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HEALTH QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023
OF THE CONDITION AND AFFAIRS OF THE

Community Insurance Company

NAIC Group Code 0671 (Current) 0671 (Prior) NAIC Company Code 10345 Employer's ID Number 31-1440175

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Licensed as business type: Property/Casualty

Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 07/08/1995 Commenced Business 10/01/1995

Statutory Home Office 4361 Irwin Simpson Road (Street and Number), Mason, OH, US 45040-9498 (City or Town, State, Country and Zip Code)

Main Administrative Office 4361 Irwin Simpson Road (Street and Number)
Mason, OH, US 45040-9498 (City or Town, State, Country and Zip Code), 513-872-8100 (Area Code) (Telephone Number)

Mail Address N17 W24222 Riverwood Drive, Suite 300 (Street and Number or P.O. Box), Waukesha, WI, US 53188 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records N17 W24222 Riverwood Drive, Suite 300 (Street and Number)
Waukesha, WI, US 53188 (City or Town, State, Country and Zip Code), 800-331-1476 (Area Code) (Telephone Number)

Internet Website Address www.elevancehealth.com

Statutory Statement Contact Jill M. Waddell (Name), 262-202-1569 (Area Code) (Telephone Number)
jill.waddell@elevancehealth.com (E-mail Address), 262-523-4945 (FAX Number)

OFFICERS

President/Chairperson	Jane Marie Peterson	Vice President/Treasurer	Vincent Edward Scher
Secretary	Kathleen Susan Kiefer	Assistant Secretary	Kristin Kim Cherie Howard

OTHER

Eric (Rick) Kenneth Noble, Assistant Treasurer	Kristen Louise Metzger, Vice President	Bradley Scott Jackson, Medical Director
Gregory Alfonso LaManna, Vice President and Medicaid Plan President		

DIRECTORS OR TRUSTEES

Laurie Helm Benintendi	Ronald William Penczek	Bradley Scott Jackson
Jane Marie Peterson	Vincent Edward Scher #	

State of Indiana
County of Marion
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.

DocuSigned by: Jane Peterson 283A17CE53F54BC...	DocuSigned by: Kathy Kiefer D85175EE05784B1...	DocuSigned by: Vincent E. Scher A85A33722D4143E...
Jane Marie Peterson President/Chairperson	Kathleen Susan Kiefer Secretary	Vincent Edward Scher Vice President/Treasurer

Subscribed and sworn to before me this 27th day of October 2023

Louanna Stiner
Executive Admin Assistant
06/29/31

LOUANNA STINER
Notary Public - Seal
Marion County - State of Indiana
Commission Number NP0749866
My Commission Expires Jun 29, 2031

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	1,833,910,562		1,833,910,562	1,653,183,481
2.	Stocks:				
	2.1 Preferred stocks			0	0
	2.2 Common stocks	3,225,179		3,225,179	5,099,935
3.	Mortgage loans on real estate:				
	3.1 First liens	206,575,000		206,575,000	75,980,000
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)			0	0
	4.2 Properties held for the production of income (less $ .... encumbrances)			0	0
	4.3 Properties held for sale (less $ .... encumbrances)			0	0
5.	Cash ($ (169,484,671)), cash equivalents ($ 592,600,000) and short-term investments ($ 2,835,539)	425,950,868		425,950,868	(171,672,743)
6.	Contract loans (including $ .... premium notes)			0	0
7.	Derivatives			0	0
8.	Other invested assets	60,896,681		60,896,681	63,765,236
9.	Receivables for securities	5,584,552	771,353	4,813,199	2,646,152
10.	Securities lending reinvested collateral assets	114,799,602		114,799,602	72,724,060
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	2,650,942,444	771,353	2,650,171,091	1,701,726,120
13.	Title plants less $ .... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	15,238,663	12,558	15,226,105	13,521,183
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	162,319,063	1,241,282	161,077,781	127,701,979
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 147,955,518 earned but unbilled premiums)	147,955,518		147,955,518	130,272,270
	15.3 Accrued retrospective premiums ($ 556,112) and contracts subject to redetermination ($ 173,172,603)	173,728,715		173,728,715	139,683,503
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	29,779,502		29,779,502	31,625,464
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts			0	2,025,253
17.	Amounts receivable relating to uninsured plans	376,411,890	39,977,271	336,434,619	346,114,925
18.1	Current federal and foreign income tax recoverable and interest thereon	5,800,077		5,800,077	22,067,441
18.2	Net deferred tax asset	109,105,241	19,805,128	89,300,113	57,159,342
19.	Guaranty funds receivable or on deposit	1,675,629		1,675,629	1,675,629
20.	Electronic data processing equipment and software			0	0
21.	Furniture and equipment, including health care delivery assets ($ ....)	17,442,329	17,442,329	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates			0	203,926,445
24.	Health care ($ 104,879,926) and other amounts receivable	180,478,098	75,598,172	104,879,926	94,796,131
25.	Aggregate write-ins for other than invested assets	330,533,477	88,093,806	242,439,670	228,687,418
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,201,410,645	242,941,899	3,958,468,746	3,100,983,104
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	4,201,410,645	242,941,899	3,958,468,746	3,100,983,104
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Investments in corporate-owned life insurance	241,645,736		241,645,736	227,692,495
2502.	Other miscellaneous accounts receivable	4,493,195	3,736,972	756,223	628,467
2503.	Bluecard receivables	37,711		37,711	366,457
2598.	Summary of remaining write-ins for Line 25 from overflow page	84,356,834	84,356,834	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	330,533,477	88,093,806	242,439,670	228,687,418

LIABILITIES, CAPITAL AND SURPLUS

		Current Period			Prior Year
		1 Covered	2 Uncovered	3 Total	4 Total
1.	Claims unpaid (less $ 61,856,100 reinsurance ceded)	1,016,445,924	31,066,749	1,047,512,674	994,750,933
2.	Accrued medical incentive pool and bonus amounts	75,890,454		75,890,454	79,263,935
3.	Unpaid claims adjustment expenses	24,838,352		24,838,352	26,057,642
4.	Aggregate health policy reserves, including the liability of $ 2,973,014 for medical loss ratio rebate per the Public Health Service Act	93,530,606		93,530,606	55,435,655
5.	Aggregate life policy reserves			0	0
6.	Property/casualty unearned premium reserve			0	0
7.	Aggregate health claim reserves			0	0
8.	Premiums received in advance	425,929,206		425,929,206	53,182,373
9.	General expenses due or accrued	117,751,549		117,751,549	121,503,016
10.1	Current federal and foreign income tax payable and interest thereon (including $ on realized gains (losses))	0		0	0
10.2	Net deferred tax liability			0	0
11.	Ceded reinsurance premiums payable	27,224,080		27,224,080	38,069,448
12.	Amounts withheld or retained for the account of others	14,341,881		14,341,881	45,835,259
13.	Remittances and items not allocated	43,220,608		43,220,608	41,253,592
14.	Borrowed money (including $ current) and interest thereon $ (including $ current)	0		0	0
15.	Amounts due to parent, subsidiaries and affiliates	114,436,632		114,436,632	0
16.	Derivatives			0	0
17.	Payable for securities	31,213,808		31,213,808	8,466,542
18.	Payable for securities lending	114,799,602		114,799,602	72,724,060
19.	Funds held under reinsurance treaties (with $ authorized reinsurers, $ unauthorized reinsurers and $ certified reinsurers)			0	0
20.	Reinsurance in unauthorized and certified ($) companies			0	0
21.	Net adjustments in assets and liabilities due to foreign exchange rates			0	0
22.	Liability for amounts held under uninsured plans	234,755,710		234,755,710	115,103,480
23.	Aggregate write-ins for other liabilities (including $ 35,488,989 current)	58,058,298	0	58,058,298	108,713,660
24.	Total liabilities (Lines 1 to 23)	2,392,436,710	31,066,749	2,423,503,460	1,760,359,595
25.	Aggregate write-ins for special surplus funds	XXX	XXX	1,553,748	1,931,686
26.	Common capital stock	XXX	XXX	1,142,307	1,142,307
27.	Preferred capital stock	XXX	XXX		
28.	Gross paid in and contributed surplus	XXX	XXX	395,393,523	395,393,523
29.	Surplus notes	XXX	XXX		
30.	Aggregate write-ins for other than special surplus funds	XXX	XXX	0	0
31.	Unassigned funds (surplus)	XXX	XXX	1,136,875,708	942,155,993
32.	Less treasury stock, at cost:				
	32.1 shares common (value included in Line 26 $)	XXX	XXX		
	32.2 shares preferred (value included in Line 27 $)	XXX	XXX		
33.	Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	1,534,965,286	1,340,623,509
34.	Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	3,958,468,746	3,100,983,104
	DETAILS OF WRITE-INS				
2301.	Escheat liabilities	35,839,821		35,839,821	39,533,928
2302.	Other accrued expenses - non trade	14,732,017		14,732,017	13,658,207
2303.	Performance guaranty	7,486,460		7,486,460	6,233,650
2398.	Summary of remaining write-ins for Line 23 from overflow page	0	0	0	49,287,875
2399.	Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	58,058,298	0	58,058,298	108,713,660
2501.	Deferred gain on sale-leaseback transactions	XXX	XXX	1,553,748	1,931,686
2502.		XXX	XXX		
2503.		XXX	XXX		
2598.	Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	XXX	XXX	1,553,748	1,931,686
3001.		XXX	XXX		
3002.		XXX	XXX		
3003.		XXX	XXX		
3098.	Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099.	Totals (Lines 3001 through 3003 plus 3098)(Line 30 above)	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

		Current Year To Date 1 Uncovered	2 Total	Prior Year To Date 3 Total	Prior Year Ended December 31 4 Total
1.	Member Months	XXX	21,660,958	23,712,998	31,631,604
2.	Net premium income (including $ non-health premium income)	XXX	7,104,604,373	6,971,309,006	9,236,280,911
3.	Change in unearned premium reserves and reserve for rate credits	XXX	(28,252,383)	(16,536,772)	(18,096,727)
4.	Fee-for-service (net of $ medical expenses)	XXX			
5.	Risk revenue	XXX	363,410,796	329,711,455	444,917,409
6.	Aggregate write-ins for other health care related revenues	XXX	0	0	0
7.	Aggregate write-ins for other non-health revenues	XXX	0	0	0
8.	Total revenues (Lines 2 to 7)	XXX	7,439,762,786	7,284,483,689	9,663,101,593
	Hospital and Medical:				
9.	Hospital/medical benefits		4,479,490,154	4,482,080,646	5,945,387,197
10.	Other professional services		493,833,824	433,706,932	646,337,141
11.	Outside referrals	152,820,574	152,820,574	171,939,540	188,590,748
12.	Emergency room and out-of-area	35,398,209	483,731,484	406,748,328	698,056,876
13.	Prescription drugs		677,465,763	895,906,779	1,121,399,820
14.	Aggregate write-ins for other hospital and medical	0	0	0	0
15.	Incentive pool, withhold adjustments and bonus amounts		131,138,173	84,160,005	135,967,439
16.	Subtotal (Lines 9 to 15)	188,218,783	6,418,479,972	6,474,542,230	8,735,739,221
	Less:				
17.	Net reinsurance recoveries		265,682,721	263,505,383	350,629,565
18.	Total hospital and medical (Lines 16 minus 17)	188,218,783	6,152,797,251	6,211,036,847	8,385,109,656
19.	Non-health claims (net)				
20.	Claims adjustment expenses, including $ 126,099,281 cost containment expenses		220,879,378	179,516,586	308,987,451
21.	General administrative expenses		547,539,003	562,688,233	718,844,908
22.	Increase in reserves for life and accident and health contracts (including $ increase in reserves for life only)		2,990,166	(1,304,642)	(1,833,857)
23.	Total underwriting deductions (Lines 18 through 22)	188,218,783	6,924,205,798	6,951,937,024	9,411,108,158
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	515,556,988	332,546,665	251,993,435
25.	Net investment income earned		85,414,649	46,553,076	67,996,600
26.	Net realized capital gains (losses) less capital gains tax of $ (7,584,230)		(24,416,648)	(24,283,284)	(30,579,326)
27.	Net investment gains (losses) (Lines 25 plus 26)	0	60,998,001	22,269,792	37,417,274
28.	Net gain or (loss) from agents' or premium balances charged off [(amount recovered $) (amount charged off $ 681,881)]		(681,881)	(601,150)	(771,084)
29.	Aggregate write-ins for other income or expenses	0	23,842,810	19,880,538	27,956,437
30.	Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	599,715,918	374,095,845	316,596,062
31.	Federal and foreign income taxes incurred	XXX	166,391,745	72,244,259	45,356,132
32.	Net income (loss) (Lines 30 minus 31)	XXX	433,324,173	301,851,586	271,239,930
	DETAILS OF WRITE-INS				
0601.		XXX			
0602.		XXX			
0603.		XXX			
0698.	Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0	0
0699.	Totals (Lines 0601 through 0603 plus 0698)(Line 6 above)	XXX	0	0	0
0701.		XXX			
0702.		XXX			
0703.		XXX			
0798.	Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0	0
0799.	Totals (Lines 0701 through 0703 plus 0798)(Line 7 above)	XXX	0	0	0
1401.					
1402.					
1403					
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	0	0	0	0
2901.	Change in cash surrender value of investment in corporate-owned life insurance		15,503,646	16,908,016	22,679,427
2902.	Miscellaneous income (expense)		8,339,164	2,972,522	5,277,010
2903					
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	23,842,810	19,880,538	27,956,437

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	CAPITAL AND SURPLUS ACCOUNT			
33.	Capital and surplus prior reporting year	1,340,623,509	1,004,922,702	1,004,922,702
34.	Net income or (loss) from Line 32	433,324,173	301,851,586	271,239,930
35.	Change in valuation basis of aggregate policy and claim reserves			
36.	Change in net unrealized capital gains (losses) less capital gains tax of $ 3,937,848	14,813,809	(33,313,023)	(27,798,552)
37.	Change in net unrealized foreign exchange capital gain or (loss)			
38.	Change in net deferred income tax	42,149,961	18,767,070	8,819,458
39.	Change in nonadmitted assets	(30,342,006)	(118,563,891)	(116,056,111)
40	Change in unauthorized and certified reinsurance	0	0	0
41.	Change in treasury stock	0	0	0
42.	Change in surplus notes	0	0	0
43.	Cumulative effect of changes in accounting principles			
44.	Capital Changes:			
	44.1 Paid in			0
	44.2 Transferred from surplus (Stock Dividend)	0	0	0
	44.3 Transferred to surplus			
45.	Surplus adjustments:			
	45.1 Paid in	0	0	200,000,000
	45.2 Transferred to capital (Stock Dividend)			
	45.3 Transferred from capital			
46.	Dividends to stockholders	(271,200,000)		
47.	Aggregate write-ins for gains or (losses) in surplus	5,595,840	(377,939)	(503,918)
48.	Net change in capital & surplus (Lines 34 to 47)	194,341,777	168,363,803	335,700,807
49.	Capital and surplus end of reporting period (Line 33 plus 48)	1,534,965,286	1,173,286,505	1,340,623,509
	DETAILS OF WRITE-INS			
4701.	Change in Medicare supplement reserving methodology	5,973,779		
4702.	Deferred gain on sale-leaseback activity	(377,939)	(377,939)	(503,918)
4703.				
4798.	Summary of remaining write-ins for Line 47 from overflow page	0	0	0
4799.	Totals (Lines 4701 through 4703 plus 4798)(Line 47 above)	5,595,840	(377,939)	(503,918)

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	7,398,455,826	7,184,710,480	9,124,622,351
2.	Net investment income	80,932,133	50,250,203	69,824,967
3.	Miscellaneous income	363,410,796	329,711,455	444,917,409
4.	Total (Lines 1 to 3)	7,842,798,755	7,564,672,138	9,639,364,727
5.	Benefit and loss related payments	6,124,454,055	5,908,868,962	8,103,332,074
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	629,627,978	552,589,233	930,562,508
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ (7,584,230) tax on capital gains (losses)	142,540,151	49,388,449	50,931,774
10.	Total (Lines 5 through 9)	6,896,622,184	6,510,846,644	9,084,826,356
11.	Net cash from operations (Line 4 minus Line 10)	946,176,571	1,053,825,494	554,538,371
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	644,741,236	457,253,536	514,108,798
	12.2 Stocks	3,220,056	2,207,514	2,093,677
	12.3 Mortgage loans	0	319,500	319,500
	12.4 Real estate	0	0	0
	12.5 Other invested assets	1,672,640	8,569,696	9,328,726
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(1,406)	(102,120)	(72,966)
	12.7 Miscellaneous proceeds	22,747,266	529,846	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	672,379,792	468,777,972	525,777,735
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	834,237,017	723,546,055	840,152,329
	13.2 Stocks	702,059	577,350	465,351
	13.3 Mortgage loans	130,595,000	39,770,000	66,280,000
	13.4 Real estate	0	0	0
	13.5 Other invested assets	1,523,091	307,154	400,106
	13.6 Miscellaneous applications	44,697,889	57,287,276	28,469,243
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,011,755,056	821,487,835	935,767,029
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(339,375,264)	(352,709,863)	(409,989,294)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	200,000,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	271,200,000	0	0
	16.6 Other cash provided (applied)	262,022,304	(121,794,229)	(151,007,841)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(9,177,696)	(121,794,229)	48,992,159
	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)	597,623,611	579,321,402	193,541,236
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	(171,672,743)	(365,213,979)	(365,213,979)
	19.2 End of period (Line 18 plus Line 19.1)	425,950,868	214,107,423	(171,672,743)

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

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13	14
		2	3											
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health	Other Non-Health
Total Members at end of:														
1. Prior Year	2,640,223	45,478	356,251	70,710	478,954	264,898	161,492	288,243	252,203	0	0	0	721,994	0
2. First Quarter	2,440,491	77,024	294,650	69,605	458,407	248,054	162,812	295,275	265,875	0	0	0	568,789	0
3. Second Quarter	2,403,454	82,034	287,876	69,961	453,688	243,413	163,539	294,408	255,789	0	0	0	552,746	0
4. Third Quarter	2,351,380	90,336	286,508	70,157	444,209	239,209	164,636	294,194	232,923	0	0	0	529,208	
5. Current Year	0													
6. Current Year Member Months	21,660,958	725,791	2,623,307	628,728	4,082,981	2,200,015	1,470,904	2,653,445	2,286,109	0	0	0	4,989,678	
Total Member Ambulatory Encounters for Period:														
7 Physician	8,207,138	316,265	1,530,552	713,583			1,125,264	3,667,209	854,265					
8. Non-Physician	9,884,924	245,515	1,225,379	727,890	131,272	202,617	843,145	4,503,956	2,005,150					
9. Total	18,092,062	561,780	2,755,931	1,441,473	131,272	202,617	1,968,409	8,171,165	2,859,415	0	0	0	0	0
10. Hospital Patient Days Incurred	647,154	21,572	70,936	44,849			60,607	353,206	95,984					
11. Number of Inpatient Admissions	110,656	3,677	14,467	8,908			11,383	53,788	18,433					
12. Health Premiums Written (a)	7,375,734,824	355,869,686	1,427,588,802	131,145,982	22,382,865	55,127,527	1,123,320,661	3,165,434,628	942,341,384				152,523,289	
13. Life Premiums Direct	0													
14. Property/Casualty Premiums Written	0													
15. Health Premiums Earned	7,347,482,441	355,869,686	1,427,415,196	127,614,984	22,382,865	55,127,527	1,123,320,661	3,140,886,849	942,341,384				152,523,289	
16. Property/Casualty Premiums Earned	0													
17. Amount Paid for Provision of Health Care Services	6,359,388,820	259,586,862	1,188,699,515	102,724,501	15,895,019	44,299,419	1,039,835,783	2,675,995,906	639,037,838				393,313,977	
18. Amount Incurred for Provision of Health Care Services	6,418,479,973	283,026,284	1,128,984,818	103,326,155	15,706,010	44,199,811	1,066,462,842	2,674,555,189	703,674,519				398,544,345	

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 3,165,434,628

CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims Unpaid (Reported)						
0299999 Aggregate accounts not individually listed-uncovered	4,297,625	92,995	4,433	2,925	6,851	4,404,829
0399999 Aggregate accounts not individually listed-covered	184,287,056	3,210,844	153,044	100,982	260,267	188,012,193
0499999 Subtotals	188,584,681	3,303,839	157,477	103,907	267,118	192,417,022
0599999 Unreported claims and other claim reserves						916,951,752
0699999 Total amounts withheld						
0799999 Total claims unpaid						1,109,368,774
0899999 Accrued medical incentive pool and bonus amounts						75,890,454

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1	2	3	4		
Line of Business	On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid Dec. 31 of Prior Year	On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical) individual	16,909,365	241,778,891	3,754,944	53,714,532	20,664,309	34,197,194
2. Comprehensive (hospital and medical) group	143,846,924	1,044,147,818	24,268,465	179,084,585	168,115,389	262,429,145
3. Medicare Supplement	15,001,911	87,873,772	159,623	16,920,346	15,161,534	16,478,315
4. Dental Only	3,340,961	40,943,487	316,211	4,056,132	3,657,172	4,471,951
5. Vision Only	847,999	10,706,393	8,699	744,917	856,698	942,625
6. Federal Employees Health Benefits Plan	137,066,533	589,185,828	8,788,965	135,183,345	145,855,498	125,193,718
7. Title XVIII - Medicare	166,979,967	2,396,131,080	(510,927)	293,927,217	166,469,040	291,990,189
8 Title XIX - Medicaid	152,042,202	546,137,754	19,894,013	214,391,048	171,936,215	171,603,908
9. Credit A&H	0	0	0	0	0	0
10. Disability Income	0	0	0	0	0	0
11. Long-term care	0	0	0	0	0	0
12. Other health	16,437,479	382,409,998	5,483,529	87,327,031	21,921,008	87,443,889
13. Health subtotal (Lines 1 to 12)	652,473,341	5,339,315,021	62,163,522	985,349,153	714,636,863	994,750,934
14. Health care receivables (a)	21,071,744	157,780,848	0	0	21,071,744	155,961,566
15. Other non-health	0	0	0	0	0	0
16. Medical incentive pools and bonus amounts	56,570,165	77,941,490	47,807,003	28,083,450	104,377,168	79,263,936
17. Totals (Lines 13 - 14 + 15 + 16)	687,971,762	5,259,475,663	109,970,525	1,013,432,603	797,942,287	918,053,304

(a) Excludes $ 1,625,506 loans or advances to providers not yet expensed.

NOTES TO FINANCIAL STATEMENTS

For the purposes of the quarterly interim financial information, it is presumed that the users of the interim financial information have read or have access to the Annual Statement as of December 31, 2022. This presentation addresses only significant events occurring since the last Annual Statement.

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of Community Insurance Company (the "Company") have been prepared in conformity with the National Association of Insurance Commissioners' ("NAIC") *Annual Statement Instructions* and in accordance with accounting practices prescribed by the NAIC *Accounting Practices and Procedures Manual* ("NAIC SAP"), subject to any deviations prescribed or permitted by the Ohio Department of Insurance (the "Department").

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the Department is shown below:

		SSAP #	F/S Page	F/S Line #	September 30, 2023	December 31, 2022
Net Income						
(1)	Community Insurance Company state basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	$ 433,324,173	$ 271,239,930
(2)	State Prescribed Practices that is an increase/(decrease) from NAIC SAP:				—	—
(3)	State Permitted Practices that is an increase/(decrease) from NAIC SAP:				—	—
(4)	NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 433,324,173	$ 271,239,930
Surplus						
(5)	Community Insurance Company state basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	$1,534,965,286	$1,340,623,509
(6)	State Prescribed Practices that is an increase/(decrease) from NAIC SAP:				—	—
(7)	State Permitted Practices that is an increase/(decrease) from NAIC SAP:				—	—
(8)	NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$1,534,965,286	$1,340,623,509

B. Use of Estimates in the Preparation of the Financial Statements

No significant change.

C. Accounting Policies

(1) No significant change.

(2) Investment grade bonds not backed by other loans are stated at amortized cost, with amortization calculated based on the modified scientific method, using lower of yield to call or yield to maturity. Non-investment grade bonds are stated at the lower of amortized cost or fair value as determined by various third-party pricing sources.

(3) - (5) No significant change.

(6) Loan-backed securities are stated at amortized cost. Pre-payment assumptions for loan-backed securities and structured securities were obtained from broker-dealer survey values or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The retrospective adjustment method is used to value all loan-backed securities. Non-investment grade loan-backed securities are stated at the lower of amortized cost or fair value.

(7) - (19) No significant change.

D. Going Concern

Not applicable.

2. Accounting Changes and Corrections of Errors

Effective January 1, 2023, the Company adopted GAAP Accounting Standard Update (ASU) Number 2020-11 and 2018-18, *Targeted Improvements to the Accounting for Long-Duration Contracts*. The adoption of this new GAAP accounting guidance resulted in a reduction in GAAP active life reserves for Medicare Supplement products, which were previously used for statutory reporting purposes as the GAAP calculated reserves exceeded statutory reserve minimums. These reserves are now below the reserves required under NAIC SAP, therefore, the calculation for statutory active life reserves has been updated for these products to use the prescribed two-year preliminary term methodology. The financial impact of moving from the previous net level premium to the current two-year preliminary term method is $5,973,779 decrease in Aggregate Health Policy Reserves at January 1, 2023. This change in reserving methodology represents a change in accounting principle and was recorded to unassigned surplus in accordance with SSAP 3, *Accounting Changes and Corrections of Errors*.

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No significant change.

B. - C.

Not applicable.

D. Loan-Backed Securities

(1) Prepayment assumptions for single-class and multi-class mortgage-backed and asset-backed securities were obtained from broker-dealer survey values or internal estimates. The Company used various third-party pricing sources in determining the market value of its loan-backed securities.
(2) The Company did not recognize other-than-temporary impairments ("OTTI") on its loan-backed securities during the nine months ended September 30, 2023.
(3) The Company did not recognize OTTI on its loan-backed securities at September 30, 2023.
(4) All impaired securities (fair value is less than cost or amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains):

a.	The aggregate amount of unrealized losses:				
		1.	Less than 12 Months	$	(12,364,879)
		2.	12 Months or Longer	$	(56,258,563)
b.	The aggregate related fair value of securities with unrealized losses:				
		1.	Less than 12 Months	$	326,522,909
		2.	12 Months or Longer	$	398,749,561

(5) The Company's bond portfolio is sensitive to interest rate fluctuations, which impact the fair value of individual securities. Unrealized losses on bonds were primarily caused by the effects of the interest rate environment and the widening of credit spreads on certain securities. The Company currently has the ability and intent to hold these securities until their full cost can be recovered. Therefore, the Company does not believe the unrealized losses represent an OTTI at September 30, 2023.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) Not applicable.
(2) No significant change.
(3) Collateral Received

a. No significant change.

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged. $ 114,847,854

c. No significant change.

(4) Not applicable.
(5) No significant change.
(6) Not applicable.
(7) Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not enter into repurchase agreement transactions accounted for as secured borrowing at September 30, 2023.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not enter into reverse repurchase agreement transactions accounted for as a secured borrowing at September 30, 2023.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not enter into repurchase agreement transactions accounted for as a sale at September 30, 2023.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not enter into reverse repurchase agreement transactions accounted for as a sale at September 30, 2023.

J. Real Estate

Not applicable.

K. Investments in Low-Income Housing Tax Credits

Not applicable.

L. Restricted Assets

No significant change.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

The Company had no netted assets and liabilities at September 30, 2023.

O. 5GI Securities

The Company has no 5GI Securities as of September 30, 2023.

P. Short Sales

The Company did not have any short sales at September 30, 2023.

Q. Prepayment Penalty and Acceleration Fees

	General Account
(1) Number of CUSIPs	7
(2) Aggregate Amount of Investment Income $	(5,096)

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

The Company did not participate in a cash pool at September 30, 2023.

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

7. Investment Income

No significant change.

8. Derivative Instruments

Not applicable.

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

A. - F.

No significant change.

G. - H.

Not applicable.

I. Alternative Minimum Tax (AMT) Credit

On August 16, 2022, the U.S. government enacted the Inflation Reduction Act which includes a new corporate alternative minimum tax (the "Corporate AMT") of 15% on the adjusted financial statement of income ("AFSI") of corporations with average AFSI exceeding $1.0 billion over a three-year period. The Corporate AMT is effective beginning after December 31, 2022. The controlled group of corporations, of which the Company is a member, has determined it is an applicable corporation for purposes of determining if the Corporate AMT exceeds the regular federal income tax payable. The controlled group has determined that it does not expect to be subject to the Corporate AMT in 2023. The Company has determined that it would not be an applicable corporation on a stand-alone basis, therefore it does not expect to be subject to the Corporate AMT in 2023.

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

A. Nature of the Relationship

No significant change.

B. Significant Transactions for the Period

The following significant transactions took place between the Company and its affiliates:

The Board of Directors of the Company declared an ordinary dividend in the amount of $271,200,000 on August 23, 2023. The Company paid the dividend to its parent company, ATH Holding Company, LLC, on September 5, 2023.

The Company is a party to the Fair Market Value ("FMV") Services Attachment as discussed in Note 10E of the 2022 Annual Statement which was amended to add BioPlus Pharmacies as a medical service provider effective August 1, 2023.

C. Transactions with Related Parties who are not Reported on Schedule Y

No significant change.

D. Amounts Due to or from Related Parties

At September 30, 2023, the Company reported no amounts due from affiliates and $114,436,632 due to affiliates. The payable balance represents intercompany transactions that will be settled in accordance with the settlement terms of the intercompany agreement.

E. Management and Service Contracts and Cost Sharing Arrangements

No significant change.

F. Guarantees or Contingencies for Related Parties

The Company did not enter into guarantees or undertakings for the benefit of an affiliate which would result in a material contingent exposure of the Company's or any affiliated insurer's assets or liabilities.

G. - O.

No significant change.

11. Debt

A. Capital Notes

Not applicable.

B. FHLB ("Federal Home Loan Bank") Agreements

(1) The Company is a member of the Federal Home Loan Bank of Cincinnati ("FHLBC"). Through its membership, the Company has conducted business activity (borrowings) with the FHLBC. It is part of the Company’s strategy to utilize these funds as working capital. The Company has determined the actual maximum borrowing capacity as $209,462,634. The Company calculated this amount in accordance with current FHLBC capital stock.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current year

		Total
(a)	Membership stock - Class A	$ —
(b)	Membership stock - Class B	2,480,786
(c)	Activity stock	—
(d)	Excess stock	14
(e)	Aggregate total (a+b+c+d)	$ 2,480,800
(f)	Actual or estimated borrowing capacity as determined by the insurer	$ 209,462,634

2. Prior year-end

		Total
(a)	Membership stock - Class A	$ —
(b)	Membership stock - Class B	1,883,924
(c)	Activity stock	—
(d)	Excess stock	1,952,076
(e)	Aggregate total (a+b+c+d)	$ 3,836,000
(f)	Actual or estimated borrowing capacity as determined by the insurer	$ 231,627,746

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)

11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

			Eligible for Redemption			
	1	2	3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$ —	$ —	$ —	$ —	$ —	$ —
2. Class B	$ 2,480,786	$ 2,480,786	$ —	$ —	$ —	$ —

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)

11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (column 1)

(3) Collateral Pledged to FHLB

a. Amount pledged as of reporting date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total Collateral Pledged	$ 219,145,194	$ 261,350,764	$ —
2. Prior Year Total Collateral Pledged	$ 237,588,705	$ 269,467,255	$ —

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3, respectively)

11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns1, 2 and 3, respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total Maximum Collateral Pledged	$ 245,255,703	$ 272,938,241	$ —
2. Prior Year Total Maximum Collateral Pledged	$ 251,552,140	$ 269,467,255	$ —

(4) Borrowing from FHLB

a. Amount as of the reporting date

	Total	Funding Agreements Reserves Established
1. Current Year		
(a) Debt	$ —	XXX
(b) Funding agreements	—	$ —
(c) Other	—	XXX
(d) Aggregate total (a+b+c)	$ —	$ —
2. Prior Year		
(a) Debt	$ —	XXX
(b) Funding agreements	—	$ —
(c) Other	—	XXX
(d) Aggregate total (a+b+c)	$ —	$ —

b. Maximum amount during reporting period (current year)

	Total
1. Debt	$ —
2. Funding agreements	—
3. Other	—
4. Aggregate total (Line 1+2+3)	$ —

11B(4)b4 should be equal to or greater than 11B(4)a1(d)

c. FHLB - Prepayment obligations

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

C. All Other Debt

The Company had no other debt outstanding at September 30, 2023.

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

A. Defined Benefit Plan

Not applicable.

B. Not applicable.

C. Not applicable.

D. Not applicable.

E. Defined Contribution Plans

Not applicable.

F. Multiemployer Plans

The Company does not participate in a multiemployer plan.

G. Consolidated/Holding Company Plans

No significant change.

H. Post Employment Benefits and Compensated Absences

Not applicable.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

Not applicable.

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

A. - H.

No significant change.

I. Changes in Special Surplus Funds

The change in balances of special surplus funds from the prior year is due to the Company’s sale-leaseback transaction.

J. - M.

No significant change.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

No significant change.

B. Assessments

(1) The Company is subject to guaranty fund and other assessments by the state(s) in which it writes business. Guaranty fund assessments are accrued at the time of insolvencies. Other assessments are accrued either at the time of the assessment or at the time the losses are incurred.

(2) Guaranty Fund Assets Recognized Reconciliation

a.	Guaranty fund assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$ 1,675,629
b.	Decreases current year:	
	Policy surcharges collected	—
	Policy surcharges charged off	—
	Premium tax offset applied	—
	Recovery adjustment	—
c.	Increases current year:	
	Policy surcharges recognized	—
	Premium tax offset recognized	—
d.	Guaranty fund assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$ 1,675,629

(3) Guaranty Fund Liabilities and Assets Related to Insolvencies of Entities That Wrote Long-Term Care Contracts

a. Discount Rate Applied 3.5%

b. The Undiscounted and Discounted Amount of the Guaranty Fund Assessments and Related Assets by Insolvency:

	Guaranty Fund Assessment		Related Assets	
Name of the Insolvency	**Undiscounted**	**Discounted**	**Undiscounted**	**Discounted**
Penn Treaty Network America Insurance Company and its subsidiary, American Network Insurance Company (collectively "Penn Treaty")	$ 14,193,960	$ 9,859,565	$ 4,151,883	$ 1,675,629

c. Number of Jurisdictions, Ranges of Years Used to Discount and Weighted Average Number of Years of the Discounting Time Period for Payables and Recoverables by Insolvency:

	Payables			Recoverables		
Name of the Insolvency	**Number of Jurisdictions**	**Range of Years**	**Weighted Average Number of Years**	**Number of Jurisdictions**	**Range of Years**	**Weighted Average Number of Years**
Penn Treaty	1	1 - 16	8.5	1	1 - 22	7.9

C. - F.

No significant change.

15. Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfer and Servicing of Financial Assets

(1) The Company participates in a securities lending program whereby marketable securities in its investment portfolio are transferred to independent brokers or dealers. At September 30, 2023 the fair value of securities loaned was $112,132,891 and the carrying value of securities loaned was $118,422,702.

(2) - (7) Not applicable.

C. Wash Sales

(1) In the course of the Company's asset management, securities may be sold and reacquired within 30 days of the sale date to enhance the yield on the investments.

(2) At September 30, 2023, there were no wash sales involving securities with an NAIC designation of 3 or below or unrated.

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

A. Administrative Services Only Plans

No significant change.

B. Administrative Services Contract Plans

No significant change.

C. Medicare or Other Similarly Structured Cost-Based Reimbursement Contract

No significant change.

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

Not applicable.

20. Fair Value Measurements

A.

(1) Fair Value Measurement at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds					
Industrial and misc	$ —	$ 61,032,479	$ 9,491,349	$ —	$ 70,523,828
Bank loans	—	657,959	4,561,967	—	5,219,926
Hybrid securities	—	245,808	—	—	245,808
Total bonds	$ —	$ 61,936,246	$ 14,053,316	$ —	$ 75,989,562
Common stock					
Industrial and misc	$ 17,105	$ 207,272	$ 3,000,802	$ —	$ 3,225,179
Total common stocks	$ 17,105	$ 207,272	$ 3,000,802	$ —	$ 3,225,179
Short-term invested assets					
Industrial and misc	$ —	$ 236,602	$ —	$ —	$ 236,602
Total short-term invested assets	$ —	$ 236,602	$ —	$ —	$ 236,602
Cash equivalents					
Industrial and miscellaneous money market funds	$585,000,000	$ —	$ —	$ —	$ 585,000,000
Total cash equivalents	$585,000,000	$ —	$ —	$ —	$ 585,000,000
Total assets at fair value/NAV	$585,017,105	$ 62,380,120	$ 17,054,118	$ —	$ 664,451,343

(2) Fair Value Measurement in (Level 3) of the Fair Value Hierarchy

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Bonds										
Industrial and misc	$ 9,075,501	$ —	$ —	$ —	$ (83,014)	$ 498,862	$ —	$ —	$ —	$ 9,491,349
Bank loans	—	307,200	—	59	(26,656)	4,282,485	—	(1,121)	—	4,561,967
Common stock										
Industrial and misc	2,817,129	—	—	(30,323)	134,040	242,511	—	(162,555)	—	3,000,802
Other Long-Term Invested Assets										
Residual tranches securities	10,854,306	—	(10,854,306)	—	—	—	—	—	—	—
Total assets	$22,746,936	$ 307,200	$ (10,854,306)	$ (30,264)	$ 24,370	$ 5,023,858	$ —	$ (163,676)	$ —	$ 17,054,118

(3) The Company’s policy is to recognize transfers between Levels, if any, as of the beginning of the reporting period.

(4) Fair values of bonds are based on quoted market prices, where available. These fair values are obtained primarily from third party pricing services, which generally use Level 1 or Level 2 inputs, for the determination of fair value to facilitate fair value measurements and disclosures. Level 2 securities primarily include United States government securities, corporate securities, securities from states, municipalities and political subdivisions, mortgage-backed securities and certain other asset-backed securities. For securities not actively traded, the pricing services may use quoted market prices of comparable instruments or discounted cash flow analyses, incorporating inputs that are currently observable in the markets for similar securities. Inputs that are often used in the valuation methodologies include, but are not limited to, broker quotes,

benchmark yields, credit spreads, default rates and prepayment speeds. The Company has controls in place to review the pricing services' qualifications and procedures used to determine fair values. In addition, the Company periodically reviews the pricing services' pricing methodologies, data sources and pricing inputs to ensure the fair values obtained are reasonable.

Certain bonds, primarily corporate debt securities, are designated Level 3. For these securities, the valuation methodologies may incorporate broker quotes or discounted cash flow analyses using assumptions for inputs such as expected cash flows, benchmark yields, credit spreads, default rates and prepayment speeds that are not observable in the markets.

Fair values of common and preferred stock are generally designated as Level 1 and are based on quoted market prices. For certain common and preferred stock, quoted market prices for the identical security are not always available and the fair value is estimated by reference to similar securities for which quoted prices are available. These securities are designated as Level 2. Certain equity securities, including private equity securities, for which the fair value is estimated based on each security's current condition and future cash flow projections. Such securities are designated as Level 3. The fair values of these private equity securities are generally based on either broker quotes, or discounted cash flow projections using assumptions for inputs such as the weighted-average cost of capital, long-term revenue growth rates and earnings before interest, taxes, depreciation and amortization, and/or revenue multiples that are not observable in the markets.

Cash equivalents primarily consist of highly rated money market funds or bonds with original maturities of three months or less. Due to the high ratings and short-term nature, these investments are designated as Level 1. The Company also holds bonds purchased with less than three months to maturity. Fair value of these bonds are based on quoted market prices obtained from third party pricing services which generally use Level 1 or Level 2 inputs.

Mortgage Loans are carried at amortized cost. The fair values are based on discounted cash flows benchmarked against the 10 year US Treasury plus market rate spread and are designated as Level 3.

There have been no significant changes in the valuation techniques during the current period.

B. Fair Value Measurements Under Other Accounting Pronouncements

Not applicable.

C. Financial Instruments

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value ("NAV")	Not Practicable (Carrying Value)
Bonds	$ 1,708,228,658	$ 1,833,910,562	$ —	$ 1,630,865,676	$77,362,982	$ —	$ —
Unaffiliated common stock	3,225,179	3,225,179	17,105	207,272	3,000,802	—	—
Cash equivalents	592,600,000	592,600,000	585,000,000	7,600,000	—	—	—
Short-term investments	2,858,185	2,835,539	—	2,858,171	14	—	—
Securities lending collateral asset	114,847,854	114,799,602	—	114,847,854	—	—	—
Mortgage loans	179,902,204	206,575,000	—	—	179,902,204	—	—
Residual tranches securities	12,282,751	12,282,751	—	—	12,282,751	—	—

D. Not Practicable to Estimate Fair Value

There are no financial instruments that were not practicable to estimate at fair value.

E. Investments Measured at Net Asset Value

The Company has no investments measured at net asset value.

21. Other Items

No significant change.

22. Events Subsequent

Subsequent events have been considered through November 9, 2023 for the statutory statement issued on November 10, 2023. There were no events occurring subsequent to September 30, 2023 requiring recognition or disclosure.

23. Reinsurance

No significant change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. - D.

No significant change.

NOTES TO FINANCIAL STATEMENTS

E. 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)?	Yes
(2)	Impact of Risk-Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year	
a.	Permanent ACA Risk Adjustment Program Assets	
	Assets	
	1. Premium adjustments receivable due to ACA Risk Adjustment (including high risk pool payments)	$ 11,918,943
	Liabilities	
	2. Risk adjustment user fees payable for ACA Risk Adjustment	$ 157,916
	3. Premium adjustments payable due to ACA Risk Adjustment (including high risk pool premiums)	$ 32,938,335
	Operations (Revenue & Expense)	
	4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$ (23,716,151)
	5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	$ 158,038
b.	Transitional ACA Reinsurance Program	
	Assets	
	1. Amounts recoverable for claims paid due to ACA Reinsurance	$ —
	2. Amounts recoverable for claims unpaid due to ACA Reinsurance (contra liability)	$ —
	3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	$ —
	Liabilities	
	4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	$ —
	5. Ceded reinsurance premiums payable due to ACA Reinsurance	$ —
	6. Liability for amounts held under uninsured plans contributions for ACA Reinsurance	$ —
	Operations (Revenue & Expense)	
	7. Ceded reinsurance premiums due to ACA Reinsurance	$ —
	8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	$ —
	9. ACA Reinsurance contributions - not reported as ceded premium	$ —
c.	Temporary ACA Risk Corridors Program	
	Assets	
	1. Accrued retrospective premium due to ACA Risk Corridors	$ —
	Liabilities	
	2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	$ —
	Operations (Revenue & Expense)	
	3. Effect of ACA Risk Corridors on net premium income (paid/received)	$ —
	4. Effect of ACA Risk Corridors on change in reserves for rate credits	$ —

Line items where the amount is zero is due to no balance and/or no activity as of the reporting date.

NOTES TO FINANCIAL STATEMENTS

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance.

					Differences		Adjustments			Unsettled Balances as of the Reporting Date	
	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable (including high risk pool payments)	$ 5,434,340	$ —	$1,458,491	$ —	$ 3,975,849	$ —	$ 3,987,907	$ —	A	$ 7,963,756	$ —
2. Premium adjustments (payable) (including high risk pool premiums)	$ —	$16,495,450	$ —	$13,755,086	$ —	$2,740,364	$ —	$ (2,740,364)	B	$ —	$ —
3. Subtotal ACA Permanent Risk Adjustment Program	$ 5,434,340	$16,495,450	$1,458,491	$13,755,086	$ 3,975,849	$2,740,364	$ 3,987,907	$ (2,740,364)		$ 7,963,756	$ —
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	C	$ —	$ —
2. Amounts recoverable for claims unpaid (contra liability)	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	D	$ —	$ —
3. Amounts receivable relating to uninsured plans	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	E	$ —	$ —
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	F	$ —	$ —
5. Ceded reinsurance premiums payable	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	G	$ —	$ —
6 Liability for amounts held under uninsured plans	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	H	$ —	$ —
7. Subtotal ACA Transitional Reinsurance Program	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —		$ —	$ —
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	I	$ —	$ —
2. Reserve for rate credits or policy experience rating refunds	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	J	$ —	$ —
3. Subtotal ACA Risk Corridors Program	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —		$ —	$ —
d. Total for ACA Risk Sharing Provisions	$ 5,434,340	$16,495,450	$1,458,491	$13,755,086	$ 3,975,849	$2,740,364	$ 3,987,907	$ (2,740,364)		$ 7,963,756	$ —

Explanations of adjustments

A Adjustments were made to reflect the ending balance in the Centers for Medicare & Medicaid Services "Summary Report on Permanent Risk Adjustment Transfers for the 2022 Benefit Year."

B Adjustments were made to reflect the ending balance in the Centers for Medicare & Medicaid Services “Summary Report on Permanent Risk Adjustment Transfers for the 2022 Benefit Year.”

C Not applicable.

D Not applicable.

E Not applicable.

F Not applicable.

G Not applicable.

H Not applicable.

I Not applicable.

J Not applicable.

(4) Not applicable.

(5) Not applicable.

25. Change in Incurred Claims and Claim Adjustment Expenses

A. The estimated cost of claims and claim adjustment expense attributable to insured events of prior years decreased by $120,122,394 during 2023. This is approximately 12.7% of unpaid claims and claim adjustment expenses, net of healthcare receivables, of $944,110,943 as of December 31, 2022. The redundancy reflects the decreases in estimated claims and claims adjustment expenses as a result of claims payment during the year, and as additional information is received regarding claims incurred prior to 2023. Recent claim development trends are also taken into account in evaluating the overall adequacy of unpaid claims and unpaid claim adjustment expense.

B. There were no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

Not applicable.

28. Health Care Receivables

No significant change.

29. Participating Policies

Not applicable.

30. Premium Deficiency Reserves

The Company did not record any premium deficiency reserves at September 30, 2023.

31. Anticipated Salvage and Subrogation

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

1.2 If yes, has the report been filed with the domiciliary state? ...... Yes [X] 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. 0001156039

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ...... Yes [ ] No [X]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ...... Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.
......

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2022

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. 12/31/2017

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). 05/23/2019

6.4 By what department or departments?
Ohio Department of Insurance ......

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 [ ] No [X]

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

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 [ ] No [X]

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 [ ] No [X]

11.2 If yes, give full and complete information relating thereto:

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

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

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

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	$ 0	$
14.22 Preferred Stock	$ 0	$
14.23 Common Stock	$ 0	$
14.24 Short-Term Investments	$ 0	$
14.25 Mortgage Loans on Real Estate	$ 0	$
14.26 All Other	$ 0	$
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 0	$ 0
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 [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ...... Yes [ ] 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. ...... $ 114,847,854

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ...... $ 114,799,602

16.3 Total payable for securities lending reported on the liability page. ...... $ 114,799,602

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
JP Morgan Chase Bank, N.A	383 Madison Ave, New York, NY 10179

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
Elevance Health, Inc.	I
Ares Management LLC	U
Bain Capital Credit, LP	U
BlackRock Financial Management	U
Loomis, Sayles & Company, LP	U
NB Alternatives Advisers LLC	U
Pacific Investment Management Company	U
R4CF Mortgage	U
Western Asset Management	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
130074	Ares Management LLC	549300Z3CV0BET4MRT08	Securities Exchange Commission	NO
134852	Bain Capital Credit, LP	WBY05W75IL9CPDJW0453	Securities Exchange Commission	NO
107105	BlackRock Financial Management	549300LVXYIVJKE13M84	Securities Exchange Commission	NO
105377	Loomis, Sayles & Company, LP	JIZPN2RX3UMNOYIDI313	Securities Exchange Commission	NO
149822	NB Alternatives Advisers LLC	549300DBQULCAC1K1E25	Securities Exchange Commission	NO
104559	Pacific Investment Management Company	549300KGPYQZXGMYYN38	Securities Exchange Commission	NO
	R4CF Mortgage		Securities Exchange Commission	NO
110441	Western Asset Management	549300C5A561UXUICN46	Securities Exchange Commission	NO

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

18.2 If no, list exceptions:

....

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

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

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 - HEALTH

1. Operating Percentages:

    1.1 A&H loss percent .... 88.7 %

    1.2 A&H cost containment percent .... 1.8 %

    1.3 A&H expense percent excluding cost containment expenses .... 9.1 %

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

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

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

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

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

3.1 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 S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only								
States, etc.	Active Status (a)	2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 CHIP Title XXI	6 Federal Employees Health Benefits Program Premiums	7 Life and Annuity Premiums & Other Considerations	8 Property/ Casualty Premiums	9 Total Columns 2 Through 8	10 Deposit-Type Contracts
1. Alabama AL	N								0	
2. Alaska AK	N								0	
3. Arizona AZ	N								0	
4. Arkansas AR	N								0	
5. California CA	N								0	
6. Colorado CO	N								0	
7. Connecticut CT	N								0	
8. Delaware DE	N								0	
9. District of Columbia DC	N								0	
10. Florida FL	N								0	
11. Georgia GA	N								0	
12. Hawaii HI	N								0	
13. Idaho ID	N								0	
14. Illinois IL	N								0	
15. Indiana IN	L	4,084,738	101,550,210						105,634,948	
16. Iowa IA	N								0	
17. Kansas KS	N								0	
18. Kentucky KY	N								0	
19. Louisiana LA	N								0	
20. Maine ME	N								0	
21. Maryland MD	N								0	
22. Massachusetts MA	N								0	
23. Michigan MI	N								0	
24. Minnesota MN	N								0	
25. Mississippi MS	N								0	
26. Missouri MO	N								0	
27. Montana MT	N								0	
28. Nebraska NE	N								0	
29. Nevada NV	N								0	
30. New Hampshire NH	N								0	
31. New Jersey NJ	N								0	
32. New Mexico NM	N								0	
33. New York NY	N								0	
34. North Carolina NC	N								0	
35. North Dakota ND	N								0	
36. Ohio OH	L	2,140,553,413	3,063,884,418	942,341,384		1,123,320,661			7,270,099,876	
37. Oklahoma OK	N								0	
38. Oregon OR	N								0	
39. Pennsylvania PA	N								0	
40. Rhode Island RI	N								0	
41. South Carolina SC	N								0	
42. South Dakota SD	N								0	
43. Tennessee TN	N								0	
44. Texas TX	N								0	
45. Utah UT	N								0	
46. Vermont VT	N								0	
47. Virginia VA	N								0	
48. Washington WA	N								0	
49. West Virginia WV	N								0	
50. Wisconsin WI	N								0	
51. Wyoming WY	N								0	
52. American Samoa AS	N								0	
53. Guam GU	N								0	
54. Puerto Rico PR	N								0	
55. U.S. Virgin Islands VI	N								0	
56. Northern Mariana Islands MP	N								0	
57. Canada CAN	N								0	
58. Aggregate Other Aliens OT	XXX	0	0	0	0	0	0	0	0	0
59. Subtotal	XXX	2,144,638,151	3,165,434,628	942,341,384	0	1,123,320,661	0	0	7,375,734,824	0
60. Reporting Entity Contributions for Employee Benefit Plans	XXX								0	
61. Totals (Direct Business)	XXX	2,144,638,151	3,165,434,628	942,341,384	0	1,123,320,661	0	0	7,375,734,824	0
DETAILS OF WRITE-INS										
58001.	XXX									
58002.	XXX									
58003.	XXX									
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0	0	0	0

(a) Active Status Counts:

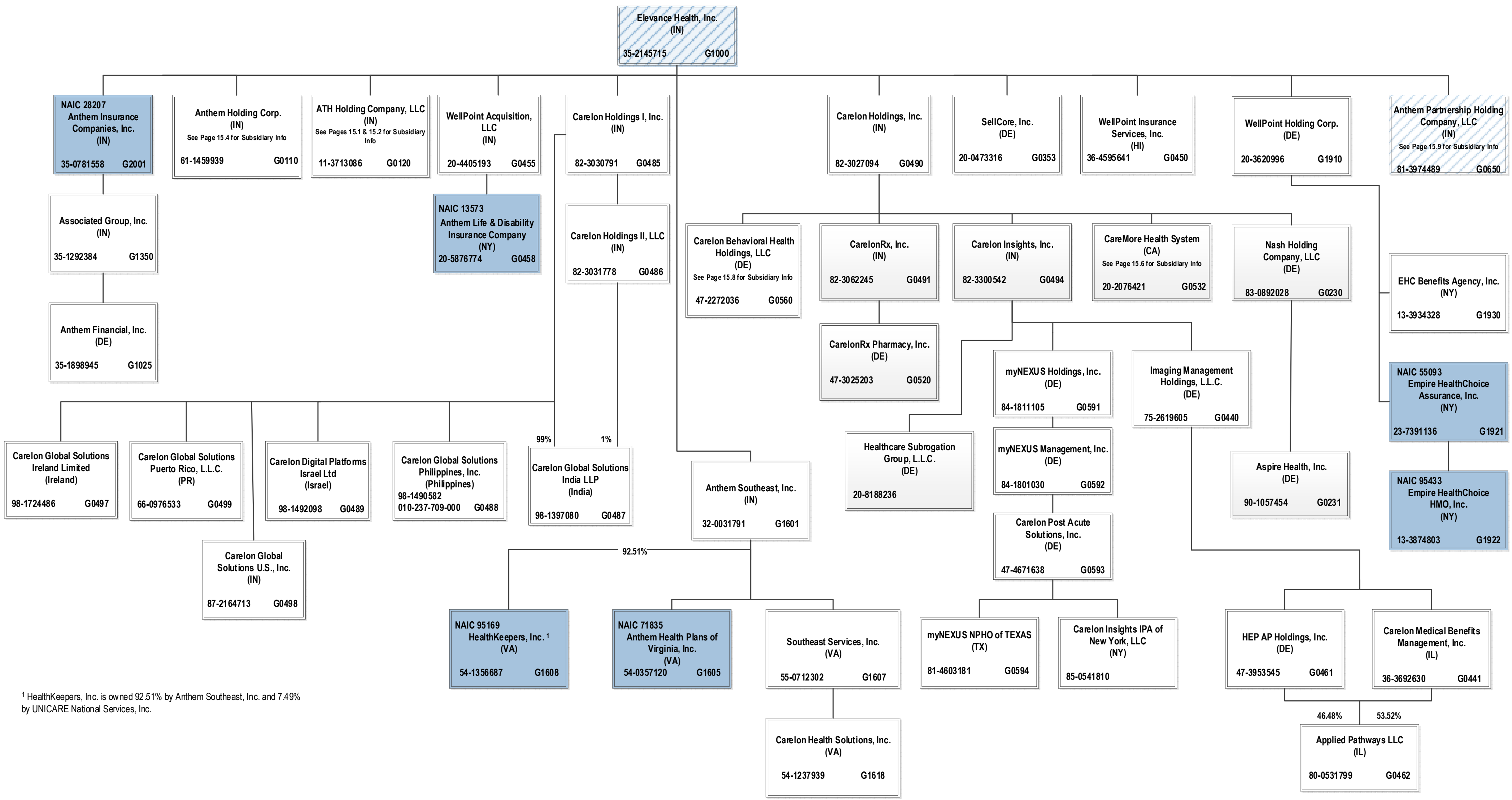
1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 2
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. N - None of the above - Not allowed to write business in the state 55

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

PART 1 – ORGANIZATIONAL CHART

BCBSA Licensee
Regulated Insurance Company
Regulated BCBSA Licensee

ALL SUBSIDIARIES 100% OWNED AND LLC'S ARE CONTROLLED BY MEMBERS UNLESS OTHERWISE NOTED



[1] HealthKeepers, Inc. is owned 92.51% by Anthem Southeast, Inc. and 7.49% by UNICARE National Services, Inc.

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

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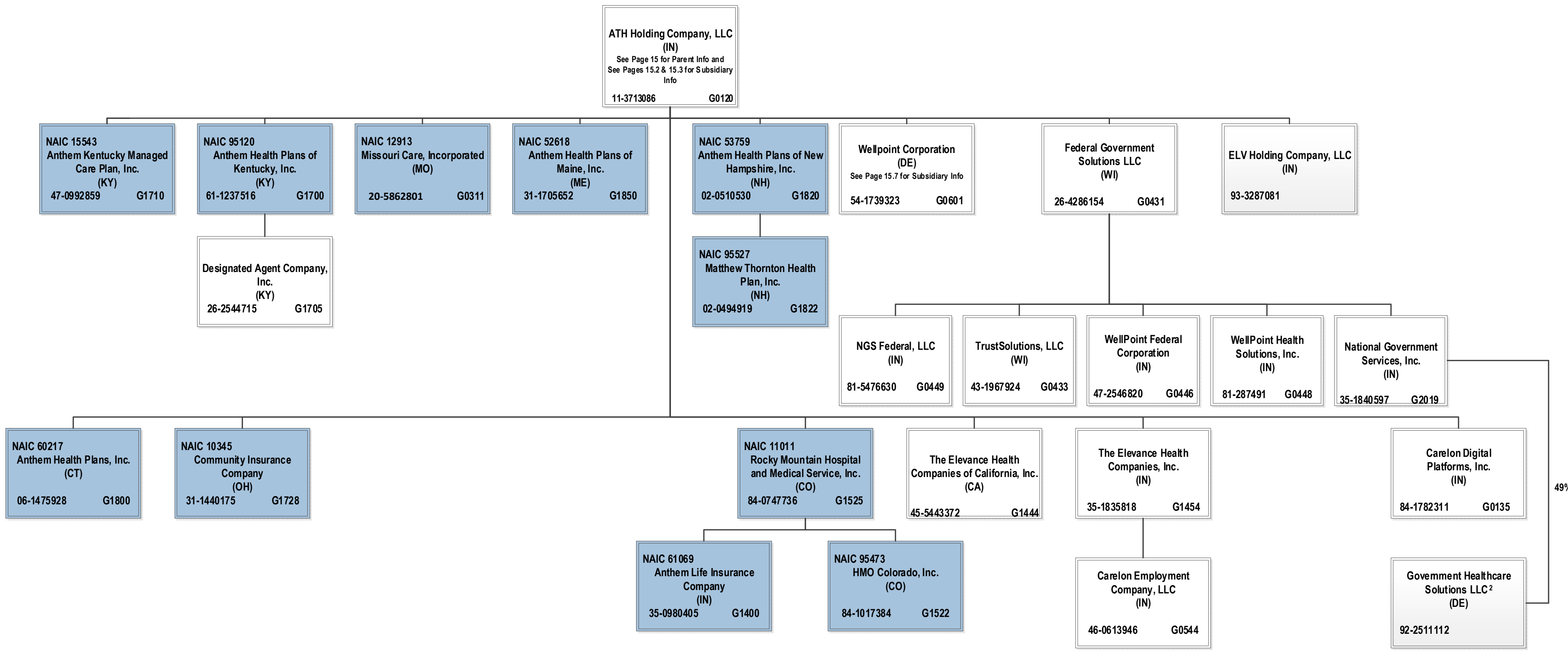

[2] Government Healthcare Solutions LLC. is a joint venture 49% owned by National Government Services, Inc. and 51% owned by MKS2 LLC (non-affiliate)

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

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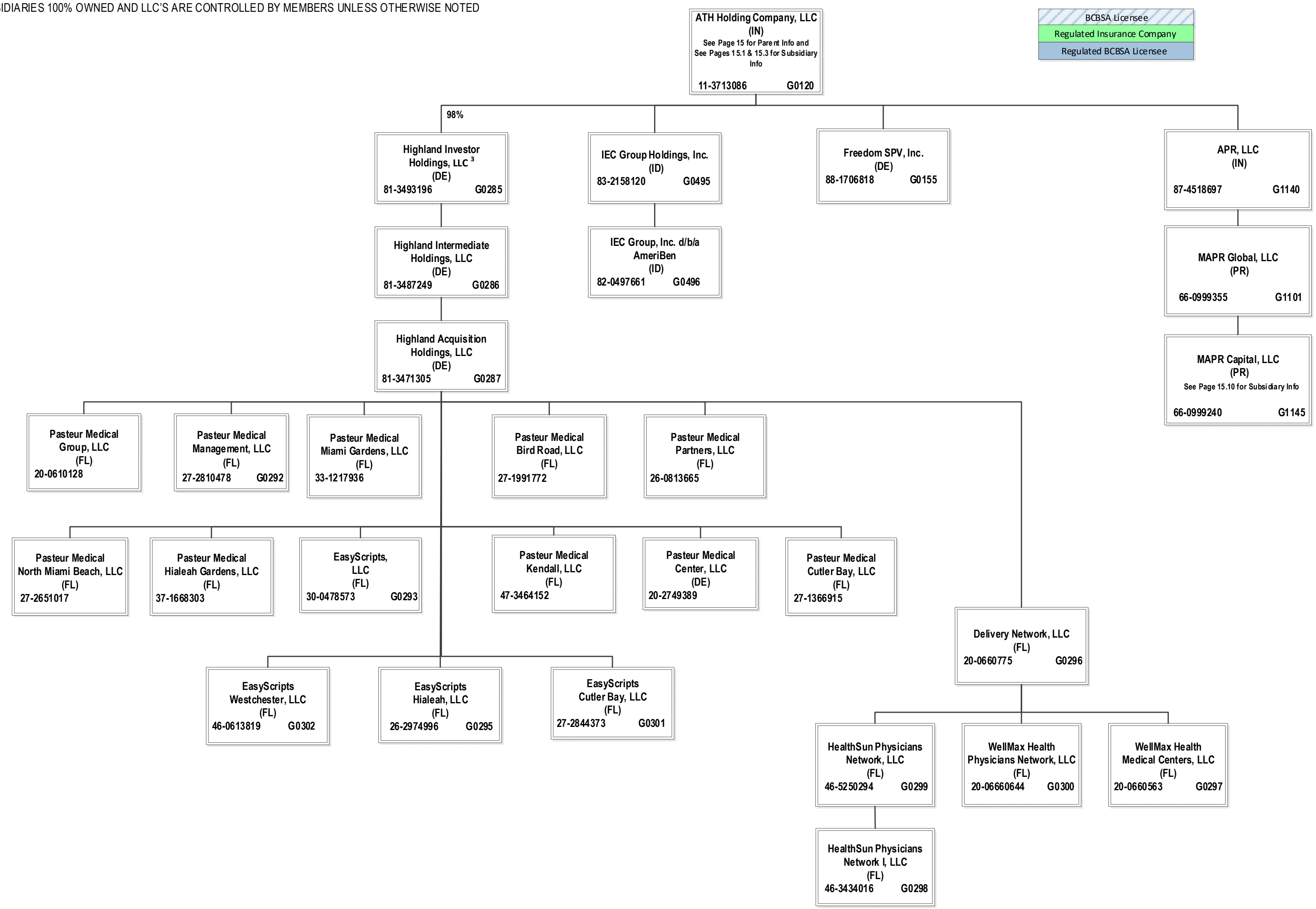
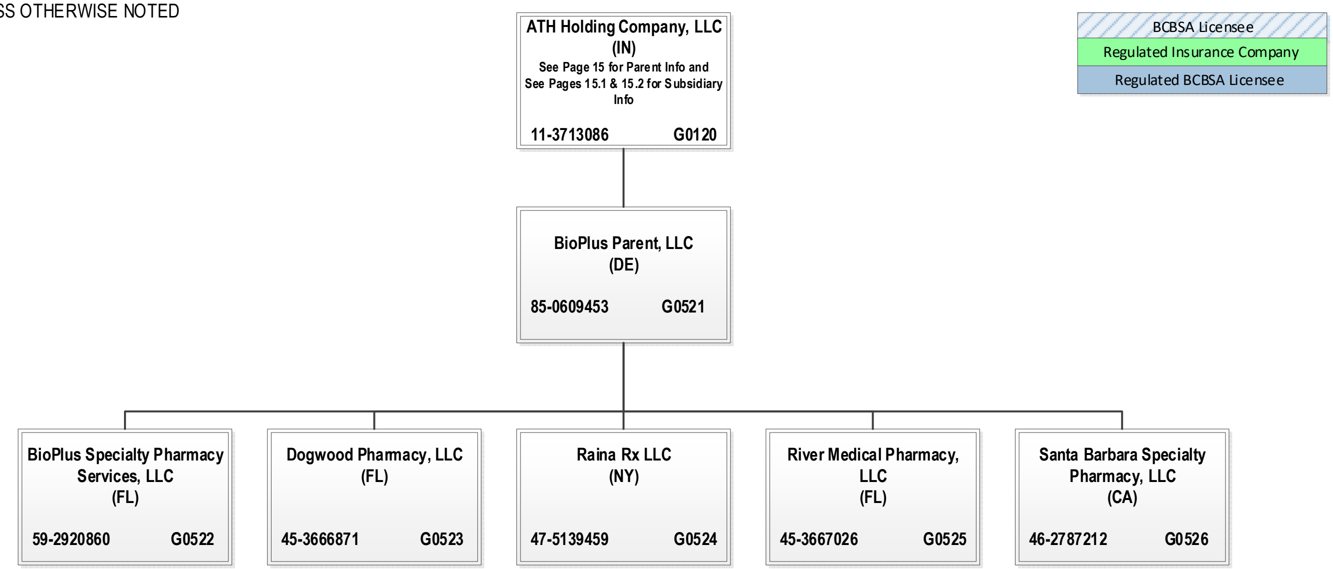


[3] ATH Holding Company, LLC holds a 98% interest in Highland Investor Holdings, LLC, and Wellpoint Corporation holds the remaining 2% interest.

