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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

NAIC Group Code 0008 (Current) 0008 (Prior) NAIC Company Code 19232 Employer's ID Number 36-0719665

Organized under the Laws of Illinois, State of Domicile or Port of Entry IL

Country of Domicile United States of America

Incorporated/Organized 03/21/1931 Commenced Business 04/17/1931

Statutory Home Office 3100 Sanders Road, Suite 201 (Street and Number), Northbrook, IL, US 60062-7154 (City or Town, State, Country and Zip Code)

Main Administrative Office 3100 Sanders Road, Suite 201 (Street and Number)
Northbrook, IL, US 60062-7154 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Mail Address 3100 Sanders Road, Suite 201 (Street and Number or P.O. Box), Northbrook, IL, US 60062-7154 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3100 Sanders Road, Suite 201 (Street and Number)
Northbrook, IL, US 60062-7154 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Internet Website Address www.allstate.com

Statutory Statement Contact MIGUEL SAUCEDO (Name), 847-402-0160 (Area Code) (Telephone Number)
MSaucedo@allstate.com (E-mail Address), 833-246-8303 (FAX Number)

OFFICERS

Chairman of the Board	THOMAS JOSEPH WILSON II	Chief Financial Officer	JESSE EDWARD MERTEN
Treasurer	ALEXANDRA TAL BAND	Secretary	CHRISTINE MARIE DeBIASE #

OTHER

ELIZABETH ANN BRADY, Executive Vice President	JOHN EDWARD DUGENSKE, President, Investments and Corporate Strategy	SUREN GUPTA, President, Enterprise Services
TROY MCVEY HAWKES, Executive Vice President	WILLIAM GUY HILL, Executive Vice President	ZULFIKAR JEEVANJEE, Executive Vice President
JULIE PARSONS, Executive Vice President	JOHN CHARLES PINTOZZI*, Controller	MARK QUINN PRINDIVILLE, Executive Vice President
PETER ANDREW RENDALL, Executive Vice President	MARIO RIZZO, President, Property and Liability	ROBERT ALEXANDER TOOHEY, Executive Vice President

DIRECTORS OR TRUSTEES

ELIZABETH ANN BRADY	JOHN EDWARD DUGENSKE	CHRISTINE MARIE DeBIASE #
SUREN GUPTA	ZULFIKAR JEEVANJEE #	JESSE EDWARD MERTEN
MARK QUINN PRINDIVILLE	MARIO RIZZO	ROBERT ALEXANDER TOOHEY
THOMAS JOSEPH WILSON II		

State of Illinois
County of Cook SS:

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

THOMAS JOSEPH WILSON II Chairman of the Board	ALEXANDRA TAL BAND Treasurer	JESSE EDWARD MERTEN Chief Financial Officer

Subscribed and sworn to before me this 3RD day of NOVEMBER 2023

ZOFIA DUDEK
NOTARY
11/23/2025

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.....

OFFICIAL SEAL
ZOFIA DUDEK
NOTARY PUBLIC, STATE OF ILLINOIS
MY COMMISSION EXPIRES: 11/23/2025

* Person having charge of the accounts and finances of the insurer.

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	35,079,970,562		35,079,970,562	29,072,441,342
2.	Stocks:				
	2.1 Preferred stocks	89,115,302		89,115,302	85,901,228
	2.2 Common stocks	2,080,617,971	2,360,762	2,078,257,208	4,569,016,223
3.	Mortgage loans on real estate:				
	3.1 First liens	716,718,516		716,718,516	671,046,303
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	92,256,553		92,256,553	90,521,888
	4.2 Properties held for the production of income (less $ ..... encumbrances)	193,971,311		193,971,311	163,331,787
	4.3 Properties held for sale (less $ ..... encumbrances)	878,801		878,801	41,769,690
5.	Cash ($ (1,331,399,665)), cash equivalents ($ 1,991,752,180) and short-term investments ($ 135,256,925)	795,609,440		795,609,440	2,670,665,405
6.	Contract loans (including $ ..... premium notes)				
7.	Derivatives	19,914,037		19,914,037	22,553,890
8.	Other invested assets	10,194,651,576	37,498,197	10,157,153,379	10,013,358,463
9.	Receivables for securities	69,399,326		69,399,326	17,010,652
10.	Securities lending reinvested collateral assets	38,202,000		38,202,000	14,776,208
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	49,371,305,394	39,858,959	49,331,446,435	47,432,393,079
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	373,261,875		373,261,875	291,758,166
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,806,753,987	75,071,307	2,731,682,680	2,252,033,009
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	5,995,210,901		5,995,210,901	5,630,359,460
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	87,463,018		87,463,018	144,277,664
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				38,568,301
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	856,415,983		856,415,983	505,805,533
18.2	Net deferred tax asset	1,132,581,050		1,132,581,050	939,546,776
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	445,671,086	388,626,214	57,044,872	62,165,321
21.	Furniture and equipment, including health care delivery assets ($ .....)	75,807,181	75,807,181		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	403,219,970		403,219,970	319,833,664
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	941,895,686	627,511,228	314,384,458	356,180,807
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	62,489,586,132	1,206,874,889	61,282,711,242	57,972,921,780
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	62,489,586,132	1,206,874,889	61,282,711,242	57,972,921,780
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Accounts receivable	282,616,983	23,343,530	259,273,453	308,654,797
2502.	Collateral	43,404,494		43,404,494	47,311,959
2503.	Prepaid assessments	232,854,457	221,147,947	11,706,510	214,051
2598.	Summary of remaining write-ins for Line 25 from overflow page	383,019,751	383,019,751		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	941,895,686	627,511,228	314,384,458	356,180,807

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 14,050,927,234)	24,139,459,537	20,759,137,969
2.	Reinsurance payable on paid losses and loss adjustment expenses	357,075,498	309,205,727
3.	Loss adjustment expenses	3,712,813,133	3,390,893,872
4.	Commissions payable, contingent commissions and other similar charges	303,852,377	271,896,812
5.	Other expenses (excluding taxes, licenses and fees)	1,423,915,070	1,661,881,211
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	120,957,998	171,392,208
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))		
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 908,512,117 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	16,339,138,239	14,363,375,547
10.	Advance premium	513,297,593	370,903,039
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	122,902,820	830,146,391
13.	Funds held by company under reinsurance treaties	40,820,251	78,914,359
14.	Amounts withheld or retained by company for account of others	35,675,678	44,293,344
15.	Remittances and items not allocated	9,771,155	23,865,520
16.	Provision for reinsurance (including $ certified)	54,822,410	25,293,878
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	76,952,280	117,896,436
20.	Derivatives	9,374,666	24,090,053
21.	Payable for securities	1,147,372,589	732,151,435
22.	Payable for securities lending	1,730,425,986	1,998,184,383
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	691,258,336	554,915,798
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	50,829,885,616	45,728,437,984
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	50,829,885,616	45,728,437,984
29.	Aggregate write-ins for special surplus funds	9,201,427	12,006,408
30.	Common capital stock	3,882,000	3,882,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	3,284,769,264	3,284,769,264
35.	Unassigned funds (surplus)	7,154,972,935	8,943,826,124
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	10,452,825,625	12,244,483,796
38.	Totals (Page 2, Line 28, Col. 3)	61,282,711,242	57,972,921,780
	DETAILS OF WRITE-INS		
2501.	Accounts payable	462,011,663	366,015,760
2502.	Reserve for uncashed checks	196,432,066	160,335,950
2503.	Derivative cash	18,481,069	13,437,775
2598.	Summary of remaining write-ins for Line 25 from overflow page	14,333,538	15,126,313
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	691,258,336	554,915,798
2901.	Deferred gain on sale/leaseback	6,232,974	9,046,815
2902.	SCOR retroactive reinsurance account	2,968,453	2,959,593
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	9,201,427	12,006,408
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 3,815,173,436)	3,874,503,926	4,055,513,439	5,401,723,976
	1.2 Assumed (written $ 31,856,445,921)	30,038,747,736	26,815,432,071	36,279,192,876
	1.3 Ceded (written $ 1,712,693,244)	1,930,282,535	1,750,696,486	2,422,898,810
	1.4 Net (written $ 33,958,926,113)	31,982,969,127	29,120,249,024	39,258,018,042
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 28,302,367,114):			
	2.1 Direct	2,894,023,497	3,169,429,154	3,981,722,864
	2.2 Assumed	23,791,609,740	19,506,967,912	27,349,365,911
	2.3 Ceded	1,232,484,750	1,282,611,843	1,731,355,442
	2.4 Net	25,453,148,487	21,393,785,222	29,599,733,333
3.	Loss adjustment expenses incurred	3,102,464,349	2,908,207,558	3,567,568,213
4.	Other underwriting expenses incurred	7,214,570,213	6,925,925,818	9,499,822,281
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	35,770,183,049	31,227,918,598	42,667,123,827
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(3,787,213,923)	(2,107,669,574)	(3,409,105,786)
	INVESTMENT INCOME			
9.	Net investment income earned	1,131,841,167	884,741,551	1,510,564,869
10.	Net realized capital gains (losses) less capital gains tax of $ 49,106,087	4,733,865	(510,576,187)	(348,659,619)
11.	Net investment gain (loss) (Lines 9 + 10)	1,136,575,032	374,165,364	1,161,905,249
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 245,020,259)	(245,020,259)	(203,781,454)	(273,301,875)
13.	Finance and service charges not included in premiums	401,527,055	379,775,399	489,675,179
14.	Aggregate write-ins for miscellaneous income	223,670,338	(20,333,510)	372,434,826
15.	Total other income (Lines 12 through 14)	380,177,134	155,660,435	588,808,130
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	(2,270,461,757)	(1,577,843,775)	(1,658,392,406)
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	(2,270,461,757)	(1,577,843,775)	(1,658,392,406)
19.	Federal and foreign income taxes incurred	(417,792,794)	(165,616,598)	(191,671,849)
20.	Net income (Line 18 minus Line 19)(to Line 22)	(1,852,668,963)	(1,412,227,178)	(1,466,720,557)
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	12,244,483,796	18,431,019,669	18,431,019,669
22.	Net income (from Line 20)	(1,852,668,963)	(1,412,227,178)	(1,466,720,557)
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 47,770,041	(159,276,843)	(750,579,086)	(777,511,999)
25.	Change in net unrealized foreign exchange capital gain (loss)	65,484,898	(49,562,010)	(142,560,443)
26.	Change in net deferred income tax	240,804,317	400,908,621	482,094,813
27.	Change in nonadmitted assets	(34,896,298)	(68,769,273)	(78,603,786)
28.	Change in provision for reinsurance	(29,528,531)	(51,965,644)	5,907,146
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in			
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders		(4,203,000,000)	(4,203,000,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	(21,576,750)	(17,399,052)	(6,141,048)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(1,791,658,171)	(6,152,593,622)	(6,186,535,873)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	10,452,825,625	12,278,426,047	12,244,483,796
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.	Other revenue	245,498,155		374,361,933
1402.	Retroactive reinsurance gain	433,872		
1403.	Gain (Loss) on sale of subsidiary	(15,405,451)	(20,317,677)	(20,946,716)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(6,856,238)	(15,834)	19,019,609
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	223,670,338	(20,333,510)	372,434,826
3701.	Transition obligation for postretirement benefits	(21,576,750)	(18,045,000)	(6,799,000)
3702.	Deferred tax liability on asset transfer		645,948	645,948
3703.	Deferred gain on sale/leaseback			12,004
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(21,576,750)	(17,399,052)	(6,141,048)

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	32,586,828,751	30,022,743,773	40,420,464,060
2. Net investment income	1,135,264,036	1,019,542,161	1,689,473,986
3. Miscellaneous income	380,177,134	155,660,435	588,808,130
4. Total (Lines 1 to 3)	34,102,269,920	31,197,946,368	42,698,746,176
5. Benefit and loss related payments	22,016,012,274	18,556,320,996	25,403,117,201
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	10,203,690,316	9,811,559,781	13,437,590,670
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	(18,076,259)	85,432,296	173,494,601
10. Total (Lines 5 through 9)	32,201,626,332	28,453,313,073	39,014,202,472
11. Net cash from operations (Line 4 minus Line 10)	1,900,643,589	2,744,633,295	3,684,543,704
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	13,772,477,993	21,022,430,373	25,053,469,125
12.2 Stocks	3,430,763,728	7,201,387,380	8,796,425,605
12.3 Mortgage loans	58,741,357	84,392,538	154,969,495
12.4 Real estate	52,130,982		151,542,402
12.5 Other invested assets	853,803,272	1,117,930,005	1,353,016,671
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,000,503	(3,686,494)	(2,235,659)
12.7 Miscellaneous proceeds		900,296,766	1,186,698,925
12.8 Total investment proceeds (Lines 12.1 to 12.7)	18,168,917,835	30,322,750,567	36,693,886,565
13. Cost of investments acquired (long-term only):			
13.1 Bonds	19,652,431,516	22,061,269,420	26,784,502,616
13.2 Stocks	961,932,264	5,926,589,020	7,191,264,732
13.3 Mortgage loans	104,299,260	87,913,611	88,150,032
13.4 Real estate	45,273,273	43,167,808	35,240,525
13.5 Other invested assets	690,250,339	972,320,163	1,423,545,290
13.6 Miscellaneous applications	151,142,150		199,430,738
13.7 Total investments acquired (Lines 13.1 to 13.6)	21,605,328,801	29,091,260,021	35,722,133,932
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,436,410,967)	1,231,490,546	971,752,633
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders		4,203,000,000	4,203,000,000
16.6 Other cash provided (applied)	(339,288,587)	589,128,683	251,485,698
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(339,288,587)	(3,613,871,317)	(3,951,514,302)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(1,875,055,965)	362,252,524	704,782,034
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	2,670,665,405	1,965,883,370	1,965,883,370
19.2 End of period (Line 18 plus Line 19.1)	795,609,440	2,328,135,894	2,670,665,405

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

20.0001. Portfolio investments exchanged	595,046,869	513,797,239	847,393,827
20.0002. Change in payable for securities acquired	433,854,445	409,263,462	217,389,901
20.0003. Assets transferred from an affiliate due to reinsurance	122,175,268		
20.0004. Low income housing commitment	99,736,036	185,570,270	235,367,235
20.0005. Change in receivable for securities sold	51,174,524	229,919,116	286,550,379
20.0006. Reinvestment of non-cash distributions from other invested assets	48,321,138	37,055,660	58,728,135
20.0007. Income from other invested assets	32,133,575	7,433,190	11,525,925
20.0008. Stock dividends received	2,955,621	6,329,769	7,450,290
20.0009. Liability associated with other invested assets	2,410		
20.0010. Assets transferred from/to affiliate		114,233,113	114,233,113

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

20.0011. Donations		11,999,936	14,735,050
20.0012. Real estate - capitalized investment expenses		188,553	414,677
20.0013. Real Estate transferred to LP			44,497,515
20.0014. Bonds transferred to limited partnerships as contribution			35,984,251

NOTES TO FINANCIAL STATEMENTS

Notes required on a quarterly basis have been updated in their entirety. There have been no material changes to the following December 31, 2022 Annual Statement notes: 1(B), 2, 4, 5(B, C, K, O-Q), 6, 7, 9(B, D-I), 10(E-L, N, O), 12(B-I), 13, 14(A-F), 15, 16(Off-balance-sheet financial instruments), 17(A), 18, 19, 21(A, B, D-F, H), 23(A, B, D, F-K), 24(A-E) and 26-35. Only material or significant changes from the Annual Statement have been updated for all other notes, or portions thereof.

1. Summary of Significant Accounting Policies

A. Allstate Insurance Company (the "Company" or "Allstate") prepares its financial statements in conformity with accounting practices prescribed or permitted by the Illinois Department of Insurance ("IL DOI"). Prescribed statutory accounting practices include a variety of publications of the National Association of Insurance Commissioners ("NAIC"), as well as state laws, regulations and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed.

The State of Illinois requires its domestic insurance companies to prepare financial statements in conformity with the NAIC Accounting Practices and Procedures Manual, which includes all Statements of Statutory Accounting Principles ("SSAPs"), subject to any deviations prescribed or permitted by the IL DOI.

The Company's net income and capital and surplus did not include any accounting practices prescribed or permitted by the IL DOI during 2023 and 2022.

(in millions)		SSAP #	F/S Page #	F/S Line #	September 30, 2023	December 31, 2022
Net Income						
(1)	The Company's state basis (Page 4, Line 20, Columns 1 & 3)	xxx	xxx	xxx	$ (1,853)	$ (1,467)
(2)	State prescribed practices that increase/(decrease) NAIC statutory accounting principles ("SAP"):				-	-
(3)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(4)	NAIC SAP (1-2-3=4)	xxx	xxx	xxx	$ (1,853)	$ (1,467)
Surplus						
(5)	The Company's state basis (Page 3, Line 37, Columns 1 & 2)	xxx	xxx	xxx	$ 10,453	$ 12,244
(6)	State prescribed practices that increase/(decrease) NAIC SAP:				-	-
(7)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(8)	NAIC SAP (5-6-7=8)	xxx	xxx	xxx	$ 10,453	$ 12,244

C. Investments

Loan-backed and structured securities ("LBASS") with an NAIC designation of 1 or 2 are reported at amortized cost using the effective yield method. LBASS with an NAIC designation of 3 through 6 are reported at the lower of amortized cost or fair value, with the difference reflected in unassigned surplus as an unrealized capital loss. In general, LBASS utilize a multi-step process for determining carrying value and NAIC designation in accordance with SSAP No. 43R, *Loan-backed and Structured Securities* ("SSAP No. 43R"). The Securities Valuation Office ("SVO") may assign an NAIC designation for use in determining carrying value for certain LBASS. For LBASS of high credit quality with fixed interest rates, the effective yield is recalculated on a retrospective basis. For all others, the effective yield is generally recalculated on a prospective basis.

D. Based upon its evaluation of relevant conditions and events, management did not have substantial doubt about the Company's ability to continue as a going concern as of September 30, 2023 or December 31, 2022.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

The Company purchased several limited liability companies in 2021 in preparation of the sale of a former subsidiary, Allstate Life Insurance Company. These transactions were accounted for as statutory purchases and reflected as followings:

($ in millions)

	September 30, 2023			
1	2	3	4	5
Purchased Entity	Acquisition Date	Cost of Acquired Entity	Original Amount of Goodwill	Original Amount of Admitted Goodwill
Teays River Investments, LLC	7/1/2021	$ 110	$ 48	$ 48
Truamerica Properties II, LLC	8/1/2021	35	35	35
Digital Bridge Small Cells Holdings, LLC	7/1/2021	32	23	23
ML-AI Venture 4, LLC	5/1/2021	24	15	15
Eastern Generation Holdings, LLC	7/1/2021	10	10	10
MI-AI Venture 5, LLC	7/1/2021	32	2	2
Gridiron Energy, LLC	7/1/2021	9	2	2
Total		$ 252	$ 135	$ 135

1	6	7	8	9
Purchased Entity	Admitted Goodwill as of September 30, 2023	Amount of Goodwill Amortized during 2023	Book Value	Admitted Goodwill as a % of BACV, Gross of Admitted Goodwill
Teays River Investments, LLC	$ 37	$ 4	$ 142	26.1 %
Truamerica Properties II, LLC	11	7	9	122.2 %
Digital Bridge Small Cells Holdings, LLC	18	2	30	60.0 %
ML-AI Venture 4, LLC	12	1	28	42.9 %
Eastern Generation Holdings, LLC	8	-	-	- %
MI-AI Venture 5, LLC	2	-	34	5.9 %
Gridiron Energy, LLC	1	-	17	5.9 %
Total	$ 89	$ 14	$ 260	

NOTES TO FINANCIAL STATEMENTS

	December 31, 2022			
1	2	3	4	5
Purchased Entity	Acquisition Date	Cost of Acquired Entity	Original Amount of Goodwill	Original Amount of Admitted Goodwill
Seasons Residential Holdings, LLC	05/01/2021	$ 52	$ 52	$ 52
Teays River Investments, LLC	07/01/2021	110	48	48
Truamerica Properties II, LLC	08/01/2021	35	35	35
Digital Bridge Small Cells Holdings, LLC	07/01/2021	32	23	23
ML-AI Venture 4, LLC	05/01/2021	24	15	15
Eastern Generation Holdings, LLC	07/01/2021	10	10	10
MI-AI Venture 5, LLC	07/01/2021	32	2	2
Gridiron Energy, LLC	07/01/2021	9	2	2
Total		$ 304	$ 187	$ 187

1	6	7	8	9
Purchased Entity	Admitted Goodwill as of December 31, 2022	Amount of Goodwill Amortized during 2022	Book Value	Admitted Goodwill as a % of BACV, Gross of Admitted Goodwill
Seasons Residential Holdings, LLC	$ 44	$ 5	$ 42	104.8 %
Teays River Investments, LLC	41	5	149	27.5 %
Truamerica Properties II, LLC	18	16	15	120.5 %
Digital Bridge Small Cells Holdings, LLC	20	2	31	64.5 %
ML-AI Venture 4, LLC	12	2	29	41.4 %
Eastern Generation Holdings, LLC	8	1	2	400.0 %
MI-AI Venture 5, LLC	2	-	34	5.9 %
Gridiron Energy, LLC	2	-	13	15.4 %
Total	$ 147	$ 31	$ 315	

D. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

The calculation of total admitted goodwill as a percent of adjusted surplus was as follows:

($ in millions)	September 30, 2023	
	Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
(1) Capital and surplus	$ 10,667	XXX
Less:		
(2) Admitted positive goodwill	92	XXX
(3) Admitted EDP equipment & operating system software	61	XXX
(4) Admitted net deferred taxes	1,118	XXX
(5) Adjusted capital and surplus (Line 1-2-3-4)	$ 9,396	XXX
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%]	$ 940	XXX
(7) Current period reported admitted goodwill	XXX	$ 89
(8) Current period admitted goodwill as a % of prior period adjusted capital and surplus (Line 7/Line 5)	XXX	0.9 %

	December 31, 2022	
	Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
(1) Capital and surplus	$ 12,278	XXX
Less:		
(2) Admitted positive goodwill	164	XXX
(3) Admitted EDP equipment & operating system software	68	XXX
(4) Admitted net deferred taxes	822	XXX
(5) Adjusted capital and surplus (Line 1-2-3-4)	$ 11,224	XXX
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%]	$ 1,122	XXX
(7) Current period reported admitted goodwill	XXX	$ 147
(8) Current period admitted goodwill as a % of prior period adjusted capital and surplus (Line 7/Line 5)	XXX	1.3 %

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

4. The identification of mortgage loans in which the Company was a participant or co-lender in a mortgage loan agreement as of September 30, 2023 and December 31, 2022 is presented in the table below.

($ in millions)		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current year							
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ 246	$ -	$ 246
b. Prior year							
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ 142	$ -	$ 142

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities

1. Prepayment assumptions for LBASS were obtained from external sources and, if not available, developed internally.

2. The following table presents the aggregate amortized cost of LBASS before recognized other-than-temporary impairment ("OTTI"), the amount of OTTI recognized and the fair value of those securities.

(in millions)	2023			2022		
	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value
OTTI recognized 1st Quarter						
a. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	118	2	116	1,876	21	1,855
c. Present value of cash flows expected to be collected is less than the amortized cost basis	-	-	-	-	-	-
d. Total 1st Quarter (a+b+c)	$ 118	$ 2	$ 116	$ 1,876	$ 21	$ 1,855
OTTI recognized 2nd Quarter						
e. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	212	5	207	1,418	39	1,379
g. Present value of cash flows expected to be collected is less than the amortized cost basis	17	3	14	-	-	-
h. Total 2nd Quarter (e+f+g)	$ 229	$ 8	$ 221	$ 1,418	$ 39	$ 1,379
OTTI recognized 3rd Quarter						
i. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
j. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	133	5	128	1,333	16	1,317
k. Present value of cash flows expected to be collected is less than the amortized cost basis	-	-	-	1	-	1
l. Total 3rd Quarter (i+j+k)	$ 133	$ 5	$ 128	$ 1,334	$ 16	$ 1,318
OTTI recognized 4th Quarter						
m. Intent to sell				$ -	$ -	$ -
n. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				252	4	248
o. Present value of cash flows expected to be collected is less than the amortized cost basis				6	1	5
p. Total 4th Quarter (m+n+o)				$ 258	$ 5	$ 253
q. Annual Aggregate Total (d+h+l+p)		$ 15			$ 81	

3. The following LBASS were other-than-temporarily impaired at the end of each quarter presented, as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost.

($ in millions)

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
BAS1FYHC0	$ 10	$ 8	$ 2	$ 8	$ 8	06/30/2023
BAS1FYHD8	$ 7	$ 6	1	$ 6	$ 6	06/30/2023
Total			$ 3			
00889FAE2	$ -	$ -	$ -	$ -	$ -	09/30/2022
64129VAB9	$ -	$ -	-	$ -	$ -	09/30/2022
64131RAE8	$ 1	$ 1	-	$ 1	$ 1	09/30/2022
00140PAC9	$ 2	$ 2	-	$ 2	$ 2	12/31/2022
00144FAA1	$ -	$ -	-	$ -	$ -	12/31/2022
00900MAC6	$ 1	$ 1	-	$ 1	$ 1	12/31/2022
64129VAB9	$ 3	$ 2	1	$ 2	$ 2	12/31/2022
Total			$ 1			

NOTES TO FINANCIAL STATEMENTS

4. Unrealized losses are calculated as the difference between amortized cost and fair value. They result from declines in fair value below amortized cost and are evaluated for OTTI. Every LBASS with unrealized losses was included in the portfolio monitoring process.

The following table summarizes gross unrealized losses and the fair value of LBASS by the length of time individual securities have been in a continuous unrealized loss position.

(in millions)		September 30, 2023	December 31, 2022
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ -	$ (2)
	2. 12 months or longer	$ -	$ (3)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 4	$ 26
	2. 12 months or longer	$ 2	$ 22

5. As of September 30, 2023, the aggregate amount of unrealized losses related to LBASS was less than $1 million. The unrealized losses were primarily related to investment grade LBASS with an unrealized loss position less than 20% of amortized cost, the degree of which suggested these securities did not pose a high risk of being other-than-temporarily impaired. Investment grade is defined as a security having an NAIC designation of 1 or 2, which is comparable to a rating of Aaa, Aa, A or Baa from Moody's Investors Service or AAA, AA, A or BBB from S&P Global Ratings, or a comparable internal rating if an externally provided rating is not available. Market prices for certain securities may have credit spreads which imply higher or lower credit quality than the current third-party rating. Unrealized losses on investment grade securities were principally related to an increase in market yields which may include increased risk-free interest rates or wider credit spreads since the time of initial purchase. The unrealized losses are expected to reverse as the securities approach maturity.

LBASS in an unrealized loss position were evaluated based on actual and projected collateral losses relative to the securities' positions in the respective securitization trusts, security specific expectations of cash flows and credit ratings. This evaluation also takes into consideration credit enhancement, measured in terms of: (1) subordination from other classes of securities in the trust that are contractually obligated to absorb losses before the class of security the Company owns, and (2) the expected impact of other structural features embedded in the securitization trust beneficial to the class of securities the Company owns, such as overcollateralization and excess spread.

As of September 30, 2023, the Company had not made the decision to sell and it was not more likely than not the Company would be required to sell LBASS with unrealized losses before recovery of the amortized cost basis. As of September 30, 2023, the Company had the intent and ability to hold LBASS with unrealized losses for a period of time sufficient for them to recover.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

a. Aggregate Amount Collateral Received

1. The following table summarizes the Company's cash collateral received in connection with its securities lending program:

(in millions)	Fair Value	
	September 30, 2023	December 31, 2022
Securities lending		
(a) Open	$ 1,730	$ 1,998
(b) 30 days or less	-	-
(c) 31 to 60 days	-	-
(d) 61 to 90 days	-	-
(e) Greater than 90 days	-	-
(f) Subtotal (a+b+c+d+e)	$ 1,730	$ 1,998
(g) Securities received	-	-
(h) Total collateral received (f+g)	$ 1,730	$ 1,998

b.

(in millions)	September 30, 2023	December 31, 2022
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 1,732	$ 1,998

5. Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

1. The following table summarizes the Company's reinvested cash collateral in connection with its securities lending program:

(in millions)	September 30, 2023		December 31, 2022	
	Amortized Cost	Fair Value	Amortized Cost	Fair Value
Securities lending				
(a) Open	$ -	$ -	$ -	$ -
(b) 30 days or less	1,000	999	1,238	1,238
(c) 31 to 60 days	122	122	161	161
(d) 61 to 90 days	49	49	-	-
(e) 91 to 120 days	99	99	5	5
(f) 121 to 180 days	8	8	5	5
(g) 181 to 365 days	196	193	130	128
(h) 1 to 2 years	62	60	322	316
(i) 2 to 3 years	-	-	60	58
(j) Greater than 3 years	202	202	87	87
(k) Subtotal (sum of a through j)	$ 1,738	$ 1,732	$ 2,008	$ 1,998
(l) Securities received	-	-	-	-
(m) Total collateral reinvested (k+l)	$ 1,738	$ 1,732	$ 2,008	$ 1,998

b. The cash collateral was invested in primarily short-term investments and bonds that can be liquidated based on current market conditions on demand to match the liability. As of September 30, 2023, the Company had invested assets with a fair value of $1.73 billion, which included $262 million of investment grade bonds and money market funds with remaining maturities greater than one year. Unrealized losses on investment grade securities were principally related to an increase in market yields which include increased

NOTES TO FINANCIAL STATEMENTS

risk-free interest rates or wider credit spreads since the time of initial purchase. The unrealized losses are expected to reverse as the securities approach maturity. Additionally, the Company has sufficient liquidity to cover any shortfall on demand.

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

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

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

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

J. Real Estate

2. As of September 30, 2023, the Company had a gain of $12 million on the sale of one real estate investment and had one real estate investments classified as held for sale due to market conditions. As of December 31, 2022, the Company had a gain of $74 million on the sale of multiple properties occupied by the Company and one real estate investment and had three real estate investments classified as held for sale due to market conditions.

L. Restricted Assets

1. Restricted assets (including pledged) consisted of the following:

($ in millions)	Gross (Admitted and Nonadmitted) Restricted September 30, 2023						
	1	2	3	4	5	6	7
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2022	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	1,730	-	-	-	1,730	1,998	(268)
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding Federal Home Loan Bank (“FHLB”) capital stock	74	-	-	-	74	77	(3)
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	19	-	-	-	19	19	-
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	191	-	-	-	191	197	(6)
n. Other restricted assets	1	-	-	-	1	1	-
o. Total restricted assets (sum of a through n)	$ 2,015	$ -	$ -	$ -	$ 2,015	$ 2,292	$ (277)

(a) Subset of column 1
(b) Subset of column 3

(continued)	September 30, 2023			
			Percentage	
	8	9	10	11
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	-	1,730	2.8	2.9
c. Subject to repurchase agreements	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-
g. Placed under option contracts	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	5	69	0.1	0.1
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	19	-	-
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	191	0.3	0.3
n. Other restricted assets	-	1	-	-
o. Total restricted assets (sum of a through n)	$ 5	$ 2,010	3.2 %	3.3 %

(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

NOTES TO FINANCIAL STATEMENTS

($ in millions)

Restricted Asset Category	Gross (Admitted and Nonadmitted) Restricted December 31, 2022 1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total From 12/31/2021	7 Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	1,998	-	-	-	1,998	1,423	575
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	77	-	-	-	77	151	(74)
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	19	-	-	-	19	19	-
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	197	-	-	-	197	77	120
n. Other restricted assets	1	-	-	-	1	1	-
o. Total restricted assets (sum of a through n)	$ 2,292	$ -	$ -	$ -	$ 2,292	$ 1,671	$ 621

(a) Subset of column 1
(b) Subset of column 3

(continued)

Restricted Asset Category	December 31, 2022 8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Percentage 11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	-	1,998	3.4	3.4
c. Subject to repurchase agreements	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-
g. Placed under option contracts	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	77	0.1	0.2
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	19	0.1	0.1
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	197	0.3	0.3
n. Other restricted assets	-	1	-	-
o. Total restricted assets (sum of a through n)	$ -	$ 2,292	3.9 %	4.0 %

(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

4. The following table summarizes collateral received and reflected as assets within the Company's financial statements:

($ in millions)

Collateral Assets	September 30, 2023 1 Book/Adjusted Carrying Value ("BACV")	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets**
General Account:				
a. Cash, cash equivalents and short-term investments	$ 1,692	$ 1,692	2.7 %	2.8 %
b. Schedule D, Part 1	-	-	- %	- %
c. Schedule D, Part 2, Section 1	-	-	- %	- %
d. Schedule D, Part 2, Section 2	-	-	- %	- %
e. Schedule B	-	-	- %	- %
f. Schedule A	-	-	- %	- %
g. Schedule BA, Part 1	-	-	- %	- %
h. Schedule DL, Part 1	38	38	0.1 %	0.1 %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 1,730	$ 1,730	2.8 %	2.9 %
Protected Cells:				
k. Cash, cash equivalents and short-term investments	$ -	$ -	- %	- %
l. Schedule D, Part 1	-	-	- %	- %
m. Schedule D, Part 2, Section 1	-	-	- %	- %
n. Schedule D, Part 2, Section 2	-	-	- %	- %
o. Schedule B	-	-	- %	- %
p. Schedule A	-	-	- %	- %
q. Schedule BA, Part 1	-	-	- %	- %
r. Schedule DL, Part 1	-	-	- %	- %
s. Other	-	-	- %	- %
t. Total collateral assets (k+l+m+n+o+p+q+r+s)	$ -	$ -	- %	- %

* j = Column 1 divided by Asset Page, Line 26 (Column 1)
t = Column 1 divided by Asset Page, Line 27 (Column 1)
** j = Column 1 divided by Asset Page, Line 26 (Column 3)
t = Column 1 dividend by Asset Page, Line 27 (Column 3)

NOTES TO FINANCIAL STATEMENTS

	December 31, 2022			
	1	2	3	4
Collateral Assets	**BACV**	**Fair Value**	**% of BACV to Total Assets (Admitted and Nonadmitted)***	**% of BACV to Total Admitted Assets****
General Account:				
a. Cash, cash equivalents and short-term investments	$ 1,972	$ 1,972	3.4 %	3.4 %
b. Schedule D, Part 1	-	-	- %	- %
c. Schedule D, Part 2, Section 1	-	-	- %	- %
d. Schedule D, Part 2, Section 2	-	-	- %	- %
e. Schedule B	-	-	- %	- %
f. Schedule A	-	-	- %	- %
g. Schedule BA, Part 1	-	-	- %	- %
h. Schedule DL, Part 1	26	26	- %	0.1 %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 1,998	$ 1,998	3.4 %	3.5 %
Protected Cells:				
k. Cash, cash equivalents and short-term investments	$ -	$ -	- %	- %
l. Schedule D, Part 1	-	-	- %	- %
m. Schedule D, Part 2, Section 1	-	-	- %	- %
n. Schedule D, Part 2, Section 2	-	-	- %	- %
o. Schedule B	-	-	- %	- %
p. Schedule A	-	-	- %	- %
q. Schedule BA, Part 1	-	-	- %	- %
r. Schedule DL, Part 1	-	-	- %	- %
s. Other	-	-	- %	- %
t. Total collateral assets (k+l+m+n+o+p+q+r+s)	$ -	$ -	- %	- %

* j = Column 1 divided by Asset Page, Line 26 (Column 1)
t = Column 1 divided by Asset Page, Line 27 (Column 1)
** j = Column 1 divided by Asset Page, Line 26 (Column 3)
t = Column 1 dividend by Asset Page, Line 27 (Column 3)

The following table summarizes the recognized obligations to return collateral assets within the Company's financial statement:

($ in millions)	1	2
	Amount	**% of Liability to Total Liabilities***
September 30, 2023		
u. Recognized obligations to return collateral assets (General Account)	$ 1,730	3.4 %
v. Recognized obligations to return collateral assets (Protected Cell)	$ -	- %
December 31, 2022		
u. Recognized obligations to return collateral assets (General Account)	$ 1,998	4.4 %
v. Recognized obligations to return collateral assets (Protected Cell)	$ -	- %

* u. = Column 1 divided by Liability Page, Line 26 (Column 1)
v. = Column 1 dividend by Liability Page, Line 27 (Column 1)

M. Working Capital Finance Investments - Not applicable.

N. Offsetting and Netting of Assets and Liabilities

None of the Company's derivative or securities lending transactions contain a valid right to offset assets and liabilities per the requirements of SSAP No. 64, *Offsetting and Netting of Assets and Liabilities*. The Company did not enter into repurchase agreements, reverse repurchase agreements or securities borrowing transactions.

R. Reporting Entity's Share of Cash Pool by Asset Type

The percentage share of the underlying assets of the Allstate Short term pool ("Short term pool") was as follows as of September 30, 2023 and December 31, 2022:

	Asset Type	**Percent Share**
(1)	Cash	- %
(2)	Cash equivalents	100.0 %
(3)	Short-term investments	- %
(4)	Total Short term pool	100.0 %

8. Derivative Instruments

A. Derivatives under SSAP No. 86 – *Derivatives*

8. The Company did not have open option contracts with financing premiums due as of September 30, 2023 or December 31, 2022.

B. Derivatives under SSAP No. 108 – *Derivative Hedging Variable Annuity Guarantees* – Not applicable.

9. Income Taxes

The Inflation Reduction Act of 2022 ("Act") which contains several tax-related provisions, was enacted on August 16, 2022.

The Act created a 15% corporate alternative minimum tax ("CAMT") on certain large corporations, effective beginning in 2023. The controlled group of corporations of which the Company is a member has determined that it is considered an "applicable corporation" under the rules of CAMT, and as such, the controlled group is expected to be required to perform the CAMT computations. The controlled group of which the Company is a member has not determined as of the reporting date if it will be liable for CAMT in 2023. Therefore, the September 30, 2023 financial statement does not include an estimated impact of the CAMT, because a reasonable estimate cannot be made.

NOTES TO FINANCIAL STATEMENTS

A. 1. The components of the net deferred tax asset ("DTA") and deferred tax liability ("DTL") were as follows:

(in millions)	9/30/2023 (1) Ordinary	9/30/2023 (2) Capital	9/30/2023 (3) (Col 1+2) Total	12/31/2022 (4) Ordinary	12/31/2022 (5) Capital	12/31/2022 (6) (Col 4+5) Total	Change (7) (Col 1-4) Ordinary	Change (8) (Col 2-5) Capital	Change (9) (Col 7+8) Total
(a) Gross DTAs	$ 1,801	$ 348	$ 2,149	$ 1,534	$ 398	$ 1,932	$ 267	$ (50)	$ 217
(b) Valuation allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted gross DTAs (1a-1b)	$ 1,801	$ 348	$ 2,149	$ 1,534	$ 398	$ 1,932	$ 267	$ (50)	$ 217
(d) DTAs nonadmitted	-	-	-	-	-	-	-	-	-
(e) Subtotal – net admitted DTA (1c-1d)	$ 1,801	$ 348	$ 2,149	$ 1,534	$ 398	$ 1,932	$ 267	$ (50)	$ 217
(f) DTLs	743	273	1,016	724	269	993	19	4	23
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 1,058	$ 75	$ 1,133	$ 810	$ 129	$ 939	$ 248	$ (54)	$ 194

2. The amount of adjusted gross DTAs admitted under each component of SSAP No. 101, *Income Taxes* ("SSAP No. 101") was as follows:

(in millions)	9/30/2023 (1) Ordinary	9/30/2023 (2) Capital	9/30/2023 (3) (Col 1+2) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ 75	$ 75
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	1,218	-	1,218
1. Adjusted gross DTAs expected to be realized following the balance sheet date	1,218	-	1,218
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	1,398
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	583	273	856
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 1,801	$ 348	$ 2,149

	12/31/2022 (4) Ordinary	12/31/2022 (5) Capital	12/31/2022 (6) (Col 4+5) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 618	$ 129	$ 747
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	626	-	626
1. Adjusted gross DTAs expected to be realized following the balance sheet date	626	-	626
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	1,700
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	290	269	559
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 1,534	$ 398	$ 1,932

	Change (7) (Col 1-4) Ordinary	Change (8) (Col 2-5) Capital	Change (9) (Col 7+8) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ (618)	$ (54)	$ (672)
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	592	-	592
1. Adjusted gross DTAs expected to be realized following the balance sheet date	592	-	592
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	(302)
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	293	4	297
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 267	$ (50)	$ 217

C. Current income taxes incurred consist of the following major components:

(in millions)	(1) 9/30/2023	(2) 9/30/2022	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ (418)	$ (166)	$ (252)
(b) Foreign	-	-	-
(c) Subtotal (1a+1b)	$ (418)	$ (166)	$ (252)
(d) Federal income tax on net capital gains (losses)	49	84	(35)
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ (369)	$ (82)	$ (287)

NOTES TO FINANCIAL STATEMENTS

(in millions)	(1) 9/30/2023	(2) 12/31/2022	(3) (Col 1-2) Change
2. DTAs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 239	$ 225	$ 14
(2) Unearned premium reserve	674	625	49
(3) Policyholder reserves	16	21	(5)
(4) Investments	11	7	4
(5) Deferred acquisition costs	-	-	-
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	6	5	1
(8) Compensation and benefits accrual	112	133	(21)
(9) Pension accrual	-	-	-
(10) Receivables – nonadmitted	253	246	7
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	263	-	263
(13) Other	234	272	(38)
(99) Subtotal (sum of 2a1 through 2a13)	$ 1,808	$ 1,534	$ 274
(b) Valuation allowance	$ -	$ -	$ -
(c) Nonadmitted	$ -	$ -	$ -
(d) Admitted ordinary DTAs (2a99 – 2b – 2c)	$ 1,808	$ 1,534	$ 274
(e) Capital			
(1) Investments	$ 275	$ 270	$ 5
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	-	-	-
(4) Unrealized losses	66	128	(62)
(5) Other	-	-	-
(99) Subtotal (2e1+2e2+2e3+2e4+2e5)	$ 341	$ 398	$ (57)
(f) Valuation allowance	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital DTAs (2e99 – 2f – 2g)	$ 341	$ 398	$ (57)
(i) Admitted DTAs (2d + 2h)	$ 2,149	$ 1,932	$ 217
3. DTLs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 16	$ 21	$ (5)
(2) Investments	187	57	130
(3) Fixed assets	96	92	4
(4) Deferred and uncollected premium	-	-	-
(5) Policyholder reserves	31	42	(11)
(6) Premium acquisition expense	7	7	-
(7) Salvage & subrogation discounting	8	7	1
(8) Compensation and benefits accrual	24	34	(10)
(9) Other	28	7	21
(99) Subtotal (sum of 3a1 through 3a9)	$ 397	$ 267	$ 130
(b) Capital			
(1) Investments	$ 155	$ 248	$ (93)
(2) Real estate	-	-	-
(3) Unrealized gains	464	478	(14)
(4) Other	-	-	-
(99) Subtotal (3b1+3b2+3b3+3b4)	$ 619	$ 726	$ (107)
(c) DTLs (3a99 + 3b99)	$ 1,016	$ 993	$ 23
4. Net DTAs/DTLs (2i – 3c)	$ 1,133	$ 939	$ 194

The change in net deferred income tax comprises the following (this analysis is exclusive of nonadmitted assets, as the change in nonadmitted assets is reported separately from the change in net deferred income tax in the surplus section of the Quarterly Statement):

(in millions)	September 30, 2023	December 31, 2022	Change
Total DTAs	$ 2,149	$ 1,932	$ 217
Total DTLs	1,016	993	23
Net DTAs (DTLs)	$ 1,133	$ 939	194
Tax effect of unrealized gains (losses)			47
Change in net deferred income tax			241
Surplus adjustments – including stock option forfeitures			(5)
Change in net deferred income tax relating to the provision			$ 236

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

A.,
B. &
C. Transactions with Allstate Short Term Pool, LLC

The Company invests in the Short term pool, which is offered by Allstate Short Term Pool, LLC, to certain wholly owned affiliated companies of The Allstate Corporation (the "Corporation"). The Short term pool is an investment pool managed by Allstate Investment Management Company, an affiliate of the Corporation, whose purpose is to efficiently manage cash and cash equivalents for its member companies. Each member company has an undivided interest in the underlying assets of the Short term pool per the Operating Agreement of Allstate Short Term Pool, LLC. The value of net assets that is the basis for current transactions and each share is determined daily by the Short term pool custodian. As of September 30, 2023, the Company's reported investment in the Short term pool was $668 million. See Ref # - 001 in table below.

NOTES TO FINANCIAL STATEMENTS

Transactions with related parties who are not reported on Schedule Y

(1) Detail of material related party transactions

($ in millions)

Ref #	Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Written Agreement (Yes/No)	Due Date	09/30/2023 Reporting Period Date Amount Due From (To)
001	7/15/2016	Allstate Short Term Pool, LLC	Affiliate	Investment in liquidity pool	Yes	on demand	$ 668

(2) Detail of material related party transactions involving services – Not applicable.

(3) Detail of material related party transactions involving exchange of assets and liabilities – Not applicable.

(4) Detail of amounts owed to/from a related party

See Note 10, Part D.

There were no other transactions entered into by the Company with related parties in 2023 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

D. The Company reported the following as receivables from affiliates:

(in millions)

	September 30, 2023	December 31, 2022
Esurance Property and Casualty Insurance Company	$ 82	$ 36
Integon National Insurance Company ("INIC")	46	31
Signature Motor Club, Inc.	39	23
Pablo Creek Services, Inc.	25	23
Esurance Insurance Company	20	15
National General Management Corp.	18	19
American Heritage Life Insurance Company	18	24
First Colonial Insurance Company	15	13
North Light Specialty Insurance Company	14	4
Castle Key Indemnity Company	13	39
Allstate New Jersey Insurance Company	12	12
Allstate Financial Services, LLC	12	12
ANIHI Newco, LLC	12	10
National Health Insurance Company	10	-
Allstate Enterprises, LLC	8	9
Arity 875, LLC	7	14
Allstate Property and Casualty Insurance Company	7	7
SquareTrade Holding Company, Inc.	6	11
Esurance Insurance Company of New Jersey	6	-
Allstate Vehicle and Property Insurance Company	6	-
Direct General Life Insurance Company	5	2
Allstate Insurance Company of Canada ("AICC")	4	3
Northeast Agencies, Inc.	4	3
Encompass Indemnity Company	4	-
Allstate Indemnity Company	3	-
Encompass Insurance Company of America	2	1
Answer Financial Inc.	1	2
Arity Services, LLC	1	1
Allstate Non-Insurance Holdings, Inc.	1	-
InfoArmor, Inc.	1	-
Encompass Home and Auto Insurance Company	1	-
Castle Key Insurance Company	-	4
LeadCloud	-	1
Arity International Limited	-	1
Allstate Investments, LLC	-	1
Total	$ 403	$ 320

M. All SCA Investments

1. The following tables contain information about the Company's investments in foreign insurance and non-insurance subsidiaries, controlled or affiliated ("SCA") entities:

($ in millions)

SCA Entity	September 30, 2023 Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a entities	- %	$ -	$ -	$ -
b. SSAP No. 97 8b(ii) entities				
ATL, Inc.	100.0 %	$ 2	$ -	$ 2
c. SSAP No. 97 8b(iii) entities				
Allstate Financial Corporation ("AFC")	100.0 %	-	-	-
d. SSAP No. 97 8b(iv) entities				
AICC	100.0 %	737	737	-
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)		$ 739	$ 737	$ 2
f. Aggregate Total (a+e)		$ 739	$ 737	$ 2

NOTES TO FINANCIAL STATEMENTS

SCA Entity	December 31, 2022 Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a entities	- %	$ -	$ -	$ -
b. SSAP No. 97 8b(ii) entities				
ATL, Inc.	100.0 %	$ 2	$ -	$ 2
c. SSAP No. 97 8b(iii) entities				
AFC	100.0 %	-	-	-
d. SSAP No. 97 8b(iv) entities				
AICC	100.0 %	829	829	-
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)		$ 831	$ 829	$ 2
f. Aggregate Total (a+e)		$ 831	$ 829	$ 2

2. The following table contains the NAIC filing response information about the Company's investments in foreign insurance SCA entity:

(in millions)

SCA Entity	September 30, 2023 Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
a. SSAP No. 97 8a entities			$ -			
b. SSAP No. 97 8b(ii) entities			$ -			
c. SSAP No. 97 8b(iii) entities			-			
d. SSAP No. 97 8b(iv) entities						
AICC	Sub-2	9/5/2023	737	Y	N	I
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)			$ 737			
f. Aggregate Total (a+e)			$ 737			

SCA Entity	December 31, 2022 Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
a. SSAP No. 97 8a entities			$ -			
b. SSAP No. 97 8b(ii) entities			$ -			
c. SSAP No. 97 8b(iii) entities			-			
d. SSAP No. 97 8b(iv) entities						
AICC	Sub-2	8/5/2022	829	Y	N	I
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)			$ 829			
f. Aggregate Total (a+e)			$ 829			

* S1 – Sub-1, S2- Sub-2 or RDF – Resubmission of Disallowed Filing
** I – Immaterial or M-Material

The Company's investments in ATL, Inc. and AFC were not admitted, therefore, they were excluded from Sub 2 filings requirements in 2023 and 2022.

11. Debt

Not applicable.

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

A. Defined Benefit Plan

(4) The components of net periodic benefit cost for the nine months ended September 30:

(in millions)	Pension Benefits 2023	Pension Benefits 2022	Postretirement Benefits 2023	Postretirement Benefits 2022	Special or Contractual Benefits Per SSAP No. 11 2023	Special or Contractual Benefits Per SSAP No. 11 2022
a. Service cost	$ -	$ -	$ -	$ -	$ -	$ -
b. Interest cost	-	-	3	2	-	-
c. Expected return on plan assets	-	-	-	-	-	-
d. Transition asset or obligation	-	-	-	-	-	-
e. Gains and losses	-	-	(13)	(9)	-	-
f. Prior service cost or credit	-	-	(8)	(9)	-	-
g. Gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
h Total net periodic benefit cost	$ -	$ -	$ (18)	$ (16)	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

14. Contingencies

G. All Other Contingencies

Legal and regulatory proceedings and inquiries

Claims related proceedings

The Company is defending putative class actions in various courts that raise challenges to the Company's depreciation practices in homeowner property claims. In these lawsuits, plaintiffs generally allege that, when calculating actual cash value, the costs of "non-materials" such as labor, general contractor's overhead and profit, and sales tax should not be subject to depreciation. The Company is currently defending the following lawsuits on this issue: *Sims, et al. v. Allstate Fire and Casualty Insurance Company, et al.* (W.D. Tex. filed June 2022); *Thompson, et al. v. Allstate Insurance Company* (Circuit Court of Cole Co., Mo. filed June 2022); *Hill v. Allstate Vehicle and Property Insurance Company* (Circuit Court of Cole Co., Mo. filed October 2022); *Tabuga v. Allstate Vehicle and Property Insurance Company* (D. Md. filed April 2023); and *Shumway, et al. v. Allstate Vehicle and Property Insurance Company* (D. Ariz. filed April 2023). No classes have been certified in any of these matters. The court granted preliminary approval of a class-wide settlement in: *Perry v. Allstate Indemnity Company, et al.* (N.D. Ohio filed May 2016)*; Lado v. Allstate Vehicle and Property Insurance Company* (S.D. Ohio filed March 2020); *Maniaci v. Allstate Insurance Company* (N.D. Ohio filed March 2020); *Ferguson-Luke, et al. v. Allstate Property and Casualty Insurance Company* (N.D. Ohio filed April 2020); *Mitchell, et al. v. Allstate Vehicle and Property Insurance Company, et al.* (S.D. Ala. filed August 2021).

The Company is defending putative class actions pending in multiple states alleging that the Company underpays total loss vehicle physical damage claims on auto policies. The alleged systematic underpayments result from the following theories: (a) the third party valuation tool used by the Company as part of a comprehensive adjustment process is allegedly flawed, biased, or contrary to applicable law; and/or (b) the Company allegedly does not pay sales tax, title fees, registration fees, and/or other specified fees that are allegedly mandatory under policy language or state legal authority. The following cases are currently pending against the Company: *Kronenberg v. Allstate Insurance Company and Allstate Fire and Casualty Insurance Company* (E.D.N.Y. filed December 2018); *Durgin v. Allstate Property and Casualty Insurance Company* (W.D. La., filed June 2019); *Bass v. Imperial Fire and Casualty Insurance Company* (W.D. La. filed February 2022); *Cummings v. Allstate Property and Casualty Insurance Company* (M.D. La. filed April 2022); *Golla v. Allstate Insurance Company* (N.D. Ohio filed June 2023); and *Bibbs v. Allstate Insurance Company and Allstate Fire and Casualty Insurance Company* (N.D. Ohio filed August 2023). None of the courts in any of the pending matters has ruled on class certification.

Other proceedings

In re The Allstate Corp. Securities Litigation is a certified class action filed on November 11, 2016 in the United States District Court for the Northern District of Illinois against the Corporation and two of its officers asserting claims under the federal securities laws. Plaintiffs allege that they purchased The Allstate Corporation common stock during the class period and suffered damages as the result of the conduct alleged. Plaintiffs seek an unspecified amount of damages, costs, attorney's fees, and other relief as the court deems appropriate. Plaintiffs allege that the Corporation and certain senior officers made allegedly material misstatements or omissions concerning claim frequency statistics and the reasons for a claim frequency increase for Allstate brand auto insurance between October 2014 and August 3, 2015. Plaintiffs further allege that a senior officer engaged in stock option exercises during that time allegedly while in possession of material nonpublic information about Allstate brand auto insurance claim frequency. The Corporation, its chairman, president and chief executive officer, and its former president are the named defendants. After the court denied their motion to dismiss on February 27, 2018, defendants answered the complaint, denying plaintiffs' allegations that there was any misstatement or omission or other misconduct. On June 22, 2018, plaintiffs filed their motion for class certification. The court allowed the lead plaintiffs to amend their complaint to add the City of Providence Employee Retirement System as a proposed class representative and on September 12, 2018, the amended complaint was filed. A class was certified on March 26, 2019, vacated by the U.S. Court of Appeals for the Seventh Circuit on July 16, 2020 and remanded for further consideration by the district court. On December 21, 2020, the district court again granted plaintiffs' motion for class certification and certified a class consisting of all persons who purchased The Allstate Corporation common stock between October 29, 2014 and August 3, 2015. Defendants' petition for permission to appeal this ruling was denied on January 28, 2021. Following the close of discovery, defendants moved for summary judgment on March 23, 2022. On July 26, 2022, the court entered its order granting summary judgment in part (as to plaintiffs' claims relating to certain statements made in October 2014) and denying it as to the remainder of plaintiffs' claims. On January 10, 2023, the parties filed a joint pre-trial order. A pre-trial conference has not occurred. Subsequently, on June 28, 2023, the parties reached an agreement in principle to settle the action, without any admission of liability or wrongdoing. On September 26, 2023, an order was entered by the district court granting preliminary approval of the class settlement. The settlement is subject to final approval by the district court and any appeals therefrom. The final approval hearing is scheduled for December 19, 2023.

The Company is continuing to defend two putative class actions in California federal court, *Holland Hewitt v. Allstate Life Insurance Company* (E.D. Cal. filed May 2020) and *Farley v. Lincoln Benefit Life Company* (E.D. Cal. filed Dec. 2020), following the sale of ALIC. On April 19, 2023, the court certified a class in *Farley*. On September 28, 2023, the Ninth Circuit accepted LBL's petition to appeal the district court's class certification ruling. There has been no ruling on plaintiff's motion for class certification in *Hewitt*. In these cases, plaintiffs generally allege that the defendants failed to comply with certain California statutes which address contractual grace periods and lapse notice requirements for certain life insurance policies. Plaintiffs claim that these statutes apply to life insurance policies that existed before the statutes' effective date. The plaintiffs seek damages and injunctive relief. Similar litigation is pending against other insurance carriers. In August 2021, the California Supreme Court in *McHugh v. Protective Life*, a matter involving another insurer, determined that the statutory notice requirements apply to life insurance policies issued before the statutes' effective date. The Company asserts various defenses to plaintiffs' claims and to class certification.

16. Information about Financial Instruments with Off-Balance-Sheet Risk and Financial Instruments with Concentrations of Credit Risk

Derivative financial instruments

1. The following table summarizes the notional amount of the Company's derivative financial instruments, including those with off-balance-sheet risk:

(in millions)	Assets		Liabilities	
	September 30, 2023	December 31, 2022	September 30, 2023	December 31, 2022
a. Swaps	$ 479	$ 291	$ 747	$ 895
b. Futures	344	69	277	188
c. Options	-	-	-	-
d. Total (a+b+c)	$ 823	$ 360	$ 1,024	$ 1,083

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

B. Transfer and Servicing of Financial Assets

1. The Company's business activities included securities lending programs with third parties, mostly large banks. As of September 30, 2023 and December 31, 2022, bonds, including LBASS and common stocks with fair values of $1.67 billion and $1.93 billion, respectively, were on loan under these agreements. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. See Note 5, Part E for more information about securities lending collateral.

2. The Company did not enter into agreements to service assets or liabilities.

NOTES TO FINANCIAL STATEMENTS

4. The Company was not a transferor or transferee with respect to securitizations and asset-backed financing arrangements.

C. Wash Sales

1. In the course of managing the investment portfolio, securities may be sold and reacquired within 30 days of the sale date in order to enhance the portfolio's yield.

2. In December 2019, the NAIC adopted guidance which clarified that only investments that meet the definition of a wash sale in accordance with SSAP No. 103R, *Transfers and Servicing of Financial Assets and Extinguishments of Liabilities*, that crosses reporting periods are subject to disclosure. Prior to December 2019 reporting, wash sales that were within the same reporting period were also disclosed.

The details of securities with an NAIC designation of 3 or below, and those without an NAIC designation, which were sold during the third quarter of 2023 and 2022 and reacquired within 30 days of the sale date were as follows:

($ in millions)	2023				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	4	-	$ -	$ -	$ -
Unaffiliated common stocks		2	$ 3	$ 3	$ -

	2022				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	4	2	$ 1	$ 1	$ -
Unaffiliated common stocks		4	$ 5	$ 5	$ -

20. Fair Value Measurements

A. Fair value is defined, per SSAP No. 100R, *Fair Value* ("SSAP No. 100R"), as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. SSAP No. 100R identified three valuation techniques which are used, either independently or in combination, to determine fair value: (1) market approach; (2) income approach; and (3) cost approach. SSAP No. 100R also contains guidance about observable and unobservable inputs, which are assumptions that market participants would use in pricing an asset or liability. To increase consistency and comparability in fair value measurements, the fair value hierarchy prioritizes the inputs to valuation techniques into three broad levels: 1, 2 and 3. The hierarchy for inputs used in determining fair value maximizes the use of observable inputs and minimizes the use of unobservable inputs by requiring that observable inputs be used when available. Certain assets are measured utilizing net asset value ("NAV") as a practical expedient to determine fair value.

The Company has two types of situations where investments are classified as Level 3 in the fair value hierarchy:

(1) Specific inputs significant to the fair value estimation models are not market observable. This primarily occurs in the Company's use of broker quotes to value certain securities where the inputs have not been corroborated to be market observable, and the use of valuation models that use significant non-market observable inputs.

(2) Quotes continue to be received from independent third-party valuation service providers and all significant inputs are market observable; however, there has been a significant decrease in the volume and level of activity for the asset when compared to normal market activity such that the degree of market observability has declined to a point where categorization as a Level 3 measurement is considered appropriate. The indicators considered in determining whether a significant decrease in the volume and level of activity for a specific asset has occurred include the level of new issuances in the primary market, trading volume in the secondary market, the level of credit spreads over historical levels, applicable bid-ask spreads, and price consensus among market participants and other pricing sources.

1. The following tables summarize the Company's assets and liabilities measured and reported at fair value in the Assets and Liabilities, Surplus and Other Funds pages:

(in millions)	September 30, 2023				
Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	NAV	Total
a. Assets at fair value					
Bonds					
Industrial and miscellaneous	$ -	$ 2,397	$ 30	$ -	$ 2,427
Bank loans	-	-	250	-	250
Securities Valuation Office ("SVO")-identified investments	382	-	-	-	382
Hybrid securities	-	61	-	-	61
Total bonds	382	2,458	280	-	3,120
Perpetual preferred stocks					
Industrial and miscellaneous	-	36	2	50	88
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	1	-	1
Unaffiliated common stocks					
Industrial and miscellaneous	234	10	24	266	534
Mutual funds	32	-	-	-	32
Total unaffiliated common stocks	266	10	24	266	566
Cash equivalents					
Money market mutual funds	240	-	-	-	240
Derivative assets					
Foreign currency contracts	-	19	-	-	19
Credit contracts	-	1	-	-	1
Total derivative assets	-	20	-	-	20
Total assets at fair value/NAV	$ 888	$ 2,524	$ 307	$ 316	$ 4,035
b. Liabilities at fair value					
Derivative liabilities					
Foreign currency contracts	$ -	$ (4)	$ -	$ -	$ (4)
Credit contracts	-	(5)	-	-	(5)
Total derivative liabilities	-	(9)	-	-	(9)
Total liabilities at fair value	$ -	$ (9)	$ -	$ -	$ (9)

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Description for each class of asset or liability	December 31, 2022 (Level 1)	(Level 2)	(Level 3)	NAV	Total
a. Assets at fair value					
Bonds					
Industrial and miscellaneous	$ -	$ 2,468	$ 8	$ -	$ 2,476
Bank loans	-	-	494	-	494
SVO-identified investments	168	-	-	-	168
Hybrid securities	-	91	-	-	91
Total bonds	168	2,559	502	-	3,229
Perpetual preferred stocks					
Industrial and miscellaneous	-	36	9	39	84
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	1,925	20	30	205	2,180
Mutual funds	494	110	-	-	604
Total unaffiliated common stocks	2,419	130	30	205	2,784
Cash equivalents					
Money market mutual funds	105	-	-	-	105
Derivative assets					
Foreign currency contracts	-	21	-	-	21
Credit contracts	-	2	-	-	2
Total derivative assets	-	23	-	-	23
Total assets at fair value/NAV	$ 2,692	$ 2,748	$ 541	$ 244	$ 6,225
b. Liabilities at fair value					
Derivative liabilities					
Foreign currency contracts	$ -	$ (20)	$ -	$ -	$ (20)
Credit contracts	-	(4)	-	-	(4)
Total derivative liabilities	-	(24)	-	-	(24)
Total liabilities at fair value	$ -	$ (24)	$ -	$ -	$ (24)

2. The following tables present the rollforward of Level 3 assets measured and reported at fair value:

(in millions)

Description	Beginning balance as of 01/01/2023	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Bank loans	$ 494	$ 43	$ (179)	$ (11)	$ 14
Industrial and miscellaneous	8	30	-	(9)	1
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	-
Hybrid securities	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	9	-	(7)	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	1	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	30	-	(2)	(1)	(2)
Total assets	$ 541	$ 74	$ (188)	$ (21)	$ 13

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 09/30/2023
Bonds					
Bank loans	$ 56	$ -	$ (110)	$ (57)	$ 250
Industrial and miscellaneous	64	-	(64)	-	30
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	-
Hybrid securities	2	-	(2)	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	2
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	1
Unaffiliated common stocks					
Industrial and miscellaneous	-	-	(1)	-	24
Total assets	$ 122	$ -	$ (177)	$ (57)	$ 307

NOTES TO FINANCIAL STATEMENTS

Description	Beginning balance as of 01/01/2022	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Bank loans	$ 506	$ 928	$ (1)	$ (32)	$ (27)
Industrial and miscellaneous	26	2	(1)	-	2
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	(3)	-	-
Hybrid securities	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	3	-	-	-	(1)
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	48	-	(1)	(2)	(4)
Total assets	$ 586	$ 930	$ (6)	$ (34)	$ (30)

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 09/30/2022
Bonds					
Bank loans	$ 247	$ -	$ (870)	$ (123)	$ 628
Industrial and miscellaneous	13	-	(20)	(1)	21
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	-
Hybrid securities	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	5	-	-	-	7
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	4	-	(2)	-	43
Total assets	$ 269	$ -	$ (892)	$ (124)	$ 699

Transfers into Level 3 during the first nine months of 2023 and 2022 included securities measured at lower of cost or market and reported at fair value in 2023 and 2022, and at cost in 2022 and 2021, respectively. Transfers into Level 3 during the first nine months of 2023 included situations where securities were written down utilizing an internal price where the inputs have not been corroborated to be market observable resulting in the securities being classified as Level 3.

Transfers out of Level 3 during the first nine months of 2023 and 2022 included securities measured at lower of cost or market and reported at cost in 2023 and 2022, and fair value in 2022 and 2021, respectively. Transfers out of Level 3 during the first nine months of 2023 and 2022 were also the result of assets utilizing NAV as a practical expedient to determine fair value. Transfers out of Level 3 during the first nine months of 2022 included a situation where the valuation was not based on market observable inputs in the prior period, a price quote utilizing market observable inputs became available and was utilized; any gains and losses related to the change in valuation source were not significant.

3. The Company consistently follows its policy for determining when transfers between levels are recognized. The policy about the timing of recognizing transfers into Level 3 is the same as that for recognizing transfers out of Level 3.

4. In determining fair value, the Company principally uses the market approach which generally utilizes market transaction data for the same or similar instruments. To a lesser extent, the Company uses the income approach which involves determining fair values from discounted cash flow methodologies. For the majority of Level 2 and Level 3 valuations, a combination of the market and income approaches is used.

Listed below is a summary of the significant valuation techniques for assets and liabilities measured and reported at fair value.

Level 2 measurements

Bonds - Includes corporate bonds, including those that are privately placed, asset-backed securities (“ABS”) and municipal bonds.

The primary inputs to the valuation for publicly traded corporate bonds and municipal bonds include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Privately placed corporate bonds are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The primary inputs to the valuation for ABS include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, collateral performance and credit spreads. Certain ABS are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable.

Unaffiliated common and perpetual preferred stocks - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that are not active.

Derivatives - Free-standing exchange listed derivatives that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active. Over-the-counter derivatives, including total return swap agreements, certain options and certain credit default swap agreements, are valued using models that rely on inputs such as interest rate yield curves, implied volatilities, index price levels, currency rates and credit spreads that are observable for substantially the full term of the contract. The valuation techniques underlying the models are widely accepted in the financial services industry and do not involve significant judgment.

Level 3 measurements

Bonds - Includes corporate bonds, including those that are privately placed, bank loans, residential mortgage-backed securities (“RMBS”), commercial mortgage-backed securities (“CMBS”), ABS and municipal bonds.

Corporate bonds, including those that are privately placed, and bank loans are valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable. Other inputs for corporate bonds include an interest rate yield curve, as well as published credit spreads for similar assets that incorporate credit quality and industry sector of the issuer. RMBS, CMBS and ABS are valued based on non-binding broker quotes received from brokers where the inputs have not been corroborated to be market

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observable. For municipal bonds that are not rated by third-party credit rating agencies, but receive an NAIC designation, the primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not market observable, contractual cash flows, benchmark yields and credit spreads. Also included are municipal bonds valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable and municipal bonds in default valued based on the present value of expected cash flows.

Perpetual preferred stocks - The primary inputs to the valuation include non-binding broker quotes where the inputs have not been corroborated to be market observable, or quoted prices or quoted net asset values for identical or similar assets in markets that are not market observable.

Redeemable preferred stocks - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads.

Unaffiliated common stocks - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that are not market observable.

5. All information related to derivatives measured and reported at fair value is presented above.

B. &
C. Presented below are the aggregate fair value estimates and admitted values of financial instruments:

Financial assets

(in millions)	September 30, 2023						
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Bonds:							
Other than LBASS	$ 32,306	$ 34,122	$ 5,682	$ 25,860	$ 764	$ -	$ -
LBASS	$ 976	$ 958	$ -	$ 923	$ 53	$ -	$ -
Preferred stocks	$ 80	$ 89	$ -	$ 36	$ 3	$ 41	$ -
Unaffiliated common stocks	$ 566	$ 566	$ 266	$ 10	$ 24	$ 266	$ -
Mortgage loans on real estate	$ 637	$ 717	$ -	$ -	$ 637	$ -	$ -
Cash equivalents	$ 1,991	$ 1,992	$ 1,096	$ 895	$ -	$ -	$ -
Short-term investments	$ 135	$ 135	$ 99	$ 36	$ -	$ -	$ -
Derivatives	$ 22	$ 20	$ 2	$ 20	$ -	$ -	$ -
Other invested assets:							
Low-income housing tax credit ("LIHTC") property investments	$ 1,396	$ 1,396	$ -	$ -	$ 1,396	$ -	$ -
Affiliated collateral loans	$ 144	$ 147	$ -	$ -	$ 144	$ -	$ -
Residual tranche securities	$ 35	$ 24	$ -	$ 35	$ -	$ -	$ -
Affiliated surplus notes	$ 25	$ 25	$ -	$ -	$ 25	$ -	$ -
Securities lending reinvested collateral	$ 38	$ 38	$ -	$ 38	$ -	$ -	$ -

	December 31, 2022						
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Bonds:							
Other than LBASS	$ 26,699	$ 28,050	$ 3,737	$ 22,176	$ 786	$ -	$ -
LBASS	$ 1,025	$ 1,022	$ -	$ 1,001	$ 24	$ -	$ -
Preferred stocks	$ 86	$ 86	$ -	$ 37	$ 10	$ 39	$ -
Unaffiliated common stocks	$ 2,784	$ 2,784	$ 2,419	$ 130	$ 30	$ 205	$ -
Mortgage loans on real estate	$ 607	$ 671	$ -	$ -	$ 607	$ -	$ -
Cash equivalents	$ 3,371	$ 3,372	$ 1,952	$ 1,419	$ -	$ -	$ -
Short-term investments	$ 469	$ 470	$ 394	$ 75	$ -	$ -	$ -
Derivatives	$ 26	$ 23	$ 3	$ 23	$ -	$ -	$ -
Other invested assets:							
LIHTC property investments	$ 1,405	$ 1,405	$ -	$ -	$ 1,405	$ -	$ -
Affiliated collateral loans	$ 140	$ 147	$ -	$ -	$ 140	$ -	$ -
Residual tranche securities	$ 44	$ 34	$ -	$ 44	$ -	$ -	$ -
Affiliated surplus notes	$ 25	$ 25	$ -	$ -	$ 25	$ -	$ -
Securities lending reinvested collateral	$ 15	$ 15	$ -	$ 15	$ -	$ -	$ -

The fair value of bonds in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of publicly traded bonds in Level 2 is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Non-publicly traded bonds in Level 2 are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The fair value of municipal bonds in Level 3 not rated by third-party credit rating agencies, but receiving an NAIC designation is based on quoted prices for identical or similar assets that are not market observable, contractual cash flows, benchmark yields and credit spreads. Also included are municipal bonds valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable and municipal bonds in default valued based on the present value of expected cash flows. The fair value of corporate bonds in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable. Other inputs for corporate bonds include an interest rate yield curve, as well as published credit spreads for similar assets that incorporate the credit quality and industry sector of the issuer.

The fair value of LBASS and residual tranche securities in Level 2 is primarily based on valuation models utilizing quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Certain LBASS in Level 2 are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable. The fair value of LBASS in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

The fair value of preferred stocks in Levels 2 and 3 is based on valuation methods described in Part A4 of this note. Certain preferred stocks, which do not have readily determinable fair values, and are investments in investment companies are measured utilizing NAV as a practical expedient.

The fair value of unaffiliated common stocks in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of unaffiliated common stocks in Levels 2 and 3 is based on the valuation methods described in Part A4 of this note. Certain unaffiliated private common stocks carried at fair value, which do not have readily determinable fair values, and are investments in investment companies that measure their assets at fair value on a recurring basis, are reported utilizing NAV as a practical expedient and are excluded from the fair value hierarchy.

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The fair value of mortgage loans on real estate in Level 3 is based on discounted contractual cash flows or, if the loans are impaired due to credit reasons, the fair value of collateral less costs to sell. Risk adjusted discount rates are selected using current rates at which similar loans would be made to borrowers with similar characteristics, using similar types of properties as collateral.

The fair value of cash equivalents in Level 1 is based on unadjusted quoted prices or daily quoted net asset values for identical assets in active markets the Company can access. The fair value of cash equivalents in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads.

The fair value of short-term investments in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of short-term investments in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. The fair value of short-term investments in Level 3 is primarily based on amortized cost.

The fair value of free-standing exchange listed derivatives in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of derivatives in Level 2 is based on the valuation methods described in Part A4 of this note.

The fair value of LIHTC property investments in Level 3 is based on amortized cost, using the proportional amortization method, which approximates fair value.

The fair value of affiliated surplus notes and collateral loans in Level 3 is based on discounted cash flow calculations using current interest rates for instruments with comparable terms.

The fair value of reinvested collateral from securities lending in Level 2 is based on carrying value due to its short-term nature.

Financial liabilities

Presented below are the aggregate fair value estimates and statement values of financial instruments:

(in millions)	September 30, 2023						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Securities lending collateral	$ 1,730	$ 1,730	$ -	$ 1,730	$ -	$ -	$ -
Derivatives	$ 12	$ 9	$ 3	$ 9	$ -	$ -	$ -

	December 31, 2022						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Securities lending collateral	$ 1,998	$ 1,998	$ -	$ 1,998	$ -	$ -	$ -
Derivatives	$ 25	$ 24	$ 1	$ 24	$ -	$ -	$ -

The fair value of the liabilities for collateral related to securities lending in Level 2 is based on carrying value due to its short-term nature.

The fair value of free-standing exchange listed derivatives in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of derivatives in Level 2 is based on the valuation methods described in Part A4 of this note.

D. The Company was able to estimate the fair value of all its financial instruments in 2023 and 2022.

E. Investments in certain common and preferred stocks measured and reported at NAV in the Assets page and presented in the table in Part A1 are generally not redeemable with the issuing corporation and cannot be sold without approval of the managing members. Distributions of income are usually received from the sale of the common stock or the liquidation of the underlying asset or assets of the issuing corporation over the life of these investments, typically 3-7 years. The Company had $86 million of remaining commitments to invest in these investments over their remaining lives.

21. Other Items

C. Other Disclosures

Commutation and Amendment of Quota Share Reinsurance Agreement

Following receipt of regulatory approval from IL DOI on September 22, 2023, the Company and National General Re, Ltd. (“NG Re”) entered into a commutation and release agreement, effective July 1, 2023, related to the 40% quota share participation under the previous agreement. NG Re transferred $799 million of loss and loss expense reserves to the Company related to the commuted business. In addition, the Company and NG Re amended their intercompany quota share reinsurance agreement, effective July 1, 2023, whereby the Company will cede 25% of its business assumed from INIC to NG Re.

Macroeconomic Impacts

Macroeconomic factors have and may continue to impact the results of operations, financial condition and liquidity, such as U.S. government fiscal and monetary policies, banking system instability, the Russia/Ukraine and Israel/Hamas conflicts and the remaining impacts of the Novel Coronavirus Pandemic or COVID 19, through longer-term impacts such as supply chain disruptions, labor shortages and other macroeconomic factors that have increased inflation. These factors have affected operations and may continue to significantly affect results of operations, financial condition and liquidity and should be considered when comparing the current period to prior periods.

Transfer of Investments

During 2018, the Company transferred limited partnership investments with a book/adjusted carrying value of $1.70 billion and cash of $12 million to AIMCO Private Fund II, LLC (“AIMCO II”). Since the transfer of the assets did not meet the conditions of a sale per SSAP No. 103R, *Transfer and Servicing of Financial Assets and Extinguishments of Liabilities,* the assets of AIMCO II are directly reported in the Company’s financial statements. In connection with the Excluded investment assets transactions described in Note 10, Parts A, B & C in the Annual Statement, additional assets were transferred into AIMCO II during 2021. As of September 30, 2023, AIMCO II consisted of limited partnership investments with a book/adjusted carrying value of $2.28 billion, cash equivalents of $67 million and cash of $5 million and were included in the Company’s assets.

G. Insurance-linked Securities (“ILS”) Contracts

The Company and certain of its affiliated insurance companies were ceding insurers of eleven and nine ILS agreements related to directly-written insurance risks as of September 30, 2023 and December 31, 2022, respectively.

As of September 30, 2023, the ILS placements provide $1.78 billion of reinsurance limits (with $1.77 billion remaining limit available) for qualifying losses in all states except Florida caused by “Named Peril Basis” events with no reinstatement of limits. The ILS placements were comprised

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of six occurrence only placements providing $1.05 billion placed limits; three occurrence and aggregate placements providing $405 million placed limits; and two aggregate only placements providing $325 million placed limits.

As of December 31, 2022, the ILS placements provide $1.55 billion of reinsurance limits (with $1.53 billion remaining limit available) for qualifying losses in all states except Florida caused by "Named Peril Basis" events with no reinstatement of limits. The ILS placements were comprised of five occurrence only placements providing $950 million placed limits; three occurrence and aggregate placements providing $425 million placed limits; and one aggregate only placement providing a $175 million placed limit.

Allstate declared catastrophes to personal lines property and automobile business can be aggregated to erode the aggregate retention and qualify for coverage under the aggregate limit. Recoveries are limited to our ultimate net loss from the reinsured event. Each agreement's contractual limit applies to Allstate and its ceding affiliated property and casualty companies under the agreement as a group, and not separately to each ceding company. There were 46 ceding affiliated property and casualty companies under the agreement as a group as of September 30, 2023 and December 31, 2022. A ceding company's share of loss recovery under an agreement for a loss occurrence is based on the proportion of the ceding company's ultimate net loss for such loss occurrence to the total ultimate net loss incurred by the Company and its ceding affiliated property and casualty companies for the loss occurrence, and is limited to the ceding company's ultimate net loss. Reinsurance recoveries under the contract are limited to our ultimate net loss from a covered event subject to the contract's limit.

The table below reports all known ILS involvements that would likely be used to satisfy the Company's reinsurance agreements. The term "Aggregate Maximum Proceeds", as listed in the table, represents the aggregate of the contract limits of all of the Company's outstanding ILS contracts. Proceeds of $314 million and $321 million were expected to be received under the terms of ILS agreements as of September 30, 2023 and December 31, 2022, respectively.

($ in millions)	September 30, 2023		December 31, 2022	
	Number of Outstanding ILS Contacts	Aggregate Maximum Proceeds	Number of Outstanding ILS Contacts	Aggregate Maximum Proceeds
Management of Risk Related To:				
(1) Directly-Written Insurance Risks				
a. ILS Contracts as Issuer	-	$ -	-	$ -
b. ILS Contracts as Ceding Insurer	11	$ 1,780	9	$ 1,550
c. ILS Contracts as Counterparty	-	$ -	-	$ -
(2) Assumed Insurance Risks				
a. ILS Contracts as Issuer	-	$ -	-	$ -
b. ILS Contracts as Ceding Insurer	-	$ -	-	$ -
c. ILS Contracts as Counterparty	-	$ -	-	$ -

22. Events Subsequent

An evaluation of subsequent events was made through November 9, 2023 for the Quarterly Statement issued on November 13, 2023. There were no significant subsequent events requiring adjustment to or disclosure in the financial statements.

