPMORGAN CHASE BANK, N.A. ..... RIVERTON, UT	.....	...0.000	 0	 0	453,992	454,289	453,992	..XXX.
NORTHERN TRUST COMPANY ..... CHICAGO, IL	.....	...0.000	 0	 0	502,040	497,677	503,478	..XXX.
SANTANDER BANK ..... BENSALEM, PA	.....	...0.000	 0	 0	25,551,273	25,645,777	25,849,238	..XXX.
STATE STREET BANK & TRUST ..... BOSTON, MA	.....	...0.000	 0	 0	318,810	761,542	..... (660,250)	..XXX.
THE BANK OF NY MELLON ..... NEW YORK, NY	.....	...0.000	 0	 0	1,775,512	2,635,519	 2,055,200	..XXX.
WELLS FARGO BANK ..... CINNAMINSON, NJ	.....	...0.000	 0	 0	 5,112,848	 5,210,466	 5,290,629	..XXX.
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(116,769,223)	(95,817,397)	(143,074,393)	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(116,769,223)	(95,817,397)	(143,074,393)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	(5,000)	(5,000)	(5,000)	XXX
0599999. Total - Cash	XXX	XXX	0	0	(116,774,223)	(95,822,397)	(143,079,393)	XXX

0

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	US TREASURY BILLS		06/07/2023	4.910	07/05/2023	599,676,188	0	1,861,913
	US TREASURY BILLS		06/09/2023	5.110	07/11/2023	619,127,638	0	1,593,861
	US TREASURY BILLS		06/30/2023	5.172	09/12/2023	64,343,644	0	0
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,283,147,470	0	3,455,774
0109999999. Total - U.S. Government Bonds						1,283,147,470	0	3,455,774
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
	AMERICAN PHYSICIAN PARTNERS LLC		06/15/2023	6.750	06/30/2023	0	140	0
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						0	140	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	140	0
2419999999. Total - Issuer Obligations						1,283,147,470	0	3,455,774
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	140	0
2509999999. Total Bonds						1,283,147,470	140	3,455,774
018616-75-5	AB GOVERNMENT STIF PORTFOLIO		06/30/2023	5.030		921,586,670	0	284,118
8309999999. Subtotal - All Other Money Market Mutual Funds						921,586,670	0	284,118
	CNH INDUSTRIAL CAPITAL LLC		06/15/2023	5.674	09/07/2023	39,576,889	0	99,555
	GENERAL MOTORS FINANCIAL CO IN		06/21/2023	5.565	08/02/2023	2,487,711	0	3,456
	PARKER-HANNIFIN CORP		06/15/2023	5.616	08/30/2023	39,630,000	0	98,667
	CANADIAN IMPERIAL BANK/CAYMAN		06/30/2023	5.050	07/03/2023	76,000,000	10,661	0
	AUSTRALIA & NEW ZEALAND BANKIN		06/30/2023	5.070	07/03/2023	150,000,000	21,125	0
	SVENSKA HANDELSBANKEN/CAYMAN I		06/30/2023	5.020	07/03/2023	200,000,000	27,889	0
8509999999. Subtotal - Other Cash Equivalents						507,694,600	59,675	201,678
8609999999 - Total Cash Equivalents						2,712,428,740	59,815	3,941,570