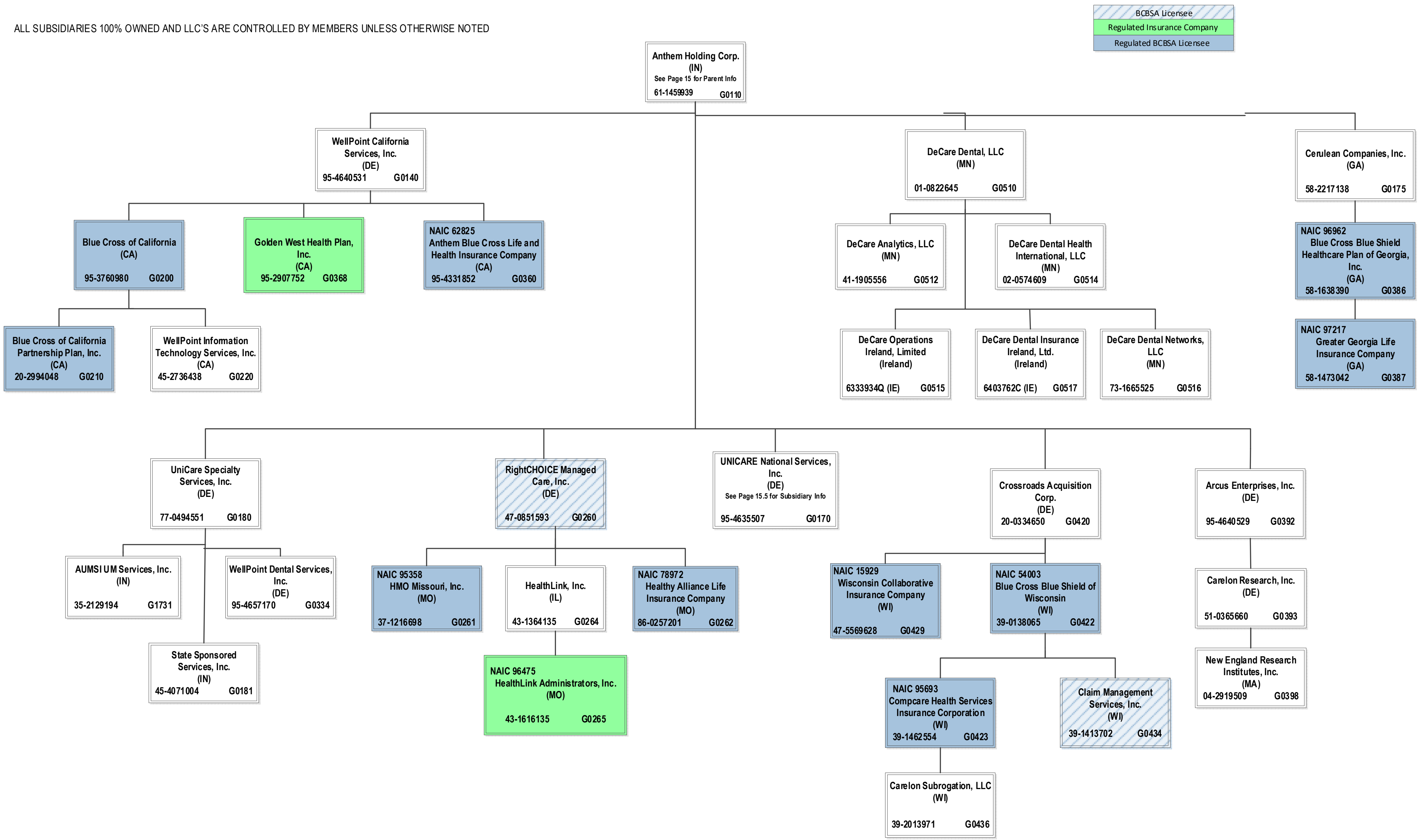
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

ALL SUBSIDIARIES 100% OWNED AND LLC'S ARE CONTROLLED BY MEMBERS UNLESS OTHERWISE NOTED

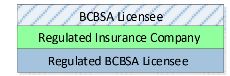


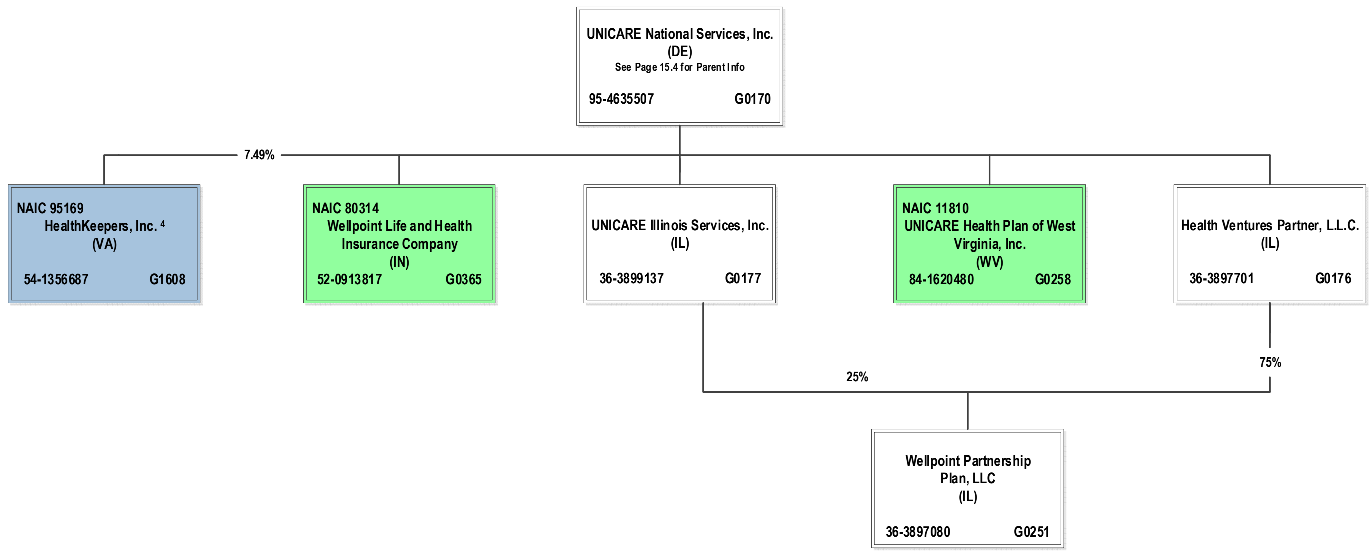
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



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

ALL SUBSIDIARIES 100% OWNED AND LLC'S ARE CONTROLLED BY MEMBERS UNLESS OTHERWISE NOTED

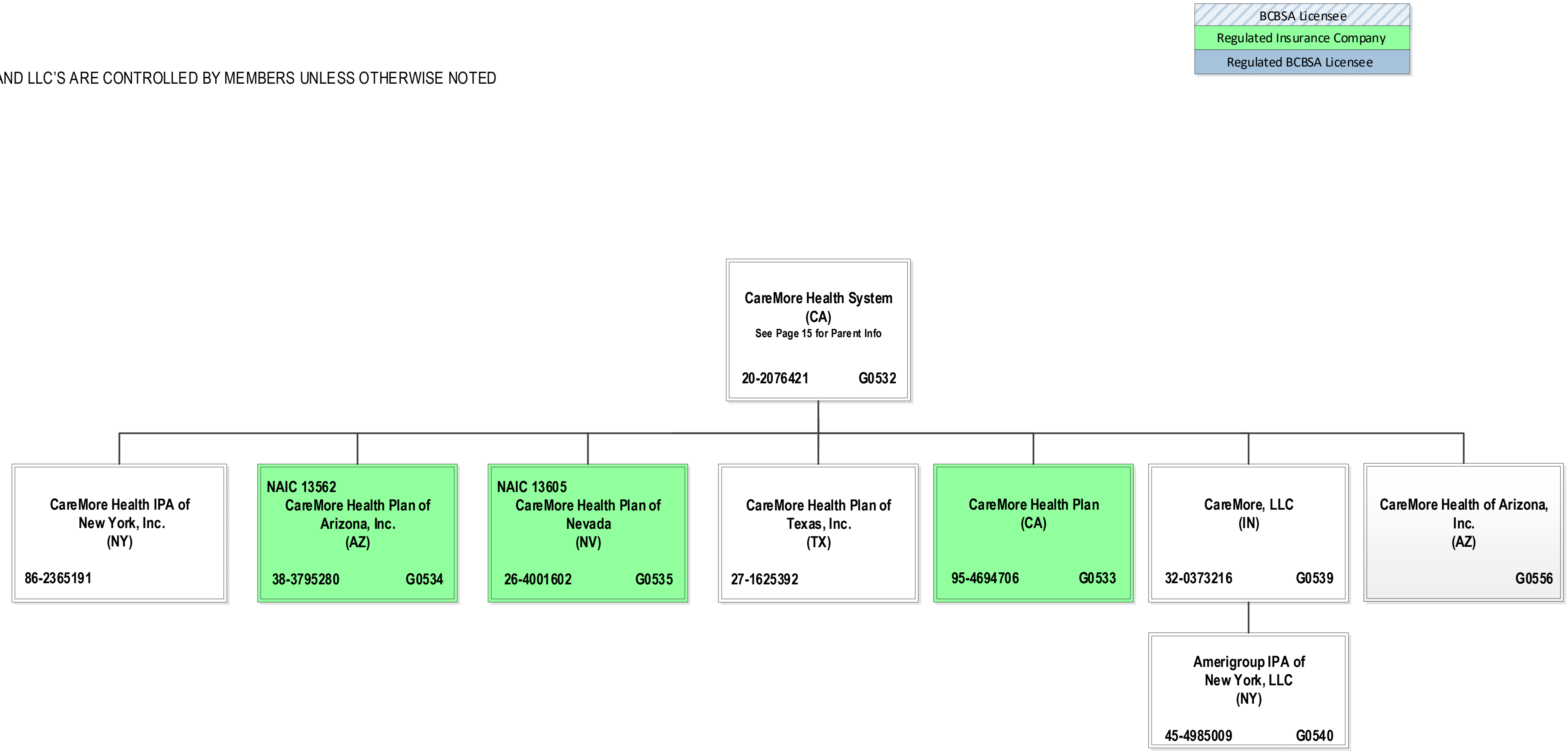




4 HealthKeepers, Inc. is owned 92.51% by Anthem Southeast, Inc. and 7.49% by UNICARE National Services, Inc.

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

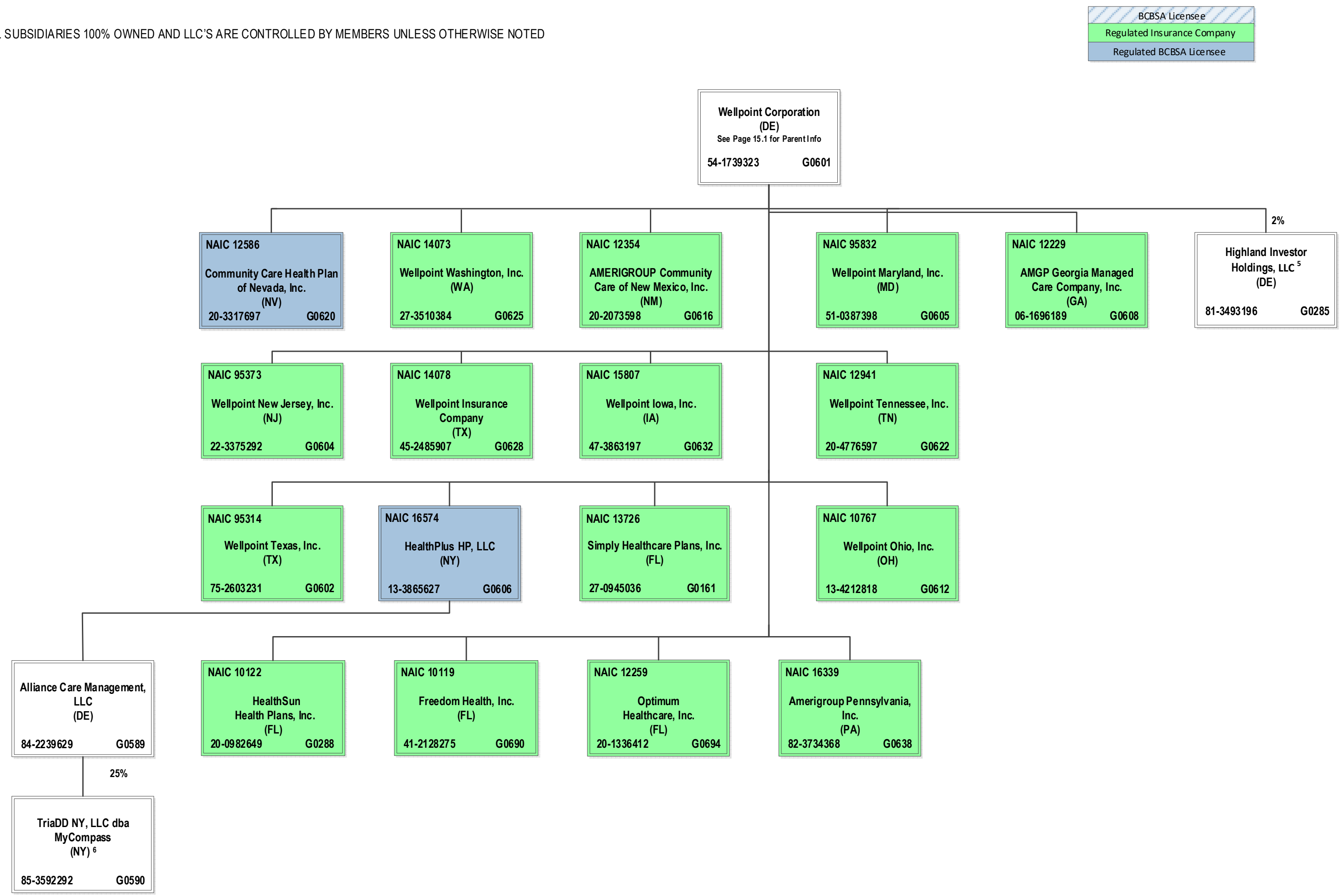
ALL SUBSIDIARIES 100% OWNED AND LLC'S ARE CONTROLLED BY MEMBERS UNLESS OTHERWISE NOTED



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

PART 1 – ORGANIZATIONAL CHART

ALL SUBSIDIARIES 100% OWNED AND LLC'S ARE CONTROLLED BY MEMBERS UNLESS OTHERWISE NOTED



[5] Wellpoint Corporation holds a 2% interest in Highland Investor Holdings, LLC, and ATH Holding Company, LLC holds the remaining 98% interest.

[6] TriaDD NY, LLC dba MyCompass is 25% owned by Alliance Care Management, LLC and the remaining 75% interest is owned by unaffiliated investors.

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

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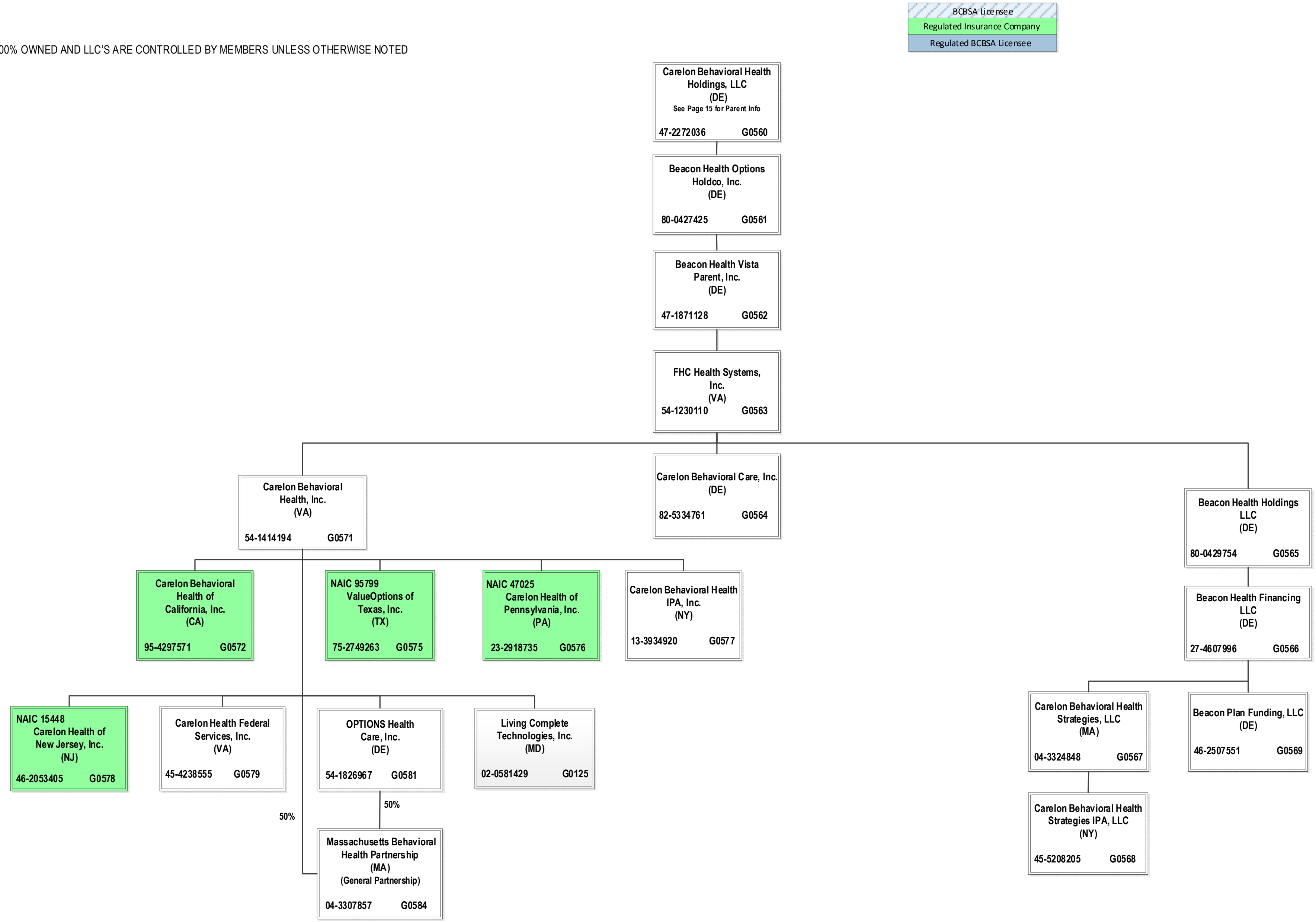
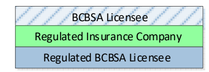
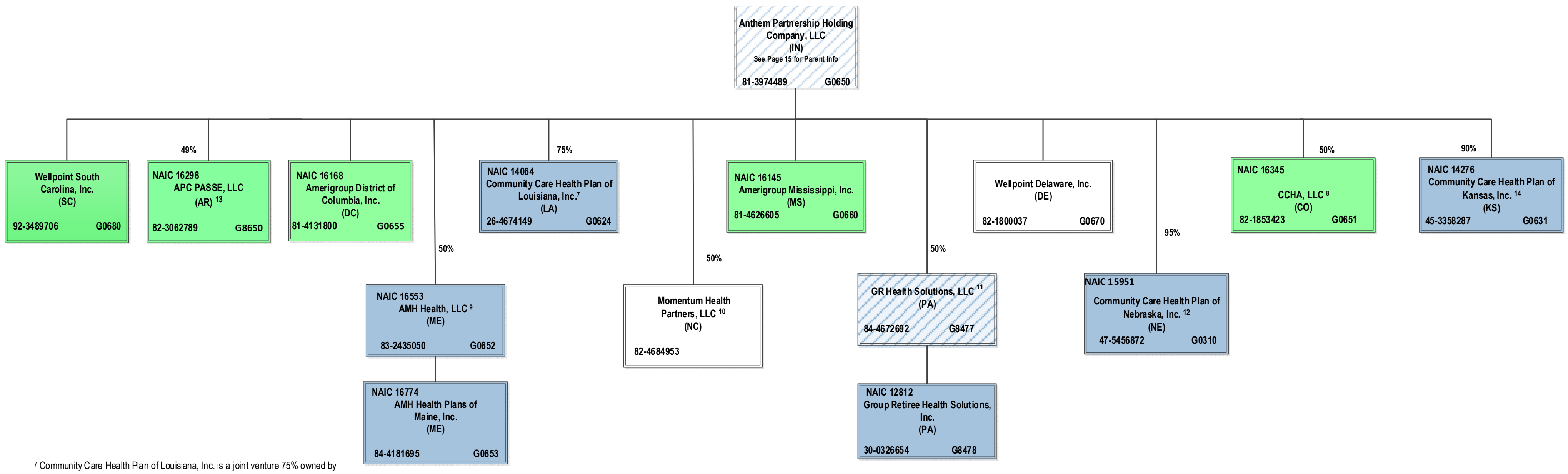


SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



ALL SUBSIDIARIES 100% OWNED AND LLC'S ARE CONTROLLED BY MEMBERS UNLESS OTHERWISE NOTED



[7] Community Care Health Plan of Louisiana, Inc. is a joint venture 75% owned by Anthem Partnership Holding Company, LLC and 25% owned by Louisiana Health Service & Indemnity Company d/b/a Blue Cross and Blue Shield of Louisiana (non-affiliate)

[8] CCHA, LLC is a joint venture 50% owned by Anthem Partnership Holding Company, LLC and 50% owned by Colorado Community Health Alliance, LLC (non-affiliate)

[9] AMH Health, LLC is a joint venture 50% owned by MaineHealth (non-affiliate) and 50% owned by Anthem Partnership Holding Company, LLC

[10] Momentum Health Partners, LLC is a joint venture 50% owned by Anthem Partnership Holding Company, LLC and 50% owned by Blue Cross and Blue Shield of North Carolina (non-affiliate)

[11] GR Health Solutions, LLC is a joint venture 50% owned by Anthem Partnership Holding Company, LLC and 50% owned by Independence Blue Cross, LLC (non-affiliate)

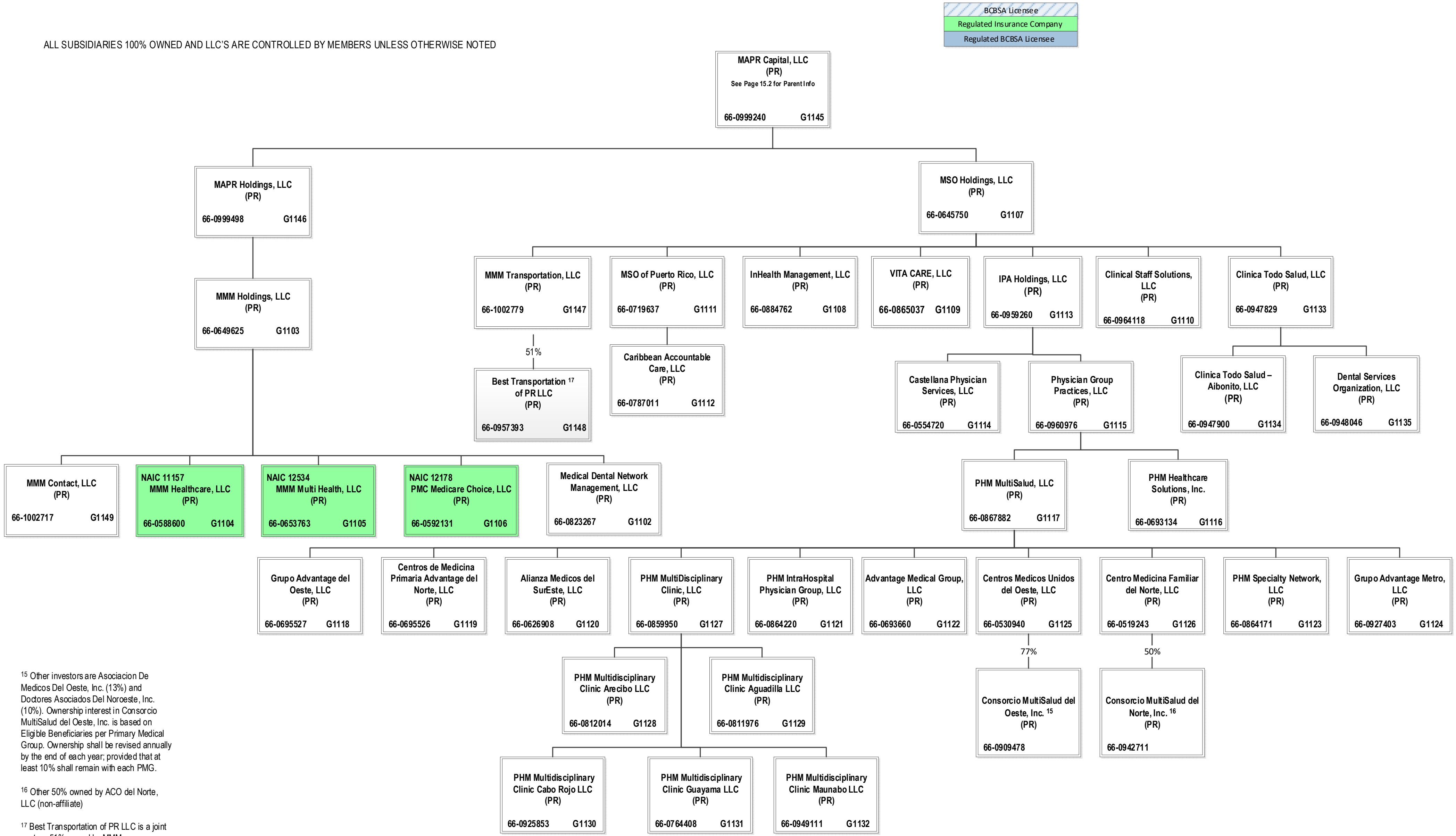
[12] Community Care Health Plan of Nebraska, Inc. is a joint venture 95% owned by Anthem Partnership Holding Company, LLC and 5% owned by Blue Cross and Blue Shield of Nebraska, Inc. (non-affiliate).

[13] APC PASSE, LLC (regulated entity) is a joint venture 49% owned by Anthem Partnership Holding Company, LLC and 51% owned by Arkansas Provider Coalition, LLC (non-affiliate).

[14] Community Care Health Plan of Kansas, Inc. is a joint venture 90% owned by Anthem Partnership Holding Company, LLC, 5% owned by Blue Cross and Blue Shield of Kansas (non-affiliate) and 5% owned by Blue Cross and Blue Shield of Kansas City (non-affiliate).

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

ALL SUBSIDIARIES 100% OWNED AND LLC'S ARE CONTROLLED BY MEMBERS UNLESS OTHERWISE NOTED



[15] Other investors are Asociacion De Medicos Del Oeste, Inc. (13%) and Doctores Asociados Del Noroeste, Inc. (10%). Ownership interest in Consorcio MultiSalud del Oeste, Inc. is based on Eligible Beneficiaries per Primary Medical Group. Ownership shall be revised annually by the end of each year; provided that at least 10% shall remain with each PMG.

[16] Other 50% owned by ACO del Norte, LLC (non-affiliate)

[17] Best Transportation of PR LLC is a joint venture 51% owned by MMM Transportation, LLC and 49% owned by Best Transportation of PR LLC

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 *
0671	Elevance Health, Inc.		66-0693660		0001156039		Advantage Medical Group, LLC	PR	NIA	PHM MultiSalud, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0626908		0001156039		Alianza Medicos del SurEste, LLC	PR	NIA	PHM MultiSalud, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		84-2239629		0001156039		Alliance Care Management, LLC	DE	NIA	HealthPlus HP, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	12354	20-2073598		0001156039		AMERIGROUP Community Care of New Mexico, Inc.	NM	IA	Wellpoint Corporation	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	16168	81-4131800		0001156039		Amerigroup District of Columbia, Inc.	DC	IA	Anthem Partnership Holding Company, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		45-4985009		0001156039		Amerigroup IPA of New York, LLC	NY	NIA	CareMore, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	16145	81-4626605		0001156039		Amerigroup Mississippi, Inc.	MS	IA	Anthem Partnership Holding Company, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	16339	82-3734368		0001156039		Amerigroup Pennsylvania, Inc.	PA	IA	Wellpoint Corporation	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	12229	06-1696189		0001156039		AMGP Georgia Managed Care Company, Inc.	GA	IA	Wellpoint Corporation	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	16774	84-4181695		0001156039		AMH Health Plans of Maine, Inc.	ME	IA	AMH Health, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	16553	83-2435050		0001156039		AMH Health, LLC	ME	IA	Anthem Partnership Holding Company, LLC	Ownership	50.000	Elevance Health, Inc.	NO	0105
0671	Elevance Health, Inc.	62825	95-4331852		0001156039		Anthem Blue Cross Life and Health Insurance Company	CA	IA	WellPoint California Services, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		35-1898945		0001156039		Anthem Financial, Inc.	DE	NIA	Associated Group, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	95120	61-1237516		0001156039		Anthem Health Plans of Kentucky, Inc.	KY	IA	ATH Holding Company, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	52618	31-1705652		0001156039		Anthem Health Plans of Maine, Inc.	ME	IA	ATH Holding Company, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	53759	02-0510530		0001156039		Anthem Health Plans of New Hampshire, Inc.	NH	IA	ATH Holding Company, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	71835	54-0357120	40003317	0001156039		Anthem Health Plans of Virginia, Inc.	VA	IA	Anthem Southeast, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	60217	06-1475928		0001156039		Anthem Health Plans, Inc.	CT	IA	ATH Holding Company, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		61-1459939		0001156039		Anthem Holding Corp.	IN	NIA	Elevance Health, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	28207	35-0781558		0001156039		Anthem Insurance Companies, Inc.	IN	IA	Elevance Health, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	15543	47-0992859		0001156039		Anthem Kentucky Managed Care Plan, Inc.	KY	IA	ATH Holding Company, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	13573	20-5876774		0001156039		Anthem Life & Disability Insurance Company	NY	IA	WellPoint Acquisition, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	61069	35-0980405		0001156039		Anthem Life Insurance Company	IN	IA	Rocky Mountain Hospital and Medical Service, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		81-3974489		0001156039		Anthem Partnership Holding Company, LLC	IN	NIA	Elevance Health, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		32-0031791		0001156039		Anthem Southeast, Inc.	IN	NIA	Elevance Health, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	16298	82-3062789		0001156039		APC Passe, LLC	AR	NIA	Anthem Partnership Holding Company, LLC	Ownership	49.000	Elevance Health, Inc.	NO	0113
0671	Elevance Health, Inc.		80-0531799		0001156039		Applied Pathways, LLC	IL	NIA	Carelon Medical Benefits Management, Inc.	Ownership	53.520	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		80-0531799		0001156039		Applied Pathways, LLC	IL	NIA	HEP AP Holdings, Inc.	Ownership	46.480	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		87-4518697		0001156039		APR, LLC	IN	NIA	ATH Holding Company, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		95-4640529		0001156039		Arcus Enterprises, Inc.	DE	NIA	Anthem Holding Corp.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		90-1057454		0001156039		Aspire Health, Inc.	DE	NIA	Nash Holding Company, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		35-1292384		0001156039		Associated Group, Inc.	IN	NIA	Anthem Insurance Companies, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		11-3713086		0001156039		ATH Holding Company, LLC	IN	UDP	Elevance Health, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		35-2129194		0001156039		AUMSI UM Services, Inc.	IN	NIA	UNICARE Specialty Services, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		27-4607996		0001156039		Beacon Health Financing LLC	DE	NIA	Beacon Health Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		80-0429754		0001156039		Beacon Health Holdings, LLC	DE	NIA	FHC Health Systems, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		80-0427425		0001156039		Beacon Health Options Holdco, Inc.	DE	NIA	Carelon Behavioral Health Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		47-1871128		0001156039		Beacon Health Vista Parent, Inc.	DE	NIA	Beacon Health Options Holdco, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		46-2507551		0001156039		Beacon Plan Funding, LLC	DE	NIA	Beacon Health Financing LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0957393		0001156039		Best Transportation, LLC	PR	NIA	MMM Transportation, LLC	Ownership	51.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		85-0609453		0001156039		BioPlus Parent, LLC	DE	NIA	ATH Holding Company, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		59-2920860		0001156039		BioPlus Specialty Pharmacy Services, LLC	FL	NIA	BioPlus Parent, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	96962	58-1638390		0001156039		Blue Cross Blue Shield Healthcare Plan of Georgia, Inc.	GA	IA	Cerulean Companies, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	54003	39-0138065		0001156039		Blue Cross Blue Shield of Wisconsin	WI	IA	Crossroads Acquisition Corp.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		95-3760980		0001156039		Blue Cross of California	CA	IA	WellPoint California Services, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	0101

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0671	Elevance Health, Inc.		20-2994048		0001156039		Blue Cross of California Partnership Plan, Inc.	CA	IA	Blue Cross of California	Ownership	100.000	Elevance Health, Inc.	NO	0101
0671	Elevance Health, Inc.		82-5334761		0001156039		Carelon Behavioral Care, Inc.	DE	NIA	FHC Health Systems, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		47-2272036		0001156039		Carelon Behavioral Health Holdings, LLC	DE	NIA	Elevance Health, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		13-39324920		0001156039		Carelon Behavioral Health IPA, Inc.	NY	NIA	Carelon Behavioral Health, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		95-4297571		0001156039		Carelon Behavioral Health of California, Inc.	CA	IA	Carelon Behavioral Health, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	0101
0671	Elevance Health, Inc.		45-5208205		0001156039		Carelon Behavioral Health Strategies IPA, LLC	NY	NIA	Beacon Health Strategies LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		04-3324848		0001156039		Carelon Behavioral Health Strategies, LLC	MA	NIA	Beacon Health Financing LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		54-1414194		0001156039		Carelon Behavioral Health, Inc.	VA	NIA	FHC Health Systems, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		98-1492098		0001156039		Carelon Digital Platforms Israel Ltd.	ISR	NIA	Carelon Holdings I, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		84-1782311		0001156039		Carelon Digital Platforms, Inc	IN	NIA	ATH Holding Company, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		46-0613946		0001156039		Carelon Employment Company, LLC.	IN	NIA	The Elevance Health Companies, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		98-1397080		0001156039		Carelon Global Solutions India LLP	IN	NIA	Carelon Holdings I, Inc.	Ownership	99.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		98-1397080		0001156039		Carelon Global Solutions India LLP	IN	NIA	Carelon Holdings II, LLC	Ownership	1.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.				0001156039		Carelon Global Solutions Ireland Limited	IRL	NIA	Carelon Holdings I, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		98-1490582		0001156039		Carelon Global Solutions Philippines, Inc.	PHL	NIA	Carelon Holdings I, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0976533		0001156039		Carelon Global Solutions Puerto Rico, L.L.C.	PR	NIA	Carelon Holdings I, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		87-2164713		0001156039		Carelon Global Solutions U.S., Inc.	IN	NIA	Carelon Holdings I, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		45-4238555		0001156039		Carelon Health Federal Services, Inc.	VA	NIA	Carelon Behavioral Health, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	15448	46-2053405		0001156039		Carelon Health of New Jersey, Inc.	NJ	IA	Carelon Behavioral Health, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	47025	23-2918735		0001156039		Carelon Health of Pennsylvania, Inc.	PA	IA	Carelon Behavioral Health, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		54-1237939		0001156039		Carelon Health Solutions, Inc.	VA	NIA	Southeast Services, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		82-3030791		0001156039		Carelon Holdings I, Inc.	IN	NIA	Elevance Health, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		82-3031178		0001156039		Carelon Holdings II, LLC	IN	NIA	Carelon Holdings I, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		82-3027094		0001156039		Carelon Holdings, Inc.	IN	NIA	Elevance Health, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		85-0541810		0001156039		Carelon Insights IPA of New York, LLC	NY	NIA	Carelon Post Acute Solutions, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		82-3300542		0001156039		Carelon Insights, Inc.	IN	NIA	Carelon Holdings, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		36-3692630		0001156039		Carelon Medical Benefits Management, Inc.	IL	NIA	Imaging Management Holdings, L.L.C.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		47-4671638		0001156039		Carelon Post Acute Solutions, Inc.	DE	NIA	myNEXUS Management, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		51-0365660		0001156039		Carelon Research, Inc.	DE	NIA	Arcus Enterprises, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		39-2013971		0001156039		Carelon Subrogation, LLC	WI	NIA	Compcare Health Services Insurance Corporation	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		47-3025203		0001156039		CarelonRx Pharmacy, Inc.	DE	NIA	CarelonRx, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		82-3062245		0001156039		CarelonRx, Inc.	IN	NIA	Carelon Holdings, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		86-2365191		0001156039		CareMore Health IPA of New York, Inc.	NY	NIA	CareMore Health System	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		92-0997812		0001156039		Caremore Health of Arizona, Inc.	AZ	NIA	CareMore Health System	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		95-4694706		0001156039		CareMore Health Plan	CA	IA	CareMore Health System	Ownership	100.000	Elevance Health, Inc.	NO	0101
0671	Elevance Health, Inc.	13562	38-3795280		0001156039		CareMore Health Plan of Arizona, Inc.	AZ	IA	CareMore Health System	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	13605	26-4001602		0001156039		CareMore Health Plan of Nevada	NV	IA	CareMore Health System	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		27-1625392		0001156039		CareMore Health Plan of Texas, Inc.	TX	NIA	CareMore Health System	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		20-2076421		0001156039		CareMore Health System	CA	NIA	ATH Holding Company, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		32-0373216		0001156039		CareMore, LLC	IN	NIA	CareMore Health System	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0787011		0001156039		Caribbean Accountable Care, LLC	PR	NIA	MSO of Puerto Rico, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0554720		0001156039		Castellana Physician Services, LLC	PR	NIA	IPA Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	16345	82-1853423		0001156039		CCHA, LLC	CO	IA	Anthem Partnership Holding Company, LLC	Ownership	50.000	Elevance Health, Inc.	NO	0102
0671	Elevance Health, Inc.		66-0695526		0001156039		Centros de Medicina Primaria Advantage del Norte, LLC	PR	NIA	PHM MultiSalud, LLC	Ownership	100.000	Elevance Health, Inc.	NO	

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0671	Elevance Health, Inc.		66-0519243		0001156039		Centros Medicina Familiar del Norte, LLC	PR	NIA	PHM MultiSalud, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0530940		0001156039		Centros Medicos Unidos del Oeste, LLC	PR	NIA	PHM MultiSalud, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		58-2217138		0001156039		Cerulean Companies, Inc.	GA	NIA	Anthem Holding Corp.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		39-1413702		0001156039		Claim Management Services, Inc.	WI	NIA	Blue Cross Blue Shield of Wisconsin	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0947829		0001156039		Clinica Todo Salud, LLC	PR	NIA	MSO Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0947900		0001156039		Clinica Todo Salud-Aibonito, LLC	PR	NIA	Clinica Todo Salud, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0964118		0001156039		Clinical Staff Solutions, LLC	PR	NIA	MSO Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	14276	45-3358287		0001156039		Community Care Health Plan of Kansas, Inc.	KS	IA	Anthem Partnership Holding Company, LLC	Ownership	90.000	Elevance Health, Inc.	NO	0112
0671	Elevance Health, Inc.	14064	26-4674149		0001156039		Community Care Health Plan of Louisiana, Inc.	LA	IA	Anthem Partnership Holding Company, LLC	Ownership	75.000	Elevance Health, Inc.	NO	0104
0671	Elevance Health, Inc.	15951	47-5456872		0001156039		Community Care Health Plan of Nebraska, Inc	NE	IA	Anthem Partnership Holding Company, LLC	Ownership	95.000	Elevance Health, Inc.	NO	0110
0671	Elevance Health, Inc.	12586	20-3317697		0001156039		Community Care Health Plan of Nevada, Inc.	NV	IA	Wellpoint Corporation	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	10345	31-1440175		0001156039		Community Insurance Company	OH	RE	ATH Holding Company, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	95693	39-1462554		0001156039		Compcare Health Services Insurance Corporation	WI	IA	Blue Cross Blue Shield of Wisconsin	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0942711		0001156039		Consorcio MultiSalud del Norte, Inc.	PR	NIA	Centros Medicina Familiar del Norte, LLC	Ownership	50.000	Elevance Health, Inc.	NO	0108
0671	Elevance Health, Inc.		66-0909478		0001156039		Consorcio MultiSalud del Oeste, Inc.	PR	NIA	Centros Medicos Unidos del Oeste, LLC	Ownership	77.000	Elevance Health, Inc.	NO	0103
0671	Elevance Health, Inc.		20-0334650		0001156039		Crossroads Acquisition Corp.	DE	NIA	Anthem Holding Corp.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		41-1905556		0001156039		DeCare Analytics, LLC	MN	NIA	DeCare Dental, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		02-0574609		0001156039		DeCare Dental Health International, LLC	MN	NIA	DeCare Dental, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.				0001156039		DeCare Dental Insurance Ireland, Ltd.	IRL	NIA	DeCare Dental, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		73-1665525		0001156039		DeCare Dental Networks, LLC	MN	NIA	DeCare Dental, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		01-0822645		0001156039		DeCare Dental, LLC	MN	NIA	Anthem Holding Corp.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.				0001156039		DeCare Operations Ireland, Limited	IRL	NIA	DeCare Dental, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		20-0660775		0001156039		Delivery Network, LLC	FL	NIA	Highland Acquisition Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0948046		0001156039		Dental Services Organization, LLC	PR	NIA	Clinica Todo Salud, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		26-2544715		0001156039		Designated Agent Company, Inc.	KY	NIA	Anthem Health Plans of Kentucky, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		45-3666871		0001156039		Dogwood Pharmacy, LLC	FL	NIA	BioPlus Parent, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		27-2844373		0001156039		EasyScripts Cutler Bay, LLC	FL	NIA	Highland Acquisition Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		26-2974996		0001156039		EasyScripts Hialeah, LLC	FL	NIA	Highland Acquisition Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		30-0478573		0001156039		EasyScripts LLC	FL	NIA	Highland Acquisition Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		46-0613819		0001156039		EasyScripts Westchester, LLC	FL	NIA	Highland Acquisition Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		13-3934328		0001156039		EHC Benefits Agency, Inc.	NY	NIA	WellPoint Holding Corp	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		35-2145715		0001156039	New York Stock Exchange (NYSE)	Elevance Health, Inc.	IN	UIP				Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		93-3287081		0001156039		ELV Holding Company, LLC	IN	NIA	ATH Holding Company, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	55093	23-7391136		0001156039		Empire HealthChoice Assurance, Inc.	NY	IA	WellPoint Holding Corp	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	95433	13-3874803		0001156039		Empire HealthChoice HMO, Inc.	NY	IA	Empire HealthChoice Assurance, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		26-4286154		0001156039		Federal Government Solutions, LLC	WI	NIA	ATH Holding Company, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		54-1230110		0001156039		FHC Health Systems, Inc.	VA	NIA	Beacon Health Vista Parent, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	10119	41-2128275		0001156039		Freedom Health, Inc.	FL	IA	Wellpoint Corporation	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.				0001156039		Freedom SPV, Inc.	DE	NIA	ATH Holding Company, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		95-2907752		0001156039		Golden West Health Plan, Inc.	CA	IA	WellPoint California Services, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	0101
0671	Elevance Health, Inc.				0001156039		Government Healthcare Solutions LLC	DE	NIA	National Government Services, Inc.	Ownership	49.000	Elevance Health, Inc.	NO	0114
0671	Elevance Health, Inc.		84-4672692		0001156039		GR Health Solutions LLC	PA	NIA	Anthem Partnership Holding Company, LLC	Ownership	50.000	Elevance Health, Inc.	NO	0107
0671	Elevance Health, Inc.	97217	58-1473042		0001156039		Greater Georgia Life Insurance Company	GA	IA	Blue Cross Blue Shield Healthcare Plan of Georgia, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	12812	30-0326654		0001156039		Group Retiree Health Solutions, Inc.	PA	IA	GR Health Solutions LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0695527		0001156039		Grupo Advantage del Oeste, LLC	PR	NIA	PHM MultiSalud, LLC	Ownership	100.000	Elevance Health, Inc.	NO	

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0671	Elevance Health, Inc.		66-0927403		0001156039		Grupo Advantage Metro, LLC	PR	NIA	PHM MultiSalud, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	16426	82-1820099		0001156039		Health Colorado, Inc.	CO	IA	Carelon Behavioral Health, Inc.	Ownership	16.670	Elevance Health, Inc.	NO	0109
0671	Elevance Health, Inc.		36-3897701		0001156039		Health Ventures Partner, L.L.C.	IL	NIA	UNICARE National Services, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		20-8188236		0001156039		Healthcare Subrogation Group, LLC	DE	NIA	Carelon Insights, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	95169	54-1356687		0001156039		HealthKeepers, Inc.	VA	IA	Anthem Southeast, Inc.	Ownership	92.510	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	95169	54-1356687		0001156039		HealthKeepers, Inc.	VA	IA	UNICARE National Services, Inc.	Ownership	7.490	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		43-1616135		0001156039		HealthLink Administrators, Inc.	MO	NIA	HealthLink, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		43-1364135		0001156039		HealthLink, Inc.	IL	NIA	RightCHOICE Managed Care, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	16574	13-3865627		0001156039		HealthPlus HP, LLC	NY	IA	Wellpoint Corporation	Ownership	100.000	Elevance Health, Inc.	NO	0100
0671	Elevance Health, Inc.	10122	20-0982649		0001156039		HealthSun Health Plans, Inc.	FL	IA	Wellpoint Corporation	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		46-3434016		0001156039		HealthSun Physicians Network I, LLC	FL	NIA	HealthSun Physicians Network, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		46-5250294		0001156039		HealthSun Physicians Network, LLC	FL	NIA	Delivery Network, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	78972	86-0257201		0001156039		Healthy Alliance Life Insurance Company	MO	IA	RightCHOICE Managed Care, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		47-3953545		0001156039		HEP AP Holdings, Inc.	DE	NIA	Imaging Management Holdings, L.L.C.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		81-3471305		0001156039		Highland Acquisition Holdings, LLC	DE	NIA	Highland Intermediate Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		81-3487249		0001156039		Highland Intermediate Holdings, LLC	DE	NIA	Highland Investor Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		81-3493196		0001156039		Highland Investor Holdings, LLC	DE	NIA	ATH Holding Company, LLC	Ownership	98.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		81-3493196		0001156039		Highland Investor Holdings, LLC	DE	NIA	Wellpoint Corporation	Ownership	2.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	95473	84-1017384		0001156039		HMO Colorado, Inc.	CO	IA	Rocky Mountain Hospital and Medical Service, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	95358	37-1216698		0001156039		HMO Missouri, Inc.	MO	IA	RightCHOICE Managed Care, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		83-2158120		0001156039		IEC Group Holdings, Inc.	ID	NIA	ATH Holding Company, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		82-0497661		0001156039		IEC Group, Inc. d/b/a AmeriBen	ID	NIA	IEC Group Holdings, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		75-2619605		0001156039		Imaging Management Holdings, L.L.C.	DE	NIA	ATH Holding Company, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0884762		0001156039		InHealth Management, LLC	PR	NIA	MSO Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0959260		0001156039		IPA Holdings, LLC	PR	NIA	MSO Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		02-0581429		0001156039		Living Complete Technologies, Inc.	MD	NIA	Carelon Behavioral Health, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0999240		0001156039		MAPR Capital, LLC	PR	NIA	MAPR Global, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0999355		0001156039		MAPR Global, LLC	PR	NIA	APR, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0999498		0001156039		MAPR Holdings, LLC	PR	NIA	MAPR Capital, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		04-3307857		0001156039		Massachusetts Behavioral Health Partnership	MA	NIA	Carelon Behavioral Health, Inc.	Ownership	50.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		04-3307857		0001156039		Massachusetts Behavioral Health Partnership	MA	NIA	OPTIONS Health Care, Inc.	Ownership	50.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	95527	02-0494919		0001156039		Matthew Thornton Health Plan, Inc.	NH	IA	Anthem Health Plans of New Hampshire, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0823267		0001156039		Medical Dental Network Management, LLC	PR	NIA	MMM Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	12913	20-5862801		0001156039		Missouri Care, Incorporated	MO	IA	ATH Holding Company, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-1002717		0001156039		MMM Contact, LLC	PR	IA	MMM Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	11157	66-0588600		0001156039		MMM Healthcare, LLC	PR	IA	MMM Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0649625		0001156039		MMM Holdings, LLC	PR	NIA	MAPR Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	12534	66-0653763		0001156039		MMM Multi Health, LLC	PR	IA	MMM Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-1002779		0001156039		MMM Transportation, LLC	PR	NIA	MSO Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		82-4684953		0001156039		Momentum Health Partners, LLC	NC	NIA	Anthem Partnership Holding Company, LLC	Ownership	50.000	Elevance Health, Inc.	NO	0106
0671	Elevance Health, Inc.		66-0645750		0001156039		MSO Holdings, LLC	PR	NIA	MAPR Capital, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0719637		0001156039		MSO of Puerto Rico, LLC	PR	NIA	MSO Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		84-1811105		0001156039		myNEXUS Holdings, Inc.	DE	NIA	ATH Holding Company, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		84-1801030		0001156039		myNEXUS Management, Inc.	DE	NIA	myNEXUS Holdings, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		81-4603181		0001156039		myNEXUS NPHO of TEXAS	TX	NIA	Carelon Post Acute Solutions, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		83-0892028		0001156039		Nash Holding Company, LLC	DE	NIA	ATH Holding Company, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		35-1840597		0001156039		National Government Services, Inc.	IN	NIA	Federal Government Solutions, LLC	Ownership	100.000	Elevance Health, Inc.	NO	

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0671	Elevance Health, Inc.		04-2919509		0001156039		New England Research Institute, Inc.	MA	NIA	Carelon Research, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		81-5476630		0001156039		NGS Federal, LLC	IN	NIA	Federal Government Solutions, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	12259	20-1336412		0001156039		Optimum Healthcare, Inc.	FL	IA	Wellpoint Corporation	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		54-1826967		0001156039		OPTIONS Health Care, Inc.	DE	NIA	Carelon Behavioral Health, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		27-1991772		0001156039		Pasteur Medical Bird Road, LLC	FL	NIA	Highland Acquisition Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		20-2749389		0001156039		Pasteur Medical Center, LLC	DE	NIA	Highland Acquisition Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		27-1366915		0001156039		Pasteur Medical Cutler Bay, LLC	FL	NIA	Highland Acquisition Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		20-0610128		0001156039		Pasteur Medical Group, LLC	FL	NIA	Highland Acquisition Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		37-1668303		0001156039		Pasteur Medical Hialeah Gardens, LLC	FL	NIA	Highland Acquisition Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		47-3464152		0001156039		Pasteur Medical Kendall, LLC	FL	NIA	Highland Acquisition Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		27-2810478		0001156039		Pasteur Medical Management, LLC	FL	NIA	Highland Acquisition Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		33-1217936		0001156039		Pasteur Medical Miami Gardens, LLC	FL	NIA	Highland Acquisition Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		27-2651017		0001156039		Pasteur Medical North Miami Beach, LLC	FL	NIA	Highland Acquisition Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		26-0813665		0001156039		Pasteur Medical Partners, LLC	FL	NIA	Highland Acquisition Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0693134		0001156039		PHM Healthcare Solutions, Inc.	PR	NIA	Physician Group Practices, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0864220		0001156039		PHM IntraHospital Physician Group, LLC	PR	NIA	PHM MultiSalud, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0811976		0001156039		PHM Multidisciplinary Clinic Aguadilla LLC	PR	NIA	PHM MultiDisciplinary Clinic, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0812014		0001156039		PHM Multidisciplinary Clinic Arecibo LLC	PR	NIA	PHM MultiDisciplinary Clinic, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0925853		0001156039		PHM Multidisciplinary Clinic Cabo Rojo LLC	PR	NIA	PHM MultiDisciplinary Clinic, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0764408		0001156039		PHM Multidisciplinary Clinic Guayama LLC	PR	NIA	PHM MultiDisciplinary Clinic, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0949111		0001156039		PHM Multidisciplinary Clinic Maunabo LLC	PR	NIA	PHM MultiDisciplinary Clinic, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0859950		0001156039		PHM MultiDisciplinary Clinic, LLC	PR	NIA	PHM MultiSalud, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0867882		0001156039		PHM MultiSalud, LLC	PR	NIA	Physician Group Practices, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0864171		0001156039		PHM Specialty Network, LLC	PR	NIA	PHM MultiSalud, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0960976		0001156039		Physician Group Practices, LLC	PR	NIA	IPA Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	12178	66-0592131		0001156039		PMC Medicare Choice, LLC	PR	IA	MMM Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		47-5139459		0001156039		Raina Rx LLC	NY	NIA	BioPlus Parent, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		47-0851593		0001156039		RightCHOICE Managed Care, Inc.	DE	NIA	Anthem Holding Corp.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		45-3667026		0001156039		River Medical Pharmacy, LLC	FL	NIA	BioPlus Parent, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	11011	84-0747736		0001156039		Rocky Mountain Hospital and Medical Service, Inc.	CO	IA	ATH Holding Company, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		46-2787212		0001156039		Santa Barbara Specialty Pharmacy, LLC	CA	NIA	BioPlus Parent, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		20-0473316		0001156039		SellCore, Inc.	DE	NIA	Elevance Health, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	13726	27-0945036		0001156039		Simply Healthcare Plans, Inc.	FL	IA	Wellpoint Corporation	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		55-0712302		0001156039		Southeast Services, Inc.	VA	NIA	Anthem Southeast, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		45-4071004		0001156039		State Sponsored Services, Inc.	IN	NIA	UNICARE Specialty Services, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		45-5443372		0001156039		The Elevance Health Companies of California, Inc.	CA	NIA	ATH Holding Company, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		35-1835818		0001156039		The Elevance Health Companies, Inc.	IN	NIA	ATH Holding Company, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.				0001156039		TriaDD NY, LLC dba MyCompass	NY	NIA	Alliance Care Management, LLC	Ownership	25.000	Elevance Health, Inc.	NO	0111
0671	Elevance Health, Inc.		43-1967924		0001156039		TrustSolutions, LLC	WI	NIA	Federal Government Solutions, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	11810	84-1620480		0001156039		UNICARE Health Plan of West Virginia, Inc.	WV	IA	UNICARE National Services, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		36-3899137		0001156039		UNICARE Illinois Services, Inc.	IL	NIA	UNICARE National Services, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		95-4635507		0001156039		UNICARE National Services, Inc.	DE	NIA	Anthem Holding Corp.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		77-0494551		0001156039		UNICARE Specialty Services, Inc.	DE	NIA	Anthem Holding Corp.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	95799	75-2749263		0001156039		ValueOptions of Texas, Inc.	TX	IA	Carelon Behavioral Health, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		66-0865037		0001156039		VITA CARE, LLC	PR	NIA	MSO Holdings, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		20-0660563		0001156039		WellMax Health Medical Centers, LLC	FL	NIA	Delivery Network, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		20-0660644		0001156039		WellMax Health Physicians Network, LLC	FL	NIA	Delivery Network, LLC	Ownership	100.000	Elevance Health, Inc.	NO	

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Community Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
0671	Elevance Health, Inc.		20-4405193		0001156039		WellPoint Acquisition, LLC	IN	NIA	Elevance Health, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		95-4640531		0001156039		WellPoint California Services, Inc.	DE	NIA	Anthem Holding Corp.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		54-1739323		0001156039		Wellpoint Corporation	DE	NIA	ATH Holding Company, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		82-1800037		0001156039		Wellpoint Delaware, Inc.	DE	NIA	Anthem Partnership Holding Company, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		95-4657170		0001156039		WellPoint Dental Services, Inc.	DE	NIA	UNICARE Specialty Services, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		47-2546820		0001156039		Wellpoint Federal Corporation	IN	NIA	Federal Government Solutions, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		81-2874917		0001156039		WellPoint Health Solutions, Inc.	DE	NIA	Federal Government Solutions, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		20-3620996		0001156039		WellPoint Holding Corp	DE	NIA	Elevance Health, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		45-2736438		0001156039		WellPoint Information Technology Services, Inc.	CA	NIA	Blue Cross of California	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	14078	45-2485907		0001156039		Wellpoint Insurance Company	TX	IA	Wellpoint Corporation	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		36-4595641		0001156039		WellPoint Insurance Services, Inc.	HI	NIA	Elevance Health, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	15807	47-3863197		0001156039		Wellpoint Iowa, Inc.	IA	IA	Wellpoint Corporation	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	80314	52-0913817		0001156039		Wellpoint Life and Health Insurance Company	IN	IA	UNICARE National Services, Inc.	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	95832	51-0387398		0001156039		Wellpoint Maryland, Inc.	MD	IA	Wellpoint Corporation	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	95373	22-3375292		0001156039		Wellpoint New Jersey, Inc.	NJ	IA	Wellpoint Corporation	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	10767	13-4212818		0001156039		Wellpoint Ohio, Inc.	OH	IA	Wellpoint Corporation	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		36-3897080		0001156039		Wellpoint Partnership Plan, LLC	IL	NIA	Health Ventures Partner, L.L.C.	Ownership	75.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		36-3897080		0001156039		Wellpoint Partnership Plan, LLC	IL	NIA	UNICARE Illinois Services, Inc.	Ownership	25.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.		92-3489706		0001156039		Wellpoint South Carolina, Inc.	SC	NIA	Anthem Partnership Holding Company, LLC	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	12941	20-4776597		0001156039		Wellpoint Tennessee, Inc.	TN	IA	Wellpoint Corporation	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	95314	75-2603231		0001156039		Wellpoint Texas, Inc.	TX	IA	Wellpoint Corporation	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	14073	27-3510384		0001156039		Wellpoint Washington, Inc.	WA	IA	Wellpoint Corporation	Ownership	100.000	Elevance Health, Inc.	NO	
0671	Elevance Health, Inc.	15929	47-5569628		0001156039		Wisconsin Collaborative Insurance Company	WI	IA	Crossroads Acquisition Corp.	Ownership	100.000	Elevance Health, Inc.	NO	

Asterisk	Explanation
0100	Insurer is deemed to be an insurance affiliate in column 10 and has an NAIC Company Code in column 3. However, it does not file an NAIC statutory statement because it is regulated by the New York State Department of Health.
0101	Insurer is deemed to be an insurance affiliate in column 10, but does not have an NAIC Company Code in column 3 because it is regulated by the California Department of Managed Health Care.
0102	CCHA, LLC is a joint venture 50% owned by Anthem Partnership Holding Company, LLC and 50% owned by Colorado Community Health Alliance, LLC, a non-affiliate.
0103	Owned 77% by Centros Medicos Unidos del Oeste, LLC, 13% by Asociacion de Medicos del Oeste, Inc. (a non-affiliate) and 10% by Doctores Asociados del Noroeste, Inc. (a non-affiliate).
0104	Community Care Health Plan of Louisiana, Inc. is a joint venture 75% owned by Anthem Partnership Holding Company, LLC and 25% owned by Louisiana Health Service & Indemnity Company d/b/a Blue Cross and Blue Shield of Louisiana (a non-affiliate).
0105	AMH Health, LLC is a joint venture 50% owned by Anthem Partnership Holding Company, LLC and 50% by MaineHealth, a non-affiliate.
0106	Momentum Health Partners, LLC is a joint venture 50% owned by Anthem Partnership Holding Company, LLC and 50% owned by Blue Cross and Blue Shield of North Carolina, a non-affiliate.
0107	GR Health Solutions, LLC is a joint venture 50% owned by Anthem Partnership Holding Company, LLC and 50% owned by Independence Blue Cross, LLC, a non-affiliate.
0108	Owned 50% by Centro Medicina Familiar del Norte, LLC and 50% by ACO del Norte, LLC, a non-affiliated entity.
0109	83.33% owned by unaffiliated investors
0110	Community Care Health Plan of Nebraska, Inc. is a joint venture 95% owned by Anthem Partnership Holding Company, LLC and 5% owned by Blue Cross and Blue Shield of Nebraska, a non-affiliate.
0111	TriaDD NY , LLC dba MyCompass (NY) is owned 25% by Alliance Care Management, LLC and 75% by non-affiliates.
0112	Community Care Health Plan of Kansas, Inc. is a joint venture 90% owned by Anthem Partnership Holding Company, LLC, 5% owned by Blue Cross and Blue Shield of Kansas (a non-affiliate), and 5% owned by Blue Cross and Blue Shield of Kansas City, a non-affiliate.
0113	APC Passe, LLC is 49% owned by Anthem Partnership Holding Company, LLC and 51% owned by the Arkansas Provider Coalition, LLC, which is not affiliated with Anthem, Inc.
0114	Government Healthcare Solutions LLC. is a joint venture 49% owned by National Government Services, Inc. and 51% owned by MKS2 LLC (non-affiliate)

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

Explanation:

1.