23. Reinsurance

C. Reinsurance Assumed and Ceded

1. The maximum amount of return commission which would have been due to reinsurers if they or the Company had canceled all of the Company's reinsurance, or if the Company or reinsurers had canceled all the Company's insurance assumed with the return of unearned premium reserve was as follows:

(in millions)	September 30, 2023					
	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ 15,081	$ -	$ 762	$ 247	$ 14,319	$ (247)
b. All other	53	14	-	-	53	14
c. Total (a+b)	$ 15,134	$ 14	$ 762	$ 247	$ 14,372	$ (233)

d. Direct unearned premium reserve $ 2.08 billion

	December 31, 2022					
	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ 13,283	$ -	$ 998	$ -	$ 12,285	$ -
b. All other	44	13	-	-	44	13
c. Total (a+b)	$ 13,327	$ 13	$ 998	$ -	$ 12,329	$ 13

d. Direct unearned premium reserve $ 2.14 billion

E. Commutation of Ceded Reinsurance

The Company entered into a commutation agreement with NG Re, as described in Note 21, Part C, which had the following impact on operations for the nine months ended September 30, 2023:

(in millions)		
1.	Losses incurred	$ -
2.	Loss adjustment expenses incurred	$ -
3.	Premiums earned	$ -
4.	Other	$ (250)

5. Company	Amount
NG Re	$ (250)

The Company had underwriting loss of $250 million for the nine months ended September 30, 2023 as a result of the commutation. There was no impact to the Company's operations as a result of commutations for the nine months ended September 30, 2022.

NOTES TO FINANCIAL STATEMENTS

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

C. The amount of net premiums written by the Company in the first nine months of 2023 and 2022 subject to retrospective rating features was $5.92 billion and $5.28 billion, respectively. These amounts represented 17.4% of total net premiums written in the first nine months of 2023 and 2022.

F. Risk-Sharing Provisions of the Affordable Care Act (ACA)

(1) Did the reporting entity write accident and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions?
Yes ( ) No (X)

(2) None

(3) None

(4) None

(5) None

25. Changes in Incurred Losses and Loss Adjustment Expenses

A. For a summary of management's policies and methodologies for estimating the liabilities for losses and loss adjustment expenses, please refer to this note in the Annual Statement.

Activity in the reserve for losses and loss adjustment expenses was summarized as follows:

(in millions)	September 30, 2023	December 31, 2022
Balance as of January 1	$ 24,150	$ 20,000
Incurred related to:		
Current year	28,303	31,474
Prior years	253	1,693
Total incurred	28,556	33,167
Paid related to:		
Current year	14,252	18,147
Prior years	10,602	10,870
Total paid	24,854	29,017
Balance	$ 27,852	$ 24,150

Incurred losses and loss adjustment expenses represent the sum of paid losses, loss adjustment expenses and reserve changes in the calendar year. This expense included net losses from catastrophes of $5.35 billion and $3.00 billion for the nine months ended September 30, 2023 and the year ended December 31, 2022, respectively.

Catastrophes are an inherent risk of the property and casualty insurance business that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position. The Company calculates and records a single best reserve estimate for losses from catastrophes, in conformance with generally accepted actuarial standards. As a result, management believes that no other estimate is better than the recorded amount. Due to the uncertainties involved, including the factors described above, the ultimate cost of losses may vary materially from recorded amounts, which are based on management's best estimates. Accordingly, management believes that it is not practical to develop a meaningful range for any such changes in losses incurred.

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $253 million and $1.69 billion as a result of the reestimation of unpaid losses and loss adjustment expenses for the nine months ended September 30, 2023 and the year ended December 31, 2022, respectively. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $1.62 billion and $1.60 billion was included as a reduction of loss reserves as of September 30, 2023 and December 31, 2022, respectively.

B. There were no significant changes in methodologies used in calculating the liability of unpaid losses and loss adjustment expenses for the most recent reporting period presented.

36. Financial Guaranty Insurance

Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
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. 0000899051

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 [ ] N/A [X]
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. 12/31/2022

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. 12/31/2018

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/29/2020

6.4 By what department or departments?
ILLINOIS .....

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

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

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

7.2 If yes, give full information:
.....

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [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
ALLSTATE FINANCIAL ADVISORS, LLC	151 N. 8TH STREET, SUITE 450, LINCOLN, NE 68508				YES
ALLSTATE FINANCIAL SERVICES, LLC	151 N. 8TH STREET, SUITE 450, LINCOLN, NE 68508				YES
ALLSTATE INVESTMENT MANAGEMENT COMPANY	444 W. LAKE STREET, SUITE 4500, CHICAGO, IL 60606				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: ..... $.....

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:
$ 18,624,213 BONDS ON DEPOSIT WITH STATE; $ 190,599,914 TOTAL PLEDGED COLLATERAL; $ 74,331,683 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $ 1,025,067 RESTRICTED PUERTO RICO SECURITIES .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $.....2,745,542,166

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [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	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 1,787,696,958	$ 1,514,693,803
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 514,316,150	$ 505,061,163
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,302,013,109	$ 2,019,754,966
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [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. ..... $ 1,732,309,156

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 1,738,179,606

16.3 Total payable for securities lending reported on the liability page. ..... $ 1,730,425,986

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
THE BANK OF NEW YORK MELLON CONTACT: MAGGIE CARNIE 315-414-3179 ...	2 N. LASALLE STREET, SUITE 1020 CHICAGO, IL 60602 .....

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
ALLSTATE INVESTMENTS, LLC	A.....
.....	.....

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 [ ] No [X]

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
N/A	ALLSTATE INVESTMENTS, LLC	QQVOKOEYTYOWZE36RV47	IL DOI	DS.....
.....	.....	.....	.....	.....

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 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? ..... Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.
.....

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

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

3.2 If yes, give full and complete information thereto.
.....

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero? ..... Yes [ ] No [X]

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1 A&H loss percent ..... %

5.2 A&H cost containment percent ..... %

5.3 A&H expense percent excluding cost containment expenses ..... %

6.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date .....$.....

6.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

6.4 If yes, please provide the balance of the funds administered as of the reporting date ..... $.....

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
00000	AA-3191435	CONDUIT REINSURANCE LIMITED	BMU	Unauthorized		
00000	AA-1120186	LLOYDS SYNDICATE NUMBER 1947	GBR	Authorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

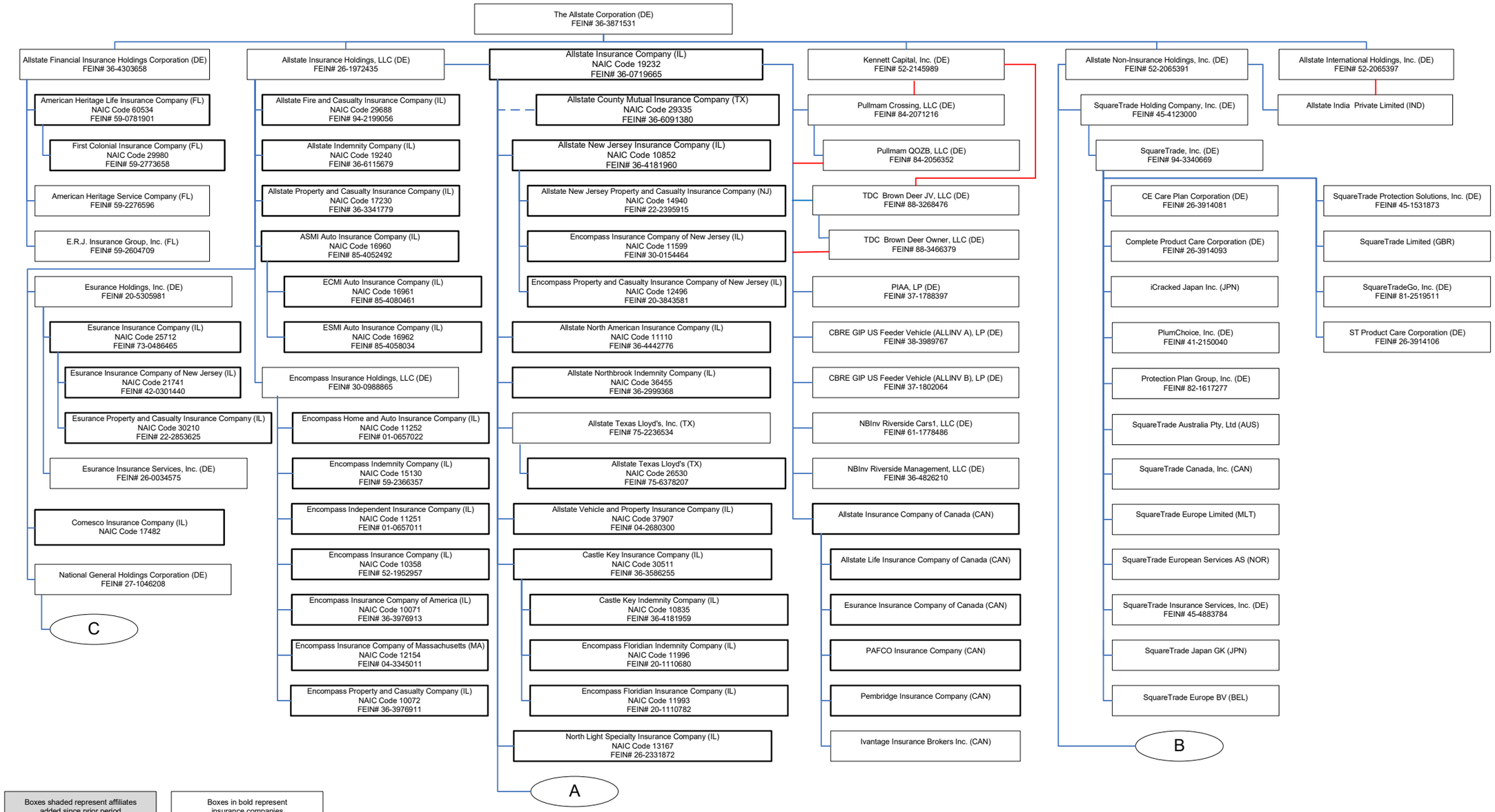
Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	53,033,533	54,428,682	28,750,687	27,960,151	32,552,820	32,157,287
2. Alaska AK	L	24,900,671	26,126,828	14,239,498	14,087,915	12,551,407	13,883,958
3. Arizona AZ	L	29,021,139	32,120,386	17,850,791	19,002,633	23,880,387	22,074,843
4. Arkansas AR	L	21,140,189	22,350,749	17,146,113	13,564,866	15,892,529	14,751,528
5. California CA	L	620,757,501	655,777,134	431,085,198	388,942,200	647,171,044	509,256,902
6. Colorado CO	L	53,023,691	58,144,846	36,170,861	28,737,342	44,243,486	33,799,048
7. Connecticut CT	L	89,830,788	91,147,709	44,568,846	41,714,136	56,519,058	57,494,075
8. Delaware DE	L	11,841,597	12,267,860	12,652,823	15,521,139	75,164,247	101,884,639
9. District of Columbia DC	L	8,457,369	9,914,597	4,768,018	5,102,482	3,584,200	4,132,956
10. Florida FL	L	296,390,128	328,611,021	268,701,026	194,673,279	411,179,087	673,564,389
11. Georgia GA	L	146,831,796	148,719,527	113,763,284	93,057,592	100,932,507	96,882,247
12. Hawaii HI	L	98,909,080	89,337,630	214,195,361	52,551,971	170,505,056	44,567,797
13. Idaho ID	L	8,188,688	10,045,539	4,886,240	5,206,233	4,263,350	6,067,942
14. Illinois IL	L	121,720,840	159,271,903	106,164,087	108,941,351	306,971,808	401,142,668
15. Indiana IN	L	34,891,193	40,851,058	22,111,620	20,149,452	40,445,624	32,608,364
16. Iowa IA	L	3,887,111	4,700,655	2,191,990	2,092,097	2,532,379	4,655,564
17. Kansas KS	L	10,853,417	12,340,364	5,250,278	5,655,230	5,460,525	5,920,504
18. Kentucky KY	L	37,337,564	40,735,137	26,863,897	24,256,921	29,991,994	27,108,962
19. Louisiana LA	L	186,008,337	191,590,629	121,151,325	200,097,140	189,142,755	242,952,499
20. Maine ME	L	8,728,438	8,820,104	4,109,526	2,224,574	3,857,022	3,596,294
21. Maryland MD	L	172,704,193	176,895,367	96,590,025	97,234,914	78,423,863	81,752,775
22. Massachusetts MA	L	86,939,248	82,559,007	63,659,251	54,266,869	60,173,550	58,179,482
23. Michigan MI	L	40,330,678	70,137,010	34,886,047	31,297,800	311,345,097	308,470,270
24. Minnesota MN	L	19,385,359	30,868,486	16,124,465	15,731,688	39,299,812	40,942,428
25. Mississippi MS	L	33,310,418	34,833,212	17,265,765	15,991,849	29,225,212	26,732,946
26. Missouri MO	L	14,482,812	18,416,802	10,114,571	11,441,483	33,402,606	31,803,881
27. Montana MT	L	4,055,981	4,710,588	2,563,543	1,973,354	6,145,517	5,805,607
28. Nebraska NE	L	5,942,124	6,504,834	2,856,260	3,725,190	7,173,387	7,785,376
29. Nevada NV	L	23,032,615	26,033,838	32,470,054	42,105,777	53,313,433	57,178,863
30. New Hampshire NH	L	11,817,234	11,916,024	5,118,789	7,394,684	6,302,309	6,484,158
31. New Jersey NJ	N		(7,800)	21,022,151	23,833,277	511,353,620	528,238,659
32. New Mexico NM	L	17,498,185	20,745,746	12,799,475	10,681,393	36,384,693	33,707,464
33. New York NY	L	594,195,494	630,906,784	420,669,894	409,110,349	859,273,853	861,355,752
34. North Carolina NC	L	83,556,654	91,743,787	42,948,487	39,812,387	45,040,715	46,933,342
35. North Dakota ND	L	9,623,353	9,004,933	5,447,847	5,767,541	3,934,311	4,215,009
36. Ohio OH	L	73,618,783	85,303,400	51,585,762	41,193,809	92,570,575	114,372,272
37. Oklahoma OK	L	23,049,840	23,960,370	11,860,696	9,330,948	14,114,879	9,737,700
38. Oregon OR	L	33,264,398	42,920,365	20,441,873	20,094,824	38,270,803	35,960,503
39. Pennsylvania PA	L	141,323,428	152,642,595	88,879,647	78,928,055	263,225,673	276,983,592
40. Rhode Island RI	L	21,581,055	22,046,854	13,085,710	9,473,592	11,015,989	13,222,902
41. South Carolina SC	L	101,591,908	104,715,755	61,364,342	56,048,298	75,131,874	74,314,619
42. South Dakota SD	L	8,102,876	7,489,719	6,123,924	5,252,696	5,893,436	7,162,199
43. Tennessee TN	L	59,206,260	72,782,920	46,432,083	35,500,338	56,021,619	54,320,304
44. Texas TX	L	74,527,533	68,697,597	21,841,800	20,005,344	30,714,975	38,462,724
45. Utah UT	L	22,007,194	27,274,083	18,805,692	12,161,783	19,923,092	21,968,262
46. Vermont VT	L	4,103,487	4,541,132	6,155,443	1,834,973	1,732,044	1,446,900
47. Virginia VA	L	143,009,442	144,617,152	69,704,770	70,986,408	77,801,528	79,027,726
48. Washington WA	L	92,537,201	111,597,848	74,964,929	65,398,088	131,737,776	133,916,225
49. West Virginia WV	L	16,422,327	18,035,560	6,693,171	6,495,501	10,702,142	15,825,040
50. Wisconsin WI	L	15,383,288	20,187,953	9,655,719	9,222,687	59,380,508	61,773,283
51. Wyoming WY	L	2,817,003	2,880,020	821,099	810,666	729,783	521,938
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	L						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	L			405,186		312,171	2,823
58. Aggregate Other Alien OT	XXX					116,176	124,540
59. Totals	XXX	3,815,173,436	4,122,264,301	2,789,979,938	2,476,645,268	5,147,028,306	5,367,232,030
DETAILS OF WRITE-INS							
58001. Other Alien	XXX					116,176	124,540
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX					116,176	124,540

(a) Active Status Counts:

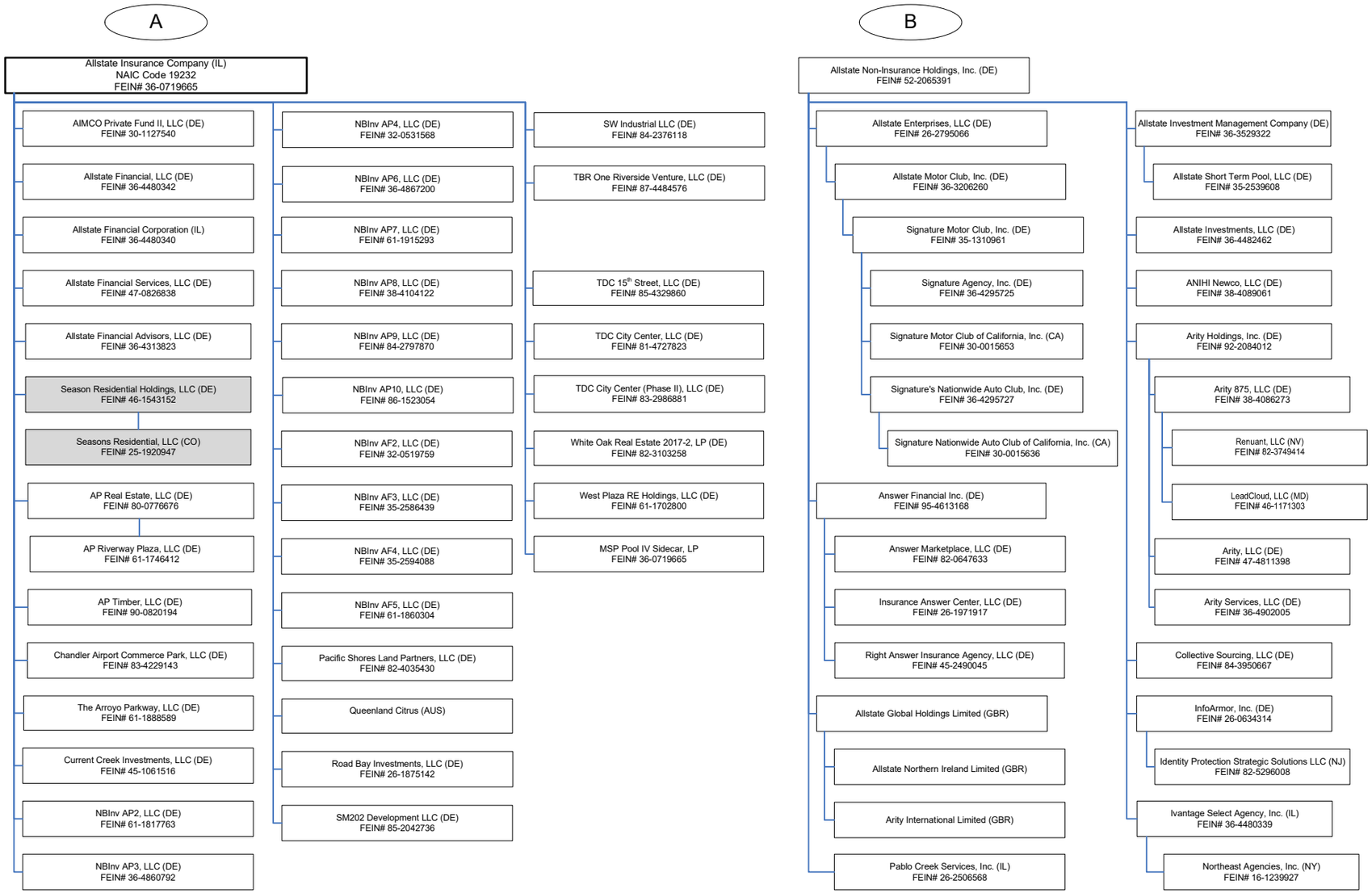
1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 52
2. R - Registered - Non-domiciled RRGs .....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) .....
4. Q - Qualified - Qualified or accredited reinsurer .....
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile .....
6. N - None of the above - Not allowed to write business in the state 5

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



@ Denotes company which is affiliated but not owned

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



Boxes shaded represent affiliates added since prior period

Boxes in bold represent insurance companies

@ Denotes company which is affiliated but not owned

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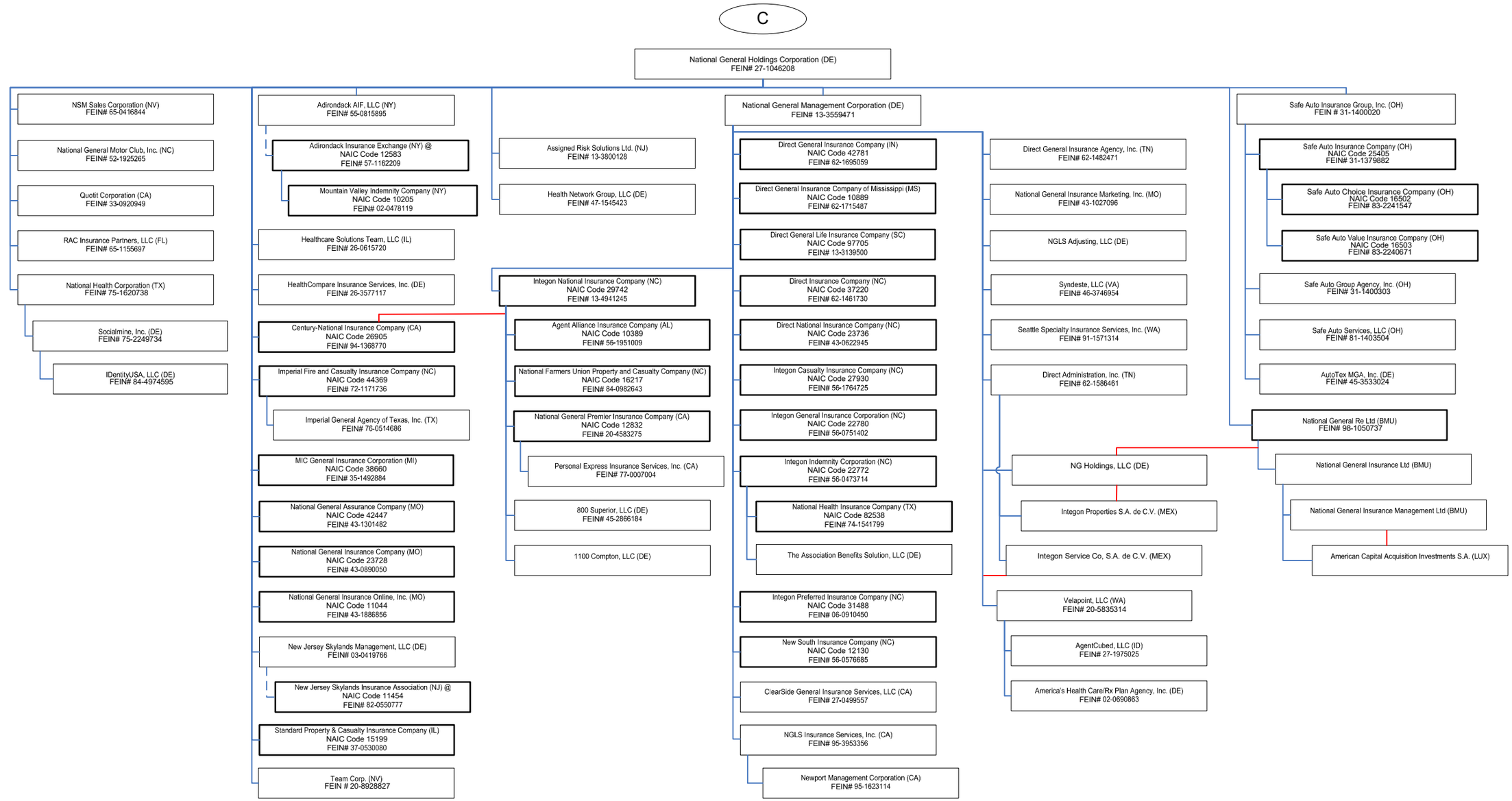

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			36-3871531	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP				The Allstate Corporation	NO	
							1100 Compton, LLC	DE	NIA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			45-2866184				800 Superior, LLC	DE	NIA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			55-0815895				Adirondack AIF, LLC	NY	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12583	57-1162209				Adirondack Insurance Exchange	NY	IA	Adirondack AIF, LLC	Attorney-In-Fact		The Allstate Corporation	NO	
0008	Allstate Insurance Group	10389	56-1951009				Agent Alliance Insurance Company	AL	IA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			27-1975025				AgentCubed, LLC	ID	NIA	Velapoint, LLC	Ownership	100.000	The Allstate Corporation	NO	
			30-1127540				AIMCO Private Fund II, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	DS	Allstate Insurance Company	Board of Directors		The Allstate Corporation	NO	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4480340				Allstate Financial Corporation	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4303658				Allstate Financial Insurance Holdings Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4480342				Allstate Financial, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
							Allstate Global Holdings Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
							Allstate India Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	99.990	The Allstate Corporation	NO	
							Allstate India Private Limited	IND	NIA	Allstate International Holdings, Inc.	Ownership	0.010	The Allstate Corporation	NO	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	RE	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
							Allstate Insurance Company of Canada	CAN	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	YES	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UDP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							Allstate Life Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	14940	22-2395915				Allstate New Jersey Property and Casualty Insurance Company	NJ	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	36455	36-2999368				Allstate Northbrook Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
			35-2539608				Allstate Short Term Pool, LLC	DE	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	DS	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
							American Capital Acquisition Investments S.A.	LUX	NIA	National General Insurance Ltd	Ownership	70.000	The Allstate Corporation	NO	
							American Capital Acquisition Investments S.A.	LUX	NIA	National General Insurance Management Ltd	Ownership	30.000	The Allstate Corporation	NO	

SCHEDULE Y

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0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	NO	
			59-2276596				American Heritage Service Company	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	NO	
			02-0690863				America's Health Care/Rx Plan Agency, Inc.	DE	NIA	Velapoint, LLC	Ownership	100.000	The Allstate Corporation	NO	
			38-4089061				ANIHI Newco, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			82-0647633				Answer Marketplace, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	NO	
			80-0776676				AP Real Estate, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1746412				AP Riverway Plaza, LLC	DE	DS	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	NO	
			90-0820194				AP Timber, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			38-4086273				Arity 875, LLC	DE	NIA	Arity Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			92-2084012				Arity Holdings, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							Arity International Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	NO	
			47-4811398				Arity, LLC	DE	NIA	Arity Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			36-4902005				Arity Services, LLC	DE	NIA	Arity Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16960	85-4052492				ASMI Auto Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
			13-3800128				Assigned Risk Solutions Ltd.	NJ	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			45-3533024				AutoTex MGA, Inc.	DE	NIA	Safe Auto Insurance Group, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			38-3989767				CBRE GIP US Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	NO	
			37-1802064				CBRE GIP US Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	NO	
			26-3914081				CE Care Plan Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	26905	94-1368770				Century-National Insurance Company	CA	IA	National General Holdings Corp.	Ownership	78.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	26905	94-1368770				Century-National Insurance Company	CA	IA	Integon National Insurance Company	Ownership	22.000	The Allstate Corporation	NO	
			83-4229143				Chandler Airport Commerce Park, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
			27-0499557				ClearSide General Insurance Services. LLC.	CA	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			84-3950667				Collective Sourcing, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	17482	92-2414709				Comesco Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
			26-3914093				Complete Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			45-1061516				Current Creek Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			62-1586461				Direct Administration, Inc.	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			62-1482471				Direct General Insurance Agency, Inc.	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	42781	62-1695059				Direct General Insurance Company	IN	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10889	62-1715487				Direct General Insurance Company of Mississippi	MS	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	97705	13-3139500				Direct General Life Insurance Company	SC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	37220	62-1461730				Direct Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	23736	43-0622945				Direct National Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16961	85-4080461				ECMI Auto Insurance Company	IL	IA	ASMI Auto Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	

SCHEDULE Y

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0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			30-0988865				Encompass Insurance Holdings, LLC	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16962	85-4058034				ESMI Auto Insurance Company	IL	IA	ASMI Auto Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	IL	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							Esurance Insurance Company of Canada	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	IL	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	IL	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			47-1545423				Health Network Group, LLC	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			26-0615720				Healthcare Solutions Team, LLC	IL	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			26-3577117				HealthCompare Insurance Services, Inc.	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
							iCracked Japan, Inc.	JPN	NIA	SquareTrade, Inc.	Ownership	58.000	The Allstate Corporation	NO	
			84-4974595				IDentityUSA, LLC	DE	NIA	National Health Corporation	Ownership	100.000	The Allstate Corporation	NO	
			82-5296008				Identity Protection Strategic Solutions LLC	NJ	NIA	InfoArmor, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	44369	72-1171736				Imperial Fire and Casualty Insurance Company	NC	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			76-0514686				Imperial General Agency of Texas, Inc.	TX	NIA	Imperial Fire and Casualty Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			26-0634314				InfoArmor, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	27930	56-1764725				Integon Casualty Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	22780	56-0751402				Integon General Insurance Corporation	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	22772	56-0473714				Integon Indemnity Corporation	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	29742	13-4941245				Integon National Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	31488	06-0910450				Integon Preferred Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
							Integon Properties S.A. de C.V.	MEX	NIA	NG Holdings, LLC	Ownership	99.000	The Allstate Corporation	NO	
							Integon Properties S.A. de C.V.	MEX	NIA	Direct Administration, Inc.	Ownership	1.000	The Allstate Corporation	NO	
							Integon Service Co, S.A. de C.V.	MEX	NIA	National General Management Corp	Ownership	99.000	The Allstate Corporation	NO	
							Integon Service Co, S.A. de C.V.	MEX	NIA	Direct Administration, Inc.	Ownership	1.000	The Allstate Corporation	NO	
							Ivantage Insurance Brokers Inc.	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
			46-1171303				LeadCloud, LLC	MD	NIA	Arity 875, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	38660	35-1492884				MIC General Insurance Corporation	MI	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10205	02-0478119				Mountain Valley Indemnity Company	NY	IA	Adirondack Insurance Exchange	Ownership	100.000	The Allstate Corporation	NO	
			36-0719665				MSP Pool IV Sidecar, LP	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16217	84-0982643				National Farmers Union Property and Casualty Company	NC	IA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	42447	43-1301482				National General Assurance Company	MO	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			27-1046208				National General Holdings Corp.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	23728	43-0890050				National General Insurance Company	MO	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	

SCHEDULE Y

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							National General Insurance Ltd	BMU	NIA	National General Re Ltd	Ownership	100.000	The Allstate Corporation	NO	
							National General Insurance Management Ltd	BMU	NIA	National General Insurance Ltd	Ownership	100.000	The Allstate Corporation	NO	
			43-1027096				National General Insurance Marketing, Inc.	MO	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11044	43-1886856				National General Insurance Online, Inc.	MO	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			13-3559471				National General Management Corp	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			52-1925265				National General Motor Club, Inc.	NC	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12832	20-4583275				National General Premier Insurance Company	CA	IA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			98-1050737				National General Re Ltd	BMU	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			75-1620738				National Health Corporation	TX	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	82538	74-1541799				National Health Insurance Company	TX	IA	Integon Indemnity Corporation	Ownership	100.000	The Allstate Corporation	NO	
			32-0519759				NBInv AF2, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			35-2586439				NBInv AF3, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			35-2594088				NBInv AF4, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1860304				NBInv AF5, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1817763				NBInv AP2, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4860792				NBInv AP3, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			32-0531568				NBInv AP4, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4867200				NBInv AP6, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1915293				NBInv AP7, LLC	DE	DS	Allstate Insurance Company	Ownership	99.643	The Allstate Corporation	NO	
			38-4104122				NBInv AP8, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			84-2797870				NBInv AP9, LLC	AUS	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			86-1523054				NBInv AP10, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1778486				NBInv Riverside Cars1, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4826210				NBInv Riverside Management, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11454	82-0550777				New Jersey Skylands Insurance Association	NJ	IA	New Jersey Skylands Management, LLC	Attorney-In-Fact		The Allstate Corporation	NO	
			03-0419766				New Jersey Skylands Management, LLC	DE	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12130	56-0576685				New South Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			95-1623114				Newport Management Corporation	CA	NIA	NGLS Insurance Services, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							NG Holdings, LLC	DE	NIA	National General Re Ltd	Ownership	99.000	The Allstate Corporation	NO	
							NG Holdings, LLC	DE	NIA	National General Management Corp	Ownership	1.000	The Allstate Corporation	NO	
							NGLS Adjusting, LLC	DE	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			95-3953356				NGLS Insurance Services, Inc.	CA	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			65-0416844				NSM Sales Corporation	NV	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	NO	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			82-4035430				Pacific Shores Land Partners, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
							PAFCO Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
							Pembridge Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
			77-0007004				Personal Express Insurance Services, Inc.	CA	NIA	National General Premier Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			37-1788397				PIAA, LP	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	NO	
			41-2150040				PlumChoice, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			82-1617277				Protection Plan Group, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			84-2071216				Pullman Crossing, LLC	DE	DS	Allstate Insurance Company	Ownership	94.500	The Allstate Corporation	NO	
			84-2071216				Pullman Crossing, LLC	DE	DS	Kennett Capital, Inc.	Ownership	5.500	The Allstate Corporation	NO	
			84-2056352				Pullman QOZB, LLC	DE	DS	Pullman Crossing, LLC	Ownership	99.900	The Allstate Corporation	NO	
			84-2056352				Pullman QOZB, LLC	DE	DS	Allstate Insurance Company	Ownership	0.100	The Allstate Corporation	NO	
							Queenland Citrus	AUS	DS	Allstate Insurance Company	Ownership	98.397	The Allstate Corporation	NO	

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 *
			33-0920949				Quotit Corporation	CA	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			65-1155697				RAC Insurance Partners, LLC	FL	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	NO	
			82-3749414				Renuant, LLC	NV	NIA	Arity 875, LLC	Ownership	100.000	The Allstate Corporation	NO	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	NO	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			31-1400020				Safe Auto Insurance Group, Inc.	OH	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	25405	31-1379882				Safe Auto Insurance Company	OH	IA	Safe Auto Insurance Group, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16502	83-2241547				Safe Auto Choice Insurance Company	OH	IA	Safe Auto Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16503	83-2240671				Safe Auto Value Insurance Company	OH	IA	Safe Auto Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			31-1400303				Safe Auto Group Agency, Inc.	OH	NIA	Safe Auto Insurance Group, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			81-1403504				SafeAuto Services, LLC	OH	NIA	Safe Auto Insurance Group, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			46-1543152				Seasons Residential Holdings, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			25-1920947				Seasons Residential, LLC	CO	DS	Seasons Residential Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
			91-1571314				Seattle Specialty Insurance Services, Inc.	WA	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			36-4295725				Signature Agency, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			85-2042736				SM202 Development LLC	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	NO	
			75-2249734				Socialmine, Inc.	DE	NIA	IDentityUSA, LLC	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Australia Pty Ltd	AUS	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Canada, Inc.	CAN	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Europe BV	BEL	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Europe Limited	MLT	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade European Services AS	NOR	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			45-4123000				SquareTrade Holding Company, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			45-4883784				SquareTrade Insurance Services, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Japan GK	JPN	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Limited	GBR	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			45-1531873				SquareTrade Protection Solutions, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			94-3340669				SquareTrade, Inc.	DE	NIA	SquareTrade Holding Company, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			81-2519511				SquareTradeGo, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			26-3914106				ST Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	15199	37-0530080				Standard Property & Casualty Insurance Company	IL	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			84-2376118				SW Industrial LLC	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	NO	
			46-3746954				Syndeste, LLC	VA	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			87-4484576				TBR One Riverside Venture, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
			88-3466379				TDC Brown Deer Owner, LLC	DE	NIA	Allstate Insurance Company	Ownership	0.100	The Allstate Corporation	NO	
			88-3466379				TDC Brown Deer Owner, LLC	DE	NIA	TDC Brown Deer JV, LLC	Ownership	99.900	The Allstate Corporation	NO	
			88-3268476				TDC Brown Deer JV, LLC	DE	NIA	Allstate Insurance Company	Ownership	81.000	The Allstate Corporation	NO	
			88-3268476				TDC Brown Deer JV, LLC	DE	NIA	Kennett Capital, Inc.	Ownership	9.000	The Allstate Corporation	NO	
			83-2986881				TDC City Center (Phase II), LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
			81-4727823				TDC City Center, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
			85-4329860				TDC 15TH Street, LLC	DE	DS	Allstate Insurance Company	Ownership	85.000	The Allstate Corporation	NO	
			20-8928827				Team Corp.	NV	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			61-1888589				The Arroyo Parkway, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	

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 *
							The Association Benefits Solution, LLC	DE	NIA	Integon Indemnity Corporation	Ownership	100.000	The Allstate Corporation	NO	
			20-5835314				Velapoint, LLC	WA	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			61-1702800				West Plaza RE Holdings, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			82-3103258				White Oak Real Estate 2017-2, LP	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	81,865	(13,192)	(16.1)	(2.0)
2.1	Allied Lines	630,165	460,546	73.1	28.4
2.2	Multiple peril crop				
2.3	Federal flood	177,088,000	61,573,961	34.8	185.5
2.4	Private crop				
2.5	Private flood				
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	1,512,968,531	1,217,623,620	80.5	54.4
5.1	Commercial multiple peril (non-liability portion)	100,618,834	81,773,794	81.3	66.1
5.2	Commercial multiple peril (liability portion)	30,839,954	31,437,744	101.9	13.8
6.	Mortgage guaranty				
8.	Ocean marine	203,160	14,155	7.0	45.0
9.	Inland marine	35,463,596	12,414,013	35.0	40.3
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	670,865	126,399	18.8	12.7
13.1	Comprehensive (hospital and medical) individual				
13.2	Comprehensive (hospital and medical) group				
14.	Credit accident and health				
15.1	Vision only				
15.2	Dental only				
15.3	Disability income				
15.4	Medicare supplement				
15.5	Medicaid Title XIX				
15.6	Medicare Title XVIII				
15.7	Long-term care				
15.8	Federal employees health benefits plan				
15.9	Other health				
16.	Workers' compensation	(39,263)	(71,768)	182.8	2,206.8
17.1	Other liability - occurrence	59,173,192	48,580,565	82.1	169.9
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	217,592	46,536,780	21,387.2	34,461.9
18.2	Products liability - claims-made				
19.1	Private passenger auto no-fault (personal injury protection)	108,131,821	70,173,452	64.9	12.3
19.2	Other private passenger auto liability	664,460,407	601,851,314	90.6	123.2
19.3	Commercial auto no-fault (personal injury protection)	14,252,025	11,011,657	77.3	53.6
19.4	Other commercial auto liability	268,302,384	293,200,418	109.3	105.1
21.1	Private passenger auto physical damage	821,311,881	367,486,124	44.7	45.0
21.2	Commercial auto physical damage	66,811,962	48,744,070	73.0	105.6
22.	Aircraft (all perils)				
23.	Fidelity	2,549	(282)	(11.1)	(18.0)
24.	Surety				
26.	Burglary and theft		709		
27.	Boiler and machinery	2,267,901	1,099,443	48.5	43.2
28.	Credit				
29.	International				
30.	Warranty	10,025,741			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	1,020,765	(24)	0.0	0.0
35.	Totals	3,874,503,926	2,894,023,497	74.7	78.2
	DETAILS OF WRITE-INS				
3401.	Identity theft	1,020,765	(24)	0.0	0.0
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,020,765	(24)	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	11,139	24,043	279,839
2.1	Allied Lines	81,259	459,532	826,085
2.2	Multiple peril crop			
2.3	Federal flood	74,458,392	195,677,421	164,854,269
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	552,384,106	1,504,791,850	1,526,569,502
5.1	Commercial multiple peril (non-liability portion)	29,435,647	95,767,015	102,390,161
5.2	Commercial multiple peril (liability portion)	8,304,040	28,571,707	31,931,030
6.	Mortgage guaranty			
8.	Ocean marine	79,537	219,929	249,962
9.	Inland marine	12,637,684	36,539,867	38,550,951
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	242,400	645,550	670,778
13.1	Comprehensive (hospital and medical) individual			
13.2	Comprehensive (hospital and medical) group			
14.	Credit accident and health			
15.1	Vision only			
15.2	Dental only			
15.3	Disability income			
15.4	Medicare supplement			
15.5	Medicaid Title XIX			
15.6	Medicare Title XVIII			
15.7	Long-term care			
15.8	Federal employees health benefits plan			
15.9	Other health			
16.	Workers' compensation	(39,263)	(39,263)	(221,256)
17.1	Other liability - occurrence	20,096,189	59,398,126	63,654,686
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	36,462	165,642	239,756
18.2	Products liability - claims-made			
19.1	Private passenger auto no-fault (personal injury protection)	35,789,872	106,937,066	114,902,337
19.2	Other private passenger auto liability	230,540,063	668,689,908	677,571,194
19.3	Commercial auto no-fault (personal injury protection)	393,590	12,097,986	36,317,005
19.4	Other commercial auto liability	31,549,471	212,308,861	410,186,961
21.1	Private passenger auto physical damage	277,787,015	822,117,936	847,640,841
21.2	Commercial auto physical damage	9,738,504	55,533,991	89,202,199
22.	Aircraft (all perils)			
23.	Fidelity	705	2,371	3,152
24.	Surety			410
26.	Burglary and theft			
27.	Boiler and machinery	532,133	2,040,913	2,357,462
28.	Credit			
29.	International			
30.	Warranty	3,928,192	12,231,022	13,005,682
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	368,561	991,963	1,081,297
35.	Totals	1,288,355,699	3,815,173,436	4,122,264,301
	DETAILS OF WRITE-INS			
3401.	Identity theft	368,561	991,963	1,081,297
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	368,561	991,963	1,081,297

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2023 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2023 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2020 + Prior	4,878,315	1,840,856	6,719,170	2,086,877	71,142	2,158,019	3,364,908	76,860	1,513,074	4,954,841	573,470	(179,781)	393,689
2. 2021	3,330,703	773,180	4,103,884	1,673,219	26,743	1,699,962	2,077,357	130,478	557,155	2,764,990	419,873	(58,804)	361,069
3. Subtotals 2021 + Prior	8,209,018	2,614,036	10,823,054	3,760,096	97,885	3,857,981	5,442,265	207,338	2,070,229	7,719,831	993,343	(238,585)	754,758
4. 2022	8,890,433	4,436,545	13,326,978	5,327,910	1,415,956	6,743,866	3,766,639	699,204	1,615,671	6,081,514	204,116	(705,714)	(501,598)
5. Subtotals 2022 + Prior	17,099,451	7,050,581	24,150,032	9,088,006	1,513,841	10,601,847	9,208,904	906,542	3,685,900	13,801,345	1,197,459	(944,298)	253,160
6. 2023	XXX	XXX	XXX	XXX	14,251,440	14,251,440	XXX	8,221,099	5,829,828	14,050,927	XXX	XXX	XXX
7. Totals	17,099,451	7,050,581	24,150,032	9,088,006	15,765,281	24,853,287	9,208,904	9,127,641	9,515,728	27,852,273	1,197,459	(944,298)	253,160
8. Prior Year-End Surplus As Regards Policyholders	12,244,484										Col. 11, Line 7 As % of Col. 1 Line 7 1. 7.0	Col. 12, Line 7 As % of Col. 2 Line 7 2. (13.4)	Col. 13, Line 7 As % of Col. 3 Line 7 3. 1.0
													Col. 13, Line 7 As a % of Col. 1 Line 8 4. 2.1

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

4.

Bar Codes:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504.	Intangible asset	254,697,722	254,697,722		
2505.	Advances	79,990,780	79,990,780		
2506.	OPEB prepaid benefits	48,331,250	48,331,250		
2597.	Summary of remaining write-ins for Line 25 from overflow page	383,019,751	383,019,751		

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Deposit for assumed reinsurance from CNA	12,354,749	12,772,569
2505.	Securities lending	5,609,958	5,978,282
2506.	Deferred gain on intercompany asset transfers	52,457	52,638
2507.	Commitments to invest in LP	2,410	
2508.	Retroactive reinsurance reserve ceded	(3,686,036)	(3,677,175)
2597.	Summary of remaining write-ins for Line 25 from overflow page	14,333,538	15,126,313

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	Allocated share of gain (loss) on sale of fixed assets	(3,942,551)	(2,644,938)	14,272,274
1405.	Fines and penalties	(2,913,687)	(370,896)	(819,807)
1406.	Miscellaneous income		3,000,000	3,000,000
1407.	Transition service agreement expense			2,567,142
1497.	Summary of remaining write-ins for Line 14 from overflow page	(6,856,238)	(15,834)	19,019,609

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	295,623,364	391,679,405
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		31,340,672
	2.2 Additional investment made after acquisition	12,147,210	16,114,813
3.	Current year change in encumbrances	33,126,063	(11,800,283)
4.	Total gain (loss) on disposals	11,610,365	73,764,447
5.	Deduct amounts received on disposals	52,130,982	196,039,917
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	13,269,357	9,435,774
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	287,106,664	295,623,364
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	287,106,664	295,623,364

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	671,046,303	737,144,434
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	103,702,400	85,553,824
	2.2 Additional investment made after acquisition	851,420	2,898,124
3.	Capitalized deferred interest and other	(254,560)	(301,916)
4.	Accrual of discount	743,544	2,428,664
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	58,741,357	154,969,495
8.	Deduct amortization of premium and mortgage interest points and commitment fees	629,234	1,707,331
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	716,718,516	671,046,303
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	716,718,516	671,046,303
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	716,718,516	671,046,303

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	10,047,956,960	9,849,355,064
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	262,710,682	941,052,201
	2.2 Additional investment made after acquisition	640,465,341	915,079,631
3.	Capitalized deferred interest and other		
4.	Accrual of discount	339,622	1,836,119
5.	Unrealized valuation increase (decrease)	260,939,985	82,846,696
6.	Total gain (loss) on disposals	(39,783,984)	(11,743,851)
7.	Deduct amounts received on disposals	923,526,758	1,422,845,561
8.	Deduct amortization of premium and depreciation	119,556,423	183,459,819
9.	Total foreign exchange change in book/adjusted carrying value	85,248,544	(109,739,648)
10.	Deduct current year's other than temporary impairment recognized	20,142,391	14,423,873
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	10,194,651,576	10,047,956,960
12.	Deduct total nonadmitted amounts	37,498,197	34,598,497
13.	Statement value at end of current period (Line 11 minus Line 12)	10,157,153,379	10,013,358,463

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	33,729,719,556	36,111,559,672
2.	Cost of bonds and stocks acquired	21,724,348,842	34,688,897,542
3.	Accrual of discount	72,877,682	841,722,770
4.	Unrealized valuation increase (decrease)	(415,025,505)	(998,279,599)
5.	Total gain (loss) on disposals	179,076,554	(653,907,447)
6.	Deduct consideration for bonds and stocks disposed of	17,923,008,541	34,839,003,605
7.	Deduct amortization of premium	73,286,224	899,414,918
8.	Total foreign exchange change in book/adjusted carrying value	13,406,192	(16,358,566)
9.	Deduct current year's other than temporary impairment recognized	59,555,462	515,861,622
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,150,740	10,365,329
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	37,249,703,834	33,729,719,556
12.	Deduct total nonadmitted amounts	2,360,762	2,360,762
13.	Statement value at end of current period (Line 11 minus Line 12)	37,247,343,072	33,727,358,794

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)	16,824,567,556	14,241,617,533	11,599,438,360	(1,411,994,223)	13,471,615,976	16,824,567,556	18,054,752,506	15,184,321,879
2.	NAIC 2 (a)	13,607,474,928	1,998,837,953	1,699,179,602	(203,002,285)	12,978,590,457	13,607,474,928	13,704,130,993	12,050,238,712
3.	NAIC 3 (a)	2,091,303,714	180,737,000	182,614,205	15,235,239	2,053,057,245	2,091,303,714	2,104,661,747	2,225,351,638
4.	NAIC 4 (a)	1,440,176,553	205,920,122	152,210,139	(36,082,108)	1,464,124,956	1,440,176,553	1,457,804,428	1,397,700,005
5.	NAIC 5 (a)	209,287,530	11,268,969	15,176,346	8,123,636	192,919,493	209,287,530	213,503,789	179,334,511
6.	NAIC 6 (a)	9,421,986	4,230	(4,942)	(27,065)	12,722,942	9,421,986	9,404,093	13,493,970
7.	Total Bonds	34,182,232,266	16,638,385,807	13,648,613,711	(1,627,746,806)	30,173,031,068	34,182,232,266	35,544,257,557	31,050,440,715
	PREFERRED STOCK								
8.	NAIC 1								
9.	NAIC 2	13,348,303			794,007	14,322,085	13,348,303	14,142,309	13,782,759
10.	NAIC 3	19,807,641			895,479	20,018,678	19,807,641	20,703,120	17,916,798
11.	NAIC 4	892,936				1,130,976	892,936	892,936	
12.	NAIC 5	2,399,900				1,919,920	2,399,900	2,399,900	3,383,041
13.	NAIC 6	49,521,171			1,455,866	48,652,051	49,521,171	50,977,037	43,961,657
14.	Total Preferred Stock	85,969,950			3,145,352	86,043,709	85,969,950	89,115,302	79,044,255
15.	Total Bonds and Preferred Stock	34,268,202,217	16,638,385,807	13,648,613,711	(1,624,601,454)	30,259,074,776	34,268,202,217	35,633,372,859	31,129,484,969

(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 $ 683,759,819 ; NAIC 2 $ 475,904,378 ; NAIC 3 $ 4,605,193 NAIC 4 $; NAIC 5 $; NAIC 6 $

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	135,256,925	XXX	134,741,767	235,851	73,565

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	469,560,645	306,466,016
2.	Cost of short-term investments acquired	184,028,666	1,778,657,389
3.	Accrual of discount	5,642,679	5,856,436
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(286,839)	(2,398,891)
6.	Deduct consideration received on disposals	523,635,329	1,615,880,097
7.	Deduct amortization of premium	52,896	3,140,208
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	135,256,925	469,560,645
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	135,256,925	469,560,645

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)	(1,536,164)
2.	Cost Paid/(Consideration Received) on additions	(34,781,456)
3.	Unrealized Valuation increase/(decrease)	6,724,765
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(9,342,931)
6.	Considerations received/(paid) on terminations	(35,846,488)
7.	Amortization	(538,447)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	14,167,115
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	10,539,370
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	10,539,370

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus		(7,325,060)		
	3.12 Section 1, Column 15, prior year		(4,409,119)	(2,915,941)	
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus		2,628,322		
	3.14 Section 1, Column 18, prior year		13,713,661	(11,085,338)	(14,001,279)
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus		(4,696,738)		
	3.24 Section 1, Column 19, prior year plus		9,304,541		
	3.25 SSAP No. 108 adjustments			(14,001,279)	(14,001,279)
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		3,923,349		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized		(5,381,192)		
	4.23 SSAP No. 108 adjustments			(5,381,192)	
4.3	Subtotal (Line 4.1 minus Line 4.2)				9,304,541
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				(9,304,541)
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

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
PENDING	FUTURE US 10YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security-TREASURY NOTE	1.A IF	15,000	14,899	16,696	08/24/2023	12/19/2023	FUTURE US 10YR NOTE DEC 23		3,047	912828-YQ-7	TREASURY NOTE	1.A	14,899	13,649
PENDING	FUTURE US 2YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security-TREASURY NOTE	1.A IF	116,000	115,555	119,530	08/24/2023	12/29/2023	FUTURE US 2YR NOTE DEC 23		5,891	91282C-FA-4	TREASURY NOTE	1.A	115,555	113,639
PENDING	FUTURE US 2YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security-TREASURY NOTE	1.A IF	60,000	59,770	61,826	08/24/2023	12/29/2023	FUTURE US 2YR NOTE DEC 23		3,047	91282C-FA-4	TREASURY NOTE	1.A	59,770	58,779
PENDING	FUTURE US 2YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security-TREASURY NOTE	1.A IF	50,000	49,808	51,521	08/24/2023	12/29/2023	FUTURE US 2YR NOTE DEC 23		2,539	91282C-FA-4	TREASURY NOTE	1.A	49,808	48,982
PENDING	FUTURE US 2YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security-TREASURY NOTE	1.A IF	98,000	97,624	100,982	08/24/2023	12/29/2023	FUTURE US 2YR NOTE DEC 23		4,977	91282C-FA-4	TREASURY NOTE	1.A	97,624	96,006
PENDING	FUTURE US 2YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security-TREASURY NOTE	1.A IF	13,836,000	13,782,920	14,257,021	08/24/2023	12/29/2023	FUTURE US 2YR NOTE DEC 23		702,606	91282C-FA-4	TREASURY NOTE	1.A	13,782,920	13,554,415
PENDING	FUTURE US 5YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security-TREASURY NOTE	1.A IF	24,000	23,972	26,866	08/24/2023	12/29/2023	FUTURE US 5YR NOTE DEC 23		3,750	912828-4R-8	TREASURY NOTE	1.A	23,972	23,116
PENDING	FUTURE US 5YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security-TREASURY NOTE	1.A IF	50,000	49,941	55,971	08/24/2023	12/29/2023	FUTURE US 5YR NOTE DEC 23		7,813	912828-4R-8	TREASURY NOTE	1.A	49,941	48,158
PENDING	FUTURE US 5YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security-TREASURY NOTE	1.A IF	27,000	26,968	30,224	08/24/2023	12/29/2023	FUTURE US 5YR NOTE DEC 23		4,219	912828-4R-8	TREASURY NOTE	1.A	26,968	26,005
PENDING	FUTURE US 5YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security-TREASURY NOTE	1.A IF	55,000	54,935	61,568	08/24/2023	12/29/2023	FUTURE US 5YR NOTE DEC 23		8,594	912828-4R-8	TREASURY NOTE	1.A	54,935	52,974
PENDING	FUTURE US 5YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security-TREASURY NOTE	1.A IF	40,000	39,953	44,777	08/24/2023	12/29/2023	FUTURE US 5YR NOTE DEC 23		6,250	912828-4R-8	TREASURY NOTE	1.A	39,953	38,527
PENDING	FUTURE US ULTRA 10YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security-TREASURY NOTE	1.A IF	48,000	48,895	58,009	08/24/2023	12/19/2023	FUTURE US ULTRA 10YR NOTE DEC 23		11,250	91282C-GP-0	TREASURY NOTE	1.A	48,895	46,759
PENDING	FUTURE US ULTRA T-BOND DEC 23, effective 08/24/2023, attached to Cash Security-TREASURY NOTE	1.A IF	1,000	1,002	1,301	08/24/2023	12/19/2023	FUTURE US ULTRA T-BOND DEC 23		375	912828-P4-6	TREASURY NOTE	1.A	1,002	926
PENDING	FUTURE US ULTRA T-BOND DEC 23, effective 08/24/2023, attached to Cash Security-TREASURY NOTE	1.A IF	1,250,000	1,252,264	1,626,660	08/24/2023	12/19/2023	FUTURE US ULTRA T-BOND DEC 23		468,750	912828-P4-6	TREASURY NOTE	1.A	1,252,264	1,157,910
PENDING	FUTURE US ULTRA T-BOND DEC 23, effective 08/24/2023, attached to Cash Security-TREASURY NOTE	1.A IF	2,000	2,004	2,603	08/24/2023	12/19/2023	FUTURE US ULTRA T-BOND DEC 23		750	912828-P4-6	TREASURY NOTE	1.A	2,004	1,853
PENDING	FUTURE US ULTRA T-BOND DEC 23, effective 08/24/2023, attached to Cash Security-TREASURY NOTE	1.A IF	34,000	34,062	44,245	08/24/2023	12/19/2023	FUTURE US ULTRA T-BOND DEC 23		12,750	912828-P4-6	TREASURY NOTE	1.A	34,062	31,495
PENDING	FUTURE US 5YR NOTE DEC 23, effective 09/01/2023, attached to Cash Security-TREASURY NOTE	1.A IF	324,000	323,618	362,690	09/01/2023	12/29/2023	FUTURE US 5YR NOTE DEC 23		50,625	912828-4R-8	TREASURY NOTE	1.A	323,618	312,065
PENDING	FUTURE US 5YR NOTE DEC 23, effective 09/05/2023, attached to Cash Security-TREASURY NOTE	1.A IF	13,000	12,985	14,552	09/05/2023	12/29/2023	FUTURE US 5YR NOTE DEC 23		2,031	912828-4R-8	TREASURY NOTE	1.A	12,985	12,521
PENDING	FUTURE US ULTRA T-BOND DEC 23, effective 09/05/2023, attached to Cash Security-TREASURY NOTE	1.A IF	1,000	1,002	1,301	09/05/2023	12/19/2023	FUTURE US ULTRA T-BOND DEC 23		375	912828-P4-6	TREASURY NOTE	1.A	1,002	926
PENDING	FUTURE US 2YR NOTE DEC 23, effective 09/05/2023, attached to Cash Security-TREASURY NOTE	1.A IF	10,000	9,962	10,304	09/05/2023	12/29/2023	FUTURE US 2YR NOTE DEC 23		508	91282C-FA-4	TREASURY NOTE	1.A	9,962	9,796

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
PENDING	FUTURE US 5YR NOTE DEC 23, effective 09/08/2023, attached to Cash Security-TREASURY NOTE	1.A IF	825,000	824,027	923,517	09/08/2023	12/29/2023	FUTURE US 5YR NOTE DEC 23		128,906	912828-4R-8	TREASURY NOTE	1.A	824,027	794,610
PENDING	FUTURE RUSSELL 2000 EMINI CME DEC 23, effective 09/08/2023, attached to Cash Security-TREASURY NOTE	1.A IF	50,676,300	49,270,886	47,597,688	09/08/2023	12/15/2023	FUTURE RUSSELL 2000 EMINI CME DEC 23		(283,500)	91282C-HT-1	TREASURY NOTE	1.A FE	49,270,886	47,881,188
PENDING	FUTURE RUSSELL 2000 EMINI CME DEC 23, effective 09/08/2023, attached to Cash Security-TREASURY NOTE	1.A IF	25,807,375	24,338,922	22,203,199	09/08/2023	12/15/2023	FUTURE RUSSELL 2000 EMINI CME DEC 23		(144,375)	91282C-FF-3	TREASURY NOTE	1.A	24,338,922	22,347,574
PENDING	FUTURE S&P500 EMINI DEC 23, effective 09/21/2023, attached to Cash Security-TREASURY NOTE	1.A IF	1,543,588	1,535,628	1,514,903	09/21/2023	12/15/2023	FUTURE S&P500 EMINI DEC 23		(4,505)	91282C-FP-1	TREASURY NOTE	1.A	1,535,628	1,519,409
PENDING	FUTURE US 5YR NOTE DEC 23, effective 09/27/2023, attached to Cash Security-TREASURY NOTE	1.A IF	300,000	299,646	335,824	09/27/2023	12/29/2023	FUTURE US 5YR NOTE DEC 23		46,875	912828-4R-8	TREASURY NOTE	1.A	299,646	288,949
PENDING	FUTURE US 5YR NOTE DEC 23, effective 09/29/2023, attached to Cash Security-TREASURY NOTE	1.A IF	300,000	299,646	273,534	09/29/2023	12/29/2023	FUTURE US 5YR NOTE DEC 23		(15,415)	912828-4R-8	TREASURY NOTE	1.A	299,646	288,949
PENDING	FUTURE US 5YR NOTE DEC 23, effective 09/29/2023, attached to Cash Security-TREASURY NOTE	1.A IF	300,000	299,646	279,873	09/29/2023	12/29/2023	FUTURE US 5YR NOTE DEC 23		(9,076)	912828-4R-8	TREASURY NOTE	1.A	299,646	288,949
PENDING	FUTURE US 10YR NOTE DEC 23, effective 09/29/2023, attached to Cash Security-TREASURY NOTE	1.A IF	32,000	31,784	30,051	09/29/2023	12/19/2023	FUTURE US 10YR NOTE DEC 23		934	912828-YQ-7	TREASURY NOTE	1.A	31,784	29,118
PENDING	FUTURE US ULTRA T-BOND DEC 23, effective 09/29/2023, attached to Cash Security-TREASURY NOTE	1.A IF	25,000	25,045	19,978	09/29/2023	12/19/2023	FUTURE US ULTRA T-BOND DEC 23		(3,181)	912828-P4-6	TREASURY NOTE	1.A	25,045	23,158
9999999999 - Totals				92,927,367	90,127,214	XXX	XXX	XXX		1,016,808	XXX	XXX	XXX	92,927,367	89,110,406

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	18	5,130,240	19	6,971,762	28	96,729,680			18	5,130,240
2. Add: Opened or Acquired Transactions	50	518,039,743	54	183,066,035	65	118,990,130			169	820,095,908
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions	49	516,198,222	45	93,308,116	64	122,792,443			158	732,298,781
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	19	6,971,762	28	96,729,680	29	92,927,367			29	92,927,367

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	10,539,370	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(7,325,060)	
3.	Total (Line 1 plus Line 2)		3,214,310
4.	Part D, Section 1, Column 6	19,914,037	
5.	Part D, Section 1, Column 7	(16,699,726)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	10,539,370	
8.	Part B, Section 1, Column 13	(383,497)	
9.	Total (Line 7 plus Line 8)		10,155,873
10.	Part D, Section 1, Column 9	22,262,199	
11.	Part D, Section 1, Column 10	(12,106,326)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	1,962,180	
14.	Part B, Section 1, Column 20	61,203,300	
15.	Part D, Section 1, Column 12	63,165,480	
16.	Total (Line 13 plus Line 14 minus Line 15)		

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	3,371,900,113	2,740,728,191
2.	Cost of cash equivalents acquired	62,474,689,051	105,072,323,367
3.	Accrual of discount	49,810,624	25,643,064
4.	Unrealized valuation increase (decrease)	9,517	(32,642)
5.	Total gain (loss) on disposals	128,729	(56,186)
6.	Deduct consideration received on disposals	63,904,785,853	104,466,577,682
7.	Deduct amortization of premium		128,000
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,991,752,180	3,371,900,113
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,991,752,180	3,371,900,113

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Rochelle/Greenfield Data Center	Rochelle	IL	11/29/2007	VARIOUS				255,537
IPC @ Hudson (formerly GLDC)	Hudson	OH	01/01/1968	VARIOUS				2,104,711
29 N Wacker	Chicago	IL	01/18/2022	VARIOUS				144,651
West Plaza Building	Northbrook	IL	05/01/1986	VARIOUS				966,605
Pescadero Ranch	Tracy	CA	10/09/2018	VARIOUS				614,411
Joseph Vineyard	Bradley	CA	09/11/2020	VARIOUS				735,660
Pooler Retail	Savannah	GA	04/01/2021	VARIOUS				79,580
Sandstone Ranch	Fresno County	CA	05/01/2021	VARIOUS				918,565
Rincon Vineyard	Gonzales	CA	05/01/2021	VARIOUS				8,146
0199999. Acquired by Purchase								5,827,865
0399999 - Totals								5,827,865

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Tempe Industrial	Tempe	AZ	10/02/2021	BCORE TLC Owner LLC															746
Mosaic Apartments	Austin	TX	03/10/2021	KV Mosaic Apartments, LLC														23	
Courthouse Apartments	Wheaton	IL	01/26/2023	JVM Courthouse Apartments, LLC										183		183	183	1	1,794
0199999. Property Disposed														183		183	183	24	2,540
0399999 - Totals														183		183	183	24	2,540

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
400017	FEDERAL WAY	WA		06/30/2022	4.730		431,100	25,865,414
123739	DENVER	CO		07/12/2023	5.770	15,000,000		23,119,872
123740	CARSON	CA		07/26/2023	7.430	7,000,000		21,960,436
0599999. Mortgages in good standing - Commercial mortgages-all other						22,000,000	431,100	70,945,722
0899999. Total Mortgages in good standing						22,000,000	431,100	70,945,722
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						22,000,000	431,100	70,945,722

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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123559	CHICAGO	IL		04/22/2016	08/02/2023	13,016,723							13,016,723	13,016,723			
123696	FOUNTAIN VALLEY	CA		08/12/2021	07/05/2023	12,500,000							12,500,000	12,500,000			
0199999. Mortgages closed by repayment						25,516,723							25,516,723	25,516,723			
123525	EDINA	MN		04/10/2015		329,039							329,039	329,039			
123600	SEATTLE	WA		06/30/2017		482,259							482,259	482,259			
123612	IRVING	TX		11/30/2017		2,200,000		4,988		(4,988)			2,200,000	2,200,000			
123627	SUGAR LAND	TX		04/27/2018		126,589		(526)			(526)		126,063	126,063			
123667	SACRAMENTO	CA		10/04/2019		79,176							79,176	79,176			
123669	OLATHE	KS		10/31/2019		162,089							162,089	162,089			
123677	DAYTON	OH		10/23/2019		221,720							221,720	221,720			
123674	CLEVELAND	OH		11/01/2019		183,525							183,525	183,525			
123692	NASHVILLE	TN		04/15/2020		49,692							49,692	49,692			
123695	NORTH HILLS	CA		07/15/2021		50,014							50,014	50,014			
123699	HENDERSON	NV		07/07/2021		5,281							5,281	5,281			
123700	GAINESVILLE	FL		07/30/2021		34,650							34,650	34,650			
123707	ROCKLIN	CA		09/29/2021		34,338							34,338	34,338			
123697	LAKEWOOD	CA		10/01/2021		40,916							40,916	40,916			

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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123698	LINTHICUM	MD		10/27/2021		50,342							50,342	50,342			
123713	SALT LAKE CITY	UT		01/14/2022		25,693							25,693	25,693			
0299999. Mortgages with partial repayments						4,075,323		4,463		(4,988)	(526)		4,074,797	4,074,797			
0599999 - Totals						29,592,046		4,463		(4,988)	(526)		29,591,521	29,591,521			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	CSI PRODIGY CO-INVESTMENT LP	NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC		08/04/2020			80,000			100.000
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									80,000			XXX
000000-00-0	AFFINITY ASIA PACIFIC FUND V LP	SINGAPORE	SGP	AFFINITY EQUITY PARTNERS		12/11/2018	3		371,133		17,654,365	1.050
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL		02/02/2017			57,000		9,165,376	0.950
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3		249,458		8,034,847	3.870
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012	3		20,936		1,025,872	0.700
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		11/22/2019			57,939		2,756,494	1.560
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS		06/13/2014			1,027,567		7,989,147	3.110
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3		96,533		4,004,807	2.600
000000-00-0	BACH CO-INVESTMENT LP 2	CENTRAL	HKG	BARING PRIVATE EQUITY ASIA		08/22/2017	3		150,000			15.000
000000-00-0	BPEA Private Equity Fund V LP	CENTRAL	HKG	BARING PRIVATE EQUITY ASIA		12/01/2010	3		5,744,339		381,735	1.020
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		01/30/2006	3		1,959		632,454	0.040
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK		07/21/2016			4,212,346		13,221,387	66.500
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital		11/05/2015			76,119		585,433	4.620
000000-00-0	BRC NATIONAL PECAN CO-INVEST LP	NEW YORK	NY	Blue Road Capital		11/06/2015			25,416		2,765,183	20.760
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		09/13/2019			433,494		1,975,607	0.110
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016			325,982		4,994,877	0.330
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP		02/08/2019			3,812,679		23,440,824	1.340
000000-00-0	CA ENERGY INVESTMENT PARTNERS LP	HOUSTON	TX	JACO OIL CO		11/12/2019			41,504		239,131	17.690
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors		01/17/2014	3		31,575		1,500,489	0.410
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT		11/14/2013	3		2,076,720		18,788,584	99.010
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		06/04/2018			78,309			50.960
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		06/12/2017			752,588		7,166,927	9.320
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT LP	WASHINGTON	DC	THE CARLYLE GROUP		02/20/2015	3		6,150			24.600
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	WASHINGTON	DC	THE CARLYLE GROUP		02/20/2015			175,203		3,141,072	1.360
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS		04/27/2018	3		1,762,714		6,834,361	8.460
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE		11/06/2015	3		69,939			15.840
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP		07/15/2019	3		811,673		1,801,166	5.930
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES		11/16/2015	3		70,199		84,988	16.760
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI	LONDON	GBR	EQUISTONE PARTNERS EUROPE		07/09/2018	3		1,505,551		6,652,457	13.520
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014	3		26,216		485,847	0.980
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS		01/25/2019	3		931,537		11,289,005	2.790
000000-00-0	EXCELLERE CAPITAL FUND III	DENVER	CO	EXCELLERE PARTNERS LLC		10/03/2016	3		187,197		2,190	4.130
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS LLC		10/03/2011	3		57,169		3,821,075	3.600
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS		02/27/2019	3		266,000		931,000	2.610
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		03/02/2018			654,516		3,917,762	14.370
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital		02/29/2016			124,010		6,546,147	3.230
000000-00-0	GLENDOWER CAPITAL KLEIN CO-INVEST LP	LONDON	GBR	GLENDOWER CAPITAL		07/11/2019	3		107,525		324,699	18.020
000000-00-0	GTCR CP-1 INVESTORS LP	CHICAGO	IL	GTCR		11/01/2019	3		105,108		89,097	2.570
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR		05/04/2018	3		791,252		13,922,557	1.540
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.		09/27/2019	3		95,277		4,092,896	30.420
000000-00-0	KKR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS		02/12/2018	3		71,157		6,087,243	0.490
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER		11/27/2018			396,150		2,899,492	0.700
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP		06/28/2017			47,320		2,130,627	25.700
000000-00-0	MBK PARTNERS FUND III	CENTRAL	HKG	MBK Partners		04/17/2013	3		8,274		2,560,486	2.070
000000-00-0	MIDDLEGROUND PARTNERS I LP	NEW YORK	NY	MIDDLEGROUND CAPITAL		08/09/2019	3		3,097,422		573,764	5.870
000000-00-0	MIP CLECO PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		04/12/2016			19,231			6.410
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP		07/22/2013	3		240,122		2,432,696	5.370
000000-00-0	NGP Natural Resources X LP	Irving	TX	Natural Gas Partners		06/04/2012	3		31,954		182,109	1.400
000000-00-0	NGP Natural Resources XI LP	IRVING	TX	NATURAL GAS PARTNERS		11/05/2014	3		559,222		1,421,083	0.840
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS		11/20/2017	3		1,580,376		8,631,608	0.880
000000-00-0	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL		12/31/2018	3		356,802		4,404,957	0.510
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP	RALEIGH	NC	QHP CAPITAL LP		11/05/2019	3		262,047		1,867,630	3.650

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	NQ PE PROJECT KIT, LP	RALEIGH	NC	QHP CAPITAL LP		06/28/2018	3		7,138			32.550
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3		32,244		2,819,111	0.820
000000-00-0	ONCAP IV LP	TORONTO	CAN	ONCAP		12/19/2016	3		2,441,049		920,763	1.090
000000-00-0	PAG ASIA III LP	Central	HKG	PAG ASIA CAPITAL LIMITED		09/27/2019	3		848,145		6,972,787	0.670
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	Platinum Equity Partners		08/05/2013	3		38,795		8,016,185	0.990
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		11/28/2016	3		191,262		2,717,142	0.550
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015	3		31,888			18.940
744646-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PGIM PRIVATE CAPITAL		12/20/2012	2		14,707		561,228	2.500
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL		04/21/2017	2		245,068		1,121,136	1.000
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		12/01/2017	3		22,350		2,856,722	0.850
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		08/22/2017	3		762,282		3,489,956	0.850
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP	HOUSTON	TX	Quantum Energy Partners		04/25/2016	3		65,804		3,635,589	11.420
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3		116,788		1,025,744	0.350
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS		06/12/2018	3		89,487		6,391,401	0.310
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		8,110		815,906	4.580
000000-00-0	SK CAPITAL PARTNERS IV-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3		204,612		33,810	2.560
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		10/09/2018	3		394,040		1,572,412	1.340
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		08/15/2017	3		5,253			0.710
000000-00-0	SL SPV-2 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		02/22/2019	3		1,692			0.070
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS		07/10/2012	3		62,540		1,034,732	2.430
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NY	SYCAMORE PARTNERS		04/10/2018	3		954,544		10,252,702	0.430
000000-00-0	SUNSTONE PARTNERS I LP, TC GROWTH	SAN MATEO	CA	SUNSTONE PARTNERS		01/13/2016	3		1,685,224		3,210,704	7.370
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3		68,139		1,880,844	1.000
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE		02/13/2015	3		114,326		3,689,256	2.000
000000-00-0	BRC VANGUARD CO-INVEST LP	NEW YORK	NY	BLUE ROAD CAPITAL		12/29/2016			67,399		620,754	78.480
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3		174,907		6,491,013	1.710
000000-00-0	VISTA EQUITY PARTNERS FUND IV PARALLEL LP	SAN FRANCISCO	CA	VISTA EQUITY PARTNERS		12/30/2016	3		24,563		869,650	0.910
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS III LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		10/30/2019			76,219		2,708,327	0.990
000000-00-0	WINDROSE HEALTH INVESTORS V LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS		04/08/2019	3		219,180		902,125	2.870
000000-00-0	ASCENDENT CAPITAL PARTNERS III LP	CENTRAL	HKG	ASCENDENT CAPITAL PARTNERS LIMITED		01/21/2020	3		3,719,218		9,914,967	3.070
000000-00-0	COWEN SUSTAINABLE INVESTMENTS I LP	NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC		02/11/2020			9,525,161		2,072,798	10.500
000000-00-0	DC FRONT RANGE HOLDINGS I LP	BOCA RATON	FL	DIGITAL BRIDGE		03/05/2020	3		109,721			1.140
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X-A LP	BOSTON	MA	SUMMIT PARTNERS LP		03/17/2020	3		499,607		5,429,548	0.410
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP		03/16/2020			698,579		7,236,500	3.230
000000-00-0	SHOREVIEW CAPITAL PARTNERS IV LP	MINNEAPOLIS	MN	SHOREVIEW CAPITAL		04/08/2020	3		2,346,527		11,006,300	5.300
000000-00-0	AMERICAN PACIFIC GROUP FUND I LP	LARKSPUR	CA	AMERICAN PACIFIC GROUP		04/17/2020	3		1,056,207		10,275,051	5.280
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND VI LP	NEW YORK	NY	ODYSSEY PARTNERS		04/20/2020	3		226,717		4,877,963	0.800
000000-00-0	RRG SUSTAINABLE WATER IMPACT FUND LP	LOS ANGELES	CA	RRG CAPITAL MANAGEMENT		07/27/2020			947,003		9,022,695	4.140
000000-00-0	AVES SPECIAL OPPORTUNITIES FUND I LP	CHICAGO	IL	AVES CAPITAL MANAGEMENT		09/23/2020			5,352,561		3,752,505	81.700
000000-00-0	EPIC FUND II, SLP	LUXEMBOURG	LUX	CASTIK CAPITAL		12/03/2020	3		5,947,654		13,045,816	3.300
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		11/25/2020			1,147,705		10,366,604	0.990
000000-00-0	JLC GREENSKIES CO-INVEST LP	CHICAGO	IL	JLC INFRASTRUCTURE		12/31/2020			62,750			100.000
000000-00-0	MIDDLEGROUND PISTON CO-INVEST LP	NEW YORK	NY	MIDDLEGROUND CAPITAL		11/25/2020	3		14,859			13.760
000000-00-0	MONTAGU VI LP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP		04/01/2021	3		814,762		7,527,181	0.430
000000-00-0	PIONEER INFRASTRUCTURE PARTNERS SCSP	LONDON	GBR	PIONEER POINT PARTNERS		01/26/2021	3		3,925,751		11,446,635	3.700
000000-00-0	SIXTH STREET FUNDAMENTAL STRATEGIES PARTNERS LP	DALLAS	TX	SIXTH STREET		01/27/2021			3,343,480		12,563,907	1.770
000000-00-0	BTOF TICONDEROGA CO-INVEST DE LP	NEW YORK	NY	BLACKSTONE GROUP		03/17/2021			17,382		19,157,910	10.780
000000-00-0	ENCAP ENERGY TRANSITION CO-INVESTMENT FUND I	HOUSTON	TX	ENCAP INVESTMENTS		03/10/2021			271,959		1,617,253	5.270
000000-00-0	ENCAP ENERGY TRANSITION FUND I	HOUSTON	TX	ENCAP INVESTMENTS		03/10/2021			736,263		4,238,156	4.090
000000-00-0	EMK CAPITAL PARTNERS II LP	LONDON	GBR	EMK CAPITAL		02/01/2021	3		1,476,852		10,706,162	2.170
000000-00-0	TPG AAF PARTNERS RNI-A LP	FORT WORTH	TX	TPG CAPITAL		06/28/2021	3		2,159		63,221	0.090
000000-00-0	BASALT INFRASTRUCTURE PARTNERS III LP	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS		04/22/2021			2,069,992		5,011,413	1.440
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND X, LP	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS		06/14/2021	3		1,657,500		10,784,375	1.520
000000-00-0	PROVIDENCE STRATEGIC GROWTH EUROPE LP	PROVIDENCE	RI	PROVIDENCE STRATEGIC GROWTH		05/10/2021	3		1,377,385		7,846,104	1.560

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

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000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners		07/01/2021			14,756		4,600,597	0.490
000000-00-0	ASTERION INDUSTRIAL INFRA FUND II FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		07/28/2021			136,853		17,250,911	1.570
000000-00-0	BCP SPECIAL OPPORTUNITIES FUND II LP	NEW YORK	NY	BC PARTNERS		07/12/2021			376,658		5,470,237	1.710
000000-00-0	GTCR FUND XIII LP	CHICAGO	IL	GTCR		09/07/2021	3		515,970		30,604,344	0.940
000000-00-0	LEEDS EQUITY PARTNERS VII LP	NEW YORK	NY	LEEDS EQUITY PARTNERS		09/08/2021	3		4,532,805		15,446,571	2.410
000000-00-0	PGIM CAPITAL PARTNERS VI LP	CHICAGO	IL	PGIM PRIVATE CAPITAL		09/22/2021	2		1,245,739		19,457,306	1.590
000000-00-0	EMBER INFRASTRUCTURE FUND I-A LP	NEW YORK	NY	EMBER INFRASTRUCTURE		09/16/2021			4,125,656		8,305,557	6.230
000000-00-0	ACTIS ENERGY 5 LP	LONDON	GBR	ACTIS CAPITAL		07/01/2021			2,092,846		27,631,027	0.930
000000-00-0	MIDDLEGROUND PARTNERS II LP	NEW YORK	NY	MIDDLEGROUND CAPITAL		11/15/2021	3		5,178,727		887,680	4.760
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND II LP	RALEIGH	NC	QHP CAPITAL LP		10/15/2021	3		197,690		14,369,089	5.010
000000-00-0	GALLATIN POINT CAPITAL PARTNERS II LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		12/29/2021			1,410,517		15,196,249	4.360
000000-00-0	APOLLO INFRASTRUCTURE OPPORTUNITIES FUND II LP	NEW YORK	NY	APOLLO MANAGEMENT		12/06/2021			4,164,826		8,910,828	2.550
000000-00-0	CARLYLE CREDIT OPPORTUNITIES FUND II LP	WASHINGTON	DC	THE CARLYLE GROUP		12/14/2021			266,785		4,101,056	0.450
000000-00-0	MONTAGU+ SCSP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP		12/02/2021	3		12,749		3,330,318	0.990
000000-00-0	ORION OPPORTUNITY LP	SAN FRANCISCO	CA	GI PARTNERS		12/27/2021			4,091			2.730
000000-00-0	WINDROSE HEALTH INVESTORS VI LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS		03/09/2022	3		1,830,053		12,527,196	1.540
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND SONGS CO-INVEST LP	NEW YORK	NY	BLACKSTONE GROUP		03/30/2022			37,465		3,519,311	10.190
000000-00-0	COMP CAPITAL INVESTORS III CV L.P.	NEW YORK	NY	COMP CAPITAL ADVISORS		03/25/2022	3		6,474		294,686	0.330
000000-00-0	ORCHID ASIA VIII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		02/14/2022	3		306,142		18,553,126	1.760
000000-00-0	CORAL TREE PARTNERS LP	LOS ANGELES	CA	CORAL TREE PARTNERS		05/06/2022	3		152,043		21,594,768	6.350
000000-00-0	TPG RISE CLIMATE LP	FORT WORTH	TX	TPG CAPITAL		06/14/2022	3		5,473,703		136,732,424	2.760
000000-00-0	ACTIVATE CAPITAL PARTNERS II LP	SAN FRANCISCO	CA	ACTIVATE CAPITAL		06/14/2022	3		1,270,000		8,567,500	5.080
000000-00-0	AIOF II POMODORO CO-INVEST LP	NEW YORK	NY	APOLLO MANAGEMENT		06/28/2022			14,418		177,320	4.810
000000-00-0	ADVENT INTERNATIONAL GPE X LP	BOSTON	MA	ADVENT INTERNATIONAL		09/26/2022	3		2,295,000		23,800,000	0.370
000000-00-0	GTCR STRATEGIC GROWTH FUND I	CHICAGO	IL	GTCR		09/29/2022	3		1,563,150		9,373,800	0.570
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND XI LP	BOSTON	MA	SUMMIT PARTNERS LP		09/29/2022	3		285,617		18,990,687	0.320
000000-00-0	STORY3 RECOVER III LP	LOS ANGELES	CA	STORY3 CAPITAL		08/17/2022			59,816			79.990
000000-00-0	AIMPERA FIBER COINVEST LP	SAN FRANCISCO	CA	AIMPERA CAPITAL PARTNERS		12/01/2022	3		3,023,010		5,300,112	58.070
000000-00-0	GREYWOLF CONTAINERSHIP OPPORTUNITIES MASTER FUND II LP	PURCHASE	NY	GREYWOLF CAPITAL		12/21/2022			5,070,737		4,044,419	22.220
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND II LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS		12/21/2022	3		3,288,038		27,217,492	6.050
000000-00-0	ENCAP ENERGY TRANSITION FUND II LP	HOUSTON	TX	ENCAP INVESTMENTS		12/14/2022			2,445,625		35,543,914	12.710
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS VI LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		12/12/2022	3		1,369,955		29,828,467	0.300
000000-00-0	ICON INFRASTRUCTURE PARTNERS VI LP	LONDON	GBR	ICON INFRASTRUCTURE PARTNERS		12/19/2022			1,262,289		28,029,186	0.950
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND II LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP		12/13/2022	3		11,804,257		4,413,221	9.780
000000-00-0	MONARCH CAPITAL PARTNERS VI LP	NEW YORK	NY	MONARCH ALTERNATIVE CAPITAL		02/13/2023			1,750,000		26,250,000	1.000
000000-00-0	CAPVEST EQUITY PARTNERS V SCSP	LONDON	GBR	CAPVEST PARTNERS		03/27/2023	3		750,414		34,608,885	1.060
000000-00-0	SK CAPITAL PARTNERS VI LP	NEW YORK	NY	SK CAPITAL PARTNERS		01/19/2023	3		6,341,179		15,048,689	1.240
000000-00-0	GENERATION IM SUSTAINABLE SOLUTIONS FUND IV (A) ILP	LONDON	GBR	GENERATION INVESTMENT MANAGEMENT		02/03/2023	3		3,125,000		19,375,000	4.390
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND V LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		05/25/2023			4,958,173		17,471,062	0.110
000000-00-0	GSP 4.0 FUND LP	NEW YORK	NY	GARNETT STATION PARTNERS		02/06/2023	3		239,049		14,902,725	2.180
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND IV LP	NEW YORK	NY	BLACKSTONE GROUP		06/28/2023			1,426,687		33,594,062	0.710
000000-00-0	MED PLATFORM II SLP	LYON	FRA	ARCHIMED		06/16/2023	3		1,789,830		25,663,711	1.020
000000-00-0	SUNRAYCER HOLDINGS LLC	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP		05/02/2023			1,350,000		8,100,000	15.000
000000-00-0	CHARLESBANK CREDIT OPPORTUNITY FUND III LP	NEW YORK	NY	CHARLESBANK CAPITAL PARTNERS		09/06/2023		3,133,335			22,545,829	3.580
000000-00-0	PX3 PARTNERS CLEAN LP	LONDON	GBR	PX3 PARTNERS		09/27/2023	3	17,513,705			2,149,388	100.000
000000-00-0	SANDBROOK CLIMATE INFRASTRUCTURE FUND I LP	STAMFORD	CT	SANDBROOK CAPITAL		08/25/2023		7,563,725			42,485,828	4.850
1999999. Joint Venture Interests - Common Stock - Unaffiliated								28,210,765	177,941,210		1,302,289,192	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP		06/15/2017			495,503		2,972,328	0.250
000000-00-0	FOCUS SENIOR HOUSING FUND I LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC		06/08/2017			1,442,308		3,481,128	14.420
000000-00-0	HARRISON STREET EUROPEAN PROPERTY PARTNERS II	CHICAGO	IL	HARRISON STREET ADVISORS LLC		05/14/2019			1,671,085		2,962,903	10.000
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS		04/27/2012			74,083		571,767	4.660

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000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC		12/05/2019			37,505			12.870
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		12/03/2007			3,809			1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/22/2011			4,851		2,069,069	1.120
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016			57,420		7,758,707	1.750
000000-00-0	BREG SAVANNAH INDUSTRIAL FUND, LP	DENVER	CO	BROE REAL ESTATE GROUP		03/29/2021			1,038,095		22,057,143	15.870
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND III LP	RENO	NV	DERMODY PROPERTIES		05/07/2021			1,408,355		7,702,403	4.760
000000-00-0	ML-AI VENTURE 5 LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		07/01/2021			128,563			50.000
000000-00-0	BC CO-INVEST CTP-I LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS		12/21/2021			283,854		11,287,349	20.680
000000-00-0	ELMTREE U.S. NET LEASE FUND IV LP	ST. LOUIS	MO	ELMTREE FUNDS		10/28/2021			540,048		1,139,077	3.940
000000-00-0	BC CO-INVEST PARAGON PARK LOT 3B LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS		01/26/2022			314,897			21.410
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND II LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS		03/31/2023			18,128,573		8,179,262	30.210
2199999. Joint Venture Interests - Real Estate - Unaffiliated									25,628,950		70,181,134	XXX
000000-00-0	SM202	PHOENIX	AZ	CBRE Global Investors		10/30/2020			53,825			95.000
000000-00-0	TDC Brown Deer	Milwaukee	WI	Transwestern Development Company		10/20/2022			15,982			90.010
000000-00-0	TDC 15TH STREET LLC	WASHINGTON	DC	Transwestern Development Company		06/21/2021			900,713		2,858,004	85.000
2299999. Joint Venture Interests - Real Estate - Affiliated									970,519		2,858,004	XXX
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP		03/22/2018			13,344			6.790
000000-00-0	CAPROCK LOGISTICS DEVELOPMENT VENTURE LP	NEWPORT BEACH	CA	CAPROCK PARTNERS		11/19/2021			1,622,000		39,520,283	32.190
000000-00-0	SROA CARDINAL CO-INVEST 2 LP	WEST PALM BEACH	FL	SROA CAPITAL		11/26/2021			8,790			100.000
000000-00-0	SROA CAPITAL FUND VIII LP	WEST PALM BEACH	FL	SROA CAPITAL		11/23/2021			2,119,953		3,090,536	9.620
000000-00-0	ALTERRA IOS VENTURE II LP	PHILADELPHIA	PA	ALTERRA PROPERTY GROUP		03/09/2022			4,706,107			5.770
000000-00-0	FOCUS SENIOR HOUSING FUND II LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC		06/09/2022			3,600,000		39,697,778	26.670
000000-00-0	ROCKBRIDGE HOSPITALITY FUND VIII LP	COLUMBUS	OH	ROCKBRIDGE CAPITAL		07/01/2022			116,009		3,011,967	2.630
000000-00-0	CRP HIGHLANDER VENTURE LP	NEWPORT BEACH	CA	CAPROCK PARTNERS		08/15/2023		12,015,000			1,485,000	45.000
2599999. Joint Venture Interests - Other - Unaffiliated								12,015,000	12,186,203		86,805,566	XXX
000000-00-0	NBINV RIVERSIDE MANAGEMENT LLC	DOVER	DE	DIRECT		02/29/2016			110,000			100.000
2699999. Joint Venture Interests - Other - Affiliated									110,000			XXX
000000-00-0	CASTLE KEY INSURANCE COMPANY SURPLUS NOTE	Chicago	IL	CASTLE KEY INSURANCE COMPANY		09/30/2023		4,000,000				100.000
2899999. Surplus Debentures, etc - Affiliated								4,000,000				XXX
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX	BOSTON	MA	BOSTON FINANCIAL		10/18/2018			(8,092)		1,352,067	17.080
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI, LLC	Indianapolis	IN	CREA		04/11/2012			(1,559)		5,832	24.800
000000-00-0	CREA CORPORATE TAX CREDIT FUND 57 LLC	INDIANAPOLIS	IN	CREA		12/22/2017			(13,286)		714,164	27.720
000000-00-0	CREA CORPORATE TAX CREDIT FUND 61, LLC	INDIANAPOLIS	IN	CREA		06/27/2018			(171,449)		265,513	22.340
000000-00-0	CREA CORPORATE TAX CREDIT FUND 66, LLC	INDIANAPOLIS	IN	CREA		01/03/2019			634,002		1,381,001	9.860
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP	CLEVELAND	OH	RBC Capital Markets		10/25/2017			46,154		1,292,047	17.260
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP	CLEVELAND	OH	RBC CAPITAL MARKETS		10/12/2018			(240,715)		45,011	14.960
000000-00-0	RED STONE EQUITY - 2017 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS		10/02/2017			(11,882)		1,236,091	18.620
000000-00-0	RED STONE EQUITY - 2018 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS		07/27/2018			157,117		1,549,728	24.680
000000-00-0	RED STONE EQUITY - 2019 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS		04/26/2019			(70,296)		1,246,597	20.340
000000-00-0	RED STONE EQUITY FUND 75 LP	CLEVELAND	OH	RED STONE EQUITY PARTNERS		12/18/2019			(27,334)		2,597,479	24.400
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 42 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/27/2016			(5,315)		290,683	9.340
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 43 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		05/17/2018			5,389		927,618	17.680
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 44, LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/28/2017			1,339		3,013,766	23.340
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP	BOSTON	MA	BOSTON FINANCIAL		03/16/2020			(125,400)		5,172,319	17.960
000000-00-0	CREA CORPORATE TAX CREDIT FUND 74 LLC	INDIANAPOLIS	IN	CREA		01/06/2020			46,388		3,459,712	9.820
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP	BOSTON	MA	BOSTON FINANCIAL		10/29/2020			(3,165)		9,537,801	21.530
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 54 LP	BOSTON	MA	BOSTON FINANCIAL		03/15/2021			(82,455)		13,394,075	21.080

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CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	AEGON LIHTC FUND 62 LLC	CEDAR RAPIDS	IA	AEGON USA REALTY ADVISORS		04/15/2021			(1,926,998)		12,853,272	20.480
000000-00-0	CREA CORPORATE TAX CREDIT FUND 85 LP	INDIANAPOLIS	IN	CREA		06/21/2021			73,060		14,756,618	8.390
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 56 LP	BOSTON	MA	BOSTON FINANCIAL		03/25/2022			(217,692)		30,474,990	12.460
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 50 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/01/2022			(2,822)		28,463,593	22.530
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 57 LP	BOSTON	MA	BOSTON FINANCIAL		10/26/2022			(130,177)		29,293,844	19.690
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 55 LP	IRVINE	CA	WNC & ASSOCIATES		08/29/2023		35,000,000			32,872,446	16.400
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								35,000,000	(2,075,188)		196,196,267	XXX
000000-00-0	CREA STATE KENOLIO APARTMENTS, LLC	INDIANAPOLIS	IN	CREA		12/14/2018			(1,410,723)		577,665	100.000
000000-00-0	R4 HRGA ACQUISITION LLC	NEW YORK	NY	R4 CAPITAL		12/18/2019			375,000		392,539	40.520
000000-00-0	ALLIANT TAX CREDIT FUND 104 LP- CA STATE CREDITS	WOODLAND HILLS	CA	ALLIANT CAPITAL		03/31/2021			(385)		21,195	21.200
000000-00-0	RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 114 LP	CLEVELAND	OH	RBC CAPITAL MARKETS		06/11/2021			(262,745)		3,848,794	100.000
000000-00-0	RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 113 LP	CLEVELAND	OH	RBC CAPITAL MARKETS		06/11/2021			(359,054)		5,968,997	98.000
000000-00-0	R4 ACC ACQUISITION LLC	NEW YORK	NY	R4 CAPITAL		08/19/2021			(16,000)		720,950	1.010
000000-00-0	RJTCF 48 STATE TAX CREDIT FUND LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/23/2021			7,186		1,325,582	48.000
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 56 LP MO STATE	BOSTON	MA	BOSTON FINANCIAL		03/25/2022			(4,878)		1,497,977	12.460
000000-00-0	RJTCF-50-SC STATE TAX CREDIT FUND LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/16/2022			106,020		5,625,277	99.000
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 57 LP CA STATE	BOSTON	MA	BOSTON FINANCIAL		10/26/2022			(12,971)		4,875,909	19.690
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									(1,578,550)		24,854,884	XXX
6099999. Total - Unaffiliated								75,225,765	212,182,625		1,680,327,044	XXX
6199999. Total - Affiliated								4,000,000	1,080,519		2,858,004	XXX
6299999 - Totals								79,225,765	213,263,145		1,683,185,048	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 Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
BAS1AV-48-4	METLIFE EME MARKET DEBT BLEND FUND	PHILADELPHIA	PA	MetLife Investment Management LLC	11/30/2021	09/30/2023													250,072
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated																			250,072
000000-00-0	AFFINITY ASIA PACIFIC FUND V LP	SINGAPORE	SGP	AFFINITY EQUITY PARTNERS	12/11/2018	07/18/2023	11,549							11,549	11,549				
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	11/22/2019	09/12/2023	494,751							494,751	472,922	(21,829)		(21,829)	
000000-00-0	ASTORG IV	Paris	FRA	Astorg Partners	03/20/2008	09/30/2023		1,109				1,109	(993,656)	(992,548)	(992,548)				992,548
000000-00-0	ASTORG V	Paris	FRA	Astorg Partners	12/28/2011	09/30/2023	(1,375)	(80,002)				(80,002)	(1,588,372)	(1,669,748)	(1,669,748)				1,669,748
000000-00-0	BPEA Private Equity Fund V LP	CENTRAL	HKG	BARING PRIVATE EQUITY ASIA	12/01/2010	08/02/2023	9,154,125							9,154,125	9,154,125				
000000-00-0	BRAIT IV LP	Johannesburg	ZAF	Brait	04/02/2007	09/26/2023		115				115		115	115				(115)
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP	02/08/2019	09/18/2023	1,296,516							1,296,516	1,296,516				

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	CA ENERGY INVESTMENT PARTNERS LP	HOUSTON	TX	JACO OIL CO	11/12/2019	08/25/2023	378,443							378,443	378,443				
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN	01/09/2014	09/30/2023	6,364	48,290				48,290		54,654	54,654				(54,654)
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors	01/17/2014	08/22/2023	557,066							557,066	557,066				
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT	11/14/2013	07/31/2023	1,744,170							1,744,170	1,744,170				
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	06/12/2017	09/12/2023	302,654							302,654	286,938	(15,716)		(15,716)	
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS	11/14/2017	09/29/2023	966,548							966,548	966,548				
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT LONGHAUL	NEW YORK	NY	IFM INVESTORS	05/03/2016	08/14/2023	446,160							446,160	446,160				
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT LP	WASHINGTON	DC	THE CARLYLE GROUP	02/20/2015	07/20/2023	657,887							657,887	657,887				
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	WASHINGTON	DC	THE CARLYLE GROUP	02/20/2015	08/11/2023	3,131,289							3,131,289	3,131,289				
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS	04/27/2018	07/21/2023	501,775							501,775	501,775				
000000-00-0	DATA BRIDGE HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE	07/11/2016	09/15/2023	30,477							30,477	30,477				10,646,339
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP	07/15/2019	09/28/2023	811,673							811,673	811,673				
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	07/28/2023	275,929							275,929	275,929				
000000-00-0	EPIRIS FUND II B LP	LONDON	GBR	EPIRIS GROUP	03/12/2018	08/04/2023	55,590							55,590	47,714	(7,876)		(7,876)	
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT	12/01/2006	09/30/2023	21,166	(21,166)				(21,166)	(241,735)	(241,735)	(241,735)				241,735
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI	LONDON	GBR	EQUISTONE PARTNERS EUROPE	07/09/2018	08/16/2023	2,501,493							2,501,493	2,436,129	(65,364)		(65,364)	
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS	01/25/2019	09/29/2023	237,354							237,354	237,354				
000000-00-0	EASTERN GENERATION HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	12/28/2015	09/27/2023	290,368							290,368	290,368				
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC	Mumbai	IND	Everstone Capital	12/22/2011	09/18/2023	3,746,715							3,746,715	3,746,715				
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital	02/29/2016	07/13/2023	570,358							570,358	570,358				
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP	BOSTON	MA	ADVENT INTERNATIONAL	09/26/2016	08/04/2023	291,579							291,579	291,579				
000000-00-0	GTCR INVESTORS (CROWN) LP/CALLCREDIT	Chicago	IL	GTCR	03/10/2014	09/25/2023		1,016				1,016		1,016	1,016				(1,016)
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	09/14/2023	40,518	647,331				647,331		687,849	687,849				(647,403)
000000-00-0	PROJECT HYPERION LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS	11/10/2016	08/31/2023	1,285,714							1,285,714	1,285,714				
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.	09/27/2019	08/25/2023	5,163,852							5,163,852	5,163,852				
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012	08/24/2023	381,872							381,872	381,872				
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER	11/27/2018	09/29/2023	637,326							637,326	637,326				
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC	07/30/2007	09/20/2023	1,544	316				316		1,860	1,860				
000000-00-0	MIDDLEGROUND PARTNERS I LP	NEW YORK	NY	MIDDLEGROUND CAPITAL	08/09/2019	07/21/2023	1,458,492							1,458,492	1,458,492				
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	Macquarie Infrastructure Partners	02/13/2015	09/25/2023	4,470,754							4,470,754	4,470,754				
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	05/17/2018	08/10/2023	5,616							5,616	5,616				
000000-00-0	NGP BRAVO CO-INVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	05/27/2015	09/29/2023	641,610							641,610	641,610				
000000-00-0	NGP Natural Resources X LP	Irving	TX	Natural Gas Partners	06/04/2012	07/07/2023	614,611							614,611	614,611				
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS	11/20/2017	09/28/2023	9,601,260							9,601,260	9,601,260				
000000-00-0	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL	12/31/2018	09/22/2023	3,534,363							3,534,363	3,350,211	(184,151)		(184,151)	
000000-00-0	NEW VERNON INDIA FUND, LP	Jersey City	NJ	NEW VERNON MGMT	10/26/2007	09/14/2023	1,485	(485)				(485)		1,000	2,989		1,989	1,989	
000000-00-0	ONCAP IV LP	TORONTO	CAN	ONCAP	12/19/2016	09/13/2023	1,699,159							1,699,159	1,699,159				
000000-00-0	PAG ASIA III LP	Central	HKG	PAG ASIA CAPITAL LIMITED	09/27/2019	09/28/2023	848,145							848,145	848,145				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B LP	St Peter Port	GGY	Partners Group	06/27/2006	09/25/2023		(450)				(450)	(614,365)	(614,815)	(614,815)				614,815
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL	04/21/2017	09/20/2023	430,642							430,642	430,642				
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP LAVIEN	New York	NY	Quadrangle Group	02/28/2006	08/15/2023	1,663,609							1,663,609	1,663,609				
000000-00-0	ROSE DS INVESTMENT LP	EDINBURGH	GBR	DUKE STREET CAPITAL	04/20/2016	09/30/2023		(57,579)				(57,579)	(881,631)	(939,210)	(939,210)				939,210
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS	06/12/2018	09/06/2023	389,023							389,023	389,023				
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS	10/09/2018	07/10/2023	772,084							772,084	772,084				
000000-00-0	SL SPV-2 LP	MENLO PARK	CA	SILVER LAKE PARTNERS	02/22/2019	09/25/2023	19,489							19,489	19,489				
000000-00-0	SVRF OFFSHORE HOLDINGS LTD	Greenwich	CT	STRATEGIC VALUE PARTNERS	04/01/2013	08/18/2023		348,333				348,333		348,333	348,333				(348,333)
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NY	SYCAMORE PARTNERS	04/10/2018	07/31/2023	871,809							871,809	871,809				
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	09/06/2023	4,402,077							4,402,077	4,402,077				
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE	02/13/2015	09/29/2023	(172,725)							(172,725)	(251,490)	(78,766)		(78,766)	
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013	09/27/2023									380,235		380,235	380,235	
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS III LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	10/30/2019	09/29/2023	62,687							62,687	62,687				
000000-00-0	WINDROSE HEALTH INVESTORS V LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS	04/08/2019	07/05/2023	4,764							4,764	4,764				

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	ASCENDENT CAPITAL PARTNERS III LP	CENTRAL	HKG	ASCENDENT CAPITAL PARTNERS LIMITED	01/21/2020	09/21/2023	154,828							154,828	154,828				
000000-00-0	COWEN SUSTAINABLE INVESTMENTS I LP	NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC	02/11/2020	09/19/2023	90,414							90,414	90,414				
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	03/16/2020	07/19/2023	115,199							115,199	115,199				
000000-00-0	RRG SUSTAINABLE WATER IMPACT FUND LP	LOS ANGELES	CA	RRG CAPITAL MANAGEMENT	07/27/2020	07/03/2023	509,010							509,010	509,010				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	11/25/2020	09/29/2023	950,594							950,594	950,594				
000000-00-0	SIXTH STREET FUNDAMENTAL STRATEGIES PARTNERS LP	DALLAS	TX	SIXTH STREET	01/27/2021	09/28/2023	4,375,972							4,375,972	4,375,972				
000000-00-0	TPG AAF PARTNERS RNI-A LP	FORT WORTH	TX	TPG CAPITAL	06/28/2021	09/29/2023	2,069,789							2,069,789	2,069,789				
000000-00-0	PROVIDENCE STRATEGIC GROWTH EUROPE LP	PROVIDENCE	RI	PROVIDENCE STRATEGIC GROWTH	05/10/2021	07/14/2023	1,389,516							1,389,516	1,377,385	(12,131)		(12,131)	
000000-00-0	LEXINGTON PRIVATE EQUITY II LP	New York	NY	Lexington Partners	07/01/2021	08/25/2023	26,144							26,144	26,144				
000000-00-0	ASTERION INDUSTRIAL INFRA FUND II FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	07/28/2021	07/13/2023	29,589							29,589	30,858	1,269		1,269	
000000-00-0	BCP SPECIAL OPPORTUNITIES FUND II LP	NEW YORK	NY	BC PARTNERS	07/12/2021	09/28/2023	172,223							172,223	172,223				
000000-00-0	ACTIS ENERGY 5 LP	LONDON	GBR	ACTIS CAPITAL	07/01/2021	08/03/2023	1,479,562							1,479,562	1,479,562				
000000-00-0	MIDDLEGROUND PARTNERS II LP	NEW YORK	NY	MIDDLEGROUND CAPITAL	11/15/2021	07/28/2023	1,704,645							1,704,645	1,704,645				
000000-00-0	GALLATIN POINT CAPITAL PARTNERS II LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	12/29/2021	08/10/2023	222,416							222,416	222,416				
000000-00-0	APOLLO INFRASTRUCTURE OPPORTUNITIES FUND II LP	NEW YORK	NY	APOLLO MANAGEMENT	12/06/2021	08/09/2023	123,538							123,538	123,538				
000000-00-0	WINDROSE HEALTH INVESTORS VI LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS	03/09/2022	08/09/2023	232,414							232,414	232,414				
000000-00-0	ORCHID ASIA VIII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	02/14/2022	09/20/2023	648,627							648,627	648,627				
000000-00-0	CORAL TREE PARTNERS LP	LOS ANGELES	CA	CORAL TREE PARTNERS	05/06/2022	09/28/2023	62,139							62,139	62,139				
000000-00-0	TPG RISE CLIMATE LP	FORT WORTH	TX	TPG CAPITAL	06/14/2022	09/27/2023	3,100,282							3,100,282	3,100,282				
000000-00-0	BIP III RIDE CO-INVESTMENT LP	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS	08/01/2022	09/21/2023	381,180							381,180	331,352	(49,829)		(49,829)	
000000-00-0	GREYWOLF CONTAINERSHIP OPPORTUNITIES MASTER FUND II LP	PURCHASE	NY	GREYWOLF CAPITAL	12/21/2022	08/21/2023	169,025							169,025	169,025				
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND II LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS	12/21/2022	08/04/2023	374,356							374,356	374,356				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS VI LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	12/12/2022	09/29/2023	111,612							111,612	111,612				
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND II LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP	12/13/2022	09/29/2023	5,506,832							5,506,832	5,506,832				
000000-00-0	SK CAPITAL PARTNERS VI LP	NEW YORK	NY	SK CAPITAL PARTNERS	01/19/2023	09/22/2023								1,079,995	1,079,995				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND V LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	05/25/2023	09/15/2023								718,067	718,067				
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND IV LP	NEW YORK	NY	BLACKSTONE GROUP	06/28/2023	09/11/2023								10,246	10,246				
000000-00-0	CHARLESBANK CREDIT OPPORTUNITY FUND III LP	NEW YORK	NY	CHARLESBANK CAPITAL PARTNERS	09/06/2023	09/06/2023								1,036,951	1,036,951				
000000-00-0	SANDBROOK CLIMATE INFRASTRUCTURE FUND I LP	STAMFORD	CT	SANDBROOK CAPITAL	08/25/2023	08/25/2023								1,497,775	1,497,775				
000000-00-0	ACTIS ENERGY 4 CO-INVESTMENT ATLAS LP	Edinburgh	GBR	ACTIS CAPITAL	03/13/2018	09/30/2023	16,000	(16,000)				(16,000)							
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	09/30/2008	09/30/2023	(109)	109				109							
000000-00-0	PROJECT ARTHUR HOLDCO LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS	12/18/2017	09/25/2023													
000000-00-0	BEHRMAN CAPITAL PEP L.P.	New York	NY	Behrman Capital	08/23/2012	09/30/2023	114	(114)				(114)							
29276@-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	06/22/2007	09/30/2023	1,888	(1,888)				(1,888)							
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	09/30/2023	2,570	(2,570)				(2,570)							
000000-00-0	GTCR FUND X	Chicago	IL	GTCR	07/18/2011	09/30/2023													
000000-00-0	KC CULINARTE HOLDINGS LP	DALLAS	TX	KAINOS CAPITAL	08/24/2018	09/30/2023	1,610	(1,610)				(1,610)							
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	09/30/2023	(1,423)	1,423				1,423							
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS	01/13/2005	09/30/2023	2	(2)				(2)							
000000-00-0	ROCKCLIFF-MESA CO-INVESTMENT PARTNERS LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	02/25/2019	09/30/2023	3,598	(3,598)				(3,598)							
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	09/30/2023	(12,474)	12,474				12,474							
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	02/15/2006	09/30/2023	348	(348)				(348)							
55407@-10-1	MULTIAD SVC INC CLASS A UNITS	Boston	MA	Hancock Partners	08/01/2021	08/31/2023	1							1		(1)		(1)	
55407@-11-9	MULTIAD SVC INC CLASS B UNITS	Boston	MA	Hancock Partners	08/01/2021	08/31/2023	1							1		(1)		(1)	
000000-00-0	IMPACT HUNTINGTON	San Francisco	CA	IMPACT COMMUNITY	01/01/2009	07/15/2023	24,998							24,998	24,998				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							91,347,432	874,704				874,704	(4,319,759)	92,245,411	92,193,242	(434,392)	382,222	(52,170)	14,052,873
000000-00-0	PIAA, LP	NORTH ANDOVER	MA	HOUSE HANOVER, LLC	10/29/2014	07/27/2023	393,067							393,067	366,277	(26,790)		(26,790)	
000000-00-0	ALLSTATE FINANCE COMPANY	Dover	DE	DIRECT	05/01/2021	09/14/2023	4,332,007	(1,780,134)				(1,780,134)		2,551,873	1,182,050		(1,369,824)	(1,369,824)	3,332,656
000000-00-0	TECH-COR, LLC	Dover	DE	DIRECT	01/01/2007	08/24/2023		33,085,941				33,085,941		33,085,941	889		(33,085,052)	(33,085,052)	
2099999. Joint Venture Interests - Common Stock - Affiliated							4,725,074	31,305,808				31,305,808		36,030,882	1,549,216	(26,790)	(34,454,876)	(34,481,666)	3,332,656
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	08/25/2023	1,098							1,098	(548)	(1,646)		(1,646)	
000000-00-0	HIGH STREET REAL ESTATE FUND VI LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	11/15/2019	09/14/2023	484,235							484,235	484,235				

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	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS	04/27/2012	07/14/2023	77,983							77,983	77,983				
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	12/05/2019	07/25/2023	5,823							5,823	5,823				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI	Boston	MA	BEACON CAPITAL PARTNERS	02/15/2011	09/30/2023	18	(18)				(18)							
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007	09/30/2023	527	(527)				(527)							
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	ARES SECONDARIES	07/27/2005	09/30/2023	463	(463)				(463)							
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	09/30/2023	(3,512)	3,512				3,512							
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	05/04/2006	09/30/2023	436	(436)				(436)							
000000-00-0	ML-AI VENTURE 1 LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/01/2021	09/30/2023	1	(1)				(1)							
000000-00-0	ML-AI VENTURE 2, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	10/07/2014	09/30/2023	552,124	(290,133)				(290,133)		261,991	261,991				(261,991)
000000-00-0	ML-AI VENTURE 3, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/22/2016	07/28/2023	198,450							198,450	198,450				
000000-00-0	ML-AI VENTURE 4, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	05/01/2021	07/28/2023	220,000							220,000	220,000				
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	DENVER	CO	REDPEAK PROPERTIES	05/01/2021	07/21/2023	50,130,550							50,130,550	50,130,550				
000000-00-0	TRUAMERICA PROPERTIES II LLC	Los Angeles	CA	TruAmerica Multifamily	08/01/2021	08/24/2023	103,800							103,800	103,800				
000000-00-0	ELMTREE U.S. NET LEASE FUND IV LP	ST. LOUIS	MO	ELMTREE FUNDS	10/28/2021	07/28/2023	6,803,612							6,803,612	6,803,612				
000000-00-0	DP AIC HOLDINGS LP	RENO	NV	DERMODY PROPERTIES	10/18/2022	09/05/2023	4,294,527							4,294,527	4,294,527				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							62,870,135	(288,066)				(288,066)		62,582,069	62,580,423	(1,646)		(1,646)	(261,991)
000000-00-0	AP Timber LLC	Dover	DE	DIRECT	05/22/2012	09/15/2023	6,365,105	9,544,483				9,544,483		15,909,589	15,909,589				34,304,376
000000-00-0	PACIFIC SHORES LAND PARTNERS LLC	HUNTINGTON BEACH	CA	Truamerica Multifamily	02/13/2018	09/11/2023	29,869,757	3,541,843				3,541,843		33,411,600	33,411,600				5,299,993
000000-00-0	PULLMAN QOZB	CHICAGO	IL	CBRE Global Investors	07/13/2019	08/31/2023	229,648							229,648	229,648				
000000-00-0	SW INDUSTRIAL LLC	SPARKS	NV	The Bendetti Company	08/01/2019	07/20/2023	304,000							304,000	304,000				
000000-00-0	TDC CITY CENTER PHASE II LLC	PHOENIX	AZ	Transwestern Development Company	07/01/2021	09/30/2023	1,023							1,023	1,023				(1,023)
000000-00-0	White Oak Real Estate 2017-2, LP	Westerville	OH	White Oak GP	11/07/2017	09/30/2023	155,030	2,577				2,577		157,607	157,607				(157,607)
2299999. Joint Venture Interests - Real Estate - Affiliated							36,924,564	13,088,903				13,088,903		50,013,467	50,013,467				39,445,738
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP	03/22/2018	09/29/2023	107,023							107,023	(1,653)	(108,676)		(108,676)	
404738-AA-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	08/20/2018	07/24/2023	144,108							144,108	144,108				
000000-00-0	AGRICULTURE FUND II LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	10/13/2017	09/30/2023	2,000	(2,000)				(2,000)							
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VII LP	BOSTON	MA	ARCLIGHT PARTNERS	02/21/2020	08/29/2023	4,015,584							4,015,584	4,015,584				
000000-00-0	SROA CARDINAL CO-INVEST 2 LP	WEST PALM BEACH	FL	SROA CAPITAL	11/26/2021	08/09/2023	319,513							319,513	319,513				
000000-00-0	SROA CAPITAL FUND VIII LP	WEST PALM BEACH	FL	SROA CAPITAL	11/23/2021	09/08/2023	282,640							282,640	282,640				
000000-00-0	BLACKSTONE PROPERTY PARTNERS LP	NEW YORK	NY	BLACKSTONE GROUP	03/31/2023	09/29/2023								162,043	162,043				
2599999. Joint Venture Interests - Other - Unaffiliated							4,870,868	(2,000)				(2,000)		5,030,911	4,922,235	(108,676)		(108,676)	
000000-00-0	AIC COLLATERAL LOAN (AIMCO)	Dover	DE	DIRECT	02/17/2022	07/17/2023	16,667							16,667	16,667				
000000-00-0	AIC COLLATERAL LOAN (AIMCO) REFI	Dover	DE	DIRECT	04/20/2021	07/20/2023	16,667							16,667	16,667				
3099999. Collateral Loans - Affiliated							33,333							33,333	33,333				
000000-00-0	INVESTEC AFRICA CRDT OPPORT FD 1A	ST PETER PORT	GGY	INVESTEC ASSET MANAGEMENT GUERNSEY LIMITED	12/31/2019	09/30/2023	(7,418)							(7,418)			7,418	7,418	
5899999. Any Other Class of Assets - Unaffiliated							(7,418)							(7,418)			7,418	7,418	
6099999. Total - Unaffiliated							159,081,017	584,639				584,639	(4,319,759)	159,850,973	159,695,900	(544,714)	389,641	(155,073)	14,040,954
6199999. Total - Affiliated							41,682,972	44,394,711				44,394,711		86,077,683	51,596,016	(26,790)	(34,454,876)	(34,481,666)	42,778,394
6299999 - Totals							200,763,988	44,979,350				44,979,350	(4,319,759)	245,928,656	211,291,916	(571,504)	(34,065,235)	(34,636,739)	56,819,348

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 Administrative Symbol
91282C-GW-5	TREASURY (CPI) NOTE		09/29/2023	JPMORGAN CHASE & CO.		2,979,473	3,073,900	18,191	1.A
912810-RK-6	TREASURY BOND		07/31/2023	Various		19,860,387	26,283,000	303,126	1.A
912810-SH-2	TREASURY BOND		09/29/2023	BNP CAPITAL MARKETS		14,794,325	20,727,600	226,708	1.A FE
912810-SQ-2	TREASURY BOND		09/29/2023	BANK OF AMERICA/MERRILL LYNCH		6,993,161	12,284,700	18,026	1.A
912810-SS-8	TREASURY BOND		08/31/2023	GOLDMAN, SACHS & CO.		11,939,500	20,654,900	99,416	1.A
912810-SZ-2	TREASURY BOND		07/31/2023	Various		19,858,937	30,056,400	277,316	1.A
912810-TB-4	TREASURY BOND		08/31/2023	JPMORGAN CHASE & CO.		11,938,882	19,433,800	107,929	1.A
912810-TH-1	TREASURY BOND		09/27/2023	MORGAN STANLEY		39,744,141	50,000,000	600,543	1.A
912810-TK-4	TREASURY BOND		09/27/2023	NATIONAL GENERAL RE		1,282,395	1,575,000	6,211	1.A
912810-TS-7	TREASURY BOND		07/31/2023	Various		81,076,953	85,000,000	698,132	1.A
912810-TT-5	TREASURY BOND		08/31/2023	Various		70,657,397	72,000,000	96,848	1.A
912810-TU-2	TREASURY BOND		09/29/2023	Various		96,697,055	97,456,400	224,445	1.A
912828-3W-8	TREASURY NOTE		07/31/2023	BANK MONTREAL / NESBITT BURNS		29,723,018	31,651,800	401,549	1.A
912828-4N-7	TREASURY NOTE		07/18/2023	RBS SECURITIES INC		35,044,526	36,820,900	186,981	1.A
912828-4V-9	TREASURY NOTE		09/29/2023	BANK MONTREAL / NESBITT BURNS		19,943,529	21,593,400	80,975	1.A
912828-5M-8	TREASURY NOTE		09/25/2023	CITADEL SECURITIES LLC		93,238,281	100,000,000	1,137,908	1.A
91282C-AV-3	TREASURY NOTE		08/31/2023	JPMORGAN CHASE & CO.		13,481,051	16,841,200	43,648	1.A
91282C-BJ-9	TREASURY NOTE		07/31/2023	CITADEL SECURITIES LLC		19,992,357	23,295,600	475	1.A
91282C-BP-5	TREASURY NOTE		07/05/2023	RBS SECURITIES INC		14,898,307	17,183,900	67,241	1.A
91282C-CB-5	TREASURY NOTE		09/28/2023	Various		60,350,768	73,704,100	384,124	1.A
91282C-CE-9	TREASURY NOTE		07/05/2023	CITADEL SECURITIES LLC		29,886,529	34,443,100	42,348	1.A
91282C-CH-2	TREASURY NOTE		07/18/2023	Various		27,066,751	30,991,300	13,899	1.A
91282C-CV-1	TREASURY NOTE		09/29/2023	GOLDMAN, SACHS & CO.		15,000,062	17,709,800	17,515	1.A FE
91282C-DJ-7	TREASURY NOTE		08/31/2023	Various		24,914,216	30,736,200	125,179	1.A
91282C-DS-7	TREASURY NOTE		09/27/2023	NATIONAL GENERAL RE		1,862,206	1,966,200	4,448	1.A
91282C-DY-4	TREASURY NOTE		09/29/2023	BARCLAYS		9,974,703	12,280,100	30,033	1.A FE
91282C-EP-2	TREASURY NOTE		08/31/2023	GOLDMAN, SACHS & CO.		14,886,797	16,378,100	139,470	1.A
91282C-EU-1	TREASURY NOTE		09/27/2023	NATIONAL GENERAL RE		1,918,863	1,995,000	16,298	1.A
91282C-FV-8	TREASURY NOTE		09/27/2023	NATIONAL GENERAL RE		2,029,535	2,100,000	31,778	1.A
91282C-FW-6	TREASURY NOTE		09/27/2023	NATIONAL GENERAL RE		3,911,396	3,955,900	65,305	1.A
91282C-FY-2	TREASURY NOTE		09/27/2023	NATIONAL GENERAL RE		1,438,067	1,500,000	18,899	1.A
91282C-FZ-9	TREASURY NOTE		09/27/2023	NATIONAL GENERAL RE		1,096,545	1,132,100	14,263	1.A
91282C-GL-9	TREASURY NOTE		09/27/2023	NATIONAL GENERAL RE		6,349,579	6,492,100	30,344	1.A
91282C-GM-7	TREASURY NOTE		07/31/2023	NOMURA SECURITIES INTERNATIONAL INC		24,692,174	25,633,400	413,887	1.A
91282C-GN-5	TREASURY NOTE		09/27/2023	NATIONAL GENERAL RE		6,656,715	6,721,300	23,058	1.A
91282C-GP-0	TREASURY NOTE		09/27/2023	NATIONAL GENERAL RE		4,487,784	4,610,800	13,680	1.A
91282C-GT-2	TREASURY NOTE		09/27/2023	NATIONAL GENERAL RE		1,407,447	1,469,500	26,198	1.A
91282C-GV-7	TREASURY NOTE		09/27/2023	NATIONAL GENERAL RE		4,213,006	4,335,100	73,288	1.A
91282C-GZ-8	TREASURY NOTE		09/29/2023	BARCLAYS		9,857,215	10,528,400	155,208	1.A
91282C-HC-8	TREASURY NOTE		07/31/2023	Various		353,756,328	372,500,000	2,168,025	1.A
91282C-HE-4	TREASURY NOTE		09/27/2023	NATIONAL GENERAL RE		789,843	824,700	9,720	1.A
91282C-HJ-3	TREASURY NOTE		08/03/2023	NOMURA SECURITIES INTERNATIONAL INC		97,000,000	100,000,000	356,658	1.A
91282C-HK-0	TREASURY NOTE		07/11/2023	NOMURA SECURITIES INTERNATIONAL INC		197,843,750	200,000,000	260,870	1.A
91282C-HN-4	TREASURY NOTE		08/11/2023	BANK OF AMERICA/MERRILL LYNCH		19,974,063	20,000,000	31,495	1.A
91282C-HQ-7	TREASURY NOTE		08/03/2023	Various		521,436,960	525,126,700	227,001	1.A FE
91282C-HR-5	TREASURY NOTE		08/02/2023	RBC DOMINION SECURITIES		98,742,188	100,000,000	32,609	1.B FE
91282C-HT-1	TREASURY NOTE		09/29/2023	Various		559,342,532	576,814,200	832,759	1.A FE
91282C-HV-6	TREASURY NOTE		09/29/2023	JPMORGAN CHASE & CO.		1,992,367	1,996,500	8,776	1.A 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 Administrative Symbol
91282C-HW-4	TREASURY NOTE		09/29/2023	Various		331,999,653	331,541,200	42,986	1.A FE
91282C-HZ-7	TREASURY NOTE		09/29/2023	JPMORGAN CHASE & CO.		29,962,321	29,940,100	7,567	1.A
91282C-JA-0	TREASURY NOTE		09/29/2023	DEUTSCHE BANK AG		10,023,634	10,016,200	2,531	1.A
912810-TR-9	UNITED STATES TREASURY		08/03/2023	Various		111,868,125	113,000,000	891,671	1.A
912810-QQ-4	US TREASURY N/B		09/28/2023	MORGAN STANLEY		46,673,828	50,000,000	814,368	1.A
912810-TF-5	WI TREASURY BOND		07/31/2023	CITADEL SECURITIES LLC		19,838,675	26,024,600	285,138	1.A
912810-TM-0	WI TREASURY BOND		09/25/2023	DEUTSCHE BANK AG		44,982,422	50,000,000	728,261	1.A
91282C-CS-8	WI TREASURY NOTE		07/31/2023	BARCLAYS		9,975,117	12,248,800	70,634	1.A
0109999999. Subtotal - Bonds - U.S. Governments						3,312,345,839	3,494,648,000	13,005,958	XXX
62878U-2F-8	NBN CO LTD	D	09/27/2023	JPMORGAN CHASE & CO.		14,989,050	15,000,000		1.D FE
62878U-2G-6	NBN CO LTD	D	09/27/2023	JPMORGAN CHASE & CO.		4,986,250	5,000,000		1.D FE
0309999999. Subtotal - Bonds - All Other Governments						19,975,300	20,000,000		XXX
60412A-D9-1	MINNESOTA ST		08/02/2023	JPMORGAN CHASE & CO.		6,782,636	5,800,000		1.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						6,782,636	5,800,000		XXX
014464-ZB-0	ALEDO TEX INDPT SCH DIST		08/10/2023	FIRST TENNESSEE BANK		787,987	715,000		1.A Z
014464-ZD-6	ALEDO TEX INDPT SCH DIST		08/10/2023	FIRST TENNESSEE BANK		1,092,170	1,000,000		1.A Z
014464-ZE-4	ALEDO TEX INDPT SCH DIST		08/10/2023	FIRST TENNESSEE BANK		2,178,260	2,000,000		1.A Z
014464-ZF-1	ALEDO TEX INDPT SCH DIST		08/10/2023	FIRST TENNESSEE BANK		1,085,360	1,000,000		1.A Z
014464-ZG-9	ALEDO TEX INDPT SCH DIST		08/10/2023	FIRST TENNESSEE BANK		1,081,600	1,000,000		1.A Z
181070-FU-2	CLARK CNTY NEV WTR RECLAMATION		07/13/2023	BANK OF AMERICA/MERRILL LYNCH		13,427,542	12,020,000		1.B Z
181070-FV-0	CLARK CNTY NEV WTR RECLAMATION		07/13/2023	BANK OF AMERICA/MERRILL LYNCH		8,851,369	7,955,000		1.B Z
181070-FW-8	CLARK CNTY NEV WTR RECLAMATION		07/13/2023	BANK OF AMERICA/MERRILL LYNCH		15,082,652	13,620,000		1.B Z
463813-L4-5	IRVING TEX INDPT SCH DIST		07/14/2023	BOSC, INC.		3,921,957	3,415,000		1.A Z
463813-L5-2	IRVING TEX INDPT SCH DIST		07/14/2023	BOSC, INC.		3,861,788	3,400,000		1.A Z
463813-L8-6	IRVING TEX INDPT SCH DIST		07/14/2023	BOSC, INC.		7,181,946	6,450,000		1.A Z
463813-L9-4	IRVING TEX INDPT SCH DIST		07/14/2023	BOSC, INC.		6,097,245	5,500,000		1.A Z
463813-M2-8	IRVING TEX INDPT SCH DIST		07/14/2023	BOSC, INC.		5,526,750	5,000,000		1.A Z
463813-M3-6	IRVING TEX INDPT SCH DIST		07/14/2023	BOSC, INC.		4,414,920	4,000,000		1.A Z
55539C-AQ-0	MACOMB INTER SCH DIST MICH		09/28/2023	JPMORGAN CHASE & CO.		1,353,438	1,275,000		1.C Z
55539C-AR-8	MACOMB INTER SCH DIST MICH		09/28/2023	JPMORGAN CHASE & CO.		1,577,820	1,500,000		1.C Z
55539C-AS-6	MACOMB INTER SCH DIST MICH		09/28/2023	JPMORGAN CHASE & CO.		1,567,080	1,500,000		1.C Z
55539C-AT-4	MACOMB INTER SCH DIST MICH		09/28/2023	JPMORGAN CHASE & CO.		3,006,836	2,900,000		1.C Z
55539C-AU-1	MACOMB INTER SCH DIST MICH		09/28/2023	JPMORGAN CHASE & CO.		3,689,901	3,575,000		1.C Z
643154-JU-2	NEW CANEY TEX INDPT SCH DIST		07/13/2023	PIPER JAFFRAY INC.		1,001,586	875,000	3,767	1.A Z
643154-JV-0	NEW CANEY TEX INDPT SCH DIST		07/13/2023	PIPER JAFFRAY INC.		1,701,960	1,500,000	6,458	1.A Z
643154-JW-8	NEW CANEY TEX INDPT SCH DIST		07/13/2023	PIPER JAFFRAY INC.		1,463,293	1,300,000	5,597	1.A Z
643154-JX-6	NEW CANEY TEX INDPT SCH DIST		07/13/2023	PIPER JAFFRAY INC.		1,494,319	1,335,000	5,748	1.A Z
643154-JY-4	NEW CANEY TEX INDPT SCH DIST		07/13/2023	PIPER JAFFRAY INC.		1,501,511	1,350,000	5,813	1.A Z
643154-JZ-1	NEW CANEY TEX INDPT SCH DIST		07/13/2023	PIPER JAFFRAY INC.		2,213,860	2,000,000	8,611	1.A Z
64966Q-6C-9	NEW YORK CITY OF		08/10/2023	LOOP CAPITAL MARKETS		1,691,775	1,500,000		1.C Z
64966Q-6D-7	NEW YORK CITY OF		08/10/2023	LOOP CAPITAL MARKETS		1,679,700	1,500,000		1.C Z
64966Q-6E-5	NEW YORK CITY OF		08/10/2023	LOOP CAPITAL MARKETS		2,214,840	2,000,000		1.C Z
64966Q-6F-2	NEW YORK CITY OF		08/10/2023	LOOP CAPITAL MARKETS		1,928,780	1,750,000		1.C Z
64966Q-6G-0	NEW YORK CITY OF		08/10/2023	LOOP CAPITAL MARKETS		2,744,525	2,500,000		1.C Z
64966Q-6H-8	NEW YORK CITY OF		08/10/2023	LOOP CAPITAL MARKETS		1,912,050	1,750,000		1.C Z
659154-8H-4	NORTH EAST INDPT SCH DIST TEX		09/13/2023	UNION BANK OF SWITZERLAND		5,632,760	5,600,000	35,865	1.B FE
715144-DN-8	PERRYTON TEX INDPT SCH DIST		08/10/2023	OPPENHEIMER & CO., INC.		548,380	500,000		1.A Z
715144-DP-3	PERRYTON TEX INDPT SCH DIST		08/10/2023	OPPENHEIMER & CO., INC.		1,091,190	1,000,000		1.A Z

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 Administrative Symbol
715144-DQ-1	PERRYTON TEX INDPT SCH DIST		08/10/2023	OPPENHEIMER & CO., INC.		1,086,440	1,000,000		1.A Z
715144-DS-7	PERRYTON TEX INDPT SCH DIST		08/10/2023	OPPENHEIMER & CO., INC.		566,664	525,000		1.A Z
944097-ZC-1	WAXAHACHIE TEX INDPT SCH DIST		07/13/2023	JEFFERIES & COMPANY, INC.		1,406,138	1,250,000	4,167	1.A FE
944097-ZD-9	WAXAHACHIE TEX INDPT SCH DIST		07/13/2023	JEFFERIES & COMPANY, INC.		1,116,850	1,000,000	3,333	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						118,783,241	108,060,000	79,359	XXX
04108K-T2-4	ARKANSAS ST DEV FIN AUTH REV		08/09/2023	STEPHENS, INC.		2,729,126	2,370,000		1.A Z
04108K-T4-0	ARKANSAS ST DEV FIN AUTH REV		08/09/2023	STEPHENS, INC.		1,130,920	1,000,000		1.A Z
04108K-T5-7	ARKANSAS ST DEV FIN AUTH REV		08/09/2023	STEPHENS, INC.		655,914	585,000		1.A Z
04108K-T6-5	ARKANSAS ST DEV FIN AUTH REV		08/09/2023	STEPHENS, INC.		1,114,230	1,000,000		1.A Z
04108K-T7-3	ARKANSAS ST DEV FIN AUTH REV		08/09/2023	STEPHENS, INC.		1,138,519	1,025,000		1.A Z
04108K-T8-1	ARKANSAS ST DEV FIN AUTH REV		08/09/2023	STEPHENS, INC.		1,217,062	1,100,000		1.A Z
059231-X4-7	BALTIMORE MD WATER REV		09/13/2023	UNION BANK OF SWITZERLAND		1,972,938	2,200,000	5,146	1.E FE
592029-BV-3	BELMONT UNIVERSITY		08/24/2023	TRUIST BANK		721,242	670,000		1.F Z
592029-BW-1	BELMONT UNIVERSITY		08/24/2023	TRUIST BANK		918,718	845,000		1.F Z
592029-BX-9	BELMONT UNIVERSITY		08/24/2023	TRUIST BANK		1,428,271	1,300,000		1.F Z
592029-BY-7	BELMONT UNIVERSITY		08/24/2023	TRUIST BANK		1,105,770	1,000,000		1.F Z
592029-BZ-4	BELMONT UNIVERSITY		08/24/2023	TRUIST BANK		1,108,240	1,000,000		1.F FE
592029-CA-8	BELMONT UNIVERSITY		08/24/2023	TRUIST BANK		1,306,166	1,185,000		1.F Z
592029-CD-2	BELMONT UNIVERSITY		08/24/2023	TRUIST BANK		1,072,020	1,000,000		1.F Z
592029-CF-7	BELMONT UNIVERSITY		08/24/2023	TRUIST BANK		527,825	500,000		1.F Z
592029-CH-3	BELMONT UNIVERSITY		08/24/2023	TRUIST BANK		2,090,340	2,000,000		1.F Z
592029-CK-6	BELMONT UNIVERSITY		08/24/2023	TRUIST BANK		1,036,400	1,000,000		1.F Z
114894-ZM-3	BROWARD CNTY FLA ARPT SYS REV		08/31/2023	BANK OF AMERICA/MERRILL LYNCH		11,050,998	11,930,000	121,665	1.E FE
194522-ES-3	COLLEGE WILLIAM & MARY VA COLL		07/26/2023	EXCHANGE		115,000	115,000	947	1.A Z
194522-ET-1	COLLEGE WILLIAM & MARY VA COLL		07/26/2023	EXCHANGE		115,000	115,000	999	1.A Z
194522-FF-0	COLLEGE WILLIAM & MARY VA COLL		07/26/2023	EXCHANGE		1,135,000	1,135,000	9,350	1.C Z
194522-FG-8	COLLEGE WILLIAM & MARY VA COLL		07/26/2023	EXCHANGE		1,485,000	1,485,000	12,897	1.C Z
23503C-BS-5	DALLAS FORT WORTH TEX INTL ARP		07/20/2023	LOOP CAPITAL MARKETS		1,000,000	1,000,000		1.E FE
23503C-BT-3	DALLAS FORT WORTH TEX INTL ARP		07/20/2023	LOOP CAPITAL MARKETS		750,000	750,000		1.E FE
23503C-BU-0	DALLAS FORT WORTH TEX INTL ARP		07/20/2023	LOOP CAPITAL MARKETS		1,125,000	1,125,000		1.E FE
23503C-BV-8	DALLAS FORT WORTH TEX INTL ARP		07/20/2023	LOOP CAPITAL MARKETS		1,250,000	1,250,000		1.E FE
23503C-BW-6	DALLAS FORT WORTH TEX INTL ARP		07/20/2023	LOOP CAPITAL MARKETS		1,000,000	1,000,000		1.E FE
23503C-BX-4	DALLAS FORT WORTH TEX INTL ARP		07/20/2023	LOOP CAPITAL MARKETS		1,000,000	1,000,000		1.E FE
23503C-DK-0	DALLAS FORT WORTH TEX INTL ARP		08/17/2023	CABRERA CAPITAL MARKETS, INC		7,443,590	7,000,000		1.E Z
34710R-CC-2	FORT COLLINS COLO ELEC UTIL ENT		09/27/2023	TD SECURITIES		2,749,428	2,595,000		1.D Z
34710R-CE-8	FORT COLLINS COLO ELEC UTIL ENT		09/27/2023	TD SECURITIES		2,998,967	2,860,000		1.D Z
34710R-CF-5	FORT COLLINS COLO ELEC UTIL ENT		09/27/2023	TD SECURITIES		5,677,184	5,440,000		1.D Z
34710R-CG-3	FORT COLLINS COLO ELEC UTIL ENT		09/27/2023	TD SECURITIES		6,694,337	6,430,000		1.D Z
462590-NR-7	IOWA STUDENT LN LIQUIDITY CORP		08/09/2023	RBC DOMINION SECURITIES		617,466	600,000		1.C Z
462590-NS-5	IOWA STUDENT LN LIQUIDITY CORP		08/09/2023	RBC DOMINION SECURITIES		934,983	900,000		1.C Z
462590-NT-3	IOWA STUDENT LN LIQUIDITY CORP		08/09/2023	RBC DOMINION SECURITIES		1,506,384	1,440,000		1.C Z
462590-NU-0	IOWA STUDENT LN LIQUIDITY CORP		08/09/2023	RBC DOMINION SECURITIES		3,682,385	3,500,000		1.C Z
462590-NV-8	IOWA STUDENT LN LIQUIDITY CORP		08/09/2023	RBC DOMINION SECURITIES		4,229,360	4,000,000		1.C Z
462590-NW-6	IOWA STUDENT LN LIQUIDITY CORP		08/09/2023	RBC DOMINION SECURITIES		4,241,560	4,000,000		1.C Z
46263R-RX-5	IPS MULTI-SCH BLDG CORP IND		09/14/2023	STIFEL CAPITAL MARKETS		1,336,928	1,225,000		1.B Z
46263R-RY-3	IPS MULTI-SCH BLDG CORP IND		09/14/2023	STIFEL CAPITAL MARKETS		1,083,620	1,000,000		1.B Z
46263R-RZ-0	IPS MULTI-SCH BLDG CORP IND		09/14/2023	STIFEL CAPITAL MARKETS		1,075,930	1,000,000		1.B Z
46263R-SA-4	IPS MULTI-SCH BLDG CORP IND		09/14/2023	STIFEL CAPITAL MARKETS		802,785	750,000		1.B Z

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

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46263R-SB-2	IPS MULTI-SCH BLDG CORP IND		09/14/2023	STIFEL CAPITAL MARKETS		1,864,695	1,750,000		1.B Z
46263R-SC-0	IPS MULTI-SCH BLDG CORP IND		09/14/2023	STIFEL CAPITAL MARKETS		1,079,340	1,000,000		1.B Z
46263R-SD-8	IPS MULTI-SCH BLDG CORP IND		09/14/2023	STIFEL CAPITAL MARKETS		2,150,380	2,000,000		1.B Z
46263R-SE-6	IPS MULTI-SCH BLDG CORP IND		09/14/2023	STIFEL CAPITAL MARKETS		1,607,625	1,500,000		1.B Z
54659L-CG-7	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		122,080	120,000		1.F Z
54659L-CH-5	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		361,704	350,000		1.F Z
54659L-CJ-1	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		630,906	600,000		1.F FE
54659L-CK-8	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		1,709,360	1,600,000		1.F FE
54659L-CL-6	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		2,596,776	2,400,000		1.F Z
54659L-CM-4	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		1,310,040	1,200,000		1.F Z
54659L-CN-2	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		1,547,798	1,400,000		1.F Z
54659L-CP-7	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		2,580,085	2,310,000		1.F Z
54659L-CQ-5	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		2,939,352	2,605,000		1.F Z
54659L-CS-1	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		2,831,573	2,520,000		1.F Z
54659L-CU-6	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		2,097,353	1,900,000		1.F FE
54659L-CW-2	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		1,299,324	1,200,000		1.F Z
54659L-CX-0	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		1,075,840	1,000,000		1.F Z
54659L-CY-8	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		3,660,814	3,400,000		1.F Z
54659L-CZ-5	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		3,214,620	3,000,000		1.F Z
54659L-DA-9	LOUISVILLE & JEFFERSON CNTY KY		07/12/2023	JPMORGAN CHASE & CO.		1,600,890	1,500,000		1.F Z
576051-VG-8	MASSACHUSETTS ST WTR RES AUTH		09/05/2023	BANK OF AMERICA/MERRILL LYNCH		1,767,781	1,910,000	4,131	1.B Z
60637A-WE-8	MERCY HEALTH		09/27/2023	JPMORGAN CHASE & CO.		1,332,013	1,250,000		1.E Z
60637A-WF-5	MERCY HEALTH		09/27/2023	JPMORGAN CHASE & CO.		2,225,580	2,100,000		1.E Z
60637A-WG-3	MERCY HEALTH		09/27/2023	JPMORGAN CHASE & CO.		2,109,700	2,000,000		1.E Z
60637A-WJ-7	MERCY HEALTH		09/27/2023	JPMORGAN CHASE & CO.		4,788,470	4,575,000		1.E Z
60637A-WK-4	MERCY HEALTH		09/27/2023	JPMORGAN CHASE & CO.		12,443,280	12,000,000		1.E Z
60637A-WL-2	MERCY HEALTH		09/27/2023	JPMORGAN CHASE & CO.		18,609,886	19,040,000		1.E Z
60637A-WH-1	MERCY HEALTH (MO)		09/27/2023	JPMORGAN CHASE & CO.		3,530,520	3,360,000		1.E Z
64971W-5N-6	NEW YORK CITY TRANSITIONAL FIN AUT		09/05/2023	BANK OF AMERICA/MERRILL LYNCH		15,990,461	16,530,000	49,590	1.A FE
64990A-RA-5	NEW YORK ST DORM AUTH SALES TA		09/05/2023	BANK OF AMERICA/MERRILL LYNCH		4,169,794	4,290,000	69,894	1.B Z
64990A-RH-0	NEW YORK ST DORM AUTH SALES TA		09/05/2023	BANK OF AMERICA/MERRILL LYNCH		4,857,098	5,040,000	84,280	1.B Z
64990A-RR-8	NEW YORK ST DORM AUTH SALES TA		08/03/2023	JPMORGAN CHASE & CO.		5,000,000	5,000,000		1.B Z
717817-UB-4	PHILADELPHIA PA ARPT REV		09/20/2023	PIPER JAFFRAY INC.		3,248,801	3,140,000	35,325	1.F FE
717893-2R-1	PHILADELPHIA PA WTR & WASTEWTR		09/20/2023	GOLDMAN, SACHS & CO.		1,635,960	1,500,000		1.E Z
717893-2S-9	PHILADELPHIA PA WTR & WASTEWTR		09/20/2023	GOLDMAN, SACHS & CO.		3,243,660	3,000,000		1.E Z
717893-2T-7	PHILADELPHIA PA WTR & WASTEWTR		09/20/2023	GOLDMAN, SACHS & CO.		3,763,480	3,500,000		1.E Z
717893-2U-4	PHILADELPHIA PA WTR & WASTEWTR		09/20/2023	GOLDMAN, SACHS & CO.		3,210,660	3,000,000		1.E Z
717893-2V-2	PHILADELPHIA PA WTR & WASTEWTR		09/20/2023	GOLDMAN, SACHS & CO.		3,193,050	3,000,000		1.E Z
734262-GM-4	PORT HOUSTON AUTH TEX		08/09/2023	MORGAN STANLEY		3,980,970	3,500,000		1.D Z
734262-GN-2	PORT HOUSTON AUTH TEX		08/09/2023	MORGAN STANLEY		2,482,260	2,200,000		1.D Z
734262-GP-7	PORT HOUSTON AUTH TEX		08/09/2023	MORGAN STANLEY		3,133,956	2,800,000		1.D Z
734262-GQ-5	PORT HOUSTON AUTH TEX		08/09/2023	MORGAN STANLEY		6,561,695	5,905,000		1.D Z
734262-GR-3	PORT HOUSTON AUTH TEX		08/09/2023	MORGAN STANLEY		4,552,706	4,130,000		1.D Z
734262-GT-9	PORT HOUSTON AUTH TEX		08/09/2023	MORGAN STANLEY		5,223,984	4,800,000		1.D Z
795576-LS-4	SALT LAKE CITY UTAH ARPT REV		07/20/2023	BANK OF AMERICA/MERRILL LYNCH		4,445,680	4,000,000		1.F Z
795576-LT-2	SALT LAKE CITY UTAH ARPT REV		07/20/2023	BANK OF AMERICA/MERRILL LYNCH		1,132,060	1,000,000		1.F Z
795576-LW-5	SALT LAKE CITY UTAH ARPT REV		07/20/2023	BANK OF AMERICA/MERRILL LYNCH		1,110,080	1,000,000		1.E FE
795576-LX-3	SALT LAKE CITY UTAH ARPT REV		07/20/2023	BANK OF AMERICA/MERRILL LYNCH		1,104,020	1,000,000		1.F Z

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

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795576-LY-1	SALT LAKE CITY UTAH ARPT REV		07/20/2023	BANK OF AMERICA/MERRILL LYNCH		1,650,870	1,500,000		1.F Z
45204F-VD-4	THEORY AND COMPUTING SCIENCES BUIL		08/16/2023	FIFTH THIRD SECURITIES, INC.		1,500,000	1,500,000		1.F FE
45204F-VE-2	THEORY AND COMPUTING SCIENCES BUIL		08/16/2023	FIFTH THIRD SECURITIES, INC.		1,700,000	1,700,000		1.F FE
45204F-VF-9	THEORY AND COMPUTING SCIENCES BUIL		08/16/2023	FIFTH THIRD SECURITIES, INC.		3,000,000	3,000,000		1.F Z
89602R-KH-7	TRIBOROUGH BRDG & TUNL AUTH NY		08/09/2023	SEIBERT, BRANFORD INC.		1,154,230	1,000,000		1.D Z
89602R-KK-0	TRIBOROUGH BRDG & TUNL AUTH NY		08/09/2023	SEIBERT, BRANFORD INC.		1,132,750	1,000,000		1.D Z
89602R-KL-8	TRIBOROUGH BRDG & TUNL AUTH NY		08/09/2023	SEIBERT, BRANFORD INC.		1,120,820	1,000,000		1.D Z
89602R-KM-6	TRIBOROUGH BRDG & TUNL AUTH NY		08/09/2023	SEIBERT, BRANFORD INC.		1,265,343	1,140,000		1.D Z
89602R-KN-4	TRIBOROUGH BRDG & TUNL AUTH NY		08/09/2023	SEIBERT, BRANFORD INC.		1,100,980	1,000,000		1.D Z
0909999999. Subtotal - Bonds - U.S. Special Revenues						265,127,758	254,190,000	394,224	XXX
817826-AF-7	7-ELEVEN INC		09/26/2023	Various		4,402,173	7,110,000	23,415	2.B FE
00108W-AN-0	AEP TEXAS INC		09/21/2023	GOLDMAN, SACHS & CO.		1,356,905	2,075,000	25,851	2.A FE
00774M-AX-3	AERCAP IRELAND CAPITAL DAC	D	08/03/2023	Various		8,793,062	10,886,000	6,252	2.B FE
00774M-AZ-8	AERCAP IRELAND CAPITAL DAC	D	08/10/2023	GOLDMAN, SACHS & CO.		14,880,150	20,000,000	221,054	2.B FE
00130H-CH-6	AES CORPORATION (THE)		09/27/2023	Various		13,031,281	13,300,000	212,944	2.C FE
010392-FM-5	ALABAMA POWER CO		07/21/2023	SUSQUEHANNA FINANCIAL GROUP LLLP		3,172,480	4,000,000	60,000	1.G FE
014916-AA-8	ALEXANDER FUNDING TRUST II		08/15/2023	MIZUHO SECURITIES USA INC.		12,000,000	12,000,000		2.C FE
02209S-BL-6	ALTRIA GROUP INC ABS		09/20/2023	U.S. BANCORP		386,875	500,000	1,633	2.B FE
00253X-AA-9	AMERICAN AIRLINES INC		07/27/2023	MORGAN STANLEY		2,034,141	2,062,500	3,151	3.A FE
025537-AP-6	AMERICAN ELECTRIC POWER COMPANY IN		08/22/2023	RBC DOMINION SECURITIES		5,033,763	7,915,000	123,617	2.B FE
02557T-AD-1	AMERICAN ELECTRIC POWER COMPANY IN		09/27/2023	NATIONAL GENERAL RE		1,493,556	1,500,000	9,973	2.C FE
03027X-CE-8	AMERICAN TOWER CORPORATION		09/12/2023	RBC DOMINION SECURITIES		19,965,600	20,000,000		2.C FE
03027X-CF-5	AMERICAN TOWER CORPORATION		09/12/2023	RBC DOMINION SECURITIES		14,947,350	15,000,000		2.C FE
031162-DP-2	AMGEN INC		08/21/2023	MORGAN STANLEY		2,448,330	2,480,000	60,667	2.A FE
031162-DS-6	AMGEN INC		08/16/2023	GOLDMAN, SACHS & CO.		9,543,000	10,000,000	258,222	2.A FE
032177-AJ-6	AMSTED INDUSTRIES INCORPORATED		09/27/2023	NATIONAL GENERAL RE		425,794	500,000	8,479	3.C FE
00203Q-AF-4	AP MOELLER - MAERSK A/S	D	09/11/2023	BARCLAYS		9,959,000	10,000,000		2.B FE
00213M-AV-6	APX GROUP INC		09/05/2023	Market Axess		374,436	385,000	1,588	3.B FE
03959K-AC-4	ARCHROCK PARTNERS LP / ARCHROCK PA		07/26/2023	BANK OF AMERICA/MERRILL LYNCH		3,800,000	4,000,000	81,250	4.B FE
007036-PC-4	ARMT_05-6A RMBS		08/25/2023	DIRECT			17,804		6. *
04273W-AD-3	ARROW ELECTRONICS INC		07/05/2023	JPMORGAN CHASE & CO.		6,228,643	6,238,000	133,727	2.C FE
04288B-AB-6	ARSENAL AIC PARENT LLC		07/27/2023	WELLS FARGO		4,100,000	4,100,000		3.C FE
045054-AR-4	ASHTEAD CAPITAL INC	C	07/24/2023	BANK OF AMERICA/MERRILL LYNCH		5,994,720	6,000,000		2.B FE
00206R-CP-5	AT&T INC		08/17/2023	JPMORGAN CHASE & CO.		4,336,850	5,000,000	60,000	2.B FE
00206R-JZ-6	AT&T INC		08/03/2023	WELLS FARGO		7,186,100	10,000,000	64,167	2.B FE
28622E-AC-2	AWPT_21-13 CLO		07/17/2023	MORGAN STANLEY		19,636,000	20,000,000	7,511	1.A FE
05523U-AL-4	BAE SYSTEMS (HOLDINGS) LTD	C	09/25/2023	WELLS FARGO		843,110	1,000,000	22,431	2.A FE
059165-EC-0	BALTIMORE GAS & ELECTRIC		09/27/2023	KEYBANC CAPITAL MARKETS		5,146,650	5,000,000	156,986	1.G FE
05946K-AJ-0	BANCO BILBAO VIZCAYA ARGENTARIA SA	D	07/06/2023	Jane Street Execution Services, LLC		902,400	1,000,000	3,500	1.G FE
06051G-KS-7	BANK OF AMERICA CORP		09/27/2023	NATIONAL GENERAL RE		887,236	900,000	14,596	1.G FE
06051G-LS-6	BANK OF AMERICA CORP		09/12/2023	BANK OF AMERICA/MERRILL LYNCH		30,000,000	30,000,000		1.E FE
06051G-LU-1	BANK OF AMERICA CORP		09/12/2023	BANK OF AMERICA/MERRILL LYNCH		30,000,000	30,000,000		1.E FE
06051G-LV-9	BANK OF AMERICA CORP		09/12/2023	BANK OF AMERICA/MERRILL LYNCH		30,000,000	30,000,000		1.E FE
06428C-AA-2	BANK OF AMERICA NA		08/14/2023	BANK OF AMERICA/MERRILL LYNCH		10,000,000	10,000,000		1.E FE
06428C-AC-8	BANK OF AMERICA NA		08/14/2023	BANK OF AMERICA/MERRILL LYNCH		11,000,000	11,000,000		1.E FE
06368L-WU-6	BANK OF MONTREAL	A	09/18/2023	BANK MONTREAL / NESBITT BURNS		6,000,000	6,000,000		1.F FE
054989-AA-6	BAT CAPITAL CORP ABS	C	09/27/2023	Various		6,479,158	6,500,000	14,536	2.B FE
054989-AB-4	BAT CAPITAL CORP ABS	C	07/31/2023	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000		2.B FE
054989-AC-2	BAT CAPITAL CORP ABS	C	07/31/2023	BANK OF AMERICA/MERRILL LYNCH		10,500,000	10,500,000		2.B FE
054989-AD-0	BAT CAPITAL CORP ABS	C	07/31/2023	BANK OF AMERICA/MERRILL LYNCH		17,000,000	17,000,000		2.B FE

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05526D-BB-0	BAT CAPITAL CORP ABS	C	09/05/2023	DEUTSCHE BANK AG		461,890	500,000	1,087	2.B FE
05526D-BS-3	BAT CAPITAL CORP ABS	C	09/20/2023	BARCLAYS		1,086,101	1,380,000	18,496	2.B FE
05530Q-AQ-3	BAT INTERNATIONAL FINANCE PLC ABS	D	07/31/2023	DEUTSCHE BANK AG		5,000,000	5,000,000		2.B FE
071705-AA-5	BAUSCH + LOMB ESCROW CORP		09/27/2023	Various		14,500,000	14,500,000		4.A FE
075887-BX-6	BECTON DICKINSON AND COMPANY		09/28/2023	BANK OF AMERICA/MERRILL LYNCH		6,646,560	8,000,000	120,356	2.B FE
0778FP-AA-7	BELL ALIANT REGIONAL COMMUNICATION	A	09/21/2023	GOLDMAN, SACHS & CO.		3,959,350	5,000,000	107,880	2.A FE
0778FP-AJ-8	BELL CANADA INC	A	09/26/2023	HSBC SECURITIES, INC.		3,383,200	5,000,000	21,799	2.A FE
092113-AW-9	BLACK HILLS CORPORATION		09/06/2023	MUFG SECURITIES AMERICAS INC		9,922,500	10,000,000		2.A FE
09631B-AA-1	BLUEM_31-A1 CLO		07/14/2023	Various		34,900,828	35,480,000	569,011	1.A FE
05565E-CE-3	BMW US CAPITAL LLC	C	08/08/2023	BANK OF AMERICA/MERRILL LYNCH		24,992,250	25,000,000		1.F FE
05565E-CF-0	BMW US CAPITAL LLC	C	08/08/2023	BANK OF AMERICA/MERRILL LYNCH		14,974,500	15,000,000		1.F FE
05565A-5R-0	BNP PARIBAS SA	D	08/07/2023	BNP CAPITAL MARKETS		5,000,000	5,000,000		2.C FE
097023-CV-5	BOEING CO		08/15/2023	Various		17,811,286	18,472,000	307,609	2.C FE
100743-AM-5	BOSTON GAS COMPANY		09/25/2023	SCOTIA CAPITAL (USA) INC.		3,382,640	4,000,000	4,592	2.A FE
100743-AN-3	BOSTON GAS COMPANY		08/15/2023	GOLDMAN, SACHS & CO.		6,841,870	7,000,000	32,125	2.A FE
101137-AE-7	BOSTON SCIENTIFIC CORP		09/27/2023	WELLS FARGO		4,440,095	4,266,000	103,214	2.A FE
11135F-BV-2	BROADCOM INC		07/10/2023	RBC DOMINION SECURITIES		4,438,150	5,000,000	38,998	2.C FE
112585-AH-7	BROOKFIELD ASSET MANAGEMENT INC	A	09/05/2023	JPMORGAN CHASE & CO.		593,329	610,000	3,524	1.G FE
114259-AX-2	BROOKLYN UNION GAS CO		09/12/2023	BNP CAPITAL MARKETS		15,000,000	15,000,000		2.B FE
120568-BB-5	BUNGE LIMITED FINANCE CORPORATION		08/21/2023	Jane Street Execution Services, LLC		1,006,659	1,090,000	296	2.B FE
12116L-AC-3	BURFORD CAPITAL GLOBAL FINANCE LLC		08/21/2023	Jane Street Execution Services, LLC		487,885	540,000	13,200	3.C FE
13607H-R4-6	CANADIAN IMPERIAL BANK OF COMMERCE	A	09/27/2023	NATIONAL GENERAL RE		864,797	900,000	14,025	1.F FE
13607L-WW-9	CANADIAN IMPERIAL BANK OF COMMERCE	A	09/26/2023	CIBC WORLD MARKETS		15,000,000	15,000,000		1.F FE
13648T-AF-4	CANADIAN PACIFIC RAILWAY COMPANY	A	09/26/2023	MORGAN STANLEY		1,334,080	1,600,000	30,707	2.B FE
143658-BR-2	CARNIVAL CORP		08/28/2023	Various		7,684,360	8,624,000	158,143	4.C FE
143658-BW-1	CARNIVAL CORP		08/02/2023	Various		8,410,000	8,400,000		3.C FE
1248EP-CQ-4	CCO HOLDINGS LLC		07/17/2023	FLOW TRADERS BV		1,589,355	1,930,000	42,782	3.C FE
12513G-BG-3	CDW LLC		09/27/2023	NATIONAL GENERAL RE		1,084,422	1,200,000	10,324	2.C FE
15032A-AN-7	CEDF 2016-5A A1R CLO		09/27/2023	NATIONAL GENERAL RE		753,475	755,000	10,072	1.A FE
15089Q-AK-0	CELANESE US HOLDINGS LLC		09/27/2023	Various		2,108,172	2,420,000	4,622	2.C FE
15135B-AY-7	CENTENE CORPORATION		09/27/2023	NATIONAL GENERAL RE		1,091,921	1,290,000	6,321	2.C FE
15189X-BD-9	CENTERPOINT ENERGY HOUSTON ELECTRI		09/13/2023	RBC DOMINION SECURITIES		17,979,840	18,000,000		1.F FE
15189T-BF-3	CENTERPOINT ENERGY INC		08/08/2023	MORGAN STANLEY		19,963,200	20,000,000		2.B FE
12527G-AF-0	CF INDUSTRIES INC		08/17/2023	GOLDMAN, SACHS & CO.		13,052,870	13,000,000	286,254	2.B FE
14311A-AS-1	CGMS 2014-5A A1RR CLO		09/27/2023	NATIONAL GENERAL RE		2,456,356	2,463,303	33,057	1.A FE
16115Q-AG-5	CHART INDUSTRIES INC		07/14/2023	MORGAN STANLEY		3,007,003	2,800,000	12,086	4.C FE
161175-BM-5	CHARTER COMMUNICATIONS OPERATING L		09/29/2023	Various		13,427,190	16,000,000	219,927	2.C FE
161175-BZ-6	CHARTER COMMUNICATIONS OPERATING L		09/27/2023	NATIONAL GENERAL RE		859,590	1,350,000	15,225	2.C FE
16411Q-AK-7	CHENIERE ENERGY PARTNERS LP		09/27/2023	NATIONAL GENERAL RE		214,371	250,000	722	2.C FE
125523-AK-6	CIGNA CORP		09/27/2023	Various		10,231,890	12,000,000	168,506	2.A FE
125523-CL-2	CIGNA CORP		08/03/2023	U.S. BANCORP		2,852,964	3,420,000	32,376	2.A FE
17325F-BB-3	CITIBANK NA		09/26/2023	BANK OF AMERICA/MERRILL LYNCH		3,001,290	3,000,000		1.D Z
172967-PA-3	CITIGROUP INC		09/21/2023	WELLS FARGO		15,156,450	15,000,000	334,400	1.G FE
17888H-AA-1	CIVITAS RESOURCES INC		07/13/2023	MUFG SECURITIES AMERICAS INC		1,842,750	1,800,000	7,538	3.C FE
12572Q-AK-1	CME GROUP INC		08/21/2023	JPMORGAN CHASE & CO.		933,877	1,130,000	13,143	1.D FE
12592B-AR-5	CNH INDUSTRIAL CAPITAL LLC		09/11/2023	RBC DOMINION SECURITIES		9,939,900	10,000,000		2.B FE
19828A-AA-5	COLUMBIA PIPELINES HOLDING COMPANY		08/02/2023	TD SECURITIES		2,999,940	3,000,000		2.B FE
19828T-AA-4	COLUMBIA PIPELINES OPERATING COMPA		08/02/2023	TD SECURITIES		6,999,860	7,000,000		2.A FE
19828T-AB-2	COLUMBIA PIPELINES OPERATING COMPA		08/02/2023	TD SECURITIES		9,996,400	10,000,000		2.A FE
19828T-AC-0	COLUMBIA PIPELINES OPERATING COMPA		08/02/2023	TD SECURITIES		8,996,220	9,000,000		2.A FE