Bar Code:

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

1 0 3 4 5 2 0 2 3 3 6 5 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
2504. Intangibles	61,290,076	61,290,076	0	0
2505. Prepaid expenses	23,066,759	23,066,759	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	84,356,834	84,356,834	0	0

Additional Write-ins for Liabilities Line 23

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
2304. Contingent liability			0	49,287,875
2397. Summary of remaining write-ins for Line 23 from overflow page	0	0	0	49,287,875

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

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	75,980,000	10,016,993
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	95,550,000	16,370,000
	2.2 Additional investment made after acquisition	35,045,000	49,910,000
3.	Capitalized deferred interest and other	0	
4.	Accrual of discount	0	2,507
5.	Unrealized valuation increase (decrease)	0	
6.	Total gain (loss) on disposals	0	
7.	Deduct amounts received on disposals	0	319,500
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	
10.	Deduct current year's other than temporary impairment recognized	0	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	206,575,000	75,980,000
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	206,575,000	75,980,000
14.	Deduct total nonadmitted amounts	0	
15.	Statement value at end of current period (Line 13 minus Line 14)	206,575,000	75,980,000

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	63,765,236	80,087,198
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	641,918	11,017,256
	2.2 Additional investment made after acquisition	881,173	400,106
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(2,719,006)	(18,410,598)
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	1,672,640	9,328,726
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	60,896,681	63,765,236
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	60,896,681	63,765,236

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	1,658,283,412	1,397,385,165
2.	Cost of bonds and stocks acquired	834,939,076	840,617,680
3.	Accrual of discount	6,724,533	3,609,314
4.	Unrealized valuation increase (decrease)	21,445,582	(16,742,478)
5.	Total gain (loss) on disposals	(29,911,627)	(14,815,055)
6.	Deduct consideration for bonds and stocks disposed of	647,956,196	527,117,910
7.	Deduct amortization of premium	3,942,290	8,101,576
8.	Total foreign exchange change in book/adjusted carrying value	(12,096)	5,799
9.	Deduct current year's other than temporary impairment recognized	2,429,561	16,442,150
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(5,096)	(115,377)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,837,135,737	1,658,283,412
12.	Deduct total nonadmitted amounts	0	
13.	Statement value at end of current period (Line 11 minus Line 12)	1,837,135,737	1,658,283,412

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)	1,298,573,153	816,394,907	803,717,077	7,486,166	1,237,874,603	1,298,573,153	1,318,737,149	1,009,053,496
2. NAIC 2 (a)	467,380,754	43,924,200	80,328,287	34,933	407,979,513	467,380,754	431,011,600	373,651,667
3. NAIC 3 (a)	84,131,142	56,510,072	78,996,182	3,659,048	83,710,547	84,131,142	65,304,080	119,601,862
4. NAIC 4 (a)	39,505,962	24,159,110	35,145,318	(286,797)	44,823,908	39,505,962	28,232,957	178,684,739
5. NAIC 5 (a)	3,074,686	(108,019)	2,733,336	734,575	3,220,202	3,074,686	967,906	10,634,160
6. NAIC 6 (a)	723,307	0	1,146,135	515,236	604,127	723,307	92,408	1,218,451
7. Total Bonds	1,893,389,004	940,880,270	1,002,066,335	12,143,161	1,778,212,900	1,893,389,004	1,844,346,100	1,692,844,375
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	1,893,389,004	940,880,270	1,002,066,335	12,143,161	1,778,212,900	1,893,389,004	1,844,346,100	1,692,844,375

(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 $ 9,900,000 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 236,602 ; NAIC 5 $ 298,937 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	2,835,539	XXX	2,822,072	30,168	4,408

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	11,050,757	202,157
2. Cost of short-term investments acquired	60,475,993	77,129,348
3. Accrual of discount	594,339	80,761
4. Unrealized valuation increase (decrease)	(633)	(2,182)
5. Total gain (loss) on disposals	945	(32,305)
6. Deduct consideration received on disposals	69,285,426	66,327,022
7. Deduct amortization of premium	425	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	11	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,835,539	11,050,757
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,835,539	11,050,757

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

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

N O N E

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	103,610,135	3,000,353
2.	Cost of cash equivalents acquired	11,089,125,219	9,721,951,467
3.	Accrual of discount	433,880	608,925
4.	Unrealized valuation increase (decrease)	0	(773)
5.	Total gain (loss) on disposals	(2,351)	(37,707)
6.	Deduct consideration received on disposals	10,600,566,883	9,621,912,130
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	592,600,000	103,610,135
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	592,600,000	103,610,135

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
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
ANT-10015	Dallas	TX		07/27/2023	5.820	45,000,000	0	80,360,148
ANT-10017	Dallas	TX		07/27/2023	5.820	50,000,000	0	93,106,375
ANT-10007	Sanata Maria	CA		09/27/2022	5.080	0	3,500,000	80,557,243
ANT-10002	Nashville	TN		09/01/2022	4.280	0	4,080,000	28,619,181
0599999. Mortgages in good standing - Commercial mortgages-all other						95,000,000	7,580,000	282,642,947
0899999. Total Mortgages in good standing						95,000,000	7,580,000	282,642,947
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						95,000,000	7,580,000	282,642,947

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
0599999 - Totals																	

NONE

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
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
	Pathway Private Equity Fund XXII, LP	Irvine	CA	Pathway Capital Management		01/16/2007	3		5,478		2,853,413	20.500
	Pathway Private Equity Investors 7, LP	Irvine	CA	Pathway Capital Management		04/29/2013	3		78,750		4,844,010	16.200
2599999. Joint Venture Interests - Other - Unaffiliated								0	84,228	0	7,697,423	XXX
04019A-AC-2	ARES PRIVATE CREDIT SOLUTIONS Subordinated Notes 0.000% 04/09/33			Direct		12/31/2022		0	623,577	0	6,467,249	
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated								0	623,577	0	6,467,249	XXX
6099999. Total - Unaffiliated								0	707,805	0	14,164,672	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								0	707,805	0	14,164,672	XXX

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SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
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
	Pathway Private Equity Fund XXII, LP	Irvine	CA	Pathway Capital Management	01/16/2007	07/31/2023						0			160,185			0	
	Pathway Private Equity Investors 7, LP	Irvine	CA	Pathway Capital Management	04/29/2013	09/30/2023						0			501,194			0	
2599999. Joint Venture Interests - Other - Unaffiliated							0	0	0	0	0	0	0	0	661,379	0	0	0	0
6099999. Total - Unaffiliated							0	0	0	0	0	0	0	0	661,379	0	0	0	0

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
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							0	0	0	0	0	0	0	0	661,379	0	0	0	0

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-HC-8	US TREASURY N B 3.375% 05/15/33		08/17/2023	Various		50,760,335	54,025,000	429,379	1.A
91282C-HV-6	US TREASURY N B 5.000% 08/31/25		09/19/2023	BMO Nesbitt Burns		2,835,563	2,840,000	7,802	1.A
0109999999. Subtotal - Bonds - U.S. Governments						53,595,898	56,865,000	437,181	XXX
000000-00-0	REPUBLIC OF SENEGAL SERIES REGS 6.250% 05/23/33	D	07/03/2023	Piper Jeffries & Co		(448,000)	(560,000)	(875)	4.A FE
836205-BE-3	REPUBLIC OF SOUTH AFRICA 7.300% 04/20/52	D	07/27/2023	JPMorgan Chase		178,374	200,000	4,056	3.C FE
900123-DG-2	REPUBLIC OF TURKEY 9.375% 01/19/33	D	07/31/2023	Bank Of New York\Barc London		212,500	200,000	677	4.C FE
M1487W-DG-7	ARAB REPUBLIC OF EGYPT SERIES SERIES REGS 7.625% 05/29/32	D	07/12/2023	CITIGROUP GBL MKTS		127,000	200,000	1,906	4.B FE
M81805-AU-3	STATE OF QATAR SERIES REGS 5.750% 01/20/42	D	07/12/2023	Citigroup Global Markets		218,250	200,000	5,558	1.B FE
P3R94G-AA-7	CORP FINANCIERA DE DESAR SERIES REGS 5.250% 07/15/29	D	07/27/2023	J P Morgan		214,940	220,000	481	3.C FE
V7691D-AX-4	REPUBLIC OF SENEGAL SERIES REGS 6.250% 05/23/33	D	07/03/2023	Piper Jeffries & Co		448,000	560,000	875	4.A FE
0309999999. Subtotal - Bonds - All Other Governments						951,064	1,020,000	12,678	XXX
01F050-6A-9	FNMA TBA 5.000% 10/12/53		09/06/2023	Various		4,802,969	5,000,000	0	1.A
3132DW-D6-7	FHLMC POOL SD8225 3.000% 07/01/52		08/24/2023	Citigroup Global Markets		12,623,416	14,796,678	33,293	1.A
3132DW-F2-4	FHLMC POOL SD8285 3.500% 01/01/53		09/28/2023	Morgan Stanley		7,301,070	8,503,521	827	1.A
3132DW-HZ-9	FHLMC POOL SD8348 5.000% 08/01/53		08/22/2023	Citigroup Global Markets		23,693,157	24,799,444	79,220	1.A
3137HA-MH-6	FHLMC MULTIFAMILY STRUCTURED P SERIES K506 CLASS A2 4.650% 08/25/28		09/07/2023	Wachovia Securities		985,207	1,000,000	1,679	1.A
3140LJ-DW-3	FNMA POOL BS7316 5.070% 03/01/29		09/18/2023	Duncan Williams Inc.		1,702,829	1,713,000	4,584	1.A
3140QS-3G-4	FNMA POOL CB7098 5.000% 09/01/53		09/06/2023	Morgan Stanley		4,528,036	4,700,638	8,487	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						55,636,684	60,513,281	128,090	XXX
00109L-AA-1	ADT SEC CORP SERIES 144A 4.125% 08/01/29		09/14/2023	MarketAxess Corporation		496,698	570,000	3,070	3.C FE
00253X-AB-7	AMERICAN AIRLINES AADVAN SERIES 144A 5.750% 04/20/29		09/14/2023	Citigroup Global Markets		1,436,250	1,500,000	13,896	3.A FE
00790R-AB-0	ADVANCED DRAINAGE SYSTEM SERIES 144A 6.375% 06/15/30		09/14/2023	Citigroup Global Markets		244,823	250,000	2,789	3.C FE
00792F-AA-6	AFFIRM INC SERIES 2023-B CLASS A 144A 6.820% 09/15/28		09/12/2023	Bony/Barclays Capital Inc		934,893	935,000	0	1.A FE
019736-AE-7	ALLISON TRANSMISSION INC SERIES 144A 4.750% 10/01/27		09/14/2023	BOFA SECURITIES, INC.		328,920	350,000	7,712	3.A FE
02005N-BF-6	ALLY FINANCIAL INC 5.750% 11/20/25		09/14/2023	Morgan Stanley Co LLC		485,525	500,000	9,424	3.A FE
02406P-BB-5	AMERICAN AXLE & MFG INC 5.000% 10/01/29		09/14/2023	BOFA SECURITIES, INC.		206,688	250,000	5,799	4.B FE
02530E-AG-9	AMERICAN CREDIT ACCEPTANCE RE SERIES 2023-3 CLASS D 144A 6.820% 10/12/29		08/01/2023	BMO Capital Markets		1,649,748	1,650,000	0	2.C FE
032177-AJ-6	AMSTED INDUSTRIES SERIES 144A 4.625% 05/15/30		09/14/2023	Morgan Stanley Co LLC		241,409	275,000	4,346	3.C FE
03666H-AF-8	ANTARES HOLDINGS SERIES 144A 7.950% 08/11/28		08/08/2023	SMBC NIKKO SECURITIES AMERICA,		1,577,820	1,580,000	0	2.B FE
03674X-AS-5	ANTERO RESOURCES CORP SERIES 144A 5.375% 03/01/30		09/18/2023	TRUIST SECURITIES		464,200	500,000	1,418	3.A FE
03690A-AH-9	ANTERO RESOURCES MIDSTRE SERIES 144A 5.375% 06/15/29		09/14/2023	Pershing		466,030	500,000	6,943	3.C FE
038779-AB-0	ARBYS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.237% 07/30/50		09/29/2023	First Union Capital Markets		571,272	645,050	3,654	2.C FE
03969A-AQ-3	ARDAGH PKG FIN HLDGS USA SERIES 144A 5.250% 04/30/25		09/14/2023	Citigroup Global Markets		313,139	320,000	6,440	3.C FE
03969Y-AC-2	ARDAGH METAL PACKAGING SERIES 144A 6.000% 06/15/27		09/14/2023	Deutsche Bank Securities Inc		876,366	900,000	13,950	3.B FE
04019A-AA-6	ARES PRIVATE CREDIT SOLUTIONS Class A 8.393% 04/09/33		07/18/2023	Direct		1,371,870	1,371,870	0	2.B PL
04019A-AB-4	ARES PRIVATE CREDIT SOLUTIONS Class B 10.543% 04/09/33		07/18/2023	Direct		498,862	498,862	0	3.B PL
04288B-AB-6	ARSENAL AIC PARENT LLC SERIES 144A 8.000% 10/01/30		09/14/2023	BOFA SECURITIES, INC.		101,119	100,000	844	3.C FE
049362-AA-4	ATLAS LUXCO 4 ALL UNI SERIES 144A 4.625% 06/01/28		09/14/2023	BOFA SECURITIES, INC.		253,470	300,000	4,124	4.C FE
05377R-HP-2	AVIS BUDGET RENTAL CAR FUNDIN SERIES 2023-8A CLASS C 144A 7.340% 02/20/30		09/12/2023	Bank of America		329,974	330,000	0	2.C FE
058498-AX-4	BALL CORP 3.125% 09/15/31		09/14/2023	BOFA SECURITIES, INC.		484,914	600,000	156	3.A FE
06051G-LH-0	BANK OF AMERICA CORP 5.288% 04/25/34		08/17/2023	Citigroup Global Markets		7,351,578	7,665,000	130,605	1.E FE
073685-AK-5	BEACON ROOFING SUPPLY IN SERIES 144A 6.500% 08/01/30		09/14/2023	BOFA SECURITIES, INC.		247,443	250,000	2,167	3.C FE
08580B-AA-4	BERRY PETROLEUM CO LLC SERIES 144A 7.000% 02/15/26		09/14/2023	Pershing		339,150	350,000	2,246	4.C FE
095796-AE-8	BLUE RACER MID LLC FINAM SERIES 144A 6.625% 07/15/26		09/19/2023	Various		493,121	500,000	5,907	4.A FE
09739D-AD-2	BOISE CASCADE COMPANY SERIES 144A 4.875% 07/01/30		09/14/2023	Morgan Stanley Co LLC		197,855	220,000	2,294	3.C FE
09951L-AB-9	BOOZ ALLEN HAMILTON INC SERIES 144A 4.000% 07/01/29		09/14/2023	BOFA SECURITIES, INC.		313,068	350,000	2,994	2.C FE
11135F-BL-4	BROADCOM INC SERIES 144A 3.469% 04/15/34		08/17/2023	Bank of America		371,242	465,000	5,646	2.C FE
12008R-AP-2	BUILDERS FIRSTSOURCE INC SERIES 144A 4.250% 02/01/32		09/14/2023	Citigroup Global Markets		232,807	275,000	1,526	3.C FE
12116L-AE-9	BURFORD CAPITAL GLBL FIN SERIES 144A 9.250% 07/01/31		09/14/2023	BOFA SECURITIES, INC.		929,673	900,000	18,963	3.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
1248EP-CL-5	CCO HLDGS LLC CAP CORP SERIES 144A 4.500% 06/01/33		09/14/2023	UBS SECURITIES LLC		2,106,000	2,700,000	36,113	3.C FE
12513G-BF-5	CDW LLC CDW FINANCE 3.250% 02/15/29		09/14/2023	JEFFERIES LLC		278,800	320,000	953	2.C FE
125581-GX-0	CIT GROUP INC 6.125% 03/09/28		09/14/2023	BOFA SECURITIES, INC.		381,448	380,000	582	2.B FE
126307-AZ-0	CSC HOLDINGS LLC SERIES 144A 6.500% 02/01/29		09/15/2023	BOFA SECURITIES, INC.		485,503	570,000	4,940	4.B FE
126307-BH-9	CSC HOLDINGS LLC SERIES 144A 4.500% 11/15/31		09/14/2023	Citigroup Global Markets		458,137	620,000	9,533	4.B FE
126458-AE-8	CTR PARTNERSHIP CARETRST SERIES 144A 3.875% 06/30/28		09/14/2023	BOFA SECURITIES, INC.		246,952	280,000	2,351	3.A FE
15135B-AV-3	CENTENE CORP SERIES WI 3.375% 02/15/30		09/14/2023	BOFA SECURITIES, INC.		510,996	600,000	1,856	2.C FE
16411Q-AN-1	CHENIERE ENERGY PARTNERS SERIES WI 3.250% 01/31/32		09/14/2023	Deutsche Bank Securities Inc		814,880	1,000,000	4,333	2.C FE
16411R-AK-5	CHENIERE ENERGY INC SERIES WI 4.625% 10/15/28		09/14/2023	Morgan Stanley Co LLC		140,332	150,000	2,948	2.C FE
165167-DF-1	CHESAPEAKE ESCROW ISSUER SERIES 144A 5.500% 02/01/26		09/18/2023	Various		292,562	300,000	2,215	3.B FE
171779-AL-5	CIENA CORP SERIES 144A 4.000% 01/31/30		09/14/2023	J P Morgan		112,783	130,000	693	3.B FE
184496-AQ-0	CLEAN HARBORS INC SERIES 144A 6.375% 02/01/31		09/14/2023	Morgan Stanley Co LLC		247,180	250,000	2,081	3.C FE
212015-AT-8	CONTINENTAL RESOURCES SERIES 144A 5.750% 01/15/31		09/14/2023	Morgan Stanley Co LLC		475,450	500,000	5,031	2.C FE
21871N-AB-7	CORECIVIC INC 8.250% 04/15/26		09/14/2023	JEFFERIES LLC		907,965	900,000	31,556	3.C FE
22788C-AA-3	CROWDSTRIKE HOLDINGS INC 3.000% 02/15/29		09/14/2023	Morgan Stanley Co LLC		223,779	260,000	715	3.B FE
228701-AG-3	CROWNROCK LP CROWNROCK F SERIES 144A 5.000% 05/01/29		09/14/2023	J P Morgan		315,877	330,000	6,279	3.C FE
23166M-AC-7	CUSHMAN & WAKEFIELD US SERIES 144A 8.875% 09/01/31		09/14/2023	BOFA SECURITIES, INC.		501,635	500,000	2,958	3.C FE
23292H-AB-7	DLLAA LLC SERIES 2023-1A CLASS A2 144A 5.930% 07/20/26		07/25/2023	Bony/Barclays Capital Inc		5,399,866	5,400,000	0	1.A FE
23311V-AK-3	DCP MIDSTREAM OPERATING 3.250% 02/15/32		09/14/2023	Morgan Stanley Co LLC		329,832	400,000	1,192	2.C FE
23345W-AD-7	DT AUTO OWNER TRUST SERIES 2023-3A CLASS D 144A 7.120% 05/15/29		07/11/2023	Citigroup Global Markets		609,901	610,000	0	2.B FE
233853-AU-4	DAIMLER TRUCK FINAN NA SERIES 144A 5.500% 09/20/33		08/02/2023	Chase		1,908,634	1,920,000	0	2.A FE
237266-AJ-0	DARLING INGREDIENTS INC SERIES 144A 6.000% 06/15/30		09/14/2023	BOFA SECURITIES, INC.		727,703	750,000	11,625	3.A FE
24023A-AC-4	DC COMMERCIAL MORTGAGE TRUST SERIES 2023-DC CLASS B 144A 6.804% 09/12/40		08/22/2023	Citigroup Global Markets		1,099,998	1,100,000	6,029	1.D FE
25461L-AA-0	DIRECTV HOLDINGS FING SERIES 144A 5.875% 08/15/27		09/14/2023	Citigroup Global Markets		267,717	300,000	1,616	3.B FE
25470X-BF-1	DISH DBS CORP SERIES 144A 5.750% 12/01/28		09/14/2023	MarketAxess Corporation		590,453	750,000	12,818	4.B FE
26154D-AA-8	DREAM FINDERS HOMES INC SERIES 144A 8.250% 08/15/28		09/14/2023	BOFA SECURITIES, INC.		296,023	290,000	1,728	3.C FE
26884L-AL-3	EQT CORP 5.000% 01/15/29		09/14/2023	Morgan Stanley Co LLC		663,761	700,000	6,125	2.C FE
26885B-AC-4	EQM MIDSTREAM PARTNERS L SERIES 10Y 5.500% 07/15/28		09/14/2023	Goldman Sachs & Co		1,520,000	1,600,000	15,400	3.C FE
26885B-AF-7	EQM MIDSTREAM PARTNERS L SERIES 144A 6.000% 07/01/25		09/18/2023	BOFA SECURITIES, INC.		98,909	100,000	1,317	3.C FE
27034R-AA-1	EARTHSTONE ENERGY HOL SERIES 144A 8.000% 04/15/27		09/14/2023	BOFA SECURITIES, INC.		103,089	100,000	3,400	4.A FE
28035Q-AB-8	EDGEWELL PERSONAL CARE SERIES 144A 4.125% 04/01/29		09/15/2023	Various		468,941	540,000	10,354	3.C FE
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP SERIES 144A 5.750% 01/30/28		09/14/2023	Goldman Sachs & Co		599,112	610,000	4,677	3.A FE
29362U-AD-6	ENTEGRIS INC SERIES 144A 3.625% 05/01/29		09/19/2023	Various		429,579	500,000	6,997	3.B FE
303250-AF-1	FAIR ISAAC CORP SERIES 144A 4.000% 06/15/28		09/14/2023	Morgan Stanley Co LLC		374,125	410,000	4,237	3.B FE
33767D-AB-1	FIRSTCASH INC SERIES 144A 4.625% 09/01/28		09/14/2023	MarketAxess Corporation		557,070	620,000	1,354	3.B FE
337738-BH-0	FISERV INC 5.625% 08/21/33		08/14/2023	First Union Capital Markets		2,752,023	2,775,000	0	2.B FE
337932-AJ-6	FIRSTENERGY CORP SERIES C 5.100% 07/15/47		09/14/2023	Pershing		183,021	210,000	1,874	3.A FE
344849-AA-2	FOOT LOCKER INC SERIES 144A 4.000% 10/01/29		09/14/2023	Morgan Stanley Co LLC		260,820	350,000	6,494	3.C FE
34529N-AE-0	FORD CREDIT AUTO LEASE TRUST SERIES 2023-B CLASS A4 5.870% 01/15/27		09/14/2023	Bony/Barclays Capital Inc		1,999,894	2,000,000	0	1.A FE
34529N-AH-3	FORD CREDIT AUTO LEASE TRUST SERIES 2023-B CLASS D 6.970% 06/15/28		09/14/2023	Bony/Barclays Capital Inc		349,917	350,000	0	2.B FE
345370-DB-3	FORD MOTOR COMPANY 6.100% 08/19/32		09/15/2023	Various		2,381,463	2,500,000	12,497	3.A FE
346232-AF-8	FORESTAR GROUP INC SERIES 144A 3.850% 05/15/26		09/14/2023	Morgan Stanley Co LLC		232,073	250,000	3,289	3.C FE
35042R-AA-4	FOUNDATION FINANCE TRUST SERIES 2023-2A CLASS A 144A 6.530% 06/15/49		09/20/2023	Goldman Sachs & Co		619,921	620,000	0	1.A FE
35042R-AB-2	FOUNDATION FINANCE TRUST SERIES 2023-2A CLASS B 144A 6.970% 06/15/49		09/20/2023	Goldman Sachs & Co		199,945	200,000	0	1.D FE
35671D-BC-8	FREEPORT MCMORAN C&G 5.450% 03/15/43		09/19/2023	Various		994,375	1,120,000	654	2.C FE
35910E-AA-2	FRONTIER ISSUER LLC SERIES 202 SERIES 2023-1 CLASS A2 6.600% 08/20/53		08/01/2023	Goldman Sachs & Co		3,807,420	3,960,000	0	1.F FE
361448-BM-4	GATX CORP 6.050% 03/15/34		09/06/2023	Bank of America		413,651	415,000	0	2.B FE
366651-AG-2	GARTNER INC SERIES 144A 3.625% 06/15/29		09/14/2023	BOFA SECURITIES, INC.		473,634	540,000	5,057	3.A FE

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

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378272-BQ-0	GLENCORE FUNDING LLC SERIES 144A 6.500% 10/06/33		09/28/2023	Bank of America		4,765,364	4,785,000	0	2.A FE
37940X-AE-2	GLOBAL PAYMENTS INC 1.200% 03/01/26		08/24/2023	Citigroup Global Markets		623,301	700,000	4,130	2.C FE
38869A-AB-3	GRAPHIC PACKAGING INTERN SERIES 144A 3.500% 03/15/28		09/14/2023	Pershing		387,030	430,000	125	3.B FE
404121-AJ-4	HCA INC 5.625% 09/01/28		09/14/2023	J P Morgan		494,500	500,000	1,328	2.C FE
42806M-CE-7	HERTZ VEHICLE FINANCING LLC SERIES 2023-4A CLASS A 144A 6.150% 03/25/30		08/17/2023	Various		2,998,890	3,000,000	0	1.A FE
428102-AE-7	HESS MIDSTREAM OPERATION SERIES 144A 4.250% 02/15/30		09/14/2023	Citigroup Global Markets		227,198	260,000	1,013	3.A FE
431318-AZ-7	HILCORP ENERGY I HILCORP SERIES 144A 6.250% 04/15/32		09/14/2023	BOFA SECURITIES, INC.		184,318	200,000	5,313	3.C FE
432833-AF-8	HILTON DOMESTIC OPERATIN SERIES WI 4.875% 01/15/30		09/14/2023	Morgan Stanley Co LLC		464,525	500,000	4,266	3.B FE
432917-AC-6	HILTON GRAND VACATIONS TRUST SERIES 2023-1A CLASS C 144A 6.940% 01/25/38		08/01/2023	Deutsche Bank		99,984	100,000	0	2.B FE
435765-AJ-1	HOLLY NRG PRTNR FIN CORP SERIES 144A 6.375% 04/15/27		09/14/2023	Morgan Stanley Co LLC		540,421	540,000	14,631	3.A FE
436440-AM-3	HOLOGIC INC SERIES 144A 4.625% 02/01/28		09/14/2023	Morgan Stanley Co LLC		318,274	340,000	2,053	3.B FE
44267D-AD-9	HOWARD HUGHES CORP SERIES 144A 5.375% 08/01/28		09/14/2023	Morgan Stanley Co LLC		228,200	250,000	1,754	3.C FE
44328U-AF-3	HPEFS EQUIPMENT TRUST SERIES 2023-2A CLASS D 144A 7.180% 07/21/31		09/19/2023	First Union Capital Markets		274,968	275,000	0	2.B FE
45344L-AC-7	CRESCENT ENERGY FINANCE SERIES 144A 9.250% 02/15/28		09/14/2023	Citigroup Global Markets		247,877	240,000	2,035	3.C FE
45687V-AB-2	INGERSOLL RAND INC 5.700% 08/14/33		08/08/2023	Chase		262,970	265,000	0	2.C FE
46284V-AF-8	IRON MOUNTAIN INC SERIES 144A 4.875% 09/15/29		09/15/2023	Various		706,161	790,000	348	3.C FE
466365-AD-5	JACK IN THE BOX FUNDING LLC SERIES 2022-1A CLASS A2I 144A 3.445% 02/26/52		08/29/2023	Various		2,051,573	2,300,840	1,321	2.B FE
46656N-AA-7	JP MORGAN MORTGAGE TRUST SERIES 2023-DSC1 CLASS A1 144A 4.625% 07/25/63		08/16/2023	J P Morgan		3,566,360	3,855,240	8,420	1.A FE
47077W-AA-6	JANE STREET GRP JSG FIN SERIES 144A 4.500% 11/15/29		09/14/2023	Morgan Stanley Co LLC		608,925	690,000	10,609	3.B FE
50077L-AT-3	KRAFT HEINZ FOODS CO 4.625% 01/30/29		09/14/2023	Morgan Stanley Co LLC		612,373	630,000	3,885	2.B FE
50168B-AE-8	LAD AUTO RECEIVABLES TRUST SERIES 2023-3A CLASS C 144A 6.430% 12/15/28		08/16/2023	Chase		599,869	600,000	0	1.E FE
501797-AW-4	L BRANDS INC SERIES 144A 6.625% 10/01/30		09/14/2023	Goldman Sachs & Co		725,588	750,000	23,049	3.B FE
505742-AM-8	LADDER CAP FIN LLLP CORP SERIES 144A 4.250% 02/01/27		09/14/2023	Morgan Stanley Co LLC		630,000	700,000	3,884	3.B FE
55354G-AQ-3	MSCI INC SERIES 144A 3.250% 08/15/33		09/14/2023	JEFFERIES LLC		444,612	560,000	1,668	2.C FE
55916A-AA-2	MAGIC MERGERCO INC SERIES 144A 5.250% 05/01/28		09/15/2023	Various		468,278	560,000	11,219	4.C FE
57667J-AA-0	MATCH GROUP HLD II LLC SERIES 144A 3.625% 10/01/31		09/14/2023	BOFA SECURITIES, INC.		408,630	500,000	8,408	3.C FE
588056-BB-6	MERCER INTL INC SERIES WI 5.125% 02/01/29		09/14/2023	BOFA SECURITIES, INC.		142,589	180,000	1,204	4.B FE
603158-AA-4	MINERALS TECHNOLOGIES IN SERIES 144A 5.000% 07/01/28		09/18/2023	Pershing		321,787	350,000	3,840	3.C FE
60510M-AT-5	MISSION LANE CREDIT CARD MASTE SERIES 2023-B CLASS A 144A 7.790% 11/15/28		09/29/2023	Chase		964,862	965,000	0	1.C FE
61747Y-FG-5	MORGAN STANLEY 5.424% 07/21/34		08/17/2023	Various		6,477,912	6,685,000	27,210	1.E FE
62482B-AA-0	MOZART DEBT MERGER SUB SERIES 144A 3.875% 04/01/29		09/14/2023	BOFA SECURITIES, INC.		380,424	440,000	7,909	4.A FE
626738-AF-5	MURPHY OIL USA INC SERIES 144A 3.750% 02/15/31		09/14/2023	BOFA SECURITIES, INC.		284,570	340,000	1,169	3.B FE
62879H-AA-8	NB DIRECT LENDING Senior Notes Class A 4.000% 12/30/33		09/27/2023	Direct		5,100,000	5,100,000	0	2.C PL
62879H-AC-4	NB DIRECT LENDING Senior Notes Class B 4.000% 12/30/33		09/27/2023	Direct		2,125,000	2,125,000	0	4.A PL
629209-AA-5	NMI HOLDINGS SERIES 144A 7.375% 06/01/25		09/14/2023	BOFA SECURITIES, INC.		504,810	500,000	10,960	3.B FE
629377-CQ-3	NRG ENERGY INC SERIES 144A 3.375% 02/15/29		09/14/2023	BOFA SECURITIES, INC.		254,724	310,000	959	3.B FE
637417-AS-5	NNN REIT INC 5.600% 10/15/33		08/08/2023	Bank of America		1,406,534	1,440,000	0	2.A FE
638962-AA-8	NCR ATLEOS ESCROW CORP SERIES 144A 9.500% 04/01/29		09/22/2023	J P Morgan		306,125	310,000	0	3.A FE
64110L-AU-0	NETFLIX INC SERIES 144A 5.375% 11/15/29		09/14/2023	BOFA SECURITIES, INC ML US		890,388	900,000	12,497	2.C FE
64831H-AM-5	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2023-NQM1 CLASS A1A 144 0.000% 10/25/63		09/29/2023	Morgan Stanley		699,990	700,000	1,335	1.A FE
651229-BB-1	NEWELL BRANDS INC 4.875% 06/01/25		09/15/2023	Various		474,287	490,000	7,132	3.B FE
65249B-AA-7	NEWS CORP SERIES 144A 3.875% 05/15/29		09/14/2023	WELLS FARGO SECURITIES		288,849	330,000	4,369	3.A FE
65505P-AA-5	NOBLE FINANCE II LLC SERIES 144A 8.000% 04/15/30		09/14/2023	Goldman Sachs & Co		225,214	220,000	7,333	3.C FE
668771-AL-2	NORTONLIFELOCK INC SERIES 144A 7.125% 09/30/30		09/14/2023	Citigroup Global Markets		190,823	190,000	6,318	3.C FE
67021C-AU-1	NSTAR ELECTRIC CO 5.600% 10/01/28		09/18/2023	Bank of America		1,999,280	2,000,000	0	1.E FE
674215-AL-2	OASIS PETROLEUM INC SERIES 144A 6.375% 06/01/26		09/18/2023	Various		1,421,872	1,440,000	27,568	3.C FE
674599-DC-6	OCCIDENTAL PETROLEUM COR 5.550% 03/15/26		09/14/2023	Pershing		1,682,235	1,700,000	786	2.C FE
680665-AK-2	OLIN CORP 5.000% 02/01/30		09/14/2023	Citigroup Global Markets		453,510	500,000	3,264	3.A FE

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682189-AQ-8	ON SEMICONDUCTOR CORP SERIES 144A 3.875% 09/01/28		09/14/2023	BOFA SECURITIES, INC.		178,420	200,000	366	3.B FE
70339P-AA-7	PATTERN ENERGY OP LP PAT SERIES 144A 4.500% 08/15/28		09/14/2023	Morgan Stanley Co LLC		306,054	340,000	1,403	3.C FE
74166M-AE-6	PRIME SECSRVC BRW FINANC SERIES 144A 6.250% 01/15/28		09/14/2023	J P Morgan		473,920	500,000	5,469	4.C FE
74331G-AC-3	PROGRESS RESIDENTIAL TRUST SERIES 2023-SFR2 CLASS B 144A 4.500% 10/17/28		09/19/2023	Goldman Sachs & Co		137,867	150,000	0	1.B FE
74333E-AD-4	PROGRESS RESIDENTIAL TRUST SERIES 2021-SFR4 CLASS D 144A 2.309% 05/17/38		09/07/2023	First Union Capital Markets		195,198	220,000	141	2.B FE
74841C-AB-7	QUICKEN LOANS LLC QUICKN SERIES 144A 3.875% 03/01/31		09/14/2023	JEFFERIES LLC		575,750	700,000	1,281	3.A FE
74965L-AA-9	RLJ LODGING TRUST LP SERIES 144A 3.750% 07/01/26		09/14/2023	Morgan Stanley Co LLC		597,493	650,000	5,214	3.C FE
75281A-BJ-7	RANGE RESOURCES CORP 8.250% 01/15/29		09/14/2023	Goldman Sachs & Co		1,142,625	1,100,000	15,881	3.C FE
75575R-AA-5	READYCAP COMMERCIAL MORTGAG SERIES 2023-FL11 CLASS A 144A 8.042% 10/25/39		09/25/2023	Interest Capitalization		311,532	311,532	0	1.A FE
78449C-AB-4	SMB PRIVATE EDUCATION LOAN TR SERIES 2022-C CLASS A1B 144A 7.039% 05/16/50		08/17/2023	RBC		798,473	792,898	930	1.A FE
79546V-AL-0	SALLY HOLDINGS/SALLY CAP 5.625% 12/01/25		09/14/2023	Goldman Sachs & Co		592,500	600,000	10,031	3.C FE
812127-AA-6	SEALED AIR CORP SERIES 144A 6.125% 02/01/28		09/19/2023	Various		488,312	500,000	4,167	3.B FE
817565-CF-9	SERVICE CORP INTL 3.375% 08/15/30		09/14/2023	Morgan Stanley Co LLC		492,180	600,000	1,856	3.C FE
81761L-AB-8	SERVICE PROPERTIES TRUST 5.500% 12/15/27		09/14/2023	Pershing		298,180	340,000	4,831	4.A FE
82453A-AA-5	SHIFT4 PAYMENTS LLC FIN SERIES 144A 4.625% 11/01/26		09/14/2023	Pershing		216,214	230,000	4,048	3.C FE
82967N-BJ-6	SIRIUS XM RADIO INC SERIES 144A 4.000% 07/15/28		09/14/2023	TRUIST SECURITIES		258,690	300,000	2,100	3.C FE
830867-AB-3	DELTA AIR LINES SKYMILES SERIES 144A 4.750% 10/20/28		09/15/2023	BOFA SECURITIES, INC.		1,182,439	1,240,000	9,653	2.B FE
845467-AT-6	SOUTHWESTERN ENERGY CO 4.750% 02/01/32		09/14/2023	Various		1,058,588	1,200,000	7,442	3.A FE
85172F-AR-0	SPRINGLEAF FINANCE CORP 5.375% 11/15/29		09/14/2023	JEFFERIES LLC		447,902	520,000	9,550	3.B FE
852060-AD-4	SPRINT CAPITAL CORP 6.875% 11/15/28		09/14/2023	Citigroup Global Markets		659,093	630,000	14,798	2.B FE
85236F-AA-1	SRM ESCROW ISSUER LLC SERIES 144A 6.000% 11/01/28		09/14/2023	Citigroup Global Markets		475,065	500,000	11,417	3.C FE
858912-AG-3	STERICYCLE INC SERIES 144A 3.875% 01/15/29		09/18/2023	BOFA SECURITIES, INC.		789,102	900,000	6,297	3.C FE
86614R-AN-7	SUMMIT MATERIALS LLC FIN SERIES 144A 5.250% 01/15/29		09/14/2023	BOFA SECURITIES, INC.		324,625	350,000	3,216	3.C FE
86745G-AG-8	SUNNOVA ENERGY CORP SERIES 144A 11.750% 10/01/28		09/22/2023	J P Morgan		116,714	120,000	0	4.B FE
86745Y-AB-0	HELIOS ISSUER LLC SERIES 2023-B CLASS B 144A 5.600% 08/22/50		08/18/2023	SMBC NIKKO SECURITIES AMERICA,		536,645	575,000	0	1.G FE
87470L-AJ-0	TALLGRASS NRG PRTNR FIN SERIES 144A 6.000% 12/31/30		09/14/2023	Morgan Stanley Co LLC		216,811	240,000	3,120	3.C FE
87612B-BU-5	TARGA RESOURCES PARTNERS 4.000% 01/15/32		09/14/2023	BOFA SECURITIES, INC.		549,562	640,000	4,480	2.C FE
88033G-CZ-1	TENET HEALTHCARE CORP 4.875% 01/01/26		09/14/2023	Citigroup Global Markets		299,528	310,000	3,232	3.C FE
88830M-AM-4	TITAN INERNATIONAL INC. SERIES WI 7.000% 04/30/28		09/14/2023	BOFA SECURITIES, INC.		237,443	250,000	6,708	4.B FE
89055F-AB-9	TOPBUILD CORP SERIES 144A 3.625% 03/15/29		09/15/2023	BOFA SECURITIES, INC.		715,848	820,000	305	3.B FE
893647-BR-7	TRANSDIGM INC SERIES 144A 6.750% 08/15/28		09/14/2023	Pershing		320,704	320,000	1,980	4.A FE
90932L-AH-0	UNITED AIRLINES INC SERIES 144A 4.625% 04/15/29		09/18/2023	Various		1,413,650	1,600,000	31,604	3.B FE
911365-BQ-6	UNITED RENTALS NORTH AM SERIES 144A 6.000% 12/15/29		09/14/2023	Morgan Stanley Co LLC		1,488,750	1,500,000	23,250	2.C FE
92328M-AC-7	VENTURE GLOBAL CALCASIEU SERIES 144A 3.875% 11/01/33		09/14/2023	Morgan Stanley Co LLC		885,500	1,100,000	16,221	3.B FE
92535U-AB-0	VERTIV GROUP CORPORATION SERIES 144A 4.125% 11/15/28		09/14/2023	J P Morgan		90,023	100,000	1,409	4.A FE
928668-BX-9	VOLKSWAGEN GROUP AMERICA SERIES 144A 5.900% 09/12/33		09/05/2023	Morgan Stanley		6,535,248	6,545,000	0	1.G FE
95000U-3F-8	WELLS FARGO & COMPANY MTN 5.557% 07/25/34		08/15/2023	Goldman Sachs & Co		1,564,864	1,600,000	5,434	1.E FE
958667-AC-1	WESTERN MIDSTREAM OPERAT 4.300% 02/01/30		09/14/2023	BOFA SECURITIES, INC.		969,342	1,100,000	5,816	2.C FE
97064E-AA-6	WILLIS ENGINE SECURITIZATION T SERIES 2018-A CLASS A 144A 4.750% 09/15/43		07/25/2023	Bank of America		147,677	175,806	278	2.A FE
98262P-AA-9	WW INTERNATIONAL INC SERIES 144A 4.500% 04/15/29		09/14/2023	Morgan Stanley Co LLC		253,855	350,000	6,694	4.C FE
98379J-AA-3	XPO ESCROW SUB LLC SERIES 144A 7.500% 11/15/27		09/14/2023	BOFA SECURITIES, INC.		258,193	250,000	6,406	3.A FE
98877D-AE-5	ZF NA CAPITAL SERIES 144A 7.125% 04/14/30		09/14/2023	WELLS FARGO SECURITIES		541,512	540,000	16,459	3.A FE
98980B-AA-1	ZIPRECRUITER INC SERIES 144A 5.000% 01/15/30		09/14/2023	BOFA SECURITIES, INC.		83,860	100,000	875	3.C FE
03746A-AA-8	APACHE FINANCE CANADA 7.750% 12/15/29	A	09/14/2023	Pershing		450,756	430,000	8,609	2.C FE
14739L-AB-8	CASCADES INC USA INC SERIES 144A 5.375% 01/15/28	A	09/14/2023	BOFA SECURITIES, INC.		564,954	600,000	5,644	3.C FE
335934-AT-2	FIRST QUANTUM MINERALS L SERIES 144A 6.875% 10/15/27	A	09/14/2023	BOFA SECURITIES, INC.		780,472	800,000	23,375	4.A FE
36168Q-AK-0	GFL ENVIRONMENTAL INC SERIES 144A 3.750% 08/01/25	A	09/15/2023	BOFA SECURITIES, INC.		475,385	500,000	2,500	3.C FE
683715-AC-0	OPEN TEXT CORP SERIES 144A 3.875% 02/15/28	A	09/14/2023	JEFFERIES LLC		293,321	330,000	1,172	3.C FE
76774L-AB-3	RITCHIE BROS AUCTIONEERS SERIES 144A 6.750% 03/15/28	A	09/15/2023	Various		474,395	470,000	293	3.B FE

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89346D-AH-0	TRANSALTA CORP 7.750% 11/15/29	A	09/18/2023	BOFA SECURITIES, INC.		715,527	700,000	18,837	3.A FE
000000-00-0	EASY TACTIC LTD 7.500% 07/11/28	D	07/11/2023	Corporate Action		8,016	8,016	0	4.C FE
00135T-AD-6	AIB GROUP PLC SERIES 144A 6.608% 09/13/29	D	09/06/2023	Morgan Stanley		370,000	370,000	0	2.B FE
00774M-AX-3	AERCAP IRELAND CAP GLOBA 3.300% 01/30/32	D	09/14/2023	BOFA SECURITIES, INC.		322,092	400,000	1,760	2.B FE
02154C-AH-6	ALTICE FINANCING SA SERIES 144A 5.750% 08/15/29	D	09/14/2023	Morgan Stanley Co LLC		488,820	600,000	3,163	4.C FE
03938L-AS-3	ARCELORMITTAL 6.750% 03/01/41	D	09/14/2023	J P Morgan		689,780	700,000	2,231	2.C FE
060335-AB-2	BANIJAY ENTERTAINMENT SERIES 144A 8.125% 05/01/29	D	09/14/2023	STIFEL, NICOLAUS AND COMPANY,		251,563	250,000	0	4.A FE
143658-BR-2	CARNIVAL CORP SERIES 144A 6.000% 05/01/29	D	09/14/2023	WELLS FARGO SECURITIES		890,000	1,000,000	22,833	4.C FE
22534P-AG-8	CREDIT AGRICOLE SA SERIES 144A 5.514% 07/05/33	D	08/17/2023	Deutsche Bank		5,212,110	5,325,000	37,518	1.D FE
225401-AZ-1	UBS GROUP AG SERIES 144A 6.537% 08/12/33	D	09/14/2023	BOFA SECURITIES, INC.		255,505	250,000	1,634	1.G FE
23222L-AN-7	CUTWATER LTD SERIES 2015-1A CLASS AR 144A 6.790% 01/15/29	D	08/17/2023	Bank of America		1,988,367	1,989,302	13,131	1.A FE
251526-CK-3	DEUTSCHE BANK NY 3.035% 05/28/32	D	08/17/2023	Deutsche Bank		1,642,375	2,095,000	14,659	2.A FE
29082H-AD-4	EMBRAER NETHERLANDS FINA SERIES 144A 7.000% 07/28/30	D	07/25/2023	Morgan Stanley		501,566	505,000	0	3.C FE
30251G-BE-6	FMG RESOURCES AUG 2006 SERIES 144A 6.125% 04/15/32	D	09/14/2023	J P Morgan		166,230	180,000	4,686	3.A FE
460599-AC-7	INTERNATIONAL GAME TECH SERIES 144A 6.500% 02/15/25	D	09/14/2023	TRUIST SECURITIES		501,800	500,000	2,979	3.A FE
54008P-AW-3	LOCKWOOD GROVE CLO LTD SERIES 2014-1A CLASS A1RR 144A 6.783% 01/25/30	D	08/17/2023	Bank of America		8,295,735	8,308,780	42,268	1.A FE
58547D-AD-1	MELCO RESORTS FINANCE SERIES 144A 5.375% 12/04/29	D	09/14/2023	NOMURA SECURITIES		499,500	600,000	9,317	3.C FE
62886H-BL-4	NCL CORPORATION LTD SERIES 144A 8.375% 02/01/28	D	09/14/2023	Citigroup Global Markets		1,548,750	1,500,000	16,401	4.A FE
64073K-AA-1	NEPTUNE ENERGY BONDCO SERIES 144A 6.625% 05/15/25	D	09/18/2023	Deutsche Bank Securities Inc		397,960	400,000	9,201	3.B FE
71654Q-CC-4	PETRILEOS MEXICANOS SERIES WI 6.750% 09/21/47	D	07/13/2023	Piper Jeffries & Co		258,060	402,000	8,699	3.B FE
71654Q-CL-4	PETRILEOS MEXICANOS SERIES WI 6.350% 02/12/48	D	07/13/2023	Piper Jeffries & Co		65,153	105,000	2,871	3.C FE
71654Q-DD-1	PETRILEOS MEXICANOS SERIES WI 7.690% 01/23/50	D	07/13/2023	Piper Jeffries & Co		28,393	41,000	1,524	3.C FE
71654Q-DF-6	PETROLEOS MEXICANOS SERIES WI 6.950% 01/28/60	D	07/13/2023	Piper Jeffries & Co		25,450	40,000	1,305	3.C FE
780153-BT-8	ROYAL CARIBBEAN CRUISES SERIES 144A 7.250% 01/15/30	D	09/14/2023	BOFA SECURITIES, INC.		1,012,500	1,000,000	12,688	3.C FE
80007R-AE-5	SANDS CHINA LTD SERIES WI 5.650% 08/08/28	D	07/10/2023	Various		843,969	890,000	22,294	2.A FE
80007R-AL-9	SANDS CHINA LTD SERIES WI 4.875% 06/18/30	D	09/14/2023	Pershing		201,218	230,000	2,803	2.C FE
803014-AB-5	SANTOS FINANCE LTD SERIES 144A 6.875% 09/19/33	D	09/11/2023	Citigroup Global Markets		348,579	350,000	0	2.C FE
81725W-AK-9	SENSATA TECHNOLOGIES BV SERIES 144A 4.000% 04/15/29	D	09/14/2023	BOFA SECURITIES, INC.		494,525	560,000	9,520	3.B FE
84859B-AB-7	SPIRIT LOYALTY KY LTD IP SERIES 144A 8.000% 09/20/25	D	09/14/2023	Morgan Stanley Co LLC		502,500	500,000	6,444	3.C FE
853254-CU-2	STANDARD CHARTERED PLC SERIES 144A 6.296% 07/06/34	D	07/13/2023	JPMorgan Chase		473,807	470,000	904	1.A FE
88167A-AQ-4	TEVA PHARMACEUTICAL INDU 5.125% 05/09/29	D	09/14/2023	JEFFERIES LLC		1,653,750	1,800,000	33,056	3.C FE
91832V-AA-2	VOC ESCROW LTD SERIES 144A 5.000% 02/15/28	C	09/14/2023	WELLS FARGO SECURITIES		927,500	1,000,000	4,583	4.A FE
92769X-AP-0	VIRGIN MEDIA SECURED FIN SERIES 144A 5.500% 05/15/29	D	09/14/2023	Morgan Stanley Co LLC		915,400	1,000,000	18,792	3.C FE
98313R-AH-9	WYNN MACAU LTD SERIES 144A 5.625% 08/26/28	D	09/14/2023	Goldman Sachs & Co		262,470	300,000	1,031	4.B FE
M4R2A7-AC-2	ENERGEAN ISRAEL FINANCE 5.375% 03/30/28	D	07/31/2023	Tax Free Exchange		170,000	170,000	0	3.C FE
N15516-AG-7	BRASKEM NETHERLANDS SERIES REGS 7.250% 02/13/33	D	07/12/2023	Bank of America		237,000	240,000	7,298	2.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						177,990,254	187,236,196	1,354,481	XXX
060505-FL-3	BANK OF AMERICA CORP SERIES FF 5.875% Perpet.		09/14/2023	MarketAxess Corporation		332,363	360,000	176	2.B FE
05565A-5R-0	BNP PARIBAS SERIES 144A 8.500% Perpet.	D	09/14/2023	MITSUBISHI UFJ SECURITIES		280,112	280,000	2,248	2.C FE
06738E-BG-9	BARCLAYS PLC 8.000% Perpet.	D	09/18/2023	MarketAxess Corporation		247,758	250,000	278	3.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						860,233	890,000	2,702	XXX
000000-00-0	GENESIS CARE USA HOLDINGS INC DIP COMMITMENT 0.000% 06/01/24		07/03/2023	Direct		(375,352)	(375,352)	0	5.C FE
BL3562-50-3	PHOENIX GUARANTOR INC 0.000% 03/05/26		09/14/2023	Goldman Sachs & Co		200,000	200,000	0	4.B FE
BL2870-02-2	NEXSTAR BROADCASTING INC 0.000% 09/18/26		09/19/2023	Goldman Sachs & Co		250,100	250,000	0	2.C FE
000000-00-0	GARDA WORLD SECURITY CORP 0.000% 10/30/26		09/15/2023	Goldman Sachs & Co		201,000	200,000	0	4.B FE
000000-00-0	SOTERA HEALTH HOLDINGS LLC 0.000% 12/11/26		09/15/2023	Goldman Sachs & Co		199,750	200,000	0	3.C FE
000000-00-0	ASURION LLC 0.000% 12/23/26		09/19/2023	Goldman Sachs & Co		247,500	250,000	0	4.A FE
000000-00-0	RANGE PARENT INC FIRST-OUT NEW MONEY TERM LOAN 0.000% 02/28/27		07/01/2023	Direct		1,777	1,777	0	4.C FE
000000-00-0	FIRST BRANDS 0.000% 03/30/27		09/18/2023	Goldman Sachs & Co		198,500	200,000	0	4.A FE
000000-00-0	DEERFIELD DAKOTA HOLDING LLC 0.000% 04/09/27		09/14/2023	Goldman Sachs & Co		196,250	200,000	0	4.C FE
000000-00-0	HIGHLINE AFTERMARKET ACQ 0.000% 11/09/27		09/15/2023	Goldman Sachs & Co		199,500	200,000	0	4.B FE
000000-00-0	ENERGIZER HOLDINGS INC 0.000% 12/22/27		09/15/2023	Goldman Sachs & Co		201,000	200,000	0	3.B FE
000000-00-0	AMWINS GROUP INC 0.000% 02/19/28		09/14/2023	Goldman Sachs & Co		200,250	200,000	0	4.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
000000-00-0	NIELSEN CONSUMER INC 0.000% 03/06/28		09/15/2023	Goldman Sachs & Co		196,500	200,000	0	4.B FE
000000-00-0	EDELMAN FINANCIAL CENTER LLC 0.000% 04/07/28		09/14/2023	Goldman Sachs & Co		199,980	200,000	0	4.B FE
000000-00-0	JAZZ FINANCING L TL 1L B 0.000% 04/22/28		09/15/2023	Goldman Sachs & Co		200,000	200,000	0	3.C FE
000000-00-0	MAJORDRIVE HOLDINGS IV LLC 0.000% 06/01/28		09/14/2023	Goldman Sachs & Co		199,700	200,000	0	4.B FE
000000-00-0	Madison IAQ LLC Initial Term Loan 0.000% 06/16/28		09/14/2023	Goldman Sachs & Co		199,750	200,000	0	4.C FE
000000-00-0	INDIGO MERGER TL 1L B 0.000% 07/01/28		09/15/2023	Goldman Sachs & Co		40,041	39,891	0	3.A FE
000000-00-0	ICON LUX SARL TL 1L B 0.000% 07/01/28		09/15/2023	Goldman Sachs & Co		160,709	160,109	0	3.A FE
000000-00-0	CROWN FINANCE US INC EXIT FIRST LEIN TERM LAON 0.000% 07/18/28		07/25/2023	Direct		244,702	271,891	0	5.B FE
000000-00-0	MPH ACQUISITION HOLDINGS LLC 0.000% 09/01/28		09/14/2023	Goldman Sachs & Co		239,375	250,000	0	4.B FE
000000-00-0	KKR APPLE BIDCO LLC 0.000% 09/22/28		09/14/2023	Goldman Sachs & Co		200,000	200,000	0	4.B FE
000000-00-0	CLOUDERA INC 2021 Term Loan 0.000% 10/08/28		09/15/2023	Goldman Sachs & Co		199,250	200,000	0	4.C FE
000000-00-0	FERTITTA ENTERTAINMENT, LLC 0.000% 01/27/29		09/14/2023	Goldman Sachs & Co		200,000	200,000	0	4.B FE
000000-00-0	OSCAR ACQUISITIONCO LLC 0.000% 04/29/29		09/14/2023	Goldman Sachs & Co		200,750	200,000	0	4.B FE
000000-00-0	VIRGIN MEDIA BRISTOL LLC 0.000% 03/31/31		09/20/2023	Goldman Sachs & Co		237,600	240,000	0	3.C FE
00737R-AE-0	ADTALEM GLOBAL 0.000% 02/12/28		09/19/2023	Goldman Sachs & Co		200,700	200,000	0	3.C FE
03768D-AB-3	APOLLO COMM REAL EST FIN INC INITIAL TERM LOAN 8.195% 05/07/26		09/15/2023	Goldman Sachs & Co		195,000	200,000	0	4.A FE
04686R-AB-9	athenahealth Group Inc Initial Term Loan 0.000% 01/27/29		09/15/2023	Goldman Sachs & Co		198,500	200,000	0	4.B FE
05349U-BN-1	AVAYA INC INITIAL TR LN (EXIT FACILITY) 0.000% 08/01/28		07/31/2023	Direct		13,719	2,402	0	5.C FE
05549D-AK-4	Aveanna Healthcare LLC 2021 Term Loan 0.000% 06/30/28		07/01/2023	Direct		302	302	0	4.C FE
20716L-AG-1	Confluent Health LLC Term Loan B 0.000% 10/27/28		07/06/2023	Tax Free Exchange		39,365	48,153	0	4.C FE
21870F-BA-6	CORELOGIC INC TL 1L B 0.000% 04/14/28		09/15/2023	Goldman Sachs & Co		188,000	200,000	0	4.C FE
24022K-AB-5	DCERT BUYER INC INITIAL TERM LOAN 9.631% 08/07/26		09/14/2023	Goldman Sachs & Co		200,100	200,000	0	4.C FE
29102T-AB-8	GENESEE & WYOMING INC INITIAL TERM LOAN 7.652% 11/06/26		09/14/2023	Goldman Sachs & Co		200,498	200,000	0	3.B FE
34416D-AV-0	Focus Financial Partners LLC Incremental Term Loan 7.933% 06/24/28		09/14/2023	Goldman Sachs & Co		200,480	200,000	0	4.A FE
39479U-AQ-6	Greeneden U.S. Holdings II,LLC New Dollar Term Loan 10.041% 11/30/27		09/14/2023	Goldman Sachs & Co		201,000	200,000	0	4.B FE
421300-AL-8	Ascensus Holdings Inc 9.152% 05/19/28		09/18/2023	Goldman Sachs & Co		200,250	200,000	0	4.C FE
44055U-AD-7	HORIZON PHARMA USA INC Initial Term Loan 7.570% 02/26/28		09/15/2023	Goldman Sachs & Co		200,250	200,000	0	3.A FE
59909T-AC-8	MILANO ACQUISITION CORP. Term Loan 9.657% 08/17/27		09/15/2023	Goldman Sachs & Co		198,000	200,000	0	4.B FE
66743U-AE-6	Peraton Corp Initial Term Loan 9.181% 02/23/28		09/15/2023	Goldman Sachs & Co		250,625	250,000	0	4.B FE
68764J-AB-7	Medline Borrower LP Initial Dollar Term Loan 0.000% 10/15/28		09/14/2023	Goldman Sachs & Co		200,458	200,000	0	4.A FE
69291L-AB-2	Vertex Aerospace Services Corp Initial Term Loan 0.000% 11/10/28		09/15/2023	Goldman Sachs & Co		200,500	200,000	0	4.A FE
74028H-AE-5	Precision Medicine Group, LLC Initial Term Loan 0.000% 11/18/27		07/06/2023	Tax Free Exchange		112,608	118,218	0	4.C FE
75865H-AH-1	Refficiency Holdings LLC Delay Initial Term Loan 0.000% 12/16/27		07/01/2023	Various		463,205	478,786	0	4.C FE
84762N-BP-5	Precision Medicine Group, LLC Amd No 1 Refinancing DDTL 0.000% 11/18/27		07/03/2023	Direct		15,860	16,827	0	3.A FE
87854H-AC-0	Harbor Freight Tools USA, Inc. Term Loan B (2021) 8.183% 10/19/27		09/14/2023	Goldman Sachs & Co		199,750	200,000	0	4.B FE
BL3281-62-5	AMENTUM GOVT SERVI HOLDGS LLC 9.607% 01/29/27		09/15/2023	Goldman Sachs & Co		200,000	200,000	0	3.C FE
BL3576-59-4	AUTOKINITON US HOLDINGS INC 0.000% 04/06/28		09/14/2023	Goldman Sachs & Co		199,480	200,000	0	4.B FE
BL3588-79-7	MICHAELS COS INC TL 1L 0.000% 04/09/28		09/18/2023	Goldman Sachs & Co		188,000	200,000	0	4.B FE
BL3604-46-1	BROWN GROUP HOLDING LLC 0.000% 06/07/28		09/14/2023	Goldman Sachs & Co		200,000	200,000	0	4.A FE
G2300H-AB-4	COMET BIDCO LIMITED FACILITY B2 10.684% 10/06/24		07/03/2023	Direct		8,911	8,911	0	5.A FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						8,914,193	9,011,915	0	XXX
2509999997. Total - Bonds - Part 3						297,948,326	315,536,392	1,935,132	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						297,948,326	315,536,392	1,935,132	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX