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19828T-AD-8	COLUMBIA PIPELINES OPERATING COMPA		08/02/2023	TD SECURITIES		3,999,920	4,000,000		2.A FE
19828T-AE-6	COLUMBIA PIPELINES OPERATING COMPA		08/02/2023	TD SECURITIES		9,999,800	10,000,000		2.A FE
20030N-AY-7	COMCAST CORP		09/28/2023	U.S. BANCORP		4,148,285	3,934,000	65,135	1.G FE
20030N-EF-4	COMCAST CORPORATION		09/28/2023	MIZUHO SECURITIES USA INC.		9,082,800	10,000,000	212,514	1.G FE
200339-DX-4	COMERICA BANK		08/03/2023	Jane Street Execution Services, LLC		940,240	1,000,000	1,111	2.B FE
20337Y-AA-5	COMMSCOPE INC		08/02/2023	Various		6,759,625	7,450,000	56,592	5.A FE
205768-AS-3	COMSTOCK RESOURCES INC		08/03/2023	JPMORGAN CHASE & CO.		455,630	500,000	14,625	4.A FE
20826F-BG-0	CONOCOPHILLIPS CO		08/08/2023	TD SECURITIES		9,974,500	10,000,000		1.F FE
209111-FK-4	CONSOLIDATED EDISON COMPANY OF NEW		09/27/2023	BNP CAPITAL MARKETS		8,270,299	11,212,000	157,310	2.A FE
210385-AD-2	CONSTELLATION ENERGY GENERATION LL		09/26/2023	BANK OF AMERICA/MERRILL LYNCH		12,988,690	13,000,000		2.B FE
210385-AE-0	CONSTELLATION ENERGY GENERATION LL		09/26/2023	BANK OF AMERICA/MERRILL LYNCH		19,992,000	20,000,000		2.B FE
210518-DS-2	CONSUMERS ENERGY COMPANY		09/27/2023	NATIONAL GENERAL RE		1,171,067	1,200,000	4,030	1.E FE
210518-DV-5	CONSUMERS ENERGY COMPANY		09/27/2023	NATIONAL GENERAL RE		880,322	900,000	6,493	1.E FE
22207A-AA-0	COTY INTERNATIONAL LLC		07/19/2023	Various		9,502,500	9,500,000		3.A FE
22550L-2C-4	CREDIT SUISSE AG (NEW YORK BRANCH)	D	09/05/2023	Jane Street Execution Services, LLC		570,042	600,000	7,277	1.E FE
22822V-BB-6	CROWN CASTLE INC		09/27/2023	NATIONAL GENERAL RE		857,422	900,000	3,120	2.B FE
22822V-AX-9	CROWN CASTLE INTERNATIONAL CORP		09/06/2023	GOLDMAN, SACHS & CO.		8,939,994	13,518,000	170,965	2.B FE
22944B-AK-4	CSMC 2007-5 1A10 RMBS		09/01/2023	Various		4,230	4,274		6. FE
126408-GS-6	CSX CORP		08/08/2023	Various		10,588,410	9,995,000	172,691	1.G FE
126408-HW-6	CSX CORP		09/05/2023	MORGAN STANLEY		12,975,430	13,000,000		1.G FE
23166M-AA-1	CUSHMAN & WAKEFIELD US BORROWER LL		08/21/2023	JPMORGAN CHASE & CO.		3,963,125	4,250,000	78,094	3.C FE
23166M-AC-7	CUSHMAN & WAKEFIELD US INC		08/11/2023	Various		4,597,142	4,600,000		3.C FE
126650-CN-8	CVS HEALTH CORP		09/27/2023	Various		16,913,700	17,000,000	95,809	2.B FE
126650-CS-7	CVS HEALTH CORP		09/27/2023	NATIONAL GENERAL RE		1,158,532	1,170,420	18,857	2.B FE
126650-DK-3	CVS HEALTH CORP		08/15/2023	BANK OF AMERICA/MERRILL LYNCH		5,632,200	7,000,000	109,083	2.B FE
126650-DP-2	CVS HEALTH CORP		09/27/2023	GOLDMAN, SACHS & CO.		4,472,650	7,000,000	19,950	2.B FE
23918K-AS-7	DAVITA INC		09/27/2023	NATIONAL GENERAL RE		617,854	750,000	11,177	4.A FE
23311V-AH-0	DCP MIDSTREAM OPERATING LP		07/19/2023	BARCLAYS		6,892,130	7,000,000	65,771	2.C FE
24703T-AD-8	DELL INTERNATIONAL LLC		09/27/2023	NATIONAL GENERAL RE		902,746	900,000	15,351	2.B FE
24703T-AE-6	DELL INTERNATIONAL LLC		09/27/2023	NATIONAL GENERAL RE		1,346,731	1,380,000	33,059	2.B FE
25389J-AR-7	DIGITAL REALTY TRUST LP		09/05/2023	BARCLAYS		957,993	1,030,000	2,329	2.B FE
25746U-AV-1	DOMINION RESOURCES INC		09/21/2023	MORGAN STANLEY		981,675	991,000	16,379	2.B FE
26154D-AA-8	DREAM FINDERS HOMES INC		08/08/2023	BANK OF AMERICA/MERRILL LYNCH		2,800,000	2,800,000		3.C FE
233331-BF-3	DTE ENERGY COMPANY		07/07/2023	DEUTSCHE BANK AG		5,149,260	6,000,000	63,917	2.B FE
26441C-BZ-7	DUKE ENERGY CORP		09/05/2023	MIZUHO SECURITIES USA INC.		12,989,990	13,000,000		2.B FE
26441C-CA-1	DUKE ENERGY CORP		09/05/2023	MIZUHO SECURITIES USA INC.		6,996,990	7,000,000		2.B FE
28470R-AH-5	ELDORADO RESORTS INC		09/27/2023	NATIONAL GENERAL RE		491,746	500,000	7,465	4.A FE
29250R-AT-3	ENBRIDGE ENERGY PARTNERS		07/25/2023	JEFFERIES & COMPANY, INC.		6,025,790	6,340,000	127,857	2.A FE
29273R-BK-4	ENERGY TRANSFER PARTNERS LP		09/27/2023	NATIONAL GENERAL RE		847,603	900,000	17,010	2.C FE
29366M-AE-8	ENTERGY ARKANSAS LLC		08/14/2023	KEYBANC CAPITAL MARKETS		4,971,950	5,000,000		1.F Z
29364W-AZ-1	ENTERGY LOUISIANA LLC		07/20/2023	JPMORGAN CHASE & CO.		5,165,785	5,570,000	69,031	1.F FE
29364W-BC-1	ENTERGY LOUISIANA LLC		09/25/2023	SEAPORT GROUP		3,812,850	5,000,000	102,667	1.F FE
29364W-BL-1	ENTERGY LOUISIANA LLC		09/26/2023	UNION BANK OF SWITZERLAND		4,145,500	5,000,000	8,576	1.F FE
29365T-AN-4	ENTERGY TEXAS INC		09/25/2023	Various		12,812,630	13,000,000	37,056	1.G FE
29379V-CD-3	ENTERPRISE PRODUCTS OPERATING LLC		09/27/2023	NATIONAL GENERAL RE		880,514	900,000	7,624	1.G FE
294429-AS-4	EQUIFAX INC		08/17/2023	JPMORGAN CHASE & CO.		4,803,522	5,711,000	47,211	2.B FE
29444U-BF-2	EQUINIX INC		09/27/2023	NATIONAL GENERAL RE		1,477,125	1,606,500	4,016	2.B FE
29670G-AF-9	ESSENTIAL UTILITIES INC		09/25/2023	STIFEL CAPITAL MARKETS		2,960,890	3,782,000	36,811	2.B FE

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29670G-AG-7	ESSENTIAL UTILITIES INC		08/22/2023	Various		10,300,460	11,551,000	183,900	2.B FE
30036F-AB-7	EVERGY KANSAS CENTRAL INC		08/17/2023	Various		3,702,043	3,866,000	96,102	1.F FE
30040W-AU-2	EVERSOURCE ENERGY		09/28/2023	MUFG SECURITIES AMERICAS INC		11,189,400	12,000,000	240,875	2.A FE
30040W-AV-0	EVERSOURCE ENERGY		09/27/2023	NATIONAL GENERAL RE		1,172,167	1,200,000	21,533	2.A FE
30161N-AV-3	EXELON CORP		08/22/2023	JPMORGAN CHASE & CO.		2,628,790	3,257,000	51,936	2.B FE
30161N-BH-3	EXELON CORPORATION		09/21/2023	GOLDMAN, SACHS & CO.		5,492,950	7,421,000	8,452	2.B FE
30190A-AC-8	F&G ANNUITIES & LIFE INC		09/20/2023	EXCHANGE		642,756	640,000	8,814	2.C FE
31429K-AD-5	FEDERATION DES CAISSES DESJARDINS	A	09/27/2023	NATIONAL GENERAL RE		933,919	987,300	2,642	1.E FE
31428X-AW-6	FEDEX CORP		08/17/2023	GOLDMAN, SACHS & CO.		7,088,320	8,000,000	40,800	2.B FE
31620M-BV-7	FIDELITY NATIONAL INFORMATION SERV		09/27/2023	NATIONAL GENERAL RE		1,170,788	1,200,000	10,800	2.B FE
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LT	D	09/27/2023	Various		4,711,459	5,500,000	73,281	3.A FE
345370-DA-5	FORD MOTOR COMPANY		07/17/2023	BANK OF AMERICA/MERRILL LYNCH		3,835,500	4,800,000	67,492	3.A FE
345397-B6-9	FORD MOTOR CREDIT COMPANY LLC		09/27/2023	NATIONAL GENERAL RE		403,577	500,000	5,035	3.A FE
345397-B9-3	FORD MOTOR CREDIT COMPANY LLC		07/19/2023	BANK OF AMERICA/MERRILL LYNCH		1,009,500	1,200,000	15,563	3.A FE
345397-XL-2	FORD MOTOR CREDIT COMPANY LLC		07/06/2023	Jane Street Execution Services, LLC		783,744	830,000	14,869	3.A FE
35640Y-AK-3	FREEDOM MORTGAGE CORP		09/14/2023	JPMORGAN CHASE & CO.		2,763,600	2,820,000		4.B FE
35640Y-AL-1	FREEDOM MORTGAGE CORP		09/14/2023	JPMORGAN CHASE & CO.		4,606,000	4,700,000		4.B FE
36320W-AQ-9	GALXY 2015-21A CR CLO		09/27/2023	NATIONAL GENERAL RE		974,500	1,000,000	14,065	1.E FE
364760-AP-3	GAP INC		08/21/2023	BANK OF AMERICA/MERRILL LYNCH		440,796	600,000	8,579	4.A FE
361448-BM-4	GATX CORPORATION		09/06/2023	BANK OF AMERICA/MERRILL LYNCH		9,967,500	10,000,000		2.B Z
36267V-AM-5	GE HEALTHCARE TECHNOLOGIES INC		09/26/2023	Various		10,294,100	10,000,000	190,424	2.B FE
37045X-ED-4	GENERAL MOTORS FINANCIAL CO INC		07/06/2023	RBC DOMINION SECURITIES		5,010,200	5,000,000	889	2.B FE
37940X-AF-9	GLOBAL PAYMENTS INC		09/27/2023	NATIONAL GENERAL RE		968,332	1,020,000	5,610	2.C FE
36267Q-AA-2	GN BONDCO LLC		09/28/2023	Various		13,307,500	13,500,000		3.B FE
37147V-AA-5	GNRT 2023-12A A CLO		08/07/2023	GOLDMAN, SACHS & CO.		31,500,000	31,500,000	1	1.A FE
38141G-A3-8	GOLDMAN SACHS GROUP INC/THE		08/14/2023	GOLDMAN, SACHS & CO.		5,000,000	5,000,000		3.A FE
38141G-ZM-9	GOLDMAN SACHS GROUP INC/THE		09/25/2023	BNP CAPITAL MARKETS		12,116,700	15,000,000	42,653	1.F FE
384311-AA-4	GRAFTECH FINANCE INC		07/14/2023	JEFFERIES & COMPANY, INC.		2,209,500	2,700,000	10,984	4.A FE
39807U-AD-8	GREYSTAR REAL ESTATE PARTNERS LLC		08/07/2023	JPMORGAN CHASE & CO.		4,500,000	4,500,000		3.C FE
36264N-AB-0	GSK CONSUMER HEALTHCARE CAPITAL UK	D	09/27/2023	NATIONAL GENERAL RE		863,357	900,000	234	2.B FE
36268N-AA-8	GTCR W-2 MERGER SUB LLC		09/20/2023	JPMORGAN CHASE & CO.		18,500,000	18,500,000		3.C FE
404119-CA-5	HCA INC		07/06/2023	BNP CAPITAL MARKETS		459,372	530,000	6,647	2.C FE
404119-CH-0	HCA INC		08/08/2023	EXCHANGE		32,312,446	32,630,000	405,043	2.C FE
404119-CJ-6	HCA INC		08/08/2023	EXCHANGE		197,106	220,000	2,949	2.C FE
404119-CK-3	HCA INC		08/08/2023	EXCHANGE		11,895,739	12,000,000	172,792	2.C FE
404119-CL-1	HCA INC		08/08/2023	EXCHANGE		2,997,127	3,000,000	55,115	2.C FE
404119-CP-2	HCA INC		09/27/2023	NATIONAL GENERAL RE		870,265	900,000	18,590	2.C FE
422806-AA-7	HEICO CORP		07/19/2023	SUNTRUST INVESTMENT SERVICES, INC.		14,979,000	15,000,000		2.B FE
422806-AB-5	HEICO CORP		07/19/2023	SUNTRUST INVESTMENT SERVICES, INC.		14,944,800	15,000,000		2.B FE
431318-AZ-7	HILCORP ENERGY I LP		07/18/2023	GOLDMAN, SACHS & CO.		4,271,125	4,700,000	77,517	3.C FE
443201-AB-4	HOWMET AEROSPACE INC		09/08/2023	BANK OF AMERICA/MERRILL LYNCH		4,951,020	5,757,000	27,346	3.A FE
444859-BX-9	HUMANA INC		09/26/2023	Various		10,893,621	11,855,000	22,781	2.B FE
44891A-CN-5	HYUNDAI CAPITAL AMERICA		09/18/2023	JPMORGAN CHASE & CO.		24,984,000	25,000,000		2.A FE
44891A-CP-0	HYUNDAI CAPITAL AMERICA		09/18/2023	JPMORGAN CHASE & CO.		19,949,600	20,000,000		2.A FE
451102-BW-6	ICAHN ENTERPRISES LP		08/03/2023	Various		1,174,403	1,220,000	21,077	3.C FE
45138L-BJ-1	IDAHO POWER COMPANY		09/28/2023	Various		24,348,200	25,000,000	33,833	1.G FE
45256#-AB-8	IMPACT CIL PARENT CMBS		08/22/2023	DIRECT		4,731,650	4,731,650		1.G FE
45669E-AD-8	INDX 2007-AR5 CM RMBS		09/01/2023	DIRECT			43,933		6. FE
44984W-AH-0	INEOS FINANCE PLC	D	09/14/2023	STIFEL CAPITAL MARKETS		2,176,375	2,300,000	91,425	3.B FE

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45687V-AA-4	INGERSOLL RAND INC		08/08/2023	GOLDMAN, SACHS & CO.		6,972,770	7,000,000		2.C FE
45687V-AB-2	INGERSOLL RAND INC		08/08/2023	JPMORGAN CHASE & CO.		9,923,400	10,000,000		2.C FE
458140-CK-4	INTEL CORPORATION		08/03/2023	BNP CAPITAL MARKETS		4,929,150	5,000,000	145,042	1.F FE
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC		09/27/2023	NATIONAL GENERAL RE		863,325	900,000	11,093	1.G FE
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC		07/13/2023	SMBC Nikko Securities America, Inc		2,381,250	2,500,000	729	3.A FE
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY PLC		08/01/2023	GOLDMAN, SACHS & CO.		3,316,250	3,500,000	43,313	3.A FE
460146-CK-7	INTERNATIONAL PAPER CO		09/25/2023	WELLS FARGO		4,609,985	5,500,000	72,400	2.B FE
460146-CQ-4	INTERNATIONAL PAPER CO		09/22/2023	WELLS FARGO		1,321,709	1,660,000	8,318	2.B FE
460146-CS-0	INTERNATIONAL PAPER CO		09/27/2023	WELLS FARGO		2,117,543	2,725,000	14,488	2.B FE
461070-AU-8	INTERSTATE POWER AND LIGHT CO		09/18/2023	MUFG SECURITIES AMERICAS INC		9,945,800	10,000,000		2.A Z
46188B-AB-8	INVITATION HOMES OPERATING PARTNER		09/27/2023	NATIONAL GENERAL RE		870,150	1,038,000	8,754	2.B FE
46266T-AB-4	IQVIA INC		08/16/2023	BARCLAYS		4,938,850	5,000,000	67,292	2.C FE
469814-AB-3	JACOBS ENGINEERING GROUP INC.		09/05/2023	Jane Street Execution Services, LLC		950,866	940,000	3,150	2.B Z
46590X-AM-8	JBS USA LUX SA		08/22/2023	EXCHANGE		4,845,601	4,850,000	40,922	2.C FE
46590X-AN-6	JBS USA LUX SA		09/27/2023	Various		11,520,059	11,880,000	23,825	2.C FE
46590X-AP-1	JBS USA LUX SA		08/22/2023	EXCHANGE		15,816,064	16,000,000	129,333	2.C FE
46590X-AS-5	JBS USA LUX SA		08/22/2023	EXCHANGE		19,850,812	20,000,000	51,389	2.C FE
46590X-AU-0	JBS USA LUX SA		08/22/2023	EXCHANGE		4,236,680	4,250,000	15,834	2.C FE
46590X-AY-2	JBS USA LUX SA		08/22/2023	EXCHANGE		19,695,289	20,000,000	450,417	2.C FE
46590X-AZ-9	JBS USA LUX SA		08/22/2023	EXCHANGE		36,729,046	37,000,000	110,615	2.C FE
46590X-AL-0	JBS USA LUX SA/JBS FOOD CO/JBS USA		08/22/2023	EXCHANGE		7,081,603	7,095,000	40,106	2.C FE
46590X-AX-4	JBS USA LUX SA/JBS FOOD CO/JBS USA		08/22/2023	EXCHANGE		1,974,844	2,000,000	29,250	2.C FE
47214B-AA-6	JBS USA LUX SA/JBS FOOD CO/JBS USA		09/05/2023	RBC DOMINION SECURITIES		9,986,800	10,000,000		2.C FE
47214B-AB-4	JBS USA LUX SA/JBS FOOD CO/JBS USA		09/05/2023	RBC DOMINION SECURITIES		13,933,500	14,000,000		2.C FE
24422E-XB-0	JOHN DEERE CAPITAL CORP		09/27/2023	NATIONAL GENERAL RE		888,315	900,000	9,034	1.F FE
46647P-DR-4	JPMORGAN CHASE & CO		09/27/2023	Various		12,508,070	13,000,000	198,990	1.E FE
49177J-AG-7	KENVUE INC		09/27/2023	NATIONAL GENERAL RE		879,955	900,000	625	1.F FE
48259B-AA-0	KKR 38A A1 CLO		07/14/2023	DEUTSCHE BANK AG		15,808,000	16,000,000	2,946	1.A FE
50076Q-AN-6	KRAFT HEINZ FOODS CO		09/28/2023	MORGAN STANLEY		3,300,473	3,250,000	31,101	2.B FE
50076Q-AR-7	KRAFT HEINZ FOODS CO		09/13/2023	BARCLAYS		5,414,700	5,000,000	46,788	2.B FE
502431-AP-4	L3HARRIS TECHNOLOGIES INC		08/03/2023	Various		29,966,400	30,000,000	5,250	2.B FE
502431-AQ-2	L3HARRIS TECHNOLOGIES INC		07/27/2023	BANK OF AMERICA/MERRILL LYNCH		19,978,600	20,000,000		2.B FE
502431-AR-0	L3HARRIS TECHNOLOGIES INC		07/27/2023	JPMORGAN CHASE & CO.		5,482,565	5,500,000		2.B FE
516806-AG-1	LAREDO PETROLEUM INC		09/18/2023	WELLS FARGO		4,747,000	4,700,000	92,531	4.C FE
50200Y-AQ-1	LCM 30A AR CLO		07/17/2023	GOLDMAN, SACHS & CO.		19,780,000	20,000,000	316,522	1.A FE
50190E-AC-8	LCM INVESTMENTS HOLDINGS II LLC		07/19/2023	BANK OF AMERICA/MERRILL LYNCH		3,750,000	3,750,000		4.B FE
531968-AA-3	LIGHT AND WONDER INTERNATIONAL INC		08/09/2023	JPMORGAN CHASE & CO.		4,500,000	4,500,000		4.A FE
548661-ER-4	LOWES COMPANIES INC		08/15/2023	MORGAN STANLEY		9,639,000	10,000,000	73,472	2.A FE
571903-BM-4	MARRIOTT INTERNATIONAL INC		09/13/2023	BANK OF AMERICA/MERRILL LYNCH		8,941,410	9,000,000		2.B FE
571903-BN-2	MARRIOTT INTERNATIONAL INC		09/13/2023	BANK OF AMERICA/MERRILL LYNCH		14,915,100	15,000,000		2.B FE
571676-AT-2	MARS INC		09/27/2023	NATIONAL GENERAL RE		1,161,788	1,200,000	23,812	1.E FE
573874-AP-9	MARVELL TECHNOLOGY INC		09/11/2023	JPMORGAN CHASE & CO.		14,956,200	15,000,000		2.C FE
573874-AQ-7	MARVELL TECHNOLOGY INC		09/11/2023	JPMORGAN CHASE & CO.		11,921,760	12,000,000		2.C FE
574599-BP-0	MASCO CORPORATION		07/06/2023	Jane Street Execution Services, LLC		930,770	1,190,000	6,545	2.B FE
577081-BD-3	MATTEL INC		07/12/2023	BARCLAYS		4,935,400	5,000,000	23,663	3.A FE
58769J-AM-9	MERCEDES-BENZ FINANCE NORTH AMERIC	C	07/31/2023	MUFG SECURITIES AMERICAS INC		4,977,900	5,000,000		1.F FE
588056-BC-4	MERCER INTERNATIONAL INC.	C	09/19/2023	UNION BANK OF SWITZERLAND		2,000,000	2,000,000		4.B FE
59001A-BD-3	MERITAGE HOMES CORP		07/27/2023	BANK OF AMERICA/MERRILL LYNCH		3,145,625	3,500,000	39,934	3.A FE

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30303M-8M-7	META PLATFORMS INC		09/27/2023	NATIONAL GENERAL RE		879,574	900,000	17,280	1.E FE
30303M-8Q-8	META PLATFORMS INC		09/28/2023	SMBC Nikko Securities America, Inc		4,709,600	5,000,000	115,889	1.E FE
552953-CF-6	MGM RESORTS INTERNATIONAL		08/03/2023	Jane Street Execution Services, LLC		490,503	510,000	8,727	4.A FE
595620-AX-3	MIDAMERICAN ENERGY COMPANY		09/05/2023	MUFG SECURITIES AMERICAS INC		4,993,300	5,000,000		1.C FE
595620-AY-1	MIDAMERICAN ENERGY COMPANY		09/05/2023	MUFG SECURITIES AMERICAS INC		3,995,360	4,000,000		1.C FE
603051-AE-3	MINERAL RESOURCES LTD	D	09/28/2023	JPMORGAN CHASE & CO.		3,750,000	3,750,000		3.C Z
605417-BZ-6	MISSISSIPPI POWER CO		07/25/2023	GOLDMAN, SACHS & CO.		5,858,650	7,000,000	109,083	2.A FE
606822-CH-5	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/06/2023	Jane Street Execution Services, LLC		926,304	940,000	21,503	1.G FE
609935-AA-9	MONONGAHELA POWER COMPANY		09/12/2023	MORGAN STANLEY		9,982,100	10,000,000		1.G FE
61690U-4T-4	MORGAN STANLEY		09/27/2023	NATIONAL GENERAL RE		880,132	900,000	18,541	1.D FE
61747Y-EQ-4	MORGAN STANLEY		09/27/2023	NATIONAL GENERAL RE		886,244	900,000	14,480	1.E FE
61747Y-FF-7	MORGAN STANLEY		09/27/2023	NATIONAL GENERAL RE		879,903	900,000	8,991	1.E FE
61747Y-FG-5	MORGAN STANLEY		07/19/2023	MORGAN STANLEY		7,000,000	7,000,000		1.E FE
63111X-AK-7	NASDAQ INC		08/15/2023	JPMORGAN CHASE & CO.		9,726,600	10,000,000	80,986	2.B FE
637432-NS-0	NATIONAL RURAL UTILITIES COOPERATI		07/20/2023	Various		14,022,400	15,000,000	193,736	1.E FE
637639-AJ-4	NATIONAL SECURITIES CLEARING CORP		09/27/2023	NATIONAL GENERAL RE		1,190,018	1,200,000	20,085	1.B FE
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		07/01/2023	SCHEDULED PAY UP			784		4.B Z
641423-CG-1	NEVADA POWER COMPANY		09/21/2023	Various		19,962,100	20,000,000	20,000	1.F FE
644393-AB-6	NEW FORTRESS ENERGY INC		09/20/2023	JPMORGAN CHASE & CO.		463,030	500,000	15,528	3.C FE
649840-CU-7	NEW YORK STATE ELECTRIC & GAS CORP		08/03/2023	MUFG SECURITIES AMERICAS INC		14,969,400	15,000,000		1.G FE
649840-CV-5	NEW YORK STATE ELECTRIC & GAS CORP		08/03/2023	MUFG SECURITIES AMERICAS INC		9,984,100	10,000,000		1.G FE
651587-AG-2	NEWMARKET CORP		08/03/2023	Market Axess		914,792	1,130,000	11,780	2.B FE
65339K-BS-8	NEXTERA ENERGY CAPITAL HOLDINGS IN		08/07/2023	BANK OF AMERICA/MERRILL LYNCH		12,997,400	13,000,000		2.A FE
65473P-AN-5	NISOURCE INC		09/27/2023	NATIONAL GENERAL RE		1,472,711	1,500,000	40,031	2.B FE
65473P-AP-0	NISOURCE INC		09/27/2023	NATIONAL GENERAL RE		864,775	900,000	14,715	2.B FE
65480C-AE-5	NISSAN MOTOR ACCEPTANCE COMPANY		09/12/2023	BANK OF AMERICA/MERRILL LYNCH		4,995,200	5,000,000		2.C FE
65480C-AF-2	NISSAN MOTOR ACCEPTANCE COMPANY		09/12/2023	BANK OF AMERICA/MERRILL LYNCH		9,990,000	10,000,000		2.C FE
655844-BR-8	NORFOLK SOUTHERN CORP		09/28/2023	JPMORGAN CHASE & CO.		4,110,204	5,010,000	49,829	2.A FE
655844-CR-7	NORFOLK SOUTHERN CORPORATION		09/13/2023	JPMORGAN CHASE & CO.		11,833,111	12,065,000	72,775	2.A FE
66815L-2J-7	NORTHWESTERN MUTUAL GLOBAL FUNDING		09/27/2023	NATIONAL GENERAL RE		873,977	900,000	8,600	1.A FE
66977W-AP-4	NOVA CHEMICALS CORP	A	09/27/2023	NATIONAL GENERAL RE		470,285	500,000	10,139	3.C FE
629377-CN-0	NRG ENERGY INC		07/24/2023	CANTOR FITZGERALD		4,510,850	5,000,000	15,000	2.C FE
62954W-AK-1	NTT FINANCE CORP	D	09/27/2023	NATIONAL GENERAL RE		868,203	900,000	6,558	1.F FE
67077M-BB-3	NUTRIEN LTD	A	08/22/2023	JPMORGAN CHASE & CO.		4,703,700	5,000,000	118,417	2.B FE
62954H-AL-2	NXP BV	D	08/15/2023	SEAPORT GROUP		3,387,600	5,000,000	868	2.B FE
62954H-BE-7	NXP BV	D	09/27/2023	NATIONAL GENERAL RE		854,073	900,000	12,760	2.B FE
62954H-AU-2	NXP BV / NXP FUNDING LLC / NXP USA	D	09/14/2023	BANK OF AMERICA/MERRILL LYNCH		4,203,600	6,000,000	68,792	2.B FE
67590G-BJ-7	OCT17 2013-1A A2R2 CLO		09/27/2023	NATIONAL GENERAL RE		1,214,857	1,225,000	14,620	1.A FE
682189-AQ-8	ON SEMICONDUCTOR CORPORATION		07/06/2023	JEFFERIES & COMPANY, INC.		448,275	500,000	6,943	3.B FE
682691-AA-8	ONEMAIN FINANCE CORP		09/27/2023	NATIONAL GENERAL RE		372,500	500,000	667	3.B FE
682680-BH-5	ONEOK INC		08/10/2023	GOLDMAN, SACHS & CO.		4,994,300	5,000,000		2.B FE
682680-BJ-1	ONEOK INC		08/10/2023	GOLDMAN, SACHS & CO.		14,980,350	15,000,000		2.B FE
682680-BK-8	ONEOK INC		08/10/2023	GOLDMAN, SACHS & CO.		9,980,500	10,000,000		2.B FE
68306M-AA-7	ONTARIO GAMING GTA LP	A	07/20/2023	DEUTSCHE BANK AG		3,000,000	3,000,000		4.B FE
683715-AD-8	OPEN TEXT CORP	A	09/27/2023	NATIONAL GENERAL RE		411,499	500,000	6,243	3.C FE
683720-AC-0	OPEN TEXT HOLDINGS INC	C	07/26/2023	MORGAN STANLEY		2,151,500	2,600,000	16,981	3.C FE
68389X-BT-1	ORACLE CORPORATION		09/27/2023	NATIONAL GENERAL RE		1,146,804	1,204,200	14,718	2.B FE
68389X-CD-5	ORACLE CORPORATION		09/27/2023	NATIONAL GENERAL RE		1,456,830	1,680,000	215	2.B FE
68389X-CH-6	ORACLE CORPORATION		09/27/2023	NATIONAL GENERAL RE		917,236	900,000	21,218	2.B FE
68622T-AB-7	ORGANON FINANCE 1 LLC		09/27/2023	NATIONAL GENERAL RE		597,094	750,000	15,695	4.A FE

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69047Q-AA-0	OVINTIV INC		09/27/2023	NATIONAL GENERAL RE		894,548	900,000	16,526	2.C FE
690742-AF-8	OWENS CORNING		08/03/2023	Jane Street Execution Services, LLC		972,753	1,030,000	16,732	2.B FE
694308-KE-6	PACIFIC GAS AND ELECTRIC COMPANY		07/06/2023	JEFFERIES & COMPANY, INC.		543,105	560,000	2,464	2.C FE
70137W-AL-2	PARKLAND CORP	A	09/27/2023	NATIONAL GENERAL RE		427,685	500,000	9,378	3.B FE
69318F-AL-2	PBF HOLDING CO LLC / PBF FINANCE C		08/14/2023	BANK OF AMERICA/MERRILL LYNCH		2,781,072	2,800,000		3.B FE
70959W-AK-9	PENSKE AUTOMOTIVE GROUP INC		07/27/2023	MORGAN STANLEY		3,475,000	4,000,000	19,167	3.C FE
709599-BN-3	PENSKE TRUCK LEASING CO LP / PTL F		09/27/2023	NATIONAL GENERAL RE		843,003	900,000	9,460	2.B FE
71424V-AA-8	PERMIAN RESOURCES OPERATING LLC		09/06/2023	JPMORGAN CHASE & CO.		9,300,000	9,300,000		4.B FE
714295-AC-6	PERRIGO CO		08/21/2023	Millennium Advisors		916,959	950,000	6,998	3.C FE
718172-DC-0	PHILIP MORRIS INTERNATIONAL INC ABS		09/05/2023	DEUTSCHE BANK AG		14,878,650	15,000,000		1.F FE
718172-DD-8	PHILIP MORRIS INTERNATIONAL INC ABS		09/05/2023	BANK OF AMERICA/MERRILL LYNCH		19,766,000	20,000,000		1.F FE
718172-DE-6	PHILIP MORRIS INTERNATIONAL INC ABS		09/21/2023	Various		26,389,690	27,000,000	28,125	1.F FE
72132Y-AL-9	PIPK 2020-6A AR2 CLO		09/27/2023	NATIONAL GENERAL RE		2,972,400	3,000,000	22,703	1.A FE
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE LP		09/27/2023	NATIONAL GENERAL RE		902,401	930,000	19,460	2.C FE
744448-CK-5	PUBLIC SERVICE CO OF COLORADO		07/21/2023	JPMORGAN CHASE & CO.		2,407,250	2,795,000	43,400	1.E FE
744448-BZ-3	PUBLIC SERVICE COMPANY OF COLORADO		08/17/2023	BARCLAYS		2,273,607	2,241,000	66,141	1.F FE
744448-CN-9	PUBLIC SERVICE COMPANY OF COLORADO		09/21/2023	GOLDMAN, SACHS & CO.		1,444,920	2,000,000	21,111	1.E FE
744538-AF-6	PUBLIC SERVICE COMPANY OF NEW HAMP		09/18/2023	GOLDMAN, SACHS & CO.		14,977,950	15,000,000		1.E FE
74456Q-CN-4	PUBLIC SERVICE ELECTRIC AND GAS CO		08/03/2023	WELLS FARGO		18,975,300	19,000,000		1.F FE
74456Q-CP-9	PUBLIC SERVICE ELECTRIC AND GAS CO		08/03/2023	WELLS FARGO		4,987,600	5,000,000		1.F FE
744573-AQ-9	PUBLIC SERVICE ENTERPRISE GROUP IN		07/06/2023	DEUTSCHE BANK AG		6,392,800	7,000,000	45,111	2.B FE
75513E-CB-5	RAYTHEON TECHNOLOGIES CORPORATION		09/22/2023	WELLS FARGO		4,266,505	4,979,000	65,654	2.A FE
760759-AK-6	REPUBLIC SERVICES INC		09/27/2023	WELLS FARGO		2,551,600	2,500,000	12,056	2.A FE
76774L-AB-3	RITCHIE BROS AUCTIONEERS INC	C	09/08/2023	STIFEL CAPITAL MARKETS		4,528,125	4,500,000	149,344	3.B FE
775109-CG-4	ROGERS COMMUNICATIONS INC	A	07/27/2023	EXCHANGE		14,425,474	15,000,000	176,000	2.C FE
775109-CH-2	ROGERS COMMUNICATIONS INC	A	07/27/2023	EXCHANGE		16,951,749	18,000,000	250,800	2.C FE
775109-CJ-8	ROGERS COMMUNICATIONS INC	A	07/27/2023	EXCHANGE		8,798,660	10,250,000	169,125	2.C FE
775109-CK-5	ROGERS COMMUNICATIONS INC	A	07/27/2023	EXCHANGE		8,982,085	10,000,000	166,833	2.C FE
77578J-AC-2	ROLLS-ROYCE PLC	D	08/03/2023	Market Axess		916,801	940,000	16,816	3.B FE
78081B-AL-7	ROYALTY PHARMA PLC		09/26/2023	TD SECURITIES		2,642,920	4,000,000	9,533	2.C FE
785592-AZ-9	SABINE PASS LIQUEFACTION LLC		08/28/2023	EXCHANGE		9,985,600	10,000,000	267,139	2.A FE
797440-CE-2	SAN DIEGO GAS & ELECTRIC CO		08/07/2023	MORGAN STANLEY		9,957,000	10,000,000		1.F FE
81172Q-AA-2	SEADRILL FINANCE LTD	D	07/13/2023	JPMORGAN CHASE & CO.		3,700,000	3,700,000		3.C FE
822538-AH-7	SHELF DRILLING HOLDINGS LTD	D	09/28/2023	GOLDMAN, SACHS & CO.		2,945,520	3,000,000		4.C Z
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRE		09/27/2023	NATIONAL GENERAL RE		1,171,556	1,257,420	447	2.A FE
826418-BP-9	SIERRA PACIFIC POWER COMPANY		09/13/2023	MIZUHO SECURITIES USA INC.		6,955,900	7,000,000		1.F FE
82983M-AB-6	SITIO ROYALTIES OPERATING PARTNERS		09/26/2023	BANK OF AMERICA/MERRILL LYNCH		13,000,000	13,000,000		4.B FE
842400-HT-3	SOUTHERN CALIFORNIA EDISON COMPANY		09/27/2023	NATIONAL GENERAL RE		1,505,387	1,500,000	36,196	1.G FE
842400-HY-2	SOUTHERN CALIFORNIA EDISON COMPANY		09/26/2023	MUFG SECURITIES AMERICAS INC		12,982,580	13,000,000		1.G FE
842587-DD-6	SOUTHERN COMPANY (THE)		09/27/2023	NATIONAL GENERAL RE		882,401	900,000	7,158	2.B FE
842587-DL-8	SOUTHERN COMPANY (THE)		09/27/2023	NATIONAL GENERAL RE		885,936	900,000	23,085	2.B FE
842587-DQ-7	SOUTHERN COMPANY (THE)		09/27/2023	NATIONAL GENERAL RE		869,961	900,000	15,641	2.B FE
842587-DS-3	SOUTHERN COMPANY (THE)		09/05/2023	WELLS FARGO		19,999,800	20,000,000		2.B FE
842587-DT-1	SOUTHERN COMPANY (THE)		09/05/2023	WELLS FARGO		8,973,090	9,000,000		2.B FE
843646-AJ-9	SOUTHERN POWER CO		08/16/2023	RBC DOMINION SECURITIES		1,297,678	1,459,000	7,021	2.B FE
845011-AE-5	SOUTHWEST GAS CORP		09/27/2023	MORGAN STANLEY		5,262,118	6,095,000	9,600	2.A FE
845437-BU-5	SOUTHWESTERN ELECTRIC POWER COMPAN		09/28/2023	MORGAN STANLEY		4,706,250	5,000,000	736	2.A FE
845743-BR-3	SOUTHWESTERN PUBLIC SERVICE COMPAN		09/19/2023	SEAPORT GROUP		2,126,917	2,975,000	11,008	1.G FE
84749A-AA-5	SPECIALTY BUILDING PRODUCTS/SBP FI		07/27/2023	JPMORGAN CHASE & CO.		1,532,000	1,600,000	34,000	4.C FE

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

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853496-AH-0	STANDARD INDUSTRIES INC		07/20/2023	MORGAN STANLEY		2,973,838	3,650,000	2,669	3.B FE
855170-AA-4	STAR PARENT INC		09/19/2023	GOLDMAN, SACHS & CO.		2,850,000	2,850,000		4.A Z
85917P-AA-5	STERIS IRISH FINCO UNLIMITED CO		09/05/2023	Market Axess		929,210	1,130,000	14,577	2.B FE
86562M-CY-4	SUMITOMO MITSUI FINANCIAL GROUP IN	D	07/06/2023	SMBC Nikko Securities America, Inc		8,000,000	8,000,000		2.A FE
86562M-DD-9	SUMITOMO MITSUI FINANCIAL GROUP IN	D	07/06/2023	SMBC Nikko Securities America, Inc		10,000,000	10,000,000		1.G FE
86765K-AA-7	SUNOCO LP / SUNOCO FINANCE CORP		09/13/2023	JPMORGAN CHASE & CO.		17,800,000	17,800,000		3.C FE
83612L-AE-9	SVHE 2006-WF1, M1 ABS		09/01/2023	DIRECT			3,707,487		2.C FE
87166F-AD-5	SYNCHRONY BANK		07/06/2023	Market Axess		1,006,205	1,050,000	21,735	2.C FE
874054-AF-6	TAKE-TWO INTERACTIVE SOFTWARE INC.		09/27/2023	NATIONAL GENERAL RE		867,815	900,000	14,466	2.B FE
874054-AJ-8	TAKE-TWO INTERACTIVE SOFTWARE INC.		09/27/2023	NATIONAL GENERAL RE		1,178,009	1,200,000	27,167	2.B FE
875484-AJ-6	TANGER PROPERTIES LP		07/17/2023	Jane Street Execution Services, LLC		518,978	580,000	6,948	2.C FE
875484-AL-1	TANGER PROPERTIES LP		08/03/2023	Jane Street Execution Services, LLC		405,961	550,000	6,554	2.C FE
87971M-BW-2	TELUS CORPORATION	A	09/25/2023	RBC DOMINION SECURITIES		8,240,300	10,000,000	126,556	2.B FE
883556-CW-0	THERMO FISHER SCIENTIFIC INC		08/07/2023	GOLDMAN, SACHS & CO.		6,000,000	6,000,000		1.G FE
883556-CX-8	THERMO FISHER SCIENTIFIC INC		08/07/2023	MIZUHO SECURITIES USA INC.		10,000,000	10,000,000		1.G FE
87264A-DC-6	T-MOBILE US INC		09/11/2023	MORGAN STANLEY		9,985,500	10,000,000		2.B FE
87264A-DD-4	T-MOBILE USA INC		09/11/2023	MORGAN STANLEY		9,983,000	10,000,000		2.B FE
89055F-AC-7	TOPBUILD CORP		08/21/2023	JEFFERIES & COMPANY, INC.		440,483	530,000	486	3.B FE
89115A-2S-0	TORONTO-DOMINION BANK/THE	A	07/10/2023	TD SECURITIES		7,000,000	7,000,000		1.E FE
89115A-2U-5	TORONTO-DOMINION BANK/THE	A	07/10/2023	TD SECURITIES		5,000,000	5,000,000		1.E FE
89352H-BB-4	TRANSCANADA PIPELINES LTD	A	09/27/2023	NATIONAL GENERAL RE		854,421	900,000	4,125	2.A FE
893647-BS-5	TRANSDIGM INC		08/09/2023	MORGAN STANLEY		21,700,000	21,700,000		4.A FE
896288-AA-5	TRINET GROUP INC		09/20/2023	BARCLAYS		460,512	540,000	1,103	3.B FE
897051-AC-2	TRONOX INC		09/20/2023	JPMORGAN CHASE & CO.		439,285	540,000	486	4.A FE
902674-ZV-5	UBS AG (LONDON BRANCH)	D	09/05/2023	UNION BANK OF SWITZERLAND		24,998,500	25,000,000		1.E FE
902674-ZW-3	UBS AG LONDON	D	09/05/2023	UNION BANK OF SWITZERLAND		9,999,600	10,000,000		1.E FE
225401-BC-1	UBS GROUP AG	D	09/18/2023	UNION BANK OF SWITZERLAND		25,000,000	25,000,000		1.F FE
225401-BE-7	UBS GROUP AG	D	09/18/2023	UNION BANK OF SWITZERLAND		20,000,000	20,000,000		1.F FE
225401-BG-2	UBS GROUP AG	D	09/18/2023	UNION BANK OF SWITZERLAND		18,000,000	18,000,000		1.F FE
902613-AX-6	UBS GROUP AG	D	09/20/2023	HSBC SECURITIES, INC.		578,184	600,000	11,000	1.G FE
90351D-AF-4	UBS GROUP FUNDING SWITZERLAND AG	D	09/27/2023	NATIONAL GENERAL RE		970,734	1,020,000	18,934	1.G FE
25260W-AD-3	UNIFIN FINANCIERA SAB DE CV		09/12/2023	GOLDMAN, SACHS & CO.		1,900,000	1,900,000		4.C FE
02360F-AB-2	UNION ELECTRIC CO		09/28/2023	GOLDMAN, SACHS & CO.		4,044,447	4,327,000	38,859	1.F FE
906548-CJ-9	UNION ELECTRIC CO		09/27/2023	SCOTIA CAPITAL (USA) INC.		2,149,574	2,822,000	4,280	1.F FE
913017-BS-7	UNITED TECHNOLOGIES CORP		09/21/2023	JEFFERIES & COMPANY, INC.		1,695,295	1,750,000	44,333	2.A FE
913017-BT-5	UNITED TECHNOLOGIES CORP		09/27/2023	WELLS FARGO		8,242,100	10,000,000	147,500	2.A FE
913017-CW-7	UNITED TECHNOLOGIES CORPORATION		09/27/2023	UNION BANK OF SWITZERLAND		423,500	500,000	8,220	2.A FE
914906-AY-8	UNIVISION COMMUNICATIONS INC		07/24/2023	GOLDMAN, SACHS & CO.		5,000,000	5,000,000		4.A FE
91705J-AC-9	URBAN ONE INC		07/17/2023	JEFFERIES & COMPANY, INC.		444,900	500,000	17,208	4.C FE
90290M-AG-6	US FOODS INC		09/11/2023	BANK OF AMERICA/MERRILL LYNCH		4,600,000	4,600,000		4.B FE
90290M-AH-4	US FOODS INC		09/11/2023	BANK OF AMERICA/MERRILL LYNCH		7,300,000	7,300,000		4.B FE
923260-AC-7	VENTR 2021-42A A1A CLO		09/27/2023	NATIONAL GENERAL RE		2,940,540	3,000,000	40,197	1.A FE
92338C-AA-1	VERALTO CORP		09/11/2023	BANK OF AMERICA/MERRILL LYNCH		19,996,800	20,000,000		2.B FE
92343V-DR-2	VERIZON COMMUNICATIONS INC		08/10/2023	U.S. BANCORP		8,158,050	9,000,000	179,247	2.A FE
92343V-FT-6	VERIZON COMMUNICATIONS INC		09/25/2023	Various		33,244,300	35,000,000	232,243	2.A FE
92343V-GK-4	VERIZON COMMUNICATIONS INC		08/17/2023	JPMORGAN CHASE & CO.		7,170,600	10,000,000	140,722	2.A FE
92343V-GN-8	VERIZON COMMUNICATIONS INC		07/17/2023	DEUTSCHE BANK AG		8,756,000	11,000,000	89,228	2.A FE
92535U-AB-0	VERTIV GROUP CORP		08/03/2023	BARCLAYS		451,950	500,000	4,698	4.A FE
92556V-AD-8	VIATRIS INC		08/21/2023	Market Axess		1,130,689	1,420,000	6,497	2.C FE
925650-AB-9	VICI PROPERTIES LP		09/27/2023	NATIONAL GENERAL RE		844,267	900,000	4,988	2.C FE

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927804-FT-6	VIRGINIA ELECTRIC AND POWER CO		07/21/2023	Various		3,352,352	4,001,000	32,675	2.A FE
927804-GM-0	VIRGINIA ELECTRIC AND POWER COMPAN		08/08/2023	SMBC Nikko Securities America, Inc		12,985,830	13,000,000		1.F FE
927804-GN-8	VIRGINIA ELECTRIC AND POWER COMPAN		09/25/2023	Various		17,632,460	18,000,000	52,092	1.F FE
92840V-AQ-5	VISTRA OPERATIONS COMPANY LLC		09/12/2023	BANK MONTREAL / NESBITT BURNS		11,982,000	12,000,000		2.C FE
516806-AJ-5	VITAL ENERGY INC		09/18/2023	WELLS FARGO		2,814,147	2,850,000		4.C FE
928668-BU-5	VOLKSWAGEN GROUP OF AMERICA FINANC	C	09/05/2023	MORGAN STANLEY		9,998,900	10,000,000		2.A FE
928668-BV-3	VOLKSWAGEN GROUP OF AMERICA FINANC	C	09/05/2023	MORGAN STANLEY		9,995,600	10,000,000		1.G FE
928668-BW-1	VOLKSWAGEN GROUP OF AMERICA FINANC	C	09/05/2023	MORGAN STANLEY		9,988,000	10,000,000		1.G FE
928668-BX-9	VOLKSWAGEN GROUP OF AMERICA FINANC	C	09/05/2023	MORGAN STANLEY		9,985,100	10,000,000		1.G FE
55903V-BC-6	WARNERMEDIA HOLDINGS INC		07/06/2023	BNP CAPITAL MARKETS		4,350,350	5,000,000	68,345	2.C FE
94106L-BV-0	WASTE MANAGEMENT INC		07/27/2023	BARCLAYS		32,773,620	33,000,000		1.G FE
94106L-BW-8	WASTE MANAGEMENT INC		07/27/2023	SCOTIA CAPITAL (USA) INC.		29,550,600	30,000,000		1.G FE
92939U-AK-2	WEC ENERGY GROUP INC		09/15/2023	LOOP CAPITAL MARKETS		1,275,430	1,300,000	12,007	2.A FE
92939U-AM-8	WEC ENERGY GROUP INC		09/05/2023	BANK OF AMERICA/MERRILL LYNCH		19,996,800	20,000,000		2.A FE
94950J-AA-9	WELF 2018-1A A CLO		07/14/2023	Various		9,416,464	9,504,000	1,762	1.A FE
95000U-3E-1	WELLS FARGO & COMPANY		09/27/2023	Various		10,880,735	10,900,000	8,640	1.E FE
95000U-3F-8	WELLS FARGO & COMPANY		07/18/2023	WELLS FARGO		24,000,000	24,000,000		1.E FE
958667-AF-4	WESTERN MIDSTREAM OPERATING LP		09/27/2023	BARCLAYS		11,974,320	12,000,000		2.C Z
969457-CH-1	WILLIAMS COMPANIES INC		08/07/2023	TD SECURITIES		5,695,195	5,000,000	118,500	2.B FE
969457-CK-4	WILLIAMS COMPANIES INC		08/07/2023	MUFG SECURITIES AMERICAS INC		14,982,900	15,000,000		2.B FE
96949V-AL-7	WILLIAMS SCOTSMAN INC		09/11/2023	JPMORGAN CHASE & CO.		13,750,000	13,750,000		4.B FE
92940P-AB-0	WRKCO INC		09/27/2023	Various		(14,796)			2.B FE
98389B-BA-7	XCEL ENERGY INC		09/27/2023	Various		25,831,151	25,900,000	7,358	2.A FE
98379K-AA-0	XPO INC		08/01/2023	MORGAN STANLEY		3,963,000	4,000,000	47,083	2.C FE
98956P-AU-6	ZIMMER BIOMET HOLDINGS INC		09/27/2023	NATIONAL GENERAL RE		854,222	900,000	4,531	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,892,669,679	3,009,239,575	14,868,429	XXX
29250N-BT-1	ENBRIDGE INC	A	09/18/2023	MORGAN STANLEY		9,000,000	9,000,000		2.C FE
1309999999. Subtotal - Bonds - Hybrid Securities						9,000,000	9,000,000		XXX
46434V-40-7	ISHARES -5 YEAR HIGH YIELD CORPORA		09/29/2023	Various		6,565,791			4.B
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF		07/06/2023	MORGAN STANLEY		11,941,083			2.A
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		09/29/2023	Various		7,379,865			4.B
464288-41-4	ISHARES NATIONAL MUNI BOND ETF		09/29/2023	Various		405,508,078			1.F
464288-64-6	ISHARES TRUST ISHARES 1-5 YEAR		09/29/2023	Various		19,998,505			2.A
464288-63-8	ISHARES TRUST ISHARES 5-10 YEA		09/29/2023	BANK OF AMERICA/MERRILL LYNCH		5,064,758			2.B
1619999999. Subtotal - Bonds - SVO Identified Funds						456,458,080			XXX
C6901L-AH-0	1011778 B.C. Unlimited Liability	A	09/01/2023	Various					3.B FE
C6901L-AJ-6	1011778 BC UNLIMITED LIABILITY TLB	A	09/21/2023	EXCHANGE		5,245,756	5,294,732		3.B FE
00076V-BH-2	ABG INTERMEDIATE HOLDINGS 2 LLC DD		08/30/2023	BANK OF AMERICA/MERRILL LYNCH		167,967	172,907		4.A FE
00076V-BG-4	ABG INTERMEDIATE HOLDINGS 2 LLC TL		08/30/2023	Various		167,966	172,906		4.A FE
00439C-BC-7	ACCURIDE CORPORATION 2016 TL		07/08/2023	DIRECT			81,414		5.A FE
BAS1KN-Q6-1	ACCURIDE CORPORATION 2023 EXTEND		07/07/2023	EXCHANGE		2,703,778	2,795,202		5.A Z
01260H-AH-8	ALBAUGH LLC TLB		07/26/2023	HSBC SECURITIES, INC.		248,445	250,000		3.B Z
01642P-BB-1	ALIXPARTNERS LLP		08/10/2023	BANK OF AMERICA/MERRILL LYNCH		1,240,341	1,250,000		4.A FE
46124C-AK-3	ALTERRA MOUNTAIN COMPANY TL B3		08/28/2023	JPMORGAN CHASE & CO.		1,988,250	2,001,000		4.A FE
03952H-AD-6	ARCHES BUYER INC (AKA ANCESTRY) TL		08/08/2023	Jefferies & Company, Inc.		1,541,469	1,591,795		4.B FE
04287K-AB-7	ARSENAL AIC PARENT LLC		09/21/2023	Various		892,907	900,000		3.C FE
00218J-AC-0	ASGN INCORPORATED COV-LITE TERM		09/14/2023	WELLS FARGO		249,375	250,000		3.B Z
00709L-AF-4	ASPEN DENTAL MANAGEMENT INC TLB		07/07/2023	BANK MONTREAL / NESBITT BURNS		1,882,705	1,994,751		4.C FE
10524M-AQ-0	BRAND INDUSTRIAL SERVICES INC		08/09/2023	GOLDMAN SACHS		626,832	652,950		4.C FE

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10801X-AH-0	BRIGHTVIEW LANDSCAPES LLC TL		09/01/2023	EXCHANGE		(1,176)			4.A FE
BAS1KK-0L-2	CARNIVAL CORPORATION TL B		08/21/2023	JPMORGAN CHASE & CO.		1,743,125	1,750,000		3.B Z
12510E-AC-1	CCI BUYER INC TL		07/19/2023	BANK OF AMERICA/MERRILL LYNCH		1,482,355	1,500,000		4.C FE
16115E-AQ-0	CHART INDUSTRIES INC TLB		07/11/2023	JPMORGAN CHASE & CO.		646,750	650,000		4.A FE
17288Y-AK-8	CITADEL SECURITIES LP 2023 TL		08/01/2023	EXCHANGE		8,344,817	8,435,628		2.C FE
BAS1KJ-DY-3	COREWEAVE COMPUTE ACQ. DDTL		08/21/2023	DIRECT		1,304,348	1,327,580		4.B Z
23308U-AG-9	DCG ACQUISTION CORP TL		09/20/2023	JPMORGAN CHASE & CO.		172,770	175,000		4.C FE
26483N-AT-7	DUN & BRADSTREET CORPORATION - TLB		09/01/2023	Various		2,703,480	2,734,307		4.A FE
27943U-AK-2	EDELMAN FINANCIAL CENTER LLC T		07/24/2023	Various		1,221,895	1,250,000		4.B FE
26872N-AC-3	EMERALD DEBT MERGER SUB LLC TLB		09/08/2023	MORGAN STANLEY		246,553	250,000		3.C FE
29359B-AB-7	ENSEMBLE RCM LLC TERM LOAN TL		07/07/2023	Various		248,102	249,352		4.B FE
36270B-AB-8	ENTAIN PLC FACILITY TL B2 (USD)	D	08/21/2023	MORGAN STANLEY		742,500	750,000		3.A FE
30233P-AB-6	EYECARE PARTNERS LLC TL		08/17/2023	CITIZENS BANK, NA		1,626,120	2,000,000		4.C FE
31732F-AR-7	FILTRATION GROUP CORP INTL		07/26/2023	Various		1,562,347	1,565,000		4.C FE
33718F-AE-0	FIRST STUDENT BIDCO INC 2022 TLB		08/07/2023	BARCLAYS		670,587	699,392		4.A FE
33718F-AF-7	FIRST STUDENT BIDCO INC. 2022 TLC		08/07/2023	BARCLAYS		46,809	48,815		4.A FE
33818X-AG-5	FITNESS INTERNATIONAL LLC TL A		08/04/2023	Various		786,526	829,191		4.B FE
BAS1K1-5R-6	FORTREA HOLDINGS INC.		07/12/2023	GOLDMAN SACHS		246,250	250,000		3.C Z
BAS1L8-PZ-0	GFL ENVIRONMENTAL INC TERM LOAN	A	09/22/2023	EXCHANGE		4,544,504	4,520,480		3.C Z
36250L-AV-6	GTT COMMUNICATIONS INC CLOSING TL		06/30/2023	SCHEDULED PAY UP		17,251	17,251		5.B Z
36250L-AS-3	GTT COMMUNICATIONS OPCO TL		09/29/2023	SCHEDULED PAY UP		26,210	26,210		5.B Z
41151P-AP-0	HARBOR FREIGHT 2021 ITL		08/07/2023	Various		3,828,792	3,989,757		4.B FE
42328D-AH-1	HELIOS SOFTWARE HOLDINGS INC TLB		08/01/2023	BNP CAPITAL MARKETS		576,000	600,000		4.B FE
44332E-AW-6	HUB INTERNATIONAL LTD TL		08/21/2023	Various		3,725,103	3,716,180		4.B FE
G4712J-AT-9	HYPERION REFINANCE SARL TL	D	08/03/2023	MORGAN STANLEY		999,954	1,000,000		4.B FE
77669L-AC-7	INDICOR LLC AKA ROPER INITIAL TL		08/23/2023	Various		1,956,259	1,995,000		4.A Z
BAS1L8-0D-6	INGRAM MICRO INC TERM LOAN		09/27/2023	EXCHANGE		3,258,277	3,246,330		3.C Z
45780Y-AX-4	INSTALLED BUILDING PRODUCTS TL B1		08/14/2023	EXCHANGE		392,430	394,000		3.B Z
45784Q-AB-5	INSULET CORPORATION TERM B LOAN		08/02/2023	MITSUBISHI UFJ SECURITIES (USA)		273,158	285,840		3.B Z
47102D-AK-5	JANUS INTERNATIONAL GROUP LLC TLB		09/15/2023	Various		1,489,315	1,499,000		4.A FE
BAS1L8-0D-6	LSF11 A5 HOLDCO LLC FOURTH AMEND		09/27/2023	BANK OF AMERICA/MERRILL LYNCH		1,185,000	1,200,000		4.A Z
45232U-AE-8	LUMMUS TECHNOLOGY HOLDINGS V TLB		09/08/2023	Jefferies & Company, Inc.		1,097,250	1,100,000		4.A FE
62984C-AD-5	NAKED JUICE LLC INITIAL TL		07/07/2023	BANK OF AMERICA/MERRILL LYNCH		1,869,801	1,994,962		4.C FE
63689E-AR-6	NATIONAL MENTOR HOLDING INC TL		09/14/2023	GOLDMAN SACHS INTERNATIONAL		1,714,802	1,944,801		5.A FE
63689E-AT-2	NATIONAL MENTOR HOLDINGS INC TLC		09/14/2023	GOLDMAN SACHS INTERNATIONAL		48,672	55,199		5.A FE
N8232N-AG-2	NOURYON FINANCE BV EXTENDED DOL TL	D	07/19/2023	JPMORGAN CHASE & CO.		2,191,750	2,200,000		4.A FE
68218H-AC-1	OMNIA PARTNERS LLC DDTL		08/04/2023	BARCLAYS		1	1		4.B Z
68218H-AB-3	OMNIA PARTNERS LLC FIRST LIEN		08/18/2023	BARCLAYS		1,223,140	1,234,072		4.B Z
C6907U-AB-7	ONE TORONTO GAMING TL B	A	09/07/2023	BARCLAYS		990,000	1,000,000		4.B Z
68371Y-AP-8	OPEN TEXT CORP (ONTARIO) TL	A	08/14/2023	EXCHANGE		2,163,638	2,238,750		2.C FE
74773K-AB-1	QUARTZ ACQUIRECO LLC TLB		07/05/2023	JPMORGAN CHASE & CO.		321,292	325,000		4.A Z
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SER TL		08/16/2023	Various		2,057,926	2,061,000		4.B FE
84748E-AF-7	SPECIALTY BUILDING PRODUCTS TLB		08/03/2023	BARCLAYS		876,494	947,601		4.C FE
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII SARL TLB	D	09/14/2023	BARCLAYS		2,992,963	2,996,173		4.C FE
86880N-AX-1	SURGERY CENTER HOLDINGS INC TL		07/26/2023	Various		3,029,174	3,055,000		4.C FE
87294#-AA-6	TDBBS LLC TERM LOAN		06/30/2023	DIRECT			150,229		5.A Z
BAS1L0-RN-2	TEMPO ACQUISITION LLC TL		09/25/2023	BANK OF AMERICA/MERRILL LYNCH		3,105,694	3,105,694		3.C Z
89364M-BZ-6	TRANSDIGM INC TL		07/28/2023	Various		2,997,593	3,000,000		4.A FE
90290H-AP-7	USIC HOLDINGS INC		08/15/2023	CITIZENS BANK, NA		719,956	748,096		4.C 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 Administrative Symbol
58506P-AF-8	VIANT MEDICAL HOLDINGS ITL		09/21/2023	RBC DOMINION SECURITIES		2,469,023	2,518,966		4.C FE
00215N-AK-6	VM CONSOLIDATED INC TLB		08/16/2023	BANK OF AMERICA/MERRILL LYNCH		2,603,649	2,621,910		3.C FE
93369P-AF-1	WAND NEWCO 3 (AKA CALIBER) TLB1		07/14/2023	BANK OF AMERICA/MERRILL LYNCH		988,745	997,416		4.B FE
96244U-AF-4	WHATABRANDS LLC TLB		08/18/2023	MITSUBISHI UFJ SECURITIES (USA)		1,192,080	1,200,000		4.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						97,675,843	99,856,840		XXX
2509999997. Total - Bonds - Part 3						7,178,818,377	7,000,794,414	28,347,971	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						7,178,818,377	7,000,794,414	28,347,971	XXX
4509999997. Total - Preferred Stocks - Part 3							XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX		XXX
008492-10-0	AGREE REALTY CORP		08/08/2023	Various	11,450.000	742,781			
015271-10-9	ALEXANDRIA REAL ESTATE		07/05/2023	CABRERA CAPITAL MARKETS, INC	3,910.000	453,762			
03064D-10-8	AMERICOLD REALTY TRUST		09/15/2023	JONES TRADING	6,239.000	204,831			
047726-30-2	ATLANTA BRAVES HOLDINGS INC SERIES		07/20/2023	DISTRIBUTION	26.500	588			
11120U-10-5	BRIXMOR PROPERTY GROUP INC		08/25/2023	JONES TRADING	19,546.000	419,391			
11135E-20-3	BROADSTONE NET LEASE INC		08/17/2023	Various	134,803.000	2,205,511			
SBN2BT-82-0	COMPAGNIE FINANCIERE RICHEMONT EQU	B	09/14/2023	EXCHANGE	31,826.000				
229663-10-9	CUBESMART		07/05/2023	CABRERA CAPITAL MARKETS, INC	11,789.000	531,617			
D1T0KZ-10-3	DELIVERY HERO	D	06/30/2023	Various	0.000	101,022			
253868-10-3	DIGITAL REALTY TRUST INC		08/25/2023	JONES TRADING	4,804.000	605,963			
26884U-10-9	EPR PROPERTIES		08/17/2023	Various	45,201.000	1,952,832			
29444U-70-0	EQUINIX REIT INC		08/08/2023	Various	2,763.000	2,151,358			
297178-10-5	ESSEX PROPERTY		09/15/2023	JONES TRADING	10,019.000	2,393,015			
30225T-10-2	EXTRA SPACE STORAGE INC		08/25/2023	Various	15,775.000	2,238,490			
G3421J-10-6	FERGUSON PLC		09/11/2023	EXCHANGE	3.000	165			
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		09/26/2023	Various	62,235.000	3,152,284			
34965K-10-7	FORTREA HOLDINGS INC		07/03/2023	DISTRIBUTION	312.000	9,005			
L4459Y-10-0	GRAND CITY PROPERTIES SA	B	09/22/2023	JONES TRADING	16,099.000	157,162			
SBK7YQ-K6-0	HAMMERSON REIT PLC	B	07/06/2023	CABRERA CAPITAL MARKETS, INC	664,959.000	212,515			
42226K-10-5	HEALTHCARE REALTY TRUST INC CLASS		09/15/2023	JONES TRADING	17,061.000	283,796			
42250P-10-3	HEALTHPEAK PROPERTIES INC		09/26/2023	Various	149,779.000	2,977,565			
44107P-10-4	HOST HOTELS & RESORTS INC		08/25/2023	JONES TRADING	28,869.000	446,063			
SB288C-92-0	IBERDROLA	B	07/31/2023	STOCK DIV.	1,353.000	16,580			
46124J-20-1	INVENTRUST PROPERTIES CORP		08/25/2023	JONES TRADING	35,778.000	868,673			
46187W-10-7	INVITATION HOMES INC		08/25/2023	JONES TRADING	14,684.000	496,807			
464289-51-1	ISHARES + YEAR INVESTMENT GRADE CO		08/01/2023	BANK OF AMERICA/MERRILL LYNCH	34,750.000	1,747,503			
464288-58-8	ISHARES MBS ETF		09/29/2023	Jane Street Execution Services, LLC	56,155.000	4,986,564			
46432F-33-9	ISHARES MSCI USA QUALITY FACTOR ET		09/29/2023	CITADEL SECURITIES LLC	15,152.000	1,996,882			
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		07/20/2023	BANK OF AMERICA/MERRILL LYNCH	20,500.000	3,999,518			
464287-79-6	ISHARES US ENERGY ETF		09/29/2023	CITADEL SECURITIES LLC	41,365.000	1,961,942			
531229-75-5	LIBERTY MEDIA FORMULA ONE CORP SER		08/03/2023	EXCHANGE	915.000	66,412			
531229-72-2	LIBERTY MEDIA LIBERTY LIVE CORP SE		08/03/2023	EXCHANGE	105.000	3,956			
531229-74-8	LIBERTY MEDIA LIBERTY LIVE CORP SE		08/03/2023	EXCHANGE	23.000	822			
531229-78-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		08/03/2023	EXCHANGE	264.000	6,325			
531229-81-3	LIBERTY MEDIA LIBERTY SIRIUSXM COR		08/03/2023	EXCHANGE	95.000	2,285			
SBYQ46-T4-6	LXI REIT PLC	B	09/22/2023	JONES TRADING	136,545.000	156,741			

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 Administrative Symbol
59522J-10-3	MID AMERICA APT		08/17/2023	Various	6,313.000	912,427			
637417-10-6	NATIONAL RETAIL PROPERTIES		08/15/2023	CABRERA CAPITAL MARKETS, INC	17,388.000	678,593			
637870-10-6	NATIONAL STORAGE AFFILIATES TRUST		08/17/2023	GOLDMAN, SACHS & CO.	47,536.000	1,573,703			
674599-16-2	OCCIDENTAL PETROLEUM EQUITY WARRAN		09/14/2023	EXCHANGE	3,912.000				
700517-10-5	PARK HOTELS RESORTS INC		07/05/2023	CABRERA CAPITAL MARKETS, INC	55,822.000	741,361			
704329-17-6	PAYDEN EMERGING MKT CRP BND CL SI	C	08/30/2023	DIRECT	33,741.610	284,080			
71880K-10-1	PHINIA INC		07/05/2023	DISTRIBUTION	127.600	2,412			
72201U-63-8	PIMCO MORTGAGE OPPO CL INSTL		09/29/2023	Various	15,101.840	140,746			
74340W-10-3	PROLOGIS INC		07/05/2023	CABRERA CAPITAL MARKETS, INC	9,859.000	1,226,903			
74460D-10-9	PUBLIC STORAGE		09/26/2023	CABRERA CAPITAL MARKETS, INC	3,795.000	1,001,718			
756109-10-4	REALTY INCOME CORP		08/08/2023	BANK OF AMERICA/MERRILL LYNCH	2,966.000	175,732			
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN		08/25/2023	JONES TRADING	15,542.000	204,517			
SBRK3G-B0-3	Rights on DERECHOS DE IBERDROLA S.A. SA	B	07/11/2023	DIRECT	0.000				
74965L-10-1	RLJ LODGING TRUST		08/08/2023	BANK OF AMERICA/MERRILL LYNCH	17,630.000	173,993			
78646V-10-7	SAFEHOLD INC		08/15/2023	CABRERA CAPITAL MARKETS, INC	57,529.000	1,263,440			
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A		09/26/2023	Various	11,712.000	2,489,397			
828806-10-9	SIMON PPTY GROUP INC		09/15/2023	JONES TRADING	20,522.000	2,300,193			
866674-10-4	SUN COMMUNITIES		08/17/2023	Various	13,611.000	1,670,337			
S57356-31-3	TAG IMMOBILIEN AG	B	08/08/2023	JONES TRADING	25,028.000	268,822			
88146M-10-1	TERRENO REALTY CORP		07/07/2023	BANK OF AMERICA/MERRILL LYNCH	28,586.000	1,687,291			
902653-10-4	UDR INC		09/15/2023	Various	20,706.000	803,828			
92276F-10-0	VENTAS INC		08/17/2023	GOLDMAN, SACHS & CO.	16,526.000	698,872			
925652-10-9	VICI PPTYS INC		09/15/2023	Various	42,368.000	1,309,631			
929042-10-9	VORNADO RLTY TR		08/08/2023	BANK OF AMERICA/MERRILL LYNCH	18,087.000	416,692			
92936U-10-9	W. P. CAREY REIT INC		07/05/2023	CABRERA CAPITAL MARKETS, INC	7,731.000	533,352			
G48833-12-6	WEATHERFORD INTL LTD WTS		09/14/2023	EXCHANGE	7,621.000				
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						58,108,766	XXX		XXX
00085Q-14-2	AMERICAN COM BARG SER A ANTI DILUT		08/18/2023	DIRECT	42,667.000	20,000			
00085Q-18-3	AMERICAN COM BARG SER B ANTI DILUT		08/18/2023	DIRECT	33,709.000	21,068			
78462F-10-3	SPDR S&P 500 ETF TRUST		09/29/2023	Various	55,252.000	24,115,084			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						24,156,152	XXX		XXX
5989999997. Total - Common Stocks - Part 3						82,264,918	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						82,264,918	XXX		XXX
5999999999. Total - Preferred and Common Stocks						82,264,918	XXX		XXX
6009999999 - Totals						7,261,083,295	XXX	28,347,971	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
36297F-06-2	GOVT NATL MTG ASSOC I #710677		09/01/2023	SCHEDULED REDEMPTION		3,174	3,174	3,376	3,223		(49)		(49)		3,174				92	07/15/2024	1.A
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		09/01/2023	SCHEDULED REDEMPTION		3,682	3,682	3,951	3,803		(121)		(121)		3,682				133	06/15/2025	1.A
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		09/01/2023	SCHEDULED REDEMPTION		626	626	666	642		(15)		(15)		626				18	08/20/2025	1.A
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		09/01/2023	SCHEDULED REDEMPTION		3,631	3,631	3,860	3,722		(92)		(92)		3,631				105	01/20/2026	1.A
746388-AA-5	PURPLE CHEN 2011 LLC		08/01/2023	MATURED		121,817	121,817	121,817	121,817						121,817				1,676	08/01/2023	1.A
91282C-GW-5	TREASURY (CPI) NOTE		08/31/2023	MORGAN STANLEY		4,896,864	5,000,000	5,023,338			(191)		(191)		5,023,146		(126,282)	(126,282)	24,145	04/15/2028	1.A FE
912810-TG-3	TREASURY BOND		07/05/2023	BNP CAPITAL MARKETS		15,741,335	18,119,200	15,565,061			20,984		20,984		15,586,045		(844,710)	(844,710)	334,073	05/15/2052	1.A
912810-TN-8	TREASURY BOND		08/10/2023	Various		20,992,813	21,000,000	20,847,305			780		780		20,848,084		(1,855,272)	(1,855,272)	370,211	02/15/2053	1.A
912810-TS-7	TREASURY BOND		09/06/2023	Various		34,780,977	36,000,000	34,974,727			6,050		6,050		34,980,776		(1,199,800)	(1,199,800)	435,306	05/15/2043	1.A
912810-TT-5	TREASURY BOND		09/06/2023	Various		18,303,359	19,000,000	18,415,053			543		543		18,415,597		(112,237)	(112,237)	47,639	08/15/2053	1.A
912828-2U-3	TREASURY NOTE		09/29/2023	HSBC SECURITIES, INC.		3,841,616	3,968,900	4,088,277	4,013,623		(20,046)		(20,046)		3,993,578		(151,962)	(151,962)	80,959	08/31/2024	1.A
912828-5D-8	TREASURY NOTE		09/30/2023	MATURED		539,500	539,500	583,735	550,417		(10,917)		(10,917)		539,500				7,755	09/30/2023	1.A
912828-5U-0	TREASURY NOTE		07/31/2023	CITADEL SECURITIES LLC		7,906,893	6,984,100	7,544,469	7,155,225		(100,218)		(100,218)		7,055,007		(148,114)	(148,114)	199,275	12/31/2023	1.A
912828-6Z-8	TREASURY NOTE		08/31/2023	Various		19,409,766	20,000,000	19,600,781	19,707,299		129,343		129,343		19,836,642		(426,876)	(426,876)	409,918	06/30/2024	1.A
912828-WE-6	TREASURY NOTE		07/31/2023	CITADEL SECURITIES LLC		8,074,761	8,136,100	8,839,110	8,309,646		(116,063)		(116,063)		8,193,583		(118,822)	(118,822)	159,295	11/15/2023	1.A
912828-WJ-5	TREASURY NOTE		07/31/2023	BANK MONTREAL / NESBITT BURNS		47,225,651	47,284,000	47,961,955	47,524,310		(102,492)		(102,492)		47,421,818		(1,196,167)	(1,196,167)	841,604	05/15/2024	1.A
912828-XT-2	TREASURY NOTE		07/31/2023	GOLDMAN, SACHS & CO.		19,947,799	20,512,700	20,398,696	20,389,011		50,290		50,290		20,439,301		(491,501)	(491,501)	274,624	05/31/2024	1.A
912828-Y8-7	TREASURY NOTE		08/31/2023	GOLDMAN, SACHS & CO.		5,735,610	5,927,800	6,104,245	6,029,960		(43,056)		(43,056)		5,986,904		(251,294)	(251,294)	112,757	07/31/2024	1.A
912828-YE-4	TREASURY NOTE		09/29/2023	GOLDMAN, SACHS & CO.		4,186,513	4,349,800	4,418,785	4,390,526		(18,296)		(18,296)		4,372,231		(185,718)	(185,718)	59,153	08/31/2024	1.A
91282C-ER-8	TREASURY NOTE		07/31/2023	CITADEL SECURITIES LLC		19,926,319	20,407,000	20,282,359	20,316,226		36,969		36,969		20,353,195		(426,876)	(426,876)	341,511	05/31/2024	1.A FE
91282C-EX-5	TREASURY NOTE		07/31/2023	CITADEL SECURITIES LLC		76,915,772	76,604,800	76,308,511	76,365,785		90,568		90,568		76,456,353		(1,540,580)	(1,540,580)	2,432,889	06/30/2024	1.A FE
91282C-FA-4	TREASURY NOTE		07/13/2023	Various		50,355,536	50,517,400	50,363,891	50,393,793		41,073		41,073		50,434,866		(1,079,330)	(1,079,330)	1,444,351	07/31/2024	1.A FE
91282C-FF-3	TREASURY NOTE		08/31/2023	JPMORGAN CHASE & CO.		1,373,115	1,530,000	1,455,891	1,457,805		4,306		4,306		1,462,112		(88,997)	(88,997)	44,019	08/15/2032	1.A FE
91282C-FJ-5	TREASURY NOTE		08/31/2023	BARCLAYS		3,293,691	3,500,000	3,386,055	3,390,164		9,745		9,745		3,399,909		(106,217)	(106,217)	109,675	08/31/2029	1.A FE
91282C-GD-7	TREASURY NOTE		09/12/2023	RBC DOMINION SECURITIES		49,322,266	50,000,000	49,310,547			91,274		91,274		49,401,821		(79,555)	(79,555)	433,084	12/31/2024	1.A FE
91282C-GM-7	TREASURY NOTE		07/26/2023	CITADEL SECURITIES LLC		1,940,391	2,000,000	2,031,406			(837)		(837)		2,030,569		(90,178)	(90,178)	31,326	02/15/2033	1.A FE
91282C-GX-3	TREASURY NOTE		08/31/2023	BARCLAYS		19,635,156	20,000,000	19,898,438			14,524		14,524		19,912,962		(277,805)	(277,805)	261,141	04/30/2025	1.A FE
91282C-HC-8	TREASURY NOTE		09/29/2023	Various		410,357,040	432,285,700	411,649,799			79,576		79,576		411,729,375		(1,372,335)	(1,372,335)	3,147,567	05/15/2033	1.A FE
91282C-HD-6	TREASURY NOTE		08/31/2023	GOLDMAN, SACHS & CO.		3,032,345	3,070,000	3,043,377			2,403		2,403		3,045,780		(13,435)	(13,435)	33,153	05/31/2025	1.A FE
91282C-HF-1	TREASURY NOTE		08/31/2023	JPMORGAN CHASE & CO.		2,432,031	2,500,000	2,488,086			329		329		2,488,415		(56,384)	(56,384)	23,822	05/31/2030	1.A FE
91282C-HH-7	TREASURY NOTE		08/31/2023	CITADEL SECURITIES LLC		5,929,453	6,000,000	5,955,117			2,503		2,503		5,957,620		(28,167)	(28,167)	52,746	06/15/2026	1.A FE
91282C-HJ-3	TREASURY NOTE		09/25/2023	NOMURA SECURITIES INTERNATIONAL INC		95,152,344	100,000,000	97,000,000			54,276		54,276		97,054,276		(1,901,932)	(1,901,932)	896,739	06/30/2030	1.A
91282C-HK-0	TREASURY NOTE		08/31/2023	Various		199,899,023	202,500,000	200,328,223			55,087		55,087		200,383,310		(484,287)	(484,287)	1,386,685	06/30/2028	1.A
91282C-HL-8	TREASURY NOTE		08/31/2023	GOLDMAN, SACHS & CO.		3,693,552	3,714,300	3,697,559			1,355		1,355		3,698,914		(5,362)	(5,362)	29,409	06/30/2025	1.A
91282C-HN-4	TREASURY NOTE		09/21/2023	Various		9,927,656	10,000,000	9,996,094			210		210		9,996,304		(68,647)	(68,647)	66,345	07/31/2025	1.A
91282C-HQ-7	TREASURY NOTE		09/29/2023	Various		248,306,641	250,000,000	248,203,125			49,183		49,183		248,252,308		(1,945,667)	(1,945,667)	1,664,572	07/31/2028	1.A FE
91282C-HR-5	TREASURY NOTE		08/14/2023	CITADEL SECURITIES LLC		98,351,563	100,000,000	98,742,188			5,105		5,105		98,747,293		(395,730)	(395,730)	163,043	07/31/2030	1.B FE
91282C-HT-1	TREASURY NOTE		08/15/2023	RBC DOMINION SECURITIES		97,226,563	100,000,000	97,210,938							97,210,938		15,625	15,625	10,530	08/15/2033	1.A FE
91282C-HW-4	TREASURY NOTE		09/25/2023	Various		328,215,234	330,000,000	328,503,906			6,363		6,363		328,510,269		(2,295,035)	(2,295,035)	514,492	08/31/2030	1.A FE
912810-TR-9	UNITED STATES TREASURY		09/06/2023	Various		102,822,991	113,680,000	102,596,734			3,779		3,779		102,600,513		222,478	222,478	981,449	05/15/2053	1.A
91282C-HB-0	UNITED STATES TREASURY		08/31/2023	CITADEL SECURITIES LLC		975,117	1,000,000	983,633			1,154		1,154		984,786		(9,669)	(9,669)	10,737	05/15/2026	1.A FE
938782-FZ-7	WASHINGTON D C MET AREA TRAN A		07/20/2023	SUNTRUST INVESTMENT SERVICES, INC.		1,036,760	1,000,000	1,155,940	1,110,811		(24,869)		(24,869)		1,085,942		(49,182)	(49,182)	53,194	07/01/2025	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
912810-TQ-1	WI TREASURY		09/28/2023	Various		204,314,401	208,000,000	208,770,938			(9,368)		(9,368)		208,761,570		(19,447,169)	(19,447,169)	4,504,820	02/15/2043	1.A
912810-TM-0	WI TREASURY BOND		08/11/2023	HSBC SECURITIES, INC.		24,536,484	26,000,000	26,008,945	26,008,941		(185)		(185)		26,008,756		(1,472,272)	(1,472,272)	777,174	11/15/2042	1.A
0109999999. Subtotal - Bonds - U.S. Governments						2,270,687,832	2,331,264,230	2,283,870,902	297,246,750		310,956		310,956		2,282,793,296		(40,105,464)	(40,105,464)	22,773,210	XXX	XXX
005158-WW-6	ADA & CANYON CNTYS IDAHO JT SC		08/22/2023	STERN BROTHERS		1,374,565	1,275,000	1,522,503	1,415,175		(16,365)		(16,365)		1,398,810		(24,245)	(24,245)	60,031	09/15/2031	1.A FE
151537-JW-8	CENTER LINE MICH PUB SCHS		08/09/2023	UMB BANK		982,441	940,000	1,086,349	1,050,623		(8,543)		(8,543)		1,042,080		(59,639)	(59,639)	29,244	05/01/2035	1.C FE
182252-US-3	CLARKSTON MICH CMNTY SCHS		07/20/2023	BOSC, INC.		2,242,521	2,170,000	2,613,114	2,291,667		(28,770)		(28,770)		2,262,897		(20,375)	(20,375)	79,265	05/01/2025	1.B FE
196707-WZ-2	COLORADO ST BRD GOVERNORS UNIV		08/08/2023	INCAPITAL		686,215	680,000	798,755	703,475		(12,173)		(12,173)		691,302		(5,087)	(5,087)	32,017	03/01/2024	1.C FE
20772K-RK-7	CONNECTICUT (STATE OF)		08/17/2023	UMB BANK		304,071	300,000	299,250	299,264		18		18		299,282		4,789	4,789	8,200	06/15/2041	1.D FE
20772K-RL-5	CONNECTICUT (STATE OF)		08/08/2023	UMB BANK		1,105,570	1,000,000	1,125,430	1,119,856		(6,591)		(6,591)		1,113,265		(7,695)	(7,695)	32,639	06/15/2042	1.D FE
20772K-JV-2	CONNECTICUT ST		07/01/2023	MATURED		1,350,000	1,350,000	1,358,060	1,351,349		(1,349)		(1,349)		1,350,000				27,000	07/01/2023	1.D FE
20772K-LA-5	CONNECTICUT ST		08/30/2023	UMB BANK		256,288	250,000	291,165	281,547		(2,637)		(2,637)		278,910		(22,623)	(22,623)	7,500	06/01/2036	1.D FE
20772K-LB-3	CONNECTICUT ST		08/09/2023	UMB BANK		928,412	900,000	1,043,829	1,010,289		(8,205)		(8,205)		1,002,084		(73,672)	(73,672)	24,417	06/01/2037	1.D FE
20772K-LC-1	CONNECTICUT ST		07/13/2023	UMB BANK		206,546	200,000	231,190	223,928		(1,626)		(1,626)		222,302		(15,756)	(15,756)	5,022	06/01/2038	1.D FE
20772K-LD-9	CONNECTICUT ST		09/08/2023	UMB BANK		200,324	200,000	230,420	223,348		(2,033)		(2,033)		221,315		(20,991)	(20,991)	6,244	06/01/2039	1.D FE
20772K-TU-3	CONNECTICUT ST		07/25/2023	MORGAN STANLEY		1,083,440	1,000,000	1,069,970			(1,651)		(1,651)		1,068,319		15,121	15,121	4,861	05/15/2027	1.D Z
20772K-TY-5	CONNECTICUT ST		08/22/2023	KEYCORP		2,082,494	1,840,000	2,101,151			(5,080)		(5,080)		2,096,071		(13,577)	(13,577)	15,844	05/15/2031	1.D Z
20772K-TZ-2	CONNECTICUT ST		08/22/2023	KEYCORP		2,854,400	2,500,000	2,896,275			(6,741)		(6,741)		2,889,534		(35,134)	(35,134)	21,528	05/15/2032	1.D Z
20772K-UR-8	CONNECTICUT ST		07/25/2023	MORGAN STANLEY		2,176,140	2,000,000	2,147,060			(3,253)		(3,253)		2,143,807		32,333	32,333	9,722	08/01/2027	1.D Z
20772K-US-6	CONNECTICUT ST		07/25/2023	MORGAN STANLEY		1,942,658	1,750,000	1,915,428			(2,904)		(2,904)		1,912,524		30,134	30,134	8,507	08/01/2028	1.D Z
232769-DH-9	CYPRESS-FAIRBANKS TEX INDPT SC		09/06/2023	JPMORGAN CHASE & CO.		150,926	150,000	169,121	154,273		(2,599)		(2,599)		151,674		(748)	(748)	7,979	02/15/2024	1.A FE
232769-DJ-5	CYPRESS-FAIRBANKS TEX INDPT SC		09/05/2023	UMB BANK		512,365	500,000	570,880	525,245		(7,981)		(7,981)		517,264		(4,899)	(4,899)	26,528	02/15/2025	1.A FE
250325-SX-6	DESCHUTES CNTY ORE ADMINISTRAT		09/11/2023	UMB BANK		258,048	250,000	309,323	269,568		(5,497)		(5,497)		264,071		(6,023)	(6,023)	9,306	06/15/2025	1.B FE
259507-CA-7	DOUGLAS CNTY ORE SCH DIST NO 116		09/05/2023	UMB BANK		142,076	230,000	147,708	162,243		3,128		3,128		165,371		(23,296)	(23,296)		06/15/2035	1.B FE
283461-F2-2	EL PASO CNTY COLO SCH DIST NO		08/16/2023	STIFEL CAPITAL MARKETS		418,803	410,000	495,711	432,579		(7,185)		(7,185)		425,394		(6,592)	(6,592)	13,838	12/15/2024	1.B FE
351280-PN-6	FOWLERVILLE MICH CMNTY SCHS SC		07/06/2023	UMB BANK		498,649	490,000	510,041	503,233		(989)		(989)		502,243		(3,595)	(3,595)	13,557	05/01/2037	1.C FE
385064-SA-9	GRANBURY TEX INDPT SCH DIST		08/01/2023	MATURED		165,000	165,000	158,978	163,876		1,124		1,124		165,000					08/01/2023	1.A FE
412707-HC-8	HARLANDALE TEX INDPT SCH DIST		07/20/2023	JPMORGAN CHASE & CO.		1,068,434	1,040,000	1,184,966	1,137,931		(25,912)		(25,912)		1,112,019		(43,585)	(43,585)	48,967	02/15/2025	1.A FE
448492-3A-4	HUTTO TEX INDPT SCH DIST		09/06/2023	OPPENHEIMER & CO., INC.		202,620	200,000	211,752	208,886		(3,815)		(3,815)		205,071		(2,451)	(2,451)	12,083	08/01/2024	1.A FE
467736-DZ-4	JACKSON CNTY ORE SCH DIST NO 0		07/06/2023	UMB BANK		257,740	250,000	282,840	272,070		(1,666)		(1,666)		270,405		(12,665)	(12,665)	5,694	06/15/2037	1.B FE
467754-HS-9	JACKSON CNTY ORE SCH DIST NO 0		07/19/2023	UMB BANK		914,679	885,000	998,192	962,020		(6,097)		(6,097)		955,923		(41,244)	(41,244)	21,069	06/15/2037	1.B FE
495242-P7-8	KING CNTY WASH SCH DIST NO 412		09/11/2023	UMB BANK		249,083	250,000	303,418	297,637		(3,998)		(3,998)		293,639		(44,556)	(44,556)	7,833	12/01/2039	1.B FE
495260-G8-8	KING CNTY WASH SCH DIST NO 414		09/06/2023	MORGAN STANLEY		198,732	195,000	230,915	205,416		(3,682)		(3,682)		201,734		(3,002)	(3,002)	7,502	12/01/2024	1.B FE
498098-RZ-7	KITSAP CNTY WASH SCH DIST NO 4		09/06/2023	OPPENHEIMER & CO., INC.		225,509	225,000	271,656	232,078		(5,291)		(5,291)		226,786		(1,278)	(1,278)	8,656	12/01/2023	1.B FE
516598-CG-2	LAPEER MICH CMNTY SCHS		08/16/2023	BANK OF AMERICA/MERRILL LYNCH		474,465	470,000	574,307	488,831		(8,849)		(8,849)		479,982		(5,517)	(5,517)	18,735	05/01/2024	1.B FE
52882P-CK-2	LEWISVILLE TEX INDPT SCH DIST		08/15/2023	MATURED		450,000	450,000	513,041	458,159		(8,159)		(8,159)		450,000				22,500	08/15/2023	1.A FE
52882P-CN-6	LEWISVILLE TEX INDPT SCH DIST		08/15/2023	ASSIGNMENT OF SECURITIES		800,000	800,000	904,320	813,556		(13,556)		(13,556)		800,000				40,000	08/15/2026	1.A FE
52882P-CP-1	LEWISVILLE TEX INDPT SCH DIST		08/15/2023	ASSIGNMENT OF SECURITIES		650,000	650,000	734,104	660,934		(10,934)		(10,934)		650,000				32,500	08/15/2027	1.A FE
569203-MV-1	MARION & POLK CNTYS ORE SCH DI		09/06/2023	MORGAN STANLEY		101,139	100,000	115,742	104,076		(1,907)		(1,907)		102,169		(1,030)	(1,030)	3,653	06/15/2024	1.B FE
646039-YM-3	NEW JERSEY ST		07/25/2023	SUNTRUST INVESTMENT SERVICES, INC.		25,373,143	22,995,000	25,222,756			(60,394)		(60,394)		25,162,361		210,782	210,782	178,850	06/01/2028	1.E FE
647293-ST-7	NEW MEXICO ST		07/25/2023	MORGAN STANLEY		21,716,687	20,090,000	21,632,912			(56,536)		(56,536)		21,576,376		140,311	140,311	251,125	03/01/2027	1.C Z

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
653335-AZ-2	NEZ PERCE CNTY IDAHO INDPT SCH		09/06/2023	JPMORGAN CHASE & CO.		218,285	215,000	264,590	227,209		(4,870)		(4,870)		222,339		(4,054)	(4,054)	10,541	09/15/2024	1.A FE
68609B-PW-1	OREGON ST		08/16/2023	RBC DOMINION SECURITIES		299,894	295,000	374,523	310,807		(6,248)		(6,248)		304,558		(4,664)	(4,664)	15,447	08/01/2024	1.B FE
720286-DE-0	PIERCE & KING CNTYS WASH SCH D		09/06/2023	MORGAN STANLEY		230,506	230,000	262,741	235,746		(4,294)		(4,294)		231,453		(947)	(947)	8,849	12/01/2023	1.A FE
720286-DF-7	PIERCE & KING CNTYS WASH SCH D		09/06/2023	WELLS FARGO		376,893	370,000	427,964	388,053		(6,373)		(6,373)		381,680		(4,787)	(4,787)	14,235	12/01/2024	1.A FE
720424-C3-2	PIERCE CNTY WASH SCH DIST NO 10 TA		07/06/2023	UMB BANK		260,305	250,000	300,748	290,609		(2,520)		(2,520)		288,089		(27,784)	(27,784)	6,083	12/01/2036	1.B FE
778017-PS-6	ROSEVILLE MICH CMNTY SCHS		08/16/2023	JPMORGAN CHASE & CO.		479,660	475,000	541,092	490,911		(7,465)		(7,465)		483,446		(3,786)	(3,786)	18,934	05/01/2024	1.C FE
833068-MH-9	SNOHOMISH & ISLAND CNTYS WASH		08/16/2023	RAYMOND JAMES & ASSOCIATES, INC.		341,750	335,000	407,618	354,841		(6,322)		(6,322)		348,519		(6,769)	(6,769)	11,306	12/15/2024	1.A FE
851035-TQ-8	SPRINGFIELD MO SCH DIST NO R-1		07/25/2023	KEYCORP		3,683,349	2,750,000	3,417,673	3,068,848		(42,170)		(42,170)		3,026,678		(68,228)	(68,228)	124,514	03/01/2027	1.B FE
882724-FT-9	TEXAS ST		07/20/2023	WELLS FARGO		2,414,876	2,375,000	2,738,043	2,475,626		(35,418)		(35,418)		2,440,208		(25,332)	(25,332)	116,441	08/01/2025	1.A FE
901580-CY-4	TWIN FALLS CNTY IDAHO SCH DIST		08/16/2023	WELLS FARGO		101,557	100,000	115,123	104,484		(1,637)		(1,637)		102,846		(1,289)	(1,289)	4,625	09/15/2024	1.A FE
939307-HV-9	WASHINGTON MULTNOMAH & YAMHILL		09/06/2023	MORGAN STANLEY		252,720	250,000	295,890	260,815		(5,063)		(5,063)		255,752		(3,032)	(3,032)	9,132	06/15/2024	1.B FE
93974E-D5-2	WASHINGTON ST		07/20/2023	JPMORGAN CHASE & CO.		16,616,800	16,000,000	16,773,760			(72,296)		(72,296)		16,701,464		(84,664)	(84,664)	164,444	07/01/2025	1.A Z
93974E-EA-0	WASHINGTON ST		07/25/2023	MORGAN STANLEY		5,791,733	5,260,000	5,762,435			(15,380)		(15,380)		5,747,055		44,678	44,678	128,578	02/01/2028	1.B FE
966493-MZ-8	WHITMAN CNTY WASH SCH DIST NO		09/06/2023	OPPENHEIMER & CO., INC.		100,181	100,000	124,999	103,211		(2,401)		(2,401)		100,810		(629)	(629)	3,847	12/01/2023	1.A FE
97942N-FB-7	WOODHAVEN BROWNSTOWN MICH SCH		08/24/2023	UMB BANK		363,395	360,000	440,100	373,940		(6,839)		(6,839)		367,101		(3,706)	(3,706)	14,850	05/01/2024	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						106,136,084	98,515,000	108,519,924	26,708,229		(557,994)		(557,994)		105,671,982		(260,797)	(260,797)	1,754,242	XXX	XXX
003430-BE-4	ABILENE KANS PUB BLDG COMMN RE		08/16/2023	WELLS FARGO		350,879	345,000	408,273	363,362		(5,962)		(5,962)		357,400		(6,521)	(6,521)	12,315	12/01/2024	1.D FE
01728V-UB-4	ALLEGHENY CNTY PA		08/01/2023	UMB BANK		260,553	250,000	261,353	256,935		(639)		(639)		256,296		4,256	4,256	7,556	11/01/2035	1.D FE
01753P-DU-2	ALLEN CNTY KANS PUB BLDG COMMN		09/06/2023	WELLS FARGO		208,395	205,000	238,815	214,923		(3,503)		(3,503)		211,421		(3,026)	(3,026)	7,887	12/01/2024	1.F FE
055022-AC-1	AZUSA CALIF PENSION OBLIG		08/01/2023	MATURED		500,000	500,000	500,000	500,000						500,000				7,530	08/01/2023	1.D FE
088365-FB-2	BEXAR CNTY TEX HOSP DIST		09/06/2023	RBC DOMINION SECURITIES		100,580	100,000	124,380	103,856		(2,350)		(2,350)		101,506		(926)	(926)	5,319	02/15/2024	1.B FE
108152-DS-5	BRIDGEPORT CONN		07/15/2023	MATURED		210,000	210,000	234,179	212,758		(2,758)		(2,758)		210,000				10,500	07/15/2023	1.E FE
108152-DT-3	BRIDGEPORT CONN		08/16/2023	SEIBERT, BRANFORD INC.		314,114	310,000	349,382	320,723		(4,343)		(4,343)		316,380		(2,266)	(2,266)	16,921	07/15/2024	1.E FE
108152-GF-0	BRIDGEPORT CONN		08/16/2023	WELLS FARGO		197,761	195,000	217,578	202,995		(3,069)		(3,069)		199,926		(2,164)	(2,164)	9,831	08/15/2024	1.E FE
118106-JC-8	BUCKEYE ARIZ UN HIGH SCH DIST		09/28/2023	UMB BANK		129,569	125,000	152,583	136,331		(2,364)		(2,364)		133,967		(4,398)	(4,398)	7,830	07/01/2026	1.C FE
133303-4C-8	CAMERON CNTY TEX		07/25/2023	INTL FCStone		1,521,610	1,395,000	1,572,681	1,553,837		(16,709)		(16,709)		1,537,129		(15,519)	(15,519)	66,263	02/15/2028	1.D FE
156267-MA-1	CENTRE CNTY PA		08/28/2023	UMB BANK		253,625	225,000	254,527	253,213		(2,080)		(2,080)		251,132		2,492	2,492	12,281	07/01/2032	1.C FE
156267-MC-7	CENTRE CNTY PA		07/20/2023	UMB BANK		400,505	350,000	388,829	387,120		(2,297)		(2,297)		384,823		15,682	15,682	17,354	07/01/2034	1.C FE
168520-NZ-3	CHICO CALIF UNI SCH DIST		09/26/2023	UMB BANK		242,213	250,000	274,488	264,471		(2,226)		(2,226)		262,245		(20,033)	(20,033)	11,583	08/01/2040	1.D FE
169583-GW-5	CHINO VY UNI SCH DIST CALIF		08/16/2023	UMB BANK		167,412	150,000	180,422	173,288		(1,759)		(1,759)		171,529		(4,117)	(4,117)	7,854	08/01/2038	1.D FE
169583-HF-1	CHINO VY UNI SCH DIST CALIF		08/01/2023	MATURED		2,955,000	2,955,000	2,955,000	2,955,000						2,955,000				51,713	08/01/2023	1.D FE
183595-BC-0	CLAY IND CMNTY MULTI SCH BLDG		09/06/2023	MORGAN STANLEY		187,218	185,000	222,614	193,081		(3,573)		(3,573)		189,508		(2,290)	(2,290)	10,612	07/15/2024	1.B FE
197486-NQ-2	COLUMBIA CNTY GA SCH DIST		08/29/2023	UMB BANK		808,192	700,000	827,330			(3,840)		(3,840)		823,490		(15,298)	(15,298)	12,056	10/01/2036	1.B FE
245176-GF-3	DEL MAR TEX COLLEGE DIST		09/06/2023	JPMORGAN CHASE & CO.		354,921	350,000	402,602	364,901		(6,235)		(6,235)		358,666		(3,745)	(3,745)	18,618	08/15/2024	1.C FE
245176-HF-2	DEL MAR TEX COLLEGE DIST		09/06/2023	JPMORGAN CHASE & CO.		405,624	400,000	460,116	417,030		(7,125)		(7,125)		409,904		(4,280)	(4,280)	21,278	08/15/2024	1.C FE
250375-LN-0	DESERT CALIF CMNTY COLLEGE DIST		08/01/2023	MATURED		470,000	470,000	470,000	470,000						470,000				2,867	08/01/2023	1.C FE
250433-TP-4	DESERT SANDS CALIF UNI SCH DIS		07/28/2023	UMB BANK		310,584	300,000	316,464	309,505		(1,132)		(1,132)		308,373		2,211	2,211	12,000	08/01/2037	1.C FE
250433-TQ-2	DESERT SANDS CALIF UNI SCH DIS		09/13/2023	UMB BANK		253,268	250,000	262,403	257,169		(1,035)		(1,035)		256,134		(2,867)	(2,867)	11,222	08/01/2038	1.C FE
259864-CW-4	DOVE VALLEY MET DIST COLO ARAP		07/12/2023	UMB BANK		188,383	180,000	206,948	199,340		(1,392)		(1,392)		197,948		(9,566)	(9,566)	4,460	12/01/2035	1.C FE
262615-KV-8	DU PAGE COOK & WILL CNTYS ILL CMNT		07/20/2023	BANK OF AMERICA/MERRILL LYNCH		5,507,570	5,220,000	5,557,525			(16,005)		(16,005)		5,541,520		(33,950)	(33,950)	39,150	06/01/2026	1.A Z
265404-EQ-2	DUNELAND IND SCH BLDG CORP		07/20/2023	FIFTH THIRD SECURITIES, INC.		1,683,794	1,595,000	1,824,154	1,784,343		(29,485)		(29,485)		1,754,859		(71,065)	(71,065)	106,333	07/15/2026	1.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
274536-KJ-9	EAST PORTER CNTY SCH BLDG CORP		08/16/2023	SEIBERT, BRANFORD INC.		354,554	350,000	402,364	363,989		(5,674)		(5,674)		358,315		(3,761)	(3,761)	19,104	07/15/2024	1.B FE
278698-AY-1	EBERT MET DIST COLO		08/29/2023	INCAPITAL		862,624	800,000	899,672	863,176		(6,491)		(6,491)		856,685		5,939	5,939	30,000	12/01/2035	1.E FE
295515-ML-1	ERIE PA (CITY OF)		08/30/2023	UMB BANK		1,003,850	1,000,000	1,108,860	1,084,403		(6,646)		(6,646)		1,077,757		(73,907)	(73,907)	40,000	09/01/2036	1.C FE
295515-MM-9	ERIE PA (CITY OF)		08/23/2023	UMB BANK		827,356	850,000	935,366	916,256		(5,070)		(5,070)		911,186		(83,830)	(83,830)	33,433	09/01/2038	1.C FE
295515-MN-7	ERIE PA (CITY OF)		07/31/2023	UMB BANK		804,376	800,000	877,368	860,077		(4,138)		(4,138)		855,939		(51,563)	(51,563)	29,422	09/01/2039	1.C FE
338815-DQ-3	FLATHEAD CNTY MONT SCH DIST NO		07/01/2023	MATURED		400,000	400,000	461,672	405,880		(5,880)		(5,880)		400,000				20,000	07/01/2023	1.E FE
34407N-AT-4	FLYING HORSE MET DIST NO 2 COL		07/25/2023	UMB BANK		285,026	270,000	326,554	314,290		(2,999)		(2,999)		311,291		(26,265)	(26,265)	7,080	12/01/2035	1.E FE
378394-JE-1	GLENDALE CALIF CMNTY COLLEGE D		08/01/2023	MATURED		555,000	555,000	555,000	555,000						555,000				4,584	08/01/2023	1.D FE
386448-EC-4	GRAND RIVER HOSP DIST COLO		09/19/2023	UMB BANK		205,490	200,000	233,756	213,337		(3,211)		(3,211)		210,126		(4,636)	(4,636)	8,056	12/01/2025	1.C FE
415342-RL-0	HARRISON N J		08/16/2023	SEIBERT, BRANFORD INC.		433,638	430,000	484,963	442,427		(6,671)		(6,671)		435,756		(2,118)	(2,118)	20,724	03/01/2024	1.D FE
421290-4W-4	HAYWARD CALIF UNI SCH DIST		07/13/2023	UMB BANK		549,048	530,000	560,533	549,312		(1,732)		(1,732)		547,580		1,468	1,468	20,376	08/01/2037	1.E FE
442331-T8-7	HOUSTON TEX		09/06/2023	JPMORGAN CHASE & CO.		191,252	190,000	220,387	196,024		(3,523)		(3,523)		192,501		(1,249)	(1,249)	9,685	03/01/2024	1.D FE
45204E-P4-4	ILLINOIS FIN AUTH REV		09/06/2023	WELLS FARGO		140,542	140,000	150,503	143,561		(1,255)		(1,255)		142,306		(1,764)	(1,764)	4,309	12/01/2024	1.C FE
457110-LX-0	INGLEWOOD CALIF UNI SCH DIST		08/21/2023	UMB BANK		540,435	500,000	606,045	564,667		(8,735)		(8,735)		555,933		(15,498)	(15,498)	26,528	08/01/2034	2.A FE
457110-MA-9	INGLEWOOD CALIF UNI SCH DIST		07/31/2023	UMB BANK		256,440	250,000	277,398	266,810		(2,046)		(2,046)		264,764		(8,324)	(8,324)	10,028	08/01/2037	2.A FE
45875C-AF-7	INTERLOCKEN CONS MET DIST COLO		08/16/2023	RAYMOND JAMES & ASSOCIATES, INC.		437,504	430,000	482,181	447,446		(5,642)		(5,642)		441,805		(4,301)	(4,301)	15,349	12/01/2024	1.E FE
45875C-AG-5	INTERLOCKEN CONS MET DIST COLO		09/27/2023	UMB BANK		107,611	105,000	118,923	111,092		(1,507)		(1,507)		109,585		(1,973)	(1,973)	4,346	12/01/2025	1.E FE
463777-8B-1	IRVING TEX		09/15/2023	MATURED		500,000	500,000	500,000	500,000						500,000				2,840	09/15/2023	1.A FE
480102-CY-6	JONES CNTY GA SCH DIST		08/02/2023	UMB BANK		203,608	200,000	233,260	208,633		(3,190)		(3,190)		205,443		(1,835)	(1,835)	10,083	08/01/2024	1.B FE
482124-SD-7	JURUPA CALIF UNI SCH DIST		07/11/2023	BAIRD (ROBERT W.) & CO. INC.		1,087,866	1,065,000	1,120,550	1,101,028		(2,872)		(2,872)		1,098,155		(10,290)	(10,290)	40,470	08/01/2037	1.D FE
482124-SF-2	JURUPA CALIF UNI SCH DIST		07/11/2023	BAIRD (ROBERT W.) & CO. INC.		1,370,129	1,350,000	1,396,076	1,379,992		(2,377)		(2,377)		1,377,615		(7,486)	(7,486)	51,300	08/01/2039	1.D FE
514282-XC-1	LANCASTER PA		08/16/2023	LOOP CAPITAL MARKETS		361,670	355,000	404,491	370,474		(5,244)		(5,244)		365,230		(3,560)	(3,560)	14,151	11/01/2024	1.G FE
522223-GN-0	LEAVENWORTH CNTY KANS UNI SCH		08/29/2023	UMB BANK		975,560	1,000,000	1,095,640	1,059,322		(8,029)		(8,029)		1,051,293		(75,733)	(75,733)	40,000	09/01/2038	1.E FE
527639-EZ-7	LEWIS & CLARK CNTY MONT SCH DI		08/30/2023	UMB BANK		623,959	595,000	735,539	654,196		(10,963)		(10,963)		643,233		(19,275)	(19,275)	34,708	07/01/2026	1.E FE
542411-ND-1	LONG BEACH CA CMNTY COLLEGE DIST		08/28/2023	UMB BANK		679,273	700,000	790,461	759,709		(6,632)		(6,632)		753,077		(73,804)	(73,804)	30,078	08/01/2049	1.C FE
566747-EP-2	MARICOPA CNTY ARIZ ELEM SCH DI		07/01/2023	MATURED		200,000	200,000	226,092	202,341		(2,341)		(2,341)		200,000				8,000	07/01/2023	1.C FE
56674M-CH-9	MARICOPA CNTY ARIZ ELEM SCH DI		08/21/2023	UMB BANK		398,348	375,000	428,183	402,911		(3,761)		(3,761)		399,150		(802)	(802)	21,458	07/01/2036	1.C FE
567090-H7-3	MARICOPA CNTY ARIZ SCH DIST NO		07/11/2023	UMB BANK		481,050	450,000	518,571	486,637		(4,088)		(4,088)		482,549		(1,499)	(1,499)	23,250	07/01/2034	1.C FE
567235-JK-3	MARICOPA CNTY ARIZ SCH DIST NO		07/01/2023	MATURED		590,000	590,000	684,713	598,080		(8,080)		(8,080)		590,000				29,500	07/01/2023	1.C FE
567505-PT-3	MARICOPA CNTY ARIZ UN HIGH SCH		08/22/2023	BANK OF AMERICA/MERRILL LYNCH		2,803,683	1,700,000	2,007,428	1,860,844		(21,959)		(21,959)		1,838,885		(35,202)	(35,202)	97,514	07/01/2031	1.B FE
567373-G2-5	MARICOPA CNTY ARIZ UNI SCH DIS		08/16/2023	SEIBERT, BRANFORD INC.		354,778	350,000	401,181	364,487		(6,038)		(6,038)		358,449		(3,672)	(3,672)	19,785	07/01/2024	1.B FE
567430-QD-8	MARICOPA CNTY ARIZ UNI SCH DIS		08/16/2023	SEIBERT, BRANFORD INC.		304,170	300,000	347,202	311,874		(4,946)		(4,946)		306,928		(2,758)	(2,758)	16,958	07/01/2024	1.B FE
57325V-AH-2	MARTIN CNTY TEX HOSP DIST		09/07/2023	UMB BANK		170,282	170,000	185,494	176,881		(3,815)		(3,815)		173,066		(2,784)	(2,784)	6,422	04/01/2024	2.A FE
592240-VP-7	METROPOLITAN PK DIST TACOMA WA		08/25/2023	UMB BANK		517,840	500,000	578,835	543,481		(5,524)		(5,524)		537,957		(20,117)	(20,117)	18,750	12/01/2034	1.C Z
593561-BC-6	MIAMI GARDENS FLA		07/01/2023	MATURED		175,000	175,000	175,000	175,000						175,000				1,862	07/01/2023	1.D FE
60534W-G9-3	MISSISSIPPI DEV BK SPL OBLIG		08/04/2023	UMB BANK		251,348	250,000	257,080	254,042		(515)		(515)		253,527		(2,179)	(2,179)	6,861	06/01/2039	1.C FE
608117-DU-8	MOHAVE CNTY ARIZ UN HIGH SCH D		09/06/2023	JPMORGAN CHASE & CO.		227,637	225,000	265,667	234,007		(4,086)		(4,086)		229,921		(2,284)	(2,284)	13,344	07/01/2024	1.E FE
612582-EH-5	MONTEREY PENINSULA CALIF UNI S		08/04/2023	UMB BANK		610,920	600,000	629,016	618,165		(1,799)		(1,799)		616,365		(5,445)	(5,445)	24,467	08/01/2038	1.D FE
61709K-CV-1	MORGAN CNTY ALA BRD ED		09/12/2023	UMB BANK		369,930	400,000	431,692	422,755		(2,182)		(2,182)		420,573		(50,643)	(50,643)	16,556	03/01/2049	1.D FE
62476H-CU-9	MSD OF WASHINGTON TWP IN		09/11/2023	UMB BANK		464,773	475,000	532,280	515,338		(4,005)		(4,005)		511,333		(46,560)	(46,560)	22,061	01/15/2039	1.B FE
642714-FU-8	NEW BRITAIN CONN		09/01/2023	MATURED		50,000	50,000	50,000	50,000						50,000				507	09/01/2023	1.C FE
642714-FW-4	NEW BRITAIN CONN		09/01/2023	MATURED		400,000	400,000	400,000	400,000						400,000				4,056	09/01/2023	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
645020-6T-0	NEW HAVEN CONN		07/18/2023	OPPENHEIMER & CO., INC.		660,139	660,000	727,414	668,502		(8,056)		(8,056)		660,446		(308)	(308)	31,992	08/01/2023	1.E FE
649660-2F-6	NEW YORK N Y		07/25/2023	BANK OF AMERICA/MERRILL LYNCH		1,107,610	1,000,000	1,081,590			(1,779)		(1,779)		1,079,811		27,799	27,799	6,111	08/01/2028	1.C Z
65000B-NN-4	NEW YORK ST SCHOOL DIST FING PG 20		07/25/2023	BANK OF AMERICA/MERRILL LYNCH		3,928,176	3,600,000	3,953,556	3,919,692		(36,178)		(36,178)		3,883,515		44,661	44,661	201,000	10/01/2027	1.D FE
650367-PU-3	NEWARK N J		08/16/2023	MORGAN STANLEY		609,648	600,000	702,888	644,352		(15,915)		(15,915)		628,437		(18,789)	(18,789)	26,417	10/01/2024	1.E FE
650370-DQ-9	NEWARK N J BRD ED		08/16/2023	UMB BANK		384,859	375,000	461,051	449,540		(5,184)		(5,184)		444,356		(59,497)	(59,497)	16,375	07/15/2035	1.C FE
650370-DS-5	NEWARK N J BRD ED		08/07/2023	UMB BANK		400,940	400,000	488,892	477,037		(5,130)		(5,130)		471,907		(70,967)	(70,967)	17,067	07/15/2037	1.C FE
652560-BS-1	NEWTON CNTY GA		08/01/2023	MATURED		225,000	225,000	252,041	228,432		(3,432)		(3,432)		225,000				11,250	08/01/2023	1.B FE
656491-PP-6	NORRISTOWN PA AREA SCH DIST		07/24/2023	INCAPITAL		1,625,427	1,535,000	1,733,583	1,631,481		(14,261)		(14,261)		1,617,220		8,207	8,207	69,288	09/01/2034	1.E FE
675383-TE-3	OCEANSIDE CALIF UNI SCH DIST		08/31/2023	UMB BANK		129,014	320,000	172,301	183,378		3,349		3,349		186,727		(57,712)	(57,712)		08/01/2043	1.D FE
692020-T3-4	OXNARD CALIF SCH DIST		08/01/2023	MATURED		300,000	300,000	300,000	300,000						300,000				2,076	08/01/2023	1.C FE
722086-FQ-3	PINAL CNTY ARIZ SCH DIST NO 00		09/06/2023	JPMORGAN CHASE & CO.		227,619	225,000	264,535	233,770		(3,978)		(3,978)		229,793		(2,174)	(2,174)	13,344	07/01/2024	1.C FE
725726-MW-0	PITTSTON PA AREA SCH DIST		09/06/2023	JPMORGAN CHASE & CO.		281,134	280,000	299,230	285,448		(2,403)		(2,403)		283,045		(1,911)	(1,911)	12,849	07/15/2024	1.C FE
727177-C3-9	PLANO TEX		07/20/2023	JPMORGAN CHASE & CO.		8,179,049	7,865,000	8,238,902			(21,611)		(21,611)		8,217,291		(38,242)	(38,242)	52,433	09/01/2025	1.A Z
727177-E8-6	PLANO TEX		07/20/2023	WELLS FARGO		1,169,618	1,125,000	1,178,483			(3,091)		(3,091)		1,175,391		(5,774)	(5,774)	7,500	09/01/2025	1.A Z
73208P-BD-2	POMONA CALIF PENSION OBLIG		08/01/2023	MATURED		450,000	450,000	478,287	455,715		(5,715)		(5,715)		450,000				18,000	08/01/2023	1.E FE
73723R-YG-2	PORTSMOUTH VA		08/16/2023	BANK OF AMERICA/MERRILL LYNCH		263,752	260,000	310,952	272,489		(5,077)		(5,077)		267,412		(3,660)	(3,660)	14,192	07/15/2024	1.C FE
741701-7F-7	PRINCE GEORGES CNTY MD		09/15/2023	MATURED		2,705,000	2,705,000	2,705,000	2,705,000						2,705,000				18,935	09/15/2023	1.A FE
797002-EQ-1	SAN BRUNO PK CALIF SCH DIST		08/04/2023	UMB BANK		485,045	480,000	497,510	488,983		(1,435)		(1,435)		487,548		(2,503)	(2,503)	19,573	08/01/2038	1.C FE
797272-RK-9	SAN DIEGO CALIF CMNTY COLLEGE DIST		08/01/2023	MATURED		2,100,000	2,100,000	2,100,000	2,100,000						2,100,000				14,217	08/01/2023	1.A FE
798458-UH-6	SAN LEANDRO CALIF UNI SCH DIST		07/28/2023	UMB BANK		216,220	210,000	236,040	228,372		(1,810)		(1,810)		226,563		(10,343)	(10,343)	8,400	08/01/2037	1.E FE
799306-QB-4	SAN RAFAEL CALIF ELEM SCH DIST		08/18/2023	UMB BANK		1,117,266	1,105,000	1,212,848	1,168,473		(8,430)		(8,430)		1,160,044		(42,778)	(42,778)	46,778	08/01/2038	1.C FE
800851-RE-9	SANGER CALIF UNI SCH DIST		07/28/2023	UMB BANK		218,597	210,000	233,306	225,835		(1,290)		(1,290)		224,545		(5,947)	(5,947)	8,400	08/01/2037	1.C FE
80381L-AH-7	SARPY CNTY NEB SCH DIST NO 001		09/06/2023	JPMORGAN CHASE & CO.		106,920	105,000	128,662	111,531		(2,268)		(2,268)		109,264		(2,343)	(2,343)	3,835	12/15/2024	1.E FE
818461-JK-2	SEWARD CNTY KANS UNI SCH DIST		08/16/2023	MORGAN STANLEY		735,513	725,000	843,023	756,206		(11,660)		(11,660)		744,546		(9,034)	(9,034)	34,941	09/01/2024	1.E FE
829596-TX-3	SIOUX FALLS S D SCH DIST NO 49		08/16/2023	BAIRD (ROBERT W.) & CO. INC.		300,306	300,000	338,034	306,949		(4,028)		(4,028)		302,921		(2,615)	(2,615)	12,567	02/01/2024	1.B FE
879709-5T-6	TEMPE ARIZ		07/01/2023	MATURED		275,000	275,000	312,595	278,904		(3,904)		(3,904)		275,000				13,750	07/01/2023	1.A FE
889278-ZD-2	TOLEDO OHIO		08/10/2023	UMB BANK		251,215	250,000	253,680	253,236		(2,178)		(2,178)		251,058		157	157	9,340	12/01/2023	1.F FE
889278-ZE-0	TOLEDO OHIO		07/18/2023	B. C. ZIEGLER AND COMPANY		694,450	680,000	698,183	697,083		(4,811)		(4,811)		692,273		2,177	2,177	23,139	12/01/2024	1.F FE
91882R-GP-1	VAL VERDE UNIFIED SCHOOL DISTRICT		08/28/2023	UMB BANK		223,400	225,000	258,010	248,286		(2,633)		(2,633)		245,653		(22,253)	(22,253)	9,725	08/01/2039	1.C FE
941247-7G-7	WATERBURY CONN		07/20/2023	UMB BANK		1,467,874	1,250,000	1,391,750	1,385,380		(6,593)		(6,593)		1,378,788		89,086	89,086	68,563	08/01/2034	1.D FE
941367-BM-5	WATERFORD CALIF UNI SCH DIST		08/18/2023	UMB BANK		270,665	250,000	273,943	272,847		(1,283)		(1,283)		271,564		(899)	(899)	15,035	08/01/2049	1.E FE
95855R-CQ-7	WESTERN MARICOPA ED CTR DIST N		07/20/2023	JPMORGAN CHASE & CO.		2,449,525	2,365,000	2,857,109	2,525,804		(35,529)		(35,529)		2,490,276		(40,751)	(40,751)	125,805	07/01/2025	1.D FE
973279-SW-3	WINDHAM CONN		08/31/2023	UMB BANK		448,524	430,000	484,915	468,581		(3,660)		(3,660)		464,921		(16,396)	(16,396)	18,156	08/15/2034	1.C FE
973279-SX-1	WINDHAM CONN		07/28/2023	UMB BANK		593,826	565,000	635,066	614,254		(4,011)		(4,011)		610,243		(16,416)	(16,416)	21,721	08/15/2035	1.C FE
976095-JE-0	WINTERS CALIF JT UNI SCH DIST		08/23/2023	MORGAN STANLEY		1,104,109	1,125,000	1,239,660	1,195,617		(9,524)		(9,524)		1,186,092		(81,983)	(81,983)	48,000	08/01/2043	1.C FE
976095-JF-7	WINTERS CALIF JT UNI SCH DIST		08/10/2023	UMB BANK		241,330	230,000	272,338	256,014		(3,352)		(3,352)		252,661		(11,332)	(11,332)	11,915	08/01/2046	1.C FE
979844-BU-0	WOODMEN RD MET DIST COLO		09/06/2023	MORGAN STANLEY		471,269	470,000	506,571	481,953		(4,213)		(4,213)		477,740		(6,471)	(6,471)	14,466	12/01/2024	1.C FE
982038-TH-4	WORTHINGTON OHIO CITY SCH DIST		07/20/2023	UMB BANK		283,208	250,000	274,710			(676)		(676)		274,034		9,173	9,173	3,958	12/01/2042	1.B FE
985794-CU-8	YELLOWSTONE CNTY MONT K-12 SCH		08/16/2023	JPMORGAN CHASE & CO.		617,009	610,000	698,792	633,686		(9,865)		(9,865)		623,822		(6,813)	(6,813)	34,482	07/01/2024	1.F FE
985794-DL-7	YELLOWSTONE CNTY MONT K-12 SCH		07/01/2023	MATURED		440,000	440,000	496,668	446,048		(6,048)		(6,048)		440,000				22,000	07/01/2023	1.F FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						77,866,588	74,565,000	81,350,750	61,441,006		(561,209)		(561,209)		78,038,337		(1,171,749)	(1,171,749)	2,456,929	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
010595-ES-1	ALABAMA ST MUN ELEC AUTH PWR S		09/01/2023	MATURED		1,090,000	1,090,000	1,090,000	1,090,000						1,090,000				21,037	09/01/2023	1.D FE
013493-HV-6	ALBUQUERQUE BERNALILLO CNTY WT		07/18/2023	B. C. ZIEGLER AND COMPANY		762,360	750,000	850,163	777,882		(10,161)		(10,161)		767,720		(5,360)	(5,360)	39,479	07/01/2024	1.C FE
02765U-LU-6	AMERICAN MUN PWR OHIO INC REV		07/18/2023	WELLS FARGO		554,780	550,000	675,455	570,146		(9,877)		(9,877)		560,269		(5,489)	(5,489)	25,590	02/15/2024	1.F FE
040664-AN-4	ARIZONA ST UNIV REVS		07/18/2023	INCAPITAL		1,131,163	1,100,000	1,282,039	1,237,808		(9,414)		(9,414)		1,228,394		(97,231)	(97,231)	46,322	07/01/2038	1.C FE
040664-AQ-7	ARIZONA ST UNIV REVS		08/29/2023	UMB BANK		100,286	100,000	115,659	111,868		(976)		(976)		110,891		(10,605)	(10,605)	4,667	07/01/2040	1.C FE
047870-QA-1	ATLANTA GA WTR & WASTE WTR REV		08/02/2023	UMB BANK		153,371	150,000	174,923	157,641		(2,435)		(2,435)		155,207		(1,836)	(1,836)	5,688	11/01/2024	1.D FE
047870-QL-7	ATLANTA GA WTR & WASTE WTR REV		07/24/2023	UMB BANK		165,867	160,000	169,920	165,540		(609)		(609)		164,931		936	936	4,711	11/01/2034	1.D FE
047870-QM-5	ATLANTA GA WTR & WASTE WTR REV		07/24/2023	UMB BANK		1,327,129	1,285,000	1,359,389	1,326,586		(4,561)		(4,561)		1,322,026		5,104	5,104	37,781	11/01/2035	1.D FE
058508-JQ-6	BALL ST UNIV IND UNIV REVS		08/16/2023	SEIBERT, BRANFORD INC.		278,512	275,000	317,631	286,176		(4,657)		(4,657)		281,519		(3,007)	(3,007)	15,545	07/01/2024	1.D FE
059134-EN-2	BALTIMORE CNTY MD CTFS PARTN		07/25/2023	MORGAN STANLEY		5,038,900	4,665,000	4,986,512			(12,599)		(12,599)		4,973,912		64,987	64,987	94,596	03/01/2027	1.B Z
086377-DC-9	BESSEMER ALA GOVERNMENTAL UTIL		08/16/2023	WELLS FARGO		439,354	435,000	513,687	452,884		(7,902)		(7,902)		444,982		(5,628)	(5,628)	15,527	06/01/2024	1.F FE
087032-EC-8	BETHEL PARK PA MUN AUTH SWR RE		09/01/2023	MATURED		300,000	300,000	300,000	300,000						300,000				2,937	09/01/2023	1.C FE
090132-AH-4	BILLINGS MONT SWR SYS REV		09/06/2023	JPMORGAN CHASE & CO.		167,011	165,000	195,608	171,655		(3,019)		(3,019)		168,636		(1,625)	(1,625)	9,785	07/01/2024	1.D FE
097464-E6-4	BOISE ST UNIV IDAHO REVS FORME		09/06/2023	WELLS FARGO		206,476	205,000	235,814	211,778		(3,696)		(3,696)		208,082		(1,606)	(1,606)	9,595	04/01/2024	1.E FE
097464-E7-2	BOISE ST UNIV IDAHO REVS FORME		09/28/2023	UMB BANK		254,895	250,000	290,908	263,924		(4,571)		(4,571)		259,353		(4,458)	(4,458)	6,285	04/01/2025	1.E FE
113664-HS-8	BROOKINGS S D SCH DIST NO 05-1		09/06/2023	JPMORGAN CHASE & CO.		435,792	430,000	493,778	447,808		(7,640)		(7,640)		440,168		(4,376)	(4,376)	23,710	08/01/2024	1.B FE
114894-VU-9	BROWARD CNTY FLA ARPT SYS REV		08/16/2023	GOLDMAN, SACHS & CO.		3,003,600	3,000,000	3,547,110	3,056,670		(47,608)		(47,608)		3,009,062		(5,462)	(5,462)	132,083	10/01/2023	1.E FE
114894-XC-7	BROWARD CNTY FLA ARPT SYS REV		08/16/2023	RAYMOND JAMES & ASSOCIATES, INC.		500,425	500,000	586,180	511,554		(9,708)		(9,708)		501,846		(1,421)	(1,421)	22,014	10/01/2023	1.E FE
130179-NV-2	CALIFORNIA EDL FACS AUTH REV		09/11/2023	UMB BANK		235,341	230,000	267,253	245,805		(3,690)		(3,690)		242,115		(6,774)	(6,774)	9,008	12/01/2025	2.A FE
13048V-DH-8	CALIFORNIA MUN FIN AUTH REV		09/11/2023	UMB BANK		459,693	450,000	517,289	477,488		(6,804)		(6,804)		470,684		(10,991)	(10,991)	21,375	10/01/2025	2.A FE
13068L-5U-5	CALIFORNIA ST PUB WKS BRD LEAS		08/24/2023	UMB BANK		637,283	650,000	733,493	712,772		(5,127)		(5,127)		707,644		(70,361)	(70,361)	25,217	03/01/2045	1.D FE
15141G-AA-0	CENTENNIAL WTR & SANTN DIST CO		09/06/2023	JPMORGAN CHASE & CO.		152,949	150,000	175,820	158,768		(3,104)		(3,104)		155,664		(2,715)	(2,715)	5,771	12/01/2024	1.B FE
15262P-AR-6	CENTRAL BASIN MUN WTR DIST CALIF		08/01/2023	MATURED		500,000	500,000	500,000	500,000						500,000				8,430	08/01/2023	1.G FE
16415T-BT-7	CHEROKEE COLO MET DIST		08/29/2023	UMB BANK		184,633	180,000	211,117	204,667		(2,020)		(2,020)		202,648		(18,014)	(18,014)	7,800	08/01/2036	1.C FE
186387-UK-0	CLEVELAND OHIO INCOME TAX REV		09/06/2023	JPMORGAN CHASE & CO.		203,184	200,000	231,154	209,241		(3,579)		(3,579)		205,662		(2,478)	(2,478)	9,361	10/01/2024	1.D FE
186398-KY-8	CLEVELAND OHIO PUB PWR SYS REV		08/16/2023	OPPENHEIMER & CO., INC.		366,102	365,000	413,041	373,201		(5,917)		(5,917)		367,284		(1,181)	(1,181)	13,840	11/15/2023	1.E FE
186398-KZ-5	CLEVELAND OHIO PUB PWR SYS REV		08/16/2023	MORGAN STANLEY		492,712	485,000	553,962	506,399		(7,098)		(7,098)		499,302		(6,590)	(6,590)	18,390	11/15/2024	1.E FE
194522-EC-8	COLLEGE OF WILLIAM & MARY		07/26/2023	EXCHANGE		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				21,810	02/15/2028	1.C FE
194522-ED-6	COLLEGE OF WILLIAM & MARY		07/26/2023	EXCHANGE		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				29,432	02/15/2029	1.C FE
196632-A9-4	COLORADO SPRINGS COLO UTILS		09/06/2023	U.S. BANCORP		200,300	200,000	241,648	206,147		(4,831)		(4,831)		201,316		(1,016)	(1,016)	8,139	11/15/2023	1.C FE
19668Q-HY-4	COLORADO ST BLDG EXCELLENT SCH		07/20/2023	JPMORGAN CHASE & CO.		1,818,391	1,765,000	2,122,977	1,879,044		(28,688)		(28,688)		1,850,356		(31,965)	(31,965)	75,748	03/15/2025	1.D FE
19668Q-JN-6	COLORADO ST BLDG EXCELLENT SCH		07/20/2023	JPMORGAN CHASE & CO.		1,236,300	1,200,000	1,373,376	1,318,560		(30,191)		(30,191)		1,288,369		(52,069)	(52,069)	51,500	03/15/2025	1.D FE
19668Q-KN-4	COLORADO ST BLDG EXCELLENT SCH		08/16/2023	SEIBERT, BRANFORD INC.		353,126	350,000	385,753	369,338		(10,103)		(10,103)		359,235		(6,110)	(6,110)	16,188	03/15/2024	1.D FE
20774Y-3L-9	CONNECTICUT ST HEALTH & EDL FA		07/01/2023	MATURED		200,000	200,000	226,302	202,649		(2,649)		(2,649)		200,000				10,000	07/01/2023	1.F FE
20774Y-4B-0	CONNECTICUT ST HEALTH & EDL FA		07/01/2023	MATURED		855,000	855,000	949,204	864,699		(9,699)		(9,699)		855,000				42,750	07/01/2023	2.C FE
20774Y-Y5-0	CONNECTICUT ST HEALTH & EDL FA		07/01/2023	MATURED		750,000	750,000	874,853	761,666		(11,666)		(11,666)		750,000				37,500	07/01/2023	1.G FE
20774Y-Y6-8	CONNECTICUT ST HEALTH & EDL FA		09/06/2023	JPMORGAN CHASE & CO.		404,244	400,000	475,016	417,887		(8,123)		(8,123)		409,763		(5,519)	(5,519)	23,722	07/01/2024	1.G FE
212584-DW-3	CONWAY ARK HEALTH FACS BRD HOS		08/01/2023	MATURED		155,000	155,000	155,000	155,000						155,000				1,333	08/01/2023	2.A FE
212584-DQ-6	CONWAY REGIONAL MEDICAL CENTER		08/11/2023	UMB BANK		306,606	300,000	349,440	322,937		(5,419)		(5,419)		317,518		(10,912)	(10,912)	15,583	08/01/2025	2.A FE
212584-DS-2	CONWAY REGIONAL MEDICAL CENTER		07/17/2023	UMB BANK		312,339	300,000	355,014	330,202		(4,491)		(4,491)		325,711		(13,372)	(13,372)	14,500	08/01/2027	2.A FE
212584-DU-7	CONWAY REGIONAL MEDICAL CENTER		09/07/2023	UMB BANK		206,064	200,000	234,888	219,190		(3,603)		(3,603)		215,587		(9,523)	(9,523)	11,111	08/01/2029	2.A FE
213248-DS-3	COOK CNTY ILL		07/14/2023	UMB BANK		703,892	620,000	717,247	714,369		(4,497)		(4,497)		709,873		(5,981)	(5,981)	20,925	11/15/2034	1.D FE
220245-K3-7	CORPUS CHRISTI TEX UTIL SYS		07/15/2023	MATURED		100,000	100,000	100,000	100,000						100,000				820	07/15/2023	1.D FE
23378R-FA-9	DAHLONEGA GA DOWNTOWN DEV AUTH		08/30/2023	UMB BANK		143,545	140,000	167,700	149,696		(2,538)		(2,538)		147,158		(3,614)	(3,614)	8,167	07/01/2025	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 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
23867P-BD-9	DAVIE FLA EDL FACS REV		08/16/2023	WELLS FARGO		564,362	560,000	636,832	577,811		(8,921)		(8,921)		568,890		(4,528)	(4,528)	24,656	04/01/2024	1.G FE
246387-SF-2	DELAWARE ST ECONOMIC DEV AUTH		07/18/2023	Headlands Tech Global Markets LLC		538,745	530,000	614,122	551,151		(6,579)		(6,579)		544,572		(5,827)	(5,827)	21,274	10/01/2024	1.C FE
246388-SB-9	DELAWARE ST HEALTH FACS AUTH R		07/18/2023	Headlands Tech Global Markets LLC		507,150	500,000	594,800	522,662		(8,279)		(8,279)		514,383		(7,233)	(7,233)	26,319	07/01/2024	1.D FE
249182-SJ-6	DENVER COLO CITY & CNTY ARPT		07/17/2023	UMB BANK		366,330	320,000	338,582	338,416		(837)		(837)		337,579		28,751	28,751	10,844	11/15/2037	1.D FE
259363-UD-9	DOUGLAS CNTY NEB SCH DIST NO 0		08/16/2023	STIFEL CAPITAL MARKETS		225,290	225,000	236,336	227,213		(1,490)		(1,490)		225,723		(432)	(432)	6,425	06/01/2027	1.D FE
259363-UE-7	DOUGLAS CNTY NEB SCH DIST NO 0		08/16/2023	STIFEL CAPITAL MARKETS		250,325	250,000	261,173	252,186		(1,472)		(1,472)		250,714		(389)	(389)	7,139	06/01/2028	1.D FE
259363-UF-4	DOUGLAS CNTY NEB SCH DIST NO 0		08/16/2023	STIFEL CAPITAL MARKETS		290,386	290,000	301,182	292,193		(1,477)		(1,477)		290,717		(331)	(331)	8,281	06/01/2029	1.D FE
259363-UG-2	DOUGLAS CNTY NEB SCH DIST NO 0		08/16/2023	STIFEL CAPITAL MARKETS		260,341	260,000	269,175	261,802		(1,213)		(1,213)		260,589		(248)	(248)	7,424	06/01/2030	1.D FE
259363-UH-0	DOUGLAS CNTY NEB SCH DIST NO 0		08/16/2023	STIFEL CAPITAL MARKETS		280,367	280,000	289,094	281,788		(1,204)		(1,204)		280,584		(218)	(218)	7,996	06/01/2031	1.D FE
259363-UQ-0	DOUGLAS CNTY NEB SCH DIST NO 0		08/16/2023	JANNEY MONTGOMERY SCOTT LLC		467,325	465,000	499,829	471,857		(4,616)		(4,616)		467,241		84	84	16,598	06/01/2038	1.D FE
263804-AV-8	DUBOIS PA HOSP AUTH HOSP REV		07/15/2023	MATURED		750,000	750,000	839,595	759,969		(9,969)		(9,969)		750,000				37,500	07/15/2023	1.G FE
54628C-NP-3	EAST BATON ROUGE PARISH LA SALES T		08/01/2023	MATURED		365,000	365,000	365,000	365,000						365,000				3,103	08/01/2023	1.C FE
283365-KL-7	EL PASO CNTY COLO CTFS PARTN		09/06/2023	JPMORGAN CHASE & CO.		173,118	170,000	194,011	177,448		(2,625)		(2,625)		174,823		(1,705)	(1,705)	6,540	12/01/2024	1.C FE
30382V-AD-8	FAIRFAX CNTY VA INDL DEV AUTH		07/20/2023	STIFEL CAPITAL MARKETS		1,033,910	1,000,000	1,076,710	1,059,818		(13,922)		(13,922)		1,045,896		(11,986)	(11,986)	34,583	05/15/2025	1.C FE
60374V-DZ-3	FAIRVIEW HEALTH SERVICES		08/24/2023	MESIROW FINANCIAL, INC.		366,807	355,000	398,669	382,254		(2,785)		(2,785)		379,469		(12,662)	(12,662)	13,953	11/15/2034	2.A FE
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		09/01/2023	SCHEDULED REDEMPTION		73	73	76	75		(2)		(2)		73				3	08/01/2033	1.A
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		09/01/2023	SCHEDULED REDEMPTION		615	615	629	624		(9)		(9)		615				27	12/01/2033	1.A
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		09/01/2023	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				2	01/01/2034	1.A
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		09/01/2023	SCHEDULED REDEMPTION		8	8	8	8						8					06/01/2034	1.A
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		09/01/2023	SCHEDULED REDEMPTION		382	382	395	400		(17)		(17)		382				18	08/01/2034	1.A
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		09/01/2023	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	09/01/2034	1.A
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		09/01/2023	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	09/01/2034	1.A
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		09/01/2023	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	12/01/2034	1.A
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		09/01/2023	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	04/01/2035	1.A
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		09/01/2023	SCHEDULED REDEMPTION		6	6	6	6						6					09/01/2037	1.A
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		08/01/2023	Various		126	126	129	126						126				1	08/01/2023	1.A
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		09/01/2023	SCHEDULED REDEMPTION		75	75	77	76		(1)		(1)		75				3	04/01/2028	1.A
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		09/01/2023	SCHEDULED REDEMPTION		3	3	3	3						3					05/01/2028	1.A
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		09/01/2023	SCHEDULED REDEMPTION		253	253	259	261		(8)		(8)		253				13	09/01/2028	1.A
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		09/01/2023	SCHEDULED REDEMPTION		5	5	5	5						5					10/01/2028	1.A
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		09/01/2023	SCHEDULED REDEMPTION		135	135	138	138		(3)		(3)		135				6	03/01/2029	1.A
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		09/01/2023	SCHEDULED REDEMPTION		131	131	134	133		(2)		(2)		131				6	04/01/2029	1.A
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		09/01/2023	SCHEDULED REDEMPTION		4	4	4	4						4					02/01/2030	1.A
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		09/01/2023	SCHEDULED REDEMPTION		2	2	2	2						2					06/01/2031	1.A
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		09/01/2023	SCHEDULED REDEMPTION		150	150	154	155		(4)		(4)		150				8	11/01/2031	1.A
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		09/01/2023	SCHEDULED REDEMPTION		28	28	29	30		(2)		(2)		28				1	02/01/2032	1.A
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		09/01/2023	SCHEDULED REDEMPTION		33	33	33	34		(1)		(1)		33				2	04/01/2032	1.A
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		09/01/2023	SCHEDULED REDEMPTION		15	15	16	16						15				1	05/01/2032	1.A
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		09/01/2023	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				2	07/01/2032	1.A
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		09/01/2023	SCHEDULED REDEMPTION		1	1	1	1						1					05/01/2028	1.A
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		09/01/2023	SCHEDULED REDEMPTION		274	274	280	278		(4)		(4)		274				12	09/01/2028	1.A
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		09/01/2023	SCHEDULED REDEMPTION		54	54	55	55		(1)		(1)		54				2	12/01/2028	1.A
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		09/01/2023	SCHEDULED REDEMPTION		63	63	65	65		(1)		(1)		63				3	03/01/2029	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
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		09/01/2023	SCHEDULED REDEMPTION		51	51	50	50		1		1		51				3	06/01/2029	1.A
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		09/01/2023	SCHEDULED REDEMPTION		3	3	3	3						3					06/01/2029	1.A
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		09/01/2023	SCHEDULED REDEMPTION		126	126	125	117		8		8		126				6	08/01/2029	1.A
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		09/01/2023	SCHEDULED REDEMPTION		25	25	25	24		1		1		25				1	01/01/2030	1.A
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		09/01/2023	SCHEDULED REDEMPTION		212	212	217	218		(6)		(6)		212				11	05/01/2030	1.A
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		09/01/2023	SCHEDULED REDEMPTION		193	193	197	196		(4)		(4)		193				8	11/01/2029	1.A
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		09/01/2023	SCHEDULED REDEMPTION		14	14	14	14		1		1		14				1	02/01/2031	1.A
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		09/01/2023	SCHEDULED REDEMPTION		33	33	33	33						33				2	05/01/2031	1.A
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		09/01/2023	SCHEDULED REDEMPTION		34	34	34	34						34				2	06/01/2031	1.A
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		09/01/2023	SCHEDULED REDEMPTION		2,056	2,056	2,106	2,120		(64)		(64)		2,056				104	03/01/2031	1.A
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		09/01/2023	SCHEDULED REDEMPTION		155	155	154	153		1		1		155				7	03/01/2031	1.A
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		09/01/2023	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2032	1.A
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		09/01/2023	SCHEDULED REDEMPTION		230	230	238	242		(12)		(12)		230				11	01/01/2032	1.A
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		09/01/2023	SCHEDULED REDEMPTION		8	8	8	8						8					03/01/2032	1.A
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		09/01/2023	SCHEDULED REDEMPTION		41	41	42	42		(2)		(2)		41				2	05/01/2032	1.A
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		09/01/2023	SCHEDULED REDEMPTION		177	177	183	182		(5)		(5)		177				8	08/01/2032	1.A
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		09/01/2023	SCHEDULED REDEMPTION		19	19	19	19						19				1	08/01/2032	1.A
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		09/01/2023	SCHEDULED REDEMPTION		338	338	336	335		2		2		338				16	09/01/2032	1.A
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		09/01/2023	SCHEDULED REDEMPTION		10	10	10	10						10				1	01/01/2033	1.A
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		09/01/2023	SCHEDULED REDEMPTION		238	238	247	245		(6)		(6)		238				11	03/01/2033	1.A
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		09/01/2023	SCHEDULED REDEMPTION		77	77	78	78		(1)		(1)		77				3	08/01/2028	1.A
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		09/01/2023	SCHEDULED REDEMPTION		157	157	162	160		(3)		(3)		157				7	01/01/2028	1.A
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		09/01/2023	SCHEDULED REDEMPTION		15,722	15,722	16,276	16,065		(343)		(343)		15,722				341	04/01/2032	1.A
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		09/01/2023	SCHEDULED REDEMPTION		2	2	2	2						2					09/01/2027	1.A
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		09/01/2023	SCHEDULED REDEMPTION		94	94	95	95		(1)		(1)		94				5	11/01/2026	1.A
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		09/01/2023	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2026	1.A
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		09/01/2023	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15				1	03/01/2032	1.A
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		09/01/2023	SCHEDULED REDEMPTION		337	337	349	365		(27)		(27)		337				17	04/01/2032	1.A
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		09/01/2023	SCHEDULED REDEMPTION		95	95	98	101		(6)		(6)		95				5	04/01/2032	1.A
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		09/01/2023	SCHEDULED REDEMPTION		67	67	70	69		(2)		(2)		67				3	08/01/2032	1.A
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		09/01/2023	SCHEDULED REDEMPTION		5	5	5	5						5					07/01/2033	1.A
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		09/01/2023	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	09/01/2034	1.A
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		09/01/2023	SCHEDULED REDEMPTION		8	8	8	8						8					10/01/2036	1.A
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		09/01/2023	SCHEDULED REDEMPTION		2,733	2,733	2,829	2,753		(20)		(20)		2,733				94	12/01/2023	1.A
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		09/01/2023	SCHEDULED REDEMPTION		627	627	650	633		(6)		(6)		627				23	02/01/2024	1.A
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		09/01/2023	SCHEDULED REDEMPTION		551	551	573	556		(5)		(5)		551				14	02/01/2024	1.A
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		09/01/2023	SCHEDULED REDEMPTION		2,733	2,733	2,840	2,758		(26)		(26)		2,733				96	01/01/2024	1.A
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		09/01/2023	SCHEDULED REDEMPTION		2,488	2,488	2,587	2,516		(27)		(27)		2,488				90	04/01/2024	1.A
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		08/01/2023	Various		521	521	547	525		(5)		(5)		521				7	08/01/2023	1.A
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		09/01/2023	SCHEDULED REDEMPTION		1,262	1,262	1,307	1,253		10		10		1,262				45	10/01/2023	1.A
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		09/01/2023	SCHEDULED REDEMPTION		1,450	1,450	1,502	1,462		(11)		(11)		1,450				48	11/01/2023	1.A
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		09/01/2023	SCHEDULED REDEMPTION		7,646	7,646	8,024	7,715		(69)		(69)		7,646				306	07/01/2024	1.A
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		09/01/2023	SCHEDULED REDEMPTION		58,758	58,758	61,439	59,823		(1,065)		(1,065)		58,758				1,292	03/01/2027	1.A
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		09/01/2023	SCHEDULED REDEMPTION		57,111	57,111	59,652	58,155		(1,044)		(1,044)		57,111				1,233	05/01/2027	1.A
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		09/01/2023	SCHEDULED REDEMPTION		51,858	51,858	54,180	52,795		(937)		(937)		51,858				1,124	05/01/2027	1.A
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		09/01/2023	SCHEDULED REDEMPTION		352	352	344	347		4		4		352				15	08/01/2028	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
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		09/01/2023	SCHEDULED REDEMPTION		1,779	1,779	1,738	1,756		23		23		1,779				77	08/01/2028	1.A
31371E-ZT-5	FED NATL MTG ASSOC #250154		09/01/2023	SCHEDULED REDEMPTION		54	54	55	53		1		1		54				3	12/01/2024	1.A
31371J-DS-0	FED NATL MTG ASSOC #253113		09/01/2023	SCHEDULED REDEMPTION		527	527	548	561		(34)		(34)		527				29	03/01/2030	1.A
31371J-SC-9	FED NATL MTG ASSOC #253515		09/01/2023	SCHEDULED REDEMPTION		133	133	138	141		(9)		(9)		133				7	11/01/2030	1.A
31371J-WC-4	FED NATL MTG ASSOC #253643		09/01/2023	SCHEDULED REDEMPTION		232	232	241	247		(15)		(15)		232				13	02/01/2031	1.A
31371J-XA-7	FED NATL MTG ASSOC #253673		09/01/2023	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11				1	03/01/2031	1.A
31371J-XB-5	FED NATL MTG ASSOC #253674		09/01/2023	SCHEDULED REDEMPTION		1	1	1	1						1					03/01/2031	1.A
31371J-7C-2	FED NATL MTG ASSOC #253891		09/01/2023	SCHEDULED REDEMPTION		494	494	510	528		(34)		(34)		494				25	07/01/2031	1.A
31371K-DV-0	FED NATL MTG ASSOC #254016		09/01/2023	SCHEDULED REDEMPTION		37	37	37	37		(1)		(1)		37				2	09/01/2031	1.A
31371M-SB-4	FED NATL MTG ASSOC #256214		09/01/2023	SCHEDULED REDEMPTION		131	131	120	124		7		7		131				4	03/01/2036	1.A
31371N-3T-0	FED NATL MTG ASSOC #257410		07/01/2023	SCHEDULED REDEMPTION		242	242	250	243		(1)		(1)		242				2	10/01/2023	1.A
31376C-BM-5	FED NATL MTG ASSOC #351144		09/01/2023	SCHEDULED REDEMPTION		249	249	252	250		(1)		(1)		249				13	06/01/2026	1.A
31379H-VS-6	FED NATL MTG ASSOC #420125		09/01/2023	SCHEDULED REDEMPTION		550	550	553	552		(1)		(1)		550				32	05/01/2026	1.A
31379J-G6-7	FED NATL MTG ASSOC #420621		09/01/2023	SCHEDULED REDEMPTION		38	38	39	38						38				2	12/01/2027	1.A
31380J-V4-2	FED NATL MTG ASSOC #441735		09/01/2023	SCHEDULED REDEMPTION		1,562	1,562	1,602	1,584		(22)		(22)		1,562				85	07/01/2027	1.A
31382W-5U-2	FED NATL MTG ASSOC #495059		09/01/2023	SCHEDULED REDEMPTION		21	21	21	21						21				1	05/01/2029	1.A
31383L-CG-8	FED NATL MTG ASSOC #505971		09/01/2023	SCHEDULED REDEMPTION		36	36	35	35						36				2	07/01/2029	1.A
31383S-FY-1	FED NATL MTG ASSOC #511483		09/01/2023	SCHEDULED REDEMPTION		98	98	102	103		(5)		(5)		98				6	09/01/2029	1.A
31383T-KR-8	FED NATL MTG ASSOC #512504		09/01/2023	SCHEDULED REDEMPTION		164	164	166	165		(2)		(2)		164				9	10/01/2029	1.A
31384A-G8-5	FED NATL MTG ASSOC #517823		09/01/2023	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12				1	02/01/2030	1.A
31384K-GS-9	FED NATL MTG ASSOC #525909		09/01/2023	SCHEDULED REDEMPTION		5	5	5	5						5					12/01/2029	1.A
31384L-YT-5	FED NATL MTG ASSOC #527322		09/01/2023	SCHEDULED REDEMPTION		120	120	120	120						120				7	01/01/2030	1.A
31384M-G2-2	FED NATL MTG ASSOC #527717		09/01/2023	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2030	1.A
31384T-VT-1	FED NATL MTG ASSOC #533526		09/01/2023	SCHEDULED REDEMPTION		25	25	25	25						25				1	03/01/2030	1.A
31384U-NK-6	FED NATL MTG ASSOC #534194		09/01/2023	SCHEDULED REDEMPTION		39	39	40	41		(2)		(2)		39				2	04/01/2030	1.A
31384V-BT-8	FED NATL MTG ASSOC #534750		09/01/2023	SCHEDULED REDEMPTION		131	131	131	131						131				8	03/01/2030	1.A
31384V-QG-0	FED NATL MTG ASSOC #535155		09/01/2023	SCHEDULED REDEMPTION		55	55	57	58		(4)		(4)		55				3	02/01/2030	1.A
31384V-UY-6	FED NATL MTG ASSOC #535299		09/01/2023	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15				1	05/01/2030	1.A
31384V-YW-6	FED NATL MTG ASSOC #535425		09/01/2023	SCHEDULED REDEMPTION		718	718	746	635		83		83		718				40	08/01/2030	1.A
31384W-E6-3	FED NATL MTG ASSOC #535757		09/01/2023	SCHEDULED REDEMPTION		69	69	72	74		(5)		(5)		69				4	01/01/2031	1.A
31384W-KQ-2	FED NATL MTG ASSOC #535903		09/01/2023	SCHEDULED REDEMPTION		3	3	3	3						3					03/01/2031	1.A
31384W-LB-4	FED NATL MTG ASSOC #535922		09/01/2023	SCHEDULED REDEMPTION		24	24	24	25		(2)		(2)		24				1	03/01/2031	1.A
31384W-LX-6	FED NATL MTG ASSOC #535942		09/01/2023	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10				1	04/01/2031	1.A
31384W-S8-4	FED NATL MTG ASSOC #536143		09/01/2023	SCHEDULED REDEMPTION		19	19	20	21		(1)		(1)		19				1	04/01/2030	1.A
31384W-XN-5	FED NATL MTG ASSOC #536285		09/01/2023	SCHEDULED REDEMPTION		144	144	153	156		(12)		(12)		144				9	08/01/2030	1.A
31384W-Y3-8	FED NATL MTG ASSOC #536330		09/01/2023	SCHEDULED REDEMPTION		43	43	44	46		(3)		(3)		43				2	04/01/2030	1.A
31385A-RX-7	FED NATL MTG ASSOC #538802		09/01/2023	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	06/01/2030	1.A
31385C-WQ-2	FED NATL MTG ASSOC #540755		09/01/2023	SCHEDULED REDEMPTION		43	43	45	45		(2)		(2)		43				3	05/01/2030	1.A
31385E-WH-8	FED NATL MTG ASSOC #542548		09/01/2023	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				2	07/01/2030	1.A
31385F-EM-4	FED NATL MTG ASSOC #542940		09/01/2023	SCHEDULED REDEMPTION		112	112	113	113						112				7	07/01/2030	1.A
31385F-QZ-2	FED NATL MTG ASSOC #543272		09/01/2023	SCHEDULED REDEMPTION		57	57	59	60		(3)		(3)		57				3	07/01/2030	1.A
31385G-ZH-0	FED NATL MTG ASSOC #544444		09/01/2023	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1.A
31385H-S2-9	FED NATL MTG ASSOC #545137		09/01/2023	SCHEDULED REDEMPTION		224	224	231	241		(17)		(17)		224				12	08/01/2031	1.A
31385K-3Y-9	FED NATL MTG ASSOC #547215		09/01/2023	SCHEDULED REDEMPTION		38	38	39	38		(1)		(1)		38				2	07/01/2030	1.A
31385N-GV-5	FED NATL MTG ASSOC #547512		09/01/2023	SCHEDULED REDEMPTION		6	6	6	7		(1)		(1)		6					08/01/2030	1.A
31385S-K5-6	FED NATL MTG ASSOC #551216		09/01/2023	SCHEDULED REDEMPTION		142	142	148	153		(10)		(10)		142				8	09/01/2030	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 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
31386B-UH-5	FED NATL MTG ASSOC #558684		09/01/2023	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9				1	01/01/2031	1.A
31386D-TN-0	FED NATL MTG ASSOC #560457		09/01/2023	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30				2	12/01/2030	1.A
31386H-MR-9	FED NATL MTG ASSOC #563868		09/01/2023	SCHEDULED REDEMPTION		115	115	118	117		(2)		(2)		115				6	01/01/2031	1.A
31386H-4A-6	FED NATL MTG ASSOC #564317		09/01/2023	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10				1	11/01/2030	1.A
31386J-FQ-5	FED NATL MTG ASSOC #564575		09/01/2023	SCHEDULED REDEMPTION		331	331	343	341		(10)		(10)		331				18	03/01/2031	1.A
31386N-XE-3	FED NATL MTG ASSOC #568677		09/01/2023	SCHEDULED REDEMPTION		129	129	133	132		(3)		(3)		129				7	01/01/2031	1.A
31386N-6A-1	FED NATL MTG ASSOC #568865		09/01/2023	SCHEDULED REDEMPTION		657	657	667	667		(9)		(9)		657				38	12/01/2030	1.A
31386X-TB-2	FED NATL MTG ASSOC #576646		09/01/2023	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	02/01/2031	1.A
31388D-Y7-7	FED NATL MTG ASSOC #602034		09/01/2023	SCHEDULED REDEMPTION		71	71	73	76		(6)		(6)		71				4	08/01/2031	1.A
31388T-WE-9	FED NATL MTG ASSOC #614545		09/01/2023	SCHEDULED REDEMPTION		119	119	123	122		(3)		(3)		119				7	07/01/2031	1.A
31389E-AK-1	FED NATL MTG ASSOC #622910		09/01/2023	SCHEDULED REDEMPTION		2,013	2,013	2,013	2,013						2,013				87	10/01/2031	1.A
31389F-SU-7	FED NATL MTG ASSOC #624331		09/01/2023	SCHEDULED REDEMPTION		65	65	67	69		(4)		(4)		65				3	02/01/2032	1.A
31389Q-MM-7	FED NATL MTG ASSOC #632264		09/01/2023	SCHEDULED REDEMPTION		16	16	16	16						16				1	03/01/2032	1.A
31389S-DD-3	FED NATL MTG ASSOC #633800		09/01/2023	SCHEDULED REDEMPTION		1,720	1,720	1,720	1,720						1,720				75	12/01/2031	1.A
31389X-JK-0	FED NATL MTG ASSOC #638466		09/01/2023	SCHEDULED REDEMPTION		963	963	993	989		(26)		(26)		963				52	03/01/2032	1.A
31390B-YA-0	FED NATL MTG ASSOC #641605		09/01/2023	SCHEDULED REDEMPTION		35	35	36	36		(2)		(2)		35				1	04/01/2032	1.A
31390K-MJ-4	FED NATL MTG ASSOC #648461		07/01/2023	SCHEDULED REDEMPTION		22,180	22,180	22,846	22,731		(551)		(551)		22,180				965	07/01/2032	1.A
31391M-GG-2	FED NATL MTG ASSOC #670799		09/01/2023	SCHEDULED REDEMPTION		285	285	288	287		(2)		(2)		285				9	11/01/2032	1.A
31403G-XW-7	FED NATL MTG ASSOC #748693		09/01/2023	SCHEDULED REDEMPTION		6,420	6,420	6,684	6,817		(397)		(397)		6,420				301	10/01/2033	1.A
31406T-MF-5	FED NATL MTG ASSOC #819458		09/01/2023	SCHEDULED REDEMPTION		6,224	6,224	6,224	6,224						6,224				225	03/01/2034	1.A
31406Y-SP-6	FED NATL MTG ASSOC #824126		09/01/2023	SCHEDULED REDEMPTION		6,613	6,613	6,613	6,613						6,613				239	03/01/2035	1.A
31407F-VJ-6	FED NATL MTG ASSOC #829617		09/01/2023	SCHEDULED REDEMPTION		2,792	2,792	2,792	2,792						2,792				102	06/01/2035	1.A
31407Q-4E-3	FED NATL MTG ASSOC #837921		09/01/2023	SCHEDULED REDEMPTION		22,115	22,115	22,115	22,115						22,115				751	07/01/2035	1.A
31407T-UQ-1	FED NATL MTG ASSOC #840391		09/01/2023	SCHEDULED REDEMPTION		7,757	7,757	7,757	7,757						7,757				280	07/01/2035	1.A
31407T-7E-4	FED NATL MTG ASSOC #840693		09/01/2023	SCHEDULED REDEMPTION		1,261	1,261	1,261	1,261						1,261				46	08/01/2035	1.A
31409Y-L5-4	FED NATL MTG ASSOC #882448		09/01/2023	SCHEDULED REDEMPTION		33,931	33,931	33,931	33,931						33,931				1,259	02/01/2036	1.A
31410R-7C-7	FED NATL MTG ASSOC #895591		09/01/2023	SCHEDULED REDEMPTION		3,405	3,405	3,405	3,405						3,405				123	04/01/2036	1.A
31410S-TH-0	FED NATL MTG ASSOC #896152		09/01/2023	SCHEDULED REDEMPTION		3,060	3,060	3,060	3,060						3,060				111	03/01/2036	1.A
31410T-7H-2	FED NATL MTG ASSOC #897396		09/01/2023	SCHEDULED REDEMPTION		3,379	3,379	3,379	3,379						3,379				122	08/01/2036	1.A
31410V-SA-9	FED NATL MTG ASSOC #898813		09/01/2023	SCHEDULED REDEMPTION		18	18	17	18						18				1	11/01/2036	1.A
31412C-B3-3	FED NATL MTG ASSOC #920858		09/01/2023	SCHEDULED REDEMPTION		734	734	734	734						734				26	10/01/2036	1.A
31412N-EC-6	FED NATL MTG ASSOC #929931		09/01/2023	Various		4,033	4,033	4,175	4,052		(19)		(19)		4,033				32	09/01/2023	1.A
31412N-RU-2	FED NATL MTG ASSOC #930299		09/01/2023	SCHEDULED REDEMPTION		5,927	5,927	6,146	5,964		(37)		(37)		5,927				212	12/01/2023	1.A
31414M-5G-7	FED NATL MTG ASSOC #970747		09/01/2023	SCHEDULED REDEMPTION		6,626	6,626	6,906	6,672		(46)		(46)		6,626				225	11/01/2023	1.A
31415L-MC-8	FED NATL MTG ASSOC #983355		07/01/2023	SCHEDULED REDEMPTION		110	110	114	111		(1)		(1)		110					08/01/2023	1.A
31415L-S3-2	FED NATL MTG ASSOC #983538		09/01/2023	SCHEDULED REDEMPTION		362	362	369	371		(9)		(9)		362				13	04/01/2038	1.A
31415S-6Z-0	FED NATL MTG ASSOC #988388		07/01/2023	SCHEDULED REDEMPTION		896	896	929	899		(3)		(3)		896				4	09/01/2023	1.A
31416B-Z2-7	FED NATL MTG ASSOC #995461		09/01/2023	SCHEDULED REDEMPTION		593	593	618	598		(5)		(5)		593				6	12/01/2023	1.A
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		09/01/2023	SCHEDULED REDEMPTION		45,477	45,477	47,580	46,383		(906)		(906)		45,477				989	05/01/2027	1.A
3138LT-YP-7	FED NATL MTG ASSOC #AO3417		09/01/2023	SCHEDULED REDEMPTION		58,978	58,978	61,689	59,973		(996)		(996)		58,978				1,270	05/01/2027	1.A
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466		09/01/2023	SCHEDULED REDEMPTION		41,782	41,782	43,703	42,587		(805)		(805)		41,782				905	06/01/2027	1.A
31418A-F2-9	FED NATL MTG ASSOC #MA1084		09/01/2023	SCHEDULED REDEMPTION		19,731	19,731	20,810	20,359		(628)		(628)		19,731				496	06/01/2032	1.A
31392F-ES-2	FNR 2002-71 AP RMBS		09/01/2023	SCHEDULED REDEMPTION		5,682	5,682	5,780	5,700		(18)		(18)		5,682				205	11/25/2032	1.A
31397Q-ZP-6	FNR 2011-17 KA RMBS		09/01/2023	SCHEDULED REDEMPTION		7,317	7,317	7,819	7,687		(370)		(370)		7,317				213	03/25/2041	1.A
34637Q-AG-7	FORMER INGLEWOOD CALIF REDEV A		08/28/2023	UMB BANK		166,533	165,000	190,596	170,175		(2,556)		(2,556)		167,619		(1,086)	(1,086)	6,852	05/01/2024	1.C FE
353406-RM-5	FRANKLIN CNTY WASH PUB UTIL DI		09/01/2023	MATURED		100,000	100,000	121,632	102,197		(2,197)		(2,197)		100,000				5,000	09/01/2023	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 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
366133-LJ-3	GARLAND TEX ELEC UTIL SYS REV		08/16/2023	MORGAN STANLEY		251,733	250,000	283,390	257,195		(3,862)		(3,862)		253,333		(1,600)	(1,600)	12,049	03/01/2024	1.F FE
373064-P5-7	GEORGETOWN TEX UTILITY SYS		08/23/2023	UMB BANK		337,428	300,000	330,258	328,550		(1,850)		(1,850)		326,699		10,729	10,729	18,958	08/15/2034	1.C FE
373283-CH-1	GEORGIA MUN ASSN INC CTFS PART		09/06/2023	Headlands Tech Global Markets LLC		225,405	225,000	258,325	230,580		(4,169)		(4,169)		226,411		(1,006)	(1,006)	8,656	12/01/2023	1.C FE
373283-CJ-7	GEORGIA MUN ASSN INC CTFS PART		08/16/2023	JPMORGAN CHASE & CO.		306,480	300,000	348,288	314,463		(4,689)		(4,689)		309,775		(3,295)	(3,295)	10,708	12/01/2024	1.C FE
378325-BE-3	GLENDALE ARIZ TRANSN EXCISE TA		07/01/2023	MATURED		245,000	245,000	300,833	248,614		(3,614)		(3,614)		245,000				12,250	07/01/2023	1.E FE
38375D-F2-9	GNR 2008-94 JB RMBS		09/01/2023	SCHEDULED REDEMPTION		1,873	1,873	2,093	2,079		(207)		(207)		1,873				68	12/20/2038	1.A
38376X-SK-0	GNR 2010-29 AG RMBS		09/01/2023	SCHEDULED REDEMPTION		3,887	3,887	4,186	4,094		(207)		(207)		3,887				112	10/20/2039	1.A
38377F-Z3-8	GNR 2010-73 LA RMBS		09/01/2023	SCHEDULED REDEMPTION		5,017	5,017	5,392	5,182		(165)		(165)		5,017				156	03/20/2038	1.A
38377V-HF-6	GNR 2011-52 NK RMBS		09/01/2023	SCHEDULED REDEMPTION		33,612	33,612	36,158	34,859		(1,248)		(1,248)		33,612				840	04/16/2041	1.A
386545-KS-5	GRAND VALLEY MICH ST UNIV REV		09/06/2023	WELLS FARGO		111,755	110,000	134,339	115,833		(2,062)		(2,062)		113,771		(2,017)	(2,017)	4,232	12/01/2024	1.E FE
387874-XL-9	GRANT CNTY WASH PUB UTIL DIST		09/06/2023	JPMORGAN CHASE & CO.		125,520	125,000	145,585	128,594		(2,460)		(2,460)		126,134		(614)	(614)	7,413	01/01/2024	1.C FE
39081H-CF-7	GREAT LAKES WATER AUTHORITY MI - S		07/01/2023	MATURED		225,000	225,000	225,000	225,000						225,000				3,382	07/01/2023	1.E FE
39081J-DM-7	GREAT LAKES WTR AUTH MICH WTR		07/01/2023	MATURED		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				18,790	07/01/2023	1.E FE
39448P-BS-0	GREENE CNTY MO CTFS PARTN		09/06/2023	JPMORGAN CHASE & CO.		250,980	250,000	272,545	256,617		(2,692)		(2,692)		253,926		(2,946)	(2,946)	10,194	09/01/2024	1.C FE
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A		07/20/2023	MORGAN STANLEY		1,128,105	1,100,000	1,085,348	1,097,913		202		202		1,098,116		29,989	29,989	44,853	06/01/2025	1.A
87638Q-QU-6	HENDRICK MEDICAL CENTER		09/01/2023	MATURED		475,000	475,000	475,000	475,000						475,000				5,087	09/01/2023	1.E FE
438689-MW-8	HONOLULU HAWAII CITY AND CNTY BRD		07/01/2023	MATURED		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				7,200	07/01/2023	1.A FE
441182-MY-5	HOT SPRINGS ARK WTR REV		08/10/2023	UMB BANK		101,235	100,000	117,544	113,675		(1,014)		(1,014)		112,661		(11,426)	(11,426)	3,478	10/01/2038	1.C FE
441182-NW-8	HOT SPRINGS ARK WTR REV		08/02/2023	UMB BANK		552,605	500,000	539,900	539,900		(2,305)		(2,305)		537,595		15,010	15,010	12,778	10/01/2037	1.C FE
442349-BY-1	HOUSTON TEX ARPT SYS REV		07/01/2023	MATURED		3,500,000	3,500,000	3,938,375	3,546,884		(46,884)		(46,884)		3,500,000				175,000	07/01/2023	1.E FE
442349-AE-6	HOUSTON TEX ARPT SYS REV FOR		07/01/2023	MATURED		1,530,000	1,530,000	1,722,092	1,549,268		(19,268)		(19,268)		1,530,000				76,500	07/01/2023	1.E FE
442349-BA-3	HOUSTON TEX ARPT SYS REV FOR		07/01/2023	MATURED		150,000	150,000	170,825	152,077		(2,077)		(2,077)		150,000				7,500	07/01/2023	1.E FE
451152-3Y-6	IDAHO BD BK AUTH REV		09/15/2023	MATURED		100,000	100,000	100,000	100,000						100,000				5,000	09/15/2023	1.A Z
451152-3Z-3	IDAHO BD BK AUTH REV		09/06/2023	MORGAN STANLEY		101,286	100,000	100,000	100,000						100,000		1,286	1,286	4,903	09/15/2024	1.A Z
451152-4H-2	IDAHO BD BK AUTH REV		08/16/2023	WELLS FARGO		300,075	300,000	300,000	300,000						300,000		75	75	13,875	09/15/2023	1.B FE
451152-4J-8	IDAHO BD BK AUTH REV		08/16/2023	ALAMO CAPITAL		406,672	400,000	400,000	400,000						400,000		6,672	6,672	18,500	09/15/2024	1.B FE
451470-PG-7	IDAHO ST UNIV REVS		08/16/2023	BANK OF AMERICA/MERRILL LYNCH		383,165	380,000	466,556	394,428		(7,237)		(7,237)		387,191		(4,026)	(4,026)	16,731	04/01/2024	1.E FE
451470-PH-5	IDAHO ST UNIV REVS		08/25/2023	UMB BANK		695,586	680,000	841,928	723,413		(12,545)		(12,545)		710,868		(15,282)	(15,282)	30,978	04/01/2025	1.E FE
454898-UF-2	INDIANA MUN PWR AGY PWR SUPPLY		09/06/2023	RBC DOMINION SECURITIES		165,587	165,000	204,803	170,393		(3,693)		(3,693)		166,700		(1,112)	(1,112)	9,785	01/01/2024	1.E FE
455114-MA-3	INDIANA ST UNIV REVS		07/18/2023	WELLS FARGO		631,284	620,000	780,648	656,667		(11,477)		(11,477)		645,190		(13,906)	(13,906)	24,886	10/01/2024	1.E FE
45528U-XC-0	INDIANAPOLIS IND LOC PUB IMPT		09/06/2023	JPMORGAN CHASE & CO.		155,656	155,000	179,774	159,347		(2,975)		(2,975)		156,372		(716)	(716)	9,192	01/01/2024	1.C FE
45884A-ZT-3	INTERMOUNTAIN PWR AGY UTAH PWR		07/01/2023	MATURED		150,000	150,000	170,760	152,084		(2,084)		(2,084)		150,000				7,500	07/01/2023	1.E Z
469487-NQ-1	JACKSONVILLE FLA SPL REV		09/06/2023	JPMORGAN CHASE & CO.		101,476	100,000	115,029	104,586		(1,776)		(1,776)		102,810		(1,334)	(1,334)	4,681	10/01/2024	1.C FE
483233-QZ-8	KALAMAZOO MICH HOSP FIN AUTH H		07/25/2023	UMB BANK		101,249	100,000	107,906	104,215		(1,746)		(1,746)		102,470		(1,221)	(1,221)	3,500	05/15/2024	1.F FE
485106-UA-4	KANSAS CITY MO		08/16/2023	RAYMOND JAMES & ASSOCIATES, INC.		635,368	630,000	713,305	656,953		(13,535)		(13,535)		643,419		(8,051)	(8,051)	27,738	04/01/2024	1.E FE
48507T-GV-9	KANSAS CITY MO SAN SWR SYS REV		08/16/2023	SEIBERT, BRANFORD INC.		402,260	400,000	464,084	411,459		(7,203)		(7,203)		404,255		(1,995)	(1,995)	22,611	01/01/2024	1.C FE
51166F-EP-0	LAKELAND FLA ENERGY SYS REV		08/16/2023	MORGAN STANLEY		400,300	400,000	452,660	408,248		(6,930)		(6,930)		401,318		(1,018)	(1,018)	17,611	10/01/2023	1.C FE
529050-EK-8	LEXINGTON CNTY S C HEALTH SVCS		09/06/2023	Headlands Tech Global Markets LLC		506,250	500,000	585,185	524,089		(8,900)		(8,900)		515,189		(8,939)	(8,939)	21,319	11/01/2024	1.F FE
53833P-AT-3	LIVERMORE VY CALIF WTR FING AU		07/11/2023	UMB BANK		109,561	100,000	117,058	108,886		(995)		(995)		107,891		1,670	1,670	5,167	07/01/2035	1.B FE
546540-RV-9	LOUISIANA ST UNIV & AGRIC & MECHAN		07/01/2023	MATURED		500,000	500,000	500,000	500,000						500,000				3,785	07/01/2023	1.E FE
546589-A2-8	LOUISVILLE & JEFFERSON CNTY KY		08/16/2023	SEIBERT, BRANFORD INC.		396,505	395,000	466,621	408,358		(6,107)		(6,107)		402,251		(5,746)	(5,746)	11,982	05/15/2024	1.D FE
549203-UZ-8	LUBBOCK TEX ELEC LT & PWR SYS		08/16/2023	WELLS FARGO		282,327	280,000	334,578	291,141		(5,419)		(5,419)		285,722		(3,395)	(3,395)	11,783	04/15/2024	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 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
556589-JC-4	MADISON ALA WTRWKS & SWR BRD		09/27/2023	UMB BANK		225,742	240,000	275,602	266,435		(2,652)		(2,652)		263,782		(38,041)	(38,041)	7,947	12/01/2039	1.C FE
557352-EQ-0	MADISON CNTY NEB HOSP AUTH NO		08/11/2023	UMB BANK		1,139,664	1,105,000	1,287,215	1,182,451		(13,223)		(13,223)		1,169,228		(29,564)	(29,564)	62,003	07/01/2026	2.B FE
557352-ER-8	MADISON CNTY NEB HOSP AUTH NO		07/17/2023	UMB BANK		466,845	445,000	518,474	481,224		(4,170)		(4,170)		477,054		(10,209)	(10,209)	23,363	07/01/2027	2.B FE
557352-FG-1	MADISON CNTY NEB HOSP AUTH NO		07/13/2023	UMB BANK		921,077	900,000	990,585	934,222		(7,151)		(7,151)		927,071		(5,994)	(5,994)	46,792	07/01/2027	2.B FE
56042R-YC-0	MAINE HEALTH & HIGHER EDL FACS		07/25/2023	UMB BANK		589,111	575,000	672,946	650,868		(5,384)		(5,384)		645,484		(56,373)	(56,373)	24,661	07/01/2036	1.E FE
561851-JC-1	MANATEE CNTY FLA PUB UTILS REV		08/16/2023	OPPENHEIMER & CO., INC.		360,454	360,000	422,305	368,482		(7,127)		(7,127)		361,355		(901)	(901)	15,850	10/01/2023	1.B FE
56185P-CB-7	MANATEE CNTY FLA SCH DIST SALE		09/06/2023	MORGAN STANLEY		152,144	150,000	180,201	157,990		(3,101)		(3,101)		154,889		(2,746)	(2,746)	7,021	10/01/2024	1.E FE
562361-AH-8	MANCHESTER N H		08/09/2023	UMB BANK		666,270	650,000	786,156	772,378		(8,346)		(8,346)		764,032		(97,762)	(97,762)	18,056	06/01/2038	1.D FE
56678P-AE-7	MARICOPA CNTY ARIZ INDL DEV AU		09/01/2023	MATURED		400,000	400,000	444,656	406,696		(6,696)		(6,696)		400,000				20,000	09/01/2023	1.F FE
57390E-ES-2	MARTIN CNTY FLA UTILS SYS REV		08/16/2023	OPPENHEIMER & CO., INC.		285,359	285,000	348,857	292,299		(6,133)		(6,133)		286,165		(806)	(806)	12,548	10/01/2023	1.C FE
57390E-ET-0	MARTIN CNTY FLA UTILS SYS REV		08/16/2023	MORGAN STANLEY		431,987	425,000	526,507	448,771		(8,483)		(8,483)		440,288		(8,301)	(8,301)	18,712	10/01/2024	1.C FE
57563R-QM-4	MASSACHUSETTS EDL FING AUTH ED		07/01/2023	MATURED		500,000	500,000	556,420	507,224		(7,224)		(7,224)		500,000				25,000	07/01/2023	1.A FE
575625-AU-2	MASSACHUSSETS ST CLEAN ENERGY COOP		07/01/2023	MATURED		625,000	625,000	625,000	625,000						625,000				4,038	07/01/2023	1.E FE
74265L-V9-6	MERCER UNIVERSITY GA		08/02/2023	UMB BANK		300,903	300,000	330,828	310,368		(8,178)		(8,178)		302,190		(1,287)	(1,287)	12,625	10/01/2023	1.G FE
74265L-W2-0	MERCER UNIVERSITY GA		07/25/2023	UMB BANK		407,660	400,000	457,984	431,467		(10,261)		(10,261)		421,206		(13,546)	(13,546)	16,444	10/01/2024	1.G FE
59165C-AG-5	METRO ORE DEDICATED TAX REV		09/06/2023	JPMORGAN CHASE & CO.		242,659	240,000	289,985	251,124		(5,212)		(5,212)		245,912		(3,253)	(3,253)	8,767	06/15/2024	1.D FE
592098-N7-8	METROPOLITAN GOVT NASHVILLE &		08/16/2023	SEIBERT, BRANFORD INC.		261,404	260,000	296,639	268,623		(3,600)		(3,600)		265,023		(3,619)	(3,619)	11,758	07/01/2024	1.C FE
59324P-DM-8	MIAMI BEACH FLA STORMWATER REV		08/16/2023	SEIBERT, BRANFORD INC.		533,122	525,000	619,206	549,709		(9,244)		(9,244)		540,465		(7,343)	(7,343)	25,302	09/01/2024	1.D FE
593241-BG-6	MIAMI BEACH FLA WTR & SWR REV		09/01/2023	MATURED		275,000	275,000	318,040	280,284		(5,284)		(5,284)		275,000				13,750	09/01/2023	1.D FE
593241-BH-4	MIAMI BEACH FLA WTR & SWR REV		08/02/2023	UMB BANK		254,565	250,000	293,460	261,388		(3,995)		(3,995)		257,393		(2,828)	(2,828)	11,563	09/01/2024	1.D FE
59333A-MH-1	MIAMI-DADE CNTY FLA EDL FACS A		07/25/2023	UMB BANK		242,563	240,000	273,869	247,454		(3,386)		(3,386)		244,068		(1,505)	(1,505)	9,867	04/01/2024	1.G FE
59333A-MJ-7	MIAMI-DADE CNTY FLA EDL FACS A		09/06/2023	SAMCO		306,081	300,000	345,456	315,496		(4,628)		(4,628)		310,868		(4,787)	(4,787)	14,042	04/01/2025	1.G FE
59447T-QB-2	MICHIGAN FIN AUTH REV		08/16/2023	SEIBERT, BRANFORD INC.		903,492	900,000	1,049,508	924,228		(16,631)		(16,631)		907,596		(4,104)	(4,104)	32,125	12/01/2023	1.D FE
59447T-QC-0	MICHIGAN FIN AUTH REV		08/16/2023	RBC DOMINION SECURITIES		850,673	835,000	989,517	879,925		(14,589)		(14,589)		865,336		(14,663)	(14,663)	29,805	12/01/2024	1.D FE
59465H-UJ-3	MICHIGAN ST HOSP FIN AUTH REV		08/16/2023	SEIBERT, BRANFORD INC.		326,216	325,000	378,820	333,749		(6,005)		(6,005)		327,743		(1,528)	(1,528)	11,601	12/01/2023	1.D FE
59465H-UK-0	MICHIGAN ST HOSP FIN AUTH REV		08/16/2023	STERN BROTHERS		508,400	500,000	592,280	526,900		(8,736)		(8,736)		518,164		(9,764)	(9,764)	17,847	12/01/2024	1.D FE
60164F-AX-0	MILPITAS CALIF SEWER REV		08/24/2023	UMB BANK		494,228	500,000	556,615	539,583		(3,386)		(3,386)		536,196		(41,969)	(41,969)	13,528	06/01/2049	1.B FE
60416H-5X-8	MINNESOTA ST HIGHER ED FACS AU		09/06/2023	JPMORGAN CHASE & CO.		231,486	230,000	275,098	238,700		(5,094)		(5,094)		233,605		(2,119)	(2,119)	11,724	03/01/2024	1.D FE
612043-JX-8	MONTANA FAC FIN AUTH HEALTH CA		08/16/2023	SEIBERT, BRANFORD INC.		253,085	250,000	302,508	262,053		(5,032)		(5,032)		257,021		(3,936)	(3,936)	14,132	07/01/2024	1.C FE
61204K-LK-5	MONTANA FAC FIN AUTH REV		07/18/2023	MORGAN STANLEY		565,345	565,000	633,806	574,221		(8,189)		(8,189)		566,031		(687)	(687)	26,288	08/15/2023	1.D FE
61204K-NY-3	MONTANA FAC FIN AUTH REV		08/15/2023	MATURED		250,000	250,000	250,000	250,000						250,000				2,155	08/15/2023	1.D FE
613603-A9-0	MONTGOMERY CNTY PA HIGHER ED &		07/11/2023	UMB BANK		251,030	250,000	267,470	262,067		(874)		(874)		261,192		(10,162)	(10,162)	8,667	09/01/2038	1.G FE
613603-YF-0	MONTGOMERY CNTY PA HIGHER ED &		09/01/2023	MATURED		900,000	900,000	1,012,986	914,947		(14,947)		(14,947)		900,000				45,000	09/01/2023	1.G FE
63902H-AF-6	NATURE CONSERVANCY (THE)		07/01/2023	MATURED		850,000	850,000	850,000	850,000						850,000				3,970	07/01/2023	1.C FE
642577-XC-9	NEW BRAUNFELS TEX UTIL REV		08/16/2023	STIFEL CAPITAL MARKETS		253,130	250,000	263,003	259,970		(4,154)		(4,154)		255,817		(2,687)	(2,687)	14,132	07/01/2024	1.B FE
647310-4P-3	NEW MEXICO (STATE OF)		08/16/2023	JPMORGAN CHASE & CO.		6,794,940	6,000,000	6,655,440	6,638,928		(47,812)		(47,812)		6,591,116		203,824	203,824	255,833	07/01/2030	1.D FE
64711N-3A-1	NEW MEXICO FINANCE AUTHORITY		07/25/2023	PIPER JAFFRAY INC.		2,938,820	2,655,000	2,924,297			(7,726)		(7,726)		2,916,571		22,248	22,248	20,650	06/01/2028	1.B Z
65000B-GR-3	NEW YORK ST DORM AUTH REVS NON		07/01/2023	MATURED		950,000	950,000	950,000	950,000						950,000				6,118	07/01/2023	1.E FE
65000B-GS-1	NEW YORK ST DORM AUTH REVS NON		09/07/2023	ASSIGNMENT OF SECURITIES		4,354,711	4,495,000	4,495,000	4,495,000						4,495,000		(140,289)	(140,289)	57,712	07/01/2024	1.E FE
65000B-GT-9	NEW YORK ST DORM AUTH REVS NON		09/07/2023	ASSIGNMENT OF SECURITIES		2,026,562	2,155,000	2,155,000	2,155,000						2,155,000		(128,438)	(128,438)	34,834	07/01/2025	1.E FE
661046-BU-5	NORTH MIAMI BEACH FLA WTR REV		08/01/2023	MATURED		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				19,250	08/01/2023	1.E FE
66285W-M3-7	NORTH TEXAS TOLLWAY AUTHORITY		07/20/2023	UMB BANK		160,366	160,000	160,773	160,686		(383)		(383)		160,303		64	64	8,511	01/01/2024	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 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
66353R-BN-3	NORTHAMPTON CNTY PA GEN PURP A		08/15/2023	MATURED		220,000	220,000	264,895	224,196		(4,196)		(4,196)		220,000				11,000	08/15/2023	1.G FE
665398-LL-5	NORTHERN MICH UNIV REVS		08/16/2023	MORGAN STANLEY		351,124	350,000	396,512	358,198		(5,625)		(5,625)		352,573		(1,449)	(1,449)	12,493	12/01/2023	1.F FE
665398-LM-3	NORTHERN MICH UNIV REVS		09/06/2023	WELLS FARGO		203,190	200,000	228,992	209,069		(3,198)		(3,198)		205,871		(2,681)	(2,681)	7,694	12/01/2024	1.F FE
20775D-CM-2	NUVANCE HEALTH		09/12/2023	UMB BANK		480,200	500,000	574,465	551,039		(5,165)		(5,165)		545,874		(65,674)	(65,674)	24,056	07/01/2034	2.B FE
20775D-CP-5	NUVANCE HEALTH		09/14/2023	UMB BANK		234,075	250,000	284,870	273,937		(2,454)		(2,454)		271,483		(37,408)	(37,408)	12,139	07/01/2036	2.B FE
67760A-DP-8	OHIO ST		09/06/2023	OPPENHEIMER & CO., INC.		375,848	375,000	437,715	385,129		(7,570)		(7,570)		377,559		(1,712)	(1,712)	14,427	12/01/2023	1.C FE
67756D-NP-7	OHIO ST HIGHER EDL FAC COMMN		08/25/2023	UMB BANK		204,398	200,000	234,944	212,294		(3,182)		(3,182)		209,112		(4,714)	(4,714)	11,611	07/01/2025	1.F FE
677561-KA-9	OHIO ST HOSP FAC REV ACTING BY		09/06/2023	MORGAN STANLEY		150,602	150,000	180,422	155,009		(3,430)		(3,430)		151,579		(977)	(977)	8,896	01/01/2024	1.C FE
67765Q-GQ-3	OHIO ST WTR DEV AUTH		07/25/2023	PIPER JAFFRAY INC.		5,040,405	4,545,000	5,010,499			(13,360)		(13,360)		4,997,139		43,266	43,266	35,350	06/01/2028	1.A Z
679191-JL-1	OKLAHOMA ST UNIV		09/01/2023	MATURED		750,000	750,000	750,000	750,000						750,000				14,153	09/01/2023	1.D FE
67908P-BB-1	OKLAHOMA STATE CAPITAL IMPROVEMENT		07/01/2023	MATURED		2,675,000	2,675,000	2,675,000	2,675,000						2,675,000				16,130	07/01/2023	1.D FE
681725-KH-9	OMAHA NEB ARPT AUTH ARPT REV		09/06/2023	JPMORGAN CHASE & CO.		225,808	225,000	265,903	231,096		(4,368)		(4,368)		226,727		(920)	(920)	8,219	12/15/2023	1.D FE
68189P-FX-7	OMAHA NEB SPL TAX REV		08/16/2023	JPMORGAN CHASE & CO.		281,610	280,000	330,490	288,973		(5,428)		(5,428)		283,545		(1,935)	(1,935)	15,283	01/15/2024	1.C FE
68304R-DF-4	ONTARIO CALIF		07/24/2023	BAIRD (ROBERT W.) & CO. INC.		808,528	700,000	786,793	782,985		(4,062)		(4,062)		778,923		29,605	29,605	25,764	11/01/2039	1.C FE
690477-EA-8	OVIEDO FLA		07/06/2023	UMB BANK		258,303	250,000	300,185	290,203		(2,554)		(2,554)		287,649		(29,347)	(29,347)	7,750	10/01/2037	1.D FE
691106-LX-4	OWENSBORO KY WTR REV		08/28/2023	UMB BANK		407,226	390,000	446,687	418,003		(4,794)		(4,794)		413,210		(5,983)	(5,983)	18,688	09/15/2026	1.E FE
155176-AJ-9	OZARKS TECHNICAL CMNTY COLLEGE		08/28/2023	UMB BANK		411,448	400,000	471,580	456,407		(5,808)		(5,808)		450,599		(39,151)	(39,151)	15,956	03/01/2030	1.D FE
696550-E9-9	PALM BEACH CNTY FLA SCH BRD CT		07/20/2023	JPMORGAN CHASE & CO.		1,556,130	1,500,000	1,758,195	1,595,163		(20,257)		(20,257)		1,574,906		(18,776)	(18,776)	73,542	08/01/2025	1.D FE
696550-F9-8	PALM BEACH CNTY FLA SCH BRD CT		07/18/2023	WELLS FARGO		692,294	680,000	789,507	708,486		(9,827)		(9,827)		698,659		(6,365)	(6,365)	32,961	08/01/2024	1.D FE
70643Q-FV-5	PEMBROKE PINES FLA CAP IMPT RE		07/18/2023	JPMORGAN CHASE & CO.		2,178,104	2,125,000	2,541,776	2,237,690		(32,041)		(32,041)		2,205,648		(27,545)	(27,545)	67,587	12/01/2024	1.E FE
574218-8L-0	PENINSULA REGIONAL MEDICAL CENTER		07/20/2023	UMB BANK		318,043	350,000	342,125	342,564		94		94		342,658		(24,615)	(24,615)	14,422	07/01/2048	2.A FE
709144-NG-0	PENNSYLVANIA ST CTFS PARTN		07/01/2023	MATURED		250,000	250,000	277,615	252,836		(2,836)		(2,836)		250,000				12,500	07/01/2023	1.F FE
70917S-4D-2	PENNSYLVANIA ST HIGHER EDL FAC		07/11/2023	UMB BANK		199,582	200,000	210,898	207,185		(565)		(565)		206,620		(7,038)	(7,038)	6,933	03/01/2037	1.F FE
709221-UA-1	PENNSYLVANIA ST TPK COMMN OIL		08/16/2023	JANNEY MONTGOMERY SCOTT LLC		522,236	520,000	630,699	536,093		(11,052)		(11,052)		525,041		(2,805)	(2,805)	18,561	12/01/2023	1.D FE
717817-SX-9	PHILADELPHIA PA ARPT REV		07/01/2023	MATURED		200,000	200,000	231,604	203,000		(3,000)		(3,000)		200,000				10,000	07/01/2023	1.F FE
717817-TV-2	PHILADELPHIA PA ARPT REV		07/01/2023	MATURED		2,000,000	2,000,000	2,296,820	2,028,295		(28,295)		(28,295)		2,000,000				100,000	07/01/2023	1.F FE
71883M-NC-4	PHOENIX ARIZ CIVIC IMPT CORP A		07/01/2023	MATURED		900,000	900,000	995,364	910,930		(10,930)		(10,930)		900,000				45,000	07/01/2023	1.D FE
71883R-PY-3	PHOENIX ARIZ CIVIC IMPT CORP W		07/26/2023	OPPENHEIMER & CO., INC.		141,119	125,000	161,669	152,552		(1,982)		(1,982)		150,570		(9,451)	(9,451)	6,719	07/01/2037	1.C FE
36005F-GA-7	PIEDMONT HEALTHCARE		07/11/2023	UMB BANK		252,260	250,000	280,375	271,271		(1,616)		(1,616)		269,655		(17,395)	(17,395)	10,333	07/01/2037	1.E FE
720175-YG-7	PIEDMONT MUN PWR AGY S C ELEC		07/18/2023	WELLS FARGO		750,185	745,000	868,141	764,322		(10,630)		(10,630)		753,692		(3,507)	(3,507)	39,216	01/01/2024	1.G FE
725304-VY-2	PITTSBURGH PA WTR & SWR AUTH		07/11/2023	UMB BANK		209,016	200,000	239,180	231,373		(2,046)		(2,046)		229,328		(20,312)	(20,312)	6,933	09/01/2035	1.E FE
725304-WB-1	PITTSBURGH PA WTR & SWR AUTH		09/20/2023	UMB BANK		352,572	355,000	418,289	405,768		(4,478)		(4,478)		401,290		(48,718)	(48,718)	15,028	09/01/2038	1.E FE
73358W-4V-3	PORT AUTHORITY OF NEW YORK AND NEW		07/01/2023	MATURED		19,980,000	19,980,000	20,070,918	20,009,397		(29,397)		(29,397)		19,980,000				216,983	07/01/2023	1.D FE
735351-DQ-8	PORT ST LUCIE FLA UTIL SYS REV		08/22/2023	UMB BANK		101,099	100,000	117,290	112,508		(1,112)		(1,112)		111,396		(10,297)	(10,297)	3,256	05/01/2037	1.D FE
736398-AX-6	PORTERVILLE CALIF WTR REV CTFS		08/10/2023	UMB BANK		249,275	250,000	293,030	284,992		(2,647)		(2,647)		282,345		(33,070)	(33,070)	11,272	08/15/2050	1.C FE
735240-Y4-9	PORTLAND INTL AIRPORT OR		07/01/2023	MATURED		1,100,000	1,100,000	1,100,000	1,100,000						1,100,000				11,000	07/01/2023	1.D FE
736742-E7-8	PORTLAND ORE SWR SYS REV		07/25/2023	BANK OF AMERICA/MERRILL LYNCH		17,344,949	15,240,000	17,634,509			(66,116)		(66,116)		17,568,393		(223,444)	(223,444)	148,167	12/01/2029	1.C Z
74823Y-EF-8	QUEEN CREEK ARIZ EXCISE TAX		07/31/2023	UMB BANK		103,987	100,000	118,888	114,537		(1,049)		(1,049)		113,488		(9,501)	(9,501)	4,011	08/01/2037	1.B FE
76221U-FU-5	RHODE IS INFRASTRUCTURE BK WTR		09/20/2023	UMB BANK		322,450	315,000	336,697	326,721		(1,677)		(1,677)		325,044		(2,595)	(2,595)	12,285	10/01/2034	1.A FE
782816-CE-0	RUSSELLVILLE ARK WTR & SWR REV		07/01/2023	MATURED		410,000	410,000	410,000	410,000						410,000				2,649	07/01/2023	1.C FE
78689H-KL-9	SAGINAW VY ST UNIV MICH REV		07/01/2023	MATURED		110,000	110,000	131,852	111,622		(1,622)		(1,622)		110,000				5,500	07/01/2023	1.F FE
79739G-FX-9	SAN DIEGO CNTY CALIF REGL ARPT		07/01/2023	MATURED		1,000,000	1,000,000	1,180,500	1,016,007		(16,007)		(16,007)		1,000,000				50,000	07/01/2023	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
79739G-PB-6	SAN DIEGO REG AIRPORT		07/01/2023	MATURED		7,215,000	7,215,000	7,215,000	7,215,000						7,215,000				47,186	07/01/2023	1.F FE
798736-AV-6	SAN LUIS UNIT/WESTLANDS WTR DI		09/01/2023	MATURED		1,125,000	1,125,000	1,125,000	1,125,000						1,125,000				14,063	09/01/2023	1.E FE
79905V-AV-3	SAN MATEO FOSTER CITY CALIF PU		07/10/2023	UMB BANK		561,473	550,000	617,293	595,610		(3,392)		(3,392)		592,218		(30,745)	(30,745)	20,839	08/01/2039	1.D FE
801747-AB-2	SANTA CRUZ CALIF MET TRAN DIST		08/01/2023	MATURED		275,000	275,000	275,000	275,000						275,000				4,507	08/01/2023	1.C FE
802242-FU-6	SANTA MARGARITA CALIF WTR DIST		08/04/2023	UMB BANK		162,773	160,000	194,101	168,475		(3,036)		(3,036)		165,439		(2,666)	(2,666)	7,489	09/01/2024	1.F FE
80329K-DP-3	SARASOTA CNTY FLA CAP IMPT REV		08/16/2023	WELLS FARGO		381,143	375,000	432,173	391,733		(5,950)		(5,950)		385,783		(4,641)	(4,641)	16,510	10/01/2024	1.B FE
810489-SW-5	SCOTTSDALE ARIZ MUN PPTY CORP		08/29/2023	UMB BANK		195,903	190,000	232,438	203,832		(3,624)		(3,624)		200,207		(4,304)	(4,304)	11,083	07/01/2025	1.B FE
812513-AG-4	SEASIDE ORE TRANSIENT LODGING		09/06/2023	Headlands Tech Global Markets LLC		215,452	215,000	234,073	220,866		(2,027)		(2,027)		218,839		(3,388)	(3,388)	6,283	12/15/2024	1.G FE
81684K-CU-0	SEMITROPIC IMPT DIST SEMITROPI		08/01/2023	UMB BANK		117,906	115,000	140,784	122,238		(2,200)		(2,200)		120,037		(2,131)	(2,131)	3,865	12/01/2024	1.C FE
825485-WE-1	SHREVEPORT LA WTR & SWR REV		09/06/2023	DUNCAN-WILLIAMS, INC.		761,018	750,000	854,603	782,718		(11,532)		(11,532)		771,187		(10,169)	(10,169)	28,854	12/01/2024	2.B FE
829596-TE-5	SIOUX FALLS S D SCH DIST NO 49		08/16/2023	JPMORGAN CHASE & CO.		276,667	275,000	325,930	284,305		(5,394)		(5,394)		278,911		(2,244)	(2,244)	14,399	02/01/2024	1.B FE
829596-TF-2	SIOUX FALLS S D SCH DIST NO 49		08/16/2023	MORGAN STANLEY		293,657	290,000	345,958	303,860		(5,469)		(5,469)		298,390		(4,733)	(4,733)	15,185	08/01/2024	1.B FE
829596-UQ-6	SIOUX FALLS S D SCH DIST NO 49		08/01/2023	MATURED		175,000	175,000	206,007	178,326		(3,326)		(3,326)		175,000				8,750	08/01/2023	1.B FE
829596-US-2	SIOUX FALLS S D SCH DIST NO 49		08/16/2023	JPMORGAN CHASE & CO.		303,987	300,000	359,907	314,867		(5,870)		(5,870)		308,997		(5,010)	(5,010)	15,708	08/01/2024	1.B FE
83703F-HV-7	SOUTH CAROLINA JOBS-ECONOMIC D		08/25/2023	UMB BANK		401,988	400,000	479,304	412,661		(7,696)		(7,696)		404,965		(2,977)	(2,977)	21,556	02/01/2024	1.E FE
83703F-KE-1	SOUTH CAROLINA JOBS-ECONOMIC D		09/06/2023	Headlands Tech Global Markets LLC		228,240	225,000	258,217	235,137		(3,742)		(3,742)		231,396		(3,156)	(3,156)	9,594	11/01/2024	1.D FE
838810-DL-0	SOUTH MIAMI FLA HEALTH FACS AU		07/18/2023	GOLDMAN, SACHS & CO.		800,536	800,000	916,168	813,555		(12,039)		(12,039)		801,516		(980)	(980)	37,222	08/15/2023	1.E FE
791638-F3-8	ST LOUIS MO ARPT REV		07/01/2023	MATURED		1,190,000	1,190,000	1,402,225	1,208,570		(18,570)		(18,570)		1,190,000				59,500	07/01/2023	1.E FE
852660-EH-8	STAMFORD CONN WTR POLLUTION CT		07/20/2023	UMB BANK		205,480	200,000	222,540	215,093		(1,261)		(1,261)		213,832		(8,352)	(8,352)	6,511	04/01/2039	1.B FE
861398-CA-1	STOCKTON CALIF PUB FING AUTH W		09/06/2023	UMB BANK		963,199	885,000	983,182	946,433		(6,672)		(6,672)		939,761		23,437	23,437	41,423	10/01/2035	1.D FE
875291-BF-2	TAMPA FLA WTR & WASTEWATER SYS		07/19/2023	UMB BANK		175,899	150,000	180,479	179,111		(1,461)		(1,461)		177,650		(1,751)	(1,751)	6,042	10/01/2037	1.A FE
41401P-CE-1	TEXAS MEDICAL CENTER CENTRAL HEATI		09/06/2023	Headlands Tech Global Markets LLC		330,495	330,000	385,278	338,571		(6,734)		(6,734)		331,836		(1,341)	(1,341)	13,429	11/15/2023	1.D FE
41401P-CF-8	TEXAS MEDICAL CENTER CENTRAL HEATI		09/06/2023	JPMORGAN CHASE & CO.		279,777	275,000	326,205	289,614		(5,292)		(5,292)		284,322		(4,545)	(4,545)	11,191	11/15/2024	1.D FE
882854-Z3-9	TEXAS WATER DEV BRD		07/11/2023	UMB BANK		204,800	200,000	231,612	222,185		(1,625)		(1,625)		220,560		(15,760)	(15,760)	5,956	10/15/2037	1.A FE
887440-BP-9	TIMPANOGOS SPL SVC DIST UTAH S		09/05/2023	UMB BANK		226,204	225,000	249,291	230,648		(2,705)		(2,705)		227,944		(1,740)	(1,740)	6,900	06/01/2027	1.C FE
914072-F8-1	UNIVERSITY ARK UNIV REV		09/06/2023	MORGAN STANLEY		145,283	145,000	178,131	149,480		(3,349)		(3,349)		146,131		(848)	(848)	5,578	12/01/2023	1.C FE
914072-F9-9	UNIVERSITY ARK UNIV REV		08/16/2023	MORGAN STANLEY		381,803	375,000	467,771	398,089		(7,516)		(7,516)		390,573		(8,770)	(8,770)	13,385	12/01/2024	1.C FE
914733-DC-1	UNIVERSITY NORTHN COLO GREELEY		09/06/2023	WELLS FARGO		176,643	175,000	200,386	181,447		(3,098)		(3,098)		178,349		(1,706)	(1,706)	6,733	06/01/2024	1.C FE
914733-DD-9	UNIVERSITY NORTHN COLO GREELEY		08/30/2023	UMB BANK		205,522	200,000	231,784	211,796		(3,187)		(3,187)		208,610		(3,088)	(3,088)	7,500	06/01/2025	1.C FE
914302-JV-7	UNIVERSITY OF HOUSTON		07/25/2023	MORGAN STANLEY		1,076,470	1,000,000	1,123,940	1,110,994		(14,819)		(14,819)		1,096,175		(19,705)	(19,705)	53,889	02/15/2027	1.C FE
914318-3A-6	UNIVERSITY OF IDAHO		09/06/2023	JPMORGAN CHASE & CO.		236,892	235,000	269,084	248,769		(7,551)		(7,551)		241,218		(4,326)	(4,326)	10,999	04/01/2024	1.E FE
914318-3S-7	UNIVERSITY OF IDAHO		07/06/2023	UMB BANK		278,628	250,000	330,090	316,326		(3,972)		(3,972)		312,354		(33,726)	(33,726)	9,688	04/01/2040	1.E FE
914367-GQ-4	UNIVERSITY OF KANSAS HEALTH SYSTEM		07/11/2023	UMB BANK		203,882	200,000	225,416	218,468		(1,261)		(1,261)		217,208		(13,326)	(13,326)	6,933	03/01/2036	1.D FE
70870J-GC-6	UNIVERSITY OF PITTSBURGH MEDICAL C		09/11/2023	UMB BANK		512,288	475,000	529,901			(1,825)		(1,825)		528,075		(15,788)	(15,788)	9,500	05/15/2037	1.F Z
915200-ZF-9	UNIVERSITY VT & ST AGRIC COLLE		08/08/2023	UMB BANK		499,136	450,000	562,266	527,699		(6,535)		(6,535)		521,164		(22,028)	(22,028)	19,313	10/01/2034	1.E FE
91754R-B4-8	UTAH ST BRD REGENTS REV		09/06/2023	DUNCAN-WILLIAMS, INC.		201,316	200,000	229,364	206,318		(3,695)		(3,695)		202,623		(1,307)	(1,307)	10,194	03/01/2024	1.C FE
91756S-AB-9	UTAH TELECOMMUNICATION OPEN INFRAS		09/06/2023	RBC DOMINION SECURITIES		252,280	250,000	257,130	256,740		(3,231)		(3,231)		253,508		(1,228)	(1,228)	9,618	06/01/2024	1.D FE
917572-XK-0	UTAH WTR FIN AGY REV		09/06/2023	JPMORGAN CHASE & CO.		226,611	225,000	272,266	233,750		(5,125)		(5,125)		228,625		(2,014)	(2,014)	11,469	03/01/2024	1.C FE
92778V-MM-7	VIRGINIA (COMMONWEALTH OF)		07/25/2023	JPMORGAN CHASE & CO.		6,208,789	5,540,000	6,182,086			(14,835)		(14,835)		6,167,251		41,538	41,538	39,242	02/01/2029	1.B Z
041438-GK-2	VIRGINIA HOSPITAL CTR ARLINGTON HE		07/01/2023	MATURED		720,000	720,000	788,530	731,270		(11,270)		(11,270)		720,000				36,000	07/01/2023	1.E FE
950511-KU-8	WENATCHEE WASH WTR & SWR REV		08/16/2023	JANNEY MONTGOMERY SCOTT LLC		411,652	410,000	467,945	420,281		(7,056)		(7,056)		413,225		(1,573)	(1,573)	14,635	12/01/2023	1.D FE
955525-BG-4	WEST RANKIN MISS UTIL AUTH REV		09/06/2023	DUNCAN-WILLIAMS, INC.		396,386	395,000	449,790	405,562		(7,228)		(7,228)		398,334		(1,948)	(1,948)	23,426	01/01/2024	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 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
97712D-C7-9	WISCONSIN ST HEALTH & EDL FACS		07/18/2023	Headlands Tech Global Markets LLC		508,300	500,000	584,360	521,693		(7,303)		(7,303)		514,389		(6,089)	(6,089)	23,264	08/15/2024	1.D FE
97712D-SS-6	WISCONSIN ST HEALTH & EDL FACS		08/16/2023	JPMORGAN CHASE & CO.		253,630	250,000	308,820	263,672		(4,877)		(4,877)		258,795		(5,165)	(5,165)	11,007	10/01/2024	1.F FE
979585-BJ-4	WOODLAND-DAVIS CLEAN WTR AGY C		09/19/2023	UMB BANK		883,843	815,000	1,004,602	916,522		(13,439)		(13,439)		903,083		(19,240)	(19,240)	43,014	03/01/2029	1.C FE
982674-KK-8	WYANDOTTE CNTY KANS CITY KANS		09/01/2023	MATURED		240,000	240,000	292,697	244,950		(4,950)		(4,950)		240,000				12,000	09/01/2023	1.F FE
982674-NC-3	WYANDOTTE CNTY/KANSAS CITY UTILITY		09/01/2023	MATURED		375,000	375,000	375,000	375,000						375,000				3,409	09/01/2023	1.F FE
98425B-AD-8	YMCA OF GREATER NY		08/01/2023	MATURED		575,000	575,000	575,000	575,000						575,000				14,433	08/01/2023	2.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						186,878,643	180,843,079	198,750,609	152,644,583		(1,440,335)		(1,440,335)		188,472,050		(1,593,407)	(1,593,407)	5,054,656	XXX	XXX
00774M-AN-5	AERCAP IRELAND CAPITAL DAC	D	08/01/2023	GOLDMAN, SACHS & CO.		6,697,415	6,650,000	6,578,380	6,611,337		8,401		8,401		6,619,738		77,677	77,677	453,863	07/15/2025	2.B FE
00774M-AP-0	AERCAP IRELAND CAPITAL DAC	D	09/15/2023	MATURED		1,079,000	1,079,000	1,072,148	1,077,404		1,596		1,596		1,079,000				48,555	09/15/2023	2.B FE
00774M-AW-5	AERCAP IRELAND CAPITAL DAC / AERCA	D	08/01/2023	GOLDMAN, SACHS & CO.		2,608,800	3,000,000	2,994,540	2,995,377		431		431		2,995,808		(387,008)	(387,008)	68,500	10/29/2028	2.B FE
00900C-AJ-3	AIMCO 2017-AA XR CLO		07/20/2023	SCHEDULED REDEMPTION		316,667	316,667	309,386	310,163		6,503		6,503		316,667				13,603	04/20/2034	1.A FE
00914A-AL-6	AIR LEASE CORPORATION		09/26/2023	U.S. BANCORP		12,240,625	12,500,000	12,417,000	12,469,222		20,309		20,309		12,489,531		(248,906)	(248,906)	97,951	02/15/2024	2.B FE
01021F-AB-5	AKUMIN ESCROW INC		07/26/2023	MORGAN STANLEY		2,468,813	3,325,000	3,325,000	2,025,527	1,299,473			1,299,473		3,325,000		(856,188)	(856,188)	247,297	08/01/2028	5.A FE
012653-AD-3	ALBEMARLE CORP		07/24/2023	GOLDMAN, SACHS & CO.		4,864,050	5,000,000	4,995,400	4,995,920		481		481		4,996,401		(132,351)	(132,351)	151,771	06/01/2027	2.B FE
013817-AW-1	ALCOA INC		09/28/2023	ASSIGNMENT OF SECURITIES		280,000	280,000	295,750	276,875	8,762	(2,341)		6,422		283,297		(3,297)	(3,297)	14,230	10/01/2024	3.A FE
01879N-AA-3	ALLIANCE RESOURCE OPERATING PARTNE		07/25/2023	ASSIGNMENT OF SECURITIES		38,000	38,000	38,593	37,715	452	(167)		285		38,000				2,090	05/01/2025	4.A FE
02156L-AC-5	ALTICE FRANCE SA (FRANCE)	D	08/03/2023	BANK OF AMERICA/MERRILL LYNCH		4,062,150	5,508,000	5,646,390	4,313,425	1,275,795	(26,165)		1,249,630		5,563,055		(1,500,905)	(1,500,905)	242,298	01/15/2028	4.C FE
02156L-AF-8	ALTICE FRANCE SA (FRANCE)	D	07/19/2023	JEFFERIES & COMPANY, INC.		2,077,500	3,000,000	3,000,000	2,249,229	750,771			750,771		3,000,000		(922,500)	(922,500)	117,875	07/15/2029	4.C FE
02376Y-AA-5	AMERICAN AIRLINES 2016-1 PASS THRO		07/15/2023	SCHEDULED REDEMPTION		307,566	307,566	299,663	299,663		7,903		7,903		307,566				16,147	07/15/2025	4.B FE
02379D-AA-8	AMERICAN AIRLINES 2019-1 CLASS B C		08/15/2023	SCHEDULED REDEMPTION		191,806	191,806	126,744	138,717		53,090		53,090		191,806				7,385	08/15/2029	4.B FE
00253X-AA-9	AMERICAN AIRLINES INC		07/20/2023	SCHEDULED REDEMPTION		3,104,015	3,104,015	3,186,551	2,982,997	172,302	(51,284)		121,019		3,104,015				124,237	04/20/2026	3.B FE
02377B-AB-2	AMERICAN AIRLINES INC		09/22/2023	SCHEDULED REDEMPTION		31,408	31,408	29,243	29,303		2,105		2,105		31,408				1,131	09/22/2027	2.A FE
02378W-AA-7	AMERICAN AIRLINES INC		08/15/2023	SCHEDULED REDEMPTION		96,156	96,156	67,771	74,747		21,409		21,409		96,156				4,760	08/15/2026	3.B FE
02377B-AC-0	AMERICAN AIRLINES INC ABS		09/22/2023	SCHEDULED REDEMPTION		5,507,408	5,507,408	4,292,601	4,782,190		725,218		725,218		5,507,408				232,045	03/22/2025	4.B FE
02377A-AA-6	AMERICAN AIRLINES PASS ABS		09/05/2023	BAIRD (ROBERT W.) & CO. INC.		286,661	314,459	283,856			3,063		3,063		286,919		(258)	(258)	10,859	04/01/2028	3.B FE
03073E-AT-2	AMERISOURCEBERGEN CORPORATION		07/06/2023	CITADEL SECURITIES LLC		484,462	580,000	494,126			781		781		494,908		(10,445)	(10,445)	5,003	03/15/2031	2.A FE
031162-DP-2	AMGEN INC		09/05/2023	U.S. BANCORP		2,461,301	2,480,000	2,448,330			240		240		2,448,570		12,731	12,731	65,634	03/02/2028	2.A FE
03328L-AA-0	ANCHC_4R-R CLO		07/28/2023	SCHEDULED REDEMPTION		173,761	173,761	171,074	171,104		2,657		2,657		173,761				7,724	01/28/2031	1.A FE
03768U-AA-7	APID 2021-35A A CLO		09/13/2023	MORGAN STANLEY		18,846,800	19,000,000	18,633,870			24,582		24,582		18,658,452		188,348	188,348	425,025	04/20/2034	1.A FE
007036-PC-4	ARMT_05-6A RMBS		09/25/2023	Various		501	67				67		67		67		434	434		11/25/2035	1.A FE
043436-AU-8	ASBURY AUTOMOTIVE GROUP INC.		08/03/2023	MORGAN STANLEY		507,511	560,000	516,947			3,637		3,637		520,584		(13,073)	(13,073)	25,208	03/01/2028	3.B FE
045054-AN-3	ASHTEAD CAPITAL INC	C	07/24/2023	BARCLAYS		13,019,356	14,800,000	14,747,421	14,760,676		6,023		6,023		14,766,699		(1,747,343)	(1,747,343)	211,717	08/12/2026	2.C FE
00206R-GQ-9	AT&T INC		07/26/2023	BANK OF AMERICA/MERRILL LYNCH		3,581,288	3,820,000	3,836,030	3,831,033		(773)		(773)		3,830,260		(248,972)	(248,972)	156,503	02/15/2030	2.B FE
04682R-AE-7	ATHABASCA OIL CORP	A	08/28/2023	ASSIGNMENT OF SECURITIES		4,394	4,000	4,278	4,220	15	(46)		(31)		4,189		(189)	(189)	813	11/01/2026	3.C FE
04686J-AF-8	ATHENE HOLDING LTD		07/06/2023	CITADEL SECURITIES LLC		310,784	310,000	313,543	313,536		(133)		(133)		313,403		(2,619)	(2,619)	13,113	02/01/2033	2.A FE
0LD050-69-G	AUCT PT 2006-7B ABS		08/28/2023	Various		30	3,425,000								30			30		06/08/2026	3.A FE
0LD050-70-D	AUCTION PASS THROUGH TRT B-4 ABS		08/28/2023	EXCHANGE			2,650,000													06/01/2027	2.C FE
0LD050-69-M	AUCTION PASS THROUGH TRUST ABS		08/28/2023	Various		1	1,750,000										1	1		06/08/2026	3.A FE
0LD050-70-C	AUCTION PASS THROUGH TST B7-3 ABS		08/28/2023	EXCHANGE			1,350,000													05/29/2027	2.C FE
053773-BC-0	AVIS BUDGET CAR RENTAL LLC		08/03/2023	BANK OF AMERICA/MERRILL LYNCH		480,050	500,000	474,705			2,262		2,262		476,967		3,083	3,083	16,132	07/15/2027	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 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
05523U-AP-5	BAE SYSTEMS HOLDINGS INC	C	08/09/2023	GOLDMAN, SACHS & CO.		10,203,641	10,556,000	10,991,722	10,762,273		(41,317)		(41,317)		10,720,956		(1,517,316)	(1,517,316)	266,422	12/15/2025	2.A FE
0LD050-70-5	BANK OF AMERICA - RITS 2007-2 ABS		08/28/2023	Various		14	2,000,000	368									14	14		08/21/2027	2.C FE
06051G-HL-6	BANK OF AMERICA CORP		07/23/2023	ASSIGNMENT OF SECURITIES		14,600,000	14,600,000	14,686,112	14,630,633		(30,482)		(30,482)		14,600,151		(151)	(151)	564,144	07/23/2024	1.E FE
06051G-LS-6	BANK OF AMERICA CORP		09/13/2023	BARCLAYS		10,017,200	10,000,000	10,000,000							10,000,000		17,200	17,200		09/15/2029	1.E FE
06051G-LV-9	BANK OF AMERICA CORP		09/13/2023	JPMORGAN CHASE & CO.		10,007,300	10,000,000	10,000,000							10,000,000		7,300	7,300		09/15/2027	1.E FE
06428C-AC-8	BANK OF AMERICA NA		09/05/2023	GOLDMAN, SACHS & CO.		11,022,110	11,000,000	11,000,000							11,000,000		22,110	22,110	32,801	08/18/2025	1.E FE
06368L-AQ-9	BANK OF MONTREAL	A	09/13/2023	BARCLAYS		9,688,200	10,000,000	9,995,600	9,995,835		567		567		9,996,402		(308,202)	(308,202)	471,306	09/14/2027	1.F FE
06406R-BL-0	BANK OF NEW YORK MELLON CORP/THE		09/13/2023	Various		11,055,778	11,000,000	11,000,000	11,000,000						11,000,000		55,778	55,778	567,307	10/25/2028	1.F FE
06406R-BC-0	BANK OF NEW YORK MELLON/THE		09/14/2023	ASSIGNMENT OF SECURITIES		4,848,200	5,000,000	4,997,550	4,998,046		577		577		4,998,623		(150,423)	(150,423)	148,424	04/25/2025	1.F FE
05526D-AZ-8	BAT CAPITAL CORP ABS	C	08/16/2023	TENDER OFFER		4,101,972	4,200,000	4,200,000	4,200,000						4,200,000		(98,028)	(98,028)	135,700	08/15/2024	2.B FE
05526D-BB-0	BAT CAPITAL CORP ABS	C	08/16/2023	ASSIGNMENT OF SECURITIES		254,480	272,000	253,651	255,677		1,991		1,991		257,668		(3,187)	(3,187)	9,702	08/15/2027	2.B FE
07274N-AE-3	BAYER US FINANCE II LLC	C	09/26/2023	TD SECURITIES		17,522,736	17,600,000	18,578,224	17,851,357		(194,818)		(194,818)		17,656,539		(133,803)	(133,803)	536,128	12/15/2023	2.B FE
08576P-AH-4	BERRY GLOBAL INC		07/21/2023	BARCLAYS		9,061,700	10,000,000	9,914,856	9,938,075		11,295		11,295		9,949,371		(1,887,671)	(1,887,671)	161,361	01/15/2026	2.C FE
05541T-AM-3	BGC PARTNERS INC		08/21/2023	Market Axess		898,640	940,000	901,028			11,080		11,080		912,108		(13,468)	(13,468)	31,529	10/01/2024	2.C FE
09062X-AH-6	BIOGEN INC		08/03/2023	U.S. BANCORP		804,959	990,000	801,860	806,682		12,492		12,492		819,174		(14,214)	(14,214)	17,078	05/01/2030	2.A FE
095796-AH-1	BLUE RACER MIDSTREAM LLC / BLUE RA		07/17/2023	Millennium Advisors		252,295	250,000	260,700	248,139	9,444	(2,048)		7,396		255,534		(3,239)	(3,239)	11,332	12/15/2025	4.A FE
09631B-AA-1	BLUEM_31-A1 CLO		09/27/2023	MORGAN STANLEY		9,884,000	10,000,000	9,837,000			11,031		11,031		9,848,031		35,969	35,969	294,922	04/19/2034	1.A FE
05565E-CE-3	BMW US CAPITAL LLC	C	09/14/2023	UNION BANK OF SWITZERLAND		24,671,600	25,000,000	24,992,250			137		137		24,992,387		(320,787)	(320,787)	125,549	08/11/2028	1.F FE
097751-BZ-3	BOMBARDIER INC	A	09/27/2023	Various		2,679,500	2,760,000	2,760,000							2,760,000		(80,500)	(80,500)	132,442	02/01/2029	4.B FE
10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC.		07/25/2023	Market Axess		6,701,030	7,000,000	7,000,000	7,000,000						7,000,000		(298,970)	(298,970)	234,252	09/21/2028	1.F FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT	C	09/15/2023	SCHEDULED REDEMPTION		108,770	108,770	92,182	92,286		16,484		16,484		108,770				2,692	12/15/2032	1.F FE
11135F-AQ-4	BROADCOM INC		07/10/2023	JPMORGAN CHASE & CO.		4,540,550	5,000,000	4,994,561	4,995,629		252		252		4,995,882		(455,332)	(455,332)	136,604	11/15/2030	2.C FE
115637-AU-4	BROWN-FORMAN CORPORATION		09/13/2023	MORGAN STANLEY		7,786,640	8,000,000	7,976,320			888		888		7,977,208		(190,568)	(190,568)	181,556	04/15/2033	1.G FE
117043-AS-8	BRUNSWICK CORPORATION		08/03/2023	Market Axess		954,723	1,010,000	942,209			20,202		20,202		962,411		(7,688)	(7,688)	4,030	08/18/2024	2.B FE
12116L-AC-3	BURFORD CAPITAL GLOBAL FINANCE LLC		09/20/2023	MORGAN STANLEY		232,598	250,000	225,873			215		215		226,087		6,510	6,510	7,496	04/15/2030	3.C FE
14149Y-BA-5	CARDINAL HEALTH INC		08/21/2023	Millennium Advisors		513,750	530,000	515,334	428,015		4,329		4,329		520,072		(6,322)	(6,322)	12,750	11/15/2024	2.B FE
143658-BN-1	CARNIVAL CORP		08/28/2023	Various		6,609,173	7,074,000	7,044,525	4,872,609	1,951,391	769		1,952,160		7,045,294		(436,121)	(436,121)	396,800	03/01/2027	4.C FE
19737L-AA-1	CECLO 2021-31A X CLO		07/20/2023	SCHEDULED REDEMPTION		100,000	100,000	98,023	98,240		1,760		1,760		100,000				4,372	04/20/2034	1.A FE
15089Q-AJ-3	CELANESE US HOLDINGS LLC		08/25/2023	ASSIGNMENT OF SECURITIES		984,934	1,001,000	999,949	1,000,697		144		144		1,000,841		(45,937)	(45,937)	27,931	05/08/2024	2.C FE
15089Q-AK-0	CELANESE US HOLDINGS LLC		08/21/2023	Millennium Advisors		780,435	900,000	774,540			17,859		17,859		792,399		(11,964)	(11,964)	6,930	08/05/2026	2.C FE
125523-AF-7	CIGNA CORP		07/15/2023	MATURED		788,000	788,000	851,883	801,631		(13,631)		(13,631)		788,000				29,550	07/15/2023	2.A FE
75524K-PT-5	CITIZENS BANK NA/ PROVIDENCE RI		07/20/2023	GOLDMAN, SACHS & CO.		21,055,000	22,000,000	22,000,000	22,000,000						22,000,000		(945,000)	(945,000)	991,801	10/24/2025	2.A FE
189054-AY-5	CLOROX COMPANY		08/29/2023	GOLDMAN, SACHS & CO.		2,412,500	2,500,000	2,488,175	2,489,114		1,008		1,008		2,490,122		(77,622)	(77,622)	91,667	05/01/2029	2.A FE
12592B-AK-0	CNH INDUSTRIAL CAPITAL LLC		07/02/2023	MATURED		8,884,000	8,884,000	8,833,281	8,875,271		8,729		8,729		8,884,000				173,238	07/02/2023	2.B FE
12592B-AQ-7	CNH INDUSTRIAL CAPITAL LLC		07/19/2023	GOLDMAN, SACHS & CO.		4,879,650	5,000,000	4,942,850			2,875		2,875		4,945,725		(66,075)	(66,075)	63,826	04/10/2028	2.B FE
20030N-EE-7	COMCAST CORPORATION		07/19/2023	BNP CAPITAL MARKETS		9,984,500	10,000,000	9,969,200			485		485		9,969,685		14,815	14,815	96,000	05/15/2033	1.G FE
200339-DX-4	COMERICA BANK		09/20/2023	MARKET AXESS		486,252	520,000	488,925			1,863		1,863		490,788		(4,536)	(4,536)	3,178	07/27/2025	2.B FE
205887-CC-4	CONAGRA BRANDS INC		08/10/2023	BARCLAYS		8,792,100	9,000,000	8,997,030	8,998,102		177		177		8,998,279		(206,179)	(206,179)	343,138	11/01/2028	2.C FE
20903X-AF-0	CONSOLIDATED COMMUNICATIONS INC		08/30/2023	BARCLAYS		2,310,000	3,000,000	3,052,500	2,331,183	694,106	(4,077)		690,028		3,021,211		(711,211)	(711,211)	178,750	10/01/2028	4.C FE
21036P-BN-7	CONSTELLATION BRANDS INC		07/25/2023	U.S. BANCORP		4,947,750	5,000,000	4,991,450			1,300		1,300		4,992,750		(45,000)	(45,000)	121,528	02/02/2026	2.C FE
22822V-BC-4	CROWN CASTLE INC		07/25/2023	UNION BANK OF SWITZERLAND		4,231,648	4,348,000	4,344,261			73		73		4,344,334		(112,687)	(112,687)	56,053	05/01/2033	2.B FE
22944B-AF-5	CSMC 2007-5 1A6		09/25/2023	VARIOUS		13											13	13		08/25/2037	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
126650-DY-3	CVS HEALTH CORP		07/24/2023	GOLDMAN, SACHS & CO.		14,208,868	14,211,000	14,167,372			504		504		14,167,876		40,992	40,992	112,977	06/01/2033	2.B FE
126650-EA-4	CVS HEALTH CORP		08/22/2023	BANK OF AMERICA/MERRILL LYNCH		6,580,280	7,000,000	6,934,970			91		91		6,935,061		(354,781)	(354,781)	95,667	06/01/2063	2.B FE
233853-AF-7	DAIMLER TRUCKS FINANCE NORTH AMERI	C	07/21/2023	RBC DOMINION SECURITIES		4,493,500	5,000,000	4,978,250	4,982,621		2,406		2,406		4,985,027		(491,527)	(491,527)	61,389	12/14/2026	2.A FE
237266-AJ-0	DARLING INGREDIENTS INC		09/27/2023	MORGAN STANLEY		2,247,115	2,353,000	2,400,060	2,300,058	94,205	(11,982)		82,223		2,382,281		(135,166)	(135,166)	111,375	06/15/2030	3.A FE
23311V-AG-2	DCP MIDSTREAM OPERATING LP		07/19/2023	BARCLAYS		6,969,970	7,000,000	6,966,574	6,969,774		6,257		6,257		6,976,031		(6,061)	(6,061)	382,521	07/15/2025	2.C FE
830867-AA-5	DELTA AIR LINES INC / SKYMILES IP		07/20/2023	ASSIGNMENT OF SECURITIES		558,000	558,000	558,000	558,000						558,000				18,833	10/20/2025	2.B FE
25160P-AH-0	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	07/20/2023	BNP CAPITAL MARKETS		4,355,350	5,000,000	5,000,000	5,000,000						5,000,000		(644,650)	(644,650)	133,626	01/07/2028	2.A FE
25389J-AR-7	DIGITAL REALTY TRUST LP		09/20/2023	CITADEL SECURITIES LLC		957,601	1,030,000	957,993			688		688		958,681		(1,079)	(1,079)	3,917	08/15/2027	2.B FE
25461L-AA-0	DIRECTV FINANCING LLC		09/26/2023	Various		17,358,349	19,745,000	20,271,008	17,253,518	2,473,434	(73,189)		2,400,245		20,063,816		(2,705,467)	(2,705,467)	1,239,794	08/15/2027	3.B FE
25470X-AW-5	DISH DBS CORP		07/31/2023	BARCLAYS		1,380,838	1,505,000	1,501,599	1,398,497	104,210	668		104,878		1,503,375		(122,538)	(122,538)	63,121	11/15/2024	4.C FE
25470X-BD-6	DISH DBS CORP		07/28/2023	Various		862,730	1,750,000	1,100,313	1,112,804		38,103		38,103		1,150,907		(288,177)	(288,177)	59,792	06/01/2029	4.C FE
26154D-AA-8	DREAM FINDERS HOMES INC		08/09/2023	BANK OF AMERICA/MERRILL LYNCH		2,842,000	2,800,000	2,800,000							2,800,000		42,000	42,000		08/15/2028	3.C FE
23338V-AS-5	DTE ELECTRIC COMPANY		07/07/2023	DEUTSCHE BANK AG		5,003,150	5,000,000	4,989,600			283		283		4,989,883		13,267	13,267	92,444	04/01/2033	1.E FE
28414H-AE-3	ELANCO ANIMAL HEALTH INC		08/07/2023	ASSIGNMENT OF SECURITIES		16,840,000	16,840,000	16,840,000	16,671,600	168,400			168,400		16,840,000				933,899	08/28/2023	4.A FE
28414H-AG-8	ELANCO ANIMAL HEALTH INC		08/08/2023	Various		5,029,512	5,100,000	5,845,875	4,852,701	810,600	2,453		813,052		5,665,753		(636,241)	(636,241)	315,540	08/28/2028	4.A FE
28622H-AC-5	ELEVANCE HEALTH INC		07/25/2023	GOLDMAN, SACHS & CO.		5,320,260	5,500,000	5,479,870			135		135		5,480,005		(159,745)	(159,745)	132,325	02/15/2053	2.B FE
29103C-AA-6	EMERALD DEBT MERGER SUB LLC		09/13/2023	STIFEL CAPITAL MARKETS		3,900,000	4,000,000	3,975,000			831		831		3,975,831		(75,831)	(75,831)	85,389	12/15/2030	3.C FE
29250R-AW-6	ENBRIDGE ENERGY PARTNERS LP		07/26/2023	RBC DOMINION SECURITIES		6,025,260	6,000,000	6,379,500	6,317,255		(62,702)		(62,702)		6,254,553		(229,293)	(229,293)	277,104	10/15/2025	2.A FE
29250N-BM-6	ENBRIDGE INC	A	09/26/2023	RBC DOMINION SECURITIES		15,010,455	15,000,000	15,000,000	15,000,000						15,000,000		10,455	10,455	711,900	02/16/2024	2.A FE
29364G-AM-5	ENTERGY CORPORATION		08/09/2023	LOOP CAPITAL MARKETS		3,181,000	3,500,000	3,486,210	3,492,532		1,667		1,667		3,494,199		(313,199)	(313,199)	28,500	09/15/2025	2.B FE
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC		07/25/2023	TD SECURITIES		3,198,143	3,314,000	3,816,193	3,656,695		(46,423)		(46,423)		3,610,272		(412,129)	(412,129)	124,358	02/15/2027	2.A FE
26884L-AH-2	EQT CORP		07/17/2023	MORGAN STANLEY		489,162	490,000	489,305			40		40		489,345		(183)	(183)	14,006	02/01/2025	2.C FE
29444U-BD-7	EQUINIX INC		07/21/2023	JEFFERIES & COMPANY, INC.		9,224,400	10,000,000	9,985,500	9,991,601		1,169		1,169		9,992,770		(768,370)	(768,370)	198,972	11/18/2026	2.B FE
29449W-AB-3	EQUITABLE FINANCIAL LIFE GLOBAL FU		07/27/2023	CREDIT AGRICOLE		2,961,587	3,476,000	3,467,936	3,470,546		664		664		3,471,209		(509,622)	(509,622)	45,149	08/27/2027	1.E FE
29736R-AQ-3	ESTEE LAUDER COMPANIES INC. (THE)		09/05/2023	BARCLAYS		957,846	1,120,000	1,000,496			8,816		8,816		1,009,312		(51,466)	(51,466)	26,046	04/15/2030	1.E FE
30190A-AA-2	F&G ANNUITIES & LIFE INC		09/20/2023	EXCHANGE		642,756	640,000	642,912			(155)		(155)		642,757		(2)	(2)	32,494	01/13/2028	2.C FE
314890-AA-2	FERGUSON FINANCE PLC		07/24/2023	MORGAN STANLEY		2,371,324	2,457,000	2,448,401	2,451,539		474		474		2,452,013		(80,689)	(80,689)	83,538	10/24/2028	2.B FE
30251G-BE-6	FMG RESOURCES (AUGUST 2006) PTY LT	D	07/12/2023	JPMORGAN CHASE & CO.		4,800,000	5,000,000	4,990,000	4,663,000	327,534	414		327,947		4,990,947		(190,947)	(190,947)	228,837	04/15/2032	3.A FE
345397-B8-5	FORD MOTOR CREDIT COMPANY LLC		08/29/2023	Various		9,081,625	9,700,000	9,699,903	8,854,936	844,997	21		845,018		9,699,954		(618,329)	(618,329)	234,987	02/10/2025	3.A FE
345397-C9-2	FORD MOTOR CREDIT COMPANY LLC		08/24/2023	BANK OF AMERICA/MERRILL LYNCH		1,992,500	2,000,000	1,999,740			17		17		1,999,757		(7,257)	(7,257)	53,644	05/12/2028	3.A FE
345397-D4-2	FORD MOTOR CREDIT COMPANY LLC		08/28/2023	JPMORGAN CHASE & CO.		2,015,000	2,000,000	2,000,000							2,000,000		15,000	15,000	32,800	06/10/2030	3.A FE
34964C-AC-0	FORTUNE BRANDS HOME & SECURITY INC		09/21/2023	MATURED		4,000,000	4,000,000	4,189,132	4,078,534		(78,534)		(78,534)		4,000,000				160,000	09/21/2023	2.B FE
35640Y-AK-3	FREEDOM MORTGAGE CORP		09/15/2023	MORGAN STANLEY		2,830,575	2,820,000	2,763,600							2,763,600		66,975	66,975		10/01/2028	4.B FE
35640Y-AL-1	FREEDOM MORTGAGE CORP		09/15/2023	CANTOR FITZGERALD		4,717,625	4,700,000	4,606,000							4,606,000		111,625	111,625		10/01/2030	4.B FE
35805B-AC-2	FRESENIUS MEDICAL CARE US FINANCE		08/02/2023	Various		1,878,430	2,155,000	2,145,087	2,147,877		1,023		1,023		2,148,900		(270,471)	(270,471)	26,853	12/01/2026	2.C FE
372460-AA-3	GENUINE PARTS COMPANY		08/03/2023	U.S. BANCORP		835,412	1,080,000	867,445	877,651		13,002		13,002		890,653		(55,241)	(55,241)	15,525	11/01/2030	2.B FE
36168Q-AJ-3	GFL ENVIRONMENTAL INC (ALBERTA)	A	08/03/2023	BANK MONTREAL / NESBITT BURNS		1,002,331	1,040,000	993,845			7,546		7,546		1,001,391		940	940	30,203	06/01/2025	3.C FE
37960B-AA-3	GLOBAL MEDICAL RESPONSE INC		07/26/2023	BARCLAYS		1,988,560	3,392,000	3,392,000	2,427,688	964,312			964,312		3,392,000		(1,403,440)	(1,403,440)	181,896	10/01/2025	5.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
361841-AN-9	GLP CAPITAL LP		09/05/2023	MORGAN STANLEY		484,725	500,000	483,505	487,065		5,171		5,171		492,236		(7,511)	(7,511)	17,029	09/01/2024	2.C FE
361841-AH-2	GLP CAPITAL LP FIN II		07/06/2023	Jane Street Execution Services, LLC		536,228	550,000	541,349	542,355		1,126		1,126		543,481		(7,253)	(7,253)	21,761	04/15/2026	2.C FE
38175G-AA-1	GOCAP 2015-23A AR CLO		07/20/2023	SCHEDULED REDEMPTION		326,675	326,675	321,432	321,896		4,779		4,779		326,675				14,777	01/20/2031	1.A FE
38141G-A3-8	GOLDMAN SACHS GROUP INC/THE		08/14/2023	Various		5,031,500	5,000,000	5,000,000							5,000,000		31,500	31,500		12/31/2079	3.A FE
38141G-ZT-4	GOLDMAN SACHS GROUP INC/THE		07/27/2023	SUSQUEHANNA FINANCIAL GROUP LLLP		1,215,265	1,249,000	1,249,000	1,249,000						1,249,000		(33,735)	(33,735)	34,398	06/15/2027	1.F FE
38937L-AA-9	GRAY OAK PIPELINE LLC		09/15/2023	MATURED		20,000,000	20,000,000	19,600,800	19,778,412		221,588		221,588		20,000,000				400,000	09/15/2023	2.C FE
39807U-AD-8	GREYSTAR REAL ESTATE PARTNERS LLC		08/09/2023	STIFEL CAPITAL MARKETS		4,532,625	4,500,000	4,500,000							4,500,000		32,625	32,625		09/01/2030	3.C FE
418056-AY-3	HASBRO INC		07/12/2023	BARCLAYS		3,749,840	4,000,000	3,988,200	3,993,093		898		898		3,993,991		(244,151)	(244,151)	92,694	11/19/2026	2.B FE
404119-BN-8	HCA INC		09/26/2023	DEUTSCHE BANK AG		24,881,000	25,000,000	27,208,094	25,684,017		(418,843)		(418,843)		25,265,174		(384,174)	(384,174)	1,295,139	03/15/2024	2.C FE
404119-CD-9	HCA INC		08/08/2023	EXCHANGE		32,312,446	32,630,000	32,236,723	32,264,358		48,171		48,171		32,312,529		(84)	(84)	914,886	03/15/2027	2.C FE
404119-CE-7	HCA INC		08/08/2023	EXCHANGE		197,106	220,000	194,682	195,038		2,068		2,068		197,106				6,662	03/15/2029	2.C FE
404119-CF-4	HCA INC		08/08/2023	EXCHANGE		11,895,739	12,000,000	11,881,560	11,889,609		6,130		6,130		11,895,739				390,292	03/15/2032	2.C FE
404119-CG-2	HCA INC		08/08/2023	EXCHANGE		2,997,127	3,000,000	2,997,060	2,997,098		29		29		2,997,127				124,490	03/15/2052	2.C FE
427866-AX-6	HERSHEY COMPANY THE		08/03/2023	Jane Street Execution Services, LLC		969,207	1,040,000	960,731	965,202		11,565		11,565		976,767		(7,560)	(7,560)	23,388	08/15/2026	1.E FE
436440-AP-6	HOLOGIC INC		07/31/2023	Various		8,426,250	9,630,000	9,670,425	8,269,242	1,368,767	(8,528)		1,360,240		9,629,482		(1,013,422)	(1,013,422)	301,470	02/15/2029	3.B FE
40434L-AA-3	HP INC		07/26/2023	DEUTSCHE BANK AG		9,399,100	10,000,000	9,976,900	9,988,308		2,676		2,676		9,990,984		(591,884)	(591,884)	135,056	06/17/2025	2.B FE
404280-CU-1	HSBC HOLDINGS PLC	D	08/17/2023	ASSIGNMENT OF SECURITIES		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				87,840	08/17/2024	1.G FE
40434C-AD-7	HSBC USA INC		08/21/2023	TD SECURITIES		989,800	1,010,000	988,750			4,768		4,768		993,517		(3,717)	(3,717)	23,567	06/23/2024	1.E FE
448579-AL-6	HYATT HOTELS CORP		09/29/2023	ASSIGNMENT OF SECURITIES		6,200,000	6,200,000	6,195,557	6,198,248		1,739		1,739		6,199,987		13	13	80,152	10/01/2023	2.C FE
44891A-BM-8	HYUNDAI CAPITAL AMERICA		09/18/2023	MATURED		31,500,000	31,500,000	31,470,390	31,492,855		7,145		7,145		31,500,000				393,750	09/18/2023	2.A FE
44891A-BW-6	HYUNDAI CAPITAL AMERICA		07/26/2023	WELLS FARGO		4,430,700	5,000,000	4,991,350	4,993,952		985		985		4,994,937		(564,237)	(564,237)	46,458	06/15/2026	2.A FE
44920U-AP-3	HYUNDAI CAPITAL SERVICES INC	D	07/21/2023	WELLS FARGO		6,273,960	7,000,000	6,968,640	6,980,295		3,537		3,537		6,983,832		(709,872)	(709,872)	84,340	02/08/2026	2.A FE
451102-BW-6	ICAHN ENTERPRISES LP		08/21/2023	Market Axess		1,173,494	1,220,000	1,174,403			3,037		3,037		1,177,440		(3,947)	(3,947)	25,434	09/15/2024	3.C FE
44929F-BA-9	ICG 2014-3A A1RR CLO		07/25/2023	SCHEDULED REDEMPTION		820,329	820,329	796,130	801,551		18,779		18,779		820,329				36,476	04/25/2031	1.A FE
45256#-AB-8	IMPACT CIL PARENT CMBS		09/11/2023	SCHEDULED REDEMPTION		106,777	106,777	106,777	72,847		456		456		106,777				3,594	10/28/2056	1.G FE
45255@-AD-7	IMPACT COMMUNITY CAPITAL CMBS		09/01/2023	SCHEDULED REDEMPTION		119,757	119,757	119,556	119,495	127	136		262		119,757					07/25/2031	5.B GI
45669E-AD-8	INDX 2007-AR5 CM RMBS		08/25/2023	VARIOUS		505											505	505		05/26/2037	5.B GI
45674C-AB-9	INFOR INC		07/15/2023	MATURED		6,300,000	6,300,000	6,298,047	6,299,655		345		345		6,300,000				91,350	07/15/2023	2.B FE
45687A-AP-7	INGERSOLL-RAND GLOBAL HOLDING COMP		08/08/2023	JPMORGAN CHASE & CO.		4,756,800	5,000,000	4,987,550	4,992,711		714		714		4,993,425		(236,625)	(236,625)	181,771	08/21/2028	2.B FE
460690-BR-0	INTERPUBLIC GROUP OF COMPANIES INC		08/03/2023	JPMORGAN CHASE & CO.		331,699	350,000	333,197			1,127		1,127		334,323		(2,625)	(2,625)	14,177	03/30/2030	2.B FE
46567T-AB-0	ITHACA ENERGY NORTH SEA PLC	D	07/06/2023	DEUTSCHE BANK AG		232,113	250,000	254,250	245,730	7,543	(621)		6,921		252,651		(20,539)	(20,539)	22,188	07/15/2026	4.C FE
45074J-AA-2	ITT HOLDINGS LLC		08/21/2023	Millennium Advisors		220,350	260,000	210,761	211,564		3,435		3,435		214,999		5,351	5,351	17,933	08/01/2029	4.B FE
46590X-AD-8	JBS USA FOOD CO		08/22/2023	EXCHANGE		15,816,064	16,000,000	15,797,570	15,808,037		7,933		7,933		15,815,970		94	94	369,333	05/15/2032	2.C FE
46590X-AF-3	JBS USA FOOD CO		08/22/2023	EXCHANGE		10,359,281	10,500,000	10,328,430	10,343,715		15,057		15,057		10,358,772		509	509	332,500	02/02/2029	2.C FE
46590X-AG-1	JBS USA FOOD CO		08/22/2023	EXCHANGE		36,729,046	37,000,000	36,675,430	36,694,699		34,196		34,196		36,728,894		152	152	2,217,559	02/01/2028	2.C FE
46590X-AH-9	JBS USA FOOD CO		08/22/2023	EXCHANGE		19,695,289	20,000,000	19,671,700	19,680,197		14,859		14,859		19,695,056		233	233	1,344,861	04/01/2033	2.C FE
46590X-AJ-5	JBS USA FOOD CO		08/22/2023	EXCHANGE		1,974,844	2,000,000	1,974,520	1,974,663		181		181		1,974,844		1	1	94,250	12/01/2052	2.C FE
46590X-AB-2	JBS USA LUX SA		08/22/2023	EXCHANGE		7,081,603	7,095,000	7,095,000	7,080,581		1,098		1,098		7,081,679		(76)	(76)	430,331	01/15/2030	2.C FE
46590X-AC-0	JBS USA LUX SA		08/22/2023	EXCHANGE		4,845,601	4,850,000	4,850,000	4,845,310		288		288		4,845,598		3	3	131,859	12/01/2031	2.C FE
46590X-AR-7	JBS USA LUX SA		08/22/2023	EXCHANGE		19,850,812	20,000,000	19,817,875	19,823,990		26,705		26,705		19,850,695		117	117	551,389	01/15/2027	2.C FE
46590X-AT-3	JBS USA LUX SA		08/22/2023	EXCHANGE		4,236,680	4,250,000	4,236,043	4,234,210		2,464		2,464		4,236,674		6	6	169,897	01/15/2032	2.C FE
24422E-WX-3	JOHN DEERE CAPITAL CORP		07/19/2023	Various		10,018,500	10,000,000	9,994,200			194		194		9,994,394		24,106	24,106	50,535	06/08/2026	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
24422E-WZ-8	JOHN DEERE CAPITAL CORP		07/19/2023	BANK OF AMERICA/MERRILL LYNCH		10,014,100	10,000,000	9,991,100			130		130		9,991,230		22,870	22,870	56,139	06/10/2030	1.F FE
46647P-AU-0	JPMORGAN CHASE & CO		07/23/2023	ASSIGNMENT OF SECURITIES		1,000,000	1,000,000	1,084,755	1,018,653		(18,561)		(18,561)		1,000,092		(92)	(92)	37,970	07/23/2024	1.E FE
487836-BZ-0	KELLOGG COMPANY		08/09/2023	MORGAN STANLEY		7,713,384	7,777,000	7,763,235			472		472		7,763,707		(50,323)	(50,323)	181,463	03/01/2033	2.B FE
49271V-AQ-3	KEURIG DR PEPPER INC		08/07/2023	JPMORGAN CHASE & CO.		9,167,200	10,000,000	9,953,000	9,955,682		2,407		2,407		9,958,090		(790,890)	(790,890)	330,750	04/15/2032	2.B FE
493738-AF-5	KIA MOTORS CORPORATION	D	07/24/2023	HSBC SECURITIES, INC.		5,987,471	6,450,000	6,417,170	6,432,744		1,891		1,891		6,434,635		(447,165)	(447,165)	169,940	10/25/2027	2.A FE
517834-AE-7	LAS VEGAS SANDS CORP		07/06/2023	BANK OF AMERICA/MERRILL LYNCH		966,105	1,050,000	951,573	947,939	8,996	12,204		21,200		969,139		(3,034)	(3,034)	32,871	08/18/2026	3.A FE
527298-BP-7	LEVEL 3 FINANCING INC		07/31/2023	Various		14,824,309	17,013,000	16,475,628	14,375,730	2,145,329	60,492		2,205,821		16,581,551		(1,136,863)	(1,136,863)	527,905	03/01/2027	3.B FE
527298-BQ-5	LEVEL 3 FINANCING INC		07/27/2023	Various		14,788,095	17,600,000	17,103,550	13,888,776	3,238,430	30,551		3,268,981		17,157,757		(1,369,662)	(1,369,662)	473,005	11/15/2029	3.B FE
527298-BR-3	LEVEL 3 FINANCING INC		11/30/2022	EXCHANGE																07/01/2028	5.B
539439-AS-8	LLOYDS BANKING GROUP PLC	D	08/16/2023	MATURED		11,607,000	11,607,000	11,753,394	11,642,300		(35,300)		(35,300)		11,607,000				470,084	08/16/2023	1.G FE
539830-BZ-1	LOCKHEED MARTIN CORPORATION		08/09/2023	Various		11,685,221	11,795,000	11,773,769			814		814		11,774,583		(89,362)	(89,362)	110,807	05/15/2028	1.G FE
539830-CA-5	LOCKHEED MARTIN CORPORATION		08/09/2023	Various		14,862,750	15,000,000	14,951,100			680		680		14,951,780		(89,030)	(89,030)	138,542	02/15/2034	1.G FE
55261F-AJ-3	M&T BANK CORPORATION		07/26/2023	MATURED		250,000	250,000	270,100	254,472		(4,472)		(4,472)		250,000				8,875	07/26/2023	1.G FE
571676-AJ-4	MARS INC		08/08/2023	BANK OF AMERICA/MERRILL LYNCH		3,557,760	4,000,000	3,893,456	3,916,798		13,986		13,986		3,930,784		(373,024)	(373,024)	37,333	07/16/2026	1.E FE
58507L-BC-2	MEDTRONIC GLOBAL HOLDINGS		07/24/2023	MIZUHO SECURITIES USA INC.		24,501,000	25,000,000	24,845,000			3,994		3,994		24,848,994		(347,994)	(347,994)	362,500	03/30/2033	1.G FE
58769J-AM-9	MERCEDES-BENZ FINANCE NORTH AMERIC	C	07/31/2023	UNION BANK OF SWITZERLAND		4,986,400	5,000,000	4,977,900							4,977,900		8,500	8,500		08/03/2033	1.F FE
588056-BC-4	MERCER INTERNATIONAL INC.	C	09/20/2023	STIFEL CAPITAL MARKETS		2,017,500	2,000,000	2,000,000							2,000,000		17,500	17,500	715	10/01/2028	4.B FE
0LD050-70-0	MERRILL LYNCH - RITS 2007-1 ABS		08/28/2023	EXCHANGE			1,900,000													05/30/2027	2.C FE
0LD050-70-B	MERRILL LYNCH - RITS 2007-2 ABS		08/28/2023	Various		42	4,750,000										42	42		05/22/2027	2.C FE
30303M-8L-9	META PLATFORMS INC		08/24/2023	Various		34,602,050	35,000,000	34,991,600			429		429		34,992,029		(389,979)	(389,979)	460,000	05/15/2028	1.E FE
30303M-8M-7	META PLATFORMS INC		08/08/2023	JPMORGAN CHASE & CO.		14,987,550	15,000,000	14,966,100			1,104		1,104		14,967,204		20,346	20,346	194,000	05/15/2030	1.E FE
595017-AZ-7	MICROCHIP TECHNOLOGY INCORPORATED		09/01/2023	MATURED		14,500,000	14,500,000	14,500,000	14,500,000						14,500,000				387,150	09/01/2023	2.B FE
595017-BB-9	MICROCHIP TECHNOLOGY INCORPORATED		09/26/2023	TD SECURITIES		12,263,125	12,500,000	12,500,000	12,500,000						12,500,000		(236,875)	(236,875)	136,013	02/15/2024	2.B FE
59802U-AX-7	MIDO 2014-3A A3A2 CLO		07/21/2023	SCHEDULED REDEMPTION		608,754	608,754	596,591	596,775		11,978		11,978		608,754				26,539	04/21/2031	1.A FE
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		09/20/2023	SCHEDULED REDEMPTION		725,000	725,000	715,938	682,215		4,671		4,671		725,000				23,563	06/20/2027	2.C FE
606822-BJ-2	MITSUBISHI UFJ FINANCIAL GROUP INC	D	08/21/2023	Market Axess		486,540	500,000	483,390			3,478		3,478		486,868		(328)	(328)	8,364	07/18/2024	1.G FE
606822-CH-5	MITSUBISHI UFJ FINANCIAL GROUP INC	D	08/03/2023	DEUTSCHE BANK AG		928,476	940,000	926,304			484		484		926,788		1,688	1,688	24,879	07/18/2025	1.G FE
60687Y-BF-5	MIZUHO FINANCIAL GROUP INC	D	07/10/2023	ASSIGNMENT OF SECURITIES		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				124,100	07/10/2024	1.G FE
60687Y-BJ-7	MIZUHO FINANCIAL GROUP INC	D	09/08/2023	ASSIGNMENT OF SECURITIES		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				38,205	09/08/2024	1.G FE
63254A-BD-9	NATIONAL AUSTRALIA BANK LTD (NEW Y	D	07/19/2023	RBC DOMINION SECURITIES		4,852,200	5,000,000	5,000,000	5,000,000						5,000,000		(147,800)	(147,800)	107,917	06/09/2025	1.D FE
637417-AG-1	NATIONAL RETAIL PROPERTIES INC		07/06/2023	BARCLAYS		821,663	840,000	840,848	840,643		(228)		(228)		840,415		(18,752)	(18,752)	18,655	06/15/2024	2.A FE
63861V-AC-1	NATIONWIDE BUILDING SOCIETY	D	08/01/2023	ASSIGNMENT OF SECURITIES		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				261,780	08/01/2024	1.G FE
63938C-AE-8	NAVIENT CORP		09/25/2023	MATURED		5,099,000	5,099,000	5,555,284	5,094,849	167,041	(162,891)		4,151		5,099,000				369,678	09/25/2023	3.C FE
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		09/01/2023	SCHEDULED REDEMPTION		5,419	5,472	2,786	2,869	855	1,602		2,458		5,327				153	10/01/2041	4.B Z
641062-BF-0	NESTLE HOLDINGS INC.		08/09/2023	WELLS FARGO		15,161,400	15,000,000	14,996,100			284		284		14,996,384		165,016	165,016	306,250	03/14/2028	1.D FE
641062-BK-9	NESTLE HOLDINGS INC.		08/09/2023	Various		21,178,164	21,000,000	20,993,070			819		819		20,993,889		184,275	184,275	417,113	03/13/2026	1.D FE
64110L-AN-6	NETFLIX INC		07/25/2023	GOLDMAN, SACHS & CO.		3,972,636	4,075,000	4,339,875	3,922,188	370,603	(30,688)		339,915		4,262,103		(289,467)	(289,467)	124,797	11/15/2026	2.C FE
651229-AW-6	NEWELL RUBBERMAID INC		08/30/2023	GOLDMAN, SACHS & CO.		3,571,875	3,750,000	3,515,625	3,527,981	1,342	105,960		107,302		3,635,283		(63,408)	(63,408)	156,875	04/01/2026	3.B FE
654744-AA-9	NISSAN MOTOR CO LTD	D	09/15/2023	MATURED		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				121,720	09/15/2023	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
65505P-AA-5	NOBLE FINANCE II LLC		09/12/2023	Various		4,540,800	4,400,000	4,400,000							4,400,000		140,800	140,800	131,609	04/15/2030	3.C FE
666807-CH-3	NORTHROP GRUMMAN CORP		07/25/2023	Various		17,433,145	17,714,000	17,695,932			653		653		17,696,585		(263,440)	(263,440)	383,902	03/15/2033	2.A FE
666807-CJ-9	NORTHROP GRUMMAN CORP		07/25/2023	TRUIST BANK		4,839,500	5,000,000	4,979,450			142		142		4,979,592		(140,092)	(140,092)	116,188	03/15/2053	2.A FE
629377-CQ-3	NRG ENERGY INC		07/31/2023	JPMORGAN CHASE & CO.		1,918,125	2,325,000	2,325,000	1,875,392	449,609			449,609		2,325,000		(406,875)	(406,875)	75,635	02/15/2029	3.B FE
629377-CS-9	NRG ENERGY INC		07/31/2023	JPMORGAN CHASE & CO.		2,313,750	3,000,000	3,000,000	2,253,150	746,850			746,850		3,000,000		(686,250)	(686,250)	112,052	02/15/2032	3.B FE
67590G-BG-3	OCT17 2013-1A A1R2 CLO		07/25/2023	SCHEDULED REDEMPTION		73,900	73,900	71,941	72,549		1,351		1,351		73,900				3,255	01/25/2031	1.A FE
68306M-AA-7	ONTARIO GAMING GTA LP	A	07/20/2023	DEUTSCHE BANK AG		3,022,500	3,000,000	3,000,000							3,000,000		22,500	22,500		08/01/2030	4.B FE
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC		08/21/2023	JPMORGAN CHASE & CO.		443,640	500,000	454,880			1,545		1,545		456,425		(12,785)	(12,785)	13,056	08/15/2027	4.B FE
69007T-AE-4	OUTFRONT MEDIA CAPITAL LLC		08/29/2023	SUNTRUST INVESTMENT SERVICES, INC.		3,813,975	4,623,000	4,400,486	3,835,842	585,354	19,186		604,539		4,440,381		(626,406)	(626,406)	221,583	01/15/2029	4.B FE
701094-AQ-7	PARKER HANNIFIN CORPORATION		07/06/2023	BARCLAYS		1,057,201	1,080,000	1,077,181	1,077,769		791		791		1,078,560		(21,359)	(21,359)	22,448	06/15/2024	2.A FE
70259#-AB-3	PASHA HAWAII SHIPPING COMPANY LLC		09/01/2023	SCHEDULED REDEMPTION		150,000	150,000	145,065	146,521		3,479		3,479		150,000				7,854	12/30/2024	4.A PL
69318F-AL-2	PBF HOLDING CO LLC / PBF FINANCE C		08/23/2023	GOLDMAN, SACHS & CO.		2,779,000	2,800,000	2,781,072			22		22		2,781,094		(2,094)	(2,094)	2,450	09/15/2030	3.B FE
69327R-AJ-0	PDC ENERGY INC (DELAWARE)		07/17/2023	U.S. BANCORP		262,275	260,000	263,042	248,188	13,710	(746)		12,964		261,153		1,122	1,122	10,133	05/15/2026	3.C FE
709599-BC-7	PENSKE TRUCK LEASING CO LP		08/01/2023	MATURED		16,355,000	16,355,000	17,341,607	16,579,400		(224,400)		(224,400)		16,355,000				674,644	08/01/2023	2.B FE
716973-AA-0	PFIZER INVESTMENT ENTERPRISES PTE		07/19/2023	MORGAN STANLEY		2,522,163	2,538,000	2,536,553			120		120		2,536,674		(14,511)	(14,511)	20,325	05/19/2025	1.E FE
716973-AB-8	PFIZER INVESTMENT ENTERPRISES PTE		08/01/2023	Various		14,221,728	14,400,000	14,383,152			1,003		1,003		14,384,155		(162,427)	(162,427)	121,040	05/19/2026	1.E FE
716973-AE-2	PFIZER INVESTMENT ENTERPRISES PTE		08/01/2023	Various		19,898,800	20,000,000	19,970,000			449		449		19,970,449		(71,649)	(71,649)	179,444	05/19/2033	1.E FE
716973-AG-7	PFIZER INVESTMENT ENTERPRISES PTE		08/01/2023	Various		28,225,665	27,494,000	27,453,034			100		100		27,453,134		772,530	772,530	256,682	05/19/2053	1.E FE
0LD740-39-F	PPTT 2006-A GS CLASS B ABS		08/28/2023	Various		104,883	3,700,000										104,883	104,883		08/14/2026	3.A FE
0LD740-39-G	PPTT 2006-B BAC CLASS B ABS		08/28/2023	Various		10	1,745,500										10	10		11/15/2026	2.C FE
74456Q-CM-6	PUBLIC SERVICE ELECTRIC AND GAS CO		08/08/2023	BARCLAYS		2,917,080	3,000,000	2,998,230			9		9		2,998,239		(81,159)	(81,159)	56,802	03/15/2053	1.F FE
744573-AV-8	PUBLIC SERVICE ENTERPRISE GROUP IN		07/06/2023	DEUTSCHE BANK AG		5,055,700	5,000,000	4,994,750	4,994,884		485		485		4,995,369		60,331	60,331	196,625	11/15/2027	2.B FE
912920-AK-1	QWEST CORPORATION		07/13/2023	STIFEL CAPITAL MARKETS		3,900,000	4,000,000	4,273,750	4,024,800	72,355	(18,278)		54,077		4,078,877		(178,877)	(178,877)	243,278	09/15/2025	4.A FE
758750-AD-5	REGAL REXNORD CORP		09/21/2023	CANTOR FITZGERALD		3,893,960	4,000,000	3,997,440			285		285		3,997,725		(103,765)	(103,765)	162,006	04/15/2028	2.C FE
758750-AE-3	REGAL REXNORD CORP		09/08/2023	CANTOR FITZGERALD		508,248	515,000	514,562			32		32		514,594		(6,346)	(6,346)	20,549	02/15/2030	2.C FE
760759-AR-1	REPUBLIC SERVICES INC		07/27/2023	BARCLAYS		2,494,034	2,651,000	2,929,139	2,829,650		(29,378)		(29,378)		2,800,272		(306,238)	(306,238)	83,286	07/01/2026	2.A FE
761713-BG-0	REYNOLDS AMERICAN INC		08/16/2023	TENDER OFFER		1,602,970	1,634,000	1,711,207	1,658,860		(6,141)		(6,141)		1,652,719		(49,749)	(49,749)	49,283	06/12/2025	2.B FE
775109-BZ-3	ROGERS COMMUNICATIONS INC	A	07/27/2023	EXCHANGE		8,798,660	10,250,000	9,265,993	4,873,083		19,604		19,604		8,798,587		73	73	399,750	03/15/2042	2.C FE
775109-CB-5	ROGERS COMMUNICATIONS INC	A	07/27/2023	EXCHANGE		14,425,474	15,000,000	14,998,650	14,568,792		81,278		81,278		14,425,070		404	404	416,000	03/15/2027	2.C FE
775109-CC-3	ROGERS COMMUNICATIONS INC	A	07/27/2023	EXCHANGE		16,951,749	18,000,000	17,959,860	17,254,596		55,079		55,079		16,951,476		274	274	592,800	03/15/2032	2.C FE
775109-CD-1	ROGERS COMMUNICATIONS INC	A	07/27/2023	EXCHANGE		8,982,085	10,000,000	9,891,700	9,278,921		8,621		8,621		8,982,042		43	43	394,333	03/15/2052	2.C FE
78016F-ZS-6	ROYAL BANK OF CANADA	A	09/13/2023	TD SECURITIES		14,352,000	15,000,000	14,999,850	14,999,862		20		20		14,999,881		(647,881)	(647,881)	719,033	08/03/2027	1.E FE
78016F-ZU-1	ROYAL BANK OF CANADA	A	09/13/2023	BARCLAYS		15,239,850	15,000,000	14,970,300	14,971,244		3,700		3,700		14,974,943		264,907	264,907	800,000	11/01/2027	1.E FE
780097-BD-2	ROYAL BANK OF SCOTLAND GROUP PLC	D	09/12/2023	MATURED		5,002,000	5,002,000	5,294,967	5,061,303		(59,303)		(59,303)		5,002,000				193,828	09/12/2023	2.A FE
780153-BH-4	ROYAL CARIBBEAN CRUISES LTD		08/21/2023	MORGAN STANLEY		322,984	350,000	259,105	262,657		13,322		13,322		275,979		47,004	47,004	17,024	07/01/2026	4.C FE
785592-AJ-5	SABINE PASS LIQUEFACTION LLC		09/29/2023	ASSIGNMENT OF SECURITIES		35,526,000	35,526,000	38,361,857	36,240,566		(265,188)		(265,188)		35,975,378		(449,378)	(449,378)	1,326,683	05/15/2024	2.B FE
785592-AY-2	SABINE PASS LIQUEFACTION LLC		08/28/2023	EXCHANGE		9,985,600	10,000,000	9,985,600	9,985,669		801		801		9,986,470		(870)	(870)	440,861	09/15/2037	2.B FE
80283L-AX-1	SANTANDER UK PLC	D	07/06/2023	HILLTOP SECURITIES INC		514,301	530,000	515,462			2,977		2,977		518,439		(4,137)	(4,137)	8,550	06/18/2024	1.E FE
81172Q-AA-2	SEADRILL FINANCE LTD	D	07/13/2023	JPMORGAN CHASE & CO.		3,732,375	3,700,000	3,700,000							3,700,000		32,375	32,375		08/01/2030	3.C FE
81180W-AL-5	SEAGATE HDD CAYMAN		07/17/2023	Market Axess		982,550	1,000,000	978,750			3,342		3,342		982,092		458	458	26,125	01/01/2025	3.B FE
822538-AH-7	SHELF DRILLING HOLDINGS LTD	D	09/29/2023	MORGAN STANLEY		2,970,000	3,000,000	2,945,520							2,945,520		24,480	24,480		04/15/2029	4.C Z
83088M-AK-8	SKYWORKS SOLUTIONS INC.		08/21/2023	MORGAN STANLEY		721,313	810,000	726,740			12,665		12,665		739,405		(18,092)	(18,092)	10,611	06/01/2026	2.C FE
83608G-AN-6	SNDPT 2013-1A A1R CLO		07/26/2023	SCHEDULED REDEMPTION		61,547	61,547	60,070	60,477		1,070		1,070		61,547				2,741	01/26/2031	1.A FE
842587-DC-8	SOUTHERN COMPANY (THE)		09/20/2023	U.S. BANCORP		728,996	740,000	745,580	744,472		(2,014)		(2,014)		742,458		(13,462)	(13,462)	37,806	08/01/2024	2.B FE
85205T-AN-0	SPIRIT AEROSYSTEMS INC		09/26/2023	BANK OF AMERICA/MERRILL LYNCH		2,639,766	2,625,000	2,625,000	2,625,000						2,625,000		14,766	14,766	208,496	11/30/2029	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 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
85208N-AD-2	SPRINT SPECTRUM CO LLC		09/20/2023	SCHEDULED REDEMPTION		787,500	787,500	787,500	787,500						787,500				27,984	03/20/2025	1.F FE
85208N-AE-0	SPRINT SPECTRUM CO LLC		09/20/2023	SCHEDULED REDEMPTION		210,000	210,000	210,000	210,000						210,000				8,114	03/20/2028	1.F FE
85236F-AA-1	SRM ESCROW ISSUER LLC		07/18/2023	BNP CAPITAL MARKETS		4,768,750	5,000,000	5,203,400	4,473,500	664,054	(18,448)		645,606		5,119,106		(350,356)	(350,356)	215,833	11/01/2028	3.C FE
78466C-AC-0	SS&C TECHNOLOGIES HOLDINGS INC		07/10/2023	STIFEL CAPITAL MARKETS		2,480,860	2,608,000	2,608,000	2,442,121	165,879			165,879		2,608,000		(127,140)	(127,140)	112,361	09/30/2027	4.B FE
86562M-CY-4	SUMITOMO MITSUI FINANCIAL GROUP IN	D	07/07/2023	JPMORGAN CHASE & CO.		8,117,840	8,000,000	8,000,000							8,000,000		117,840	117,840		07/13/2043	2.A FE
86562M-DD-9	SUMITOMO MITSUI FINANCIAL GROUP IN	D	07/18/2023	MUFG SECURITIES AMERICAS INC		10,260,700	10,000,000	10,000,000							10,000,000		260,700	260,700	11,231	07/13/2033	1.G FE
86765L-AT-4	SUNOCO LP		08/03/2023	Market Axess		462,062	520,000	453,840			3,642		3,642		457,482		4,580	4,580	17,030	05/15/2029	3.B FE
83612L-AE-9	SVHE 2006-WF1, M1 ABS		08/25/2023	VARIOUS		21,662											21,662	21,662		10/25/2036	4.C FE
87166F-AD-5	SYNCHRONY BANK		09/20/2023	MARKET AXESS		512,563	530,000	507,894			1,941		1,941		509,835		2,728	2,728	16,695	08/22/2025	2.C FE
874054-AK-5	TAKE-TWO INTERACTIVE SOFTWARE INC.		07/24/2023	SOCIETE GENERALE		4,176,554	4,211,000	4,207,631			172		172		4,207,803		(31,249)	(31,249)	59,059	03/28/2028	2.B FE
875484-AJ-6	TANGER PROPERTIES LP		08/21/2023	Millennium Advisors		252,160	280,000	250,541			794		794		251,336		824	824	4,181	09/01/2026	2.C FE
879360-AC-9	TELEDYNE TECHNOLOGIES INCORPORATED		08/09/2023	BARCLAYS		4,315,620	4,743,000	4,742,099	4,742,409		107		107		4,742,516		(426,896)	(426,896)	64,591	04/01/2026	2.B FE
882508-CB-8	TEXAS INSTRUMENTS INC		07/19/2023	BANK OF AMERICA/MERRILL LYNCH		5,150,300	5,000,000	5,187,550			(2,683)		(2,683)		5,184,867		(34,567)	(34,567)	86,431	03/14/2033	1.E FE
87264A-BV-6	T-MOBILE USA INC		08/24/2023	JPMORGAN CHASE & CO.		3,560,800	4,000,000	4,067,625	4,046,877		(7,149)		(7,149)		4,039,727		(478,927)	(478,927)	117,375	04/15/2029	2.B FE
87264A-CA-1	T-MOBILE USA INC		07/26/2023	GOLDMAN, SACHS & CO.		4,296,312	4,935,000	5,038,608	5,014,611		(8,609)		(8,609)		5,006,002		(709,689)	(709,689)	96,390	02/15/2028	2.B FE
89115A-2H-4	TORONTO-DOMINION BANK/THE	A	09/13/2023	JPMORGAN CHASE & CO.		14,546,550	15,000,000	15,000,000	15,000,000						15,000,000		(453,450)	(453,450)	703,950	09/15/2027	1.E FE
89115A-2U-5	TORONTO-DOMINION BANK/THE	A	09/13/2023	MORGAN STANLEY		4,980,950	5,000,000	5,000,000							5,000,000		(19,050)	(19,050)	44,491	07/17/2028	1.E FE
89352H-AW-9	TRANSCANADA PIPELINES LTD	A	07/26/2023	MORGAN STANLEY		9,133,407	9,522,000	10,720,007	10,382,458		(86,861)		(86,861)		10,295,597		(1,162,189)	(1,162,189)	284,404	05/15/2028	2.A FE
893647-BB-2	TRANSDIGM INC		09/17/2023	ASSIGNMENT OF SECURITIES		9,166,000	9,166,000	8,838,945	8,833,542	33,071	55,560		88,631		8,922,173		243,827	243,827	441,496	06/15/2026	4.C FE
893830-BX-6	TRANSOCEAN INC		08/15/2023	SCHEDULED REDEMPTION		130,000	130,000	130,000							130,000				6,161	02/15/2030	4.C FE
89680Y-AD-7	TRITON CONTAINER INTERNATIONAL LTD		08/01/2023	MATURED		13,200,000	13,200,000	13,179,964	13,193,278		6,722		6,722		13,200,000				105,600	08/01/2023	2.C FE
902613-AB-4	UBS GROUP AG	D	07/30/2023	ASSIGNMENT OF SECURITIES		12,500,000	12,500,000	12,490,836	12,494,416		2,039		2,039		12,496,455		3,545	3,545	126,000	07/30/2024	1.G FE
25260W-AD-3	UNIFIN FINANCIERA SAB DE CV		09/13/2023	BANK OF AMERICA/MERRILL LYNCH		1,911,875	1,900,000	1,900,000							1,900,000		11,875	11,875		10/01/2030	4.C FE
907818-EY-0	UNION PACIFIC CORPORATION		07/17/2023	BARCLAYS		10,462,908	10,740,000	10,686,515	10,706,771		2,893		2,893		10,709,664		(246,756)	(246,756)	364,131	09/10/2028	1.G FE
907818-GB-8	UNION PACIFIC CORPORATION		09/13/2023	JPMORGAN CHASE & CO.		4,780,300	5,000,000	4,983,050	4,983,452		935		935		4,984,386		(204,086)	(204,086)	228,750	01/20/2033	1.G FE
90932Q-AA-4	UNITED AIRLINES 2014-2 CLASS A PAS		09/03/2023	SCHEDULED REDEMPTION		29,981	29,981	28,058			1,923		1,923		29,981				1,124	09/03/2026	1.F FE
90932V-AA-3	UNITED AIRLINES PASS THROUGH TRUST		07/15/2023	SCHEDULED REDEMPTION		115,500	115,500	107,874	108,388		7,112		7,112		115,500				4,223	01/15/2026	2.B FE
911365-BM-5	UNITED RENTALS (NORTH AMERICA) INC		07/20/2023	BANK OF AMERICA/MERRILL LYNCH		4,673,013	5,018,000	5,256,355	4,644,109	467,031	(18,233)		448,797		5,092,906		(419,894)	(419,894)	134,493	11/15/2027	3.A FE
911365-BQ-6	UNITED RENTALS (NORTH AMERICA) INC		07/21/2023	GOLDMAN, SACHS & CO.		17,021,250	17,000,000	17,000,000	17,000,000						17,000,000		21,250	21,250	663,667	12/15/2029	2.C FE
913017-DB-2	UNITED TECHNOLOGIES CORPORATION		08/16/2023	MATURED		2,976,000	2,976,000	3,195,407	3,028,567		(52,567)		(52,567)		2,976,000				108,624	08/16/2023	2.A FE
91324P-EV-0	UNITEDHEALTH GROUP INC		07/31/2023	BNP CAPITAL MARKETS		8,289,795	8,500,000	8,446,195			1,472		1,472		8,447,667		(157,872)	(157,872)	131,750	04/15/2033	1.F FE
914906-AY-8	UNIVISION COMMUNICATIONS INC		08/30/2023	SUNTRUST INVESTMENT SERVICES, INC.		5,008,335	5,000,000	5,000,000							5,000,000		8,335	8,335	25,556	08/15/2028	4.A FE
92343V-GT-5	VERIZON COMMUNICATIONS INC		07/17/2023	DEUTSCHE BANK AG		10,785,170	11,000,000	10,982,070			272		272		10,982,342		(197,172)	(197,172)	108,014	05/09/2033	2.A FE
92564R-AA-3	VICI PROPERTIES LP		07/27/2023	GOLDMAN, SACHS & CO.		6,515,427	6,926,000	6,812,760	6,852,834		10,108		10,108		6,862,942		(347,515)	(347,515)	196,237	12/01/2026	2.C FE
92564R-AD-7	VICI PROPERTIES LP/VICI NOTE CO IN		07/28/2023	SUSQUEHANNA FINANCIAL GROUP LLLP		916,489	993,000	953,280	966,868		3,413		3,413		970,281		(53,792)	(53,792)	35,789	02/15/2027	2.C FE
92769V-AJ-8	VIRGIN MEDIA FINANCE PLC	D	07/06/2023	BANK OF AMERICA/MERRILL LYNCH		790,280	1,000,000	916,500	802,060	121,235	4,257		125,492		927,552		(137,272)	(137,272)	49,306	07/15/2030	4.B FE
928881-AF-8	VONTIER CORP		08/03/2023	Market Axess		935,328	1,200,000	972,876			7,352		7,352		980,228		(44,900)	(44,900)	12,390	04/01/2031	2.C FE
92943G-AE-1	W R GRACE HOLDINGS LLC		08/28/2023	GOLDMAN, SACHS & CO.		1,779,750	1,800,000	1,800,000							1,800,000		(20,250)	(20,250)	71,169	03/01/2031	4.A FE
931142-FD-0	WALMART INC		07/19/2023	MORGAN STANLEY		7,826,080	8,000,000	8,000,000							8,000,000		(173,920)	(173,920)	84,733	04/15/2033	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 11	12	13	14	15	16	17	18	19	20	21	22
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
				ASSIGNMENT OF SECURITIES																	
93627C-AB-7	WARRIOR MET COAL INC		09/11/2023			123,015	118,000	125,636	116,052	8,521	(1,054)		7,466		123,518		(503)	(503)	7,228	12/01/2028	4.A FE
94106L-BW-8	WASTE MANAGEMENT INC		07/31/2023	Various		11,136,000	11,250,000	11,081,475							11,081,475		54,525	54,525		02/15/2034	1.G FE
95000U-2N-2	WELLS FARGO & COMPANY		07/25/2023	GOLDMAN, SACHS & CO.		9,372,300	10,000,000	10,000,000	10,000,000						10,000,000		(627,700)	(627,700)	162,277	04/30/2026	2.A FE
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS		08/25/2023	VARIOUS		9,469											9,469	9,469		11/25/2036	1.G FE
94985W-DN-8	WFMBS 2007-11 A85 RMBS		08/25/2023	VARIOUS		889											889	889		08/25/2037	1.G FE
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		08/25/2023	VARIOUS		2,182											2,182	2,182		08/25/2037	1.G FE
384802-AE-4	WW GRAINGER INC		08/21/2023	Millennium Advisors		938,451	990,000	949,974			7,750		7,750		957,725		(19,274)	(19,274)	9,565	02/15/2025	1.F FE
983130-AV-7	WYNN LAS VEGAS LLC		09/20/2023	Various		268,672	280,000	270,502			2,374		2,374		272,876		(4,204)	(4,204)	15,601	03/01/2025	4.B FE
98379K-AB-8	XPO INC		09/22/2023	JPMORGAN CHASE & CO.		1,485,000	1,500,000	1,500,000							1,500,000		(15,000)	(15,000)	36,219	06/01/2031	3.C FE
98875N-AA-3	ZAIS1_9 CLO		07/20/2023	SCHEDULED REDEMPTION		105,543	105,543	103,076	103,293		2,250		2,250		105,543				4,774	07/20/2031	1.A FE
98956P-AS-1	ZIMMER BIOMET HOLDINGS INC		07/27/2023	U.S. BANCORP		4,552,512	4,800,000	4,794,288	4,796,891		575		575		4,797,466		(244,954)	(244,954)	152,907	01/15/2026	2.B FE
98956P-AU-6	ZIMMER BIOMET HOLDINGS INC		09/05/2023	CITADEL SECURITIES LLC		796,958	840,000	781,158	783,082		19,945		19,945		803,027		(6,068)	(6,068)	9,643	11/22/2024	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,656,033,520	1,728,800,318	1,707,551,810	1,106,105,634	22,586,904	72,711		22,659,614		1,697,719,386		(41,906,194)	(41,906,194)	46,547,720	XXX	XXX
92556H-AE-7	PARAMOUNT GLOBAL		09/05/2023	WELLS FARGO		2,467,500	3,000,000	3,000,000	2,452,527	547,473			547,473		3,000,000		(532,500)	(532,500)	179,031	03/30/2062	3.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						2,467,500	3,000,000	3,000,000	2,452,527	547,473			547,473		3,000,000		(532,500)	(532,500)	179,031	XXX	XXX
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF		09/27/2023	Various	0.000	10,249,843		10,355,983							10,355,983		(106,140)	(106,140)	49,415		2.A
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		08/31/2023	CITADEL SECURITIES LLC	0.000	8,416,699		8,618,673	1,321,290	87,703			87,703		8,618,673		(201,974)	(201,974)	201,750		4.B
464288-41-4	ISHARES NATIONAL MUNI BOND ETF		08/31/2023	Various	0.000	233,506,297		235,382,057	18,840,279	924,157			924,157		235,382,057		(1,875,760)	(1,875,760)	504,609		1.F
464288-64-6	ISHARES TRUST ISHARES 1-5 YEAR		08/31/2023	CITADEL SECURITIES LLC	0.000	43,471,256		45,750,856	43,116,769	2,634,087			2,634,087		45,750,856		(2,279,600)	(2,279,600)	789,687		2.A
464288-63-8	ISHARES TRUST ISHARES 5-10 YEA		08/31/2023	CITADEL SECURITIES LLC	0.000	16,300,758		18,221,916	16,112,138	2,109,778			2,109,778		18,221,916		(1,921,158)	(1,921,158)	362,515		2.B
1619999999. Subtotal - Bonds - SVO Identified Funds						311,944,853		318,329,485	79,390,477	5,755,725			5,755,725		318,329,485		(6,384,632)	(6,384,632)	1,907,974	XXX	XXX
C6901L-AH-0	1011778 B.C. Unlimited Liability	A	09/21/2023	Various		8,256,930	8,294,732	8,253,928	8,139,206	109,468	7,551		117,018		8,256,224		706	706	171,853	11/19/2026	3.A FE
00076V-BH-2	ABG INTERMEDIATE HOLDINGS 2 LLC DD		08/30/2023	SCHEDULED REDEMPTION		172,906	172,906	172,906			4,940		4,940		172,906					12/21/2028	4.A FE
00076V-BG-4	ABG INTERMEDIATE HOLDINGS 2 LLC TL		09/29/2023	SCHEDULED REDEMPTION		3,765	3,765	3,715			51		51		3,765				29	12/21/2028	4.B FE
00439C-BC-7	ACCURIDE CORPORATION 2016 TL		07/08/2023	Various		2,877,836	2,969,260	2,875,997	2,421,286	440,298	15,181		455,479		2,876,765		1,071	1,071	5,864	11/17/2023	5.B FE
BAS1KN-Q6-1	ACCURIDE CORPORATION 2023 EXTEND		07/19/2023	SCHEDULED REDEMPTION		348,117	348,117	336,731			11,386		11,386		348,117					05/18/2026	5.A Z
BAS0X0-WE-5	AEP I HOLDCO LLC LOAN		07/31/2023	DIRECT		2,906,709	28,182,221	252,513	4,907,912		(533,779)		(533,779)		193,848		2,712,861	2,712,861	1,076,697	03/27/2025	5.B GI
00912Y-AL-6	AIR METHODS CORP TERM LOAN B		09/29/2023	SCHEDULED REDEMPTION		16,422	16,422	16,031	9,155	6,661	606		7,267		16,422					04/22/2024	5.B FE
00162D-AB-1	AL GCX HOLDINGS LLC TERM LOAN B		07/10/2023	SCHEDULED REDEMPTION		17,661	17,661	17,431	17,429		232		232		17,661				379	05/17/2029	4.A FE
01260H-AH-8	ALBAUGH LLC TLB		09/29/2023	Various		2,772	2,950	2,936			15		15		2,950		(178)	(178)	22	04/06/2029	3.B Z
01608U-AE-7	ALI GROUP S.R.L. TL B		09/29/2023	SCHEDULED REDEMPTION		158,889	158,889	155,380	155,310		3,579		3,579		158,889				5,386	07/30/2029	3.A FE
01642P-BB-1	ALIXPARTNERS LLP		09/29/2023	Various		6,314	6,500	6,452			49		49		6,500		(187)	(187)	43	02/04/2028	4.A FE
46124C-AJ-6	ALTERRA MOUNTAIN (INTRAWEST)TLB2		09/29/2023	SCHEDULED REDEMPTION		11,126	11,126	11,084	10,966	113	47		160		11,126				80	08/17/2028	4.A FE
46124C-AK-3	ALTERRA MOUNTAIN COMPANY TL B3		09/29/2023	Various		(5,463)	5,003	5,015			(13)		(13)		5,003		(10,466)	(10,466)		05/31/2030	4.A FE
F6628D-AN-4	ALTICE FRANCE S.A. USD TLB14	D	07/17/2023	SCHEDULED REDEMPTION		8,125	8,125	7,963			163		163		8,125				215	08/15/2028	4.B Z
02376C-BJ-3	AMERICAN AIRLINES INC. TL		07/20/2023	SCHEDULED REDEMPTION		400,000	400,000	399,455	393,374	6,036	590		6,626		400,000				10,112	04/20/2028	3.B FE
02474R-AH-6	AMERICAN BUILDERS & CONTRACTORS		09/29/2023	SCHEDULED REDEMPTION		10,239	10,239	10,204	10,140	56	42		99		10,239				61	01/15/2027	3.B FE
03275U-AB-1	ANASTASIA BEVERLY HILLS LLC TLB		09/29/2023	SCHEDULED REDEMPTION		3,811	3,811	3,436	2,812	551	449		999		3,811				89	08/11/2025	5.A FE
00185N-AE-6	AP GAMING I LLC TLB		09/29/2023	SCHEDULED REDEMPTION		6,884	6,884	6,623	6,505	104	275		379		6,884				217	02/15/2029	4.B FE
03952H-AD-6	ARCHES BUYER INC (AKA ANCESTRY) TL		08/08/2023	COST OF CARRY		(5,008)											(5,008)	(5,008)		12/06/2027	4.B FE
04287K-AB-7	ARSENAL AIC PARENT LLC		09/21/2023	COST OF CARRY		(1,423)											(1,423)	(1,423)		08/19/2030	2.C FE
00218J-AC-0	ASGN INCORPORATED COV-LITE TERM		09/14/2023	WELLS FARGO															790	08/30/2030	3.B Z
00709L-AF-4	ASPEN DENTAL MANAGEMENT INC TLB		09/29/2023	Various		2,527	5,249	4,966			282		282		5,249		(2,722)	(2,722)	36	04/30/2025	4.B FE
04538F-AD-1	ASPLUNDH TREE EXPERT LLC AMEND TL		09/29/2023	SCHEDULED REDEMPTION		13,670	13,696	13,670	13,639	28	29		56		13,696				79	09/07/2027	3.A FE
04621H-AT-0	ASSUREDPARTNERS INC 2022 TL		09/29/2023	SCHEDULED REDEMPTION		2,519	2,519	2,456			63		63		2,519					02/12/2027	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
04765B-AJ-1	ATKORE INTERNATIONAL ITL		08/28/2023	JPMORGAN CHASE & CO.		2,000,000	2,000,000	1,991,788	1,991,460		877		877		1,992,336		7,664	7,664	82,718	05/26/2028	2.C FE
05278H-AB-2	AUTOKINITON US HOLDINGS INC TLB		09/29/2023	SCHEDULED REDEMPTION		6,212	6,212	6,176	5,999	175	39		214		6,212				50	04/06/2028	4.B FE
05549D-AK-4	AVEANNA HEALTHCARE LLC DD TL		06/13/2023	BARCLAYS		1,072											1,072	1,072		07/17/2028	4.C FE
05549D-AJ-7	AVEANNA HEALTHCARE LLC TLB		06/13/2023	BARCLAYS		14,010											14,010	14,010		07/17/2028	4.C FE
F6456U-AB-9	BANIJAY GROUP S.A.S TL	D	06/30/2023	SCHEDULED REDEMPTION		8,750	8,750	8,663			88		88		8,750				107	03/01/2028	4.A FE
06646#-AD-5	BANKRUPTCY MGMT SOLUTION TLB		06/30/2023	SCHEDULED REDEMPTION		12,500	12,500	12,558	12,566		(66)		(66)		12,500				293	02/28/2025	2.C PL
C0787F-AB-8	BAUSCH & LOMB INCORPORATED TL		09/29/2023	SCHEDULED REDEMPTION		7,513	7,513	7,405	4,747	198	112		310		7,513					05/10/2027	4.C FE
07768Y-AK-8	BELFOR HOLDINGS INC TRANCHE B-2		09/29/2023	SCHEDULED REDEMPTION		839	839	837			2		2		839				6	04/06/2026	4.B FE
08078U-AF-0	Belron Finance US LLC Term Loan		09/29/2023	SCHEDULED REDEMPTION		20,306	20,306	20,306	20,071	235			235		20,306					04/13/2028	3.B FE
10801X-AH-0	BRIGHTVIEW LANDSCAPES LLC TL		08/28/2023	SCHEDULED REDEMPTION		178,184	178,184	176,433	171,280	5,062	1,842		6,905		178,184				678	04/20/2029	4.B FE
11284E-AP-8	BROOKFIELD WEC HOLDINGS INC TL		09/29/2023	SCHEDULED REDEMPTION		5,000	5,000	4,981			19		19		5,000				37	08/01/2025	4.B FE
11565H-AD-8	BROWN BIDCO LTD TL B2		09/29/2023	SCHEDULED REDEMPTION		15,644	15,644	15,592			52		52		15,644				174	07/02/2029	4.B FE
11823L-AK-1	BUCKEYE PARTNERS LP 2021 B1 TL		09/29/2023	SCHEDULED REDEMPTION		19,965	19,965	19,976	19,834	144	(12)		132		19,965				119	11/01/2026	3.A FE
12685L-AG-5	CABLE ONE INC TL B4		09/29/2023	SCHEDULED REDEMPTION		7,355	7,355	7,375	4,232	126	2,997		3,123		7,355				44	05/03/2028	3.B FE
12768E-AG-1	CAESARS ENTERTAINMENT INC TLB		09/29/2023	SCHEDULED REDEMPTION		10,950	10,950	10,850			100		100		10,950				77	02/06/2030	4.A FE
12768E-AE-6	CAESARS ENTERTAINMENT INC. 2022 TL		09/29/2023	SCHEDULED REDEMPTION		12,500	12,500	12,188			313		313		12,500				72	01/31/2028	4.A FE
L2000A-AC-4	CAMELOT U.S. ACQUISITION 1 CO. TL		11/30/2022	EXCHANGE															21,872	10/30/2026	5.B
P2121Y-AN-8	CARNIVAL CORP INITIAL ADV TL		08/08/2023	Various		1,392,821	1,392,821	1,380,633			12,187		12,187		1,392,821				12,465	06/30/2025	3.C FE
14880B-AH-4	CATALENT PHARMA SOLUTIONS INC TLB		09/29/2023	SCHEDULED REDEMPTION		14,617	14,617	14,605	14,357	247	13		260		14,617				47	02/22/2028	3.B FE
12511B-AC-6	CCC INTELLIGENT SOLUTIONS INC TL B		09/29/2023	SCHEDULED REDEMPTION		14,969	14,969	14,939	14,819	117	33		150		14,969				93	09/17/2028	4.A FE
12510E-AC-1	CCI BUYER INC TL		09/29/2023	Various		11,908	12,334	12,341	8,098	448	(6)		443		12,334		(426)	(426)	645	12/17/2027	4.C FE
15643X-AC-2	CENTURI GROUP INC TLB		06/30/2023	SCHEDULED REDEMPTION		2,500	2,500	2,480	2,453	27	21		48		2,500				83	08/27/2028	3.B FE
15963C-AC-0	CHARIOT BUYER ITL		09/29/2023	SCHEDULED REDEMPTION		5,198	5,198	5,204	4,891	313	(6)		308		5,198				36	11/03/2028	4.B FE
12568Y-AD-6	CHARLOTTE BUYER INC. INITIAL TLB		09/29/2023	SCHEDULED REDEMPTION		875	875	823	817		58		58		875					02/11/2028	4.B FE
16115E-AQ-0	CHART INDUSTRIES INC TLB		09/29/2023	SCHEDULED REDEMPTION		11,675	11,675	11,601			74		74		11,675					12/07/2029	4.A FE
16117L-BW-8	Charter Communications Operating		09/29/2023	SCHEDULED REDEMPTION		7,653	7,653	7,556	7,522		132		132		7,653					04/30/2025	2.C FE
16117L-BX-6	CHARTER COMMUNICATIONS TLB2		08/08/2023	Various		1,765,308	1,776,295	1,773,079	1,772,634		470		470		1,773,104		(7,796)	(7,796)	30,522	02/01/2027	2.C FE
16308T-AE-1	CHEFS WAREHOUSE INC THE 2022 TL		09/29/2023	SCHEDULED REDEMPTION		266,622	266,622	255,675	254,863		11,760		11,760		266,622				2,187	08/23/2029	4.B FE
17187M-AS-9	CINCINNATI BELL INC TLB2		09/29/2023	SCHEDULED REDEMPTION		4,238	4,238	4,215	3,409	63	22		85		4,238					11/22/2028	4.A FE
17273L-AM-9	CIRCOR INTERNATIONAL INC TERM		07/31/2023	SCHEDULED REDEMPTION		223,198	223,198	216,777	215,653	723	6,821		7,545		223,198				2,055	12/20/2028	4.C FE
17288Y-AK-8	CITADEL SECURITIES LP 2023 TL		09/29/2023	SCHEDULED REDEMPTION		21,089	21,089	21,020			69		69		21,089				135	07/29/2030	2.C FE
17288Y-AD-4	CITADEL SECURITIES LP TL B		07/28/2023	EXCHANGE		8,408,084	8,435,628	8,407,319	8,405,986		1,502		1,502		8,407,488		596	596	206,469	02/02/2028	2.C FE
18143E-AK-5	CLARK EQUIPMENT COMPANY TLB		09/29/2023	SCHEDULED REDEMPTION		120,147	120,147	118,375	118,308	117	1,723		1,839		120,147				6,840	04/20/2029	3.C FE
18449E-AF-7	CLEAN HARBORS INC ITLB		08/17/2023	Various		955,064	952,758	949,047	946,936	1,798	340		2,138		949,074		5,990	5,990	9,246	09/21/2028	3.A FE
18948T-AB-9	CLUBCORP HOLDINGS INC TLB		09/29/2023	Various		482,349	509,472	498,590	457,444	37,208	4,172		41,380		498,825		(16,475)	(16,475)	4,505	09/18/2024	4.C FE
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS TL		09/29/2023	SCHEDULED REDEMPTION		7,550	7,550	7,355			195		195		7,550				58	04/13/2029	4.B FE
20903E-BB-0	CONSOLIDATED COMMUNICATIONS TLB1		08/02/2023	Various		2,972,183	3,400,000	3,372,341	2,991,286	377,894	3,231		381,124		3,372,410		(400,227)	(400,227)	7,430	10/02/2027	4.C FE
21620E-AB-1	COOK & BOARDMAN GROUP LLC TLB		09/29/2023	SCHEDULED REDEMPTION		7,501	7,501	7,468	6,263	1,196	41		1,238		7,501					10/17/2025	4.C FE
40416V-AE-5	CORE & MAIN LP TLB		07/28/2023	SCHEDULED REDEMPTION		2,111	2,111	2,104	2,080	24	7		31		2,111				41	07/27/2028	4.A FE
22006V-AL-3	CORPORATION SERVICE COMPANY INIT		09/29/2023	SCHEDULED REDEMPTION		2,500	2,500	2,484			16		16		2,500					11/02/2029	3.C FE
22739P-AH-9	CROSBY GROUP LLC THE TERM LOAN TLB		09/29/2023	SCHEDULED REDEMPTION		7,759	7,759	7,455			304		304		7,759				169	06/26/2026	4.C FE
23308U-AG-9	DCG ACQUISTION CORP TL		09/29/2023	Various		(49)	448	444			3		3		448		(497)	(497)	1	09/30/2026	4.C FE
25460H-AB-8	DIRECTV FINANCING LLC TL		09/29/2023	Various		1,698,184	1,710,512	1,719,291	1,661,694	58,977	(1,478)		57,498		1,719,192		(21,008)	(21,008)	6,671	08/02/2027	3.B FE
26209H-AC-0	DRIVEN HOLDINGS LLC 2021TL		09/29/2023	SCHEDULED REDEMPTION		2,500	2,500	2,490	2,363	127	11		138		2,500					12/17/2028	4.C FE
26483N-AN-0	DUN & BRADSTREET CORP (THE) TL		07/25/2023	EXCHANGE		1,953,821	1,984,307	1,964,464			(11,096)		(11,096)		1,953,368		453	453	13,918	02/06/2026	4.A FE
26483N-AT-7	DUN & BRADSTREET CORPORATION - TLB		08/09/2023	COST OF CARRY		(226)											(226)	(226)		02/06/2026	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
26826Y-AB-8	E2OPEN INC TERM LOAN B		08/31/2023	SCHEDULED REDEMPTION		12,488	12,488	12,479	12,247	232	10		242		12,488					02/04/2028	4.B FE
27943U-AK-2	EDELMAN FINANCIAL CENTER LLC T		09/29/2023	Various		14,243	16,001	15,900	11,925	854	97		951		16,001		(1,759)	(1,759)	115	04/07/2028	4.B FE
N2820E-AC-2	EG GROUP LIMITED	D	07/14/2023	SCHEDULED REDEMPTION		169,917	169,917	163,281			6,636		6,636		169,917				2,691	02/07/2025	4.C FE
28414B-AF-3	ELANCO ANIMAL HEALTH INC TL		09/29/2023	SCHEDULED REDEMPTION		17,252	17,252	17,218	16,537	676	38		714		17,252					08/01/2027	3.B FE
BAS1DW-FY-0	ELEMENT MATERIALS TECH DDTL		09/29/2023	SCHEDULED REDEMPTION		2,785	2,785	2,752	1,560	14	34		48		2,785				108	06/22/2029	4.A FE
284375-LE-0	ELEMENT MATERIALS TECHNOLOGY GRO		09/29/2023	SCHEDULED REDEMPTION		2,984	2,984	2,961	1,658	28	23		51		2,984				115	06/22/2029	4.A FE
26872N-AC-3	EMERALD DEBT MERGER SUB LLC TLB		09/08/2023	COST OF CARRY		(2,222)											(2,222)	(2,222)		05/31/2030	3.C FE
29359B-AB-7	ENSEMBLE RCM LLC TERM LOAN TL		09/29/2023	SCHEDULED REDEMPTION		19,432	19,432	19,482	18,540	304	(56)		247		19,432				219	08/03/2026	4.B FE
36270B-AB-8	ENTAIN PLC FACILITY TL B2 (USD)	D	09/29/2023	SCHEDULED REDEMPTION		4,380	4,380	4,361			19		19		4,380				12	10/31/2029	3.A FE
29373U-AE-1	ENVISION HEALTH LLC FIRST OUT TL		06/30/2023	CANCELLED TRADE		(593)	(593)	(587)							(593)					03/31/2027	6. FE
29373U-AF-8	ENVISION HEALTHCARE 2ND OUT TL		06/30/2023	CANCELLED TRADE		(4,416)	(4,416)	(2,600)							(4,416)					03/31/2027	6. FE
29426N-AN-4	EPICOR SOFTWARE CORPORATION TL		09/29/2023	SCHEDULED REDEMPTION		9,409	9,409	9,455	9,015	447	(53)		393		9,409				66	07/30/2027	4.C FE
29481P-AH-4	ERESEARCHTECHNOLOGY INC 1L 2020		09/29/2023	SCHEDULED REDEMPTION		9,228	9,228	9,234	8,117	1,119	(7)		1,111		9,228				74	02/04/2027	4.C FE
30233P-AB-6	EYECARE PARTNERS LLC TL		09/29/2023	Various		(1,443)	5,128	4,205			923		923		5,128		(6,571)	(6,571)	57	02/18/2027	4.C FE
31732F-AR-7	FILTRATION GROUP CORP INTL		09/29/2023	Various		11,659	13,232	13,168	9,037	150	63		213		13,232		(1,573)	(1,573)	95	10/19/2028	4.C FE
33718F-AE-0	FIRST STUDENT BIDCO INC 2022 TLB		08/07/2023	COST OF CARRY		(9,711)											(9,711)	(9,711)		07/21/2028	4.A FE
33718F-AF-7	FIRST STUDENT BIDCO INC. 2022 TLC		08/07/2023	COST OF CARRY		(676)											(676)	(676)		07/21/2028	4.A FE
33818X-AG-5	FITNESS INTERNATIONAL LLC TL A		09/29/2023	Various		137,881	145,824	143,835	4,662	268	122,445		122,713		145,824		(7,943)	(7,943)	902	01/08/2025	4.B FE
33903R-AY-5	FleetCor Technologies Operating		07/17/2023	Various		6,242,087	6,289,717	6,245,699	6,217,008	25,566	4,009		29,575		6,246,583		(4,495)	(4,495)	57,060	04/28/2028	3.A FE
BAS1K1-5R-6	FORTREA HOLDINGS INC.		09/29/2023	SCHEDULED REDEMPTION		625	625	616			9		9		625				12	07/01/2030	3.C Z
35039K-AB-2	FOUNDATION BUILDING MATERIALS TL		06/30/2023	SCHEDULED REDEMPTION		5,285	5,285	5,258	4,990	266	28		295		5,285				37	01/31/2028	4.B FE
66877A-AD-0	GEN DIGITAL (NORTONLIFELOCK) TLB		09/29/2023	SCHEDULED REDEMPTION		12,500	12,500	12,350	12,338		162		162		12,500				75	09/12/2029	2.C FE
55316H-AB-1	GENESEE & WYOMING INC.		09/29/2023	SCHEDULED REDEMPTION		12,426	12,426	12,404	12,345	58	23		81		12,426				450	12/30/2026	3.B FE
C7052B-AJ-3	GFL ENVIRONMENTAL INC 2023 REFI TL	A	09/22/2023	EXCHANGE		4,544,504	4,520,480	4,536,070			8,449		8,449		4,544,520		(16)	(16)	50,408	05/28/2027	3.C FE
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC TLB		09/29/2023	Various		309,290	464,696	462,943	323,837	138,761	415		139,176		463,013		(153,724)	(153,724)		10/02/2025	5.B FE
38017B-AQ-9	GO DADDY OPERATING CO. LLC TLB4		09/29/2023	SCHEDULED REDEMPTION		13,253	13,253	13,214	13,088	121	44		165		13,253				79	08/10/2027	3.B FE
38017B-AT-3	GO DADDY OPERATING COMPANY LLC TL		09/29/2023	SCHEDULED REDEMPTION		9,618	9,618	9,419	9,409		209		209		9,618				61	11/09/2029	3.B FE
38101J-AC-0	GOLDEN ENTERTAINMENT INC TL		07/26/2023	SCHEDULED REDEMPTION		1,183,477	1,183,477	1,182,388	1,179,039	3,131	1,307		4,438		1,183,477				18,333	10/21/2024	3.C FE
38469E-AD-5	GRAHAM PACKAGING COMPANY INC IN TL		09/29/2023	Various		273	273	278			35		35		273				19	08/04/2027	4.B FE
40227U-AC-0	GULF FINANCE LLC TL		09/29/2023	SCHEDULED REDEMPTION		11,072	11,072	9,928	8,358	18	1,273		1,290		11,072					08/25/2026	5.A FE
40409V-AS-3	H.B. Fuller Company Term Loan B		09/29/2023	SCHEDULED REDEMPTION		4,500	4,500	4,500							4,500				27	02/15/2030	3.A FE
41151P-AP-0	HARBOR FREIGHT 2021 ITL		08/07/2023	Various		(29,366)	5,115	4,898			45,779		45,779		5,115		(34,481)	(34,481)	55	10/19/2027	4.B FE
L4780E-AC-8	HERENS HOLDCO SARL TLB	D	09/29/2023	SCHEDULED REDEMPTION		5,161	5,161	5,160	4,716	443	2		445		5,161				121	07/03/2028	4.C FE
G4712J-AR-3	HOWDEN GROUP HOLDINGS LIMITED TLB	D	09/29/2023	SCHEDULED REDEMPTION		2,551	2,551	2,494			57		57		2,551					11/12/2027	4.B FE
44332E-AV-8	HUB INTERNATIONAL LTD TL		09/29/2023	Various		365,405	364,314	362,492			(742)		(742)		361,750		3,655	3,655	22	11/10/2029	4.B FE
44332E-AW-6	HUB INTERNATIONAL LTD TL		08/21/2023	COST OF CARRY		(2,503)											(2,503)	(2,503)		06/20/2030	4.B FE
G4712J-AT-9	HYPERION REFINANCE SARL TL	D	09/29/2023	Various		1,975	3,444	3,413			31		31		3,444		(1,468)	(1,468)		04/18/2030	4.B FE
44932E-AD-2	HYSTER-YALE GROUP INC LOAN		09/29/2023	SCHEDULED REDEMPTION		6,094	6,094	6,057	5,500	554	40		594		6,094				22	05/26/2028	4.B FE
L5000D-AC-1	ICON LUXEMBOURG S.A.R.L. TLB	D	09/29/2023	SCHEDULED REDEMPTION		761,810	761,810	758,722	758,602	114	3,094		3,208		761,810				42,857	07/03/2028	3.A FE
45323K-AB-6	IMPRIVATA INC TERM LOAN		09/29/2023	SCHEDULED REDEMPTION		7,787	7,787	7,808	7,476	335	(24)		311		7,787					12/01/2027	4.A FE
77669L-AC-7	INDICOR LLC AKA ROPER INITIAL TL		09/29/2023	Various		(6,930)	10,000	9,806			194		194		10,000		(16,930)	(16,930)	292	11/22/2029	4.B Z
45674P-AF-1	INDY US BIDCO LLC 2021 REF TL		09/29/2023	SCHEDULED REDEMPTION		12,231	12,231	12,258	10,539	1,722	(31)		1,692		12,231					03/06/2028	4.B FE
BAS1J0-LL-5	INEOS 226 LIMITED (USD) TL	D	09/29/2023	SCHEDULED REDEMPTION		1,875	1,875	1,856			19		19		1,875					03/14/2030	3.C FE
45258F-AB-6	INGRAM MICRO INC TL B		09/27/2023	EXCHANGE		3,258,277	3,246,330	3,255,676	3,189,519	66,891	2,237		69,128		3,258,647		(369)	(369)	233,979	06/30/2028	3.C FE
45780Y-AX-4	INSTALLED BUILDING PRODUCTS TL B1		09/29/2023	SCHEDULED REDEMPTION		985	985	981			4		4		985					12/14/2028	3.B Z
45780Y-AW-6	INSTALLED BUILDING PRODUCTS TLB		08/14/2023	EXCHANGE		392,430	394,000	392,420	387,105	5,178	106		5,284		392,389		41	41	8,514	12/14/2028	3.B FE
45783U-AB-7	INSTRUCTURE HOLDINGS INC TLB		06/30/2023	SCHEDULED REDEMPTION		1,250	1,250	1,247	1,225	22	3		25		1,250				49	10/30/2028	2.C FE