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
000000-00-0	CINEWORLD PARENT LIMITED COMMON STOCK		08/02/2023	BARCLAYS BANK PLC	8,923.000	133,845		0	
000000-00-0	CINEWORLD GROUP PLC COMMON STOCK	B	07/19/2023	Direct	12,546.000	242,511		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						376,356	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						376,356	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						376,356	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						376,356	XXX	0	XXX
6009999999 - Totals						298,324,682	XXX	1,935,132	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
36176A-FG-9	GNMA POOL 760067 4.000% 04/15/41		09/01/2023	Paydown		658	658	701	695	0	(37)	0	(37)	0	658	0	0	0	16	04/15/2041	1.A
36176C-K2-0	GNMA POOL 762013 4.000% 03/15/41		09/01/2023	Paydown		71	71	71	71	0	0	0	0	0	71	0	0	0	2	03/15/2041	1.A
36176M-UY-7	GNMA POOL 770399 4.500% 06/15/41		09/01/2023	Paydown		354	354	377	374	0	(20)	0	(20)	0	354	0	0	0	12	06/15/2041	1.A
36177T-AG-2	GNMA POOL 798106 3.500% 03/15/42		09/01/2023	Paydown		198	198	208	205	0	(7)	0	(7)	0	198	0	0	0	5	03/15/2042	1.A
36177X-RU-4	GNMA POOL AA1399 3.500% 07/15/42		09/01/2023	Paydown		422	422	452	442	0	(20)	0	(20)	0	422	0	0	0	10	07/15/2042	1.A
36178D-7H-8	GNMA POOL AA6296 3.000% 04/15/43		09/01/2023	Paydown		1,891	1,891	1,979	1,968	0	(77)	0	(77)	0	1,891	0	0	0	35	04/15/2043	1.A
36179Q-3H-2	GNMA II POOL MA2600 3.000% 02/20/45		09/01/2023	Paydown		24,106	24,106	24,633	24,599	0	(493)	0	(493)	0	24,106	0	0	0	488	02/20/2045	1.A
36179Q-WF-4	GNMA II POOL MA2446 4.000% 12/20/44		09/01/2023	Paydown		16,764	16,764	17,927	17,850	0	(1,086)	0	(1,086)	0	16,764	0	0	0	450	12/20/2044	1.A
36179Q-YR-6	GNMA II POOL MA2520 3.000% 01/20/45		09/01/2023	Paydown		12,243	12,243	12,627	12,599	0	(356)	0	(356)	0	12,243	0	0	0	243	01/20/2045	1.A
36179Q-YS-4	GNMA II POOL MA2521 3.500% 01/20/45		09/01/2023	Paydown		18,099	18,099	19,077	19,015	0	(916)	0	(916)	0	18,099	0	0	0	420	01/20/2045	1.A
36179R-4D-8	GNMA II POOL MA3520 3.000% 03/20/46		09/01/2023	Paydown		2,170	2,170	2,157	2,158	0	12	0	12	0	2,170	0	0	0	43	03/20/2046	1.A
36179R-7H-6	GNMA II POOL MA3596 3.000% 04/20/46		09/01/2023	Paydown		885	885	881	881	0	4	0	4	0	885	0	0	0	18	04/20/2046	1.A
36179R-F8-7	GNMA II POOL MA2891 3.000% 06/20/45		09/01/2023	Paydown		21,726	21,726	22,678	22,635	0	(909)	0	(909)	0	21,726	0	0	0	432	06/20/2045	1.A
36179R-LN-7	GNMA II POOL MA3033 3.000% 08/20/45		09/01/2023	Paydown		23,426	23,426	24,450	24,403	0	(978)	0	(978)	0	23,426	0	0	0	463	08/20/2045	1.A
36179R-LP-2	GNMA II POOL MA3034 3.500% 08/20/45		09/01/2023	Paydown		17,925	17,925	18,720	18,675	0	(751)	0	(751)	0	17,925	0	0	0	422	08/20/2045	1.A
36179R-LQ-0	GNMA II POOL MA3035 4.000% 08/20/45		09/01/2023	Paydown		21,112	21,112	23,091	23,056	0	(1,944)	0	(1,944)	0	21,112	0	0	0	564	08/20/2045	1.A
36179R-S8-3	GNMA II POOL MA3243 3.000% 11/20/45		09/01/2023	Paydown		952	952	946	946	0	5	0	5	0	952	0	0	0	19	11/20/2045	1.A
36179S-5K-9	GNMA POOL MA4450 3.000% 05/20/47		09/01/2023	Paydown		3,450	3,450	3,372	3,375	0	76	0	76	0	3,450	0	0	0	68	05/20/2047	1.A
36179S-B7-1	GNMA POOL MA3662 3.000% 05/20/46		09/01/2023	Paydown		1,911	1,911	1,901	1,901	0	10	0	10	0	1,911	0	0	0	38	05/20/2046	1.A
36179S-EG-8	GNMA POOL MA3735 3.000% 06/20/46		09/01/2023	Paydown		279	279	277	277	0	2	0	2	0	279	0	0	0	6	06/20/2046	1.A
36179S-JS-7	GNMA POOL MA3873 3.000% 08/20/46		09/01/2023	Paydown		3,050	3,050	3,034	3,035	0	15	0	15	0	3,050	0	0	0	61	08/20/2046	1.A
36179S-JT-5	GNMA POOL MA3874 3.500% 08/20/46		09/01/2023	Paydown		37,833	37,833	40,284	40,170	0	(2,336)	0	(2,336)	0	37,833	0	0	0	881	08/20/2046	1.A
36179S-LR-6	GNMA POOL MA3936 3.000% 09/20/46		09/01/2023	Paydown		3,506	3,506	3,490	3,490	0	16	0	16	0	3,506	0	0	0	70	09/20/2046	1.A
36179S-LS-4	GNMA POOL MA3937 3.500% 09/20/46		09/01/2023	Paydown		67,764	67,764	73,026	72,935	0	(5,171)	0	(5,171)	0	67,764	0	0	0	1,576	09/20/2046	1.A
36179S-UW-5	GNMA POOL MA4197 4.000% 01/20/47		09/01/2023	Paydown		6,655	6,655	7,248	7,240	0	(585)	0	(585)	0	6,655	0	0	0	177	01/20/2047	1.A
36179T-EY-7	GNMA II POOL MA4651 3.000% 08/20/47		09/01/2023	Paydown		9,001	9,001	8,793	8,799	0	202	0	202	0	9,001	0	0	0	178	08/20/2047	1.A
36179T-G4-1	GNMA II POOL MA4719 3.500% 09/20/47		09/01/2023	Paydown		23,447	23,447	24,652	24,603	0	(1,156)	0	(1,156)	0	23,447	0	0	0	547	09/20/2047	1.A
36179T-LS-2	GNMA II POOL MA4837 3.500% 11/20/47		09/01/2023	Paydown		24,532	24,532	25,490	25,471	0	(939)	0	(939)	0	24,532	0	0	0	575	11/20/2047	1.A
36179U-GB-2	GNMA II POOL MA5594 3.500% 11/20/48		09/01/2023	Paydown		11,119	11,119	11,621	11,601	0	(482)	0	(482)	0	11,119	0	0	0	260	11/20/2048	1.A
36179V-4V-9	GNMA POOL MA7136 2.500% 01/20/51		09/01/2023	Paydown		128,406	128,406	133,282	133,220	0	(4,814)	0	(4,814)	0	128,406	0	0	0	2,127	01/20/2051	1.A
36179V-7E-4	GNMA POOL MA7193 2.500% 02/20/51		09/01/2023	Paydown		134,064	134,064	139,159	139,097	0	(5,032)	0	(5,032)	0	134,064	0	0	0	2,224	02/20/2051	1.A
36179W-BY-3	GNMA POOL MA7255 2.500% 03/20/51		09/01/2023	Paydown		132,970	132,970	138,005	137,941	0	(4,971)	0	(4,971)	0	132,970	0	0	0	2,214	03/20/2051	1.A
36200M-2Y-8	GNMA POOL 604791 5.500% 11/15/33		09/01/2023	Paydown		657	657	637	643	0	15	0	15	0	657	0	0	0	22	11/15/2033	1.A
36200M-C3-5	GNMA POOL 604090 6.000% 03/15/33		09/01/2023	Paydown		225	225	223	223	0	2	0	2	0	225	0	0	0	9	03/15/2033	1.A
36200N-SL-6	GNMA POOL 605423 5.000% 05/15/34		09/01/2023	Paydown		338	338	326	328	0	10	0	10	0	338	0	0	0	12	05/15/2034	1.A
3620A2-TX-4	GNMA POOL 717066 4.500% 05/15/39		09/01/2023	Paydown		44	44	48	47	0	(3)	0	(3)	0	44	0	0	0	1	05/15/2039	1.A
3620A2-W3-6	GNMA POOL 717166 4.500% 06/15/39		09/01/2023	Paydown		542	542	565	562	0	(20)	0	(20)	0	542	0	0	0	18	06/15/2039	1.A
3620A6-B4-8	GNMA POOL 720159 4.500% 07/15/39		09/01/2023	Paydown		37	37	39	39	0	(2)	0	(2)	0	37	0	0	0	1	07/15/2039	1.A
3620A9-YX-3	GNMA POOL 723526 4.500% 12/15/39		09/01/2023	Paydown		291	291	296	295	0	(4)	0	(4)	0	291	0	0	0	9	12/15/2039	1.A
3620A9-ZE-4	GNMA POOL 723541 5.000% 12/15/39		09/01/2023	Paydown		214	214	223	221	0	(7)	0	(7)	0	214	0	0	0	7	12/15/2039	1.A
3620AA-R2-6	GNMA POOL 724205 4.000% 08/15/39		09/01/2023	Paydown		316	316	309	310	0	6	0	6	0	316	0	0	0	8	08/15/2039	1.A
3620AB-4P-8	GNMA POOL 725430 4.500% 11/15/39		09/01/2023	Paydown		377	377	383	380	0	(3)	0	(3)	0	377	0	0	0	11	11/15/2039	1.A
3620AC-6V-1	GNMA POOL 726384 5.000% 10/15/39		09/01/2023	Paydown		83	83	86	86	0	(3)	0	(3)	0	83	0	0	0	3	10/15/2039	1.A
3620AC-V8-4	GNMA POOL 726139 4.500% 01/15/40		09/01/2023	Paydown		110	110	111	110	0	0	0	0	0	110	0	0	0	3	01/15/2040	1.A
3620AD-6J-6	GNMA POOL 727273 4.500% 12/15/39		09/01/2023	Paydown		114	114	117	116	0	(3)	0	(3)	0	114	0	0	0	3	12/15/2039	1.A
3620AF-4W-4	GNMA POOL 729037 5.000% 02/15/40		09/01/2023	Paydown		423	423	450	447	0	(24)	0	(24)	0	423	0	0	0	14	02/15/2040	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
3620AJ-XX-2	GNMA POOL 731594 4.000% 11/15/40		09/01/2023	Paydown		446	446	458	456	0	(10)	0	(10)	0	446	0	0	0	12	11/15/2040	1.A
3620AM-VR-0	GNMA POOL 734224 4.500% 02/15/41		09/01/2023	Paydown		137	137	143	142	0	(6)	0	(6)	0	137	0	0	0	4	02/15/2041	1.A
3620AR-HU-8	GNMA POOL 737443 4.500% 09/15/40		09/01/2023	Paydown		774	774	801	798	0	(25)	0	(25)	0	774	0	0	0	23	09/15/2040	1.A
3620AS-AL-3	GNMA POOL 738111 4.000% 03/15/41		09/01/2023	Paydown		352	352	375	372	0	(20)	0	(20)	0	352	0	0	0	10	03/15/2041	1.A
3620AT-EB-9	GNMA POOL 739130 5.500% 01/15/39		09/01/2023	Paydown		95	95	101	98	0	(4)	0	(4)	0	95	0	0	0	4	01/15/2039	1.A
3620AV-X2-3	GNMA POOL 741497 4.000% 12/15/40		09/01/2023	Paydown		401	401	403	402	0	(2)	0	(2)	0	401	0	0	0	11	12/15/2040	1.A
3620C0-Z9-2	GNMA POOL 745168 5.000% 06/15/40		09/01/2023	Paydown		59	59	63	63	0	(3)	0	(3)	0	59	0	0	0	2	06/15/2040	1.A
3620C0-ZL-5	GNMA POOL 745147 4.500% 06/15/40		09/01/2023	Paydown		81	81	88	87	0	(6)	0	(6)	0	81	0	0	0	2	06/15/2040	1.A
3620C1-AZ-9	GNMA POOL 745324 4.500% 07/15/40		09/01/2023	Paydown		53	53	56	55	0	(2)	0	(2)	0	53	0	0	0	2	07/15/2040	1.A
3620C6-DE-2	GNMA POOL 749901 4.500% 09/15/40		09/01/2023	Paydown		86	86	89	88	0	(2)	0	(2)	0	86	0	0	0	3	09/15/2040	1.A
36210B-4H-5	GNMA POOL 487824 4.500% 04/15/39		09/01/2023	Paydown		355	355	364	362	0	(8)	0	(8)	0	355	0	0	0	11	04/15/2039	1.A
36210B-YF-6	GNMA POOL 487710 4.500% 03/15/39		09/01/2023	Paydown		252	252	258	257	0	(5)	0	(5)	0	252	0	0	0	8	03/15/2039	1.A
36211S-FB-8	GNMA POOL 521362 5.500% 06/15/35		09/01/2023	Paydown		783	783	754	759	0	24	0	24	0	783	0	0	0	26	06/15/2035	1.A
36225A-ZL-7	GNMA POOL 780747 6.500% 03/15/28		09/01/2023	Paydown		731	731	747	739	0	(8)	0	(8)	0	731	0	0	0	32	03/15/2028	1.A
36225B-X2-9	GNMA POOL 781597 5.000% 05/15/33		09/01/2023	Paydown		304	304	289	292	0	12	0	12	0	304	0	0	0	10	05/15/2033	1.A
36230M-VF-1	GNMA POOL 753314 4.000% 12/15/40		09/01/2023	Paydown		5,499	5,499	5,505	5,504	0	(6)	0	(6)	0	5,499	0	0	0	147	12/15/2040	1.A
36230N-US-2	GNMA POOL 754193 4.500% 08/15/41		09/01/2023	Paydown		31	31	34	34	0	(2)	0	(2)	0	31	0	0	0	1	08/15/2041	1.A
36241K-BR-8	GNMA POOL 781848 6.000% 10/15/34		09/01/2023	Paydown		851	851	850	850	0	1	0	1	0	851	0	0	0	34	10/15/2034	1.A
36241K-DZ-8	GNMA POOL 781920 5.500% 05/15/35		09/01/2023	Paydown		612	612	597	601	0	11	0	11	0	612	0	0	0	23	05/15/2035	1.A
36241K-GU-6	GNMA POOL 782011 5.000% 12/15/35		09/01/2023	Paydown		660	660	624	630	0	30	0	30	0	660	0	0	0	22	12/15/2035	1.A
36241K-TS-7	GNMA POOL 782361 5.500% 07/15/38		09/01/2023	Paydown		25	25	26	26	0	(1)	0	(1)	0	25	0	0	0	1	07/15/2038	1.A
36241K-XW-3	GNMA POOL 782493 5.000% 12/15/38		09/01/2023	Paydown		469	469	477	475	0	(6)	0	(6)	0	469	0	0	0	15	12/15/2038	1.A
36241K-Z4-3	GNMA POOL 782563 5.000% 02/15/39		09/01/2023	Paydown		305	305	314	313	0	(8)	0	(8)	0	305	0	0	0	11	02/15/2039	1.A
36241L-4U-7	GNMA POOL 783535 4.000% 02/15/42		09/01/2023	Paydown		847	847	912	904	0	(57)	0	(57)	0	847	0	0	0	23	02/15/2042	1.A
36241L-7B-6	GNMA POOL 783590 4.500% 06/20/41		09/01/2023	Paydown		17,486	17,486	19,155	18,959	0	(1,473)	0	(1,473)	0	17,486	0	0	0	520	06/20/2041	1.A
36241L-L3-8	GNMA POOL 783046 4.000% 08/15/40		09/01/2023	Paydown		621	621	663	657	0	(36)	0	(36)	0	621	0	0	0	16	08/15/2040	1.A
36241L-P4-2	GNMA POOL 783143 4.000% 10/15/40		09/01/2023	Paydown		179	179	180	179	0	0	0	0	0	179	0	0	0	5	10/15/2040	1.A
36241L-TT-3	GNMA POOL 783262 4.500% 03/15/41		09/01/2023	Paydown		296	296	315	313	0	(17)	0	(17)	0	296	0	0	0	9	03/15/2041	1.A
36290V-JX-3	GNMA POOL 618678 6.000% 10/15/36		09/01/2023	Paydown		91	91	92	92	0	0	0	0	0	91	0	0	0	4	10/15/2036	1.A
36291D-4G-5	GNMA POOL 625523 4.500% 07/15/39		09/01/2023	Paydown		3,620	3,620	3,648	3,635	0	(15)	0	(15)	0	3,620	0	0	0	95	07/15/2039	1.A
36292C-3R-3	GNMA POOL 645308 5.500% 06/15/38		09/01/2023	Paydown		69	69	68	69	0	0	0	0	0	69	0	0	0	3	06/15/2038	1.A
36292D-XW-7	GNMA POOL 646093 5.000% 01/15/38		09/01/2023	Paydown		13	13	14	14	0	(1)	0	(1)	0	13	0	0	0	0	01/15/2038	1.A
36294U-UM-2	GNMA POOL 660388 3.500% 02/15/42		09/01/2023	Paydown		66	66	68	68	0	(1)	0	(1)	0	66	0	0	0	1	02/15/2042	1.A
36295E-SA-6	GNMA POOL 668413 6.000% 04/15/37		09/01/2023	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	1	04/15/2037	1.A
36295H-JT-8	GNMA POOL 670874 4.000% 08/15/41		09/01/2023	Paydown		1,850	1,850	1,957	1,941	0	(92)	0	(92)	0	1,850	0	0	0	49	08/15/2041	1.A
36295K-4D-2	GNMA POOL 673220 6.000% 10/15/38		09/01/2023	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	1	10/15/2038	1.A
36295P-5U-2	GNMA POOL 676859 5.000% 05/15/38		09/01/2023	Paydown		29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	1	05/15/2038	1.A
36295P-QP-0	GNMA POOL 676462 6.000% 11/15/37		09/01/2023	Paydown		66	66	68	68	0	(2)	0	(2)	0	66	0	0	0	3	11/15/2037	1.A
36295Q-N7-1	GNMA POOL 677314 5.500% 09/15/38		09/01/2023	Paydown		55	55	55	55	0	0	0	0	0	55	0	0	0	2	09/15/2038	1.A
36296D-GP-7	GNMA POOL 687906 5.500% 09/15/38		09/01/2023	Paydown		2,911	2,911	2,989	2,974	0	(63)	0	(63)	0	2,911	0	0	0	119	09/15/2038	1.A
36296F-GT-4	GNMA POOL 689710 6.500% 07/15/38		09/01/2023	Paydown		34	34	35	35	0	(1)	0	(1)	0	34	0	0	0	1	07/15/2038	1.A
36296Q-LQ-0	GNMA POOL 697935 4.500% 03/15/39		09/01/2023	Paydown		64	64	67	67	0	(3)	0	(3)	0	64	0	0	0	2	03/15/2039	1.A
36296U-3V-0	GNMA POOL 702012 5.000% 03/15/39		09/01/2023	Paydown		50	50	51	51	0	(1)	0	(1)	0	50	0	0	0	2	03/15/2039	1.A
36296U-Z2-9	GNMA POOL 701961 4.500% 06/15/39		09/01/2023	Paydown		132	132	140	139	0	(6)	0	(6)	0	132	0	0	0	4	06/15/2039	1.A
36296U-Z3-7	GNMA POOL 701962 4.500% 06/15/39		09/01/2023	Paydown		885	885	891	890	0	(5)	0	(5)	0	885	0	0	0	26	06/15/2039	1.A
36296X-GS-7	GNMA POOL 704109 6.000% 12/15/38		09/01/2023	Paydown		39	39	41	40	0	(1)	0	(1)	0	39	0	0	0	2	12/15/2038	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36296X-YS-7	GNMA POOL 704621 4.500% 07/15/39		09/01/2023	Paydown		69	69	73	72	0	(3)	0	(3)	0	69	0	0	0	2	07/15/2039	1.A
36297D-NG-8	GNMA POOL 708791 5.000% 05/15/39		09/01/2023	Paydown		52	52	54	54	0	(2)	0	(2)	0	52	0	0	0	2	05/15/2039	1.A
36297G-BH-2	GNMA POOL 711140 4.500% 02/15/40		09/01/2023	Paydown		823	823	836	834	0	(11)	0	(11)	0	823	0	0	0	27	02/15/2040	1.A
36297H-RQ-3	GNMA POOL 712495 4.500% 06/15/39		09/01/2023	Paydown		88	88	88	88	0	0	0	0	0	88	0	0	0	3	06/15/2039	1.A
36297K-KZ-3	GNMA POOL 714112 5.000% 08/15/39		09/01/2023	Paydown		106	106	110	109	0	(3)	0	(3)	0	106	0	0	0	4	08/15/2039	1.A
36297K-ZU-8	GNMA POOL 714555 4.500% 06/15/39		09/01/2023	Paydown		277	277	302	298	0	(21)	0	(21)	0	277	0	0	0	8	06/15/2039	1.A
38381B-C3-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-5 CLASS PB 3.500% 11/20/47		09/01/2023	Paydown		11,700	11,700	11,732	11,720	0	(20)	0	(20)	0	11,700	0	0	0	273	11/20/2047	1.A
38381R-PZ-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-023 CLASS KA 3.500% 10/20/48		09/01/2023	Paydown		7,697	7,697	7,724	7,711	0	(14)	0	(14)	0	7,697	0	0	0	178	10/20/2048	1.A
38381R-QH-5	GOVERNMENT NATIONAL MORTGAGE A SERIES 2019-23 CLASS LE 3.500% 07/20/48		09/01/2023	Paydown		21,407	21,407	21,551	21,501	0	(93)	0	(93)	0	21,407	0	0	0	498	07/20/2048	1.A
91282C-DK-4	US TREASURY N B 1.250% 11/30/26		09/28/2023	Paribas		7,611,816	8,500,000	8,542,500	8,533,583	0	(6,274)	0	(6,274)	0	8,527,309	0	(915,493)	(915,493)	88,251	11/30/2026	1.A
91282C-FH-9	US TREASURY N B 3.125% 08/31/27		09/27/2023	Bony/Barclays Capital Inc		21,710,914	23,090,000	22,558,750	22,588,602	0	72,904	0	72,904	0	22,661,506	0	(950,592)	(950,592)	777,067	08/31/2027	1.A
91282C-FN-6	WI TREASURY SEC 4.250% 09/30/24		08/10/2023	Various		4,628,289	4,680,000	4,687,194	4,686,312	0	(2,055)	0	(2,055)	0	4,684,257	0	(55,968)	(55,968)	165,922	09/30/2024	1.A
91282C-FU-0	US TREASURY N B 4.125% 10/31/27		09/27/2023	Chase		11,175,291	11,460,000	11,547,741	11,545,658	0	(11,828)	0	(11,828)	0	11,533,830	0	(358,540)	(358,540)	430,334	10/31/2027	1.A
0109999999. Subtotal - Bonds - U.S. Governments						45,966,098	48,569,788	48,211,977	48,228,704	0	17,985	0	17,985	0	48,246,690	0	(2,280,593)	(2,280,593)	1,478,637	XXX	XXX
000000-00-0	ARAB REPUBLIC OF EGYPT SERIES REGS 3.875% 02/16/26	D	08/10/2023	Goldman Sachs & Co		338,927	450,000	350,190	358,959	0	15,502	0	15,502	0	374,462	0	(35,535)	(35,535)	17,341	02/16/2026	4.B FE
000000-00-0	ARAB REPUBLIC OF EGYPT SERIES REGS 5.800% 09/30/27	D	08/10/2023	Goldman Sachs & Co		278,804	400,000	304,000	311,047	0	8,989	0	8,989	0	320,036	0	(41,232)	(41,232)	20,236	09/30/2027	4.B FE
000000-00-0	OMAN GOV INTERNTL BOND SERIES SERIES REGS 6.750% 10/28/27	D	08/10/2023	Goldman Sachs & Co		941,795	910,000	964,526	527,819	15,614	(5,177)	0	10,437	0	955,257	0	(13,461)	(13,461)	48,799	10/28/2027	3.B FE
000000-00-0	KINGDOM OF MOROCCO SERIES REGS SERIES REGS 2.375% 12/15/27	D	08/10/2023	Goldman Sachs & Co		652,560	750,000	660,320	651,783	16,309	9,212	0	25,521	0	677,303	0	(24,743)	(24,743)	11,826	12/15/2027	3.A FE
000000-00-0	REPUBLIC OF SERBIA SERIES REGS 6.250% 05/26/28	D	08/10/2023	Goldman Sachs & Co		200,240	200,000	198,596	0	0	50	0	50	0	198,646	0	1,594	1,594	2,708	05/26/2028	3.A FE
000000-00-0	REPUBLIC OF ECUADOR SERIES 144 SERIES 144A 0.000% 07/31/30	D	08/10/2023	Various		46,745	157,726	79,631	61,601	28,433	3,270	0	31,703	0	93,304	0	(46,559)	(46,559)	0	07/31/2030	4.C FE
000000-00-0	REPUBLIC OF ECUADOR SERIES 144 SERIES 144A 6.000% 07/31/30	D	08/10/2023	Various		267,933	572,200	289,172	284,678	12,411	0	0	12,411	0	297,089	0	(29,156)	(29,156)	32,806	07/31/2030	4.C FE
000000-00-0	REPUBLIC OF ANGOLA SERIES REGS 8.750% 04/14/32	D	08/10/2023	Goldman Sachs & Co		172,064	200,000	177,600	0	0	689	0	689	0	178,289	0	(6,225)	(6,225)	14,583	04/14/2032	4.C FE
000000-00-0	REPUBLIC OF ECUADOR SERIES 144 SERIES 144A 3.500% 07/31/35	D	08/10/2023	Various		379,676	1,059,660	396,394	375,524	39,238	0	0	39,238	0	414,762	0	(35,086)	(35,086)	27,934	07/31/2035	4.C FE
000000-00-0	REPUBLIC OF ECUADOR SERIES 144 SERIES 144A 2.500% 07/31/40	D	08/10/2023	Various		160,575	493,000	162,579	153,694	15,674	0	0	15,674	0	169,368	0	(8,793)	(8,793)	7,874	07/31/2040	4.C FE
085209-AH-7	GOVT OF BERMUDA SERIES 144A SERIES 144A 3.375% 08/20/50	D	08/10/2023	Goldman Sachs & Co		137,500	200,000	206,500	206,189	0	(90)	0	(90)	0	206,099	0	(68,599)	(68,599)	6,638	08/20/2050	1.F FE
105756-BB-5	FED REPUBLIC OF BRAZIL 8.250% 01/20/34	D	08/10/2023	Various		1,793,844	1,560,000	2,180,961	1,750,369	332,977	(23,175)	0	309,802	0	2,060,171	0	(266,327)	(266,327)	137,280	01/20/2034	3.C FE
105756-CA-6	FED REPUBLIC OF BRAZIL 4.500% 05/30/29	D	08/10/2023	Goldman Sachs & Co		264,510	280,000	299,544	259,431	34,419	(1,265)	0	33,154	0	292,585	0	(28,074)	(28,074)	8,890	05/30/2029	3.C FE
105756-CB-4	FED REPUBLIC OF BRAZIL 4.750% 01/14/50	D	08/10/2023	Goldman Sachs & Co		249,451	340,000	287,300	237,902	50,064	501	0	50,565	0	288,467	0	(39,016)	(39,016)	17,496	01/14/2050	3.C FE
105756-CC-2	FED REPUBLIC OF BRAZIL 3.875% 06/12/30	D	08/10/2023	Various		1,350,449	1,517,000	1,370,003	855,548	58,242	8,299	0	66,541	0	1,378,748	0	(28,299)	(28,299)	39,516	06/12/2030	3.C FE
105756-CF-5	FED REPUBLIC OF BRAZIL 6.000% 10/20/33	D	08/10/2023	Goldman Sachs & Co		1,306,017	1,335,000	1,319,634	0	0	364	0	364	0	1,319,998	0	(13,981)	(13,981)	26,923	10/20/2033	3.C FE
168863-DT-2	REPUBLIC OF CHILE 2.550% 07/27/33	D	08/10/2023	Goldman Sachs & Co		404,460	500,000	372,469	374,011	0	5,489	0	5,489	0	379,500	0	24,960	24,960	13,352	07/27/2033	1.F FE
168863-DU-9	REPUBLIC OF CHILE 3.250% 09/21/71	D	08/10/2023	Goldman Sachs & Co		126,234	200,000	132,500	0	0	135	0	135	0	132,635	0	(6,401)	(6,401)	5,832	09/21/2071	1.F FE
168863-DW-5	REPUBLIC OF CHILE 4.000% 01/31/52	D	08/10/2023	Goldman Sachs & Co		167,693	210,000	172,200	0	0	248	0	248	0	172,448	0	(4,755)	(4,755)	4,527	01/31/2052	1.F FE
168863-DX-3	REPUBLIC OF CHILE 2.750% 01/31/27	D	08/10/2023	Goldman Sachs & Co		186,138	200,000	189,250	190,108	0	1,403	0	1,403	0	191,511	0	(5,373)	(5,373)	5,714	01/31/2027	1.F FE
195325-BK-0	REPUBLIC OF COLOMBIA 7.375% 09/18/37	D	08/10/2023	Goldman Sachs & Co		162,576	165,000	185,378	155,198	30,179	0	0	30,179	0	185,378	0	(22,801)	(22,801)	11,019	09/18/2037	3.A FE
195325-BM-6	REPUBLIC OF COLOMBIA 6.125% 01/18/41	D	08/10/2023	Goldman Sachs & Co		202,682	240,000	197,748	190,906	6,842	0	0	6,842	0	197,748	0	4,935	4,935	15,762	01/18/2041	3.A FE
195325-BR-5	REPUBLIC OF COLOMBIA 5.625% 02/26/44	D	08/10/2023	Goldman Sachs & Co		417,042	540,000	443,060	395,866	48,403	1,217	0	49,620	0	445,487	0	(28,445)	(28,445)	29,363	02/26/2044	3.A FE

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Community Insurance Company

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
195325-CU-7	REPUBLIC OF COLOMBIA 5.000% 06/15/45	D	08/10/2023	Goldman Sachs & Co		284,764	400,000	264,700	0	0	909	0	909	0	265,609	0	19,155	19,155	13,278	06/15/2045	3.A FE
195325-DQ-5	REPUBLIC OF COLOMBIA 5.200% 05/15/49	D	08/10/2023	Goldman Sachs & Co		143,104	200,000	136,400	0	0	0	0	0	0	136,400	0	6,704	6,704	7,771	05/15/2049	3.A FE
195325-DR-3	REPUBLIC OF COLOMBIA 3.000% 01/30/30	D	08/10/2023	Goldman Sachs & Co		820,053	1,022,000	866,998	627,108	91,362	9,211	0	100,573	0	886,049	0	(65,996)	(65,996)	28,822	01/30/2030	3.A FE
195325-DZ-5	REPUBLIC OF COLOMBIA 3.250% 04/22/32	D	08/10/2023	Goldman Sachs & Co		178,654	235,000	232,725	170,849	62,175	113	0	62,288	0	233,137	0	(54,483)	(54,483)	6,195	04/22/2032	3.A FE
195325-EA-9	REPUBLIC OF COLOMBIA 4.125% 02/22/42	D	08/10/2023	Goldman Sachs & Co		191,989	290,000	229,245	181,950	48,663	1,061	0	49,724	0	231,674	0	(39,686)	(39,686)	11,697	02/22/2042	3.A FE
195325-EF-8	REPUBLIC OF COLOMBIA 8.000% 04/20/33	D	08/10/2023	Goldman Sachs & Co		303,772	290,000	287,535	287,538	0	64	0	64	0	287,602	0	16,170	16,170	15,918	04/20/2033	3.A FE
195325-EG-6	REPUBLIC OF COLOMBIA 7.500% 02/02/34	D	08/10/2023	Goldman Sachs & Co		544,077	540,000	536,020	0	0	127	0	127	0	536,147	0	7,930	7,930	21,600	02/02/2034	3.A FE
221597-CR-6	COSTA RICA GOVERNMENT SERIES 144A 6.550% 04/03/34	D	08/10/2023	Goldman Sachs & Co		434,842	430,000	430,000	0	0	0	0	0	0	430,000	0	4,842	4,842	10,249	04/03/2034	4.A FE
25714P-ED-6	DOMINICAN REPUBLIC SERIES 144A 4.500% 01/30/30	D	08/10/2023	Goldman Sachs & Co		251,641	285,000	298,455	242,501	53,437	(842)	0	52,595	0	295,095	0	(43,455)	(43,455)	13,324	01/30/2030	3.C FE
25714P-EE-4	DOMINICAN REPUBLIC SERIES 144A 5.875% 01/30/60	D	08/10/2023	Various		490,140	630,000	617,447	461,326	156,347	47	0	156,394	0	617,720	0	(127,580)	(127,580)	38,452	01/30/2060	3.C FE
25714P-EP-9	DOMINICAN REPUBLIC SERIES 144A 5.500% 02/22/29	D	08/10/2023	Goldman Sachs & Co		307,015	325,000	325,000	298,024	26,976	0	0	26,976	0	325,000	0	(17,986)	(17,986)	17,478	02/22/2029	3.C FE
29135L-AJ-9	ABU DHABI GOVT INT L SERIES 14 SERIES 144A 3.875% 04/16/50	D	08/10/2023	Goldman Sachs & Co		196,193	240,000	230,726	231,180	0	111	0	111	0	231,290	0	(35,098)	(35,098)	7,698	04/16/2050	1.C FE
302154-DW-6	EXPORT IMPORT BANK KOREA 5.125% 01/11/33	D	08/10/2023	Goldman Sachs & Co		203,454	200,000	199,180	0	0	38	0	38	0	199,218	0	4,236	4,236	6,065	01/11/2033	1.C FE
30216K-AC-6	EXPORT IMPORT BK INDIA SERIES SERIES REGS 3.875% 02/01/28	D	08/10/2023	Goldman Sachs & Co		187,994	200,000	179,076	179,653	0	2,158	0	2,158	0	181,811	0	6,183	6,183	8,030	02/01/2028	2.C FE
31424E-AE-2	UAE INT L GOVT BOND SERIES 144 SERIES 144A 4.951% 07/07/52	D	08/10/2023	Goldman Sachs & Co		194,468	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(5,532)	(5,532)	10,920	07/07/2052	1.D FE
37443G-AG-6	REPUBLIC OF GHANA SERIES 144A 6.375% 02/11/27	D	08/10/2023	Goldman Sachs & Co		93,044	200,000	157,342	75,400	81,942	0	0	81,942	0	157,342	0	(64,298)	(64,298)	0	02/11/2027	6. FE
38381C-AE-2	FIN DEPT GOVT SHARJAH SERIES 144A 6.500% 11/23/32	D	08/10/2023	Goldman Sachs & Co		590,968	572,000	572,317	0	0	(71)	0	(71)	0	572,246	0	18,722	18,722	17,661	11/23/2032	3.A FE
401494-AN-9	REPUBLIC OF GUATEMALA SERIES 144A 4.500% 05/03/26	D	08/10/2023	Goldman Sachs & Co		411,725	430,000	446,555	412,820	30,435	(2,345)	0	28,090	0	440,909	0	(29,184)	(29,184)	15,104	05/03/2026	3.B FE
41809J-AB-1	KINGDOM OF JORDAN SERIES 144A 7.500% 01/13/29	D	08/10/2023	Goldman Sachs & Co		291,662	290,000	286,537	0	0	138	0	138	0	286,675	0	4,987	4,987	7,310	01/13/2029	4.A FE
445545-AF-3	HUNGARY SERIES 144A 7.625% 03/29/41	D	08/10/2023	GOLDMAN SACHS		426,560	382,000	558,890	547,438	0	(3,849)	0	(3,849)	0	543,589	0	(117,029)	(117,029)	25,487	03/29/2041	2.B FE
445545-AM-8	HUNGARY SERIES 144A 2.125% 09/22/31	D	08/10/2023	Goldman Sachs & Co		317,746	410,000	404,379	405,028	0	321	0	321	0	405,349	0	(87,603)	(87,603)	7,793	09/22/2031	2.B FE
445545-AR-7	HUNGARY SERIES 144A 6.125% 05/22/28	D	08/10/2023	Goldman Sachs & Co		861,427	845,000	854,945	0	0	(79)	0	(79)	0	854,866	0	6,561	6,561	30,622	05/22/2028	2.B FE
445545-AS-5	HUNGARY SERIES 144A 6.250% 09/22/32	D	08/10/2023	Goldman Sachs & Co		403,414	395,000	392,433	0	0	72	0	72	0	392,505	0	10,908	10,908	14,607	09/22/2032	2.B FE
45434M-2A-9	INDIAN RAILWAY FINANCE SERIES SERIES REGS 3.249% 02/13/30	D	08/10/2023	Goldman Sachs & Co		687,829	790,000	824,468	817,860	0	(2,217)	0	(2,217)	0	815,642	0	(127,813)	(127,813)	25,738	02/13/2030	2.C FE
455780-CD-6	REPUBLIC OF INDONESIA 3.500% 01/11/28	D	08/10/2023	Goldman Sachs & Co		386,769	410,000	409,650	409,632	0	31	0	31	0	409,663	0	(22,894)	(22,894)	15,665	01/11/2028	2.B FE
455780-CT-1	REPUBLIC OF INDONESIA 4.200% 10/15/50	D	08/10/2023	Goldman Sachs & Co		447,580	530,000	433,438	253,147	0	875	0	875	0	434,422	0	13,158	13,158	18,488	10/15/2050	2.B FE
455780-DK-9	REPUBLIC OF INDONESIA 4.300% 03/31/52	D	08/10/2023	Goldman Sachs & Co		340,304	400,000	343,500	343,661	0	510	0	510	0	344,170	0	(3,866)	(3,866)	15,002	03/31/2052	2.B FE
455780-DN-3	REPUBLIC OF INDONESIA 4.650% 09/20/32	D	08/10/2023	Goldman Sachs & Co		939,984	960,000	948,672	948,923	0	564	0	564	0	949,487	0	(9,503)	(9,503)	40,176	09/20/2032	2.B FE
455780-DR-4	REPUBLIC OF INDONESIA 4.850% 01/11/33	D	08/10/2023	Goldman Sachs & Co		796,696	800,000	784,488	0	0	718	0	718	0	785,206	0	11,490	11,490	22,957	01/11/2033	2.B FE
470160-CA-8	GOVERNMENT OF JAMAICA 6.750% 04/28/28	D	08/10/2023	Various		1,502,640	1,440,000	1,709,362	1,522,936	103,255	(19,690)	0	83,565	0	1,606,500	0	(103,860)	(103,860)	77,220	04/28/2028	4.A FE
50065W-AP-1	KOREA NATIONAL OIL CORP SERIES 144A 4.875% 04/03/28	D	08/10/2023	Goldman Sachs & Co		203,563	205,000	204,641	0	0	23	0	23	0	204,665	0	(1,102)	(1,102)	3,637	04/03/2028	1.C FE
55977Y-AA-6	MAGYAR EXPORT IMPORT BAN SERIES 144A 6.125% 12/04/27	D	08/10/2023	Goldman Sachs & Co		468,158	470,000	468,991	0	0	24	0	24	0	469,015	0	(858)	(858)	7,997	12/04/2027	2.C FE
60937L-AE-5	MONGOLIA INTL BOND SERIES 144A SERIES 144A 4.450% 07/07/31	D	08/10/2023	Goldman Sachs & Co		160,870	200,000	196,046	154,044	42,479	209	0	42,688	0	196,733	0	(35,863)	(35,863)	9,815	07/07/2031	4.B FE
617726-AL-8	KINGDOM OF MOROCCO SERIES 144A SERIES 144A 3.000% 12/15/32	D	08/10/2023	Goldman Sachs & Co		279,850	355,000	353,474	282,082	71,615	70	0	71,685	0	353,766	0	(73,916)	(73,916)	7,070	12/15/2032	3.A FE
617726-AN-4	KINGDOM OF MOROCCO SERIES 144A SERIES 144A 5.950% 03/08/28	D	08/10/2023	Goldman Sachs & Co		899,203	890,000	889,886	0	0	50	0	50	0	889,935	0	9,267	9,267	22,947	03/08/2028	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
617726-AP-9	KINGDOM OF MOROCCO SERIES 144A 6.500% 09/08/33	D	08/10/2023	Goldman Sachs & Co		838,745	820,000	824,236	0	0	(91)	0	(91)	0	824,145	0	14,601	14,601	23,097	09/08/2033	3.A FE
65412J-AU-7	REPUBLIC OF NIGERIA SERIES 144A 8.375% 03/24/29	D	08/10/2023	Goldman Sachs & Co		351,432	380,000	383,245	314,450	68,537	(234)	0	68,303	0	382,753	0	(31,321)	(31,321)	28,289	03/24/2029	4.C FE
68205L-AA-1	OMAN GOV INTERNTL BOND SERIES SERIES 144A 4.875% 02/01/25	D	08/10/2023	Goldman Sachs & Co		260,885	265,000	269,100	259,906	7,311	(638)	0	6,673	0	266,579	0	(5,695)	(5,695)	13,385	02/01/2025	3.C FE
698299-BM-5	REPUBLIC OF PANAMA 4.500% 04/01/56	D	08/10/2023	Goldman Sachs & Co		278,863	380,000	380,000	380,000	0	0	0	0	0	380,000	0	(101,137)	(101,137)	14,868	04/01/2056	2.B FE
698299-BS-2	REPUBLIC OF PANAMA 4.500% 01/19/63	D	08/10/2023	Goldman Sachs & Co		144,814	200,000	142,850	0	0	154	0	154	0	143,004	0	1,810	1,810	5,125	01/19/2063	2.B FE
698299-BV-5	REPUBLIC OF PANAMA 6.853% 03/28/54	D	08/10/2023	Goldman Sachs & Co		314,726	305,000	305,000	0	0	0	0	0	0	305,000	0	9,726	9,726	7,896	03/28/2054	2.C FE
699149-AH-3	REPUBLIC OF PARAGUAY SERIES 144A 5.400% 03/30/50	D	08/10/2023	Goldman Sachs & Co		170,000	200,000	230,776	172,339	56,872	(359)	0	56,513	0	228,852	0	(58,852)	(58,852)	9,420	03/30/2050	3.A FE
715638-AP-7	REPUBLIC OF PERU 8.750% 11/21/33	D	08/10/2023	Goldman Sachs & Co		851,979	680,000	1,133,185	1,060,548	0	(18,750)	0	(18,750)	0	1,041,798	0	(189,819)	(189,819)	43,468	11/21/2033	2.B FE
715638-DF-6	REPUBLIC OF PERU 2.783% 01/23/31	D	08/10/2023	Goldman Sachs & Co		874,614	1,030,000	854,225	858,436	0	10,675	0	10,675	0	869,110	0	5,504	5,504	30,337	01/23/2031	2.B FE
715638-DQ-2	REPUBLIC OF PERU 2.780% 12/01/60	D	08/10/2023	Goldman Sachs & Co		155,555	265,000	158,897	0	0	394	0	394	0	159,291	0	(3,736)	(3,736)	5,177	12/01/2060	2.B FE
715638-DU-3	REPUBLIC OF PERU 3.000% 01/15/34	D	08/10/2023	Goldman Sachs & Co		369,729	450,000	446,243	446,532	0	165	0	165	0	446,697	0	(76,968)	(76,968)	14,588	01/15/2034	2.B FE
715638-DW-9	REPUBLIC OF PERU 3.600% 01/15/72	D	08/10/2023	Goldman Sachs & Co		108,864	165,000	111,200	0	0	101	0	101	0	111,301	0	(2,437)	(2,437)	3,449	01/15/2072	2.B FE
718286-BB-2	REPUBLIC OF PHILIPPINES 7.750% 01/14/31	D	08/10/2023	Goldman Sachs & Co		164,566	140,000	209,090	192,373	0	(3,668)	0	(3,668)	0	188,705	0	(24,139)	(24,139)	11,754	01/14/2031	2.B FE
718286-BZ-9	REPUBLIC OF PHILIPPINES 3.950% 01/20/40	D	08/10/2023	Goldman Sachs & Co		385,587	450,000	522,500	514,715	0	(1,841)	0	(1,841)	0	512,874	0	(127,287)	(127,287)	18,960	01/20/2040	2.B FE
731011-AW-2	REPUBLIC OF POLAND 5.500% 04/04/53	D	08/10/2023	Goldman Sachs & Co		1,114,909	1,125,000	1,113,924	0	0	53	0	53	0	1,113,977	0	932	932	22,344	04/04/2053	1.G FE
74727P-BE-0	STATE OF QATAR SERIES 144A SERIES 144A 4.400% 04/16/50	D	08/10/2023	Goldman Sachs & Co		230,404	260,000	260,000	260,000	0	0	0	0	0	260,000	0	(29,596)	(29,596)	9,470	04/16/2050	1.D FE
760942-AS-1	REPUBLICA ORIENT URUGUAY 7.625% 03/21/36	D	08/10/2023	Goldman Sachs & Co		400,392	330,000	493,680	467,978	0	(5,706)	0	(5,706)	0	462,272	0	(61,880)	(61,880)	22,576	03/21/2036	2.B FE
760942-BA-9	REPUBLICA ORIENT URUGUAY 5.100% 06/18/50	D	08/10/2023	Goldman Sachs & Co		223,820	230,000	277,495	274,732	0	(628)	0	(628)	0	274,104	0	(50,284)	(50,284)	7,690	06/18/2050	2.B FE
760942-BD-3	REPUBLICA ORIENT URUGUAY 4.975% 04/20/55	D	08/10/2023	Goldman Sachs & Co		57,365	60,000	59,400	0	0	2	0	2	0	59,402	0	(2,037)	(2,037)	2,438	04/20/2055	2.B FE
760942-BE-1	REPUBLICA ORIENT URUGUAY 5.750% 10/28/34	D	08/10/2023	Goldman Sachs & Co		289,613	270,000	266,012	266,032	0	163	0	163	0	266,194	0	23,418	23,418	12,334	10/28/2034	2.B FE
77586R-AP-5	ROMANIA SERIES 144A SERIES 144A 6.000% 05/25/34	D	08/10/2023	Goldman Sachs & Co		234,811	238,000	237,617	237,630	0	14	0	14	0	237,645	0	(2,834)	(2,834)	10,274	05/25/2034	2.C FE
77586R-AQ-3	ROMANIA SERIES 144A 6.625% 02/17/28	D	08/10/2023	Goldman Sachs & Co		2,024,460	1,956,000	1,981,937	0	0	(2,216)	0	(2,216)	0	1,979,721	0	44,739	44,739	74,511	02/17/2028	2.C FE
77586R-AR-1	ROMANIA SERIES 144A 7.125% 01/17/33	D	08/10/2023	Goldman Sachs & Co		519,532	490,000	486,727	0	0	132	0	132	0	486,859	0	32,673	32,673	20,075	01/17/2033	2.C FE
77586R-AS-9	ROMANIA SERIES 144A 7.625% 01/17/53	D	08/10/2023	Goldman Sachs & Co		295,867	268,000	266,561	0	0	7	0	7	0	266,568	0	29,298	29,298	11,750	01/17/2053	2.C FE
77586T-AE-6	ROMANIA SERIES REGS SERIES REGS 6.125% 01/22/44	D	08/10/2023	Goldman Sachs & Co		644,556	660,000	864,204	848,404	0	(3,556)	0	(3,556)	0	844,848	0	(200,292)	(200,292)	42,895	01/22/2044	2.C FE
817477-AF-9	REPUBLIC OF SERBIA SERIES 144A SERIES 144A 2.125% 12/01/30	D	08/10/2023	Goldman Sachs & Co		1,042,347	1,355,000	1,101,236	971,806	144,012	15,374	0	159,386	0	1,131,192	0	(88,844)	(88,844)	20,236	12/01/2030	3.A FE
817477-AG-7	REPUBLIC OF SERBIA SERIES 144A 6.250% 05/26/28	D	08/10/2023	Goldman Sachs & Co		1,240,570	1,240,000	1,242,662	0	0	(276)	0	(276)	0	1,242,386	0	(1,815)	(1,815)	42,625	05/26/2028	3.A FE
817477-AH-5	REPUBLIC OF SERBIA SERIES 144A 6.500% 09/26/33	D	08/10/2023	Goldman Sachs & Co		200,014	200,000	195,406	0	0	143	0	143	0	195,549	0	4,465	4,465	7,150	09/26/2033	3.A FE
836205-AT-1	REPUBLIC OF SOUTH AFRICA 4.875% 04/14/26	D	08/10/2023	Various		494,032	510,000	535,476	492,935	32,078	(2,687)	0	29,391	0	522,326	0	(28,294)	(28,294)	20,719	04/14/2026	3.C FE
836205-AW-4	REPUBLIC OF SOUTH AFRICA 4.850% 09/27/27	D	08/10/2023	Goldman Sachs & Co		378,588	400,000	399,720	379,000	20,763	28	0	20,791	0	399,791	0	(21,203)	(21,203)	17,083	09/27/2027	3.C FE
836205-AX-2	REPUBLIC OF SOUTH AFRICA 5.650% 09/27/47	D	08/10/2023	Goldman Sachs & Co		145,696	200,000	190,950	146,420	44,859	98	0	44,957	0	191,377	0	(45,681)	(45,681)	9,950	09/27/2047	3.C FE
836205-AY-0	REPUBLIC OF SOUTH AFRICA 5.875% 06/22/30	D	08/10/2023	Various		333,871	360,000	392,968	334,065	52,127	(1,845)	0	50,282	0	384,347	0	(50,476)	(50,476)	13,630	06/22/2030	3.C FE
836205-BA-1	REPUBLIC OF SOUTH AFRICA 4.850% 09/30/29	D	08/10/2023	Goldman Sachs & Co		1,272,959	1,420,000	1,346,835	605,200	76,854	3,359	0	80,213	0	1,349,527	0	(76,568)	(76,568)	50,127	09/30/2029	3.C FE
836205-BB-9	REPUBLIC OF SOUTH AFRICA 5.750% 09/30/49	D	08/10/2023	Goldman Sachs & Co		429,390	590,000	407,638	128,300	0	0	0	0	0	407,638	0	21,753	21,753	18,378	09/30/2049	3.C FE
836205-BC-7	REPUBLIC OF SOUTH AFRICA 5.875% 04/20/32	D	08/10/2023	Goldman Sachs & Co		180,744	200,000	180,700	180,000	1,144	904	0	2,048	0	182,047	0	(1,303)	(1,303)	9,596	04/20/2032	3.C FE
836205-BE-3	REPUBLIC OF SOUTH AFRICA 7.300% 04/20/52	D	08/10/2023	Goldman Sachs & Co		710,940	820,000	722,184	0	0	290	0	290	0	722,474	0	(11,534)	(11,534)	33,556	04/20/2052	3.C FE
857524-AD-4	REPUBLIC OF POLAND SERIES EMTN 5.500% 11/16/27	D	08/10/2023	Goldman Sachs & Co		579,753	570,000	567,838	567,886	0	238	0	238	0	568,124	0	11,629	11,629	23,338	11/16/2027	1.G FE
857524-AE-2	REPUBLIC OF POLAND SERIES EMTN 5.750% 11/16/32	D	08/10/2023	Goldman Sachs & Co		426,121	405,000	400,760	400,799	0	199	0	199	0	400,998	0	25,123	25,123	17,336	11/16/2032	1.G FE
900123-CK-4	REPUBLIC OF TURKEY 4.875% 10/09/26	D	08/10/2023	Goldman Sachs & Co		690,773	750,000	735,063	670,362	70,603	1,364	0	71,967	0	742,329	0	(51,556)	(51,556)	30,977	10/09/2026	4.C FE
900123-CL-2	REPUBLIC OF TURKEY 6.000% 03/25/27	D	08/10/2023	Goldman Sachs & Co		288,478	305,000	318,650	277,854	36,819	(1,289)	0	35,530	0	313,384	0	(24,906)	(24,906)	16,216	03/25/2027	4.C FE
900123-CY-4	REPUBLIC OF TURKEY 5.250% 03/13/30	D	08/10/2023	Goldman Sachs & Co		247,028	290,000	251,430	232,725	22,288	2,337	0	24,625	0	257,350	0	(10,322)	(10,322)	13,999	03/13/2030	4.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
900123-DG-2	REPUBLIC OF TURKEY 9.375% 01/19/33	D	08/10/2023	Goldman Sachs & Co		209,428	200,000	212,500	0	0	(29)	0	(29)	0	212,471	0	(3,043)	(3,043)	1,302	01/19/2033	4.C FE
91086Q-AN-8	UNITED MEXICAN STATES SERIES MTNA 7.500% 04/08/33	D	08/10/2023	Goldman Sachs & Co		147,160	130,000	137,150	137,091	0	(297)	0	(297)	0	136,794	0	10,366	10,366	8,288	04/08/2033	2.B FE
91086Q-AV-0	UNITED MEXICAN STATES 6.050% 01/11/40	D	08/10/2023	Goldman Sachs & Co		841,033	840,000	1,066,800	1,054,739	0	(5,559)	0	(5,559)	0	1,049,180	0	(208,147)	(208,147)	55,479	01/11/2040	2.B FE
91086Q-AZ-1	UNITED MEXICAN STATES SERIES GMTN 5.750% 10/12/10	D	08/10/2023	Goldman Sachs & Co		254,304	290,000	344,955	344,868	0	(25)	0	(25)	0	344,843	0	(90,539)	(90,539)	13,988	10/12/2110	2.B FE
91087B-AE-0	UNITED MEXICAN STATES 3.750% 01/11/28	D	08/10/2023	Goldman Sachs & Co		551,186	580,000	572,170	572,676	0	827	0	827	0	573,503	0	(22,317)	(22,317)	23,744	01/11/2028	2.B FE
91087B-AU-4	UNITED MEXICAN STATES 5.400% 02/09/28	D	08/10/2023	Goldman Sachs & Co		885,430	875,000	880,420	0	0	(261)	0	(261)	0	880,159	0	5,271	5,271	27,319	02/09/2028	2.B FE
91087B-AV-2	UNITED MEXICAN STATES 6.350% 02/09/35	D	08/10/2023	Goldman Sachs & Co		281,888	270,000	269,006	0	0	15	0	15	0	269,022	0	12,866	12,866	10,239	02/09/2035	2.B FE
AM2612-89-4	ARAB REPUBLIC OF EGYPT SERIES REGS 8.500% 01/31/47	D	08/10/2023	Various		226,320	400,000	437,150	265,870	170,318	0	0	170,318	0	436,188	0	(209,868)	(209,868)	35,322	01/31/2047	4.C FE
AM4670-15-5	REPUBLIC OF NIGERIA SERIES REGS 7.875% 02/16/32	D	08/10/2023	Various		470,261	550,000	452,225	393,071	58,227	0	0	58,227	0	451,298	0	18,963	18,963	43,072	02/16/2032	4.C FE
AM7129-26-6	OMAN GOV INTERNTL BOND SERIES REGS 5.375% 03/08/27	D	08/10/2023	Goldman Sachs & Co		453,532	460,000	461,150	195,564	5,991	(162)	0	5,829	0	460,873	0	(7,341)	(7,341)	16,089	03/08/2027	3.B FE
AP0583-12-4	KINGDOM OF BAHRAIN SERIES REGS 6.750% 09/20/29	D	08/10/2023	Goldman Sachs & Co		200,896	200,000	219,060	198,600	16,166	(1,149)	0	15,017	0	213,617	0	(12,721)	(12,721)	12,150	09/20/2029	4.A FE
AQ2330-77-9	ISLAMIC REP OF PAKISTAN SERIES REGS 6.875% 12/05/27	D	08/10/2023	Various		332,202	600,000	478,290	231,792	246,498	0	0	246,498	0	478,290	0	(146,088)	(146,088)	28,531	12/05/2027	5.C FE
AR3678-80-2	REPUBLIC OF NIGERIA SERIES REGS 7.696% 02/23/38	D	08/10/2023	Goldman Sachs & Co		155,832	200,000	201,280	135,480	65,749	(28)	0	65,721	0	201,201	0	(45,369)	(45,369)	15,007	02/23/2038	4.C FE
AS1975-80-2	STATE OF QATAR SERIES REGS 5.103% 04/23/48	D	08/10/2023	Goldman Sachs & Co		527,369	540,000	689,013	679,442	0	(2,139)	0	(2,139)	0	677,302	0	(149,933)	(149,933)	22,275	04/23/2048	1.D FE
AV2667-46-8	UKRAINE GOVERNMENT SERIES REGS 8.994% 02/01/26	D	08/10/2023	Goldman Sachs & Co		60,368	200,000	36,788	41,500	0	0	4,713	(4,713)	0	36,788	0	23,581	23,581	0	02/01/2026	6. FE
AX5423-15-4	STATE OF QATAR SERIES REGS 4.817% 03/14/49	D	08/10/2023	Goldman Sachs & Co		1,071,953	1,140,000	1,330,389	1,322,213	0	(2,843)	0	(2,843)	0	1,319,370	0	(247,416)	(247,416)	50,338	03/14/2049	1.D FE
AX7531-83-0	REPUBLIC OF GHANA SERIES REGS 8.125% 03/26/32	D	08/10/2023	Various		174,960	380,000	240,218	134,425	105,793	0	0	105,793	0	240,218	0	(65,258)	(65,258)	0	03/26/2032	6. FE
AZ8054-46-4	OMAN GOV INTERNTL BOND SERIES SERIES REGS 6.000% 08/01/29	D	08/10/2023	Goldman Sachs & Co		474,131	470,000	490,210	471,053	13,962	(1,198)	0	12,764	0	483,817	0	(9,686)	(9,686)	29,218	08/01/2029	3.B FE
BR7276-15-6	INSTITUTO COSTARRICENSE SERIES REGS 6.750% 10/07/31	D	08/10/2023	Goldman Sachs & Co		195,864	200,000	198,400	0	0	35	0	35	0	198,435	0	(2,571)	(2,571)	4,763	10/07/2031	4.A FE
G13201-AA-9	STATE OF MINAS GERAIS SERIES R SERIES REGS 5.333% 02/15/28	D	08/10/2023	Various		573,347	585,000	628,196	567,889	46,646	(3,241)	0	43,405	0	611,293	0	(37,946)	(37,946)	31,025	02/15/2028	3.C FE
LW3897-95-3	OMAN GOV INTERNTL BOND SERIES REGS 4.750% 06/15/26	D	08/10/2023	Various		390,556	400,000	391,638	386,077	8,743	853	0	9,596	0	395,672	0	(5,116)	(5,116)	12,614	06/15/2026	3.B FE
M1487W-BP-9	ARAB REPUBLIC OF EGYPT SERIES SERIES REGS 5.875% 06/11/25	D	08/10/2023	Goldman Sachs & Co		315,296	370,000	349,692	325,227	19,744	5,497	0	25,241	0	350,468	0	(35,172)	(35,172)	14,673	06/11/2025	4.B FE
M1487W-BR-5	ARAB REPUBLIC OF EGYPT SERIES REGS 7.500% 01/31/27	D	08/10/2023	Various		584,261	770,000	803,789	679,996	102,514	(2,184)	0	100,330	0	780,326	0	(196,066)	(196,066)	59,996	01/31/2027	4.C FE
M1487W-CX-1	ARAB REPUBLIC OF EGYPT SERIES SERIES REGS 8.700% 03/01/49	D	08/10/2023	Various		573,699	1,020,000	714,770	382,398	84,747	0	0	84,747	0	714,600	0	(140,901)	(140,901)	67,586	03/01/2049	4.B FE
M1487W-CY-9	ARAB REPUBLIC OF EGYPT SERIES REGS 7.600% 03/01/29	D	08/10/2023	Goldman Sachs & Co		732,822	1,070,000	888,796	373,546	0	0	0	0	0	888,796	0	(155,974)	(155,974)	77,483	03/01/2029	4.B FE
M1487W-DF-9	ARAB REPUBLIC OF EGYPT SERIES SERIES REGS 8.875% 05/29/50	D	08/10/2023	Goldman Sachs & Co		113,826	200,000	155,750	0	0	192	0	192	0	155,942	0	(42,116)	(42,116)	12,573	05/29/2050	4.B FE
M1487W-DG-7	ARAB REPUBLIC OF EGYPT SERIES SERIES REGS 7.625% 05/29/32	D	08/10/2023	Goldman Sachs & Co		245,256	400,000	283,750	0	0	1,853	0	1,853	0	285,603	0	(40,347)	(40,347)	13,979	05/29/2032	4.B FE
M52168-AM-9	DUBAI GOVT INT L BONDS SERIES EMTN 5.250% 01/30/43	D	08/10/2023	GOLDMAN SACHS		374,156	400,000	463,000	457,877	0	(1,160)	0	(1,160)	0	456,717	0	(82,561)	(82,561)	21,817	01/30/2043	1.E Z
M5269U-AG-9	KINGDOM OF JORDAN SERIES REGS 6.125% 01/29/26	D	08/10/2023	Goldman Sachs & Co		456,205	460,000	496,133	453,971	25,695	(3,738)	0	21,957	0	475,928	0	(19,723)	(19,723)	29,349	01/29/2026	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
M5269U-AH-7	KINGDOM OF JORDAN SERIES REGS 5.750% 01/31/27	D	08/10/2023	Goldman Sachs & Co		194,882	200,000	212,179	192,260	16,120	(1,174)	0	14,946	0	207,207	0	(12,325)	(12,325)	11,947	01/31/2027	4.A FE
M5269U-AJ-3	KINGDOM OF JORDAN SERIES REGS SERIES REGS 7.375% 10/10/47	D	08/10/2023	Goldman Sachs & Co		176,644	200,000	217,900	171,242	45,944	(175)	0	45,769	0	217,011	0	(40,367)	(40,367)	12,456	10/10/2047	4.A FE
M6320U-AD-1	SAUDI INTERNATIONAL BOND SERIES REGS 3.250% 10/26/26	D	08/10/2023	Goldman Sachs & Co		492,939	520,000	546,091	535,310	0	(2,388)	0	(2,388)	0	532,922	0	(39,983)	(39,983)	13,520	10/26/2026	1.E FE
M6320U-AF-6	SAUDI INTERNATIONAL BOND SERIES REGS 4.625% 10/04/47	D	08/10/2023	Goldman Sachs & Co		393,305	460,000	544,859	541,622	0	(1,303)	0	(1,303)	0	540,318	0	(147,014)	(147,014)	18,320	10/04/2047	1.E FE
M6320U-AJ-8	SAUDI INTERNATIONAL BOND SERIES REGS 5.000% 04/17/49	D	08/10/2023	Goldman Sachs & Co		378,962	420,000	496,465	492,093	0	(985)	0	(985)	0	491,109	0	(112,147)	(112,147)	17,325	04/17/2049	1.E FE
M6320U-AT-6	SAUDI INTERNATIONAL BOND SERIES REGS 4.375% 04/16/29	D	08/10/2023	Goldman Sachs & Co		1,431,089	1,470,000	1,697,850	1,657,877	0	(17,377)	0	(17,377)	0	1,640,500	0	(209,411)	(209,411)	53,236	04/16/2029	1.E FE
M63633-BX-4	KINGDOM OF BAHRIAN SERIES REGS SERIES REGS 7.375% 05/14/30	D	08/10/2023	Goldman Sachs & Co		345,730	335,000	376,038	340,072	29,598	(2,401)	0	27,197	0	367,269	0	(21,539)	(21,539)	18,530	05/14/2030	4.A FE
M75242-BH-5	OMAN GOV INTERNTL BOND SERIES REGS 5.625% 01/17/48	D	08/10/2023	Goldman Sachs & Co		1,143,581	1,175,000	1,106,638	422,625	0	0	0	0	0	1,106,638	0	36,943	36,943	62,142	01/17/2048	3.B FE
M75242-BJ-1	OMAN GOV INTERNTL BOND SERIES REGS 5.625% 01/17/28	D	08/10/2023	Goldman Sachs & Co		888,762	895,000	903,333	221,864	12,838	(668)	0	12,170	0	900,274	0	(11,512)	(11,512)	35,276	01/17/2028	3.B FE
M81805-AU-3	STATE OF QATAR SERIES REGS 5.750% 01/20/42	D	08/10/2023	Goldman Sachs & Co		216,240	200,000	218,250	0	0	(49)	0	(49)	0	218,201	0	(1,961)	(1,961)	6,517	01/20/2042	1.B FE
M82152-AA-3	REPUBLIC OF IRAQ SERIES REGS 5.800% 01/15/28	D	08/10/2023	Various		796,405	860,625	797,025	274,275	10,184	4,381	0	14,565	0	806,459	0	(10,054)	(10,054)	37,625	01/15/2028	4.C Z
M82152-AA-3	REPUBLIC OF IRAQ SERIES REGS 5.800% 01/15/28	D	07/15/2023	Various		95,625	95,625	88,558	30,475	1,132	393	0	1,525	0	89,513	0	6,112	6,112	3,734	01/15/2028	4.C Z
M8489S-AD-9	STATE OF QATAR SERIES REGS 3.250% 06/02/26	D	08/10/2023	Goldman Sachs & Co		287,076	300,000	318,045	310,050	0	(1,766)	0	(1,766)	0	308,285	0	(21,209)	(21,209)	6,825	06/02/2026	1.C FE
M8489S-AH-0	STATE OF QATAR SERIES REGS 4.500% 04/23/28	D	08/10/2023	Goldman Sachs & Co		1,102,929	1,110,000	1,277,665	1,223,484	0	(12,501)	0	(12,501)	0	1,210,983	0	(108,054)	(108,054)	40,376	04/23/2028	1.C FE
M8489S-AL-1	STATE OF QATAR SERIES REGS 4.000% 03/14/29	D	08/10/2023	Goldman Sachs & Co		1,088,584	1,120,000	1,265,040	1,243,888	0	(11,663)	0	(11,663)	0	1,232,225	0	(143,641)	(143,641)	41,067	03/14/2029	1.C FE
M87012-AC-0	KINGDOM OF BAHRAIN SERIES REGS 7.000% 10/12/28	D	08/10/2023	Goldman Sachs & Co		310,482	300,000	351,315	301,564	34,621	(3,438)	0	31,183	0	332,746	0	(22,264)	(22,264)	17,617	10/12/2028	4.A FE
P3579E-AY-3	DOMINICAN REPUBLIC SERIES REGS 7.450% 04/30/44	D	08/10/2023	Various		1,322,486	1,340,000	1,269,441	1,018,573	78,672	0	0	78,672	0	1,267,246	0	55,240	55,240	78,755	04/30/2044	3.B FE
P3579E-BK-2	DOMINICAN REPUBLIC SERIES REGS 6.875% 01/29/26	D	08/10/2023	Various		938,919	930,000	1,068,069	938,445	68,301	(14,706)	0	53,595	0	992,040	0	(53,121)	(53,121)	66,602	01/29/2026	3.B FE
P3579E-CB-1	DOMINICAN REPUBLIC SERIES REGS 6.000% 07/19/28	D	08/10/2023	Goldman Sachs & Co		285,395	292,000	284,262	0	0	555	0	555	0	284,817	0	578	578	9,977	07/19/2028	3.B FE
P3579E-CF-2	DOMINICAN REPUBLIC SERIES REGS 4.500% 01/30/30	D	08/10/2023	Goldman Sachs & Co		623,087	706,000	624,892	585,696	43,000	5,154	0	48,154	0	633,850	0	(10,763)	(10,763)	33,006	01/30/2030	3.C FE
P3579E-CG-0	DOMINICAN REPUBLIC SERIES REGS 5.875% 01/30/60	D	08/10/2023	Various		297,997	380,000	290,810	0	0	222	0	222	0	291,032	0	6,965	6,965	11,731	01/30/2060	3.C FE
P3579E-CH-8	DOMINICAN REPUBLIC SERIES REGS 4.875% 09/23/32	D	08/10/2023	Goldman Sachs & Co		249,374	290,000	229,100	229,720	0	2,640	0	2,640	0	232,361	0	17,013	17,013	12,606	09/23/2032	3.C FE
P3579E-CP-0	DOMINICAN REPUBLIC SERIES REGS 5.500% 02/22/29	D	08/10/2023	Goldman Sachs & Co		672,384	712,000	657,700	133,556	0	3,187	0	3,187	0	661,486	0	10,898	10,898	22,917	02/22/2029	3.B FE
P3699P-GE-1	COSTA RICA GOVERNMENT SERIES R SERIES REGS 4.375% 04/30/25	D	08/10/2023	Various		1,182,803	1,215,000	1,176,360	1,162,952	29,198	5,677	0	34,875	0	1,197,827	0	(15,025)	(15,025)	41,934	04/30/2025	4.A FE
P3699P-GH-4	COSTA RICA GOVERNMENT SERIES R SERIES REGS 7.000% 04/04/44	D	08/10/2023	Goldman Sachs & Co		239,640	240,000	185,475	185,475	0	0	0	0	0	185,475	0	54,165	54,165	14,467	04/04/2044	4.A FE
P3R94G-AA-7	CORP FINANCIERA DE DESAR SERIES REGS 5.250% 07/15/29	D	08/10/2023	Goldman Sachs & Co		212,940	220,000	214,940	0	0	29	0	29	0	214,969	0	(2,028)	(2,028)	930	07/15/2029	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
P5015V-AE-6	REPUBLIC OF GUATEMALA SERIES REGS 4.875% 02/13/28	D	08/10/2023	Various		459,384	480,000	529,002	461,589	52,793	(3,874)	0	48,919	0	510,509	0	(51,125)	(51,125)	23,465	02/13/2028	3.C FE
P5015V-AJ-5	REPUBLIC OF GUATEMALA SERIES REGS 6.125% 06/01/50	D	08/10/2023	Various		401,181	430,000	489,607	404,098	83,246	(697)	0	82,549	0	486,647	0	(85,466)	(85,466)	18,509	06/01/2050	3.C FE
P75744-AB-1	REPUBLIC OF PARAGUAY SERIES REGS 6.100% 08/11/44	D	08/10/2023	Various		375,800	400,000	512,400	384,316	121,063	(1,892)	0	119,171	0	503,487	0	(127,687)	(127,687)	24,603	08/11/2044	3.B FE
P75744-AD-7	REPUBLIC OF PARAGUAY SERIES REGS 5.000% 04/15/26	D	08/10/2023	Goldman Sachs & Co		195,928	200,000	221,780	198,949	13,034	(2,167)	0	10,867	0	209,817	0	(13,889)	(13,889)	8,306	04/15/2026	3.B FE
P80540-BA-0	REPUBLIC OF ECUADOR SERIES REGS 6.000% 07/31/30	D	08/10/2023	Goldman Sachs & Co		238,884	510,000	335,067	287,548	57,912	0	0	57,912	0	345,460	0	(106,576)	(106,576)	29,240	07/31/2030	4.C FE
P80540-BC-6	REPUBLIC OF ECUADOR SERIES REG SERIES REGS 3.500% 07/31/35	D	08/10/2023	Goldman Sachs & Co		136,124	380,000	127,015	127,015	0	0	0	0	0	127,015	0	9,109	9,109	10,017	07/31/2035	4.C FE
QJ6558-35-8	REPUBLIC OF ANGOLA SERIES REGS 9.500% 11/12/25	D	08/10/2023	Goldman Sachs & Co		983,391	980,000	1,013,811	962,667	51,144	0	0	51,144	0	1,013,811	0	(30,420)	(30,420)	70,342	11/12/2025	4.C FE
QJ7814-66-9	REPUBLIC OF CAMEROON SERIES REGS 9.500% 11/19/25	D	08/10/2023	Various		447,143	460,000	511,815	445,289	37,604	(7,374)	0	30,230	0	475,519	0	(28,376)	(28,376)	32,168	11/19/2025	4.C FE
V21735-AB-7	REPUBLIC OF ANGOLA SERIES REGS 9.375% 05/08/48	D	08/10/2023	Goldman Sachs & Co		422,583	520,000	354,843	354,843	0	0	0	0	0	354,843	0	67,740	67,740	32,365	05/08/2048	4.C FE
V21735-AC-5	REPUBLIC OF ANGOLA SERIES REGS 8.250% 05/09/28	D	08/10/2023	Various		1,168,056	1,290,000	1,061,867	836,084	35,415	0	0	35,415	0	1,061,999	0	106,057	106,057	70,654	05/09/2028	4.C FE
V25125-BD-2	IVORY COAST SERIES REGS 5.750% 12/31/32	D	08/10/2023	Goldman Sachs & Co		182,628	198,431	198,232	187,180	11,110	7	0	11,117	0	198,296	0	(15,668)	(15,668)	12,804	12/31/2032	3.C FE
V25125-BD-2	IVORY COAST SERIES REGS 5.750% 12/31/32	D	07/01/2023	Redemption 100.0000		10,500	10,500	10,490	9,905	588	0	0	588	0	10,493	0	7	7	604	12/31/2032	3.C FE
V342A3-BW-3	REPUBLIC OF NIGERIA SERIES REGS 7.625% 11/28/47	D	08/10/2023	Goldman Sachs & Co		146,420	200,000	140,000	128,324	11,990	296	0	12,286	0	140,610	0	5,810	5,810	10,844	11/28/2047	4.C FE
V5311V-AB-6	KINGDOM OF MOROCCO SERIES REGS 5.500% 12/11/42	D	08/10/2023	Goldman Sachs & Co		346,380	400,000	419,260	171,425	71,957	(581)	0	71,376	0	414,661	0	(68,281)	(68,281)	14,847	12/11/2042	3.A FE
V5S1AS-AB-6	REPUBLIC OF ANGOLA SERIES REGS SERIES REGS 8.000% 11/26/29	D	08/10/2023	Goldman Sachs & Co		441,308	510,000	515,024	446,536	68,488	0	0	68,488	0	515,024	0	(73,715)	(73,715)	29,240	11/26/2029	4.C FE
V73789-AD-7	IVORY COAST SERIES REGS 6.375% 03/03/28	D	08/10/2023	Goldman Sachs & Co		998,019	1,030,000	1,047,805	801,614	46,223	(1,657)	0	44,566	0	1,037,680	0	(39,662)	(39,662)	55,822	03/03/2028	3.C FE
V73789-AW-5	IVORY COAST SERIES REGS 6.125% 06/15/33	D	08/10/2023	Various		770,774	880,000	872,906	781,000	90,433	298	0	90,731	0	871,732	0	(100,957)	(100,957)	35,784	06/15/2033	3.C FE
V7691D-AX-4	REPUBLIC OF SENEGAL SERIES REGS 6.250% 05/23/33	D	08/10/2023	Goldman Sachs & Co		972,938	1,160,000	999,000	494,400	58,367	3,679	0	62,046	0	1,004,445	0	(31,507)	(31,507)	35,063	05/23/2033	4.A FE
X5S005-M6-5	UKRAINE GOVERNMENT SERIES REGS 9.750% 11/01/30	D	08/10/2023	Various		123,753	420,000	77,910	90,510	0	0	12,600	(12,600)	0	77,910	0	45,843	45,843	(20,475)	11/01/2030	5.A FE
X5S005-UJ-8	UKRAINE GOVERNMENT 7.750% 09/01/26	D	08/10/2023	Various		87,225	300,000	53,963	60,000	0	0	6,038	(6,038)	0	53,963	0	33,263	33,263	0	09/01/2026	5.A FE
X5S005-UK-5	UKRAINE GOVERNMENT SERIES REGS 7.750% 09/01/27	D	08/10/2023	Goldman Sachs & Co		57,968	200,000	35,663	40,000	0	0	4,338	(4,338)	0	35,663	0	22,306	22,306	0	09/01/2027	5.A FE
X7330Z-FG-2	CROATIA SERIES REGS 6.000% 01/26/24	D	08/10/2023	GOLDMAN SACHS		269,406	270,000	314,361	283,790	0	(7,967)	0	(7,967)	0	275,823	0	(6,417)	(6,417)	17,010	01/26/2024	2.A FE
Y2056P-AA-4	DEVT BANK OF MONGOLIA SERIES REGS 7.250% 10/23/23	D	08/10/2023	Goldman Sachs & Co		199,890	200,000	214,780	177,100	26,319	(2,603)	0	23,716	0	200,816	0	(926)	(926)	11,721	10/23/2023	4.B FE
Y20721-AE-9	REPUBLIC OF INDONESIA SERIES R SERIES REGS 8.500% 10/12/35	D	08/10/2023	Goldman Sachs & Co		424,090	330,000	524,288	495,545	0	(6,413)	0	(6,413)	0	489,132	0	(65,043)	(65,043)	23,531	10/12/2035	2.B FE
Y20721-AL-3	REPUBLIC OF INDONESIA SERIES R SERIES REGS 7.750% 01/17/38	D	08/10/2023	Goldman Sachs & Co		285,975	230,000	349,025	334,517	0	(3,247)	0	(3,247)	0	331,270	0	(45,295)	(45,295)	19,162	01/17/2038	2.B FE
Y20721-BQ-1	REPUBLIC OF INDONESIA SERIES R SERIES REGS 4.350% 01/08/27	D	08/10/2023	Goldman Sachs & Co		225,911	230,000	256,117	246,515	0	(2,442)	0	(2,442)	0	244,073	0	(18,162)	(18,162)	11,006	01/08/2027	2.B FE
Y2835J-AC-2	ISLAMIC REP OF PAKISTAN SERIES REGS 8.250% 09/30/25	D	08/10/2023	Goldman Sachs & Co		443,100	700,000	649,136	335,349	313,787	0	0	313,787	0	649,136	0	(206,036)	(206,036)	50,371	09/30/2025	5.C FE
Y6726S-AP-6	PNG GOVT INTL BOND SERIES REGS SERIES REGS 8.375% 10/04/28	D	08/10/2023	Goldman Sachs & Co		223,658	240,000	260,200	208,320	46,497	(1,325)	0	45,172	0	253,492	0	(29,834)	(29,834)	17,308	10/04/2028	4.C FE
Y6972H-LP-9	REPUBLIC OF PHILIPPINES 4.200% 03/29/47	D	08/10/2023	Goldman Sachs & Co		169,982	200,000	174,500	0	0	232	0	232	0	174,732	0	(4,750)	(4,750)	7,350	03/29/2047	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
Y7276L-DF-2	REPUBLIC OF KAZAKHSTAN SERIES REGS 6.500% 07/21/45	D	08/10/2023	Goldman Sachs & Co		352,377	330,000	487,443	475,672	0	(2,627)	0	(2,627)	0	473,044	0	(120,667)	(120,667)	22,820	07/21/2045	2.C FE
Y9384R-AA-8	SOCIALIST REP OF VIETNAM SERIES REGS 4.800% 11/19/24	D	08/10/2023	Goldman Sachs & Co		195,616	200,000	217,000	196,800	10,656	(2,412)	0	8,244	0	205,044	0	(9,428)	(9,428)	7,067	11/19/2024	3.A FE
ZR7470-32-4	ABU DHABI GOVT INT L SERIES RE SERIES REGS 3.125% 09/30/49	D	08/10/2023	Goldman Sachs & Co		418,540	590,000	456,825	457,627	0	1,439	0	1,439	0	459,066	0	(40,526)	(40,526)	16,082	09/30/2049	1.C FE
0309999999. Subtotal - Bonds - All Other Governments						84,834,192	94,837,767	92,222,819	61,238,170	4,640,785	(98,002)	27,689	4,515,094	0	91,367,955	0	(6,533,763)	(6,533,763)	4,045,585	XXX	XXX
452153-CP-2	ILLINOIS ST SERIES A 5.000% 03/01/28		09/27/2023	Raymond James & Associates		332,906	320,000	337,104	335,525	0	(2,047)	0	(2,047)	0	333,478	0	(572)	(572)	17,244	03/01/2028	1.G FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						332,906	320,000	337,104	335,525	0	(2,047)	0	(2,047)	0	333,478	0	(572)	(572)	17,244	XXX	XXX
64966K-YX-5	NEW YORK NY 5.000% 08/01/24		07/31/2023	Morgan Stanley		3,002,160	3,000,000	3,410,400	3,027,984	0	(27,984)	0	(27,984)	0	3,000,000	0	2,160	2,160	150,417	08/01/2024	1.C FE
84055Q-EV-8	S TX CMNTY CLG DIST 5.000% 08/15/29		07/31/2023	Morgan Stanley		1,435,445	1,435,000	1,621,679	1,449,214	0	(13,386)	0	(13,386)	0	1,435,828	0	(383)	(383)	69,159	08/15/2029	1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						4,437,605	4,435,000	5,032,079	4,477,198	0	(41,370)	0	(41,370)	0	4,435,828	0	1,777	1,777	219,576	XXX	XXX
01F050-6A-9	FNMA TBA 5.000% 10/12/53		09/06/2023	Various		4,802,664	5,000,000	4,802,969	0	0	0	0	0	0	4,802,969	0	(305)	(305)	0	10/12/2053	1.A
090929-GN-4	BIRMINGHAM AL SPL CARE FACS FI 5.000% 06/01/33		09/27/2023	Sterne, Agee, & Leach		2,810,024	2,800,000	3,121,524	2,890,507	0	(27,077)	0	(27,077)	0	2,863,430	0	(53,406)	(53,406)	115,889	06/01/2033	1.E FE
120525-DS-6	BUNCOMBE CNTY NC LTD OBLIG 5.000% 06/01/30		07/31/2023	National Financial Services		1,013,810	1,000,000	1,117,340	1,018,865	0	(7,697)	0	(7,697)	0	1,011,167	0	2,643	2,643	33,472	06/01/2030	1.B FE
167562-NT-0	CHICAGO ILL MIDWAY ARPT REV 5.000% 01/01/30		07/31/2023	First Union Capital Markets		4,509,315	4,500,000	4,861,755	4,544,566	0	(25,939)	0	(25,939)	0	4,518,627	0	(9,312)	(9,312)	244,375	01/01/2030	1.F FE
20754N-AB-1	FANNIE MAE CAS SERIES 2022-R06 CLASS 1M1 144A 8.038% 05/25/42		09/25/2023	Paydown		106,159	106,159	107,787	31,744	0	(1,628)	0	(1,628)	0	106,159	0	0	0	3,541	05/25/2042	1.G FE
20755A-AB-8	FANNIE MAE CAS SERIES 2023-R02 CLASS 1M1 144A 7.588% 01/25/43		09/25/2023	Paydown		89,003	89,003	89,358	0	0	(356)	0	(356)	0	89,003	0	0	0	2,400	01/25/2043	2.A FE
271371-VB-9	EAST CAROLINA NC UNIV 5.000% 10/01/32		07/31/2023	Goldman Sachs & Co		2,030,164	2,025,000	2,215,978	2,042,458	0	(13,619)	0	(13,619)	0	2,028,839	0	1,325	1,325	84,656	10/01/2032	1.D FE
31283H-6C-4	FHLMC GOLD POOL G01767 6.500% 12/01/32		09/01/2023	Paydown		1,805	1,805	1,839	1,827	0	(22)	0	(22)	0	1,805	0	0	0	79	12/01/2032	1.A
31283H-7E-9	FHLMC GOLD POOL G01793 6.000% 03/01/35		09/01/2023	Paydown		211	211	215	214	0	(4)	0	(4)	0	211	0	0	0	8	03/01/2035	1.A
31287X-CT-1	FHLMC GOLD POOL C70082 6.500% 08/01/32		09/01/2023	Paydown		761	761	797	777	0	(17)	0	(17)	0	761	0	0	0	33	08/01/2032	1.A
3128K0-E8-2	FHLMC GOLD POOL A40159 5.500% 11/01/35		09/01/2023	Paydown		313	313	302	303	0	9	0	9	0	313	0	0	0	11	11/01/2035	1.A
3128K1-ET-4	FHLMC GOLD POOL A41046 5.500% 12/01/35		09/01/2023	Paydown		58	58	56	56	0	2	0	2	0	58	0	0	0	2	12/01/2035	1.A
3128K1-TT-8	FHLMC GOLD POOL A41462 6.000% 01/01/36		09/01/2023	Paydown		51	51	50	51	0	0	0	0	0	51	0	0	0	2	01/01/2036	1.A
3128K3-ZW-0	FHLMC GOLD POOL A43457 5.500% 03/01/36		09/01/2023	Paydown		528	528	509	512	0	16	0	16	0	528	0	0	0	19	03/01/2036	1.A
3128K4-JT-3	FHLMC GOLD POOL A43874 5.500% 03/01/36		09/01/2023	Paydown		327	327	315	320	0	7	0	7	0	327	0	0	0	12	03/01/2036	1.A
3128K4-KZ-7	FHLMC GOLD POOL A43912 5.500% 03/01/36		09/01/2023	Paydown		171	171	165	167	0	4	0	4	0	171	0	0	0	6	03/01/2036	1.A
3128K9-PS-7	FHLMC GOLD POOL A48533 6.000% 05/01/36		09/01/2023	Paydown		101	101	100	100	0	1	0	1	0	101	0	0	0	4	05/01/2036	1.A
3128KF-BZ-2	FHLMC GOLD POOL A52756 6.000% 08/01/36		09/01/2023	Paydown		47	47	49	48	0	(1)	0	(1)	0	47	0	0	0	2	08/01/2036	1.A
3128KG-AC-2	FHLMC GOLD POOL A53603 6.000% 11/01/36		09/01/2023	Paydown		82	82	82	82	0	1	0	1	0	82	0	0	0	3	11/01/2036	1.A
3128KQ-4X-1	FHLMC GOLD POOL A60838 6.000% 05/01/37		09/01/2023	Paydown		468	468	468	467	0	1	0	1	0	468	0	0	0	19	05/01/2037	1.A
3128KQ-B2-1	FHLMC GOLD POOL A60057 5.500% 05/01/37		09/01/2023	Paydown		198	198	193	193	0	4	0	4	0	198	0	0	0	7	05/01/2037	1.A
3128KV-A9-6	FHLMC GOLD POOL A64532 6.000% 08/01/37		09/01/2023	Paydown		176	176	180	178	0	(2)	0	(2)	0	176	0	0	0	7	08/01/2037	1.A
3128L7-D2-0	FHLMC GOLD POOL A73721 6.000% 03/01/38		09/01/2023	Paydown		244	244	250	248	0	(3)	0	(3)	0	244	0	0	0	10	03/01/2038	1.A
3128L7-FR-3	FHLMC GOLD POOL A73776 5.500% 03/01/38		09/01/2023	Paydown		250	250	251	251	0	(1)	0	(1)	0	250	0	0	0	9	03/01/2038	1.A
3128L7-PN-1	FHLMC GOLD POOL A74029 6.500% 03/01/38		09/01/2023	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	1	03/01/2038	1.A
3128LX-AE-0	FHLMC GOLD POOL G01805 4.500% 04/01/35		09/01/2023	Paydown		194	194	182	185	0	9	0	9	0	194	0	0	0	6	04/01/2035	1.A
3128LX-AU-4	FHLMC GOLD POOL G01819 5.000% 06/01/35		09/01/2023	Paydown		359	359	353	354	0	4	0	4	0	359	0	0	0	12	06/01/2035	1.A
3128LX-AY-6	FHLMC GOLD POOL G01823 6.000% 05/01/35		09/01/2023	Paydown		284	284	291	289	0	(5)	0	(5)	0	284	0	0	0	11	05/01/2035	1.A
3128LX-EM-8	FHLMC GOLD POOL G01940 5.000% 10/01/35		09/01/2023	Paydown		402	402	377	381	0	21	0	21	0	402	0	0	0	13	10/01/2035	1.A
3128LX-UH-1	FHLMC GOLD POOL G02384 6.000% 11/01/36		09/01/2023	Paydown		54	54	54	54	0	0	0	0	0	54	0	0	0	2	11/01/2036	1.A

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Community Insurance Company

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
3128M4-JJ-3	FHLMC GIANT POOL G02665 5.500% 03/01/37		09/01/2023	Paydown		482	482	485	485	0	(2)	0	(2)	0	482	0	0	0	18	03/01/2037	1.A
3128M4-K6-9	FHLMC GIANT POOL G02717 5.500% 02/01/37		09/01/2023	Paydown		329	329	316	319	0	9	0	9	0	329	0	0	0	12	02/01/2037	1.A
3128M4-SB-0	FHLMC GIANT POOL G02914 5.500% 04/01/37		09/01/2023	Paydown		113	113	110	111	0	2	0	2	0	113	0	0	0	4	04/01/2037	1.A
3128M5-NP-1	FHLMC GOLD POOL G03698 6.000% 12/01/37		09/01/2023	Paydown		256	256	261	260	0	(5)	0	(5)	0	256	0	0	0	10	12/01/2037	1.A
3128M5-NU-0	FHLMC GOLD POOL G03703 5.500% 12/01/37		09/01/2023	Paydown		133	133	137	136	0	(3)	0	(3)	0	133	0	0	0	5	12/01/2037	1.A
3128M5-Q6-0	FHLMC GOLD POOL G03777 5.000% 11/01/36		09/01/2023	Paydown		269	269	260	262	0	7	0	7	0	269	0	0	0	9	11/01/2036	1.A
3128M5-U7-3	FHLMC GOLD POOL G03906 6.000% 12/01/35		09/01/2023	Paydown		86	86	87	86	0	(1)	0	(1)	0	86	0	0	0	3	12/01/2035	1.A
3128M6-LB-2	FHLMC GIANT POOL G04522 5.000% 06/01/38		09/01/2023	Paydown		114	114	118	117	0	(3)	0	(3)	0	114	0	0	0	4	06/01/2038	1.A
3128M7-4Q-6	FHLMC POOL G05931 4.500% 07/01/40		09/01/2023	Paydown		6,214	6,214	6,474	6,437	0	(223)	0	(223)	0	6,214	0	0	0	187	07/01/2040	1.A
3128M7-DJ-2	FHLMC POOL G05205 5.000% 01/01/39		09/01/2023	Paydown		310	310	331	328	0	(18)	0	(18)	0	310	0	0	0	10	01/01/2039	1.A
3128M7-WU-6	FHLMC POOL G05759 5.500% 01/01/39		09/01/2023	Paydown		60	60	62	62	0	(2)	0	(2)	0	60	0	0	0	2	01/01/2039	1.A
3128M8-GS-7	FHLMC GOLD POOL G06209 5.500% 05/01/40		09/01/2023	Paydown		2,224	2,224	2,387	2,365	0	(140)	0	(140)	0	2,224	0	0	0	84	05/01/2040	1.A
3128MA-BR-9	FHLMC GOLD POOL G07848 3.500% 04/01/44		09/01/2023	Paydown		38,314	38,314	37,954	37,970	0	344	0	344	0	38,314	0	0	0	891	04/01/2044	1.A
3128MJ-AG-5	FHLMC GOLD POOL G08006 6.000% 08/01/34		09/01/2023	Paydown		239	239	244	243	0	(4)	0	(4)	0	239	0	0	0	10	08/01/2034	1.A
3128MJ-DE-7	FHLMC GOLD POOL G08100 5.500% 12/01/35		09/01/2023	Paydown		171	171	166	167	0	4	0	4	0	171	0	0	0	6	12/01/2035	1.A
3128MJ-EN-6	FHLMC GOLD POOL G08140 6.000% 07/01/36		09/01/2023	Paydown		796	796	802	801	0	(5)	0	(5)	0	796	0	0	0	32	07/01/2036	1.A
3128MJ-JN-1	FHLMC GOLD POOL G08268 5.000% 05/01/38		09/01/2023	Paydown		283	283	287	286	0	(3)	0	(3)	0	283	0	0	0	10	05/01/2038	1.A
3128MJ-JX-9	FHLMC GOLD POOL G08277 5.000% 07/01/38		09/01/2023	Paydown		475	475	484	483	0	(8)	0	(8)	0	475	0	0	0	17	07/01/2038	1.A
3128MJ-PG-9	FHLMC GOLD POOL G08422 4.500% 10/01/40		09/01/2023	Paydown		352	352	365	363	0	(12)	0	(12)	0	352	0	0	0	10	10/01/2040	1.A
3128MJ-R3-6	FHLMC GOLD POOL G08505 3.000% 09/01/42		09/01/2023	Paydown		18,752	18,752	19,822	19,672	0	(920)	0	(920)	0	18,752	0	0	0	367	09/01/2042	1.A
3128MJ-TB-6	FHLMC GOLD POOL G08545 3.500% 09/01/43		09/01/2023	Paydown		22,790	22,790	23,138	23,110	0	(319)	0	(319)	0	22,790	0	0	0	533	09/01/2043	1.A
3128P7-K3-6	FHLMC POOL C91214 5.000% 08/01/28		09/01/2023	Paydown		78	78	84	80	0	(2)	0	(2)	0	78	0	0	0	3	08/01/2028	1.A
3128PS-CQ-8	FHLMC GOLD POOL J12779 4.000% 08/01/25		09/01/2023	Paydown		2,821	2,821	2,957	2,859	0	(38)	0	(38)	0	2,821	0	0	0	75	08/01/2025	1.A
3128PV-M6-4	FHLMC GOLD POOL J15781 4.000% 06/01/26		09/01/2023	Paydown		5,207	5,207	5,547	5,351	0	(144)	0	(144)	0	5,207	0	0	0	139	06/01/2026	1.A
3128PY-T3-8	FHLMC GOLD POOL J18670 3.000% 04/01/27		09/01/2023	Paydown		6,302	6,302	6,637	6,466	0	(164)	0	(164)	0	6,302	0	0	0	126	04/01/2027	1.A
31292G-2S-4	FHLMC POOL C00785 6.500% 06/01/29		09/01/2023	Paydown		39	39	37	38	0	1	0	1	0	39	0	0	0	2	06/01/2029	1.A
31292G-ZF-6	FHLMC POOL C00742 6.500% 04/01/29		09/01/2023	Paydown		655	655	654	654	0	1	0	1	0	655	0	0	0	28	04/01/2029	1.A
31292G-ZZ-2	FHLMC POOL C00760 6.500% 05/01/29		09/01/2023	Paydown		249	249	247	248	0	1	0	1	0	249	0	0	0	11	05/01/2029	1.A
31292H-J5-4	FHLMC GOLD POOL C01184 6.500% 06/01/31		09/01/2023	Paydown		180	180	179	179	0	1	0	1	0	180	0	0	0	8	06/01/2031	1.A
31292H-WM-2	FHLMC GOLD POOL C01552 5.500% 05/01/33		09/01/2023	Paydown		12,464	12,464	12,359	12,385	0	79	0	79	0	12,464	0	0	0	453	05/01/2033	1.A
312930-AN-0	FHLMC GOLD POOL A83613 5.500% 12/01/38		09/01/2023	Paydown		15	15	16	16	0	0	0	0	0	15	0	0	0	0	12/01/2038	1.A
312931-YW-2	FHLMC POOL A85225 4.500% 03/01/39		09/01/2023	Paydown		207	207	208	208	0	(1)	0	(1)	0	207	0	0	0	6	03/01/2039	1.A
312932-GV-2	FHLMC GOLD POOL A85612 4.500% 04/01/39		09/01/2023	Paydown		1,142	1,142	1,161	1,159	0	(17)	0	(17)	0	1,142	0	0	0	33	04/01/2039	1.A
312932-MQ-6	FHLMC GOLD POOL A85767 5.000% 04/01/39		09/01/2023	Paydown		66	66	69	69	0	(3)	0	(3)	0	66	0	0	0	2	04/01/2039	1.A
312933-N8-3	FHLMC GOLD POOL A86715 4.500% 06/01/39		09/01/2023	Paydown		198	198	202	201	0	(3)	0	(3)	0	198	0	0	0	6	06/01/2039	1.A
312933-Z5-6	FHLMC GOLD POOL A87064 4.000% 06/01/39		09/01/2023	Paydown		179	179	176	176	0	3	0	3	0	179	0	0	0	5	06/01/2039	1.A
312934-CG-5	FHLMC POOL A87271 5.500% 07/01/39		09/01/2023	Paydown		205	205	217	213	0	(7)	0	(7)	0	205	0	0	0	8	07/01/2039	1.A
312934-YD-8	FHLMC POOL A87908 4.500% 08/01/39		09/01/2023	Paydown		28,447	28,447	28,525	28,499	0	(51)	0	(51)	0	28,447	0	0	0	783	08/01/2039	1.A
312935-GE-3	FHLMC POOL A88297 4.500% 09/01/39		09/01/2023	Paydown		273	273	275	275	0	(2)	0	(2)	0	273	0	0	0	8	09/01/2039	1.A
312935-JA-8	FHLMC POOL A88357 4.500% 09/01/39		09/01/2023	Paydown		345	345	362	359	0	(14)	0	(14)	0	345	0	0	0	11	09/01/2039	1.A
312936-U2-1	FHLMC GOLD POOL A89601 4.500% 11/01/39		09/01/2023	Paydown		418	418	440	437	0	(19)	0	(19)	0	418	0	0	0	13	11/01/2039	1.A
312938-QK-2	FHLMC GOLD POOL A90458 4.500% 01/01/40		09/01/2023	Paydown		273	273	290	286	0	(13)	0	(13)	0	273	0	0	0	9	01/01/2040	1.A
312939-JJ-1	FHLMC POOL A91165 5.000% 02/01/40		09/01/2023	Paydown		344	344	357	356	0	(12)	0	(12)	0	344	0	0	0	12	02/01/2040	1.A
312939-RF-0	FHLMC POOL A91386 4.500% 03/01/40		09/01/2023	Paydown		419	419	423	422	0	(3)	0	(3)	0	419	0	0	0	13	03/01/2040	1.A
31293Q-A5-2	FHLMC GOLD POOL C26328 6.500% 05/01/29		09/01/2023	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	05/01/2029	1.A
31293Q-XR-9	FHLMC GOLD POOL C26988 6.500% 05/01/29		09/01/2023	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	05/01/2029	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
31293Q-XX-6	FHLMC GOLD POOL C26994 6.500% 05/01/29		09/01/2023	Paydown		38	38	36	37	0	1	0	1	0	38	0	0	0	2	05/01/2029	1.A
31293R-CC-3	FHLMC GOLD POOL C27267 6.500% 06/01/29		09/01/2023	Paydown		82	82	78	80	0	1	0	1	0	82	0	0	0	4	06/01/2029	1.A
31293S-DR-7	FHLMC GOLD POOL C28212 6.500% 06/01/29		09/01/2023	Paydown		223	223	217	221	0	3	0	3	0	223	0	0	0	10	06/01/2029	1.A
31293S-EP-0	FHLMC GOLD POOL C28242 6.500% 06/01/29		09/01/2023	Paydown		193	193	188	191	0	2	0	2	0	193	0	0	0	8	06/01/2029	1.A
31293S-F6-1	FHLMC GOLD POOL C28289 6.500% 07/01/29		09/01/2023	Paydown		133	133	130	130	0	3	0	3	0	133	0	0	0	6	07/01/2029	1.A
31293T-FC-6	FHLMC GOLD POOL C29163 6.500% 07/01/29		09/01/2023	Paydown		23	23	22	23	0	1	0	1	0	23	0	0	0	1	07/01/2029	1.A
31293T-HZ-3	FHLMC POOL C29248 6.500% 08/01/29		09/01/2023	Paydown		33	33	32	32	0	1	0	1	0	33	0	0	0	1	08/01/2029	1.A
31293Y-L6-1	FHLMC POOL C33049 7.500% 12/01/29		09/01/2023	Paydown		68	68	68	68	0	0	0	0	0	68	0	0	0	3	12/01/2029	1.A
312941-3B-1	FHLMC POOL A93494 4.000% 08/01/40		09/01/2023	Paydown		5,116	5,116	5,499	5,460	0	(344)	0	(344)	0	5,116	0	0	0	147	08/01/2040	1.A
312942-E2-7	FHLMC GOLD POOL A93753 5.000% 08/01/40		09/01/2023	Paydown		1,012	1,012	1,074	1,056	0	(44)	0	(44)	0	1,012	0	0	0	34	08/01/2040	1.A
312942-EV-3	FHLMC POOL A93748 4.000% 09/01/40		09/01/2023	Paydown		3,032	3,032	3,263	3,233	0	(201)	0	(201)	0	3,032	0	0	0	81	09/01/2040	1.A
312942-U7-8	FHLMC POOL A94206 4.500% 10/01/40		09/01/2023	Paydown		374	374	381	380	0	(6)	0	(6)	0	374	0	0	0	12	10/01/2040	1.A
312943-3W-1	FHLMC POOL A95313 4.500% 12/01/40		09/01/2023	Paydown		282	282	293	291	0	(10)	0	(10)	0	282	0	0	0	8	12/01/2040	1.A
312943-DQ-3	FHLMC POOL A94611 4.500% 10/01/40		09/01/2023	Paydown		5,692	5,692	5,843	5,822	0	(129)	0	(129)	0	5,692	0	0	0	169	10/01/2040	1.A
312943-UJ-0	FHLMC POOL A95085 4.000% 11/01/40		09/01/2023	Paydown		719	719	748	744	0	(25)	0	(25)	0	719	0	0	0	19	11/01/2040	1.A
312943-ZX-4	FHLMC GOLD POOL A95258 4.000% 11/01/40		09/01/2023	Paydown		3,528	3,528	3,466	3,474	0	54	0	54	0	3,528	0	0	0	94	11/01/2040	1.A
312944-KX-8	FHLMC POOL A95710 4.000% 12/01/40		09/01/2023	Paydown		800	800	788	790	0	10	0	10	0	800	0	0	0	21	12/01/2040	1.A
312944-LP-4	FHLMC POOL A95734 4.000% 12/01/40		09/01/2023	Paydown		957	957	946	947	0	9	0	9	0	957	0	0	0	26	12/01/2040	1.A
312945-3D-8	FHLMC POOL A97096 4.000% 02/01/41		09/01/2023	Paydown		95	95	94	94	0	1	0	1	0	95	0	0	0	2	02/01/2041	1.A
312945-3N-6	FHLMC POOL A97105 3.500% 02/01/41		09/01/2023	Paydown		936	936	883	900	0	36	0	36	0	936	0	0	0	22	02/01/2041	1.A
312946-QT-6	FHLMC POOL A97666 4.500% 03/01/41		09/01/2023	Paydown		198	198	206	203	0	(5)	0	(5)	0	198	0	0	0	6	03/01/2041	1.A
31296L-FT-3	FHLMC GOLD POOL A11978 5.500% 08/01/33		09/01/2023	Paydown		201	201	207	204	0	(2)	0	(2)	0	201	0	0	0	7	08/01/2033	1.A
31296N-CQ-8	FHLMC GOLD POOL A13679 6.000% 09/01/33		09/01/2023	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	09/01/2033	1.A
31296N-W2-9	FHLMC GOLD POOL A14265 6.000% 10/01/33		09/01/2023	Paydown		41	41	42	41	0	0	0	0	0	41	0	0	0	2	10/01/2033	1.A
31296P-YM-8	FHLMC GOLD POOL A15216 5.500% 10/01/33		09/01/2023	Paydown		24	24	25	25	0	0	0	0	0	24	0	0	0	1	10/01/2033	1.A
31297B-LR-1	FHLMC GOLD POOL A23936 6.000% 07/01/34		09/01/2023	Paydown		234	234	239	238	0	(5)	0	(5)	0	234	0	0	0	10	07/01/2034	1.A
31297C-NH-9	FHLMC GOLD POOL A24892 6.000% 07/01/34		09/01/2023	Paydown		145	145	149	148	0	(2)	0	(2)	0	145	0	0	0	6	07/01/2034	1.A
31297C-RA-0	FHLMC GOLD POOL A24981 6.000% 07/01/34		09/01/2023	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	0	07/01/2034	1.A
31297C-YZ-7	FHLMC GOLD POOL A25228 6.000% 08/01/34		09/01/2023	Paydown		44	44	45	44	0	(1)	0	(1)	0	44	0	0	0	2	08/01/2034	1.A
31297E-DL-7	FHLMC GOLD POOL A26407 6.000% 09/01/34		09/01/2023	Paydown		75	75	77	76	0	(1)	0	(1)	0	75	0	0	0	3	09/01/2034	1.A
31297E-ZZ-2	FHLMC GOLD POOL A27060 6.000% 09/01/34		09/01/2023	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	1	09/01/2034	1.A
31297F-G5-6	FHLMC GOLD POOL A27420 6.000% 10/01/34		09/01/2023	Paydown		84	84	86	85	0	(1)	0	(1)	0	84	0	0	0	3	10/01/2034	1.A
31297N-MM-5	FHLMC GOLD POOL A33064 6.000% 01/01/32		09/01/2023	Paydown		4,804	4,804	4,910	4,841	0	(38)	0	(38)	0	4,804	0	0	0	192	01/01/2032	1.A
31297S-XW-0	FHLMC GOLD POOL A36993 4.500% 08/01/35		09/01/2023	Paydown		115	115	120	119	0	(4)	0	(4)	0	115	0	0	0	3	08/01/2035	1.A
31297U-BG-4	FHLMC GOLD POOL A38139 5.500% 10/01/35		09/01/2023	Paydown		40	40	39	39	0	1	0	1	0	40	0	0	0	1	10/01/2035	1.A
31297U-T6-7	FHLMC GOLD POOL A38673 5.500% 10/01/35		09/01/2023	Paydown		286	286	283	284	0	2	0	2	0	286	0	0	0	10	10/01/2035	1.A
31307H-BT-3	FHLMC GOLD POOL J28150 3.000% 05/01/29		09/01/2023	Paydown		3,865	3,865	4,069	4,001	0	(136)	0	(136)	0	3,865	0	0	0	81	05/01/2029	1.A
31307J-H9-7	FHLMC GOLD POOL J29256 3.000% 07/01/29		09/01/2023	Paydown		263	263	277	275	0	(12)	0	(12)	0	263	0	0	0	5	07/01/2029	1.A
31329Q-G5-4	FHLMC POOL ZA6520 4.000% 04/01/49		09/01/2023	Paydown		14,155	14,155	15,243	15,220	0	(1,065)	0	(1,065)	0	14,155	0	0	0	368	04/01/2049	1.A
3132AE-J9-8	FHLMC POOL ZT2088 4.500% 06/01/49		09/01/2023	Paydown		23,255	23,255	24,769	24,703	0	(1,448)	0	(1,448)	0	23,255	0	0	0	696	06/01/2049	1.A
3132D5-3K-6	FHLMC POOL SB8002 3.000% 08/01/34		09/01/2023	Paydown		35,514	35,514	36,263	36,189	0	(675)	0	(675)	0	35,514	0	0	0	705	08/01/2034	1.A
3132D5-5N-8	FHLMC POOL SB8053 2.500% 07/01/35		09/01/2023	Paydown		172,722	172,722	182,073	181,292	0	(8,570)	0	(8,570)	0	172,722	0	0	0	2,879	07/01/2035	1.A
3132DM-7L-3	FHLMC POOL SD0899 2.000% 02/01/52		09/01/2023	Paydown		118,765	118,765	113,439	113,559	0	5,206	0	5,206	0	118,765	0	0	0	1,511	02/01/2052	1.A
3132DN-5Z-2	FHLMC POOL SD1764 5.000% 10/01/52		09/01/2023	Paydown		34,171	34,171	34,020	34,020	0	151	0	151	0	34,171	0	0	0	1,090	10/01/2052	1.A
3132DN-AN-3	FHLMC POOL SD0913 2.500% 02/01/52		09/01/2023	Paydown		61,434	61,434	59,370	59,407	0	2,028	0	2,028	0	61,434	0	0	0	1,005	02/01/2052	1.A
3132DN-F8-1	FHLMC POOL SD1091 2.000% 05/01/52		09/01/2023	Paydown		6,785	6,785	5,369	5,373	0	1,412	0	1,412	0	6,785	0	0	0	86	05/01/2052	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 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
3132DN-HY-2	FHLMC POOL SD1147 2.000% 02/01/52		09/01/2023	Paydown		9,186	9,186	7,320	7,326	0	1,860	0	1,860	0	9,186	0	0	0	121	02/01/2052	1.A
3132DP-EP-9	FHLMC POOL SD1942 5.000% 12/01/52		09/01/2023	Paydown		40,127	40,127	39,450	0	0	677	0	677	0	40,127	0	0	0	899	12/01/2052	1.A
3132DP-UZ-9	FHLMC POOL SD2400 6.000% 02/01/53		09/01/2023	Paydown		75,149	75,149	77,750	0	0	(2,601)	0	(2,601)	0	75,149	0	0	0	1,612	02/01/2053	1.A
3132DQ-AD-8	FHLMC POOL SD2704 5.000% 04/01/53		09/01/2023	Paydown		35,044	35,044	35,170	0	0	(126)	0	(126)	0	35,044	0	0	0	614	04/01/2053	1.A
3132DQ-FD-3	FHLMC POOL SD2864 3.000% 03/01/52		09/01/2023	Paydown		284,167	284,167	251,443	0	0	32,724	0	32,724	0	284,167	0	0	0	1,594	03/01/2052	1.A
3132DV-3Q-6	FHLMC POOL SD8007 4.500% 08/01/49		09/01/2023	Paydown		231	231	246	245	0	(14)	0	(14)	0	231	0	0	0	7	08/01/2049	1.A
3132DV-L6-0	FHLMC POOL SD7549 2.000% 01/01/52		09/01/2023	Paydown		29,322	29,322	23,444	23,460	0	5,862	0	5,862	0	29,322	0	0	0	390	01/01/2052	1.A
3132DV-MC-6	FHLMC POOL SD7555 3.000% 08/01/52		09/01/2023	Paydown		109,394	109,394	101,240	0	0	8,153	0	8,153	0	109,394	0	0	0	1,920	08/01/2052	1.A
3132DW-CU-5	FHLMC POOL SD8183 2.500% 12/01/51		09/01/2023	Paydown		89,809	89,809	83,130	83,200	0	6,609	0	6,609	0	89,809	0	0	0	1,487	12/01/2051	1.A
3132DW-D6-7	FHLMC POOL SD8225 3.000% 07/01/52		09/01/2023	Paydown		46,453	46,453	39,631	0	0	6,823	0	6,823	0	46,453	0	0	0	116	07/01/2052	1.A
3132DW-DT-7	FHLMC POOL SD8214 3.500% 05/01/52		09/01/2023	Paydown		26,997	26,997	26,409	26,415	0	581	0	581	0	26,997	0	0	0	630	05/01/2052	1.A
3132DW-ER-0	FHLMC POOL SD8244 4.000% 09/01/52		09/01/2023	Paydown		194,340	194,340	185,336	0	0	9,003	0	9,003	0	194,340	0	0	0	3,254	09/01/2052	1.A
3132DW-HZ-9	FHLMC POOL SD8348 5.000% 08/01/53		09/01/2023	Paydown		154,931	154,931	148,019	0	0	6,911	0	6,911	0	154,931	0	0	0	646	08/01/2053	1.A
3132GF-VU-8	FHLMC POOL Q02427 4.500% 08/01/41		09/01/2023	Paydown		1,228	1,228	1,273	1,268	0	(40)	0	(40)	0	1,228	0	0	0	37	08/01/2041	1.A
3132GF-VX-2	FHLMC POOL Q02430 4.000% 08/01/41		09/01/2023	Paydown		586	586	609	606	0	(20)	0	(20)	0	586	0	0	0	15	08/01/2041	1.A
3132GF-WA-1	FHLMC POOL Q02441 4.000% 08/01/41		09/01/2023	Paydown		1,622	1,622	1,634	1,632	0	(11)	0	(11)	0	1,622	0	0	0	43	08/01/2041	1.A
3132GJ-U3-1	FHLMC POOL Q03602 4.500% 09/01/41		09/01/2023	Paydown		357	357	378	376	0	(19)	0	(19)	0	357	0	0	0	11	09/01/2041	1.A
3132GM-AW-2	FHLMC GOLD POOL Q05721 4.000% 01/01/42		09/01/2023	Paydown		128	128	130	130	0	(2)	0	(2)	0	128	0	0	0	3	01/01/2042	1.A
3132GR-2T-7	FHLMC POOL Q06786 3.500% 03/01/42		09/01/2023	Paydown		3,491	3,491	3,606	3,593	0	(102)	0	(102)	0	3,491	0	0	0	74	03/01/2042	1.A
3132GU-G2-4	FHLMC POOL Q08917 3.500% 06/01/42		09/01/2023	Paydown		3,740	3,740	3,878	3,854	0	(114)	0	(114)	0	3,740	0	0	0	96	06/01/2042	1.A
3132HN-KP-3	FHLMC POOL Q12102 3.000% 10/01/42		09/01/2023	Paydown		5,755	5,755	6,007	5,985	0	(230)	0	(230)	0	5,755	0	0	0	116	10/01/2042	1.A
3132HR-CC-2	FHLMC POOL Q14567 3.000% 01/01/43		09/01/2023	Paydown		1,540	1,540	1,606	1,598	0	(58)	0	(58)	0	1,540	0	0	0	31	01/01/2043	1.A
3132J6-2B-9	FHLMC GOLD POOL Q15769 3.000% 02/01/43		09/01/2023	Paydown		5,573	5,573	5,753	5,723	0	(150)	0	(150)	0	5,573	0	0	0	115	02/01/2043	1.A
3132QL-QY-2	FREDDIE MAC GOLD POOL Q30470 4.000% 12/01/44		09/01/2023	Paydown		1,454	1,454	1,567	1,561	0	(107)	0	(107)	0	1,454	0	0	0	39	12/01/2044	1.A
3132WF-RS-0	FHLMC POOL Q42296 3.000% 08/01/46		09/01/2023	Paydown		1,624	1,624	1,692	1,687	0	(63)	0	(63)	0	1,624	0	0	0	33	08/01/2046	1.A
3132WF-VQ-9	FHLMC POOL Q42422 3.000% 08/01/46		09/01/2023	Paydown		6,992	6,992	7,282	7,254	0	(262)	0	(262)	0	6,992	0	0	0	140	08/01/2046	1.A
3132WG-YB-7	FHLMC POOL Q43405 3.000% 10/01/46		09/01/2023	Paydown		106,236	106,236	106,053	106,055	0	180	0	180	0	106,236	0	0	0	2,337	10/01/2046	1.A
3132WH-JP-1	FHLMC GOLD POOL Q43869 3.000% 10/01/46		09/01/2023	Paydown		7,454	7,454	7,436	7,437	0	17	0	17	0	7,454	0	0	0	149	10/01/2046	1.A
3132XC-SE-6	FHLMC POOL G67717 4.000% 11/01/48		09/01/2023	Paydown		41,192	41,192	42,383	42,340	0	(1,148)	0	(1,148)	0	41,192	0	0	0	1,091	11/01/2048	1.A
31335A-CS-5	FHLMC GOLD POOL G60081 4.000% 06/01/45		09/01/2023	Paydown		30,076	30,076	32,421	32,272	0	(2,196)	0	(2,196)	0	30,076	0	0	0	807	06/01/2045	1.A
31335B-CZ-7	FHLMC GOLD POOL G60988 3.000% 05/01/47		09/01/2023	Paydown		49,195	49,195	49,511	49,489	0	(294)	0	(294)	0	49,195	0	0	0	975	05/01/2047	1.A
31335B-WX-0	FHLMC GOLD POOL G61562 4.500% 11/01/46		09/01/2023	Paydown		20,672	20,672	21,554	21,529	0	(857)	0	(857)	0	20,672	0	0	0	633	11/01/2046	1.A
3133A1-CC-4	FHLMC POOL QA6367 3.000% 01/01/50		09/01/2023	Paydown		36,769	36,769	39,147	39,075	0	(2,306)	0	(2,306)	0	36,769	0	0	0	750	01/01/2050	1.A
3133A6-JS-1	FHLMC POOL QB0273 2.500% 06/01/50		09/01/2023	Paydown		35,178	35,178	36,849	36,777	0	(1,599)	0	(1,599)	0	35,178	0	0	0	543	06/01/2050	1.A
3133AN-SN-5	FHLMC POOL QC4125 2.000% 07/01/51		09/01/2023	Paydown		49,955	49,955	51,249	51,228	0	(1,272)	0	(1,272)	0	49,955	0	0	0	666	07/01/2051	1.A
3133AS-EH-2	FHLMC POOL QC7336 2.000% 09/01/51		09/01/2023	Paydown		34,004	34,004	34,774	34,749	0	(745)	0	(745)	0	34,004	0	0	0	453	09/01/2051	1.A
3133AS-RR-6	FHLMC POOL QC7696 2.000% 09/01/51		09/01/2023	Paydown		39,292	39,292	40,185	40,152	0	(861)	0	(861)	0	39,292	0	0	0	478	09/01/2051	1.A
3133AY-VR-8	FHLMC POOL QD2424 2.000% 12/01/51		09/01/2023	Paydown		103,358	103,358	102,857	102,866	0	492	0	492	0	103,358	0	0	0	1,364	12/01/2051	1.A
3133B0-NC-3	FHLMC POOL QD3087 2.000% 12/01/51		09/01/2023	Paydown		28,181	28,181	28,314	28,310	0	(130)	0	(130)	0	28,181	0	0	0	394	12/01/2051	1.A
3133BB-GE-3	FHLMC POOL QE1997 4.000% 05/01/52		09/01/2023	Paydown		77,879	77,879	76,784	76,793	0	1,087	0	1,087	0	77,879	0	0	0	1,971	05/01/2052	1.A
3133KM-JE-6	FHLMC POOL RA5661 2.000% 07/01/51		09/01/2023	Paydown		5,371	5,371	4,247	4,251	0	1,120	0	1,120	0	5,371	0	0	0	70	07/01/2051	1.A
3133KN-A9-4	FHLMC POOL RA6332 2.000% 11/01/51		09/01/2023	Paydown		146,509	146,509	128,676	128,908	0	17,601	0	17,601	0	146,509	0	0	0	1,952	11/01/2051	1.A
3133KN-W3-3	FHLMC POOL RA6966 2.000% 03/01/52		09/01/2023	Paydown		79,190	79,190	74,340	74,417	0	4,773	0	4,773	0	79,190	0	0	0	1,071	03/01/2052	1.A
31368H-JS-3	FNMA POOL 190273 7.000% 08/01/26		09/01/2023	Paydown		37	37	38	38	0	0	0	0	0	37	0	0	0	2	08/01/2026	1.A
31371L-DX-4	FNMA POOL 254918 4.500% 09/01/33		09/01/2023	Paydown		676	676	616	633	0	42	0	42	0	676	0	0	0	20	09/01/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
31371L-FY-0	FNMA POOL 254983 5.500% 12/01/33		09/01/2023	Paydown		772	772	749	754	0	18	0	18	0	772	0	0	0	29	12/01/2033	1.A
31371L-QY-8	FNMA POOL 255271 5.000% 06/01/24		09/01/2023	Paydown		918	918	915	915	0	3	0	3	0	918	0	0	0	31	06/01/2024	1.A
31371M-5N-3	FNMA POOL 256553 6.000% 01/01/37		09/01/2023	Paydown		136	136	137	137	0	0	0	0	0	136	0	0	0	6	01/01/2037	1.A
31371M-CF-2	FNMA POOL 255770 5.500% 07/01/35		09/01/2023	Paydown		1,540	1,540	1,491	1,503	0	37	0	37	0	1,540	0	0	0	58	07/01/2035	1.A
31371M-Y9-2	FNMA POOL 256436 6.000% 10/01/36		09/01/2023	Paydown		560	560	564	563	0	(3)	0	(3)	0	560	0	0	0	24	10/01/2036	1.A
31371N-FP-5	FNMA POOL 256774 7.000% 06/01/37		09/01/2023	Paydown		116	116	119	119	0	(3)	0	(3)	0	116	0	0	0	6	06/01/2037	1.A
31371N-GG-4	FNMA POOL 256799 5.500% 07/01/37		09/01/2023	Paydown		134	134	132	132	0	2	0	2	0	134	0	0	0	5	07/01/2037	1.A
31371N-GU-3	FNMA POOL 256811 7.000% 07/01/37		09/01/2023	Paydown		183	183	188	187	0	(4)	0	(4)	0	183	0	0	0	9	07/01/2037	1.A
31371N-JK-2	FNMA POOL 256866 5.000% 08/01/27		09/01/2023	Paydown		765	765	730	749	0	16	0	16	0	765	0	0	0	26	08/01/2027	1.A
31371P-C5-7	FNMA POOL 257592 5.000% 03/01/39		09/01/2023	Paydown		182	182	187	186	0	(4)	0	(4)	0	182	0	0	0	6	03/01/2039	1.A
31374T-EU-9	FNMA POOL 323347 7.000% 09/01/28		09/01/2023	Paydown		43	43	44	44	0	0	0	0	0	43	0	0	0	2	09/01/2028	1.A
31376K-RC-2	FNMA POOL 357883 5.000% 05/01/35		09/01/2023	Paydown		4,711	4,711	4,568	4,601	0	109	0	109	0	4,711	0	0	0	157	05/01/2035	1.A
31379U-5D-9	FNMA POOL 430244 7.000% 06/01/28		09/01/2023	Paydown		84	84	86	84	0	0	0	0	0	84	0	0	0	4	06/01/2028	1.A
31384W-B9-0	FNMA POOL 535664 7.000% 01/01/31		09/01/2023	Paydown		912	912	965	937	0	(25)	0	(25)	0	912	0	0	0	43	01/01/2031	1.A
31385J-JC-3	FNMA POOL 545759 6.500% 07/01/32		09/01/2023	Paydown		126	126	131	129	0	(3)	0	(3)	0	126	0	0	0	5	07/01/2032	1.A
31385X-A9-8	FNMA POOL 555432 5.500% 05/01/33		09/01/2023	Paydown		8,842	8,842	9,251	9,110	0	(268)	0	(268)	0	8,842	0	0	0	324	05/01/2033	1.A
31385X-AZ-0	FNMA POOL 555424 5.500% 05/01/33		09/01/2023	Paydown		8,195	8,195	9,076	8,820	0	(625)	0	(625)	0	8,195	0	0	0	299	05/01/2033	1.A
31385X-JW-8	FNMA POOL 555677 5.500% 07/01/33		09/01/2023	Paydown		16,419	16,419	16,326	16,336	0	83	0	83	0	16,419	0	0	0	604	07/01/2033	1.A
31389V-Q9-1	FNMA POOL 636880 6.500% 04/01/32		09/01/2023	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	04/01/2032	1.A
31389X-4Q-3	FNMA POOL 639031 6.000% 04/01/32		09/01/2023	Paydown		539	539	536	536	0	3	0	3	0	539	0	0	0	22	04/01/2032	1.A
3138A2-A8-2	FNMA POOL AH0930 4.000% 12/01/40		09/01/2023	Paydown		3,506	3,506	3,775	3,740	0	(234)	0	(234)	0	3,506	0	0	0	93	12/01/2040	1.A
3138A2-BQ-1	FNMA POOL AH0946 4.000% 12/01/40		09/01/2023	Paydown		1,259	1,259	1,248	1,249	0	10	0	10	0	1,259	0	0	0	34	12/01/2040	1.A
3138A2-QF-9	FNMA POOL AH1353 4.000% 01/01/41		09/01/2023	Paydown		16,007	16,007	15,575	15,606	0	400	0	400	0	16,007	0	0	0	383	01/01/2041	1.A
3138A3-6V-4	FNMA POOL AH2683 4.000% 01/01/41		09/01/2023	Paydown		24,566	24,566	25,941	25,778	0	(1,212)	0	(1,212)	0	24,566	0	0	0	639	01/01/2041	1.A
3138A4-F7-5	FNMA POOL AH2889 5.000% 02/01/41		09/01/2023	Paydown		722	722	759	757	0	(35)	0	(35)	0	722	0	0	0	24	02/01/2041	1.A
3138A5-FZ-0	FNMA POOL AH3783 4.000% 01/01/41		09/01/2023	Paydown		435	435	433	433	0	2	0	2	0	435	0	0	0	12	01/01/2041	1.A
3138A5-JU-7	FNMA POOL AH3874 4.500% 09/01/41		09/01/2023	Paydown		70	70	75	73	0	(3)	0	(3)	0	70	0	0	0	2	09/01/2041	1.A
3138A5-TV-4	FNMA POOL AH4163 4.000% 01/01/41		09/01/2023	Paydown		1,563	1,563	1,625	1,619	0	(56)	0	(56)	0	1,563	0	0	0	42	01/01/2041	1.A
3138A8-E7-7	FNMA POOL AH6457 4.000% 03/01/41		09/01/2023	Paydown		13,953	13,953	13,721	13,743	0	209	0	209	0	13,953	0	0	0	365	03/01/2041	1.A
3138A8-E9-3	FNMA POOL AH6459 5.000% 03/01/41		09/01/2023	Paydown		3,438	3,438	3,607	3,583	0	(145)	0	(145)	0	3,438	0	0	0	109	03/01/2041	1.A
3138AA-Y8-8	FNMA POOL AH8834 4.500% 03/01/41		09/01/2023	Paydown		7,266	7,266	7,863	7,816	0	(550)	0	(550)	0	7,266	0	0	0	201	03/01/2041	1.A
3138AA-YS-4	FNMA POOL AH8820 4.500% 03/01/41		09/01/2023	Paydown		801	801	826	822	0	(21)	0	(21)	0	801	0	0	0	22	03/01/2041	1.A
3138AB-VX-4	FNMA POOL AH9629 3.000% 04/01/27		09/01/2023	Paydown		1,228	1,228	1,316	1,269	0	(41)	0	(41)	0	1,228	0	0	0	24	04/01/2027	1.A
3138AD-HS-7	FNMA POOL AI0240 4.500% 05/01/26		09/01/2023	Paydown		325	325	346	341	0	(16)	0	(16)	0	325	0	0	0	10	05/01/2026	1.A
3138AE-4L-4	FNMA POOL AI1726 4.500% 05/01/41		09/01/2023	Paydown		2,583	2,583	2,679	2,664	0	(81)	0	(81)	0	2,583	0	0	0	78	05/01/2041	1.A
3138AM-7A-7	FNMA POOL AI8088 4.000% 11/01/41		09/01/2023	Paydown		3,724	3,724	4,006	3,985	0	(260)	0	(260)	0	3,724	0	0	0	99	11/01/2041	1.A
3138AM-DE-2	FNMA POOL AI7300 4.500% 08/01/41		09/01/2023	Paydown		233	233	251	245	0	(12)	0	(12)	0	233	0	0	0	7	08/01/2041	1.A
3138AM-UX-1	FNMA POOL AI7797 4.000% 07/01/41		09/01/2023	Paydown		1,767	1,767	1,905	1,897	0	(130)	0	(130)	0	1,767	0	0	0	47	07/01/2041	1.A
3138AM-YS-8	FNMA POOL AI7920 4.000% 08/01/41		09/01/2023	Paydown		1,631	1,631	1,684	1,672	0	(40)	0	(40)	0	1,631	0	0	0	43	08/01/2041	1.A
3138AN-DY-6	FNMA POOL AI8218 4.000% 08/01/41		09/01/2023	Paydown		7,710	7,710	8,024	7,981	0	(271)	0	(271)	0	7,710	0	0	0	220	08/01/2041	1.A
3138AU-ES-2	FNMA POOL AJ2844 3.500% 12/01/26		09/01/2023	Paydown		1,287	1,287	1,336	1,313	0	(26)	0	(26)	0	1,287	0	0	0	29	12/01/2026	1.A
3138AY-GV-5	FNMA POOL AJ6511 4.000% 12/01/41		09/01/2023	Paydown		75	75	79	79	0	(3)	0	(3)	0	75	0	0	0	2	12/01/2041	1.A
3138E2-TJ-4	FNMA POOL AH9552 3.500% 01/01/27		09/01/2023	Paydown		1,568	1,568	1,662	1,593	0	(25)	0	(25)	0	1,568	0	0	0	37	01/01/2027	1.A
3138E3-BC-6	FNMA POOL AJ9934 3.500% 03/01/42		09/01/2023	Paydown		2,395	2,395	2,495	2,474	0	(79)	0	(79)	0	2,395	0	0	0	55	03/01/2042	1.A
3138E4-P4-7	FNMA POOL AK0442 4.000% 01/01/42		09/01/2023	Paydown		2,025	2,025	2,177	2,139	0	(114)	0	(114)	0	2,025	0	0	0	54	01/01/2042	1.A
3138E6-AB-2	FNMA POOL AK1801 4.000% 01/01/42		09/01/2023	Paydown		1,015	1,015	1,033	1,032	0	(17)	0	(17)	0	1,015	0	0	0	30	01/01/2042	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
3138EA-E9-4	FNMA POOL AK5559 4.000% 04/01/42		09/01/2023	Paydown		5,407	5,407	5,866	5,833	0	(426)	0	(426)	0	5,407	0	0	0	157	04/01/2042	1.A
3138EC-EV-1	FNMA POOL AK7347 3.500% 03/01/42		09/01/2023	Paydown		7,189	7,189	7,447	7,419	0	(230)	0	(230)	0	7,189	0	0	0	168	03/01/2042	1.A
3138EE-CZ-0	FNMA POOL AK9087 3.500% 04/01/27		09/01/2023	Paydown		1,034	1,034	1,093	1,060	0	(27)	0	(27)	0	1,034	0	0	0	24	04/01/2027	1.A
3138EG-GY-4	FNMA POOL AL0214 5.000% 04/01/41		09/01/2023	Paydown		204	204	220	218	0	(15)	0	(15)	0	204	0	0	0	7	04/01/2041	1.A
3138EH-6R-8	FNMA POOL AL1779 5.500% 12/01/38		09/01/2023	Paydown		573	573	633	623	0	(50)	0	(50)	0	573	0	0	0	21	12/01/2038	1.A
3138EH-U8-3	FNMA POOL AL1506 3.500% 12/01/26		09/01/2023	Paydown		7,641	7,641	8,058	7,822	0	(181)	0	(181)	0	7,641	0	0	0	178	12/01/2026	1.A
3138EJ-3G-1	FNMA POOL AL2598 4.000% 10/01/42		09/01/2023	Paydown		11,315	11,315	12,170	12,103	0	(788)	0	(788)	0	11,315	0	0	0	288	10/01/2042	1.A
3138EJ-SM-1	FNMA POOL AL2323 5.500% 01/01/38		09/01/2023	Paydown		1,891	1,891	2,083	2,050	0	(159)	0	(159)	0	1,891	0	0	0	69	01/01/2038	1.A
3138EJ-XR-4	FNMA POOL AL2487 4.000% 06/01/42		09/01/2023	Paydown		22,885	22,885	25,024	24,778	0	(1,893)	0	(1,893)	0	22,885	0	0	0	590	06/01/2042	1.A
3138EK-FA-8	FNMA POOL AL2860 3.000% 12/01/42		09/01/2023	Paydown		42,082	42,082	43,377	43,185	0	(1,103)	0	(1,103)	0	42,082	0	0	0	854	12/01/2042	1.A
3138EK-X2-6	FNMA POOL AL3396 2.500% 03/01/28		09/01/2023	Paydown		11,547	11,547	11,901	11,757	0	(210)	0	(210)	0	11,547	0	0	0	192	03/01/2028	1.A
3138EP-C6-9	FNMA POOL AL6392 3.500% 01/01/45		09/01/2023	Paydown		75,105	75,105	77,320	77,191	0	(2,086)	0	(2,086)	0	75,105	0	0	0	1,677	01/01/2045	1.A
3138EP-G8-1	FNMA POOL AL6522 3.500% 03/01/45		09/01/2023	Paydown		19,762	19,762	20,878	20,804	0	(1,042)	0	(1,042)	0	19,762	0	0	0	451	03/01/2045	1.A
3138EP-LC-6	FNMA POOL AL6622 4.500% 01/01/43		09/01/2023	Paydown		30,005	30,005	32,546	32,316	0	(2,311)	0	(2,311)	0	30,005	0	0	0	906	01/01/2043	1.A
3138EQ-KH-4	FNMA POOL AL7495 3.500% 10/01/45		09/01/2023	Paydown		9,610	9,610	9,890	9,870	0	(259)	0	(259)	0	9,610	0	0	0	228	10/01/2045	1.A
3138ER-JQ-4	FNMA POOL AL9270 4.000% 10/01/46		09/01/2023	Paydown		49,413	49,413	51,034	50,968	0	(1,555)	0	(1,555)	0	49,413	0	0	0	1,319	10/01/2046	1.A
3138ER-RT-9	FNMA POOL AL9497 3.500% 07/01/46		09/01/2023	Paydown		36,688	36,688	36,950	36,934	0	(246)	0	(246)	0	36,688	0	0	0	812	07/01/2046	1.A
3138ET-YW-0	FNMA POOL AL8824 3.500% 07/01/46		09/01/2023	Paydown		4,649	4,649	4,832	4,822	0	(173)	0	(173)	0	4,649	0	0	0	108	07/01/2046	1.A
3138LU-RR-8	FNMA POOL AO4095 3.500% 05/01/42		09/01/2023	Paydown		15,549	15,549	16,336	16,233	0	(684)	0	(684)	0	15,549	0	0	0	363	05/01/2042	1.A
3138M3-6B-5	FNMA POOL AP0865 3.500% 07/01/42		09/01/2023	Paydown		3,203	3,203	3,205	3,204	0	(1)	0	(1)	0	3,203	0	0	0	75	07/01/2042	1.A
3138M6-AB-3	FNMA POOL AP2701 3.500% 09/01/42		09/01/2023	Paydown		8,750	8,750	9,015	8,988	0	(238)	0	(238)	0	8,750	0	0	0	203	09/01/2042	1.A
3138M6-TE-7	FNMA POOL AP3248 4.000% 08/01/42		09/01/2023	Paydown		5,816	5,816	6,232	6,106	0	(290)	0	(290)	0	5,816	0	0	0	174	08/01/2042	1.A
3138MD-UJ-9	FNMA POOL AP9584 3.000% 10/01/32		09/01/2023	Paydown		5,881	5,881	6,199	6,088	0	(207)	0	(207)	0	5,881	0	0	0	117	10/01/2032	1.A