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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 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
457840-AB-5	INSULET CORPORATION TERM B LOAN		09/29/2023	Various		(6,694)	729	728			1		1		729		(7,423)	(7,423)		05/04/2028	4.A FE
47102D-AK-5	JANUS INTERNATIONAL GROUP LLC TLB		09/15/2023	COST OF CARRY		(1,694)											(1,694)	(1,694)		07/25/2030	4.A FE
G5080A-AF-9	JAZZ PHARMA	D	09/29/2023	SCHEDULED REDEMPTION		30,000	30,000	29,959	29,695	262	43		305		30,000				216	05/05/2028	3.C FE
50168E-AN-2	LABL INC TERM LOAN DOLLAR TL		09/29/2023	SCHEDULED REDEMPTION		11,856	11,856	11,709	11,222	476	157		634		11,856				100	10/29/2028	4.C FE
50179J-AB-4	LBM ACQUISITION LLC TL B		09/29/2023	SCHEDULED REDEMPTION		32,325	32,325	31,776	27,642	4,096	586		4,682		32,325				225	12/17/2027	4.C FE
52729K-AP-1	LEVEL 3 FINANCING INC TRANCHE		07/26/2023	BANK OF AMERICA/MERRILL LYNCH		1,432,522	1,519,917	1,515,964	1,453,420	62,091	519		62,610		1,516,030		(83,509)	(83,509)	9,118	03/01/2027	3.B FE
80875A-AT-8	LIGHT AND WONDER INTER'L TLB		09/29/2023	SCHEDULED REDEMPTION		2,500	2,500	2,484	2,460	23	17		40		2,500					04/14/2029	3.C FE
50220K-AB-0	LS GROUP OPCO ACQUISITION TLB		09/29/2023	SCHEDULED REDEMPTION		15,062	15,062	15,131	14,817	323	(78)		245		15,062					11/02/2027	4.B FE
BAS1L8-0D-6	LSF11 A5 HOLDCO LLC FOURTH AMEND		09/29/2023	SCHEDULED REDEMPTION		3,000	3,000	2,963			38		38		3,000				2	10/15/2028	4.A Z
50216Y-AB-6	LSF11 A5 HOLDCO LLC TERM LOAN B		09/29/2023	SCHEDULED REDEMPTION		819	819	799			19		19		819				6	10/15/2028	4.B FE
50217U-AS-6	LTI HOLDINGS (BOYD) TL		09/29/2023	SCHEDULED REDEMPTION		10,471	10,471	10,236			236		236		10,471				39	09/06/2025	4.C FE
45232U-AE-8	LUMMUS TECHNOLOGY HOLDINGS V TLB		09/29/2023	SCHEDULED REDEMPTION		5,632	5,632	5,521			111		111		5,632				35	06/30/2027	4.A FE
57777Y-AB-2	MAVIS TIRE EXPRESS SERVICES TOPC		09/29/2023	SCHEDULED REDEMPTION		7,538	7,538	7,467	7,177	284	77		361		7,538				57	05/04/2028	4.C FE
58503U-AC-7	MEDLINE BORROWER DOLLAR TL		09/29/2023	SCHEDULED REDEMPTION		17,475	17,475	17,405	16,583	817	75		892		17,475				122	10/23/2028	4.A FE
26943P-AB-5	MEGA BROADBAND INVESTMENTS LLC TL		09/29/2023	SCHEDULED REDEMPTION		621	621	616	594	22	5		27		621				13	11/12/2027	4.B FE
D6000E-AB-8	MESSER INDUSTRIES LLC TERM LOAN	D	09/29/2023	SCHEDULED REDEMPTION		3,368	3,368	3,351			17		17		3,368				133	03/01/2026	3.C FE
45567Y-AN-5	MH SUB I LLC TL		09/29/2023	SCHEDULED REDEMPTION		9,737	9,737	9,685			52		52		9,737					05/03/2028	4.B FE
59921P-AB-2	MILEAGE PLUS HOLDINGS LLC TLB		09/20/2023	SCHEDULED REDEMPTION		112,500	112,500	111,394	111,239		1,261		1,261		112,500				3,095	06/21/2027	2.C FE
55316X-AC-4	MIP V WASTE HOLDINGS LLC COV-LI TL		09/29/2023	SCHEDULED REDEMPTION		1,875	1,875	1,864	1,846	17	12		29		1,875				13	12/08/2028	4.B FE
60662W-AS-1	MITCHELL INTL TL 1ST LIEN		09/29/2023	SCHEDULED REDEMPTION		1,250	1,250	1,243	1,149	93	8		101		1,250					10/15/2028	4.C FE
61022Y-AG-6	MONOTYPE IMAGING HLDGS 2021 TL		09/29/2023	SCHEDULED REDEMPTION		2,165	2,165	2,117			2,165		2,165		2,165				164	10/09/2026	4.B FE
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC		09/29/2023	SCHEDULED REDEMPTION		4,163	4,163	4,039	3,274	478	131		609		4,163					09/01/2028	4.B FE
62984C-AD-5	NAKED JUICE LLC INITIAL TL		09/08/2023	Various		2,072	5,038	4,736			302		302		5,038		(2,966)	(2,966)	47	01/20/2029	4.B FE
63108E-AB-4	NASCAR HOLDINGS INC TERM LOAN		09/25/2023	SCHEDULED REDEMPTION		298,208	298,208	295,018	294,386	90	3,733		3,822		298,208				2,540	10/19/2026	3.B FE
63689E-AR-6	NATIONAL MENTOR HOLDING INC TL		09/14/2023	COST OF CARRY		(775)											(775)	(775)		03/02/2028	5.A FE
63689E-AT-2	NATIONAL MENTOR HOLDINGS INC TLC		09/14/2023	COST OF CARRY		(22)											(22)	(22)		03/02/2028	5.A FE
64746P-AC-3	NEW MILANI GROUP TL		09/29/2023	SCHEDULED REDEMPTION		16,250	16,250	16,222	14,957	1,244	49		1,294		16,250				143	06/06/2024	5.C
N8232N-AG-2	NOURYON FINANCE BV EXTENDED DOL TL	D	09/29/2023	SCHEDULED REDEMPTION		5,500	5,500	5,479			21		21		5,500					04/03/2028	4.A FE
62973@-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		09/29/2023	SCHEDULED REDEMPTION		134,677	134,677	130,278	126,171	4,415	4,091		8,506		134,677				7,810	06/07/2024	5.A Z
68163Y-AB-1	OLYMPUS WATER US HOLDING CORPORA		09/29/2023	SCHEDULED REDEMPTION		3,118	3,118	3,001			117		117		3,118				73	11/09/2028	4.C FE
68218H-AC-1	OMNIA PARTNERS LLC DDTL		08/18/2023	COST OF CARRY																07/25/2030	4.C FE
68218H-AB-3	OMNIA PARTNERS LLC FIRST LIEN		08/18/2023	COST OF CARRY		(509)											(509)	(509)		07/25/2030	4.C FE
C6907U-AB-7	ONE TORONTO GAMING TL B	A	09/08/2023	BARCLAYS		998,750	1,000,000	990,000			3		3		990,003		8,747	8,747	(1,838)	07/31/2030	4.C FE
68277F-AE-9	ONEDIGITAL BORROWER LLC		09/29/2023	SCHEDULED REDEMPTION		3,732	3,732	3,670	3,517	145	69		215		3,732				29	11/16/2027	4.C FE
68371Y-AN-3	OPEN TEXT CORP ONTARIO TLB	A	08/14/2023	Various		4,169,263	2,244,375	4,396,273			2,701		2,701		2,169,240		23	23	40,913	01/31/2030	2.C FE
68764J-AD-3	ORYX MIDSTREAM SERVICES PERMIAN TL		09/29/2023	SCHEDULED REDEMPTION		9,583	9,583	9,567			2,645		2,645		9,583					10/05/2028	3.B FE
70468B-AC-7	PELICAN PRODUCTS INC		09/29/2023	SCHEDULED REDEMPTION		3,410	3,410	3,403	3,035	368	8		375		3,410				102	12/29/2028	4.C FE
71360H-AB-3	PERATON CORP TLB		09/29/2023	SCHEDULED REDEMPTION		5,461	5,461	5,365			96		96		5,461				40	02/01/2028	4.A FE
69338C-AH-4	PG&E CORPORATION TERM LOAN		09/29/2023	SCHEDULED REDEMPTION		19,861	19,861	19,894	19,681	224	(44)		180		19,861				135	06/23/2025	4.A FE
71913B-AE-2	PHOENIX GUAR (BRIGHTSPRING)TLB1		09/29/2023	SCHEDULED REDEMPTION		2,761	2,761	2,749	2,582	164	15		179		2,761				19	03/05/2026	4.B FE
71913B-AH-5	PHOENIX GUARANTOR INC (AKA BRI) TL		09/29/2023	SCHEDULED REDEMPTION		26,275	26,275	26,251	24,644	1,602	29		1,631		26,275				189	03/05/2026	4.B FE
72941D-AF-9	PLUTO ACQUISITION I INC 2021 T		09/29/2023	SCHEDULED REDEMPTION		2,481	2,481	2,469	1,662	804	15		819		2,481					06/22/2026	5.A FE
73813H-AB-2	POTTERS BORROWER LP COV-LITE TLB		09/29/2023	SCHEDULED REDEMPTION		500	500	497	489	8	4		11		500				12	12/14/2027	4.B FE
69374N-AC-6	PRECISION VALVE CORPORATION TL		08/17/2023	SCHEDULED REDEMPTION		3,585,482	3,585,482	3,578,973	3,406,208	170,041	9,233		179,274		3,585,482				48,485	08/02/2024	4.C
74063*-AE-9	PREMIER IMAGING LLC CLOSING TL		09/29/2023	SCHEDULED REDEMPTION		18,750	18,750	18,668	17,877	755	117		873		18,750					01/02/2025	4.C
74345H-AB-7	PROOFPOINT TL		09/29/2023	SCHEDULED REDEMPTION		10,114	10,114	9,943			171		171		10,114					08/31/2028	4.B FE