3138MK-3Q-7	FNMA POOL AQ4406 3.500% 10/01/42		09/01/2023	Paydown		389	389	392	392	0	(2)	0	(2)	0	389	0	0	0	9	10/01/2042	1.A
3138NY-A7-0	FNMA POOL AR1829 3.000% 02/01/43		09/01/2023	Paydown		933	933	964	962	0	(28)	0	(28)	0	933	0	0	0	19	02/01/2043	1.A
3138NY-FW-0	FNMA POOL AR1980 3.000% 02/01/43		09/01/2023	Paydown		33,951	33,951	35,139	34,967	0	(1,016)	0	(1,016)	0	33,951	0	0	0	680	02/01/2043	1.A
3138W1-LQ-8	FNMA POOL AR3934 2.500% 03/01/28		09/01/2023	Paydown		36,139	36,139	37,562	36,805	0	(666)	0	(666)	0	36,139	0	0	0	604	03/01/2028	1.A
3138W4-TM-3	FNMA POOL AR6855 3.000% 02/01/43		09/01/2023	Paydown		27,866	27,866	28,554	28,425	0	(559)	0	(559)	0	27,866	0	0	0	557	02/01/2043	1.A
3138W5-J7-4	FNMA POOL AR7485 3.500% 03/01/43		09/01/2023	Paydown		6,301	6,301	6,692	6,665	0	(365)	0	(365)	0	6,301	0	0	0	160	03/01/2043	1.A
3138WA-6D-4	FNMA POOL AS1767 4.000% 02/01/44		09/01/2023	Paydown		29,715	29,715	31,229	31,094	0	(1,379)	0	(1,379)	0	29,715	0	0	0	771	02/01/2044	1.A
3138WC-HZ-9	FNMA POOL AS2947 4.000% 07/01/44		09/01/2023	Paydown		504	504	512	512	0	(7)	0	(7)	0	504	0	0	0	14	07/01/2044	1.A
3138WC-JZ-7	FNMA POOL AS2979 3.000% 08/01/29		09/01/2023	Paydown		42,813	42,813	44,398	43,742	0	(929)	0	(929)	0	42,813	0	0	0	850	08/01/2029	1.A
3138WC-Z7-1	FNMA POOL AS3465 3.000% 10/01/29		09/01/2023	Paydown		7,114	7,114	7,485	7,359	0	(245)	0	(245)	0	7,114	0	0	0	141	10/01/2029	1.A
3138WD-DR-9	FNMA POOL AS3711 4.000% 11/01/44		09/01/2023	Paydown		1,446	1,446	1,469	1,468	0	(21)	0	(21)	0	1,446	0	0	0	42	11/01/2044	1.A
3138WE-NC-9	FNMA POOL AS4886 3.500% 05/01/45		09/01/2023	Paydown		22,963	22,963	23,731	23,675	0	(712)	0	(712)	0	22,963	0	0	0	524	05/01/2045	1.A
3138WE-T9-0	FNMA POOL AS5075 2.500% 05/01/30		09/01/2023	Paydown		19,236	19,236	19,493	19,420	0	(183)	0	(183)	0	19,236	0	0	0	335	05/01/2030	1.A
3138WF-2R-6	FNMA POOL AS6183 3.500% 11/01/45		09/01/2023	Paydown		20,830	20,830	20,885	20,878	0	(49)	0	(49)	0	20,830	0	0	0	518	11/01/2045	1.A
3138WF-M3-7	FNMA POOL AS5777 2.500% 09/01/30		09/01/2023	Paydown		71,932	71,932	73,696	73,139	0	(1,207)	0	(1,207)	0	71,932	0	0	0	1,198	09/01/2030	1.A
3138WG-UC-6	FNMA POOL AS6878 3.000% 03/01/31		09/01/2023	Paydown		30,417	30,417	31,793	31,277	0	(860)	0	(860)	0	30,417	0	0	0	594	03/01/2031	1.A
3138WH-N7-3	FNMA POOL AS7613 3.000% 07/01/46		09/01/2023	Paydown		3,535	3,535	3,556	3,555	0	(20)	0	(20)	0	3,535	0	0	0	72	07/01/2046	1.A
3138WH-TT-9	FNMA POOL AS7761 4.000% 08/01/46		09/01/2023	Paydown		28,899	28,899	29,109	29,096	0	(198)	0	(198)	0	28,899	0	0	0	754	08/01/2046	1.A
3138WH-TU-6	FNMA POOL AS7762 4.000% 08/01/46		09/01/2023	Paydown		10,946	10,946	11,014	11,010	0	(64)	0	(64)	0	10,946	0	0	0	297	08/01/2046	1.A
3138WJ-MV-7	FNMA POOL AS8471 3.000% 12/01/46		09/01/2023	Paydown		43,524	43,524	43,388	43,392	0	133	0	133	0	43,524	0	0	0	853	12/01/2046	1.A
3138WJ-R3-4	FNMA POOL AS8605 3.000% 01/01/32		09/01/2023	Paydown		49,644	49,644	49,969	49,884	0	(240)	0	(240)	0	49,644	0	0	0	1,008	01/01/2032	1.A
3138WJ-TG-3	FNMA POOL AS8650 3.000% 01/01/47		09/01/2023	Paydown		15,301	15,301	14,727	14,753	0	547	0	547	0	15,301	0	0	0	307	01/01/2047	1.A
3138WK-RS-6	FNMA POOL AS9496 2.500% 04/01/32		09/01/2023	Paydown		25,212	25,212	25,484	25,408	0	(196)	0	(196)	0	25,212	0	0	0	420	04/01/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3138WT-XP-6	FNMA POOL AT6085 3.000% 05/01/43		09/01/2023	Paydown		15,991	15,991	16,108	16,093	0	(102)	0	(102)	0	15,991	0	0	0	320	05/01/2043	1.A
3138WV-SW-2	FNMA POOL AT7732 2.500% 07/01/28		09/01/2023	Paydown		21,183	21,183	21,633	21,429	0	(246)	0	(246)	0	21,183	0	0	0	358	07/01/2028	1.A
3138X1-4B-9	FNMA POOL AU2617 2.500% 08/01/28		09/01/2023	Paydown		45,088	45,088	46,469	45,862	0	(774)	0	(774)	0	45,088	0	0	0	778	08/01/2028	1.A
3138X1-AJ-5	FNMA POOL AU1808 3.000% 08/01/43		09/01/2023	Paydown		47,066	47,066	45,614	45,733	0	1,334	0	1,334	0	47,066	0	0	0	996	08/01/2043	1.A
3138X3-XL-1	FNMA POOL AU4282 3.500% 09/01/43		09/01/2023	Paydown		18,317	18,317	18,847	18,782	0	(465)	0	(465)	0	18,317	0	0	0	430	09/01/2043	1.A
3138X3-XS-6	FNMA POOL AU4288 4.000% 09/01/43		09/01/2023	Paydown		13,736	13,736	14,333	14,271	0	(535)	0	(535)	0	13,736	0	0	0	364	09/01/2043	1.A
3138X3-ZN-5	FNMA POOL AU4348 3.500% 07/01/43		09/01/2023	Paydown		38,687	38,687	39,137	39,095	0	(408)	0	(408)	0	38,687	0	0	0	802	07/01/2043	1.A
3138XR-KF-5	FNMA POOL AW2093 3.000% 06/01/29		09/01/2023	Paydown		2,822	2,822	2,970	2,899	0	(77)	0	(77)	0	2,822	0	0	0	56	06/01/2029	1.A
3138Y7-X9-8	FNMA POOL AX6103 3.500% 10/01/44		09/01/2023	Paydown		8,140	8,140	8,380	8,360	0	(220)	0	(220)	0	8,140	0	0	0	186	10/01/2044	1.A
3138YB-5Q-2	FNMA POOL AX9854 2.500% 03/01/30		09/01/2023	Paydown		3,222	3,222	3,266	3,246	0	(24)	0	(24)	0	3,222	0	0	0	54	03/01/2030	1.A
3138YD-2V-0	FNMA POOL AY0787 2.500% 03/01/30		09/01/2023	Paydown		3,487	3,487	3,535	3,519	0	(33)	0	(33)	0	3,487	0	0	0	58	03/01/2030	1.A
3138YF-CG-7	FNMA POOL AY1870 3.500% 02/01/45		09/01/2023	Paydown		1,502	1,502	1,578	1,571	0	(69)	0	(69)	0	1,502	0	0	0	35	02/01/2045	1.A
3138YK-SF-1	FNMA POOL AY5917 2.500% 05/01/30		09/01/2023	Paydown		9,646	9,646	9,780	9,721	0	(75)	0	(75)	0	9,646	0	0	0	162	05/01/2030	1.A
31391B-VM-6	FNMA POOL 662220 6.500% 11/01/32		09/01/2023	Paydown		34	34	34	34	0	0	0	0	0	34	0	0	0	1	11/01/2032	1.A
31391D-RC-9	FNMA POOL 663883 6.500% 10/01/32		09/01/2023	Paydown		720	720	756	736	0	(16)	0	(16)	0	720	0	0	0	31	10/01/2032	1.A
31391U-TU-9	FNMA POOL 677463 6.000% 01/01/33		09/01/2023	Paydown		37	37	38	38	0	(1)	0	(1)	0	37	0	0	0	1	01/01/2033	1.A
31400C-CM-4	FNMA POOL 683276 6.500% 02/01/33		09/01/2023	Paydown		115	115	115	115	0	0	0	0	0	115	0	0	0	6	02/01/2033	1.A
31401N-2L-2	FNMA POOL 713679 5.000% 08/01/33		09/01/2023	Paydown		2,080	2,080	2,044	2,054	0	26	0	26	0	2,080	0	0	0	69	08/01/2033	1.A
31401Y-T9-6	FNMA POOL 722476 6.000% 07/01/33		09/01/2023	Paydown		862	862	881	869	0	(7)	0	(7)	0	862	0	0	0	34	07/01/2033	1.A
31402C-4H-2	FNMA POOL 725424 5.500% 04/01/34		09/01/2023	Paydown		2,154	2,154	2,367	2,309	0	(155)	0	(155)	0	2,154	0	0	0	79	04/01/2034	1.A
31402C-QJ-4	FNMA POOL 725057 6.000% 01/01/34		09/01/2023	Paydown		531	531	546	541	0	(11)	0	(11)	0	531	0	0	0	20	01/01/2034	1.A
31402C-TT-9	FNMA POOL 725162 6.000% 02/01/34		09/01/2023	Paydown		4,946	4,946	5,034	5,001	0	(55)	0	(55)	0	4,946	0	0	0	195	02/01/2034	1.A
31402E-2V-9	FNMA POOL 727188 5.000% 08/01/33		09/01/2023	Paydown		606	606	569	586	0	20	0	20	0	606	0	0	0	20	08/01/2033	1.A
31402N-JM-1	FNMA POOL 733868 6.000% 12/01/32		09/01/2023	Paydown		15	15	16	15	0	0	0	0	0	15	0	0	0	1	12/01/2032	1.A
31402Q-Y3-9	FNMA POOL 735230 5.500% 02/01/35		09/01/2023	Paydown		1,417	1,417	1,360	1,373	0	44	0	44	0	1,417	0	0	0	53	02/01/2035	1.A
31402R-DF-3	FNMA POOL 735502 6.000% 04/01/35		09/01/2023	Paydown		774	774	768	769	0	6	0	6	0	774	0	0	0	31	04/01/2035	1.A
31402R-F8-7	FNMA POOL 735591 5.000% 06/01/35		09/01/2023	Paydown		2,958	2,958	3,129	3,090	0	(133)	0	(133)	0	2,958	0	0	0	98	06/01/2035	1.A
31402R-RR-2	FNMA POOL 735896 6.000% 09/01/35		09/01/2023	Paydown		195	195	193	193	0	1	0	1	0	195	0	0	0	8	09/01/2035	1.A
31402R-T4-1	FNMA POOL 735971 5.500% 11/01/34		09/01/2023	Paydown		1,284	1,284	1,247	1,256	0	28	0	28	0	1,284	0	0	0	46	11/01/2034	1.A
31403C-6L-0	FNMA POOL 745275 5.000% 02/01/36		09/01/2023	Paydown		166	166	180	177	0	(10)	0	(10)	0	166	0	0	0	5	02/01/2036	1.A
31403D-BD-0	FNMA POOL 745336 5.000% 03/01/36		09/01/2023	Paydown		413	413	389	394	0	19	0	19	0	413	0	0	0	14	03/01/2036	1.A
31403D-BX-6	FNMA POOL 745354 5.500% 03/01/36		09/01/2023	Paydown		93	93	92	92	0	0	0	0	0	93	0	0	0	3	03/01/2036	1.A
31403D-DX-4	FNMA POOL 745418 5.500% 04/01/36		09/01/2023	Paydown		6,565	6,565	6,339	6,378	0	186	0	186	0	6,565	0	0	0	242	04/01/2036	1.A
31403D-WH-8	FNMA POOL 745948 6.500% 10/01/36		09/01/2023	Paydown		4,810	4,810	5,460	5,343	0	(533)	0	(533)	0	4,810	0	0	0	207	10/01/2036	1.A
31403F-HF-4	FNMA POOL 747330 6.000% 10/01/33		09/01/2023	Paydown		485	485	496	492	0	(7)	0	(7)	0	485	0	0	0	19	10/01/2033	1.A
31403F-NS-9	FNMA POOL 747501 6.000% 11/01/33		09/01/2023	Paydown		397	397	410	402	0	(5)	0	(5)	0	397	0	0	0	16	11/01/2033	1.A
31403K-ET-6	FNMA POOL 750846 5.500% 01/01/34		09/01/2023	Paydown		219	219	221	220	0	(1)	0	(1)	0	219	0	0	0	8	01/01/2034	1.A
31404E-DE-3	FNMA POOL 766101 5.500% 02/01/34		09/01/2023	Paydown		4,812	4,812	5,050	4,926	0	(114)	0	(114)	0	4,812	0	0	0	176	02/01/2034	1.A
31404L-TH-3	FNMA POOL 771952 6.000% 02/01/34		09/01/2023	Paydown		147	147	146	146	0	1	0	1	0	147	0	0	0	6	02/01/2034	1.A
31404S-FL-4	FNMA POOL 776971 5.000% 04/01/34		09/01/2023	Paydown		924	924	871	890	0	34	0	34	0	924	0	0	0	31	04/01/2034	1.A
31404T-BM-4	FNMA POOL 777744 6.000% 05/01/34		09/01/2023	Paydown		46	46	46	46	0	0	0	0	0	46	0	0	0	2	05/01/2034	1.A
31405P-6A-3	FNMA POOL 795665 6.000% 02/01/35		09/01/2023	Paydown		58	58	59	58	0	(1)	0	(1)	0	58	0	0	0	2	02/01/2035	1.A
31405X-GS-6	FNMA POOL 802209 6.000% 10/01/34		09/01/2023	Paydown		47	47	48	47	0	(1)	0	(1)	0	47	0	0	0	2	10/01/2034	1.A
31406G-Q2-8	FNMA POOL 809673 5.500% 02/01/35		09/01/2023	Paydown		824	824	842	838	0	(13)	0	(13)	0	824	0	0	0	30	02/01/2035	1.A
31406G-RN-1	FNMA POOL 809693 5.000% 02/01/35		09/01/2023	Paydown		111	111	110	110	0	1	0	1	0	111	0	0	0	4	02/01/2035	1.A
31406U-LE-6	FNMA POOL 820325 5.000% 08/01/35		09/01/2023	Paydown		87	87	82	83	0	4	0	4	0	87	0	0	0	3	08/01/2035	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31407H-FQ-4	FNMA POOL 830975 5.000% 08/01/35		09/01/2023	Paydown		107	107	106	106	0	1	0	1	0	107	0	0	0	4	08/01/2035	1.A
31407J-DC-3	FNMA POOL 831799 6.500% 09/01/36		09/01/2023	Paydown		90	90	93	92	0	(2)	0	(2)	0	90	0	0	0	4	09/01/2036	1.A
31407J-MC-3	FNMA POOL 832055 5.000% 08/01/35		09/01/2023	Paydown		151	151	142	146	0	5	0	5	0	151	0	0	0	5	08/01/2035	1.A
31407K-H5-1	FNMA POOL 832852 5.000% 09/01/35		09/01/2023	Paydown		246	246	243	243	0	3	0	3	0	246	0	0	0	8	09/01/2035	1.A
31407K-RY-7	FNMA POOL 833103 5.500% 09/01/35		09/01/2023	Paydown		131	131	127	127	0	4	0	4	0	131	0	0	0	5	09/01/2035	1.A
31407N-CG-6	FNMA POOL 835371 5.000% 09/01/35		09/01/2023	Paydown		475	475	447	452	0	23	0	23	0	475	0	0	0	16	09/01/2035	1.A
31407N-P4-9	FNMA POOL 835743 5.000% 09/01/35		09/01/2023	Paydown		17	17	17	17	0	0	0	0	0	17	0	0	0	0	09/01/2035	1.A
31407Q-ND-4	FNMA POOL 837488 5.000% 09/01/35		09/01/2023	Paydown		5,679	5,679	5,335	5,487	0	192	0	192	0	5,679	0	0	0	189	09/01/2035	1.A
31407R-4F-8	FNMA POOL 838822 5.000% 09/01/35		09/01/2023	Paydown		145	145	137	140	0	5	0	5	0	145	0	0	0	5	09/01/2035	1.A
31407V-YH-2	FNMA POOL 842312 6.000% 07/01/31		09/01/2023	Paydown		351	351	350	350	0	1	0	1	0	351	0	0	0	14	07/01/2031	1.A
31409X-SS-9	FNMA POOL 881729 6.500% 03/01/36		09/01/2023	Paydown		70	70	76	76	0	(6)	0	(6)	0	70	0	0	0	3	03/01/2036	1.A
3140E0-ET-8	FNMA POOL AZ7345 3.500% 11/01/45		09/01/2023	Paydown		75,240	75,240	75,116	75,113	0	126	0	126	0	75,240	0	0	0	1,839	11/01/2045	1.A
3140EU-4V-8	FNMA POOL BC0835 4.000% 04/01/46		09/01/2023	Paydown		6,939	6,939	7,426	7,395	0	(457)	0	(457)	0	6,939	0	0	0	196	04/01/2046	1.A
3140EV-TB-3	FNMA POOL BC1445 3.000% 07/01/46		09/01/2023	Paydown		39,456	39,456	39,440	39,439	0	16	0	16	0	39,456	0	0	0	793	07/01/2046	1.A
3140EW-XM-2	FNMA POOL BC2483 3.000% 03/01/31		09/01/2023	Paydown		65,245	65,245	68,105	67,330	0	(2,084)	0	(2,084)	0	65,245	0	0	0	1,313	03/01/2031	1.A
3140EY-3H-2	FNMA POOL BC4399 3.000% 03/01/31		09/01/2023	Paydown		32,399	32,399	33,809	33,389	0	(990)	0	(990)	0	32,399	0	0	0	647	03/01/2031	1.A
3140F0-GP-3	FNMA POOL BC4705 2.500% 09/01/31		09/01/2023	Paydown		69,097	69,097	71,375	70,716	0	(1,619)	0	(1,619)	0	69,097	0	0	0	1,132	09/01/2031	1.A
3140F1-HS-4	FNMA POOL BC5640 4.000% 06/01/46		09/01/2023	Paydown		4,044	4,044	4,357	4,345	0	(301)	0	(301)	0	4,044	0	0	0	108	06/01/2046	1.A
3140FG-DZ-9	FNMA POOL BD8219 3.000% 09/01/46		09/01/2023	Paydown		10,582	10,582	10,588	10,585	0	(3)	0	(3)	0	10,582	0	0	0	214	09/01/2046	1.A
3140FG-GA-1	FNMA POOL BD8292 3.000% 11/01/46		09/01/2023	Paydown		5,854	5,854	5,839	5,839	0	15	0	15	0	5,854	0	0	0	117	11/01/2046	1.A
3140FG-NP-0	FNMA POOL BD8497 3.000% 12/01/46		09/01/2023	Paydown		13,346	13,346	13,336	13,335	0	11	0	11	0	13,346	0	0	0	296	12/01/2046	1.A
3140FN-R2-2	FNMA POOL BE3204 2.500% 03/01/32		09/01/2023	Paydown		24,237	24,237	24,498	24,443	0	(206)	0	(206)	0	24,237	0	0	0	377	03/01/2032	1.A
3140H6-KB-4	FNMA POOL BJ4789 3.000% 02/01/33		09/01/2023	Paydown		10,624	10,624	10,635	10,628	0	(5)	0	(5)	0	10,624	0	0	0	222	02/01/2033	1.A
3140H6-KC-2	FNMA POOL BJ4790 3.000% 02/01/33		09/01/2023	Paydown		26,843	26,843	26,873	26,858	0	(15)	0	(15)	0	26,843	0	0	0	536	02/01/2033	1.A
3140H8-QD-0	FNMA POOL BJ6751 4.000% 05/01/48		09/01/2023	Paydown		8,209	8,209	8,424	8,417	0	(208)	0	(208)	0	8,209	0	0	0	219	05/01/2048	1.A
3140HN-JL-7	FNMA POOL BK8366 2.500% 12/01/35		09/01/2023	Paydown		31,235	31,235	33,519	33,349	0	(2,114)	0	(2,114)	0	31,235	0	0	0	510	12/01/2035	1.A
3140J5-6X-2	FNMA POOL BM1785 4.000% 08/01/47		09/01/2023	Paydown		32,801	32,801	33,550	33,519	0	(718)	0	(718)	0	32,801	0	0	0	893	08/01/2047	1.A
3140J8-6V-0	FNMA POOL BM4483 4.000% 09/01/48		09/01/2023	Paydown		48,174	48,174	50,395	50,348	0	(2,174)	0	(2,174)	0	48,174	0	0	0	1,218	09/01/2048	1.A
3140J8-ER-0	FNMA POOL BM3743 4.000% 03/01/47		09/01/2023	Paydown		20,708	20,708	21,245	21,218	0	(510)	0	(510)	0	20,708	0	0	0	548	03/01/2047	1.A
3140J8-JM-6	FNMA POOL BM3867 4.000% 02/01/46		09/01/2023	Paydown		27,062	27,062	27,396	27,378	0	(316)	0	(316)	0	27,062	0	0	0	715	02/01/2046	1.A
3140J9-HB-0	FNMA POOL BM4725 4.500% 06/01/44		09/01/2023	Paydown		51,247	51,247	52,929	52,819	0	(1,571)	0	(1,571)	0	51,247	0	0	0	1,499	06/01/2044	1.A
3140J9-HN-4	FNMA POOL BM4736 3.500% 02/01/47		09/01/2023	Paydown		20,282	20,282	20,010	20,019	0	264	0	264	0	20,282	0	0	0	480	02/01/2047	1.A
3140K2-P2-4	FNMA POOL B06740 2.000% 05/01/51		09/01/2023	Paydown		49,668	49,668	49,903	49,897	0	(229)	0	(229)	0	49,668	0	0	0	718	05/01/2051	1.A
3140KA-M8-6	FNMA POOL BP3082 3.000% 03/01/50		09/01/2023	Paydown		29,623	29,623	31,326	31,304	0	(1,682)	0	(1,682)	0	29,623	0	0	0	593	03/01/2050	1.A
3140KE-SF-6	FNMA POOL BP6817 2.500% 05/01/50		09/01/2023	Paydown		8,429	8,429	8,828	8,816	0	(387)	0	(387)	0	8,429	0	0	0	134	05/01/2050	1.A
3140M1-4Z-4	FNMA POOL BU0839 2.000% 09/01/51		09/01/2023	Paydown		9,922	9,922	10,147	10,138	0	(216)	0	(216)	0	9,922	0	0	0	133	09/01/2051	1.A
3140M2-CK-6	FNMA POOL BU0973 2.000% 11/01/51		09/01/2023	Paydown		69,425	69,425	69,563	69,558	0	(133)	0	(133)	0	69,425	0	0	0	948	11/01/2051	1.A
3140M9-VQ-7	FNMA POOL BU7822 2.000% 12/01/51		09/01/2023	Paydown		47,311	47,311	47,235	47,235	0	76	0	76	0	47,311	0	0	0	651	12/01/2051	1.A
3140MA-KW-3	FNMA POOL BU8408 2.000% 12/01/51		09/01/2023	Paydown		1,827	1,827	1,836	1,835	0	(8)	0	(8)	0	1,827	0	0	0	24	12/01/2051	1.A
3140MF-3Z-4	FNMA POOL BV2615 4.500% 07/01/52		09/01/2023	Paydown		75,703	75,703	73,917	73,917	0	1,786	0	1,786	0	75,703	0	0	0	2,311	07/01/2052	1.A
3140MM-AD-0	FNMA POOL BV7203 3.500% 04/01/52		09/01/2023	Paydown		72,749	72,749	71,217	71,231	0	1,518	0	1,518	0	72,749	0	0	0	1,561	04/01/2052	1.A
3140MR-BA-4	FNMA POOL BW0032 4.500% 07/01/52		09/01/2023	Paydown		244,073	244,073	239,573	239,593	0	4,480	0	4,480	0	244,073	0	0	0	7,315	07/01/2052	1.A
3140QD-E5-9	FNMA POOL CA5555 3.500% 04/01/50		09/01/2023	Paydown		51,944	51,944	55,256	55,217	0	(3,273)	0	(3,273)	0	51,944	0	0	0	1,238	04/01/2050	1.A
3140QL-H4-1	FNMA POOL CB1150 3.000% 07/01/51		09/01/2023	Paydown		176,542	176,542	159,440	0	0	17,103	0	17,103	0	176,542	0	0	0	1,695	07/01/2051	1.A
3140QL-MZ-6	FNMA POOL CB1275 2.500% 08/01/51		09/01/2023	Paydown		104,736	104,736	102,526	102,565	0	2,171	0	2,171	0	104,736	0	0	0	1,733	08/01/2051	1.A
3140QM-A9-5	FNMA POOL CB1831 2.000% 10/01/51		09/01/2023	Paydown		63,171	63,171	63,842	63,820	0	(649)	0	(649)	0	63,171	0	0	0	850	10/01/2051	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
3140QM-HX-5	FNMA POOL CB2045 2.500% 11/01/51		09/01/2023	Paydown		78,378	78,378	72,634	72,675	0	5,703	0	5,703	0	78,378	0	0	0	1,349	11/01/2051	1.A
3140QP-QQ-3	FNMA POOL CB4062 4.500% 07/01/52		09/01/2023	Paydown		11,927	11,927	11,843	11,843	0	84	0	84	0	11,927	0	0	0	349	07/01/2052	1.A
3140X4-MX-1	FNMA POOL FM1273 3.000% 01/01/47		09/01/2023	Paydown		153,536	153,536	160,589	160,254	0	(6,718)	0	(6,718)	0	153,536	0	0	0	3,062	01/01/2047	1.A
3140X6-QL-8	FNMA POOL FM3158 4.000% 11/01/48		09/01/2023	Paydown		6,607	6,607	7,158	7,148	0	(541)	0	(541)	0	6,607	0	0	0	190	11/01/2048	1.A
3140X7-KS-7	FNMA POOL FM3904 4.000% 03/01/49		09/01/2023	Paydown		84,985	84,985	91,200	91,138	0	(6,152)	0	(6,152)	0	84,985	0	0	0	2,256	03/01/2049	1.A
3140X8-XP-7	FNMA POOL FM5185 3.500% 06/01/49		09/01/2023	Paydown		55,488	55,488	58,930	58,881	0	(3,394)	0	(3,394)	0	55,488	0	0	0	1,305	06/01/2049	1.A
3140X9-JB-2	FNMA POOL FM5657 3.000% 12/01/50		09/01/2023	Paydown		55,208	55,208	58,754	58,687	0	(3,479)	0	(3,479)	0	55,208	0	0	0	1,146	12/01/2050	1.A
3140XA-3L-4	FNMA POOL FM7102 3.500% 07/01/49		09/01/2023	Paydown		102,284	102,284	111,402	111,224	0	(8,939)	0	(8,939)	0	102,284	0	0	0	2,186	07/01/2049	1.A
3140XA-H5-4	FNMA POOL FM6551 3.500% 06/01/49		09/01/2023	Paydown		9,776	9,776	10,408	10,396	0	(620)	0	(620)	0	9,776	0	0	0	228	06/01/2049	1.A
3140XA-PZ-9	FNMA POOL FM6739 3.500% 06/01/49		09/01/2023	Paydown		14,366	14,366	15,244	15,231	0	(865)	0	(865)	0	14,366	0	0	0	336	06/01/2049	1.A
3140XB-C6-5	FNMA POOL FM7292 3.500% 05/01/50		09/01/2023	Paydown		53,642	53,642	57,095	57,059	0	(3,417)	0	(3,417)	0	53,642	0	0	0	1,229	05/01/2050	1.A
3140XB-ZV-5	FNMA POOL FM7955 2.000% 05/01/51		09/01/2023	Paydown		45,151	45,151	46,337	46,287	0	(1,136)	0	(1,136)	0	45,151	0	0	0	641	05/01/2051	1.A
3140XC-BW-7	FNMA POOL FM8152 2.000% 07/01/51		09/01/2023	Paydown		64,140	64,140	65,639	65,598	0	(1,458)	0	(1,458)	0	64,140	0	0	0	856	07/01/2051	1.A
3140XC-RB-6	FNMA POOL FM8581 2.000% 08/01/51		09/01/2023	Paydown		81,356	81,356	83,377	83,331	0	(1,975)	0	(1,975)	0	81,356	0	0	0	1,083	08/01/2051	1.A
3140XC-VX-3	FNMA POOL FM8729 2.000% 09/01/51		09/01/2023	Paydown		19,675	19,675	15,529	15,545	0	4,130	0	4,130	0	19,675	0	0	0	259	09/01/2051	1.A
3140XD-SG-2	FNMA POOL FM9518 2.500% 11/01/51		09/01/2023	Paydown		81,148	81,148	77,763	77,808	0	3,341	0	3,341	0	81,148	0	0	0	1,374	11/01/2051	1.A
3140XD-VJ-2	FNMA POOL FM9616 2.500% 11/01/51		09/01/2023	Paydown		59,165	59,165	57,214	57,243	0	1,922	0	1,922	0	59,165	0	0	0	987	11/01/2051	1.A
3140XF-A3-5	FNMA POOL FS0025 2.500% 11/01/51		09/01/2023	Paydown		135,694	135,694	136,786	136,769	0	(1,075)	0	(1,075)	0	135,694	0	0	0	2,317	11/01/2051	1.A
3140XF-GC-9	FNMA POOL FS0194 2.500% 01/01/52		09/01/2023	Paydown		33,492	33,492	33,392	33,393	0	99	0	99	0	33,492	0	0	0	578	01/01/2052	1.A
3140XF-Y8-8	FNMA POOL FS0734 2.000% 02/01/52		09/01/2023	Paydown		45,404	45,404	42,641	42,687	0	2,717	0	2,717	0	45,404	0	0	0	614	02/01/2052	1.A
3140XG-GW-3	FNMA POOL FS1112 2.000% 03/01/52		09/01/2023	Paydown		24,034	24,034	19,051	19,068	0	4,966	0	4,966	0	24,034	0	0	0	328	03/01/2052	1.A
3140XH-6X-0	FNMA POOL FS2685 4.000% 08/01/52		09/01/2023	Paydown		68,881	68,881	68,504	68,505	0	376	0	376	0	68,881	0	0	0	1,832	08/01/2052	1.A
3140XJ-S2-0	FNMA POOL FS3236 3.500% 06/01/52		09/01/2023	Paydown		23,478	23,478	21,651	21,651	0	1,826	0	1,826	0	23,478	0	0	0	547	06/01/2052	1.A
3140XK-PW-4	FNMA POOL FS4036 5.500% 03/01/53		09/01/2023	Paydown		68,543	68,543	69,539	0	0	(996)	0	(996)	0	68,543	0	0	0	1,277	03/01/2053	1.A
3140XK-V5-6	FNMA POOL FS4235 2.500% 01/01/51		09/01/2023	Paydown		91,246	91,246	79,840	0	0	11,406	0	11,406	0	91,246	0	0	0	950	01/01/2051	1.A
31410E-MF-2	FNMA POOL 886958 6.000% 06/01/36		09/01/2023	Paydown		145	145	143	144	0	1	0	1	0	145	0	0	0	6	06/01/2036	1.A
31410F-2S-3	FNMA POOL 888285 6.500% 03/01/37		09/01/2023	Paydown		4,476	4,476	4,566	4,547	0	(71)	0	(71)	0	4,476	0	0	0	194	03/01/2037	1.A
31410F-Z9-9	FNMA POOL 888268 6.000% 03/01/37		09/01/2023	Paydown		253	253	252	252	0	0	0	0	0	253	0	0	0	10	03/01/2037	1.A
31410K-K7-8	FNMA POOL 889618 5.500% 05/01/38		09/01/2023	Paydown		2,673	2,673	2,778	2,761	0	(88)	0	(88)	0	2,673	0	0	0	94	05/01/2038	1.A
31410L-C4-2	FNMA POOL 890291 4.500% 08/01/41		09/01/2023	Paydown		9,520	9,520	10,346	10,276	0	(755)	0	(755)	0	9,520	0	0	0	288	08/01/2041	1.A
31410T-Y6-6	FNMA POOL 897233 6.000% 10/01/36		07/01/2023	Paydown		173	173	174	173	0	(1)	0	(1)	0	173	0	0	0	6	10/01/2036	1.A
31410V-VX-5	FNMA POOL 898930 6.000% 08/01/36		09/01/2023	Paydown		32	32	33	32	0	0	0	0	0	32	0	0	0	1	08/01/2036	1.A
31410X-6R-2	FNMA POOL 900980 6.000% 09/01/36		09/01/2023	Paydown		48	48	48	48	0	0	0	0	0	48	0	0	0	2	09/01/2036	1.A
31411A-JT-3	FNMA POOL 902174 6.000% 11/01/36		09/01/2023	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	11/01/2036	1.A
31411B-CW-1	FNMA POOL 902885 6.000% 12/01/36		09/01/2023	Paydown		140	140	154	153	0	(12)	0	(12)	0	140	0	0	0	6	12/01/2036	1.A
31411F-RE-6	FNMA POOL 906885 6.000% 12/01/36		09/01/2023	Paydown		17	17	17	17	0	0	0	0	0	17	0	0	0	1	12/01/2036	1.A
31411J-RR-9	FNMA POOL 909596 6.500% 02/01/37		09/01/2023	Paydown		86	86	87	86	0	(1)	0	(1)	0	86	0	0	0	4	02/01/2037	1.A
31411L-BB-6	FNMA POOL 910934 5.500% 02/01/37		09/01/2023	Paydown		4,257	4,257	4,222	4,225	0	32	0	32	0	4,257	0	0	0	138	02/01/2037	1.A
31411R-AK-4	FNMA POOL 912710 5.000% 03/01/37		09/01/2023	Paydown		42	42	44	44	0	(2)	0	(2)	0	42	0	0	0	1	03/01/2037	1.A
31411R-GU-6	FNMA POOL 912911 6.000% 06/01/37		09/01/2023	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	06/01/2037	1.A
31411W-4N-4	FNMA POOL 917129 6.000% 06/01/37		09/01/2023	Paydown		232	232	232	232	0	0	0	0	0	232	0	0	0	9	06/01/2037	1.A
31412A-DZ-4	FNMA POOL 919120 6.000% 04/01/37		09/01/2023	Paydown		55	55	56	56	0	(1)	0	(1)	0	55	0	0	0	2	04/01/2037	1.A
31412E-2P-0	FNMA POOL 923382 6.000% 06/01/37		09/01/2023	Paydown		201	201	200	200	0	0	0	0	0	201	0	0	0	8	06/01/2037	1.A
31412H-6Q-7	FNMA POOL 926179 4.000% 07/01/24		09/01/2023	Paydown		536	536	535	534	0	1	0	1	0	536	0	0	0	14	07/01/2024	1.A
31412L-B5-8	FNMA POOL 928060 5.500% 02/01/37		09/01/2023	Paydown		151	151	150	150	0	1	0	1	0	151	0	0	0	6	02/01/2037	1.A
31412N-UK-0	FNMA POOL 930386 4.500% 01/01/39		09/01/2023	Paydown		1,441	1,441	1,480	1,472	0	(32)	0	(32)	0	1,441	0	0	0	47	01/01/2039	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 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
31412P-FL-0	FNMA POOL 930871 5.000% 04/01/39		09/01/2023	Paydown		643	643	677	672	0	(29)	0	(29)	0	643	0	0	0	21	04/01/2039	1.A
31412P-R6-0	FNMA POOL 931209 4.500% 05/01/39		09/01/2023	Paydown		11,660	11,660	12,548	12,468	0	(807)	0	(807)	0	11,660	0	0	0	338	05/01/2039	1.A
31412P-YE-5	FNMA POOL 931409 4.000% 06/01/24		09/01/2023	Paydown		446	446	455	447	0	(1)	0	(1)	0	446	0	0	0	12	06/01/2024	1.A
31412Q-4X-4	FNMA POOL 932438 4.000% 01/01/25		09/01/2023	Paydown		1,380	1,380	1,448	1,395	0	(15)	0	(15)	0	1,380	0	0	0	36	01/01/2025	1.A
31412Q-GJ-2	FNMA POOL 931801 5.000% 08/01/39		09/01/2023	Paydown		13,908	13,908	14,458	14,342	0	(434)	0	(434)	0	13,908	0	0	0	467	08/01/2039	1.A
31412Q-GV-5	FNMA POOL 931812 4.500% 08/01/39		09/01/2023	Paydown		842	842	874	862	0	(20)	0	(20)	0	842	0	0	0	25	08/01/2039	1.A
31412Q-HQ-5	FNMA POOL 931839 4.500% 08/01/39		09/01/2023	Paydown		310	310	321	319	0	(9)	0	(9)	0	310	0	0	0	9	08/01/2039	1.A
31412R-L7-0	FNMA POOL 932850 4.000% 12/01/40		09/01/2023	Paydown		1,151	1,151	1,152	1,151	0	0	0	0	0	1,151	0	0	0	32	12/01/2040	1.A
31412S-XT-7	FNMA POOL 933690 5.000% 06/01/39		09/01/2023	Paydown		3,739	3,739	3,835	3,799	0	(60)	0	(60)	0	3,739	0	0	0	125	06/01/2039	1.A
31412S-XU-4	FNMA POOL 933691 5.000% 06/01/39		09/01/2023	Paydown		2,484	2,484	2,548	2,521	0	(37)	0	(37)	0	2,484	0	0	0	83	06/01/2039	1.A
31412U-J9-2	FNMA POOL 935088 4.500% 03/01/39		09/01/2023	Paydown		223	223	227	226	0	(3)	0	(3)	0	223	0	0	0	7	03/01/2039	1.A
31412U-WX-4	FNMA POOL 935462 4.500% 06/01/39		09/01/2023	Paydown		1,472	1,472	1,480	1,478	0	(6)	0	(6)	0	1,472	0	0	0	49	06/01/2039	1.A
31412Y-EC-2	FNMA POOL 938531 5.500% 05/01/37		09/01/2023	Paydown		488	488	491	489	0	(1)	0	(1)	0	488	0	0	0	18	05/01/2037	1.A
31413B-2N-0	FNMA POOL 940981 6.000% 11/01/37		09/01/2023	Paydown		100	100	102	101	0	(1)	0	(1)	0	100	0	0	0	4	11/01/2037	1.A
31413C-FN-4	FNMA POOL 941273 6.000% 07/01/37		09/01/2023	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	07/01/2037	1.A
31413D-4Y-0	FNMA POOL 942839 6.000% 08/01/37		09/01/2023	Paydown		218	218	220	219	0	(1)	0	(1)	0	218	0	0	0	9	08/01/2037	1.A
31413R-D6-0	FNMA POOL 952925 6.000% 10/01/37		09/01/2023	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	1	10/01/2037	1.A
31413R-GX-8	FNMA POOL 953014 6.000% 10/01/37		09/01/2023	Paydown		22	22	22	22	0	0	0	0	0	22	0	0	0	1	10/01/2037	1.A
31413T-LW-0	FNMA POOL 954941 6.500% 10/01/37		09/01/2023	Paydown		704	704	736	733	0	(29)	0	(29)	0	704	0	0	0	31	10/01/2037	1.A
31415A-WD-9	FNMA POOL 981344 5.500% 07/01/38		09/01/2023	Paydown		20	20	19	19	0	0	0	0	0	20	0	0	0	1	07/01/2038	1.A
31415L-QY-6	FNMA POOL 983471 5.500% 05/01/38		09/01/2023	Paydown		40	40	43	42	0	(3)	0	(3)	0	40	0	0	0	1	05/01/2038	1.A
31415R-FA-7	FNMA POOL 986761 5.500% 07/01/38		09/01/2023	Paydown		1,269	1,269	1,394	1,378	0	(109)	0	(109)	0	1,269	0	0	0	46	07/01/2038	1.A
31416B-TA-6	FNMA POOL 995245 5.000% 01/01/39		09/01/2023	Paydown		487	487	528	521	0	(35)	0	(35)	0	487	0	0	0	17	01/01/2039	1.A
31416C-A4-8	FNMA POOL 995627 5.000% 02/01/39		09/01/2023	Paydown		10,850	10,850	11,809	11,644	0	(794)	0	(794)	0	10,850	0	0	0	363	02/01/2039	1.A
31416C-JY-3	FNMA POOL 995879 6.000% 04/01/39		09/01/2023	Paydown		1,519	1,519	1,597	1,586	0	(67)	0	(67)	0	1,519	0	0	0	60	04/01/2039	1.A
31416C-ME-3	FNMA POOL 995957 5.000% 06/01/24		09/01/2023	Paydown		825	825	859	834	0	(10)	0	(10)	0	825	0	0	0	27	06/01/2024	1.A
31416C-MF-0	FNMA POOL 995958 5.500% 06/01/24		09/01/2023	Paydown		380	380	400	388	0	(8)	0	(8)	0	380	0	0	0	14	06/01/2024	1.A
31416C-MZ-6	FNMA POOL 995976 6.000% 04/01/38		09/01/2023	Paydown		2,418	2,418	2,544	2,532	0	(115)	0	(115)	0	2,418	0	0	0	95	04/01/2038	1.A
31416H-VT-9	FNMA POOL AA0625 4.500% 03/01/39		09/01/2023	Paydown		167	167	166	166	0	1	0	1	0	167	0	0	0	5	03/01/2039	1.A
31416L-GU-4	FNMA POOL AA2910 4.500% 04/01/39		09/01/2023	Paydown		328	328	336	334	0	(6)	0	(6)	0	328	0	0	0	10	04/01/2039	1.A
31416M-6W-9	FNMA POOL AA4484 5.000% 04/01/39		09/01/2023	Paydown		288	288	305	302	0	(14)	0	(14)	0	288	0	0	0	11	04/01/2039	1.A
31416N-E5-7	FNMA POOL AA4655 4.000% 05/01/24		09/01/2023	Paydown		5,503	5,503	5,874	5,590	0	(87)	0	(87)	0	5,503	0	0	0	146	05/01/2024	1.A
31416Q-A4-7	FNMA POOL AA6326 4.000% 05/01/24		09/01/2023	Paydown		449	449	449	448	0	1	0	1	0	449	0	0	0	12	05/01/2024	1.A
31416S-KG-5	FNMA POOL AA8394 5.000% 06/01/39		09/01/2023	Paydown		1,039	1,039	1,066	1,055	0	(15)	0	(15)	0	1,039	0	0	0	34	06/01/2039	1.A
31416S-Z9-5	FNMA POOL AA8867 4.500% 04/01/24		09/01/2023	Paydown		85	85	90	86	0	(1)	0	(1)	0	85	0	0	0	3	04/01/2024	1.A
31416T-AJ-8	FNMA POOL AA9008 4.500% 08/01/39		09/01/2023	Paydown		30,515	30,515	31,144	31,048	0	(533)	0	(533)	0	30,515	0	0	0	811	08/01/2039	1.A
31416W-FG-2	FNMA POOL AB1066 4.000% 05/01/25		09/01/2023	Paydown		505	505	526	511	0	(7)	0	(7)	0	505	0	0	0	14	05/01/2025	1.A
31416W-LZ-3	FNMA POOL AB1243 4.000% 07/01/25		09/01/2023	Paydown		677	677	720	691	0	(15)	0	(15)	0	677	0	0	0	18	07/01/2025	1.A
31416X-YZ-7	FNMA POOL AB2527 4.000% 03/01/41		09/01/2023	Paydown		8,581	8,581	8,929	8,889	0	(308)	0	(308)	0	8,581	0	0	0	237	03/01/2041	1.A
31416Y-DT-2	FNMA POOL AB2813 4.500% 04/01/41		09/01/2023	Paydown		3,999	3,999	4,328	4,293	0	(294)	0	(294)	0	3,999	0	0	0	123	04/01/2041	1.A
31416Y-U9-7	FNMA POOL AB3307 4.000% 07/01/41		09/01/2023	Paydown		2,548	2,548	2,630	2,620	0	(72)	0	(72)	0	2,548	0	0	0	68	07/01/2041	1.A
31417A-JV-2	FNMA POOL AB3875 4.000% 11/01/41		09/01/2023	Paydown		16,225	16,225	17,467	17,353	0	(1,128)	0	(1,128)	0	16,225	0	0	0	432	11/01/2041	1.A
31417D-CA-9	FNMA POOL AB6364 2.500% 10/01/27		09/01/2023	Paydown		31,595	31,595	32,913	32,221	0	(626)	0	(626)	0	31,595	0	0	0	526	10/01/2027	1.A
31417G-AT-3	FNMA POOL AB9017 3.000% 04/01/43		09/01/2023	Paydown		13,738	13,738	13,683	13,685	0	54	0	54	0	13,738	0	0	0	269	04/01/2043	1.A
31417G-F5-0	FNMA POOL AB9187 3.000% 04/01/43		09/01/2023	Paydown		18,855	18,855	19,757	19,646	0	(791)	0	(791)	0	18,855	0	0	0	364	04/01/2043	1.A
31417G-L9-5	FNMA POOL AB9351 3.000% 05/01/43		09/01/2023	Paydown		5,440	5,440	5,701	5,671	0	(231)	0	(231)	0	5,440	0	0	0	112	05/01/2043	1.A