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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
74530D-AC-9	PUG LLC TERM LOAN (USD)		09/29/2023	SCHEDULED REDEMPTION		14,548	14,548	13,919	8,308	1,613	648		2,261		14,548				105	02/12/2027	4.C FE
74839X-AF-6	QUIKRETE HLDGS INITIAL LOAN		09/29/2023	SCHEDULED REDEMPTION		6,898	6,898	6,931	6,811	125	(39)		86		6,898				45	02/01/2027	3.C FE
BAS17X-05-4	RAPTOR ACQUISITION CORP. TLB	A	09/29/2023	SCHEDULED REDEMPTION		3	3	2	2						3					11/01/2026	4.B FE
75605V-AD-4	REALPAGE INC TL		09/29/2023	SCHEDULED REDEMPTION		12,412	12,412	12,389	11,779	607	26		633		12,412				84	04/24/2028	4.B FE
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS INC		08/04/2023	SCHEDULED REDEMPTION		36,364	36,364	36,339	36,336		28		28		36,364				226	02/04/2027	3.A FE
76680Y-AG-7	RING CONTAINER TECH GROUP TLB		09/29/2023	SCHEDULED REDEMPTION		2,525	2,525	2,503			22		22		2,525					08/05/2028	4.B FE
75001C-AB-0	RV RETAILER LLC TL-B		09/29/2023	SCHEDULED REDEMPTION		9,985	9,985	9,916	9,151	758	76		834		9,985					02/08/2028	4.A FE
78350U-AE-5	RYAN SPECIALTY GROUP LLC TL		09/29/2023	SCHEDULED REDEMPTION		18,461	18,461	18,540	18,308	243	(89)		154		18,461				125	09/01/2027	4.A FE
78638J-AK-0	SAFE FLEET HOLDINGS LLC ITL		09/29/2023	SCHEDULED REDEMPTION		6,608	6,608	6,492			116		116		6,608				25	02/23/2029	4.C FE
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SER TL		09/29/2023	Various		4,569	5,165	5,160			5		5		5,165		(597)	(597)	38	02/24/2028	4.B FE
83283E-AH-6	SMYRNA READY MIX CONCRETE LLC TLB		09/29/2023	SCHEDULED REDEMPTION		3,125	3,125	3,042	3,037		88		88		3,125				24	04/01/2029	3.C FE
83417U-AK-2	SOLARWINDS HOLDINGS INC TL		09/29/2023	SCHEDULED REDEMPTION		6,001	6,001	5,836	5,814		187		187		6,001				44	02/05/2027	4.A FE
84748E-AF-7	SPECIALTY BUILDING PRODUCTS TLB		08/03/2023	COST OF CARRY		(5,390)											(5,390)	(5,390)		10/15/2028	4.C FE
84850X-AK-8	SPIN HOLDCO INC (AKA COINMACH) TL		09/29/2023	SCHEDULED REDEMPTION		3,439	3,439	3,353	2,888	456	95		551		3,439					03/04/2028	5.A FE
78466Y-AN-8	SRS DISTRIBUTION 2021 REFI TL		07/31/2023	SCHEDULED REDEMPTION		23,732	23,732	23,757	22,643	1,116	(27)		1,089		23,732				178	06/02/2028	4.C FE
78466D-BD-5	SS&C TECHNOLOGIES HLDGS TLB3		07/31/2023	SCHEDULED REDEMPTION		164,555	164,555	164,240	161,516	2,647	393		3,039		164,555				2,005	04/16/2025	3.B FE
78466D-BE-3	SS&C TECHNOLOGIES HOLDINGS INC TLB		08/31/2023	SCHEDULED REDEMPTION		21,571	21,571	21,531	21,173	347	52		398		21,571				258	04/16/2025	3.B FE
78466D-BG-8	SS&C TECHNOLOGIES HOLDINGS TLB6		09/29/2023	SCHEDULED REDEMPTION		990	990	989			1		1		990				6	03/22/2029	3.B FE
78466D-BH-6	SS&C TECHNOLOGIES HOLDINGS TLB7		09/29/2023	SCHEDULED REDEMPTION		1,415	1,415	1,413			2		2		1,415				9	03/22/2029	3.B FE
85350E-AB-2	STANDARD INDUSTRIES INC TL		09/22/2023	SCHEDULED REDEMPTION		5,625	5,625	5,591	5,588		37		37		5,625				38	09/22/2028	2.C FE
855031-AR-1	STAPLES INC TERM LOAN 2019 TL		08/01/2023	SCHEDULED REDEMPTION		11,921	11,921	11,848			73		73		11,921				51,699	09/12/2024	4.C FE
86089G-AB-3	STITCH ACQUISITION CORPORATION T		09/29/2023	SCHEDULED REDEMPTION		938	938	885	794	88	56		144		938					07/27/2028	5.B FE
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII SARL TLB	D	09/29/2023	Various		6,305	7,663	7,660			2		2		7,663		(1,358)	(1,358)	92	10/01/2026	4.C FE
86875T-AB-3	SURF HOLDINGS S.A R.L. AKA SOPHOS	D	09/29/2023	SCHEDULED REDEMPTION		2,885	2,885	2,876	2,793	82	11		93		2,885				11	03/05/2027	4.B FE
86880N-AX-1	SURGERY CENTER HOLDINGS INC TL		07/26/2023	COST OF CARRY		(12,715)											(12,715)	(12,715)		08/31/2026	4.C FE
78489H-AB-4	SWF HOLDINGS I CORP		09/29/2023	Various		997,337	1,201,337	1,200,117	978,489	221,511	122		221,634		1,200,123		(202,785)	(202,785)	6,222	10/06/2028	5.A FE
87114U-AB-9	SYCAMORE BUYER LLC		09/29/2023	SCHEDULED REDEMPTION		2,500	2,500	2,458	2,434	21	46		66		2,500					07/23/2029	3.C FE
87422L-AM-2	TALEN ENERGY SUPPLY INTL TL		04/29/2022	JPMORGAN CHASE & CO.															687	07/08/2026	4.B FE
87294#-AA-6	TDBBS LLC TERM LOAN		06/30/2023	SCHEDULED REDEMPTION		115,182	115,182	113,221	102,324	11,000	1,858		12,858		115,182				6,322	12/31/2024	5.A Z
BAS1L0-RN-2	TEMPO ACQUISITION LLC TL		09/29/2023	SCHEDULED REDEMPTION		7,764	7,764	7,764							7,764					08/31/2028	3.C Z
88023H-AF-7	TEMPO ACQUISITION LLC TLB1		09/20/2023	Various		6,605,694	6,605,694	6,567,470	6,563,567		42,127		42,127		6,605,694				252,298	08/31/2028	3.C FE
88166@-AC-7	TEX-TECH INDUSTRIES AMEND INCR TL		11/30/2022	EXCHANGE						358	(101)		257							08/24/2023	5.B
88166@-AA-1	TEX-TECH INDUSTRIES INITIAL TL		11/30/2022	EXCHANGE						284	(82)		203							08/24/2023	5.B
D9000B-AD-4	TK ELEVATOR MIDCO GMBH FACILITY B1	D	06/30/2023	SCHEDULED REDEMPTION		12,148	12,148	12,143	11,670	474	5		478		12,148				958	07/30/2027	4.A FE
89148P-AF-7	TOSCA SERVICES LLC 2021 REFI TL		09/29/2023	SCHEDULED REDEMPTION		1,250	1,250	1,238	1,000	237	13		250		1,250					08/18/2027	4.C FE
89334G-AX-2	TRANS UNION TLB-5		09/29/2023	Various		5,000,865	5,015,939	5,010,264	4,939,797	69,877	761		70,638		5,010,436		(9,571)	(9,571)	51,146	11/16/2026	3.B FE
89364M-BZ-6	TRANSDIGM INC TL		09/29/2023	Various		5,761	11,806	11,787			19		19		11,806		(6,044)	(6,044)	287	08/24/2028	4.A FE
89778P-AG-2	TRUCK HERO INC TLB		09/29/2023	SCHEDULED REDEMPTION		8,901	8,901	8,904	7,599	1,305	(3)		1,302		8,901				66	01/31/2028	4.C FE
89787R-AH-5	TRUGREEN LIMITED PARTNERSHIP TL		09/29/2023	SCHEDULED REDEMPTION		12,908	12,908	13,005	11,432	1,586	(109)		1,476		12,908				98	10/29/2027	4.C FE
90266U-AJ-2	UFC HOLDINGS LLC TL B3		09/29/2023	SCHEDULED REDEMPTION		11,500	11,500	11,519	11,334	188	(22)		166		11,500					04/29/2026	4.B FE
90385K-AK-7	UKG INC TERM LOAN (1ST LIEN)		09/29/2023	Various		257,214	258,776	259,507	245,837	13,770	(147)		13,623		259,460		(2,246)	(2,246)		05/04/2026	4.C FE
90385K-AB-7	ULTIMATE SOFTWARE GROUP INC TL		08/14/2023	UNION BANK OF SWITZERLAND		571,285	572,000	570,031	550,550	19,127	378		19,505		570,055		1,230	1,230		05/04/2026	4.C FE
90932R-AJ-3	UNITED AIRLINES INC		09/29/2023	SCHEDULED REDEMPTION		11,976	11,976	12,171	11,803	392	(219)		173		11,976					04/21/2028	3.B FE
91335P-AJ-8	UNIVAR SOLUTIONS USA INC TERM LO		08/01/2023	SCHEDULED REDEMPTION		4,865,391	4,865,391	4,847,363	4,845,831		19,560		19,560		4,865,391				86,328	06/03/2028	2.C FE
914908-BB-3	UNIVISION COMMUNICATIONS INC TLB		09/29/2023	Various		218,371	220,557	219,960	213,482	6,421	65		6,487		219,968		(1,597)	(1,597)	1,757	01/31/2029	4.A FE
N9000D-AH-0	UPC FINANCING PARTNERSHIP		08/25/2023	Various		2,032,388	2,100,000	2,084,283	2,047,500	35,392	1,451		36,843		2,084,343		(51,955)	(51,955)	34,000	01/31/2029	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 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
90290H-AP-7	USIC HOLDINGS INC		09/29/2023	Various		(9,222)	1,904	1,880			24		24		1,904		(11,126)	(11,126)		05/12/2028	4.C FE
92531H-AD-9	VERSCEND HOLDING CORP TL B		09/29/2023	SCHEDULED REDEMPTION		14,808	14,808	14,810	14,684	127	(3)		124		14,808				113	08/27/2025	4.A FE
92537E-AC-2	VERTIV GROUP CORPORATION TL-B		06/30/2023	SCHEDULED REDEMPTION		12,933	12,933	12,989	12,454	540	(61)		480		12,933				168	03/02/2027	4.A FE
58506P-AF-8	VIANT MEDICAL HOLDINGS ITL		09/29/2023	Various		5,892	6,611	6,484			127		127		6,611		(720)	(720)	35	07/02/2025	5.A FE
00215N-AK-6	VM CONSOLIDATED INC TLB		09/29/2023	Various		106,934	123,735	123,756			(21)		(21)		123,735		(16,801)	(16,801)		03/24/2028	3.C FE
92943H-AB-5	W. R. GRACE HOLDINGS LLC TLB		09/29/2023	SCHEDULED REDEMPTION		8,750	8,750	8,734	8,562	171	17		188		8,750					09/22/2028	4.A FE
93369P-AF-1	WAND NEWCO 3 (AKA CALIBER) TLB1		09/29/2023	Various		1,015	2,584	2,568			16		16		2,584		(1,569)	(1,569)		02/05/2026	4.C FE
63939W-AG-8	WAYSTAR TECHNOLOGIES INC TLB		09/29/2023	SCHEDULED REDEMPTION		9,029	9,029	9,026	8,856	170	3		173		9,029				69	10/22/2026	4.B FE
96244U-AF-4	WHATABRANDS LLC TLB		09/29/2023	Various		(15)	3,046	3,038			8		8		3,046		(3,061)	(3,061)		08/03/2028	4.B FE
96350T-AC-4	WHITE CAP BUYER LLC INITIAL TL		07/31/2023	SCHEDULED REDEMPTION		12,687	12,687	12,727	12,247	483	(44)		439		12,687				196	10/19/2027	4.B FE
96925H-AF-9	WILLIAM MORRIS ENDEAVOR TLB-1 L		09/29/2023	SCHEDULED REDEMPTION		86,002	86,002	85,787			215		215		86,002				482	05/18/2025	4.C FE
92937J-AM-5	WP CPP HOLDINGS INITIAL TL		09/29/2023	Various		269,341	301,041	297,328	260,831	35,396	1,347		36,742		297,574		(28,233)	(28,233)		04/30/2025	5.A FE
BAS1AF-9F-8	WPG HOLDINGS LLC ITL		09/29/2023	SCHEDULED REDEMPTION		62,358	62,358	62,800	62,577	252	(471)		(218)		62,358				995	10/20/2025	4.B Z
25471Y-AL-6	ZOOMINFO LLC 2023 EXTENDED TL		09/29/2023	SCHEDULED REDEMPTION		13,245	13,245	13,253			(8)		(8)		13,245					02/28/2030	3.A FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						88,109,232	112,866,757	86,652,196	74,286,317	1,971,809	(156,920)		1,814,889		84,514,861		1,594,371	1,594,371	2,708,020	XXX	XXX
2509999997. Total - Bonds - Part 4						4,700,124,252	4,529,854,383	4,788,025,676	1,800,275,524	30,861,910	(2,332,792)		28,529,119		4,758,539,398		(90,360,373)	(90,360,373)	83,381,783	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						4,700,124,252	4,529,854,383	4,788,025,676	1,800,275,524	30,861,910	(2,332,792)		28,529,119		4,758,539,398		(90,360,373)	(90,360,373)	83,381,783	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													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							XXX													XXX	XXX
008492-10-0	AGREE REALTY CORP		08/15/2023	CABRERA CAPITAL MARKETS, INC	14,760.000	916,487		959,222	234,778	(11,089)			(11,089)		959,222		(42,735)	(42,735)	7,487		
015271-10-9	ALEXANDRIA REAL ESTATE		08/25/2023	Various	9,368.000	1,104,876		1,073,190							1,073,190		31,686	31,686	6,768		
02665T-30-6	AMERICAN HOMES RENT REIT CLASS A		08/25/2023	Various	20,445.000	725,855		616,212	616,212						616,212		109,643	109,643	8,996		
03064D-10-8	AMERICOLD REALTY TRUST		07/05/2023	CABRERA CAPITAL MARKETS, INC	15,452.000	502,558		438,054							438,054		64,505	64,505	3,399		
F0392W-12-5	ARKEMA EUR10	B	06/21/2023	DISTRIBUTION	0.000	452											452	452			
G2386T-10-9	ASSURA REIT PLC	B	07/05/2023	CABRERA CAPITAL MARKETS, INC	239,367.000	141,020		138,161							138,161	8,268	(5,409)	2,859	3,903		
047726-30-2	ATLANTA BRAVES HOLDINGS INC SERIES		08/04/2023	VARIOUS	0.500			11							11		(11)	(11)			
053484-10-1	AVALONBAY OMNTYS INC		09/15/2023	JONES TRADING	3,257.000	598,097		533,984	330,631						533,984		64,113	64,113	14,003		
09215C-10-5	BLACK KNIGHT INC		09/12/2023	MERGER	100.000	7,587		5,756							5,756		1,831	1,831			
099724-10-6	BORG WARNER INC.		07/31/2023	DISTRIBUTION	0.000	2,433		2,433							2,433						
101121-10-1	BOSTON PPTYS INC		08/15/2023	CABRERA CAPITAL MARKETS, INC	8,652.000	559,922		468,246	584,702						468,246		91,676	91,676	25,437		
105368-20-3	BRANDYWINE REALTY		08/17/2023	GOLDMAN, SACHS & CO.	40,845.000	190,619		189,929							189,929		690	690	15,521		
W2084X-10-7	CASTELLUM	B	08/08/2023	JONES TRADING	16,293.000	175,429		155,293	197,417	(291)			(291)	291	155,293	(2,983)	23,119	20,136	2,781		
E2R41M-10-4	CELLNEX TELECOM SA	B	07/05/2023	CABRERA CAPITAL MARKETS, INC	6,557.000	263,057		254,533							254,533	5,461	3,063	8,524			
S73804-82-5	CIE DE ST-GOBAIN EUR4	B	06/26/2023	DISTRIBUTION	0.000	2,725											2,725	2,725			
222795-50-2	COUSINS PROPERTIES REIT INC		08/08/2023	Various	29,985.000	695,432		641,079	706,653	(54,207)			(54,207)		641,079		54,353	54,353	28,132		
229663-10-9	CUBESMART		08/17/2023	GOLDMAN, SACHS & CO.	11,789.000	486,032		531,617							531,617		(45,585)	(45,585)			
D1TOKZ-10-3	DELIVERY HERO	D	07/11/2023	Various	33,562.000	1,443,657		1,434,440							1,434,440		9,217	9,217			
252784-30-1	DIAMONDROCK HOSPITALITY CO		08/08/2023	BANK OF AMERICA/MERRILL LYNCH	26,067.000	206,186		208,797							208,797		(2,611)	(2,611)	782		
253868-10-3	DIGITAL REALTY TRUST INC		08/08/2023	Various	17,661.000	2,065,207		1,730,818							1,730,818		334,389	334,389	36,438		

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
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		08/25/2023	Various	13,770.000	931,128		883,998	462,019	(12,588)			(12,588)		883,998		47,130	47,130	12,295		
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		08/15/2023	CABRERA CAPITAL MARKETS, INC	8,396.000	538,852		495,364	495,364						495,364		43,488	43,488	16,372		
297178-10-5	ESSEX PROPERTY		08/17/2023	GOLDMAN, SACHS & CO.	2,570.000	615,753		563,105							563,105		52,648	52,648	4,424		
313745-10-1	FEDERAL REALTY INVESTMENT TRUST RE		08/15/2023	Various	11,287.000	1,137,241		1,065,753	841,562						1,065,753		71,487	71,487	30,181		
SBJVNS-S4-4	FERGUSON LTD		09/11/2023	EXCHANGE	3.000	206		159	377	(249)			(249)	31	159	(6)	53	47	4		
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		09/15/2023	JONES TRADING	28,106.000	1,353,647		1,357,301	111,160						1,357,301		(3,654)	(3,654)	42,824		
44107P-10-4	HOST HOTELS & RESORTS INC		07/05/2023	CABRERA CAPITAL MARKETS, INC	48,299.000	833,629		788,749	281,806	(2,985)			(2,985)		788,749		44,880	44,880	17,597		
SB288C-92-0	IBERDROLA	B	07/20/2023	VARIOUS	3.000			27	35	(12)			(12)	4	27	(1)	(25)	(27)			
46187W-10-7	INVITATION HOMES INC		08/17/2023	Various	42,955.000	1,477,834		1,347,530	781,814						1,347,530		130,304	130,304	20,005		
464289-51-1	ISHARES + YEAR INVESTMENT GRADE CO		08/31/2023	CITADEL SECURITIES LLC	37,470.000	1,873,860		1,967,866							1,967,866		(94,006)	(94,006)	28,290		
464288-58-8	ISHARES MBS ETF		08/31/2023	Various	230,000.000	21,187,980		21,785,600							21,785,600		(597,620)	(597,620)	227,950		
46434G-82-2	ISHARES MSCI JAPAN ETF		09/14/2023	CITADEL SECURITIES LLC	130,000.000	8,124,535		7,735,600							7,735,600		388,935	388,935	36,605		
464287-52-3	ISHARES SEMICONDUCTOR ETF		08/03/2023	BANK OF AMERICA/MERRILL LYNCH	1,872.000	956,574		728,285	210,876						728,285		228,289	228,289	2,242		
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		08/17/2023	BANK OF AMERICA/MERRILL LYNCH	31,500.000	5,843,105		6,045,297							6,045,297		(202,192)	(202,192)			
49427F-10-8	KILROY REALTY CORPORATION		08/08/2023	BANK OF AMERICA/MERRILL LYNCH	7,336.000	272,603		220,740	283,683						220,740		51,863	51,863	11,884		
S75825-56-2	KLEPIERRE REIT SA	B	07/11/2023	DISTRIBUTION	0.000	39,407		38,132							38,132	1,275		1,275			
50540R-40-9	LABORATORY CORP AMER HLDGS		07/03/2023	DISTRIBUTION	0.000	9,005		9,005							9,005						
531229-85-4	LIBERTY MEDIA FORMULA ONE CORP SER		08/11/2023	Various	915.000	70,982		31,860	54,699	(22,838)			(22,838)		31,860		39,122	39,122			
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		08/11/2023	Various	95.000	2,312		2,669							2,669		(356)	(356)			
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		08/03/2023	EXCHANGE	264.000	7,147		7,389							7,389		(243)	(243)			
53223X-10-7	LIFE STORAGE INC		07/20/2023	MERGER	6,076.000	798,407		804,910							804,910		(6,503)	(6,503)	5,468		
58463J-30-4	MEDICAL PPTYS TRUST INC		08/15/2023	CABRERA CAPITAL MARKETS, INC	42,234.000	319,705		364,466							364,466		(44,762)	(44,762)	12,248		
59522J-10-3	MID AMERICA APT		07/12/2023	JONES TRADING	3,185.000	499,727		469,298	37,992	(465)			(465)		469,298		30,429	30,429	678		
637417-10-6	NATIONAL RETAIL PROPERTIES		09/15/2023	JONES TRADING	6,433.000	244,588		251,057							251,057		(6,469)	(6,469)			
637870-10-6	NATIONAL STORAGE AFFILIATES TRUST		07/05/2023	CABRERA CAPITAL MARKETS, INC	8,158.000	285,440		284,143	294,667						284,143		1,296	1,296	9,055		
71880K-10-1	PHINIA INC		07/24/2023	VARIOUS	0.600			11							11		(11)	(11)			
72201U-63-8	PIMCO MORTGAGE OPPO CL INSTL		02/28/2023	CANCELLED TRADE	0.000																
74340W-10-3	PROLOGIS INC		09/26/2023	Various	54,477.000	6,567,413		5,714,133	5,148,830	(508,352)			(508,352)		5,714,133		853,280	853,280	100,341		
74460D-10-9	PUBLIC STORAGE		08/25/2023	Various	6,120.000	1,691,433		1,737,887							1,737,887		(46,454)	(46,454)	15,882		
756109-10-4	REALTY INCOME CORP		08/15/2023	CABRERA CAPITAL MARKETS, INC	15,386.000	877,794		918,324							918,324		(40,531)	(40,531)	9,514		
758849-10-3	REGENCY CENTERS CORPORATION		08/25/2023	JONES TRADING	6,847.000	420,467		370,712	427,938	(56,865)			(56,865)		370,712		49,755	49,755	13,352		
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT INC		08/25/2023	Various	52,291.000	2,704,263		2,730,636							2,730,636		(26,373)	(26,373)	19,871		
SBRK3G-B0-3	Rights on DERECHOS DE IBERDROLA S.A. SA	B	07/27/2023	VARIOUS	0.000																
74965L-10-1	RLJ LODGING TRUST		08/25/2023	JONES TRADING	47,490.000	452,481		478,192							478,192		(25,711)	(25,711)	2,389		
78573L-10-6	SABRA HEALTHCARE REIT INC		09/26/2023	CABRERA CAPITAL MARKETS, INC	98,306.000	1,363,100		1,136,590							1,136,590		226,510	226,510	51,050		
SB1N7Z-09-2	SAFESTORE HOLDINGS PLC	B	09/22/2023	Various	28,676.000	296,341		283,571	325,972	(26,196)			(26,196)	(16,205)	283,571	26,555	(13,785)	12,770	7,568		
828806-10-9	SIMON PPTY GROUP INC		08/17/2023	Various	12,798.000	1,504,961		1,328,755	258,104	(60,923)			(60,923)		1,328,755		176,206	176,206	27,631		
F43638-14-1	SOCIETE GENERALE COMMON STOCK	B	05/25/2022	DISTRIBUTION	0.000	2,218											2,218	2,218			
866674-10-4	SUN COMMUNITIES		09/15/2023	JONES TRADING	6,614.000	828,315		804,880							804,880		23,435	23,435			
S57356-31-3	TAG IMMOBILIEN AG	B	09/22/2023	JONES TRADING	25,028.000	286,981		268,822							268,822	(8,392)	26,551	18,159			

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
875465-10-6	TANGER FACTORY OUTLETS		08/08/2023	Various	89,416.000	2,048,684		1,674,244							1,674,244		374,440	374,440	20,890		
902653-10-4	UDR INC		07/12/2023	JONES TRADING	27,093.000	1,185,843		1,049,312	1,049,312						1,049,312		136,531	136,531	33,053		
92936U-10-9	W. P. CAREY REIT INC		08/15/2023	CABRERA CAPITAL MARKETS, INC	7,731.000	499,733		533,352							533,352		(33,618)	(33,618)			
SBK8VQ-D9-3	WAREHOUSES DE PAUW REIT	B	08/08/2023	JONES TRADING	3,265.000	92,516		88,463	20,916	(249)			(249)	(1,568)	88,463	2,587	1,465	4,052	2,473		
0LDSBN-2B-T	Warrant on COMPAGNIE FINANCIERE RICHEMON	B	09/14/2023	Various	0.000			9,828		9,240			9,240	588							
0LD674-59-9	Warrant on OCCIDENTAL PETROLEUM EQUITY W		09/14/2023	Various	0.000			22,515	161,292	(138,777)			(138,777)								
0LDG48-83-3	Warrant on WEATHERFORD INTL LTD WTS Stri		09/14/2023	EXCHANGE	0.000				1,677	(1,677)			(1,677)								
95040Q-10-4	WELLTOWER INC		08/25/2023	Various	26,686.000	2,199,703		1,716,444	1,749,267	(32,824)			(32,824)		1,716,444		483,259	483,259	48,835		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						80,533,543	XXX	77,496,751	15,669,755	(921,345)			(921,345)	(16,858)	77,464,408	32,763	3,036,373	3,069,136	984,617	XXX	XXX
BAS15Q-LU-3	ALHAMBRA HOLDCO LTD (CLASS B ORD)	B	08/18/2023	DISTRIBUTION	0.000	1,065,068		1,198,378							1,198,378	(133,311)		(133,311)			
BAS178-AU-3	AURELIUS EUROPEAN OPPORTUNITIES IV	B	09/19/2023	DISTRIBUTION	0.000	12,071,591		7,490,174							7,490,174	(132,281)	4,713,698	4,581,417			
362393-30-8	GTT COMMUNICATIONS INC		12/29/2023	Various	0.000																
BAS09J-N7-6	INVESTEC AFRICA CRDT OPPORT FD 1A	D	07/03/2023	Various	(236.143)			(7,418)	3,328,705	(410,491)			(410,491)		(7,418)		7,418	7,418			
BAS14C-KY-8	PULLMAN CROSSING LLC		08/30/2023	DISTRIBUTION	0.000	229,405		229,405							229,405						
BAS14C-KZ-5	PULLMAN QOZB		08/30/2023	DISTRIBUTION	0.000	243		243							243						
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						13,366,307	XXX	8,910,782	3,328,705	(410,491)			(410,491)		8,910,782	(265,592)	4,721,116	4,455,524		XXX	XXX
464287-72-1	ISHARES US TECHNOLOGY ETF TRUST		08/03/2023	BANK OF AMERICA/MERRILL LYNCH	18,137.000	2,039,848		1,674,589							1,674,589		365,259	365,259	1,225		
78462F-10-3	SPDR S&P 500 ETF TRUST		09/27/2023	Various	77,797.000	34,720,283		34,059,108							34,059,108		661,176	661,176	102,969		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						36,760,131	XXX	35,733,697							35,733,697		1,026,434	1,026,434	104,193	XXX	XXX
5989999997. Total - Common Stocks - Part 4						130,659,981	XXX	122,141,230	18,998,460	(1,331,836)			(1,331,836)	(16,858)	122,108,887	(232,828)	8,783,923	8,551,095	1,088,810	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						130,659,981	XXX	122,141,230	18,998,460	(1,331,836)			(1,331,836)	(16,858)	122,108,887	(232,828)	8,783,923	8,551,095	1,088,810	XXX	XXX
5999999999. Total - Preferred and Common Stocks						130,659,981	XXX	122,141,230	18,998,460	(1,331,836)			(1,331,836)	(16,858)	122,108,887	(232,828)	8,783,923	8,551,095	1,088,810	XXX	XXX
6009999999 - Totals						4,830,784,233	XXX	4,910,166,906	1,819,273,983	29,530,074	(2,332,792)		27,197,282	(16,858)	4,880,648,284	(232,828)	(81,576,450)	(81,809,278)	84,470,593	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options														XXX							XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
SINGLE NAME CDS ON TDG	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2019	12/20/2023		2,500,000	credit event/(5.0000)	(234,885)		(94,792)	(24,595)		(24,595)	35,819		36,116			4FE	0001
SINGLE NAME CDS ON IRM	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/23/2019	06/20/2024		2,600,000	credit event/(5.0000)	(498,829)		(98,583)	(84,541)		(84,541)	(5,774)		73,759			3FE	0001
SINGLE NAME CDS ON CHTR	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/18/2021	12/20/2025		2,000,000	credit event/(5.0000)	(336,699)		(75,833)	(154,074)		(154,074)	(80,752)		53,132			4FE	0001
SINGLE NAME CDS ON GT	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/18/2021	12/20/2025		2,000,000	credit event/(5.0000)	(199,691)		(75,833)	(139,407)		(139,407)	(77,558)		31,512			4FE	0001
SINGLE NAME CDS ON LUMN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/17/2021	12/20/2026		2,000,000	credit event/(1.0000)	211,087		(15,167)	1,084,992		1,084,992	675,479		(31,663)			5FE	0001
SINGLE NAME CDS ON UBER	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/07/2022	12/20/2026		5,000,000	credit event/(5.0000)	(337,411)		(189,583)	(529,744)		(529,744)	(209,737)		52,904			4FE	0001
SINGLE NAME CDS ON TOL	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/17/2022	12/20/2027		5,000,000	credit event/(1.0000)	335,699		(37,917)	23,240		23,240	(159,110)		(49,475)			2FE	0001
SINGLE NAME CDS ON BLL	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/29/2022	12/20/2025		1,000,000	credit event/(1.0000)	18,931		(7,583)	(6,355)		(6,355)	(18,335)		(4,777)			3FE	0001
SINGLE NAME CDS ON SEE	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/29/2022	12/20/2025		1,000,000	credit event/(1.0000)	16,266		(7,583)	73		73	(7,878)		(4,104)			3FE	0001
SINGLE NAME CDS ON TGNA	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/29/2022	12/20/2025		1,000,000	credit event/(5.0000)	35,000		(37,917)	(67,961)		(67,961)	(74,007)		(8,832)			3FE	0001
SINGLE NAME CDS ON CS	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/14/2023	12/20/2024		30,000,000	credit event/(1.0000)		3,194,393	(166,667)	(192,038)		(192,038)	(2,400,444)		(985,986)			1FE	0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	09/27/2023	12/20/2028		25,000,000	credit event/(5.0000)		(588,334)	(343,750)	(192,103)		(192,103)	395,293		938			4FE	0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	09/27/2023	12/20/2028		25,000,000	credit event/(5.0000)		(551,584)	(343,750)	(192,103)		(192,103)	358,602		879			4FE	0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	09/27/2023	12/20/2028		250,000,000	credit event/(5.0000)		(3,133,334)	(687,500)	(1,921,028)		(1,921,028)	1,207,311		4,995			4FE	0001
CDS INDEX ON CDX.NA.HY.41.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	09/27/2023	12/20/2028		250,000,000	credit event/(5.0000)		(2,765,834)	(687,500)	(1,921,028)		(1,921,028)	840,397		4,409			4FE	0001
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(990,532)	(3,844,692)	(2,869,960)	(4,316,671)	XXX	(4,316,671)	479,305		(826,194)			XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(990,532)	(3,844,692)	(2,869,960)	(4,316,671)	XXX	(4,316,671)	479,305		(826,194)			XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default										(990,532)	(3,844,692)	(2,869,960)	(4,316,671)	XXX	(4,316,671)	479,305		(826,194)			XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										(990,532)	(3,844,692)	(2,869,960)	(4,316,671)	XXX	(4,316,671)	479,305		(826,194)			XXX	XXX
FX FORWARD (0.7552 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		13,902,695	(0.75524 EUR) / 1 USD				2,775,559		2,775,559		360,161			13,119		0002
FX FORWARD (0.7076 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		4,429,131	(0.70762 GBP) / 1 USD				602,278		602,278		(12,470)			4,179		0002
FX FORWARD (0.8006 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	10/13/2023		394,840	(0.80060 EUR) / 1 USD				59,898		59,898		9,969			373		0002
FX FORWARD 0.7319 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2019	10/13/2023		592,815	0.73188 GBP / (1 USD)				(63,093)		(63,093)		2,475			559		0002
FX FORWARD 0.8216 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	10/13/2023		86,419	0.82157 EUR / (1 USD)				(11,194)		(11,194)		(2,156)			82		0002
FX FORWARD (0.79 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/22/2019	10/13/2023		236,710	(0.78999 GBP) / 1 USD				8,436		8,436		(1,759)			223		0002
FX FORWARD 0.7929 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	10/13/2023		235,843	0.79289 GBP / (1 USD)				(7,571)		(7,571)		1,791			223		0002
FX FORWARD 0.8577 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2020	10/13/2023		1,393,251	0.85770 EUR / (1 USD)				(127,267)		(127,267)		(34,027)			1,315		0002
FX FORWARD (0.8586 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	10/13/2023		1,849,522	(0.85860 EUR) / 1 USD				167,198		167,198		45,147			1,745		0002
FX FORWARD 0.7812 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/08/2020	10/13/2023		424,998	0.78118 GBP / (1 USD)				(19,710)		(19,710)		2,948			401		0002
FX FORWARD (0.7993 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/23/2020	12/29/2023		19,142,448	(0.79927 EUR) / 1 USD				2,836,067		2,836,067		471,936			47,527		0002
FX FORWARD (0.8022 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/29/2021	01/31/2024		7,149,472	(0.80215 EUR) / 1 USD				1,022,764		1,022,764		170,863			20,752		0002
FX FORWARD 0.8103 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/02/2021	10/13/2023		6,141,200	0.81026 EUR / (1 USD)				(868,921)		(868,921)		(154,203)			5,795		0002
FX FORWARD 0.7267 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/02/2021	10/13/2023		1,271,464	0.72672 GBP / (1 USD)				(143,313)		(143,313)		4,941			1,200		0002
FX FORWARD 0.8311 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/30/2021	10/13/2023		827,854	0.83106 EUR / (1 USD)				(98,933)		(98,933)		(20,538)			781		0002
FX FORWARD 0.7247 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/30/2021	10/13/2023		182,149	0.72468 GBP / (1 USD)				(20,984)		(20,984)		687			172		0002
FX FORWARD (0.8303 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/23/2021	12/29/2023		850,300	(0.83029 EUR) / 1 USD				98,305		98,305		20,599			2,111		0002
FX FORWARD 0.8363 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/17/2021	10/13/2023		6,545,488	0.83631 EUR / (1 USD)				(745,875)		(745,875)		(161,887)			6,176		0002
FX FORWARD 0.7281 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/17/2021	10/13/2023		1,802,286	0.72811 GBP / (1 USD)				(200,080)		(200,080)		7,144			1,701		0002

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FX FORWARD (0.8348 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/27/2021	01/31/2024		758,303	(0.83475 EUR) / 1 USD				82,633		82,633		17,780			2,201		0002
FX FORWARD 0.8353 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/27/2021	12/29/2023		359,155	0.83529 EUR / (1 USD)				(39,639)		(39,639)		(8,676)			892		0002
FX FORWARD (0.8351 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/01/2021	09/30/2024		5,518,117	(0.83506 EUR) / 1 USD				526,081		526,081		100,009			27,628		0002
FX FORWARD (0.8369 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/20/2021	01/31/2024		1,384,892	(0.83688 EUR) / 1 USD				147,829		147,829		32,431			4,020		0002
FX FORWARD (0.8722 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/25/2022	01/31/2024		1,429,796	(0.87215 EUR) / 1 USD				99,909		99,909		32,785			4,150		0002
FX FORWARD (0.8694 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/21/2022	09/30/2024		808,577	(0.86942 EUR) / 1 USD				48,738		48,738		14,342			4,048		0002
FX FORWARD (0.908 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/27/2022	04/30/2024		5,233,331	(0.90802 EUR) / 1 USD				146,741		146,741		107,263			19,989		0002
FX FORWARD (0.7898 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/27/2022	04/30/2024		5,058,437	(0.78976 GBP) / 1 USD				170,634		170,634		(42,988)			19,321		0002
FX FORWARD (0.9017 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/28/2022	06/30/2025		992,613	(0.90166 EUR) / 1 USD				16,164		16,164		11,947			6,567		0002
FX FORWARD (0.9687 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/25/2022	01/31/2024		686,489	(0.96869 EUR) / 1 USD				(21,322)		(21,322)		14,824			1,993		0002
FX FORWARD (10.3903 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/25/2022	07/31/2025		9,095,021	(10.39030 SEK) / 1 USD				170,126		170,126		367,712			61,612		0002
FX FORWARD 10.4856 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/29/2022	07/31/2025		1,820,688	10.48559 SEK / (1 USD)				(19,133)		(19,133)		(73,958)			12,334		0002
FX FORWARD (0.9073 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2022	04/30/2024		439,751	(0.90733 GBP) / 1 USD				(46,357)		(46,357)		(6,427)			1,680		0002
FX FORWARD (0.9898 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2022	04/30/2024		355,615	(0.98983 EUR) / 1 USD				(20,161)		(20,161)		6,901			1,358		0002
FX FORWARD (0.9374 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/28/2022	11/17/2023		50,847,210	(0.93743 EUR) / 1 USD				283,906		283,906		1,184,664			92,196		0002
FX FORWARD (0.9374 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/28/2022	11/17/2023		20,453,665	(0.93743 EUR) / 1 USD				114,203		114,203		476,540			37,086		0002
FX FORWARD (1.4775 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	12/16/2022	12/18/2023		9,475,239	(1.47753 AUD) / 1 USD				411,009		411,009		523,642			22,041		0002
FX FORWARD (10.1337 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2022	07/31/2025		487,185	(10.13372 SEK) / 1 USD				19,864		19,864		19,446			3,300		0002
FX FORWARD (0.9225 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/19/2022	12/29/2023		955,043	(0.92247 EUR) / 1 USD				18,072		18,072		21,921			2,371		0002
FX FORWARD (0.9206 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/19/2022	01/31/2024		398,670	(0.92055 EUR) / 1 USD				7,681		7,681		8,874			1,157		0002
FX FORWARD (0.9142 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/19/2022	09/30/2024		283,299	(0.91422 EUR) / 1 USD				4,127		4,127		4,883			1,418		0002
FX FORWARD (0.8273 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/22/2023		60,408,859	(0.82731 GBP) / 1 USD				(617,787)		(617,787)		(560,815)			144,033		0002
FX FORWARD (1.4245 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/12/2023	01/18/2024		9,652,830	(1.42445 AUD) / 1 USD				733,294		733,294		733,294			26,496		0002
FX FORWARD 0.9061 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	01/18/2023	12/29/2023		498,854	0.90607 EUR / (1 USD)				(18,019)		(18,019)		(18,019)			1,239		0002
FX FORWARD (0.9054 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/18/2023	04/30/2024		170,099	(0.90535 EUR) / 1 USD				5,240		5,240		5,240			650		0002
FX FORWARD (6.6208 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/26/2024		12,205,028	(6.62075 CNH) / 1 USD				1,036,985		1,036,985		1,036,985			34,698		0002
FX FORWARD (0.8057 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/18/2023	04/30/2024		273,052	(0.80570 GBP) / 1 USD				4,059		4,059		4,059			1,043		0002
FX FORWARD (0.803 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	01/26/2023	01/26/2024		8,305,152	(0.80299 GBP) / 1 USD				155,634		155,634		155,634			23,611		0002
FX FORWARD (0.9088 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/07/2023	02/21/2025		11,004,111	(0.90875 EUR) / 1 USD				157,230		157,230		157,230			65,037		0002

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FX FORWARD (0.9116 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/07/2023	09/30/2024		962,047	(0.91159 EUR) / 1 USD				16,595		16,595		16,595			4,817		0002
FX FORWARD (0.9189 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/16/2023	02/23/2024		8,815,274	(0.91885 EUR) / 1 USD				175,920		175,920		175,920			27,876		0002
FX FORWARD 0.9162 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/22/2023	11/17/2023		760,756	0.91619 EUR / (1 USD)				(21,265)		(21,265)		(21,265)			1,379		0002
FX FORWARD (0.9088 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/29/2023	03/28/2024		86,763,001	(0.90876 EUR) / 1 USD				2,502,714		2,502,714		2,502,714			304,645		0002
FX FORWARD (1.3508 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/29/2023	03/28/2024		5,592,665	(1.35084 CAD) / 1 USD				(9,475)		(9,475)		(9,475)			19,637		0002
FX FORWARD 0.9037 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	04/19/2023	11/17/2023		12,073,586	0.90370 EUR / (1 USD)				(496,243)		(496,243)		(496,243)			21,892		0002
FX FORWARD 6.7531 CNH / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/19/2023	01/26/2024		368,421	6.75313 CNH / (1 USD)				(24,691)		(24,691)		(24,691)			1,047		0002
FX FORWARD (1.3387 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	04/19/2023	03/28/2024		170,309	(1.33874 CAD) / 1 USD				1,199		1,199		1,199			598		0002
FX FORWARD (10.1832 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/19/2023	07/31/2025		231,656	(10.18318 SEK) / 1 USD				8,460		8,460		8,460			1,569		0002
FX FORWARD (0.8019 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	04/20/2023	12/22/2023		3,302,323	(0.80185 GBP) / 1 USD				67,605		67,605		67,605			7,874		0002
FX FORWARD (0.8935 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/20/2023	06/30/2025		104,087	(0.89348 EUR) / 1 USD				2,544		2,544		2,544			689		0002
FX FORWARD (0.903 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	04/20/2023	11/17/2023		877,118	(0.90295 EUR) / 1 USD				36,744		36,744		36,744			1,590		0002
FX FORWARD (0.8963 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/20/2023	09/30/2024		888,116	(0.89627 EUR) / 1 USD				29,200		29,200		29,200			4,447		0002
FX FORWARD (0.8026 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/18/2023	01/26/2024		16,370,956	(0.80257 GBP) / 1 USD				314,950		314,950		314,950			46,541		0002
FX FORWARD (0.9132 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	05/24/2023	05/28/2024		21,023,088	(0.91315 EUR) / 1 USD				450,138		450,138		450,138			85,414		0002
FX FORWARD (0.8095 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/24/2023	05/28/2024		29,096,994	(0.80945 GBP) / 1 USD				299,895		299,895		299,895			118,217		0002
FX FORWARD (0.9162 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/26/2023	05/28/2024		8,601,701	(0.91624 EUR) / 1 USD				156,748		156,748		156,748			34,948		0002
FX FORWARD (0.81 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/26/2023	05/28/2024		1,178,069	(0.80997 GBP) / 1 USD				11,430		11,430		11,430			4,786		0002
FX FORWARD 0.9045 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	06/22/2023	11/17/2023		1,040,327	0.90452 EUR / (1 USD)				(41,866)		(41,866)		(41,866)			1,886		0002
FX FORWARD (10.4866 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/22/2023	07/31/2025		226,289	(10.48659 SEK) / 1 USD				2,359		2,359		2,359			1,533		0002
FX FORWARD (0.8898 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/22/2023	02/21/2025		747,337	(0.88982 EUR) / 1 USD				24,925		24,925		24,925			4,417		0002
FX FORWARD (0.9025 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/22/2023	12/29/2023		848,733	(0.90252 EUR) / 1 USD				33,821		33,821		33,821			2,107		0002
FX FORWARD (0.8933 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/22/2023	09/30/2024		1,086,998	(0.89328 EUR) / 1 USD				39,060		39,060		39,060			5,442		0002
FX FORWARD (0.8986 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/22/2023	03/28/2024		4,312,336	(0.89858 EUR) / 1 USD				170,032		170,032		170,032			15,142		0002
FX FORWARD (0.9095 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/26/2023	12/21/2023		16,697,601	(0.90954 EUR) / 1 USD				551,324		551,324		551,324			39,572		0002
FX FORWARD (0.7904 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/26/2023	06/27/2024		22,320,840	(0.79042 GBP) / 1 USD				725,818		725,818		725,818			96,165		0002
FX FORWARD (0.8733 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/20/2023	06/30/2025		1,880,129	(0.87334 EUR) / 1 USD				83,715		83,715		83,715			12,438		0002
FX FORWARD 7.0648 CNH / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2023	01/26/2024		2,821,309	7.06480 CNH / (1 USD)				(69,888)		(69,888)		(69,888)			8,021		0002
FX FORWARD (0.7797 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/24/2023	10/26/2023		32,064	(0.77969 GBP) / 1 USD				1,540		1,540		1,540			43		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FX FORWARD (10.3577 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/24/2023	10/26/2023		18,730	(10.35767 SEK) / 1 USD				853		853		853			25		0002
FX FORWARD (0.7798 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/24/2023	10/26/2023		456,538	(0.77978 GBP) / 1 USD				21,874		21,874		21,874			609		0002
FX FORWARD (0.8981 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/24/2023	10/26/2023		2,141,298	(0.89805 EUR) / 1 USD				102,989		102,989		102,989			2,858		0002
FX FORWARD (10.3559 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	07/24/2023	10/26/2023		149,963	(10.35590 SEK) / 1 USD				6,856		6,856		6,856			200		0002
FX FORWARD (0.8979 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/24/2023	10/26/2023		111,371	(0.89790 EUR) / 1 USD				5,375		5,375		5,375			149		0002
FX FORWARD (0.8927 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/27/2023	07/25/2024		24,622,318	(0.89272 EUR) / 1 USD				977,529		977,529		977,529			111,426		0002
FX FORWARD 10.7726 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	08/15/2023	10/26/2023		162,171	10.77259 SEK / (1 USD)				(1,213)		(1,213)		(1,213)			216		0002
FX FORWARD (0.9097 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/25/2023	07/25/2024		1,567,543	(0.90970 EUR) / 1 USD				34,906		34,906		34,906			7,094		0002
FX FORWARD (1.3556 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	08/25/2023	03/28/2024		510,480	(1.35558 CAD) / 1 USD				(2,613)		(2,613)		(2,613)			1,792		0002
FX FORWARD 0.8137 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/21/2023	05/28/2024		65,136	0.81367 GBP / (1 USD)				(347)		(347)		(347)			265		0002
FX FORWARD 0.9287 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/21/2023	05/28/2024		211,046	0.92870 EUR / (1 USD)				(1,130)		(1,130)		(1,130)			857		0002
FX FORWARD (0.929 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/21/2023	05/28/2024		555,421	(0.92902 EUR) / 1 USD				2,790		2,790		2,790			2,257		0002
FX FORWARD 0.9279 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/26/2023	09/30/2024		801,848	0.92785 EUR / (1 USD)				(529)		(529)		(529)			4,015		0002
FX FORWARD (0.9361 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/26/2023	03/28/2024		5,856,327	(0.93608 EUR) / 1 USD				2,692		2,692		2,692			20,563		0002
FX FORWARD (10.7324 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/26/2023	07/31/2025		524,766	(10.73240 SEK) / 1 USD				(5,625)		(5,625)		(5,625)			3,555		0002
FX FORWARD (0.9215 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/26/2023	02/21/2025		618,552	(0.92150 EUR) / 1 USD				890		890		890			3,656		0002
FX FORWARD (10.9547 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/26/2023	12/21/2023		1,840,234	(10.95474 SEK) / 1 USD				(22,479)		(22,479)		(22,479)			4,361		0002
FX FORWARD (0.9405 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/26/2023	12/29/2023		874,040	(0.94046 EUR) / 1 USD				46		46		46			2,170		0002
FX FORWARD 7.2723 CNH / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/26/2023	01/26/2024		3,140,252	7.27234 CNH / (1 USD)				10,555		10,555		10,555			8,927		0002
FX FORWARD (0.9168 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/26/2023	06/30/2025		661,025	(0.91675 EUR) / 1 USD				811		811		811			4,373		0002
FX FORWARD 0.9422 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/26/2023	11/17/2023		7,581,405	0.94217 EUR / (1 USD)				(4,506)		(4,506)		(4,506)			13,747		0002
FX FORWARD 0.9412 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	09/26/2023	12/21/2023		686,335	0.94123 EUR / (1 USD)				165		165		165			1,627		0002
FX FORWARD (0.8223 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	09/27/2023	09/26/2024		32,152,904	(0.82225 GBP) / 1 USD				(158,459)		(158,459)		(158,459)			160,102		0002
1439999999. Subtotal - Forwards - Hedging Other													14,856,041	XXX	14,856,041		11,053,884			1,962,180	XXX	XXX
1479999999. Subtotal - Forwards													14,856,041	XXX	14,856,041		11,053,884			1,962,180	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										(990,532)	(3,844,692)	(2,869,960)	10,539,370	XXX	10,539,370	479,305	11,053,884	(826,194)		1,962,180	XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										(990,532)	(3,844,692)	(2,869,960)	10,539,370	XXX	10,539,370	479,305	11,053,884	(826,194)		1,962,180	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.
0002	Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.

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 15	16	17	18	19	20	21	22
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
ESZ3	492	110,837,760	FUTURE S&P500 EMINI DEC 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/08/2023	4,505.6000	4,325.5000	(295,200)		(4,430,460)				(4,430,460)	5,510,400	100/100	50
FAZ3	102	26,573,815	FUTURE S&P MID 400 EMINI DEC 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/08/2023	2,605.2760	2,520.4000	(112,200)		(865,735)				(865,735)	1,468,800	100/100	100
MFSZ3	212	22,231,960	FUTURE MSCI EAFE INDEX DEC 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/15/2023	ICE 5493004R83R1LVX2IL36	09/08/2023	2,097.3547	2,041.5000	(75,260)		(592,060)				(592,060)	798,275	100/100	50
RTYZ3	367	34,441,115	FUTURE RUSSELL 2000 EMINI CME DEC 23	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/08/2023	1,876.9000	1,798.6000	(192,675)		(1,436,805)				(1,436,805)	2,275,400	100/100	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(675,335)		(7,325,060)				(7,325,060)	10,052,875	XXX	XXX
ESZ3	7	1,543,588	FUTURE S&P500 EMINI DEC 23	PENDING - FUTURE S&P500 EMINI DEC 23, effective 09/21/2023, attached to Cash Security - (91282CFP1)		Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/21/2023	4,410.2500	4,325.5000	(4,505)					(29,663)	(29,663)	78,400		50
FVZ3	24	24,000	FUTURE US 5YR NOTE DEC 23	PENDING - FUTURE US 5YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security - (9128284R8)		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	106.3623	105.3594	3,750					(24,071)	(24,071)	31,800		1,000
FVZ3	50	50,000	FUTURE US 5YR NOTE DEC 23	PENDING - FUTURE US 5YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security - (9128284R8)		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	106.3623	105.3594	7,813					(50,148)	(50,148)	66,250		1,000
FVZ3	27	27,000	FUTURE US 5YR NOTE DEC 23	PENDING - FUTURE US 5YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security - (9128284R8)		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	106.3623	105.3594	4,219					(27,080)	(27,080)	35,775		1,000
FVZ3	55	55,000	FUTURE US 5YR NOTE DEC 23	PENDING - FUTURE US 5YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security - (9128284R8)		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	106.3623	105.3594	8,594					(55,162)	(55,162)	72,875		1,000
FVZ3	40	40,000	FUTURE US 5YR NOTE DEC 23	PENDING - FUTURE US 5YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security - (9128284R8)		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	106.3623	105.3594	6,250					(40,118)	(40,118)	53,000		1,000
FVZ3	324	324,000	FUTURE US 5YR NOTE DEC 23	PENDING - FUTURE US 5YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security - (9128284R8)		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/01/2023	107.0021	105.3594	50,625					(532,236)	(532,236)	429,300		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
FVZ3	13	13,000	FUTURE US 5YR NOTE DEC 23	PENDING - FUTURE US 5YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security - (9128284R8)		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/05/2023	106.3438	105.3594	2,031					(12,797)	(12,797)	17,225		1,000
FVZ3	825	825,000	FUTURE US 5YR NOTE DEC 23	PENDING - FUTURE US 5YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security - (9128284R8)		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/08/2023	106.2193	105.3594	128,906					(709,437)	(709,437)	1,093,125		1,000
FVZ3	300	300,000	FUTURE US 5YR NOTE DEC 23	PENDING - FUTURE US 5YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security - (9128284R8)		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/27/2023	104.9844	105.3594	46,875					112,500	112,500	397,500		1,000
FVZ3	300	300,000	FUTURE US 5YR NOTE DEC 23	PENDING - FUTURE US 5YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security - (9128284R8)		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/29/2023	105.4085	105.3594	(15,415)					(14,734)	(14,734)	397,500		1,000
FVZ3	300	300,000	FUTURE US 5YR NOTE DEC 23	PENDING - FUTURE US 5YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security - (9128284R8)		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/29/2023	105.3877	105.3594	(9,076)					(8,500)	(8,500)	397,500		1,000
RTYZ3	540	50,676,300	FUTURE RUSSELL 2000 EMINI CME DEC 23	PENDING - FUTURE RUSSELL 2000 EMINI CME DEC 23, effective 09/08/2023, attached to Cash Security - (91282CFF3, 91282CHT1)		Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/08/2023	1,876.9000	1,798.6000	(283,500)					(2,114,100)	(2,114,100)	3,348,000		50
RTYZ3	275	25,807,375	FUTURE RUSSELL 2000 EMINI CME DEC 23	PENDING - FUTURE RUSSELL 2000 EMINI CME DEC 23, effective 09/08/2023, attached to Cash Security - (91282CFF3, 91282CHT1)		Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/08/2023	1,876.9000	1,798.6000	(144,375)					(1,076,625)	(1,076,625)	1,705,000		50
TUZ3	58	116,000	FUTURE US 2YR NOTE DEC 23	PENDING - FUTURE US 2YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security - (91282CFA4)		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	101.7146	101.3555	5,891					(41,662)	(41,662)	66,700		2,000

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
TUZ3	30	60,000	FUTURE US 2YR NOTE DEC 23	PENDING - FUTURE US 2YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security - (91282CFA4)		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	101.7146	101.3555	3,047					(21,550)	(21,550)	34,500		2,000
TUZ3	25	50,000	FUTURE US 2YR NOTE DEC 23	PENDING - FUTURE US 2YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security - (91282CFA4)		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	101.7146	101.3555	2,539					(17,958)	(17,958)	28,750		2,000
TUZ3	49	98,000	FUTURE US 2YR NOTE DEC 23	PENDING - FUTURE US 2YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security - (91282CFA4)		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	101.7146	101.3555	4,977					(35,198)	(35,198)	56,350		2,000
TUZ3	6,918	13,836,000	FUTURE US 2YR NOTE DEC 23	PENDING - FUTURE US 2YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security - (91282CFA4)		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	101.7146	101.3555	702,606					(4,969,317)	(4,969,317)	7,955,700		2,000
TUZ3	5	10,000	FUTURE US 2YR NOTE DEC 23	PENDING - FUTURE US 2YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security - (91282CFA4)		Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/05/2023	101.6719	101.3555	508					(3,164)	(3,164)	5,750		2,000
TYZ3	15	15,000	FUTURE US 10YR NOTE DEC 23	PENDING - FUTURE US 10YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security - (912828YQ7)		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	110.3604	108.0625	3,047					(34,469)	(34,469)	30,000		1,000
TYZ3	32	32,000	FUTURE US 10YR NOTE DEC 23	PENDING - FUTURE US 10YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security - (912828YQ7)		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/29/2023	108.0313	108.0625	934					1,000	1,000	64,000		1,000
UXYZ3	48	48,000	FUTURE US ULTRA 10YR NOTE DEC 23	PENDING - FUTURE US ULTRA 10YR NOTE DEC 23, effective 08/24/2023, attached to Cash Security - (912828CGP0)		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	115.1094	111.5625	11,250					(170,250)	(170,250)	134,400		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
WNZ3	1	1,000	FUTURE US ULTRA T-BOND DEC 23	PENDING - FUTURE US ULTRA T-BOND DEC 23, effective 08/24/2023, attached to Cash Security - (912828P46)		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	127.8085	118.6875	375					(9,121)	(9,121)	6,000		1,000
WNZ3	1,250	1,250,000	FUTURE US ULTRA T-BOND DEC 23	PENDING - FUTURE US ULTRA T-BOND DEC 23, effective 08/24/2023, attached to Cash Security - (912828P46)		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	127.8085	118.6875	468,750					(11,401,192)	(11,401,192)	7,500,000		1,000
WNZ3	2	2,000	FUTURE US ULTRA T-BOND DEC 23	PENDING - FUTURE US ULTRA T-BOND DEC 23, effective 08/24/2023, attached to Cash Security - (912828P46)		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	127.8085	118.6875	750					(18,242)	(18,242)	12,000		1,000
WNZ3	34	34,000	FUTURE US ULTRA T-BOND DEC 23	PENDING - FUTURE US ULTRA T-BOND DEC 23, effective 08/24/2023, attached to Cash Security - (912828P46)		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	127.8085	118.6875	12,750					(310,112)	(310,112)	204,000		1,000
WNZ3	1	1,000	FUTURE US ULTRA T-BOND DEC 23	PENDING - FUTURE US ULTRA T-BOND DEC 23, effective 08/24/2023, attached to Cash Security - (912828P46)		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/05/2023	125.9688	118.6875	375					(7,281)	(7,281)	6,000		1,000
WNZ3	25	25,000	FUTURE US ULTRA T-BOND DEC 23	PENDING - FUTURE US ULTRA T-BOND DEC 23, effective 08/24/2023, attached to Cash Security - (912828P46)		Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/29/2023	118.8125	118.6875	(3,181)					(3,125)	(3,125)	150,000		1,000
1549999999. Subtotal - Long Futures - Replication												1,016,808					(21,623,810)	(21,623,810)	24,377,400	XXX	XXX
1579999999. Subtotal - Long Futures												341,473		(7,325,060)			(21,623,810)	(28,948,870)	34,430,275	XXX	XXX
ESZ3	230	51,813,825	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/08/2023	4,505.5500	4,325.5000	138,000					2,070,575	2,070,575	2,576,000	0002	50
ESZ3	128	28,835,520	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/08/2023	4,505.5500	4,325.5000	76,800					1,152,320	1,152,320	1,433,600	0002	50
ESZ3	1,080	243,299,700	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/08/2023	4,505.5500	4,325.5000	648,000					9,722,700	9,722,700	12,096,000	0002	50
ESZ3	4	899,972	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/18/2023	4,499.8611	4,325.5000	3,103					34,872	34,872	44,800	0002	50
ESZ3	9	1,951,425	FUTURE S&P500 EMINI DEC 23	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/28/2023	4,336.5000	4,325.5000	5,400					4,950	4,950	100,800	0002	50
FVZ3	1,375	1,375,000	FUTURE US 5YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	106.5053	105.3594	(214,844)					1,575,695	1,575,695	1,821,875	0001	1,000
TUZ3	33	66,000	FUTURE US 2YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/29/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	101.8065	101.3555	(3,352)					29,771	29,771	37,950	0001	2,000
TYZ3	175	175,000	FUTURE US 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/21/2023	108.2946	108.0625	(74,190)					40,625	40,625	350,000	0001	1,000
TYZ3	16	16,000	FUTURE US 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	110.3574	108.0625	(3,250)					36,719	36,719	32,000	0001	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 Expiration	Exchange	Trade Date	Transaction 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
TYZ3	72	72,000	FUTURE US 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	110.3574	108.0625	(14,625)					165,233	165,233	144,000	0001	1,000
TYZ3	6	6,000	FUTURE US 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/20/2023	109.4063	108.0625	(1,219)					8,063	8,063	12,000	0001	1,000
TYZ3	700	700,000	FUTURE US 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	110.3574	108.0625	(142,188)					1,606,436	1,606,436	1,400,000	0001	1,000
UXYZ3	300	300,000	FUTURE US ULTRA 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/20/2023	113.7035	111.5625	(70,313)					642,297	642,297	840,000	0001	1,000
UXYZ3	300	300,000	FUTURE US ULTRA 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/20/2023	113.7344	111.5625	(70,313)					651,563	651,563	840,000	0001	1,000
UXYZ3	1,630	1,630,000	FUTURE US ULTRA 10YR NOTE DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	115.1061	111.5625	(971,981)					5,776,084	5,776,084	4,564,000	0001	1,000
WNZ3	80	80,000	FUTURE US ULTRA T-BOND DEC 23	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2023	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2023	127.8654	118.6875	(30,000)					734,231	734,231	480,000	0001	1,000
1609999999. Subtotal - Short Futures - Hedging Other												(724,970)					24,252,133	24,252,133	26,773,025	XXX	XXX
1649999999. Subtotal - Short Futures												(724,970)					24,252,133	24,252,133	26,773,025	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(675,335)		(7,325,060)				(7,325,060)	10,052,875	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												(724,970)					24,252,133	24,252,133	26,773,025	XXX	XXX
1719999999. Subtotal - Replication												1,016,808					(21,623,810)	(21,623,810)	24,377,400	XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												(383,497)		(7,325,060)			2,628,322	(4,696,738)	61,203,300	XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate futures are used to change the duration of the bond porfolio and hedge against the increase or decrease in the interest rates.
0002	Equity futures provide an offset to decreases in equity markets.

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			(7,325,060)		2,348,163	(2,731,660)	2,348,163	61,203,300	61,203,300
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	2,640,000		3,638,495	(978,964)	19,531	3,638,495	(978,964)	19,531	515,070	515,070
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y			73	(74,317)		73	(74,317)			
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Y	Y	4,040,000		6,248,802	(2,705,918)		6,248,802	(2,705,918)		340,405	
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Y	Y	8,990,000		8,897,317	(346,571)		8,897,317	(346,571)		755,606	316,352
MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	Y	Y			1,129,350	(1,042,635)	86,715	1,129,350	(1,042,635)	86,715	351,099	351,099
0299999999. Total NAIC 1 Designation			15,670,000		19,914,037	(5,148,405)	106,246	19,914,037	(5,148,405)	106,246	1,962,180	1,182,521
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						(4,226,261)			(4,226,261)			
0999999999 - Gross Totals			15,670,000		19,914,037	(16,699,726)	106,246	22,262,199	(12,106,326)	2,454,409	63,165,480	62,385,821
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					19,914,037	(16,699,726)						

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)
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Cash		CASH	3,860,000	3,860,000	3,860,000		V
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Cash		CASH	40,000	40,000	40,000		V
JPMORGAN CHASE BANK, N.A. (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-FQ-9	TREASURY NOTE	9,887,891	10,000,000	9,976,412	10/31/2024	I
JPMORGAN CHASE BANK, N.A. (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-J2-7	TREASURY NOTE	20,086,991	21,000,000	20,751,814	02/15/2025	I
GOLDMAN SACHS AND COMPANY (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-4M-9	TREASURY NOTE	9,644,922	10,000,000	10,310,863	04/30/2025	I
GOLDMAN SACHS AND COMPANY (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-M5-6	TREASURY NOTE	12,494,048	13,223,400	13,316,540	11/15/2025	I
GOLDMAN SACHS AND COMPANY (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-U2-4	TREASURY NOTE	15,176,778	16,500,000	15,832,382	11/15/2026	I
GOLDMAN SACHS AND COMPANY (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-YD-6	TREASURY NOTE	13,689,867	15,088,500	14,995,341	08/31/2026	I
GOLDMAN SACHS AND COMPANY (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-BC-4	TREASURY NOTE	14,120,484	15,619,600	15,424,334	12/31/2025	I
GOLDMAN SACHS AND COMPANY (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-BQ-3	TREASURY NOTE	12,548,466	13,937,900	13,481,300	02/28/2026	I
GOLDMAN SACHS AND COMPANY (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-AE-1	TREASURY NOTE	19,186,523	25,000,000	20,416,048	08/15/2030	I
GOLDMAN SACHS AND COMPANY (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-EN-7	TREASURY NOTE	14,137,663	15,118,600	15,040,488	04/30/2027	I
JPMORGAN CHASE BANK, N.A. (ICE)	549300HWWR1D8OTS2G29	Cash		CASH	37,154,393	37,154,393	37,154,393		I
0199999999 - Total					182,028,025	196,542,393	190,599,914	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)
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Cash		CASH	2,640,000	2,640,000	XXX		V
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Cash		CASH	4,040,000	4,040,000	XXX		V
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Cash		CASH	8,990,000	8,990,000	XXX		V
0299999999 - Total					15,670,000	15,670,000	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)
Total								XXX										

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 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						XXX
0309999999. Total - All Other Government Bonds						XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						XXX
0709999999. Total - U.S. Political Subdivisions Bonds						XXX
0909999999. Total - U.S. Special Revenues Bonds						XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
1309999999. Total - Hybrid Securities						XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
1909999999. Subtotal - Unaffiliated Bank Loans						XXX
2419999999. Total - Issuer Obligations						XXX
2429999999. Total - Residential Mortgage-Backed Securities						XXX
2439999999. Total - Commercial Mortgage-Backed Securities						XXX
2449999999. Total - Other Loan-Backed and Structured Securities						XXX
2459999999. Total - SVO Identified Funds						XXX
2469999999. Total - Affiliated Bank Loans						XXX
2479999999. Total - Unaffiliated Bank Loans						XXX
2489999999. Total - Unaffiliated Certificates of Deposit						XXX
2509999999. Total Bonds						XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds						XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds						XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
5999999999. Total - Preferred and Common Stocks						XXX
	Short Term Investment Fund	C		38,090,400	38,090,400	10/02/2023
9609999999. Subtotal - Cash (Schedule E Part 1 type)				38,090,400	38,090,400	XXX
9999999999 - Totals				38,090,400	38,090,400	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 23,314,192 Book/Adjusted Carrying Value $ 23,314,192
2. Average balance for the year Fair Value $ 28,312,535 Book/Adjusted Carrying Value $ 28,312,535
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 38,090,400 NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 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						XXX
0309999999. Total - All Other Government Bonds						XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						XXX
0709999999. Total - U.S. Political Subdivisions Bonds						XXX
0909999999. Total - U.S. Special Revenues Bonds						XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
1309999999. Total - Hybrid Securities						XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
1909999999. Subtotal - Unaffiliated Bank Loans						XXX
2419999999. Total - Issuer Obligations						XXX
2429999999. Total - Residential Mortgage-Backed Securities						XXX
2439999999. Total - Commercial Mortgage-Backed Securities						XXX
2449999999. Total - Other Loan-Backed and Structured Securities						XXX
2459999999. Total - SVO Identified Funds						XXX
2469999999. Total - Affiliated Bank Loans						XXX
2479999999. Total - Unaffiliated Bank Loans						XXX
2489999999. Total - Unaffiliated Certificates of Deposit						XXX
2509999999. Total Bonds						XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds						XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds						XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
5999999999. Total - Preferred and Common Stocks						XXX
857492-70-6	STATE STR INSTI US GOVT CL INST			37,350,550	37,350,550	12/31/2024
85749P-10-1	STATE STREET CL INST LIQUID RSV			12,870,241	12,870,241	12/31/2024
90262Y-86-9	UBS SLCT PRIME PREFERRED			151,717,300	151,728,798	12/31/2024
92780K-XB-9	VIRGINIA ELECTRIC AND POWER COMPAN			3,967,730	3,968,938	10/11/2023
92780K-XG-8	VIRGINIA ELECTRIC AND POWER COMPAN			20,496,693	20,502,735	10/16/2023
23102V-XA-3	CUMMINS INC			6,589,235	6,591,057	10/10/2023
62479M-XP-3	MUFG BANK LTD (NEW YORK BRANCH)			7,971,544	7,973,796	10/23/2023
24422D-Y7-0	JOHN DEERE CREDIT INC			49,705,700	49,724,556	11/07/2023
23336K-XG-2	DTE ELECTRIC CO			46,602,645	46,623,276	10/16/2023
45856X-XL-6	INTERCONTINENTAL EXCHANGE INC			8,959,690	8,973,590	10/20/2023
02665K-XP-7	AMERICAN HONDA FINANCE CORPORATION			5,978,004	5,979,723	10/23/2023
68236B-XJ-2	ONE GAS INC			9,970,670	9,973,981	10/18/2023
58768K-XT-7	MERCEDES-BENZ FINANCE NORTH AMERIC			13,195,370	13,198,325	10/27/2023
13639D-XH-1	CANADIAN NATIONAL RAILWAY COMPANY			4,986,465	4,987,933	10/17/2023
02343C-XR-1	AMCOR FLEXIBLES NA INC			12,946,843	12,951,727	10/25/2023
30036N-X2-5	EVERGY METRO INC			16,792,406	16,797,480	10/02/2023
8796VR-XA-4	TELSTRA GROUP LTD			2,296,214	2,296,838	10/10/2023
67705B-X5-6	OGLETHORPE POWER CORP			9,990,870	9,993,778	10/05/2023
67705B-XB-3	OGLETHORPE POWER CORP			8,484,454	8,486,872	10/11/2023
87513M-XA-1	TAMPA ELECTRIC COMPANY			11,979,936	11,983,253	10/10/2023
67705B-XD-9	OGLETHORPE POWER CORP			5,987,190	5,988,780	10/13/2023
45856X-XR-3	INTERCONTINENTAL EXCHANGE INC			3,484,324	3,487,027	10/25/2023
92780K-XP-8	VIRGINIA ELECTRIC AND POWER COMPAN			19,926,640	19,933,511	10/23/2023
62479M-XX-6	MUFG BANK LTD (NEW YORK BRANCH)			24,880,750	24,887,917	10/31/2023
62479M-XS-7	MUFG BANK LTD (NEW YORK BRANCH)			16,931,779	16,936,486	10/26/2023
67080U-XK-6	NUTRIEN FINANCIAL US LLC			4,187,093	4,188,282	10/19/2023
13639D-XK-4	CANADIAN NATIONAL RAILWAY COMPANY			3,190,368	3,191,296	10/19/2023
04956M-X4-4	ATMOS ENERGY CORP			9,992,600	9,995,483	10/04/2023
71112K-X2-2	PEOPLES GAS LIGHT AND COKE COMPANY			5,927,296	5,929,114	10/02/2023
67705B-XC-1	OGLETHORPE POWER CORP			9,980,180	9,982,858	10/12/2023
50221J-X5-0	LSEGA FINANCING PLC			37,465,575	37,477,083	10/05/2023
92780K-XW-3	VIRGINIA ELECTRIC AND POWER COMPAN			5,449,010	5,450,831	10/30/2023
31622G-X2-8	FIDELITY NATL INFO SERV			14,993,220	14,997,692	10/02/2023
37790B-XA-4	GLENCORE FUNDING LLC			19,966,100	19,971,500	10/10/2023
69372B-XG-0	PACCAR FINANCIAL CORP.			34,911,660	34,922,563	10/16/2023
87513M-XB-9	TAMPA ELECTRIC COMPANY			4,990,875	4,992,211	10/11/2023
31622G-XJ-1	FIDELITY NATL INFO SERV			21,936,288	21,942,342	10/18/2023
23102V-Y6-1	CUMMINS INC			43,153,705	43,164,606	11/06/2023
13639D-XP-3	CANADIAN NATIONAL RAILWAY COMPANY			24,909,750	24,916,889	10/23/2023
67705B-X2-3	OGLETHORPE POWER CORP			11,446,778	11,450,231	10/02/2023
30036N-X5-8	EVERGY METRO INC			23,978,280	23,985,520	10/05/2023
90655K-X2-5	UNION ELECTRIC CO			9,995,480	9,998,489	10/02/2023
37790B-X3-0	GLENCORE FUNDING LLC			29,981,550	29,990,500	10/03/2023
67018D-XH-8	NTT FINANCE AMERICAS INC			49,789,700	49,880,444	10/17/2023
87513M-XD-5	TAMPA ELECTRIC COMPANY			9,978,670	9,981,433	10/13/2023
67705B-XL-1	OGLETHORPE POWER CORP			4,035,014	4,036,122	10/20/2023
87513M-XJ-2	TAMPA ELECTRIC COMPANY			14,956,395	14,960,475	10/18/2023
50221J-Y2-6	LSEGA FINANCING PLC			3,978,800	3,980,409	11/02/2023
37737Q-XP-4	GLAXOSMITHKLINE LLC			39,857,280	39,869,222	10/23/2023
44881M-X6-5	HYDRO-QUEBEC			29,969,370	29,977,833	10/06/2023
912797-HA-8	TREASURY BILL			87,397,722	87,384,536	10/10/2023
912797-HB-6	TREASURY BILL			84,813,264	84,800,600	10/17/2023
912797-FA-0	TREASURY BILL			44,934,030	44,927,462	10/12/2023
912797-HC-4	TREASURY BILL			84,725,926	84,713,489	10/24/2023
64952W-ET-6	NEW YORK LIFE GLOBAL FUNDING			4,906,435	4,998,595	06/06/2024
69371R-R8-1	PACCAR FINANCIAL CORP			4,910,853	4,999,590	06/13/2024
30231G-BH-4	EXXON MOBIL CORP			4,828,117	4,983,362	03/19/2025
904764-BN-6	UNILEVER CAPITAL CORP			4,786,675	4,899,926	08/12/2024
58933Y-AR-6	MERCK & CO INC			4,829,056	4,985,867	02/10/2025
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II			5,250,356	5,345,182	06/22/2024
341081-FK-8	FLORIDA POWER & LIGHT CO			4,915,135	5,003,876	06/01/2024
46625H-KC-3	JPMORGAN CHASE & CO			4,826,632	4,979,916	01/23/2025
857477-AN-3	STATE STREET CORP			4,847,033	5,006,301	12/16/2024
63743H-FC-1	NATIONAL RURAL UTILITIES COOPERATI			4,749,333	4,892,911	02/07/2025
084659-AT-8	BERKSHIRE HATHAWAY ENERGY CO			4,870,571	5,052,458	04/15/2025

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
23338V-AB-2	DTE ELECTRIC CO			3,238,103	3,280,777	03/15/2024
438516-BW-5	HONEYWELL INTERNATIONAL INC			4,860,809	4,977,216	08/15/2024
90327Q-D8-9	USAA CAPITAL CORP			4,818,028	4,990,962	05/01/2025
037833-AS-9	APPLE INC			4,935,484	5,020,740	05/06/2024
713448-CM-8	PEPSICO INC			4,960,180	5,017,920	03/01/2024
023135-CE-4	AMAZON.COM INC			4,830,725	4,998,921	04/13/2025
14913R-2V-8	CATERPILLAR FINANCIAL SERVICES COR			4,834,342	5,001,164	05/13/2025
40139L-AF-0	GUARDIAN LIFE GLOBAL FUNDING			4,909,400	4,992,101	05/06/2024
747525-AT-0	QUALCOMM INCORPORATED			4,912,396	4,999,126	05/20/2024
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CO			13,762,015	13,931,678	05/15/2024
37331N-AH-4	GEORGIA-PACIFIC LLC			7,750,533	7,922,845	03/01/2025
67066G-AL-8	NVIDIA CORPORATION			1,311,912	1,324,810	06/14/2024
62954W-AH-8	NTT FINANCE CORP			4,929,502	5,016,143	07/26/2024
440452-AG-5	HORMEL FOODS CORPORATION			5,821,410	5,885,692	06/03/2024
06368L-GU-4	BANK OF MONTREAL			8,624,384	8,695,354	12/12/2024
91282C-ER-8	TREASURY NOTE			73,549,808	74,972,627	05/31/2024
91282C-EK-3	TREASURY NOTE			49,150,390	49,954,984	04/30/2024
912828-V2-3	TREASURY NOTE			49,601,565	49,976,299	12/31/2023
912797-HZ-3	TREASURY BILL			49,214,938	49,208,349	01/16/2024
912797-HN-0	WI TREASURY			49,527,420	49,522,837	12/05/2023
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				1,694,218,756	1,700,089,206	XXX
9999999999 - Totals				1,694,218,756	1,700,089,206	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 280,002,821 Book/Adjusted Carrying Value $ 285,887,796
2. Average balance for the year Fair Value $ 1,900,101,924 Book/Adjusted Carrying Value $ 1,907,326,446

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	*
BNY Mellon	New York, New York		2.250	66,453		28,229,172	20,078,006	18,891,957	XXX
Northrim Bank	Anchorage, Alaska		0.400	789					XXX
JP Morgan Chase	Indiana		0.010	3		135,253,272	(56,280,807)	121,927,108	XXX
Bank of America N.A.	New York, New York					(1,288,445,126)	(1,283,577,896)	(1,377,747,263)	XXX
BNY Mellon	New York, New York					91	83	8,378,513	XXX
Wells Fargo Bank N.A.	Charlotte, North Carolina					(209,648,957)	(131,034,432)	(109,158,770)	XXX
Wells Fargo Bank N.A.	Charlotte, North Carolina					6,979,205	6,979,205	6,308,789	XXX
									XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	67,244		(1,327,632,341)	(1,443,835,841)	(1,331,399,665)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	67,244		(1,327,632,341)	(1,443,835,841)	(1,331,399,665)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	67,244		(1,327,632,341)	(1,443,835,841)	(1,331,399,665)	XXX

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
	TREASURY BILL	%	09/06/2023	0.000	10/12/2023	44,927,462		164,859
	TREASURY BILL	%	09/12/2023	0.000	10/10/2023	87,384,536		495,665
	TREASURY BILL	%	09/21/2023	0.000	10/17/2023	84,800,600		139,293
	TREASURY BILL	%	09/28/2023	0.000	10/24/2023	84,713,489		52,025
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						301,826,086		851,843
0109999999. Total - U.S. Government Bonds						301,826,086		851,843
	HYDRO-QUEBEC	%	09/13/2023	0.000	10/06/2023	29,977,833		79,800
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						29,977,833		79,800
0309999999. Total - All Other Government Bonds						29,977,833		79,800
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
	AMCOR FLEXIBLES NA INC	%	09/27/2023	0.000	10/25/2023	12,951,727		8,046
	AMERICAN HONDA FINANCE CORPORATION	%	09/25/2023	0.000	10/23/2023	5,979,723		5,530
	ATMOS ENERGY CORP	%	09/27/2023	0.000	10/04/2023	9,995,483		6,022
	CANADIAN NATIONAL RAILWAY COMPANY	%	09/25/2023	0.000	10/17/2023	4,987,933		4,525
	CANADIAN NATIONAL RAILWAY COMPANY	%	09/26/2023	0.000	10/19/2023	3,191,296		2,418
	CANADIAN NATIONAL RAILWAY COMPANY	%	09/27/2023	0.000	10/23/2023	24,916,889		15,111
	CUMMINS INC	%	09/01/2023	0.000	10/10/2023	6,591,057		29,810
	CUMMINS INC	%	09/25/2023	0.000	11/06/2023	43,164,606		39,232
	DTE ELECTRIC CO	%	09/26/2023	0.000	10/16/2023	46,623,276		42,689
	JOHN DEERE CREDIT INC	%	09/19/2023	0.000	11/07/2023	49,724,556		89,333
	EVERGY METRO INC	%	09/29/2023	0.000	10/02/2023	16,797,480		5,040
	EVERGY METRO INC	%	09/28/2023	0.000	10/05/2023	23,985,520		10,860
	FIDELITY NATL INFO SERV	%	09/08/2023	0.000	10/02/2023	14,997,692		53,092
	FIDELITY NATL INFO SERV	%	09/22/2023	0.000	10/18/2023	21,942,342		30,525
	GLAXOSMITHKLINE LLC	%	09/26/2023	0.000	10/23/2023	39,869,222		29,722
	GLENCORE FUNDING LLC	%	09/05/2023	0.000	10/03/2023	29,990,500		114,000
	GLENCORE FUNDING LLC	%	09/11/2023	0.000	10/10/2023	19,971,500		57,000
	INTERCONTINENTAL EXCHANGE INC	%	09/21/2023	0.000	10/20/2023	8,973,590		13,900
	INTERCONTINENTAL EXCHANGE INC	%	09/26/2023	0.000	10/25/2023	3,487,027		2,703
	LSEGA FINANCING PLC	%	08/21/2023	0.000	10/05/2023	37,477,083		234,896
	LSEGA FINANCING PLC	%	09/29/2023	0.000	11/02/2023	3,980,409		1,224
	MERCEDES-BENZ FINANCE NORTH AMERIC	%	09/28/2023	0.000	10/27/2023	13,198,325		5,963
	MUFG BANK LTD (NEW YORK BRANCH)	%	09/13/2023	0.000	10/23/2023	7,973,796		21,440
	MUFG BANK LTD (NEW YORK BRANCH)	%	09/21/2023	0.000	10/26/2023	16,936,486		25,406
	MUFG BANK LTD (NEW YORK BRANCH)	%	09/11/2023	0.000	10/31/2023	24,887,917		74,722
	NTT FINANCE AMERICAS INC	%	09/07/2023	0.000	10/17/2023	49,880,444		179,333
	NUTRIEN FINANCIAL US LLC	%	09/21/2023	0.000	10/19/2023	4,188,282		6,510
	OGLETHORPE POWER CORP	%	09/14/2023	0.000	10/02/2023	11,450,231		30,068
	OGLETHORPE POWER CORP	%	09/05/2023	0.000	10/05/2023	9,993,778		40,444
	OGLETHORPE POWER CORP	%	09/11/2023	0.000	10/11/2023	8,486,872		26,256
	OGLETHORPE POWER CORP	%	09/18/2023	0.000	10/12/2023	9,982,858		20,258
	OGLETHORPE POWER CORP	%	09/19/2023	0.000	10/13/2023	5,988,780		11,220
	OGLETHORPE POWER CORP	%	09/21/2023	0.000	10/20/2023	4,036,122		6,252
	ONE GAS INC	%	09/27/2023	0.000	10/18/2023	9,973,981		6,122
	PACCAR FINANCIAL CORP.	%	09/07/2023	0.000	10/16/2023	34,922,563		123,900
	PEOPLES GAS LIGHT AND COKE COMPANY	%	09/29/2023	0.000	10/02/2023	5,929,114		1,772
	TAMPA ELECTRIC COMPANY	%	09/13/2023	0.000	10/10/2023	11,983,253		35,051
	TAMPA ELECTRIC COMPANY	%	09/13/2023	0.000	10/11/2023	4,992,211		14,953
	TAMPA ELECTRIC COMPANY	%	09/13/2023	0.000	10/13/2023	9,981,433		27,850
	TAMPA ELECTRIC COMPANY	%	09/21/2023	0.000	10/18/2023	14,960,475		23,250
	TELSTRA GROUP LTD	%	09/29/2023	0.000	10/10/2023	2,296,838		703
	UNION ELECTRIC CO	%	09/29/2023	0.000	10/02/2023	9,998,489		3,022
	VIRGINIA ELECTRIC AND POWER COMPAN	%	08/22/2023	0.000	10/11/2023	3,968,938		24,248

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
	VIRGINIA ELECTRIC AND POWER COMPAN	%	08/28/2023	0.000	10/16/2023	20,502,735		107,134
	VIRGINIA ELECTRIC AND POWER COMPAN	%	09/08/2023	0.000	10/23/2023	19,933,511		69,511
	VIRGINIA ELECTRIC AND POWER COMPAN	%	09/13/2023	0.000	10/30/2023	5,450,831		15,002
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						751,497,171		1,696,067
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						751,497,171		1,696,067
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						1,083,301,091		2,627,710
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						1,083,301,091		2,627,710
09248U-71-8	BLCKRCK LQDTY T FUND CL INTL	%	12/01/2022	5.230				2,744
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO								2,744
262006-82-8	DREYFUS GOVT CASH MGMT-BOLD	%	12/22/2022	5.220				28,091
BAS156-B6-1	INDIRECT SEC LEND REINVESTMENT MMF	%	09/30/2023	0.000		38,202,000		
09248U-55-1	BLACKROCK TREASURY TRUST	%	12/22/2022	5.230			1,589	414
26188J-20-6	DREYFUS CASH MANAGEMENT INST	%	09/25/2018	5.300				
38141W-27-3	GOLDMAN SACHS FIN SQ GOVT FS	%	12/13/2022	5.240				93,956
857492-70-6	STATE STR INSTI US GOVT CL INST	%	09/29/2023	5.300		37,350,550	113,058	
85749P-10-1	STATE STREET CL INST LIQUID RSV	%	09/25/2023	5.440		12,870,241	686,891	
90262Y-86-9	UBS SLCT PRIME PREFERRED	%	09/27/2023	5.440		151,717,300	850,783	
8309999999. Subtotal - All Other Money Market Mutual Funds						240,140,090	1,652,322	122,461
	ALLSTATE SHORT TERM POOL LLC	%	12/30/2022	5.210		668,310,999	1,206,672	2,192,170
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						668,310,999	1,206,672	2,192,170
8609999999 - Total Cash Equivalents						1,991,752,180	2,858,993	4,945,085