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31417G-WT-9	FNMA POOL AB9657 3.000% 06/01/28		09/01/2023	Paydown		30,151	30,151	31,154	30,734	0	(583)	0	(583)	0	30,151	0	0	0	602	06/01/2028	1.A
31417J-KM-1	FNMA POOL AC0299 5.000% 01/01/34		09/01/2023	Paydown		31	31	33	33	0	(2)	0	(2)	0	31	0	0	0	1	01/01/2034	1.A
31417K-SB-4	FNMA POOL AC1413 4.500% 08/01/39		09/01/2023	Paydown		370	370	374	373	0	(4)	0	(4)	0	370	0	0	0	10	08/01/2039	1.A
31417K-X6-9	FNMA POOL AC1600 4.500% 08/01/29		09/01/2023	Paydown		452	452	461	457	0	(5)	0	(5)	0	452	0	0	0	13	08/01/2029	1.A
31417K-YD-3	FNMA POOL AC1607 4.500% 08/01/39		09/01/2023	Paydown		705	705	745	740	0	(35)	0	(35)	0	705	0	0	0	21	08/01/2039	1.A
31417L-B4-6	FNMA POOL AC1858 4.000% 09/01/39		09/01/2023	Paydown		795	795	779	781	0	14	0	14	0	795	0	0	0	21	09/01/2039	1.A
31417L-CP-8	FNMA POOL AC1877 4.500% 09/01/39		09/01/2023	Paydown		89	89	91	91	0	(2)	0	(2)	0	89	0	0	0	3	09/01/2039	1.A
31417Q-YT-5	FNMA POOL AC5221 4.500% 12/01/39		09/01/2023	Paydown		1,802	1,802	1,817	1,813	0	(11)	0	(11)	0	1,802	0	0	0	54	12/01/2039	1.A
31417S-AB-6	FNMA POOL AC5401 5.000% 10/01/39		09/01/2023	Paydown		690	690	715	712	0	(22)	0	(22)	0	690	0	0	0	22	10/01/2039	1.A
31417S-HQ-6	FNMA POOL AC5638 4.500% 03/01/25		09/01/2023	Paydown		2,089	2,089	2,191	2,101	0	(12)	0	(12)	0	2,089	0	0	0	63	03/01/2025	1.A
31417S-YQ-7	FNMA POOL AC6118 4.500% 11/01/39		09/01/2023	Paydown		2,030	2,030	2,072	2,066	0	(36)	0	(36)	0	2,030	0	0	0	63	11/01/2039	1.A
31417S-YV-6	FNMA POOL AC6123 4.000% 11/01/39		09/01/2023	Paydown		358	358	353	354	0	4	0	4	0	358	0	0	0	10	11/01/2039	1.A
31417T-L6-3	FNMA POOL AC6648 5.000% 12/01/39		09/01/2023	Paydown		338	338	359	355	0	(17)	0	(17)	0	338	0	0	0	12	12/01/2039	1.A
31417T-NK-0	FNMA POOL AC6693 4.500% 01/01/40		09/01/2023	Paydown		2,927	2,927	2,934	2,932	0	(5)	0	(5)	0	2,927	0	0	0	88	01/01/2040	1.A
31417U-V2-8	FNMA POOL AC7832 4.500% 12/01/39		09/01/2023	Paydown		578	578	584	582	0	(5)	0	(5)	0	578	0	0	0	17	12/01/2039	1.A
31417V-N6-6	FNMA POOL AC8512 4.500% 12/01/39		09/01/2023	Paydown		284	284	296	294	0	(11)	0	(11)	0	284	0	0	0	8	12/01/2039	1.A
31417X-CT-4	FNMA POOL AC9981 5.000% 02/01/40		09/01/2023	Paydown		444	444	456	455	0	(11)	0	(11)	0	444	0	0	0	15	02/01/2040	1.A
31417Y-BQ-9	FNMA POOL MA0046 4.000% 04/01/29		09/01/2023	Paydown		115	115	116	116	0	(1)	0	(1)	0	115	0	0	0	3	04/01/2029	1.A
31417Y-FM-4	FNMA POOL MA0171 4.500% 09/01/29		09/01/2023	Paydown		493	493	507	500	0	(8)	0	(8)	0	493	0	0	0	15	09/01/2029	1.A
31417Y-LF-2	FNMA POOL MA0325 4.500% 01/01/40		09/01/2023	Paydown		316	316	316	316	0	0	0	0	0	316	0	0	0	9	01/01/2040	1.A
31417Y-UW-5	FNMA POOL MA0596 4.000% 12/01/25		09/01/2023	Paydown		390	390	408	397	0	(7)	0	(7)	0	390	0	0	0	11	12/01/2025	1.A
31417Y-VJ-3	FNMA POOL MA0616 4.000% 01/01/31		09/01/2023	Paydown		1,234	1,234	1,251	1,243	0	(9)	0	(9)	0	1,234	0	0	0	33	01/01/2031	1.A
31417Y-ZA-8	FNMA POOL MA0736 5.000% 05/01/41		09/01/2023	Paydown		3,498	3,498	3,722	3,676	0	(178)	0	(178)	0	3,498	0	0	0	117	05/01/2041	1.A
31418A-CH-9	FNMA POOL MA0971 4.000% 02/01/42		09/01/2023	Paydown		618	618	668	663	0	(45)	0	(45)	0	618	0	0	0	17	02/01/2042	1.A
31418A-KN-7	FNMA POOL MA1200 3.000% 10/01/32		09/01/2023	Paydown		4,208	4,208	4,465	4,383	0	(175)	0	(175)	0	4,208	0	0	0	83	10/01/2032	1.A
31418A-MW-5	FNMA POOL MA1272 3.000% 12/01/42		09/01/2023	Paydown		22,809	22,809	23,999	23,828	0	(1,019)	0	(1,019)	0	22,809	0	0	0	447	12/01/2042	1.A
31418A-ZW-1	FNMA POOL MA1656 4.500% 11/01/43		09/01/2023	Paydown		10,202	10,202	10,981	10,930	0	(729)	0	(729)	0	10,202	0	0	0	282	11/01/2043	1.A
31418C-U7-7	FNMA POOL MA3305 3.500% 03/01/48		09/01/2023	Paydown		4,249	4,249	4,511	4,507	0	(259)	0	(259)	0	4,249	0	0	0	97	03/01/2048	1.A
31418C-UH-5	FNMA POOL MA3283 3.000% 02/01/33		09/01/2023	Paydown		30,788	30,788	30,518	30,550	0	238	0	238	0	30,788	0	0	0	621	02/01/2033	1.A
31418D-4X-7	FNMA POOL MA4437 2.000% 10/01/51		09/01/2023	Paydown		38,309	38,309	38,461	38,456	0	(148)	0	(148)	0	38,309	0	0	0	513	10/01/2051	1.A
31418D-6B-3	FNMA POOL MA4465 2.000% 11/01/51		09/01/2023	Paydown		65,894	65,894	65,624	65,628	0	266	0	266	0	65,894	0	0	0	874	11/01/2051	1.A
31418D-EL-2	FNMA POOL MA3738 3.000% 08/01/34		09/01/2023	Paydown		31,771	31,771	32,445	32,378	0	(607)	0	(607)	0	31,771	0	0	0	657	08/01/2034	1.A
31418D-EV-0	FNMA POOL MA3747 4.500% 08/01/49		09/01/2023	Paydown		12,802	12,802	13,638	13,596	0	(794)	0	(794)	0	12,802	0	0	0	400	08/01/2049	1.A
31418D-JJ-2	FNMA POOL MA3864 2.500% 12/01/34		09/01/2023	Paydown		18,914	18,914	19,073	19,053	0	(140)	0	(140)	0	18,914	0	0	0	316	12/01/2034	1.A
31418D-JQ-6	FNMA POOL MA3870 2.500% 12/01/49		09/01/2023	Paydown		13,093	13,093	12,936	12,942	0	151	0	151	0	13,093	0	0	0	219	12/01/2049	1.A
31418D-KJ-0	FNMA POOL MA3896 2.500% 01/01/35		09/01/2023	Paydown		84,986	84,986	89,485	89,121	0	(4,135)	0	(4,135)	0	84,986	0	0	0	1,415	01/01/2035	1.A
31418D-PD-8	FNMA POOL MA4019 2.500% 05/01/50		09/01/2023	Paydown		2,329	2,329	2,421	2,418	0	(89)	0	(89)	0	2,329	0	0	0	39	05/01/2050	1.A
31418D-Q8-8	FNMA POOL MA4078 2.500% 07/01/50		09/01/2023	Paydown		42,085	42,085	43,788	43,749	0	(1,664)	0	(1,664)	0	42,085	0	0	0	703	07/01/2050	1.A
31418D-SJ-2	FNMA POOL MA4120 2.500% 09/01/50		09/01/2023	Paydown		110,924	110,924	117,027	116,872	0	(5,948)	0	(5,948)	0	110,924	0	0	0	1,844	09/01/2050	1.A
31418D-TN-2	FNMA POOL MA4156 2.500% 10/01/35		09/01/2023	Paydown		290,304	290,304	306,565	305,334	0	(15,030)	0	(15,030)	0	290,304	0	0	0	4,865	10/01/2035	1.A
31418D-U9-1	FNMA POOL MA4207 2.500% 12/01/35		09/01/2023	Paydown		158,720	158,720	167,511	166,852	0	(8,132)	0	(8,132)	0	158,720	0	0	0	2,666	12/01/2035	1.A
31418D-UE-0	FNMA POOL MA4180 2.500% 11/01/35		09/01/2023	Paydown		167,171	167,171	176,796	176,091	0	(8,921)	0	(8,921)	0	167,171	0	0	0	2,734	11/01/2035	1.A
31418E-DE-7	FNMA POOL MA4600 3.500% 05/01/52		09/01/2023	Paydown		103,211	103,211	101,034	101,058	0	2,153	0	2,153	0	103,211	0	0	0	2,428	05/01/2052	1.A
31418E-KR-0	FNMA POOL MA4803 3.500% 11/01/52		09/01/2023	Paydown		146,966	146,966	136,317	0	0	10,649	0	10,649	0	146,966	0	0	0	2,149	11/01/2052	1.A
31418E-T5-9	FNMA POOL MA5071 5.000% 07/01/53		09/01/2023	Paydown		377,648	377,648	372,101	0	0	5,547	0	5,547	0	377,648	0	0	0	3,518	07/01/2053	1.A
31418M-A5-1	FNMA POOL AD0027 5.000% 12/01/23		09/01/2023	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	12/01/2023	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
31418M-BY-7	FNMA POOL AD0054 5.000% 02/01/24		09/01/2023	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	02/01/2024	1.A
31418M-SR-4	FNMA POOL AD0527 5.500% 06/01/39		09/01/2023	Paydown		1,180	1,180	1,262	1,250	0	(70)	0	(70)	0	1,180	0	0	0	43	06/01/2039	1.A
31418M-UM-2	FNMA POOL AD0587 4.500% 12/01/39		09/01/2023	Paydown		2,514	2,514	2,549	2,542	0	(28)	0	(28)	0	2,514	0	0	0	76	12/01/2039	1.A
31418N-DF-4	FNMA POOL AD1001 4.000% 02/01/40		09/01/2023	Paydown		39	39	38	38	0	1	0	1	0	39	0	0	0	1	02/01/2040	1.A
31418N-YE-4	FNMA POOL AD1608 4.000% 02/01/25		09/01/2023	Paydown		187	187	190	188	0	(1)	0	(1)	0	187	0	0	0	5	02/01/2025	1.A
31418P-UW-3	FNMA POOL AD2396 4.500% 03/01/40		09/01/2023	Paydown		472	472	478	477	0	(5)	0	(5)	0	472	0	0	0	13	03/01/2040	1.A
31418Q-FF-5	FNMA POOL AD2865 4.000% 02/01/25		09/01/2023	Paydown		462	462	484	466	0	(5)	0	(5)	0	462	0	0	0	12	02/01/2025	1.A
31418Q-FG-3	FNMA POOL AD2866 4.500% 02/01/25		09/01/2023	Paydown		1,036	1,036	1,079	1,045	0	(9)	0	(9)	0	1,036	0	0	0	30	02/01/2025	1.A
31418Q-ZF-3	FNMA POOL AD3441 5.000% 03/01/40		09/01/2023	Paydown		119	119	123	122	0	(3)	0	(3)	0	119	0	0	0	4	03/01/2040	1.A
31418R-RE-3	FNMA POOL AD4084 4.500% 05/01/40		09/01/2023	Paydown		2,443	2,443	2,460	2,457	0	(14)	0	(14)	0	2,443	0	0	0	73	05/01/2040	1.A
31418R-ZW-4	FNMA POOL AD4356 4.500% 04/01/40		09/01/2023	Paydown		28	28	28	28	0	0	0	0	0	28	0	0	0	1	04/01/2040	1.A
31418T-KB-2	FNMA POOL AD5689 4.000% 05/01/25		09/01/2023	Paydown		149	149	152	150	0	(1)	0	(1)	0	149	0	0	0	4	05/01/2025	1.A
31418U-4N-1	FNMA POOL AD7128 4.500% 07/01/40		09/01/2023	Paydown		17,595	17,595	19,190	19,011	0	(1,417)	0	(1,417)	0	17,595	0	0	0	528	07/01/2040	1.A
31418U-C6-9	FNMA POOL AD6392 4.500% 05/01/25		09/01/2023	Paydown		10,879	10,879	11,568	11,140	0	(261)	0	(261)	0	10,879	0	0	0	325	05/01/2025	1.A
31418U-CG-7	FNMA POOL AD6370 4.500% 05/01/40		09/01/2023	Paydown		793	793	805	803	0	(10)	0	(10)	0	793	0	0	0	24	05/01/2040	1.A
31418U-EE-0	FNMA POOL AD6432 4.500% 06/01/40		09/01/2023	Paydown		187	187	202	200	0	(13)	0	(13)	0	187	0	0	0	5	06/01/2040	1.A
31418U-VU-5	FNMA POOL AD6926 4.500% 06/01/40		09/01/2023	Paydown		1,022	1,022	1,041	1,040	0	(18)	0	(18)	0	1,022	0	0	0	31	06/01/2040	1.A
31418V-2A-9	FNMA POOL AD7968 5.000% 12/01/39		09/01/2023	Paydown		173	173	185	180	0	(7)	0	(7)	0	173	0	0	0	6	12/01/2039	1.A
31418V-6M-9	FNMA POOL AD8075 5.000% 06/01/40		09/01/2023	Paydown		92	92	96	94	0	(3)	0	(3)	0	92	0	0	0	3	06/01/2040	1.A
31418V-L6-7	FNMA POOL AD7548 5.000% 06/01/40		09/01/2023	Paydown		1,305	1,305	1,385	1,361	0	(57)	0	(57)	0	1,305	0	0	0	43	06/01/2040	1.A
31418W-PW-4	FNMA POOL AD8536 5.000% 08/01/40		09/01/2023	Paydown		483	483	532	527	0	(45)	0	(45)	0	483	0	0	0	17	08/01/2040	1.A
31418X-6C-7	FNMA POOL AD9866 4.500% 10/01/40		09/01/2023	Paydown		206	206	216	214	0	(8)	0	(8)	0	206	0	0	0	6	10/01/2040	1.A
31418X-XX-1	FNMA POOL AD9693 5.000% 08/01/40		09/01/2023	Paydown		335	335	355	351	0	(16)	0	(16)	0	335	0	0	0	11	08/01/2040	1.A
31419A-CU-9	FNMA POOL AE0082 5.000% 05/01/40		09/01/2023	Paydown		1,730	1,730	1,831	1,816	0	(86)	0	(86)	0	1,730	0	0	0	57	05/01/2040	1.A
31419A-NM-5	FNMA POOL AE0395 4.500% 10/01/40		09/01/2023	Paydown		332	332	351	349	0	(17)	0	(17)	0	332	0	0	0	10	10/01/2040	1.A
31419B-4T-9	FNMA POOL AE1733 4.000% 09/01/40		09/01/2023	Paydown		10,377	10,377	10,419	10,409	0	(32)	0	(32)	0	10,377	0	0	0	278	09/01/2040	1.A
31419B-BT-1	FNMA POOL AE0949 4.000% 02/01/41		09/01/2023	Paydown		1,026	1,026	1,093	1,085	0	(59)	0	(59)	0	1,026	0	0	0	28	02/01/2041	1.A
31419B-N4-3	FNMA POOL AE1310 4.000% 07/01/25		09/01/2023	Paydown		722	722	755	728	0	(6)	0	(6)	0	722	0	0	0	19	07/01/2025	1.A
31419E-AP-4	FNMA POOL AE3613 4.500% 09/01/40		09/01/2023	Paydown		471	471	479	476	0	(5)	0	(5)	0	471	0	0	0	14	09/01/2040	1.A
31419F-GP-5	FNMA POOL AE4705 4.000% 09/01/40		09/01/2023	Paydown		2,298	2,298	2,398	2,385	0	(86)	0	(86)	0	2,298	0	0	0	62	09/01/2040	1.A
31419G-CH-5	FNMA POOL AE5471 4.500% 10/01/40		09/01/2023	Paydown		4,061	4,061	4,301	4,271	0	(211)	0	(211)	0	4,061	0	0	0	122	10/01/2040	1.A
31419H-XQ-0	FNMA POOL AE6986 4.000% 10/01/40		09/01/2023	Paydown		3,061	3,061	3,299	3,290	0	(229)	0	(229)	0	3,061	0	0	0	82	10/01/2040	1.A
31419J-RF-7	FNMA POOL AE7685 4.000% 10/01/40		09/01/2023	Paydown		499	499	528	525	0	(25)	0	(25)	0	499	0	0	0	13	10/01/2040	1.A
31419J-SK-5	FNMA POOL AE7721 4.000% 11/01/40		09/01/2023	Paydown		447	447	455	454	0	(8)	0	(8)	0	447	0	0	0	12	11/01/2040	1.A
31419J-SM-1	FNMA POOL AE7723 4.000% 11/01/40		09/01/2023	Paydown		8,107	8,107	8,330	8,298	0	(191)	0	(191)	0	8,107	0	0	0	217	11/01/2040	1.A
31419K-SZ-9	FNMA POOL AE8635 3.500% 11/01/25		09/01/2023	Paydown		1,946	1,946	1,951	1,944	0	3	0	3	0	1,946	0	0	0	45	11/01/2025	1.A
31419L-EJ-8	FNMA POOL AE9136 3.500% 12/01/25		09/01/2023	Paydown		580	580	588	583	0	(3)	0	(3)	0	580	0	0	0	14	12/01/2025	1.A
35563P-JF-7	FREDDIE MAC SCRT SERIES 2019-1 CLASS MA 3.500% 07/25/58		09/01/2023	Paydown		9,711	9,711	9,767	9,742	0	(30)	0	(30)	0	9,711	0	0	0	227	07/25/2058	1.A
35564K-L3-1	FREDDIE MAC STACR SERIES 2022-DNA7 CLASS M1A 144 7.788% 03/25/52		09/25/2023	Paydown		83,010	83,010	83,010	83,010	0	0	0	0	0	83,010	0	0	0	4,001	03/25/2052	1.B
35564K-T5-8	FREDDIE MAC STACR SERIES 2023-DNA2 CLASS M1A 144 7.388% 04/25/43		09/25/2023	Paydown		50,786	50,786	50,872	0	0	(86)	0	(86)	0	50,786	0	0	0	1,253	04/25/2043	1.A
35564K-UW-7	FREDDIE MAC STACR SERIES 2022-DNA3 CLASS M1A 144 7.288% 04/25/42		09/25/2023	Paydown		45,744	45,744	45,704	45,708	0	36	0	36	0	45,744	0	0	0	2,031	04/25/2042	1.F FE
35564K-WS-4	FREDDIE MAC STACR SERIES 2022-DNA4 CLASS M1A 144 7.488% 05/25/42		09/25/2023	Paydown		38,808	38,808	38,812	38,811	0	(4)	0	(4)	0	38,808	0	0	0	1,781	05/25/2042	1.F 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 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
35564K-YN-3	FREDDIE MAC STACR SERIES 2022-DNA5 CLASS M1A 144 8.238% 06/25/42		09/25/2023	Paydown		82,918	82,918	82,918	82,918	0	0	0	0	0	82,918	0	0	0	4,200	06/25/2042	1.G FE
544552-WC-2	LOS ANGELES CA HBR DEP REV 5.000% 08/01/31		07/31/2023	Janney Montgomery Scott		2,968,530	2,930,000	3,354,498	3,007,529	0	(28,220)	0	(28,220)	0	2,979,309	0	(10,779)	(10,779)	146,907	08/01/2031	1.C FE
560427-D9-4	MAINE ST HLTH HGR EDUCTNL 5.000% 07/01/32		07/31/2023	Sterne, Agee, & Leach		2,080,217	2,050,000	2,341,859	2,099,695	0	(19,145)	0	(19,145)	0	2,080,550	0	(333)	(333)	111,326	07/01/2032	1.C FE
575579-HC-4	MASSACHUSETTS BAY TRANSN AUTH MASS SALES TAX REV 5.000% 07/01/25		09/27/2023	First Union Capital Markets		4,090,280	4,000,000	3,972,920	3,994,424	0	1,592	0	1,592	0	3,996,016	0	94,264	94,264	248,889	07/01/2025	1.C FE
575896-QL-2	MASSACHUSETTS ST PORT AUTH REV SERIES B 5.000% 07/01/29		07/31/2023	Southwest Securities		561,704	550,000	627,814	571,988	0	(4,999)	0	(4,999)	0	566,989	0	(5,285)	(5,285)	29,868	07/01/2029	1.C FE
575896-QP-3	MASSACHUSETTS ST PORT AUTH REV SERIES B 5.000% 07/01/31		07/31/2023	Southwest Securities		612,894	600,000	677,826	622,088	0	(5,016)	0	(5,016)	0	617,073	0	(4,179)	(4,179)	32,583	07/01/2031	1.C FE
575896-QQ-1	MASSACHUSETTS ST PORT AUTH REV SERIES B 5.000% 07/01/32		07/31/2023	CITIGROUP GBL MKTS		623,408	610,000	686,384	631,716	0	(4,929)	0	(4,929)	0	626,787	0	(3,379)	(3,379)	33,126	07/01/2032	1.C FE
593791-GX-8	MIAMI UNIV OH 5.000% 09/01/32		07/31/2023	Mesirow Financial Inc.		1,014,850	1,000,000	1,138,240	1,025,843	0	(8,923)	0	(8,923)	0	1,016,920	0	(2,070)	(2,070)	45,972	09/01/2032	1.D FE
649838-JY-6	NEW YORK ST DORM AUTH REV 5.500% 07/01/23		07/01/2023	Maturity		700,000	700,000	805,399	705,112	0	(5,112)	0	(5,112)	0	700,000	0	0	0	38,500	07/01/2023	1.D FE
658207-TX-3	NORTH CAROLINA ST HSG FIN SERIES 38-B 3.850% 07/01/37		07/03/2023	Call 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,348	07/01/2037	1.B FE
717893-YT-2	PHILADELPHIA WTR & WASTE WATER 5.000% 07/01/27		07/31/2023	Pershing		2,030,300	2,000,000	2,257,560	2,043,456	0	(16,729)	0	(16,729)	0	2,026,727	0	3,573	3,573	108,611	07/01/2027	1.E FE
735397-CQ-2	PORT SEATTLE WA SPL FAC REVENU 5.000% 06/01/29		07/31/2023	Morgan Stanley		1,001,410	1,000,000	1,107,520	1,005,317	0	(5,317)	0	(5,317)	0	1,000,000	0	1,410	1,410	33,472	06/01/2029	1.E FE
762197-QX-2	RHODE ISLAND HEALTH & EDL 5.000% 06/01/33		07/31/2023	Sterne, Agee, & Leach		1,772,645	1,750,000	1,930,880	1,779,892	0	(12,191)	0	(12,191)	0	1,767,701	0	4,944	4,944	58,576	06/01/2033	1.F FE
79574C-AY-9	SALT RIVER AZ PROJ AGRIC IMPT SERIES A 5.000% 12/01/33		07/31/2023	Chase		2,058,640	2,000,000	2,304,880	2,083,060	0	(19,579)	0	(19,579)	0	2,063,481	0	(4,841)	(4,841)	66,944	12/01/2033	1.B FE
804833-EV-9	SAVANNAH GA HOSP AUTH 5.500% 07/01/29		07/03/2023	Corporate Action		1,800,000	1,800,000	1,901,826	1,806,509	0	(6,509)	0	(6,509)	0	1,800,000	0	0	0	99,550	07/01/2029	1.F FE
914367-DE-4	UNIVERSITY OF KANS HOSP AUTH S 5.000% 09/01/33		07/31/2023	Davison D.A.+Company		2,565,175	2,500,000	2,767,350	2,579,819	0	(16,870)	0	(16,870)	0	2,562,949	0	2,226	2,226	114,931	09/01/2033	1.D FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						48,780,600	48,549,570	51,731,989	42,259,032	0	(209,474)	0	(209,474)	0	48,764,104	0	16,496	16,496	1,839,452	XXX	XXX
00177T-AJ-2	AMERICAN MONEY MANAGEMENT SERIES 2017-20A CLASS AR 144A 6.442% 04/17/29		07/18/2023	Paydown		97,338	97,338	97,338	97,338	0	0	0	0	0	97,338	0	0	0	4,118	04/17/2029	1.A FE
00255E-AA-9	AASET 2022 1 LLC SERIES 2022-1A CLASS A 144A 6.000% 05/16/47		09/16/2023	Paydown		34,135	34,135	33,516	33,559	0	576	0	576	0	34,135	0	0	0	1,378	05/16/2047	1.G FE
01166V-AA-7	ALASKA AIRLINES 2020 TR SERIES 144A 4.800% 02/15/29		08/15/2023	Redemption 100.0000		114,055	114,055	113,306	113,338	0	60	0	60	0	113,398	0	657	657	5,475	02/15/2029	1.G FE
05377R-EX-8	AVIS BUDGET RENTAL CAR FUNDIN SERIES 2018-1A CLASS D 144A 5.250% 09/20/24		09/20/2023	Paydown		797,500	797,500	797,500	797,467	0	33	0	33	0	797,500	0	0	0	27,913	09/20/2024	2.C FE
05608X-AA-0	BXMT 2020-FL3A 1MLIB+140BP 144 SERIES 2020 FL3 CLASS A 144A 6.388% 11/15/37		09/15/2023	Paydown		792,069	792,069	792,069	792,069	0	0	0	0	0	792,069	0	0	0	33,895	11/15/2037	1.A FE
05610A-AW-8	BX TRUST SERIES 22-FOX2 CLASS A2 6.081% 04/15/39		07/15/2023	Paydown		305,206	305,206	280,790	281,711	0	23,495	0	23,495	0	305,206	0	0	0	9,897	04/15/2039	1.A FE
06051G-KS-7	BANK OF AMERICA CORP 3.841% 04/25/25		08/01/2023	First Union Capital Markets		2,460,475	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(39,525)	(39,525)	74,153	04/25/2025	1.G FE
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT SERIES 2016-1A CLASS A 144A 4.213% 12/16/41		09/15/2023	Paydown		2,277	2,277	2,088	0	0	189	0	189	0	2,277	0	0	0	36	12/16/2041	1.G FE
11044M-AA-4	BRITISH AIR 20 1 A PPT SERIES 144A 4.250% 11/15/32		08/15/2023	Redemption 100.0000		16,783	16,783	15,977	15,997	0	40	0	40	0	16,037	0	746	746	535	11/15/2032	1.G FE
12434E-AA-8	BX TRUST SERIES 2021-RISE CLASS A 144A 6.194% 11/15/36		09/15/2023	Paydown		190,823	190,823	183,250	0	0	7,573	0	7,573	0	190,823	0	0	0	5,080	11/15/2036	1.A
125523-AF-7	CIGNA CORP SERIES WI 3.750% 07/15/23		07/15/2023	Maturity		275,000	275,000	274,872	274,982	0	18	0	18	0	275,000	0	0	0	10,313	07/15/2023	2.A FE
12563L-AS-6	CLI FUNDING LLC SERIES 2020-3A CLASS A 144A 2.070% 10/18/45		09/18/2023	Paydown		39,875	39,875	36,266	36,506	0	3,369	0	3,369	0	39,875	0	0	0	550	10/18/2045	1.F FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12565C-AA-3	CIM TRUST SERIES 2021-NR2 CLASS A1 144A 2.568% 07/25/59		09/01/2023	Paydown		13,396	13,396	12,911	12,986	0	410	0	410	0	13,396	0	0	0	230	07/25/2059	2.C Z
12565K-AE-7	CLI FUNDING LLC SERIES 2022-1A CLASS A1 144A 2.720% 01/18/47		09/18/2023	Paydown		28,200	28,200	25,342	25,478	0	2,722	0	2,722	0	28,200	0	0	0	511	01/18/2047	1.F FE
12565K-AG-2	CLI FUNDING LLC SERIES 2023-1A CLASS A 144A 6.310% 06/18/48		09/18/2023	Paydown		41,468	41,468	41,433	0	0	34	0	34	0	41,468	0	0	0	352	06/18/2048	1.G FE
12567N-AA-7	CIM TRUST SERIES 2022-R2 CLASS A1 144A 3.750% 12/25/61		09/01/2023	Paydown		12,180	12,180	11,915	11,935	0	246	0	246	0	12,180	0	0	0	306	12/25/2061	1.A
12597F-AC-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2019-RP10 CLASS A1 144A 5.500% 12/26/59		09/01/2023	Paydown		10,386	10,386	10,386	10,380	0	7	0	7	0	10,386	0	0	0	373	12/26/2059	2.B Z
12624N-AC-4	COMM MORTGAGE TRUST SERIES 2012-LTRT CLASS A2 144A 3.400% 10/05/30		09/01/2023	Paydown		30,038	30,038	29,437	30,038	0	0	0	0	0	30,038	0	0	0	742	10/05/2030	1.A FM
126438-AA-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2020-NET CLASS A 144A 2.257% 08/15/37		07/01/2023	Paydown		2,653	2,653	2,732	2,684	0	(31)	0	(31)	0	2,653	0	0	0	35	08/15/2037	1.A FE
12656P-AC-0	CREDIT SUISSE MORTGAGE TRUST SERIES 2020-RPL3 CLASS A1 144A 2.691% 03/25/60		09/01/2023	Paydown		13,070	13,070	12,744	12,763	0	307	0	307	0	13,070	0	0	0	232	03/25/2060	2.B Z
12658Y-AA-3	COLT FUNDING LLC SERIES 2021-6 CLASS A1 144A 1.907% 12/25/66		09/01/2023	Paydown		88,683	88,683	75,480	0	0	13,203	0	13,203	0	88,683	0	0	0	503	12/25/2066	1.A FE
126650-BS-8	CVS PASS THROUGH TRUST SERIES 144A 7.507% 01/10/32		09/10/2023	Redemption 100.0000		18,576	18,576	23,588	22,695	0	(293)	0	(293)	0	22,402	0	(3,826)	(3,826)	930	01/10/2032	2.B FE
12807C-AA-1	CAL FUNDING IV LTD SERIES 2020-1A CLASS A 144A 2.220% 09/25/45		09/25/2023	Paydown		32,194	32,194	29,257	29,521	0	2,672	0	2,672	0	32,194	0	0	0	476	09/25/2045	1.F FE
141312-AA-6	CARBONE CLO LTD SERIES 2017-1A CLASS A1 144A 6.728% 01/20/31		07/20/2023	Paydown		58,560	58,560	57,506	57,652	0	908	0	908	0	58,560	0	0	0	2,622	01/20/2031	1.A FE
14855W-AA-4	CASTLELAKE SECD AVIATION 6.500% 07/31/36		09/15/2023	Paydown		127,222	127,222	125,578	0	0	1,644	0	1,644	0	127,222	0	0	0	2,424	07/31/2036	1.F FE
17181K-AA-8	CIM TRUST SERIES 2023-R2 CLASS A1 144A 5.500% 08/25/64		09/25/2023	Paydown		141,759	141,759	139,596	0	0	2,163	0	2,163	0	141,759	0	0	0	3,896	08/25/2064	1.A FE
172967-NQ-0	CITIGROUP INC 4.140% 05/24/25		08/01/2023	Goldman Sachs & Co		1,917,867	1,945,000	1,945,000	1,945,000	0	0	0	0	0	1,945,000	0	(27,133)	(27,133)	55,695	05/24/2025	1.G FE
17327R-AA-8	CITIGROUP MORTGAGE LOAN TRUST SERIES 2019-RP1 CLASS A1 144A 3.500% 01/25/66		09/01/2023	Paydown		52,387	52,387	49,555	49,748	0	2,639	0	2,639	0	52,387	0	0	0	1,264	01/25/2066	1.A
18452L-AG-3	CLEAR CREEK CLO LTD SERIES 2015-1A CLASS AR 144A 6.788% 10/20/30		07/20/2023	Paydown		146,095	146,095	143,539	143,926	0	2,169	0	2,169	0	146,095	0	0	0	6,608	10/20/2030	1.A FE
19424K-AD-5	COLLEGE AVE STUDENT LOANS SERIES 2021-A CLASS C 144A 2.920% 07/25/51		09/25/2023	Paydown		35,794	35,794	31,808	0	0	3,986	0	3,986	0	35,794	0	0	0	411	07/25/2051	1.F FE
22822V-AJ-0	CROWN CASTLE INTL CORP 3.150% 07/15/23		07/15/2023	Maturity		560,000	560,000	557,928	559,780	0	220	0	220	0	560,000	0	0	0	17,640	07/15/2023	2.B FE
233046-AL-5	DB MASTER FINANCE LLC SERIES 2019-1A CLASS A23 144A 4.352% 05/20/49		08/20/2023	Paydown		4,613	4,613	4,353	0	0	259	0	259	0	4,613	0	0	0	100	05/20/2049	2.B FE
233046-AQ-4	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A2II 144A 2.493% 11/20/51		08/20/2023	Paydown		3,438	3,438	2,957	0	0	481	0	481	0	3,438	0	0	0	43	11/20/2051	2.B FE
24703T-AD-8	DELL INT LLC EMC CORP 6.020% 06/15/26		07/05/2023	Call 101.4850		512,499	505,000	537,305	531,968	0	(4,067)	0	(4,067)	0	527,901	0	(22,901)	(22,901)	24,389	06/15/2026	2.B FE
25755T-AK-6	DOMINOS PIZZA MASTER ISSUER SERIES 2018-1A CLASS A2II 144A 4.328% 07/25/48		07/25/2023	Paydown		3,533	3,533	3,446	3,456	0	77	0	77	0	3,533	0	0	0	115	07/25/2048	2.A FE
26884L-AQ-2	EQT CORP 5.700% 04/01/28		09/27/2023	Morgan Stanley		112,702	115,000	114,573	114,589	0	51	0	51	0	114,640	0	(1,938)	(1,938)	7,523	04/01/2028	2.C FE
28141P-AA-3	EDUCATION FUNDING TRUST SERIES 2020-A CLASS A 144A 2.790% 07/25/41		09/25/2023	Paydown		6,123	6,123	5,633	5,633	0	490	0	490	0	6,123	0	0	0	115	07/25/2041	1.A FE
28165A-AA-7	EDVESTINU PRIVATE EDUCATION LO SERIES 2022-A CLASS A 144A 5.250% 11/25/40		09/25/2023	Paydown		20,045	20,045	19,549	19,569	0	476	0	476	0	20,045	0	0	0	701	11/25/2040	1.A FE
28628C-AA-4	ELFI GRADUATE LOAN PROGRAM L SERIES 2022-A CLASS A 144A 4.510% 08/26/47		09/25/2023	Paydown		14,645	14,645	14,644	14,644	0	0	0	0	0	14,645	0	0	0	441	08/26/2047	1.A FE
29278N-AN-3	ENERGY TRANSFER OPERATNG 5.500% 06/01/27		08/01/2023	Goldman Sachs & Co		1,988,377	1,995,000	2,061,408	2,053,819	0	(7,628)	0	(7,628)	0	2,046,190	0	(57,814)	(57,814)	73,760	06/01/2027	2.C FE
30227F-AA-8	EXTENDED STAY AMERICA TRUST SERIES 2021-ESH CLASS A 144A 6.527% 07/15/38		09/15/2023	Paydown		4,346	4,346	4,242	4,290	0	56	0	56	0	4,346	0	0	0	175	07/15/2038	1.A

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
30227F-AE-0	EXTENDED STAY AMERICA TRUST SERIES 2021-ESH CLASS B 144A 6.827% 07/15/38		09/15/2023	Paydown		1,325	1,325	1,287	0	0	38	0	38	0	1,325	0	0	0	37	07/15/2038	1.A
30227F-AG-5	EXTENDED STAY AMERICA TRUST SERIES 2021-ESH CLASS C 144A 7.147% 07/15/38		09/15/2023	Paydown		15,834	15,834	15,399	15,613	0	221	0	221	0	15,834	0	0	0	705	07/15/2038	1.A
30312B-AJ-4	FRESB MULTIFAMILY MORTGAGE PA SERIES 2019-SB66 CLASS A10H 2.510% 06/25/39		09/01/2023	Paydown		3,698	3,698	3,878	3,854	0	(156)	0	(156)	0	3,698	0	0	0	62	06/25/2039	1.C Z
30315E-AC-0	FRESB MULTIFAMILY MORTGAGE PA SERIES 2020-SB76 CLASS A5H 1.190% 03/25/40		09/01/2023	Paydown		1,145	1,145	1,150	1,148	0	(3)	0	(3)	0	1,145	0	0	0	9	03/25/2040	1.C Z
33767M-AA-3	FIRSTKEY HOMES 2020 SFR1 TRU SERIES 2020-SFR1 CLASS A 144A 1.339% 08/17/37		07/01/2023	Paydown		706	706	706	706	0	0	0	0	0	706	0	0	0	6	08/17/2037	1.A FE
35729P-ED-8	FREMONT HOME LOAN TRUST SERIES 2004-2 CLASS M1 6.284% 07/25/34		09/25/2023	Paydown		19,061	19,061	17,536	17,793	0	1,268	0	1,268	0	19,061	0	0	0	445	07/25/2034	1.A FM
40428H-TA-0	HSBC USA INC 3.750% 05/24/24		08/01/2023	First Union Capital Markets		1,100,400	1,120,000	1,119,955	1,119,968	0	13	0	13	0	1,119,982	0	(19,582)	(19,582)	29,050	05/24/2024	1.E FE
40486J-AC-1	HIN TIMESHARE TRUST SERIES 2022-A CLASS C 144A 5.580% 05/15/41		09/15/2023	Paydown		26,034	26,034	26,033	26,033	0	1	0	1	0	26,034	0	0	0	929	05/15/2041	2.B FE
42704R-AA-9	HERA COML MTG SERIES 2021-FL1 CLASS A 144A 6.495% 02/18/38		09/18/2023	Paydown		2,213	2,213	2,213	2,213	0	0	0	0	0	2,213	0	0	0	91	02/18/2038	1.A FE
43283B-AB-9	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS B 144A 4.100% 06/20/34		09/20/2023	Paydown		4,399	4,399	4,398	4,399	0	1	0	1	0	4,399	0	0	0	121	06/20/2034	1.G FE
43732V-AA-4	HOME PARTNERS OF AMERICA TRUST SERIES 2021-2 CLASS B 144A 2.302% 12/17/26		09/01/2023	Paydown		2,282	2,282	2,094	2,118	0	164	0	164	0	2,282	0	0	0	34	12/17/2026	1.D FE
43732V-AE-6	HOME PARTNERS OF AMERICA TRUST SERIES 2021-2 CLASS D 144A 2.652% 12/17/26		09/01/2023	Paydown		427	427	374	380	0	47	0	47	0	427	0	0	0	7	12/17/2026	2.C FE
43732V-AG-1	HOME PARTNERS OF AMERICA TRUST SERIES 2021-2 CLASS E1 144A 2.852% 12/17/26		09/01/2023	Paydown		618	618	554	563	0	56	0	56	0	618	0	0	0	11	12/17/2026	2.B FE
44891C-BX-0	HYUNDAI CAPITAL AMERICA SERIES REGS 2.000% 06/15/28		08/10/2023	Goldman Sachs & Co		507,354	600,000	504,228	509,251	0	9,081	0	9,081	0	518,332	0	(10,978)	(10,978)	7,967	06/15/2028	2.A FE
45255R-AX-5	IMPAC SECURED ASSETS CORP SERIES 2006-3 CLASS A6 5.834% 11/25/36		09/25/2023	Paydown		70,757	73,822	66,947	71,819	0	(1,062)	0	(1,062)	0	70,757	0	0	0	2,312	11/25/2036	1.A FM
46656N-AA-7	JP MORGAN MORTGAGE TRUST SERIES 2023-DSC1 CLASS A1 144A 4.625% 07/25/63		09/01/2023	Paydown		13,635	13,635	12,613	0	0	1,022	0	1,022	0	13,635	0	0	0	53	07/25/2063	1.A FE
49326E-EL-3	KEYCORP SERIES MTN 3.878% 05/23/25		08/01/2023	Bony/Barclays Capital Inc		682,682	720,000	717,720	717,951	0	484	0	484	0	718,435	0	(35,752)	(35,752)	19,390	05/23/2025	2.A FE
55283T-AA-6	MF1 MULTIFAMILY HOUSING MORTG SERIES 2021-FL6 CLASS A 144A 6.131% 07/16/36		09/18/2023	Paydown		25,637	25,637	25,637	25,637	0	0	0	0	0	25,637	0	0	0	1,037	07/16/2036	1.A FE
55293A-AA-5	MHC COMMERCIAL MORTGAGE TRUST SERIES 2021-MHC2 CLASS A 144A 6.297% 05/15/38		09/15/2023	Paydown		701,934	701,934	677,366	0	0	24,568	0	24,568	0	701,934	0	0	0	21,485	05/15/2038	1.A
55316V-AA-2	MHC COMMERCIAL MORTGAGE TRUST SERIES 2021-MHC CLASS A 144A 6.226% 04/15/38		09/15/2023	Paydown		387,545	387,545	374,344	0	0	13,201	0	13,201	0	387,545	0	0	0	11,783	04/15/2038	1.A
553514-AC-4	MORGAN STANLEY BAML TRUST SERIES 2012-CKSV CLASS A2 144A 3.277% 10/15/30		09/01/2023	Paydown		8,712	8,712	7,699	8,712	0	0	0	0	0	8,712	0	0	0	190	10/15/2030	1.A FM
55400U-AA-1	MVW OWNER TRUST SERIES 2022-1A CLASS A 144A 4.150% 11/21/39		09/20/2023	Paydown		198,041	198,041	190,646	0	0	7,396	0	7,396	0	198,041	0	0	0	2,090	11/21/2039	1.A FE
55400U-AC-7	MVW OWNER TRUST SERIES 2022 1A CLASS C 144A 5.230% 11/21/39		09/20/2023	Paydown		60,782	60,782	60,769	60,769	0	12	0	12	0	60,782	0	0	0	2,133	11/21/2039	2.B FE
55400V-AC-5	MVW OWNER TRUST SERIES 2022-2A CLASS C 144A 7.620% 10/21/41		09/20/2023	Paydown		9,972	9,972	9,971	9,972	0	1	0	1	0	9,972	0	0	0	610	10/21/2041	2.B FE
57643L-GZ-3	MASTR ASSET BACKED SECURITIES SERIES 2005-WMC1 CLASS M4 6.788% 03/25/35		09/25/2023	Paydown		46,064	46,064	46,100	46,093	0	(29)	0	(29)	0	46,064	0	0	0	954	03/25/2035	1.A FM
58733R-AE-2	MERCADOLIBRE INC 2.375% 01/14/26		08/10/2023	Goldman Sachs & Co		364,924	400,000	366,800	358,840	13,735	5,282	0	19,017	0	377,857	0	(12,933)	(12,933)	10,292	01/14/2026	3.A FE
58733R-AF-9	MERCADOLIBRE INC 3.125% 01/14/31		08/10/2023	Goldman Sachs & Co		325,780	408,000	404,159	315,425	89,357	219	0	89,576	0	405,001	0	(79,221)	(79,221)	13,813	01/14/2031	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
59801M-AL-2	MIDOCEAN CREDIT CLO SERIES 2018-8A CLASS A1R 144A 6.429% 02/20/31		08/21/2023	Paydown		104,672	104,672	104,672	104,672	0	0	0	0	0	104,672	0	0	0	4,793	02/20/2031	1.A FE
61762D-AY-7	MORGAN STANLEY BAML TRUST SERIES 2013-C9 CLASS AS 3.456% 05/15/46		09/01/2023	Paydown		6,294	6,294	6,231	6,265	0	29	0	29	0	6,294	0	0	0	153	05/15/2046	1.A
61762T-AE-6	MORGAN STANLEY BAML TRUST SERIES 2013-C11 CLASS A4 4.020% 08/15/46		09/01/2023	Paydown		619,311	619,311	621,659	619,659	0	(347)	0	(347)	0	619,311	0	0	0	15,643	08/15/2046	1.A
62432H-AJ-9	MOUNTAIN VIEW CLO SERIES 2017-1A CLASS AR 144A 6.660% 10/16/29		07/16/2023	Paydown		47,139	47,139	47,139	47,139	0	0	0	0	0	47,139	0	0	0	2,073	10/16/2029	1.A FE
62848P-AC-4	MVW OWNER TRUST SERIES 2023-1A CLASS C 144A 6.540% 10/20/40		09/20/2023	Paydown		81,115	81,115	81,109	0	0	6	0	6	0	81,115	0	0	0	1,926	10/20/2040	2.B FE
63935C-AB-7	NAVIENT STUDENT LOAN TRUST SERIES 2019-FA CLASS A2 144A 2.600% 08/15/68		09/15/2023	Paydown		29,696	29,696	28,239	28,358	0	1,338	0	1,338	0	29,696	0	0	0	517	08/15/2068	1.A FE
63941G-AB-0	NAVIENT STUDENT LOAN TRUST SERIES 2020-BA CLASS A2 144A 2.120% 01/15/69		09/15/2023	Paydown		41,131	41,131	38,605	38,844	0	2,286	0	2,286	0	41,131	0	0	0	583	01/15/2069	1.A FE
63942G-AA-1	NAVIENT STUDENT LOAN TRUST SERIES 2021-FA CLASS A 144A 1.110% 02/18/70		09/15/2023	Paydown		74,469	74,469	63,683	0	0	10,786	0	10,786	0	74,469	0	0	0	272	02/18/2070	1.A FE
67114J-AA-8	ONSLOW BAY FINANCIAL LLC SERIES 2021-NQM3 CLASS A1 144A 1.054% 07/25/61		09/01/2023	Paydown		9,554	9,554	7,294	0	0	2,260	0	2,260	0	9,554	0	0	0	33	07/25/2061	1.A
693589-AA-1	PRESTON RIDGE PARTNERS MORTGA SERIES 2022-3 CLASS A1 144A 5.560% 06/25/27		09/25/2023	Paydown		30,992	30,992	30,484	30,568	0	423	0	423	0	30,992	0	0	0	1,115	06/25/2027	2.B Z
69359Q-AA-2	PRETIUM MORTGAGE CREDIT PARTN SERIES 2021-RN4 CLASS A1 144A 2.487% 10/25/51		09/25/2023	Paydown		86,019	86,019	86,019	86,019	0	0	0	0	0	86,019	0	0	0	1,453	10/25/2051	2.B Z
69377V-AA-9	PRESTON RIDGE PARTNERS MORTGA SERIES 2022-5 CLASS A1 144A 6.900% 09/27/27		09/25/2023	Paydown		24,656	24,656	24,656	24,655	0	0	0	0	0	24,656	0	0	0	1,134	09/27/2027	2.C Z
69546R-AA-4	PAGAYA AI DEBT SELECTION TRUST SERIES 2021-3 CLASS A 144A 1.150% 05/15/29		09/15/2023	Paydown		229,266	229,266	229,266	229,266	0	0	0	0	0	229,266	0	0	0	1,752	05/15/2029	1.F FE
72703P-AD-5	PLANET FITNESS MASTER ISSUER L SERIES 2022-1A CLASS A2I 144A 3.251% 12/05/51		09/05/2023	Paydown		4,750	4,750	4,314	836	0	427	0	427	0	4,750	0	0	0	85	12/05/2051	2.C FE
74140Q-AA-6	PRETIUM MORTGAGE CREDIT PARTN SERIES 2021-RN1 CLASS A1 144A 1.992% 02/25/61		09/25/2023	Paydown		96,427	96,427	96,427	96,426	0	0	0	0	0	96,427	0	0	0	1,324	02/25/2061	2.B Z
74143E-AA-0	PRETIUM MORTGAGE CREDIT PARTN SERIES 2021-NPL3 CLASS A1 144A 1.868% 07/25/51		09/25/2023	Paydown		93,291	93,291	93,291	93,290	0	1	0	1	0	93,291	0	0	0	1,149	07/25/2051	2.B Z
75524K-NQ-3	CITIZENS BANK NA RI 4.119% 05/23/25		08/01/2023	Goldman Sachs & Co		858,165	890,000	886,483	886,842	0	745	0	745	0	887,587	0	(29,422)	(29,422)	25,458	05/23/2025	2.A FE
75575R-AA-5	READYCAP COMMERCIAL MORTGAG SERIES 2023-FL11 CLASS A 144A 8.042% 10/25/39		08/25/2023	Paydown		510,493	510,493	509,217	0	0	1,276	0	1,276	0	510,493	0	0	0	19,329	10/25/2039	1.A FE
76110W-N7-7	RESIDENTIAL ASSET SECURITIES C SERIES 2005-KS2 CLASS M2 6.278% 03/25/35		09/25/2023	Paydown		25,633	25,633	25,428	25,460	0	172	0	172	0	25,633	0	0	0	853	03/25/2035	1.A FM
78433X-AA-8	STONEPEAK SERIES 2021-1A CLASS AA 144A 2.301% 02/28/33		09/15/2023	Paydown		133,298	133,298	133,294	133,294	0	4	0	4	0	133,298	0	0	0	1,819	02/28/2033	1.C FE
78448Y-AE-1	SMB PRIVATE EDUCATION LOAN TR SERIES 2021-A CLASS C 144A 2.990% 01/15/53		09/15/2023	Paydown		64,322	64,322	56,925	57,586	0	6,736	0	6,736	0	64,322	0	0	0	1,287	01/15/2053	1.G FE
78449A-AA-0	SLAM 2021 1 LLC SERIES 2021-1A CLASS A 144A 2.434% 06/15/46		09/15/2023	Paydown		42,042	42,042	38,645	38,903	0	3,139	0	3,139	0	42,042	0	0	0	682	06/15/2046	1.F FE
78449C-AB-4	SMB PRIVATE EDUCATION LOAN TR SERIES 2022-C CLASS A1B 144A 7.039% 05/16/50		09/15/2023	Paydown		12,471	12,471	12,559	0	0	(88)	0	(88)	0	12,471	0	0	0	76	05/16/2050	1.A FE
78449M-AA-4	SMB PRIVATE EDUCATION LOAN TR SERIES 2021-D CLASS A1A 144A 1.340% 03/17/53		09/15/2023	Paydown		52,570	52,570	48,101	48,356	0	4,214	0	4,214	0	52,570	0	0	0	467	03/17/2053	1.A FE
80282K-BD-7	SANTANDER HOLDINGS USA 4.260% 06/09/25		08/01/2023	Chase		2,196,257	2,265,000	2,265,000	2,265,000	0	0	0	0	0	2,265,000	0	(68,743)	(68,743)	62,718	06/09/2025	2.A FE
80285W-AG-2	SANTANDER DRIVE AUTO RECEIVAB SERIES 2020-3 CLASS D 1.640% 11/16/26		09/15/2023	Paydown		145,858	145,858	138,747	140,343	0	5,515	0	5,515	0	145,858	0	0	0	1,590	11/16/2026	1.C FE
80286H-AG-4	SANTANDER DRIVE AUTO RECEIVA SERIES 2019-3 CLASS D 2.680% 10/15/25		08/15/2023	Paydown		101,323	101,323	101,260	101,288	0	35	0	35	0	101,323	0	0	0	1,643	10/15/2025	1.A FE

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Community Insurance Company

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
80290C-AS-3	SANTANDER BANK AUTO CREDIT LI SERIES 2022-A CLASS B 144A 5.281% 05/15/32		09/15/2023	Paydown		175,244	175,244	174,239	174,323	0	921	0	921	0	175,244	0	0	0	6,148	05/15/2032	2.B FE
80290C-AY-0	SANTANDER BANK AUTO CREDIT LI SERIES 2022-B CLASS C 144A 5.916% 08/16/32		09/15/2023	Paydown		51,787	51,787	51,787	51,787	0	0	0	0	0	51,787	0	0	0	2,036	08/16/2032	1.F FE
80386W-AB-1	SASOL FINANCING USA LLC 6.500% 09/27/28		08/10/2023	Various		981,351	1,070,000	975,011	951,510	23,502	0	0	23,502	0	975,011	0	6,339	6,339	61,243	09/27/2028	3.B FE
80386W-AF-2	SASOL FINANCING USA LLC SERIES 114A 8.750% 05/03/29		08/10/2023	Goldman Sachs & Co		496,725	500,000	500,000	0	0	0	0	0	0	500,000	0	(3,275)	(3,275)	12,274	05/03/2029	3.B FE
82650T-AB-3	SIERRA RECEIVABLES FUNDING CO SERIES 2022-2A CLASS B 144A 5.040% 06/20/40		09/20/2023	Paydown		19,204	19,204	19,201	19,201	0	3	0	3	0	19,204	0	0	0	645	06/20/2040	1.F FE
82653L-AA-9	SIERRACOL ENRGY ANDINA SERIES 144A 6.000% 06/15/28		08/10/2023	Piper Jeffries & Co		231,750	300,000	297,900	230,850	67,433	168	0	67,601	0	298,451	0	(66,701)	(66,701)	11,950	06/15/2028	4.A FE
826934-AC-5	SIERRA RECEIVABLES FUNDING CO SERIES 2022-3A CLASS C 144A 7.630% 07/20/39		09/20/2023	Paydown		46,176	46,176	46,165	46,165	0	11	0	11	0	46,176	0	0	0	2,322	07/20/2039	2.B FE
826943-AC-6	SIERRA RECEIVABLES FUNDING CO SERIES 2023-1A CLASS C 144A 7.000% 01/20/40		09/20/2023	Paydown		18,775	18,775	18,772	0	0	3	0	3	0	18,775	0	0	0	484	01/20/2040	2.B FE
83404F-AD-6	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2017-A CLASS B 144A 3.440% 03/26/40		09/25/2023	Paydown		176,980	176,980	163,255	164,313	0	12,667	0	12,667	0	176,980	0	0	0	4,019	03/26/2040	1.B FE
83406E-AC-9	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2018-A CLASS A2B 144A 2.950% 02/25/42		09/25/2023	Paydown		41,380	41,380	40,966	41,048	0	332	0	332	0	41,380	0	0	0	817	02/25/2042	1.A FE
84751P-EU-9	SPECIALTY UNDERWRITING & RESID SERIES 2005-BC1 CLASS M4 6.630% 12/25/35		09/25/2023	Paydown		88,723	88,723	88,515	88,559	0	164	0	164	0	88,723	0	0	0	2,583	12/25/2035	1.A FM
85208N-AD-2	SPRINT SPECTRUM SPEC I SERIES 144A 4.738% 03/20/25		09/20/2023	Redemption 100.0000		43,750	43,750	43,750	43,750	0	0	0	0	0	43,750	0	0	0	1,555	03/20/2025	2.A FE
86744W-AA-7	HELIOS ISSUER LLC SERIES 2022-C CLASS A 144A 5.300% 11/22/49		09/20/2023	Paydown		8,013	8,013	7,582	7,597	0	416	0	416	0	8,013	0	0	0	284	11/22/2049	1.D FE
86745Y-AB-0	HELIOS ISSUER LLC SERIES 2023-B CLASS B 144A 5.600% 08/22/50		09/20/2023	Paydown		8,461	8,461	7,897	0	0	564	0	564	0	8,461	0	0	0	26	08/22/2050	1.G FE
86746A-AB-1	HELIOS ISSUER LLC SERIES 2023-A CLASS B 144A 5.600% 05/20/50		09/20/2023	Paydown		12,395	12,395	11,737	0	0	658	0	658	0	12,395	0	0	0	156	05/20/2050	1.G FE
87276W-AA-1	TPG REAL ESTATE FINANCE SERIES 2021-FL4 CLASS A 144A 6.201% 03/15/38		08/15/2023	Paydown		268,993	268,993	268,993	268,993	0	0	0	0	0	268,993	0	0	0	9,583	03/15/2038	1.A FE
88315L-AG-3	TEXTAINER MARINE CONTAINERS LI SERIES 2020-2A CLASS A 144A 2.100% 09/20/45		09/20/2023	Paydown		13,994	13,994	12,498	12,581	0	1,412	0	1,412	0	13,994	0	0	0	195	09/20/2045	1.F FE
88315L-AJ-7	TEXTAINER MARINE CONTAINERS LI SERIES 2020-3A CLASS A 144A 2.110% 09/20/45		09/20/2023	Paydown		19,247	19,247	17,483	17,653	0	1,593	0	1,593	0	19,247	0	0	0	271	09/20/2045	1.F FE
88315L-AQ-1	TEXTAINER MARINE CONTAINERS LI SERIES 2021-2A CLASS A 144A 2.230% 04/20/46		09/20/2023	Paydown		14,000	14,000	12,363	7,833	0	1,568	0	1,568	0	14,000	0	0	0	169	04/20/2046	1.F FE
88339V-AA-6	THEOREM FUNDING TRUST SERIES 2021-1A CLASS A 144A 1.210% 12/15/27		09/15/2023	Paydown		23,125	23,125	23,124	23,124	0	1	0	1	0	23,125	0	0	0	181	12/15/2027	1.G FE
89177L-AM-5	TOWD POINT MORTGAGE TRUST SERIES 2019-3 CLASS A1 144A 3.753% 02/25/59		09/01/2023	Paydown		148,559	148,559	160,687	157,006	0	(8,447)	0	(8,447)	0	148,559	0	0	0	3,720	02/25/2059	1.A
89656R-AA-8	TRINITY RAIL LEASING L P SERIES 2022-1 CLASS A 144A 4.550% 05/20/52		09/19/2023	Paydown		3,979	3,979	3,979	3,979	0	0	0	0	0	3,979	0	0	0	121	05/20/2052	1.F FE
89683L-AA-8	TRP 2021 LLC SERIES 2021-2 CLASS A 144A 2.150% 06/19/51		09/17/2023	Paydown		29,149	29,149	24,812	24,829	0	4,320	0	4,320	0	29,149	0	0	0	389	06/19/2051	1.F FE
909318-AA-5	UNITED AIR 2018 1 AA PTT SERIES AA 3.500% 09/01/31		09/01/2023	Redemption 100.0000		22,552	22,552	20,445	20,534	0	163	0	163	0	20,697	0	1,855	1,855	789	09/01/2031	1.F FE
90931G-AA-7	UNITED AIR 2020 1 A PTT SERIES 20-1 5.875% 04/15/29		07/15/2023	Redemption 100.0000		48,756	48,756	49,089	49,063	0	(28)	0	(28)	0	49,035	0	(279)	(279)	2,148	04/15/2029	1.G FE
91790C-AA-4	VCAT ASSET SECURITIZATION LLC SERIES 2021-NPL1 CLASS A1 144A 2.289% 12/26/50		09/25/2023	Paydown		38,337	38,337	37,105	37,354	0	983	0	983	0	38,337	0	0	0	591	12/26/2050	2.C Z

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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 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
91824A-AA-8	VCAT ASSET SECURITIZATION LLC SERIES 2021-NPL5 CLASS A1 144A 1.868% 08/25/51		09/25/2023	Paydown		39,223	39,223	37,274	37,403	0	1,819	0	1,819	0	39,223	0	0	0	485	08/25/2051	2.C Z
92329V-AS-1	VENTURE CDO LTD SERIES 2016-25A CLASS ARR 144A 6.608% 04/20/29		07/20/2023	Paydown		378,634	378,634	378,634	378,634	0	0	0	0	0	378,634	0	0	0	16,610	04/20/2029	1.A FE
92539G-AA-9	VERUS SECURITIZATION TRUST SERIES 2023-3 CLASS A1 144A 5.930% 03/25/68		09/01/2023	Paydown		423,918	423,918	423,914	0	0	3	0	3	0	423,918	0	0	0	8,788	03/25/2068	1.A FE
92873H-AA-1	VERICREST OPPORTUNITY LOAN TRA SERIES 2021-NP11 CLASS A1 144A 1.868% 08/25/51		09/25/2023	Paydown		22,606	22,606	21,165	21,291	0	1,316	0	1,316	0	22,606	0	0	0	281	08/25/2051	2.C Z
92890P-AG-9	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2013-C14 CLASS AS 3.488% 06/15/46		09/01/2023	Paydown		41,337	41,337	41,193	41,247	0	89	0	89	0	41,337	0	0	0	960	06/15/2046	1.A
92938C-AF-4	WF RBS COMMERCIAL MORTGAGE SERIES 2013-C15 CLASS AS 4.352% 08/15/46		09/01/2023	Paydown		346,898	346,898	343,700	344,742	0	2,156	0	2,156	0	346,898	0	0	0	10,131	08/15/2046	1.A
94353W-AA-3	WAVE 2017 1 LLC SERIES 2017-1A CLASS A 144A 3.844% 11/15/42		09/15/2023	Paydown		5,536	5,536	4,021	4,131	0	1,405	0	1,405	0	5,536	0	0	0	141	11/15/2042	2.B FE
94988Q-AN-1	WELLS FARGO COMMERCIAL MORTGAG SERIES 2013-LC12 CLASS AS 4.131% 07/15/46		08/01/2023	Paydown		690,000	690,000	688,922	688,790	0	1,210	0	1,210	0	690,000	0	0	0	17,517	07/15/2046	1.A
95058X-AE-8	WENDYS FUNDING LLC SERIES 2018-1A CLASS A2II 144A 3.884% 03/15/48		09/15/2023	Paydown		1,703	1,703	1,610	1,616	0	87	0	87	0	1,703	0	0	0	50	03/15/2048	2.B FE
95058X-AG-3	WENDYS FUNDING LLC SERIES 2019-1A CLASS A2I 144A 3.783% 06/15/49		09/15/2023	Paydown		225	225	211	0	0	14	0	14	0	225	0	0	0	4	06/15/2049	2.B FE
96042K-AF-0	WESTLAKE AUTOMOBILE RECEIVABL SERIES 2020-1A CLASS D 144A 2.800% 06/16/25		09/15/2023	Paydown		469,979	469,979	465,719	467,812	0	2,166	0	2,166	0	469,979	0	0	0	8,748	06/16/2025	1.B FE
97064E-AA-6	WILLIS ENGINE SECURITIZATION T SERIES 2018-A CLASS A 144A 4.750% 09/15/43		09/15/2023	Paydown		4,859	4,859	4,082	0	0	777	0	777	0	4,859	0	0	0	29	09/15/2043	1.A FE
97064G-AA-1	WILLIS ENGINE SECURITIZATION T SERIES 2021-A CLASS A 144A 3.104% 05/15/46		09/15/2023	Paydown		2,216	2,216	1,764	0	0	451	0	451	0	2,216	0	0	0	17	05/15/2046	1.F FE
PPFPL1-92-9	TERRA ENERGY SERIES A-1 8.148% 12/15/42		09/20/2023	Redemption 100.0000		142,675	142,675	142,675	142,675	0	0	0	0	0	142,675	0	0	0	6,909	12/15/2042	3.B FE
U5900C-AA-8	MERCURY CHILE HOLDCO LLC SERIES REGS 6.500% 01/24/27		08/10/2023	Goldman Sachs & Co		370,000	400,000	375,104	0	0	1,606	0	1,606	0	376,710	0	(6,710)	(6,710)	20,944	01/24/2027	3.A FE
U63768-AA-0	NBM US HOLDINGS INC SERIES REGS 7.000% 05/14/26		08/10/2023	Goldman Sachs & Co		195,728	200,000	216,680	198,602	6,207	(1,740)	0	4,467	0	203,069	0	(7,341)	(7,341)	10,500	05/14/2026	3.A FE
U71359-AA-8	PERIAMA HOLDINDS LLC DE 5.950% 04/19/26		08/10/2023	Goldman Sachs & Co		192,488	200,000	214,400	186,112	23,397	(1,683)	0	21,714	0	207,826	0	(15,338)	(15,338)	9,751	04/19/2026	3.B FE
58518N-2A-9	MEGLOBAL CANADA INC SERIES 144A 5.875% 05/18/30	A	08/10/2023	Goldman Sachs & Co		202,478	200,000	200,000	200,000	0	0	0	0	0	200,000	0	2,478	2,478	8,682	05/18/2030	2.B FE
C86068-AA-8	ST MARYS CEMENT INC SERIES REGS 5.750% 01/28/27	A	08/10/2023	Goldman Sachs & Co		616,323	620,000	707,172	671,595	0	(7,902)	0	(7,902)	0	663,693	0	(47,370)	(47,370)	37,234	01/28/2027	2.C FE
000000-00-0	EASY TACTIC LTD 7.500% 07/11/28	D	08/10/2023	Goldman Sachs & Co		8,871	221,780	60,780	40,177	4,861	0	0	4,861	0	60,780	0	(51,909)	(51,909)	7,726	07/11/2028	4.C FE
00109A-AB-3	AES PANAMA GENERATION HL SERIES 144A 4.375% 05/31/30	D	08/10/2023	Goldman Sachs & Co		514,924	594,628	545,274	198,209	0	1,985	0	1,985	0	547,259	0	(32,334)	(32,334)	14,019	05/31/2030	2.C FE
001173-67-3	ENERGEAN ISRAEL FINANCE 5.375% 03/30/28	D	07/31/2023	Tax Free Exchange		170,000	170,000	170,000	152,150	17,850	0	0	17,850	0	170,000	0	0	0	4,569	03/30/2028	3.C FE
00388W-AM-3	ABU DHABI NATIONAL ENERG SERIES 144A 4.696% 04/24/33	D	08/10/2023	Goldman Sachs & Co		208,268	210,000	210,000	0	0	0	0	0	0	210,000	0	(1,733)	(1,733)	3,013	04/24/2033	1.D FE
00652M-AJ-1	ADANI PORTS AND SPECIAL SERIES 144A 5.000% 08/02/41	D	08/10/2023	Goldman Sachs & Co		285,923	415,000	415,000	415,000	0	0	0	0	0	415,000	0	(129,077)	(129,077)	21,442	08/02/2041	2.C FE
00654U-AA-0	ADANI INTERNATIONAL CONT SERIES 144A 3.000% 02/16/31	D	08/10/2023	Goldman Sachs & Co		165,024	210,450	210,450	210,450	0	0	0	0	0	210,450	0	(45,426)	(45,426)	5,507	02/16/2031	2.C FE
00787C-AE-2	AEROPUERTO INTL TOCUMEN SERIES 144A 5.125% 08/11/61	D	08/10/2023	Goldman Sachs & Co		158,680	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(41,320)	(41,320)	10,335	08/11/2061	2.B FE
00870W-AA-4	AI CANDELARIA SPAIN SLU SERIES 144A 5.750% 06/15/33	D	08/10/2023	Goldman Sachs & Co		214,024	285,000	285,000	216,814	68,186	0	0	68,186	0	285,000	0	(70,976)	(70,976)	10,879	06/15/2033	4.A FE
01538T-AA-3	ALFA DESARROLLO SPA SERIES 144A 4.550% 09/27/51	D	08/10/2023	Goldman Sachs & Co		199,841	268,669	268,669	268,669	0	0	0	0	0	268,669	0	(68,828)	(68,828)	10,764	09/27/2051	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
020564-AE-0	ALPEK SA DE CV SERIES 144A 3.250% 02/25/31	D	08/10/2023	Goldman Sachs & Co		161,456	200,000	199,492	199,574	0	29	0	29	0	199,603	0	(38,147)	(38,147)	6,301	02/25/2031	2.C FE
03217K-AB-4	AMERICA MOVIL SAB DE CV SERIES 144A 5.375% 04/04/32	D	08/10/2023	Goldman Sachs & Co		632,506	700,000	679,602	500,000	0	268	0	268	0	679,870	0	(47,364)	(47,364)	27,024	04/04/2032	2.C FE
054644-AA-7	AYDEM YENILENEBILIR ENER SERIES 144A 7.750% 02/02/27	D	08/10/2023	Goldman Sachs & Co		309,918	350,000	347,169	284,928	62,888	346	0	63,234	0	348,162	0	(38,244)	(38,244)	28,029	02/02/2027	4.B FE
059593-AE-3	BANCO GNB SUDAMERIS SA SERIES 144A 7.500% 04/16/31	D	08/10/2023	Goldman Sachs & Co		516,750	625,000	456,250	450,631	5,619	0	0	5,619	0	456,250	0	60,500	60,500	38,802	04/16/2031	4.B FE
05959L-AH-6	BANCO DO BRASIL CAYMAN SERIES 144A 4.875% 01/11/29	D	08/10/2023	Goldman Sachs & Co		592,900	625,000	622,256	584,375	38,209	217	0	38,426	0	622,801	0	(29,901)	(29,901)	33,262	01/11/2029	3.C FE
05968L-AL-6	BANCOLOMBIA SA 4.625% 12/18/29	D	08/10/2023	Goldman Sachs & Co		438,470	500,000	512,750	438,750	66,663	(1,664)	0	64,999	0	503,749	0	(65,279)	(65,279)	15,160	12/18/2029	3.C FE
05971K-AM-1	BANCO SANTANDER SA 3.892% 05/24/24	D	08/01/2023	Chase		1,769,256	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	(30,744)	(30,744)	48,455	05/24/2024	1.F FE
05971U-2D-8	BANCO DE CREDITO DEL PER SERIES 144A 3.250% 09/30/31	D	08/10/2023	Goldman Sachs & Co		307,473	346,000	330,168	209,847	0	245	0	245	0	330,438	0	(22,965)	(22,965)	7,598	09/30/2031	2.C FE
06120T-AA-6	BANK OF CHINA SERIES REGS 5.000% 11/13/24	D	08/10/2023	Goldman Sachs & Co		197,690	200,000	219,972	208,047	0	(2,627)	0	(2,627)	0	205,421	0	(7,731)	(7,731)	7,528	11/13/2024	2.A FE
09681L-AL-4	BOC AVIATION LTD SERIES 144A 3.250% 04/29/25	D	08/10/2023	Goldman Sachs & Co		220,340	230,000	228,781	229,407	0	153	0	153	0	229,561	0	(9,221)	(9,221)	5,918	04/29/2025	1.G FE
09681M-AB-4	BOC AVIATION LTD SERIES REGS 3.875% 04/27/26	D	08/10/2023	Goldman Sachs & Co		402,209	420,000	448,615	435,158	0	(2,957)	0	(2,957)	0	432,201	0	(29,992)	(29,992)	12,975	04/27/2026	1.G FE
12570F-AB-7	CK HUTCHISON INTL 23 SERIES 144A 4.875% 04/21/33	D	08/10/2023	Goldman Sachs & Co		533,288	545,000	542,444	0	0	63	0	63	0	542,507	0	(9,219)	(9,219)	8,340	04/21/2033	1.F FE
12659B-AA-2	CT TRUST SERIES 144A 5.125% 02/03/32	D	08/10/2023	Goldman Sachs & Co		163,674	200,000	200,000	175,618	24,382	0	0	24,382	0	200,000	0	(36,326)	(36,326)	10,563	02/03/2032	3.A FE
12674C-AA-1	CA MAGNUM HOLDINGS SERIES 144A 5.375% 10/31/26	D	08/10/2023	Goldman Sachs & Co		182,652	200,000	200,000	182,246	17,754	0	0	17,754	0	200,000	0	(17,348)	(17,348)	8,481	10/31/2026	4.A FE
12674T-AA-4	C&W SR FINANCING DESIGNA SERIES 144A 6.875% 09/15/27	D	08/10/2023	Various		1,131,263	1,250,000	1,345,625	1,162,500	124,360	(13,421)	0	110,939	0	1,273,439	0	(142,176)	(142,176)	92,860	09/15/2027	4.A FE
15236F-AA-8	CENTRAIS ELETRICAS BRASI SERIES 144A 3.625% 02/04/25	D	08/10/2023	Various		380,412	400,000	401,702	380,104	20,771	(253)	0	20,518	0	400,622	0	(20,210)	(20,210)	14,903	02/04/2025	3.C FE
18452N-AB-0	CLEAN RENEWABLE POWER SERIES 144A 4.250% 03/25/27	D	08/10/2023	Goldman Sachs & Co		202,845	232,500	232,500	201,229	31,271	0	0	31,271	0	232,500	0	(29,655)	(29,655)	8,756	03/25/2027	3.C FE
192714-AD-5	COLBUN SA SERIES 144A 3.150% 03/06/30	D	08/10/2023	Goldman Sachs & Co		172,532	200,000	196,876	197,655	0	181	0	181	0	197,836	0	(25,304)	(25,304)	5,915	03/06/2030	2.B FE
19533P-AC-4	COLOMBIA TELECOMUNICACIO SERIES 144A 4.950% 07/17/30	D	08/10/2023	Goldman Sachs & Co		334,577	425,000	379,004	179,215	45,785	716	0	46,501	0	379,720	0	(45,143)	(45,143)	17,665	07/17/2030	3.B FE
200447-AL-4	COMISION FEDERAL DE ELEC SERIES 144A 4.688% 05/15/29	D	08/10/2023	Goldman Sachs & Co		548,382	600,000	541,320	0	0	1,248	0	1,248	0	542,568	0	5,814	5,814	6,954	05/15/2029	2.B FE
21987B-AU-2	CODELCO INC SERIES 144A 4.875% 11/04/44	D	08/10/2023	Goldman Sachs & Co		182,610	210,000	240,345	238,084	0	(510)	0	(510)	0	237,574	0	(54,964)	(54,964)	7,963	11/04/2044	1.G FE
268733-AA-0	ENN CLEAN ENERGY SERIES 144A 3.375% 05/12/26	D	08/10/2023	Goldman Sachs & Co		199,217	215,000	214,265	187,557	26,935	89	0	27,024	0	214,581	0	(15,364)	(15,364)	5,483	05/12/2026	3.A FE
279158-AL-3	ECOPETROL SA 5.375% 06/26/26	D	08/10/2023	Goldman Sachs & Co		711,221	740,000	730,060	695,779	27,693	2,423	0	30,116	0	725,894	0	(14,672)	(14,672)	25,191	06/26/2026	3.A FE
279158-AN-9	ECOPETROL SA 6.875% 04/29/30	D	08/10/2023	Goldman Sachs & Co		760,966	812,000	797,656	707,135	61,725	0	0	61,725	0	798,324	0	(37,358)	(37,358)	44,195	04/29/2030	3.A FE
279158-AP-4	ECOPETROL SA 4.625% 11/02/31	D	08/10/2023	Goldman Sachs & Co		55,486	70,000	54,600	0	0	740	0	740	0	55,340	0	147	147	2,536	11/02/2031	3.A FE
279158-AS-8	ECOPETROL SA 8.875% 01/13/33	D	08/10/2023	Goldman Sachs & Co		500,368	490,000	501,770	0	0	(441)	0	(441)	0	501,329	0	(961)	(961)	25,489	01/13/2033	3.A FE
28249N-AA-9	EIG PEARL HOLDINGS SARL SERIES 144A 3.506% 08/31/36	D	08/10/2023	Goldman Sachs & Co		630,913	749,000	687,000	688,951	0	2,025	0	2,025	0	690,976	0	(60,064)	(60,064)	25,519	08/31/2036	1.F FE
28504M-AA-1	ELECTRICIDAD FIRME DE ME SERIES 144A 4.900% 11/20/26	D	08/10/2023	Goldman Sachs & Co		353,344	400,000	376,700	175,750	24,250	899	0	25,149	0	377,599	0	(24,255)	(24,255)	9,473	11/20/2026	3.B FE
29082H-AC-6	EMBRAER NETHERLANDS FINA SERIES 144A 6.950% 01/17/28	D	08/10/2023	Various		668,012	660,000	669,702	659,079	8,118	(774)	0	7,344	0	666,423	0	1,590	1,590	49,310	01/17/2028	3.A FE
29082H-AD-4	EMBRAER NETHERLANDS FINA SERIES 144A 7.000% 07/28/30	D	08/10/2023	Goldman Sachs & Co		513,216	505,000	501,566	0	0	17	0	17	0	501,583	0	11,633	11,633	1,571	07/28/2030	3.C FE
29249F-AA-4	EMPRESA GEN ELEC HAINA SERIES 144A 5.625% 11/08/28	D	08/10/2023	Goldman Sachs & Co		264,273	300,000	297,864	267,000	31,159	167	0	31,326	0	298,326	0	(34,053)	(34,053)	12,938	11/08/2028	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
29287T-AA-7	ENGIE ENERGIA CHILE SA SERIES 144A 3.400% 01/28/30	D	08/10/2023	Goldman Sachs & Co		453,114	540,000	538,326	538,758	0	97	0	97	0	538,855	0	(85,741)	(85,741)	19,176	01/28/2030	2.B FE
30260L-AA-3	FEL ENERGY VI SARL SERIES 144A 5.750% 12/01/40	D	08/10/2023	Goldman Sachs & Co		311,752	361,017	361,017	361,017	0	0	0	0	0	361,017	0	(49,264)	(49,264)	14,589	12/01/2040	2.C FE
30607F-AA-8	FALABELLA SA SERIES 144A 3.375% 01/15/32	D	08/10/2023	Goldman Sachs & Co		175,135	220,000	218,055	218,272	0	102	0	102	0	218,374	0	(43,239)	(43,239)	8,023	01/15/2032	2.C FE
36321P-AE-0	GALAXY PIPELINE ASSETS SERIES 144A 2.940% 09/30/40	D	08/10/2023	Goldman Sachs & Co		303,261	379,940	381,555	381,389	0	(48)	0	(48)	0	381,341	0	(78,081)	(78,081)	9,743	09/30/2040	1.C FE
36830B-AB-1	GC TREASURY CENTRE CO SERIES 144A 2.980% 03/18/31	D	08/10/2023	Goldman Sachs & Co		164,316	200,000	197,356	197,770	0	149	0	149	0	197,919	0	(33,603)	(33,603)	5,397	03/18/2031	2.B FE
36830B-AD-7	GC TREASURY CENTRE CO SERIES 144A 4.400% 03/30/32	D	08/10/2023	Goldman Sachs & Co		458,964	510,000	506,986	507,170	0	156	0	156	0	507,325	0	(48,361)	(48,361)	19,573	03/30/2032	2.B FE
36830D-AD-3	GC TREASURY CENTRE CO SERIES REGS 4.400% 03/30/32	D	08/10/2023	Goldman Sachs & Co		179,762	200,000	182,000	182,106	0	944	0	944	0	183,050	0	(3,288)	(3,288)	7,676	03/30/2032	2.B FE
39541E-AA-1	GREENSAIF PIPELINES BIDC SERIES 144A 6.129% 02/23/38	D	08/10/2023	Goldman Sachs & Co		228,625	225,000	225,000	0	0	0	0	0	0	225,000	0	3,625	3,625	6,550	02/23/2038	1.F FE
40053F-AC-2	GRUPO AVAL LTD SERIES 144A 4.375% 02/04/30	D	08/10/2023	Various		481,362	600,000	596,978	486,750	110,947	174	0	111,121	0	597,871	0	(116,509)	(116,509)	26,979	02/04/2030	3.B FE
44920U-AQ-1	HYUNDAI CAPITAL SERVICES SERIES 144A 0.750% 09/15/23	D	09/15/2023	Maturity		2,000,000	2,000,000	1,997,380	1,999,071	0	929	0	929	0	2,000,000	0	0	0	15,000	09/15/2023	2.A FE
44963H-AB-1	IHS HOLDING LTD SERIES 144A 6.250% 11/29/28	D	08/10/2023	Goldman Sachs & Co		176,033	215,000	215,000	173,410	41,590	0	0	41,590	0	215,000	0	(38,967)	(38,967)	9,518	11/29/2028	4.A FE
45790T-AB-1	INRETAIL CONSUMER SERIES 144A 3.250% 03/22/28	D	08/10/2023	Goldman Sachs & Co		461,689	535,000	533,750	460,021	73,965	111	0	74,076	0	534,097	0	(72,408)	(72,408)	15,552	03/22/2028	3.A FE
45846A-AA-8	INTERCHILE SA SERIES 144A 4.500% 06/30/56	D	08/10/2023	Goldman Sachs & Co		316,387	395,000	395,000	395,000	0	0	0	0	0	395,000	0	(78,613)	(78,613)	11,060	06/30/2056	2.A FE
46128M-AS-0	INVERSIONES CMPC SA SERIES 144A 6.125% 06/23/33	D	08/10/2023	Goldman Sachs & Co		752,040	750,000	749,888	0	0	1	0	1	0	749,889	0	2,151	2,151	6,508	06/23/2033	2.B FE
53227Q-AB-4	LIGHT SERVICOS ENERGIA SERIES 144A 4.375% 06/18/26	D	07/28/2023	JPMorgan Chase		221,250	500,000	424,325	418,493	70,733	708	65,609	5,832	0	424,325	0	(203,075)	(203,075)	0	06/18/2026	6. FE
55037A-AA-6	LUNDIN ENERGY FI SERIES 144A 2.000% 07/15/26	D	07/14/2023	Call 90.1400		(898,696)	(997,000)	(906,621)	(919,276)	0	(9,812)	0	(9,812)	0	(929,087)	0	0	0	21,640	07/15/2026	2.B FE
55300R-AE-1	MGM CHINA HOLDINGS LTD SERIES 144A 5.250% 06/18/25	D	08/10/2023	Goldman Sachs & Co		579,204	600,000	581,000	564,263	16,973	4,419	0	21,392	0	585,655	0	(6,451)	(6,451)	20,650	06/18/2025	4.A FE
55300R-AG-6	MGM CHINA HOLDINGS LTD SERIES 144A 4.750% 02/01/27	D	08/10/2023	Goldman Sachs & Co		367,076	400,000	404,440	353,877	49,082	(567)	0	48,515	0	402,392	0	(35,316)	(35,316)	19,686	02/01/2027	4.A FE
566007-AC-4	MARB BONDCO PLC SERIES 144A 3.950% 01/29/31	D	08/10/2023	Goldman Sachs & Co		333,491	450,000	442,088	347,400	95,904	433	0	96,337	0	443,738	0	(110,247)	(110,247)	18,516	01/29/2031	3.A FE
59284M-AD-6	MEXICO CITY ARPT TRUST SERIES 144A 5.500% 07/31/47	D	08/10/2023	Goldman Sachs & Co		413,030	500,000	420,000	0	0	213	0	213	0	420,213	0	(7,183)	(7,183)	14,819	07/31/2047	2.C FE
600814-AR-8	MILLICON INTL CELLULAR SERIES 144A 4.500% 04/27/31	D	08/10/2023	Goldman Sachs & Co		558,628	713,000	568,988	409,988	0	0	0	0	0	568,988	0	(10,360)	(10,360)	21,079	04/27/2031	3.B FE
64045D-AC-8	NEMAK SAB DE CV SERIES 144A 3.625% 06/28/31	D	08/10/2023	Goldman Sachs & Co		476,165	609,000	536,793	476,381	60,679	3,960	0	64,639	0	541,020	0	(64,855)	(64,855)	13,859	06/28/2031	3.A FE
67091T-AD-7	OFFICE CHERIFIEN DES PHO SERIES 144A 3.750% 06/23/31	D	08/10/2023	Goldman Sachs & Co		167,414	200,000	198,730	167,200	31,694	69	0	31,763	0	198,963	0	(31,549)	(31,549)	4,813	06/23/2031	3.A FE
67778N-AA-6	OIL & GAS HOLDING SERIES REGS 7.500% 10/25/27	D	08/10/2023	Various		510,210	500,000	565,625	510,144	34,710	(5,161)	0	29,549	0	539,693	0	(29,483)	(29,483)	30,104	10/25/2027	4.A FE
69370R-AC-1	PERTAMINA PERSERO PT SERIES REGS 6.500% 11/07/48	D	08/10/2023	Goldman Sachs & Co		208,906	200,000	267,400	263,730	0	(835)	0	(835)	0	262,895	0	(53,989)	(53,989)	10,003	11/07/2048	2.B FE
69371M-AF-4	PTTEP TREASURY CENTER CO SERIES 144A 2.587% 06/10/27	D	08/10/2023	Goldman Sachs & Co		182,728	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(17,272)	(17,272)	3,507	06/10/2027	2.A FE
69377F-AB-2	FREEPORT INDONESIA PT SERIES 144A 5.315% 04/14/32	D	08/10/2023	Goldman Sachs & Co		187,048	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(12,952)	(12,952)	8,858	04/14/2032	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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
69379V-AA-7	PERTAMINA GEOTHERMAL ENE SERIES 144A 5.150% 04/27/28	D	08/10/2023	Goldman Sachs & Co		214,295	215,000	215,000	0	0	0	0	0	0	215,000	0	(705)	(705)	3,291	04/27/2028	2.C FE
69701D-AA-6	PALMER SQUARE LOAN FUNDING LTD SERIES 2020-1A CLASS D 144A 10.491% 02/20/28	D	08/21/2023	Paydown		836,304	836,304	832,959	833,257	0	3,047	0	3,047	0	836,304	0	0	0	62,399	02/20/2028	2.A FE
71568Q-AJ-6	PERUSAHAAN LISTRIK NEGAR SERIES REGS 3.875% 07/17/29	D	08/10/2023	Goldman Sachs & Co		310,604	340,000	356,762	352,088	0	(1,038)	0	(1,038)	0	351,050	0	(40,447)	(40,447)	14,163	07/17/2029	2.B FE
71568Q-AK-3	PERUSAHAAN LISTRIK NEGAR SERIES REGS 4.875% 07/17/49	D	08/10/2023	Goldman Sachs & Co		161,872	200,000	220,000	218,927	0	(242)	0	(242)	0	218,684	0	(56,812)	(56,812)	10,481	07/17/2049	2.B FE
71643V-AB-1	PETROLEOS MEXICANOS 6.700% 02/16/32	D	08/10/2023	Goldman Sachs & Co		581,538	777,000	616,687	0	0	6,375	0	6,375	0	623,062	0	(41,524)	(41,524)	38,470	02/16/2032	4.A FE
71647N-AQ-2	PETROBRAS GLOBAL FINANCE 8.750% 05/23/26	D	08/10/2023	Various		974,665	910,000	1,183,895	991,661	76,255	(27,549)	0	48,706	0	1,040,367	0	(65,702)	(65,702)	57,728	05/23/2026	3.C FE
71654Q-AZ-5	PETRILEOS MEXICANOS 6.500% 06/02/41	D	08/10/2023	Various		1,084,890	1,740,000	1,360,090	1,132,305	227,785	0	0	227,785	0	1,360,090	0	(275,200)	(275,200)	79,170	06/02/2041	3.C FE
71654Q-CB-6	PETRILEOS MEXICANOS SERIES WI 6.875% 08/04/26	D	08/10/2023	Various		127,996	140,000	145,968	132,234	11,984	(669)	0	11,315	0	143,548	0	(15,552)	(15,552)	9,892	08/04/2026	3.C FE
71654Q-CC-4	PETRILEOS MEXICANOS SERIES WI 6.750% 09/21/47	D	08/10/2023	Goldman Sachs & Co		247,938	402,000	258,060	0	0	132	0	132	0	258,192	0	(10,255)	(10,255)	10,779	09/21/2047	3.B FE
71654Q-CG-5	PETRILEOS MEXICANOS SERIES WI 6.500% 03/13/27	D	08/10/2023	Goldman Sachs & Co		155,460	178,000	173,550	162,411	12,448	408	0	12,856	0	175,266	0	(19,806)	(19,806)	10,638	03/13/2027	3.C FE
71654Q-CK-6	PETRILEOS MEXICANOS SERIES WI 5.350% 02/12/28	D	08/10/2023	Various		357,215	447,000	404,327	165,785	28,644	2,898	0	31,542	0	407,640	0	(50,425)	(50,425)	16,528	02/12/2028	3.C FE
71654Q-CL-4	PETRILEOS MEXICANOS SERIES WI 6.350% 02/12/48	D	08/10/2023	Goldman Sachs & Co		63,092	105,000	65,153	0	0	36	0	36	0	65,189	0	(2,097)	(2,097)	3,371	02/12/2048	3.C FE
71654Q-DD-1	PETRILEOS MEXICANOS SERIES WI 7.690% 01/23/50	D	08/10/2023	Goldman Sachs & Co		228,323	341,000	278,749	207,604	43,634	269	0	43,903	0	279,900	0	(51,577)	(51,577)	26,176	01/23/2050	3.C FE
71654Q-DE-9	PETROLEOS MEXICANOS SERIES WI 5.950% 01/28/31	D	08/10/2023	Various		476,309	660,000	534,347	488,309	47,913	6,206	0	54,119	0	542,428	0	(66,119)	(66,119)	41,015	01/28/2031	3.C FE
71654Q-DF-6	PETROLEOS MEXICANOS SERIES WI 6.950% 01/28/60	D	08/10/2023	Goldman Sachs & Co		24,624	40,000	25,450	0	0	5	0	5	0	25,455	0	(831)	(831)	1,514	01/28/2060	3.C FE
71654Q-DL-3	PETROLEOS MEXICANOS SERIES WI 8.750% 06/02/29	D	08/10/2023	Goldman Sachs & Co		124,803	140,000	138,754	0	0	108	0	108	0	138,862	0	(14,059)	(14,059)	8,575	06/02/2029	4.A FE
71654Q-DN-9	PETROLEOS MEXICANOS SERIES 144A 10.000% 02/07/33	D	08/10/2023	Goldman Sachs & Co		94,099	104,000	101,608	0	0	74	0	74	0	101,682	0	(7,583)	(7,583)	5,402	02/07/2033	4.A FE
716743-AR-0	PETRONAS CAPITAL LTD SERIES 144A 4.550% 04/21/50	D	08/10/2023	Goldman Sachs & Co		255,661	290,000	303,259	302,614	0	(159)	0	(159)	0	302,455	0	(46,794)	(46,794)	10,739	04/21/2050	1.G FE
73730E-AB-9	POSCO SERIES 144A 4.500% 08/04/27	D	08/10/2023	Goldman Sachs & Co		261,560	270,000	268,901	268,982	0	125	0	125	0	269,107	0	(7,547)	(7,547)	12,488	08/04/2027	2.A FE
73730E-AD-5	POSCO SERIES 144A 5.750% 01/17/28	D	08/10/2023	Goldman Sachs & Co		202,546	200,000	199,016	0	0	99	0	99	0	199,115	0	3,431	3,431	6,613	01/17/2028	2.A FE
74365P-AA-6	PROSUS NV SERIES 144A 3.680% 01/21/30	D	08/10/2023	Goldman Sachs & Co		299,794	355,000	355,000	355,000	0	0	0	0	0	355,000	0	(55,206)	(55,206)	13,899	01/21/2030	2.C FE
74365P-AH-1	PROSUS NV SERIES 144A 4.193% 01/19/32	D	08/10/2023	Goldman Sachs & Co		415,350	495,000	495,000	495,000	0	0	0	0	0	495,000	0	(79,650)	(79,650)	22,197	01/19/2032	2.C FE
74445P-AE-2	INDO ASAHAN/MINERAL IND SERIES 144A 4.750% 05/15/25	D	08/10/2023	Goldman Sachs & Co		401,620	410,000	405,962	407,961	0	510	0	510	0	408,471	0	(6,852)	(6,852)	14,552	05/15/2025	2.C FE
74730D-AE-3	QATAR PETROLEUM SERIES 144A 3.125% 07/12/41	D	08/10/2023	Goldman Sachs & Co		167,996	225,000	224,170	224,215	0	20	0	20	0	224,234	0	(56,238)	(56,238)	7,656	07/12/2041	1.D FE
74947L-AD-6	REC LTD SERIES 144A 5.625% 04/11/28	D	08/10/2023	Goldman Sachs & Co		496,025	500,000	499,270	0	0	44	0	44	0	499,314	0	(3,289)	(3,289)	9,609	04/11/2028	2.C FE
759470-BD-8	RELIANCE INDUSTRIES LTD SERIES 144A 3.625% 01/12/52	D	08/10/2023	Goldman Sachs & Co		233,464	340,000	335,281	335,366	0	56	0	56	0	335,422	0	(101,958)	(101,958)	13,421	01/12/2052	2.B FE
78392B-AF-4	SK HYNIX INC SERIES 144A 6.500% 01/17/33	D	08/10/2023	Goldman Sachs & Co		377,182	370,000	378,384	0	0	(341)	0	(341)	0	378,043	0	(861)	(861)	13,829	01/17/2033	2.C FE
78397P-AD-3	SA GLOBAL SUKUK LTD SERIES 144A 2.694% 06/17/31	D	08/10/2023	Goldman Sachs & Co		171,036	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(28,964)	(28,964)	3,547	06/17/2031	1.F FE
80007R-AE-5	SANDS CHINA LTD SERIES WI 5.650% 08/08/28	D	08/10/2023	Goldman Sachs & Co		1,312,587	1,380,000	1,304,324	459,861	650	3,507	0	4,157	0	1,307,987	0	4,600	4,600	56,465	08/08/2028	3.A FE
80007R-AF-2	SANDS CHINA LTD SERIES WI 5.375% 08/08/25	D	07/10/2023	Various		825,238	850,000	944,945	814,173	80,621	(9,167)	0	71,454	0	885,628	0	(60,390)	(60,390)	44,199	08/08/2025	3.A FE
83368R-AZ-5	SOCIETE GENERALE SERIES 144A 1.488% 12/14/26	D	09/28/2023	SG Americas Securities LLC		5,522,650	6,200,000	5,516,368	5,595,836	0	106,344	0	106,344	0	5,702,179	0	(179,529)	(179,529)	73,036	12/14/2026	2.B FE
853254-CU-2	STANDARD CHARTERED PLC SERIES 144A 6.296% 07/06/34	D	08/10/2023	Goldman Sachs & Co		472,848	470,000	473,807	0	0	(19)	0	(19)	0	473,788	0	(940)	(940)	3,124	07/06/2034	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
86608C-AA-6	SUMMIT DIGITEL INFRASTR SERIES 144A 2.875% 08/12/31	D	08/10/2023	Goldman Sachs & Co		158,294	200,000	196,918	197,292	0	172	0	172	0	197,464	0	(39,170)	(39,170)	5,782	08/12/2031	2.C FE
86964W-AH-5	SUZANO AUSTRIA GMBH SERIES WI 5.000% 01/15/30	D	08/10/2023	Goldman Sachs & Co		371,424	400,000	421,364	415,833	0	(1,259)	0	(1,259)	0	414,574	0	(43,150)	(43,150)	21,611	01/15/2030	2.C FE
87266G-AA-8	TMS ISSUER SARL SERIES 144A 5.780% 08/23/32	D	08/10/2023	Goldman Sachs & Co		610,152	600,000	610,000	0	0	(475)	0	(475)	0	609,525	0	627	627	16,473	08/23/2032	1.F FE
87938X-AB-7	TELEFONICA MOVILES CHILE SERIES 144A 3.537% 11/18/31	D	08/10/2023	Goldman Sachs & Co		182,123	235,000	235,000	235,000	0	0	0	0	0	235,000	0	(52,877)	(52,877)	6,142	11/18/2031	2.C FE
88167A-AD-3	TEVA PHARMACEUTICALS NE 2.800% 07/21/23	D	07/21/2023	Maturity		363,000	363,000	355,972	354,833	6,668	1,499	0	8,167	0	363,000	0	0	0	10,164	07/21/2023	3.C FE
88167A-AE-1	TEVA PHARMACEUTICALS NE 3.150% 10/01/26	D	08/10/2023	Various		793,056	880,000	754,075	769,560	33,232	11,615	0	44,847	0	814,407	0	(21,351)	(21,351)	24,101	10/01/2026	3.C FE
88322Y-AL-5	THAIOIL TRSRY CENTER SERIES 144A 3.750% 06/18/50	D	08/10/2023	Goldman Sachs & Co		131,018	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(68,982)	(68,982)	4,917	06/18/2050	2.C FE
91911T-AR-4	VALE OVERSEAS LIMITED 6.125% 06/12/33	D	08/10/2023	Goldman Sachs & Co		470,378	471,000	469,116	0	0	25	0	25	0	469,142	0	1,237	1,237	4,968	06/12/2033	2.C FE
E0R75Q-AA-6	AI CANDELARIA SPAIN SLU SERIES REGS 7.500% 12/15/28	D	08/10/2023	Goldman Sachs & Co		207,254	220,833	211,116	0	0	318	0	318	0	211,434	0	(4,180)	(4,180)	2,714	12/15/2028	4.A FE
G0119A-AE-8	AGILE GROUP HOLDINGS LTD 6.050% 10/13/25	D	08/10/2023	NOMURA INTERNATIONAL		38,500	220,000	185,522	99,863	85,659	0	0	85,659	0	185,522	0	(147,022)	(147,022)	11,129	10/13/2025	5.B FE
G0222Q-AA-5	ALDAR SUKUK NO 2 LTD 3.875% 10/22/29	D	08/10/2023	Goldman Sachs & Co		185,692	200,000	206,200	204,549	0	(371)	0	(371)	0	204,178	0	(18,486)	(18,486)	6,286	10/22/2029	2.A FE
G05121-AA-9	ARABIAN CENTRES SUKUK SERIES REGS 5.375% 11/26/24	D	08/10/2023	Various		550,905	570,000	572,445	542,984	27,006	(26)	0	26,980	0	569,964	0	(19,059)	(19,059)	21,957	11/26/2024	3.B FE
G20038-AA-6	CNTL AMR BOTTLING CORP SERIES REGS 5.250% 04/27/29	D	08/10/2023	Goldman Sachs & Co		590,589	643,000	614,680	372,888	17,849	1,494	0	19,343	0	617,010	0	(26,421)	(26,421)	23,342	04/27/2029	3.B FE
G21599-AE-8	CHINA HONGQIAO GROUP LTD 6.250% 06/08/24	D	08/10/2023	Goldman Sachs & Co		348,653	355,000	360,041	329,706	27,958	(1,125)	0	26,833	0	356,539	0	(7,887)	(7,887)	15,161	06/08/2024	4.A FE
G24524-AY-9	COUNTRY GARDEN HLDGS 7.250% 04/08/26	D	08/10/2023	Citigroup Global Markets		34,875	450,000	418,338	283,887	134,451	0	0	134,451	0	418,338	0	(383,463)	(383,463)	27,731	04/08/2026	3.B Z
G24524-BC-6	COUNTRY GARDEN HLDGS 5.625% 01/14/30	D	08/10/2023	Citigroup Global Markets		21,388	295,000	290,095	155,304	134,791	0	0	134,791	0	290,095	0	(268,708)	(268,708)	17,977	01/14/2030	3.C Z
G2583X-AB-7	CSN ISLANDS XI CORP SERIES REGS 6.750% 01/28/28	D	08/10/2023	Goldman Sachs & Co		466,760	500,000	468,630	0	0	945	0	945	0	469,575	0	(2,815)	(2,815)	18,375	01/28/2028	3.B FE
G28288-AB-7	DP WORLD CRESCENT LTD SERIES REGS 4.848% 09/26/28	D	08/10/2023	Goldman Sachs & Co		788,000	800,000	879,210	854,921	0	(5,414)	0	(5,414)	0	849,506	0	(61,506)	(61,506)	34,259	09/26/2028	2.B FE
G28288-AC-5	DP WORLD CRESCENT LTD SERIES EMTN 3.875% 07/18/29	D	08/10/2023	Goldman Sachs & Co		335,902	360,000	371,250	368,148	0	(695)	0	(695)	0	367,454	0	(31,552)	(31,552)	14,958	07/18/2029	2.B FE
G3040L-AA-0	ENERGUATE TRUST SERIES REGS 5.875% 05/03/27	D	08/10/2023	Various		500,467	550,000	575,700	523,875	38,272	(3,172)	0	35,100	0	558,975	0	(58,508)	(58,508)	25,222	05/03/2027	3.B FE
G31214-AA-0	ESIC SUKUK LTD SERIES EMTN 3.939% 07/30/24	D	08/10/2023	Goldman Sachs & Co		483,000	500,000	498,975	499,625	0	144	0	144	0	499,769	0	(16,769)	(16,769)	20,461	07/30/2024	2.C FE
G3705Q-AC-1	GACI FIRST INVESTMENT 5.250% 10/13/32	D	08/10/2023	Goldman Sachs & Co		200,622	200,000	209,400	209,369	0	(482)	0	(482)	0	208,887	0	(8,265)	(8,265)	8,779	10/13/2032	1.E FE
G3946K-AA-7	GOHL CAPITAL LTD 4.250% 01/24/27	D	08/10/2023	Goldman Sachs & Co		188,126	200,000	200,900	200,616	0	(87)	0	(87)	0	200,529	0	(12,403)	(12,403)	8,972	01/24/2027	2.B FE
G3R238-AB-9	GALAXY PIPELINE ASSETS SRIES REGS 1.750% 09/30/27	D	08/10/2023	Goldman Sachs & Co		335,634	364,684	338,428	341,031	0	3,334	0	3,334	0	344,365	0	(8,731)	(8,731)	5,567	09/30/2027	1.C FE
G3R238-AC-7	GALAXY PIPELINE ASSETS SERIES REGS 2.160% 03/31/34	D	08/10/2023	Goldman Sachs & Co		357,303	421,373	369,533	371,532	0	2,749	0	2,749	0	374,280	0	(16,977)	(16,977)	7,939	03/31/2034	1.C FE
G4690H-AN-2	HYSAN MTN LTD SERIES EMTN 2.820% 09/04/29	D	08/10/2023	Goldman Sachs & Co		293,988	340,000	334,829	336,261	0	316	0	316	0	336,578	0	(42,590)	(42,590)	9,055	09/04/2029	2.A FE
G47387-AA-6	ICD FUNDING LTD 4.625% 05/21/24	D	08/10/2023	Goldman Sachs & Co		766,787	780,000	820,635	793,727	0	(6,051)	0	(6,051)	0	787,676	0	(20,889)	(20,889)	26,355	05/21/2024	2.A Z
G54897-AA-4	LIMA METRO LINE 2 FIN LT SERIES REGS 5.875% 07/05/34	D	08/10/2023	Goldman Sachs & Co		391,186	399,679	424,920	184,294	0	(1,039)	0	(1,039)	0	417,823	0	(26,637)	(26,637)	13,124	07/05/2034	2.C
G54897-AA-4	LIMA METRO LINE 2 FIN LT SERIES REGS 5.875% 07/05/34	D	07/05/2023	Redemption 100.0000		6,432	6,432	6,838	2,966	0	(16)	0	(16)	0	6,725	0	(292)	(292)	170	07/05/2034	2.C
G55555-AT-6	LOGAN PROPERTY HOLDINGS 5.750% 01/14/25	D	08/10/2023	Various		45,000	600,000	96,000	96,000	0	0	0	0	0	96,000	0	(51,000)	(51,000)	0	01/14/2025	5.A Z
G5765U-AC-4	MAF SUKUK LTD 4.638% 05/14/29	D	08/10/2023	Goldman Sachs & Co		312,141	320,000	348,000	340,126	0	(1,767)	0	(1,767)	0	338,358	0	(26,218)	(26,218)	11,131	05/14/2029	2.B FE
G5874B-AE-0	MAR SUKUK LTD 2.210% 09/02/25	D	08/10/2023	Goldman Sachs & Co		187,206	200,000	203,500	202,007	0	(457)	0	(457)	0	201,550	0	(14,344)	(14,344)	4,199	09/02/2025	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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G5975L-AC-0	MELCO RESORTS FINANCE SERIES REGS 5.250% 04/26/26	D	08/10/2023	Various		704,700	750,000	703,492	659,874	40,782	0	0	40,782	0	700,656	0	4,044	4,044	31,500	04/26/2026	3.C FE
G7302V-HL-1	QNB FINANCE LTD SERIES EMTN 3.500% 03/28/24	D	08/10/2023	Goldman Sachs & Co		196,414	200,000	208,500	202,616	0	(1,296)	0	(1,296)	0	201,320	0	(4,906)	(4,906)	6,144	03/28/2024	1.E FE
G8115E-AC-1	SIAM COMMERCIAL BANK CAY SERIES GMTN 4.400% 02/11/29	D	08/10/2023	Goldman Sachs & Co		220,724	230,000	257,112	249,068	0	(1,782)	0	(1,782)	0	247,286	0	(26,562)	(26,562)	10,204	02/11/2029	2.B FE
G82016-AJ-8	SINOPEC GRP DEV 2018 SERIES 144A 3.680% 08/08/49	D	08/10/2023	Goldman Sachs & Co		205,529	270,000	284,607	283,688	0	(205)	0	(205)	0	283,483	0	(77,954)	(77,954)	10,102	08/08/2049	1.E FE
G87602-AA-9	TENGIZCHEVROIL FIN CO IN SERIES REGS 4.000% 08/15/26	D	08/10/2023	Goldman Sachs & Co		271,836	300,000	315,450	256,140	52,618	(1,480)	0	51,138	0	307,278	0	(35,442)	(35,442)	11,967	08/15/2026	3.A FE
G9367Z-AC-7	VIGOROUS CHAMP INTL LTD SERIES EMTN 4.250% 05/28/29	D	08/10/2023	Goldman Sachs & Co		222,833	250,000	272,063	265,808	0	(1,394)	0	(1,394)	0	264,414	0	(41,581)	(41,581)	7,556	05/28/2029	2.B FE
G9550B-AC-7	WEST CHINA CEMENT LTD 4.950% 07/08/26	D	08/10/2023	Goldman Sachs & Co		142,942	200,000	182,900	167,050	18,335	2,315	0	20,650	0	187,700	0	(44,758)	(44,758)	10,890	07/08/2026	3.B FE
G98149-AD-2	WYNN MACAU LTD SERIES REGS 5.500% 10/01/27	D	08/10/2023	Various		1,043,165	1,150,000	1,040,534	611,863	26,699	0	0	26,699	0	1,040,750	0	2,415	2,415	42,617	10/01/2027	4.A FE
G98149-AH-3	WYNN MACAU LTD SERIES REGS 5.625% 08/26/28	D	08/10/2023	Goldman Sachs & Co		177,920	200,000	208,000	170,818	34,162	(1,108)	0	33,054	0	203,871	0	(25,951)	(25,951)	10,875	08/26/2028	4.B FE
G9884T-AP-6	YUZHOU PROPERTIES CO LTD 8.375% 10/30/24	D	08/10/2023	Citigroup Global Markets		22,500	500,000	31,250	31,250	0	0	0	0	0	31,250	0	(8,750)	(8,750)	0	10/30/2024	5.C FE
L5788A-AA-9	JSM GLOBAL SARL SERIES REGS 4.750% 10/20/30	D	08/17/2023	Piper Jeffries & Co		26,000	200,000	174,101	133,250	77,091	(296)	35,944	40,851	0	174,101	0	(148,101)	(148,101)	0	10/20/2030	6. FE
L67359-AA-4	NEXA RESOURCES SA SERIES REGS 6.500% 01/18/28	D	08/10/2023	Goldman Sachs & Co		403,583	415,000	444,688	403,899	36,751	(2,983)	0	33,768	0	437,666	0	(34,083)	(34,083)	28,923	01/18/2028	3.B FE
M0152V-AB-9	TAQA ABU DHABI NATL ENER SERIES REGS 6.500% 10/27/36	D	08/10/2023	GOLDMAN SACHS		202,882	180,000	245,664	236,753	0	(1,992)	0	(1,992)	0	234,761	0	(31,880)	(31,880)	9,328	10/27/2036	1.D FE
M0153D-AA-0	ABU DHABI NATIONAL ENERG SERIES REGS 4.375% 06/22/26	D	08/10/2023	Goldman Sachs & Co		410,592	420,000	458,930	441,874	0	(3,750)	0	(3,750)	0	438,124	0	(27,532)	(27,532)	11,842	06/22/2026	1.D FE
M0R52W-AB-9	ABU DHABI CRUDE OIL SERIES REGS 4.600% 11/02/47	D	08/10/2023	Goldman Sachs & Co		381,704	420,000	425,023	421,411	0	(200)	0	(200)	0	421,212	0	(39,507)	(39,507)	12,021	11/02/2047	1.C FE
M1R786-BC-1	BANK LEUMI LE ISRAEL SERIES 144A 7.129% 07/18/33	D	08/10/2023	Goldman Sachs & Co		196,312	200,000	200,000	0	0	0	0	0	0	200,000	0	(3,688)	(3,688)	8,198	07/18/2033	2.B FE
M2851H-AA-2	DP WORLD LTD SERIES REGS 6.850% 07/02/37	D	08/10/2023	GOLDMAN SACHS		337,990	310,000	409,154	397,013	0	(2,739)	0	(2,739)	0	394,273	0	(56,283)	(56,283)	23,712	07/02/2037	2.B FE
M4289D-JB-8	ABU DHABI NATIONAL ENERG SERIES REGS 4.000% 10/03/49	D	08/10/2023	Goldman Sachs & Co		166,596	200,000	209,190	208,668	0	(119)	0	(119)	0	208,549	0	(41,953)	(41,953)	6,911	10/03/2049	1.D FE
M4R2A7-AC-2	ENERGEAN ISRAEL FINANCE 5.375% 03/30/28	D	08/10/2023	Goldman Sachs & Co		878,636	970,000	989,000	716,000	98,798	(1,750)	0	97,048	0	983,048	0	(104,412)	(104,412)	41,052	03/30/2028	3.C FE
M5R07D-AG-5	ISRAEL CHEMICALS LIMITED SERIES 144A 6.375% 05/31/38	D	08/10/2023	Goldman Sachs & Co		604,026	600,000	727,500	712,923	0	(3,339)	0	(3,339)	0	709,584	0	(105,558)	(105,558)	27,094	05/31/2038	2.C FE
M60170-AB-9	ISRAEL ELECTRIC CORP LTD SERIES REGS 7.875% 12/15/26	D	08/10/2023	GOLDMAN SACHS		262,213	250,000	327,375	303,425	0	(8,069)	0	(8,069)	0	295,355	0	(33,143)	(33,143)	13,070	12/15/2026	2.A FE
M6263A-AA-0	KUWAIT PROJECTS CO SPC L 4.500% 02/23/27	D	08/10/2023	Various		507,456	600,000	619,336	501,804	110,085	(1,663)	0	108,422	0	610,227	0	(102,771)	(102,771)	26,325	02/23/2027	3.C FE
M6263A-AC-6	KUWAIT PROJECTS CO SPC L 4.229% 10/29/26	D	08/10/2023	Various		783,276	909,000	938,002	781,129	145,068	(2,631)	0	142,437	0	923,567	0	(140,290)	(140,290)	30,433	10/29/2026	3.C FE
M63751-AC-1	KOC HOLDING AS SERIES REGS 6.500% 03/11/25	D	08/10/2023	Various		775,733	780,000	832,468	770,047	32,582	(6,963)	0	25,619	0	795,666	0	(19,933)	(19,933)	46,898	03/11/2025	4.B FE
M6746G-AB-2	LEVIATHAN BOND LTD SERIES 144A 6.125% 06/30/25	D	08/10/2023	Various		391,632	400,000	418,325	391,000	18,630	(2,558)	0	16,072	0	407,072	0	(15,440)	(15,440)	15,313	06/30/2025	3.C FE
M6846H-AK-9	MDGH GMTN BV SERIES REGS 3.700% 11/07/49	D	08/10/2023	Goldman Sachs & Co		156,584	200,000	206,180	205,809	0	(84)	0	(84)	0	205,725	0	(49,141)	(49,141)	5,694	11/07/2049	1.C FE
M7031A-BE-0	MIZRAHI TEFAHOT BANK LTD 3.077% 04/07/31	D	08/10/2023	Goldman Sachs & Co		205,374	235,000	235,000	235,000	0	0	0	0	0	235,000	0	(29,626)	(29,626)	6,186	04/07/2031	2.C FE
M75198-AB-3	OIL & GAS HOLDING SERIES REGS 8.375% 11/07/28	D	08/10/2023	Various		583,748	550,000	651,306	576,509	47,558	(6,770)	0	40,788	0	617,297	0	(33,549)	(33,549)	35,443	11/07/2028	4.A FE
M8237R-AA-2	SAUDI ARABIAN OIL CO SERIES REGS 4.250% 04/16/39	D	08/10/2023	Goldman Sachs & Co		1,570,519	1,810,000	1,986,210	1,972,310	0	(4,636)	0	(4,636)	0	1,967,674	0	(397,155)	(397,155)	63,677	04/16/2039	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
M8237R-AH-7	SAUDI ARABIAN OIL CO SERIES REGS 1.625% 11/24/25	D	08/10/2023	Goldman Sachs & Co		293,501	320,000	303,840	307,032	0	2,678	0	2,678	0	309,710	0	(16,210)	(16,210)	3,756	11/24/2025	1.E FE
M8903B-AS-1	TURKCELL ILETISIM HIZMET SERIES REGS 5.800% 04/11/28	D	08/10/2023	Various		567,959	615,000	623,610	528,839	91,785	(631)	0	91,154	0	619,993	0	(52,034)	(52,034)	30,022	04/11/2028	4.B FE
M8933F-LG-0	TURKIYE IS BANKASI A S SERIES REGS 6.125% 04/25/24	D	08/10/2023	Various		1,091,189	1,100,000	1,110,516	1,085,339	17,315	(1,242)	0	16,073	0	1,101,412	0	(10,223)	(10,223)	54,087	04/25/2024	4.C FE
N15516-AB-8	BRASKEM NETHERLANDS SERIES REGS 4.500% 01/10/28	D	07/12/2023	Various		238,410	259,000	261,062	260,450	0	(140)	0	(140)	0	260,310	0	(21,901)	(21,901)	11,785	01/10/2028	2.C FE
N15516-AD-4	BRASKEM NETHERLANDS SERIES REGS 4.500% 01/31/30	D	08/10/2023	Goldman Sachs & Co		380,711	445,000	377,880	0	0	2,457	0	2,457	0	380,337	0	374	374	10,791	01/31/2030	2.C FE
N15516-AG-7	BRASKEM NETHERLANDS SERIES REGS 7.250% 02/13/33	D	08/10/2023	Goldman Sachs & Co		232,922	240,000	237,000	0	0	40	0	40	0	237,040	0	(4,117)	(4,117)	8,748	02/13/2033	2.C FE
N57445-AA-1	MINEJESA CAPITAL BV SERIES REGS 4.625% 08/10/30	D	08/10/2023	Goldman Sachs & Co		731,480	800,000	848,000	829,905	0	(4,032)	0	(4,032)	0	825,873	0	(94,393)	(94,393)	37,411	08/10/2030	2.C FE
N6000D-AA-1	MONG DUONG FIN HLDGS BV SERIES REGS 5.125% 05/07/29	D	08/10/2023	Various		571,467	630,000	650,080	522,949	118,105	(2,288)	0	115,817	0	638,766	0	(67,299)	(67,299)	24,843	05/07/2029	3.B FE
N84413-CL-0	SYNGENTA FINANCE NV SERIES REGS 4.892% 04/24/25	D	08/10/2023	Various		529,351	540,000	584,818	561,896	0	(6,174)	0	(6,174)	0	555,722	0	(26,371)	(26,371)	21,280	04/24/2025	2.B FE
P0100V-AB-9	AEROPUERTOS DOMINICANOS SERIES REGS 6.750% 03/30/29	D	08/10/2023	Goldman Sachs & Co		575,504	590,000	532,003	532,003	0	0	0	0	0	532,003	0	43,501	43,501	24,780	03/30/2029	3.B FE
P05875-AB-8	AUTOPISTAS DEL SOL SA SERIES REGS 7.375% 12/30/30	D	08/10/2023	Various		400,132	442,320	442,506	395,876	45,722	(49)	0	45,673	0	441,549	0	(41,418)	(41,418)	20,298	12/30/2030	4.B FE
P13296-AL-5	BANCO INBURSA SERIES REGS 4.125% 06/06/24	D	08/10/2023	Goldman Sachs & Co		585,702	600,000	628,128	609,574	0	(4,100)	0	(4,100)	0	605,474	0	(19,772)	(19,772)	17,050	06/06/2024	2.B FE
P13296-AM-3	BANCO INBURSA SERIES REGS 4.375% 04/11/27	D	08/10/2023	Goldman Sachs & Co		473,530	500,000	541,875	529,603	0	(4,337)	0	(4,337)	0	525,266	0	(51,736)	(51,736)	18,411	04/11/2027	2.B FE
P13435-AC-9	BANCO INTERNAC DEL PERU SERIES REGS 3.250% 10/04/26	D	08/10/2023	Goldman Sachs & Co		451,606	489,000	465,255	464,627	0	3,661	0	3,661	0	468,288	0	(16,682)	(16,682)	13,685	10/04/2026	2.C FE
P13435-AD-7	BANCO INTERNAC DEL PERU SERIES REGS 4.000% 07/08/30	D	08/10/2023	Goldman Sachs & Co		506,567	550,000	552,480	496,100	55,548	(391)	0	55,157	0	551,257	0	(44,690)	(44,690)	24,200	07/08/2030	3.A FE
P1850N-AA-9	BRASKEM IDESA SAPI SERIES REGS 7.450% 11/15/29	D	08/10/2023	Various		397,781	580,000	601,870	457,765	136,777	(1,686)	0	135,091	0	592,857	0	(195,076)	(195,076)	32,287	11/15/2029	4.A FE
P2195V-AR-6	CELULOSA ARAUCO CONSTITU SERIES REGS 4.200% 01/29/30	D	08/10/2023	Goldman Sachs & Co		341,441	380,000	386,460	384,766	0	(378)	0	(378)	0	384,388	0	(42,947)	(42,947)	16,625	01/29/2030	2.C FE
P2205J-AQ-3	CENCOSUD SA SERIES REGS 4.375% 07/17/27	D	08/10/2023	Goldman Sachs & Co		564,924	600,000	577,500	585,158	0	1,834	0	1,834	0	586,992	0	(22,068)	(22,068)	28,219	07/17/2027	2.C FE
P2253T-JN-0	CEMEX SAB DE CV SERIES REGS 5.450% 11/19/29	D	08/10/2023	Goldman Sachs & Co		872,290	910,000	997,959	874,601	93,174	(10,629)	0	82,545	0	957,146	0	(84,857)	(84,857)	36,507	11/19/2029	3.A FE
P2253T-JS-9	CEMEX SAB DE CV SERIES REGS 5.125% Perpet.	D	08/10/2023	Goldman Sachs & Co		182,690	200,000	179,250	0	0	0	0	0	0	179,250	0	3,440	3,440	4,442	01/01/9999	4.B FE
P29853-AA-9	COMETA ENERGIA SA SERIES REGS 6.375% 04/24/35	D	08/10/2023	Goldman Sachs & Co		316,331	328,400	362,061	356,903	0	(757)	0	(757)	0	356,146	0	(39,815)	(39,815)	16,865	04/24/2035	2.C FE
P39198-AA-7	FERMACA ENTERPRISES S RL SERIES REGS 6.375% 03/30/38	D	08/10/2023	Goldman Sachs & Co		185,902	192,346	215,427	212,157	0	(902)	0	(902)	0	211,255	0	(25,352)	(25,352)	10,695	03/30/2038	2.C FE
P58072-AL-6	INVERSIONES CMPC SA SERIES REGS 4.375% 04/04/27	D	08/10/2023	Goldman Sachs & Co		764,064	800,000	847,400	829,374	0	(4,012)	0	(4,012)	0	825,362	0	(61,298)	(61,298)	30,139	04/04/2027	2.C FE
P6040K-AB-3	KALLPA GENERACION SA SERIES REGS 4.875% 05/24/26	D	08/10/2023	Goldman Sachs & Co		430,448	450,000	482,625	467,700	0	(3,330)	0	(3,330)	0	464,370	0	(33,923)	(33,923)	15,844	05/24/2026	2.C FE
P6629M-AA-0	MEXICO CITY ARPT TRUST SERIES REGS 4.250% 10/31/26	D	08/10/2023	Goldman Sachs & Co		189,696	200,000	193,460	195,835	0	623	0	623	0	196,458	0	(6,762)	(6,762)	6,706	10/31/2026	2.B FE
P6629M-AC-6	MEXICO CITY ARPT TRUST SERIES REGS 3.875% 04/30/28	D	08/10/2023	Goldman Sachs & Co		645,015	700,000	731,105	720,705	0	(2,344)	0	(2,344)	0	718,361	0	(73,346)	(73,346)	21,399	04/30/2028	2.B FE
P6629M-AD-4	MEXICO CITY ARPT TRUST SERIES REGS 5.500% 07/31/47	D	08/10/2023	Goldman Sachs & Co		792,950	960,000	917,200	916,106	0	254	0	254	0	916,360	0	(123,410)	(123,410)	54,853	07/31/2047	2.B FE
P7808B-AA-5	PETROLEOS DEL PERU SA SERIES REGS 4.750% 06/19/32	D	08/10/2023	Goldman Sachs & Co		306,360	400,000	356,400	309,160	50,038	1,933	0	51,971	0	361,131	0	(54,771)	(54,771)	12,803	06/19/2032	3.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
P7808B-AB-3	PETROLEOS DEL PERU SA 5.625% 06/19/47	D	08/10/2023	Goldman Sachs & Co		132,678	200,000	238,250	130,690	105,693	0	0	105,693	0	236,383	0	(103,705)	(103,705)	7,544	06/19/2047	3.B FE
P9367R-AG-6	TRANSPORT DE GAS PERU SERIES REGS 4.250% 04/30/28	D	08/10/2023	Mizuho Securities USA		414,413	430,000	463,540	448,422	0	(3,329)	0	(3,329)	0	445,092	0	(30,680)	(30,680)	14,417	04/30/2028	2.B FE
P9406G-AA-6	TRUST F 1401 SERIES REGS 5.250% 12/15/24	D	08/10/2023	Goldman Sachs & Co		196,712	200,000	219,460	207,423	0	(2,658)	0	(2,658)	0	204,765	0	(8,053)	(8,053)	6,971	12/15/2024	2.C FE
P98047-AC-0	VOLCAN CIA MINERA SAA CM SERIES REGS 4.375% 02/11/26	D	08/10/2023	Goldman Sachs & Co		220,994	336,000	273,172	0	0	5,449	0	5,449	0	278,620	0	(57,626)	(57,626)	11,848	02/11/2026	4.B FE
P9810X-AA-9	VTR COMUNICACIONES SPA SERIES REGS 5.125% 01/15/28	D	08/10/2023	Goldman Sachs & Co		177,450	300,000	277,137	186,316	90,821	0	0	90,821	0	277,137	0	(99,687)	(99,687)	16,614	01/15/2028	4.B FE
P98118-AA-3	VM HOLDING SA SERIES REGS 5.375% 05/04/27	D	08/10/2023	Various		258,492	275,000	295,935	257,469	31,410	(1,957)	0	29,453	0	286,922	0	(28,430)	(28,430)	11,497	05/04/2027	3.A FE
S25221-AV-4	ESKOM HOLDINGS SOC LTD SERIES REGS 6.350% 08/10/28	D	08/10/2023	Various		1,579,737	1,670,000	1,802,891	1,540,575	224,430	(9,197)	0	215,233	0	1,755,809	0	(176,072)	(176,072)	107,223	08/10/2028	3.C FE
V1541C-AA-1	CA MAGNUM HOLDINGS SERIES REGS 5.375% 10/31/26	D	08/10/2023	Goldman Sachs & Co		365,400	400,000	351,000	0	0	2,933	0	2,933	0	353,933	0	11,467	11,467	6,211	10/31/2026	4.A FE
V3855M-AA-5	GREENKO POWER II LTD SERIES REGS 4.300% 12/13/28	D	08/10/2023	Goldman Sachs & Co		366,981	417,375	361,609	0	0	2,966	0	2,966	0	364,575	0	2,406	2,406	12,015	12/13/2028	3.B FE
V6143X-AB-4	MTN MAURITIUS INVSTMENTS SERIES REGS 6.500% 10/13/26	D	08/10/2023	Various		687,078	700,000	788,250	698,342	55,994	(8,316)	0	47,678	0	746,021	0	(58,943)	(58,943)	38,043	10/13/2026	3.C FE
V6811P-AA-4	OFFICE CHERIFIEN DES PHO SERIES REGS 4.500% 10/22/25	D	08/10/2023	Goldman Sachs & Co		434,975	450,000	483,773	437,972	29,220	(3,668)	0	25,552	0	463,525	0	(28,550)	(28,550)	16,425	10/22/2025	3.A FE
V9667M-AA-0	VEDANTA RESOURCES SERIES REGS 13.875% 01/21/24	D	08/10/2023	Goldman Sachs & Co		418,991	460,000	482,425	400,611	68,391	(9,001)	0	59,390	0	460,000	0	(41,009)	(41,009)	67,903	01/21/2024	4.C FE
Y0606W-CA-6	BANGKOK BANK PCL HK SERIES REGS 3.733% 09/25/34	D	08/10/2023	Various		961,744	1,120,000	1,115,802	935,739	180,581	0	0	180,581	0	1,116,319	0	(154,575)	(154,575)	37,048	09/25/2034	3.A FE
Y06946-MQ-0	BANK OF EAST ASIA LTD SERIES EMTN 4.875% 04/22/32	D	08/10/2023	Goldman Sachs & Co		381,530	418,000	384,782	0	0	2,416	0	2,416	0	387,198	0	(5,668)	(5,668)	16,528	04/22/2032	2.C FE
Y202ER-AB-6	ABJA INVESTMENT CO 5.950% 07/31/24	D	08/10/2023	Goldman Sachs & Co		577,784	580,000	614,678	592,867	0	(4,935)	0	(4,935)	0	587,932	0	(10,147)	(10,147)	35,852	07/31/2024	2.C FE
Y2700R-AA-0	GENM CAPITAL LABUAN SERIES REGS 3.882% 04/19/31	D	08/10/2023	Goldman Sachs & Co		591,739	720,000	605,064	442,929	0	6,131	0	6,131	0	616,060	0	(24,321)	(24,321)	22,904	04/19/2031	2.C FE
Y2R27R-AB-5	DELHI INTL AIRPORT SERIES REGS 6.125% 10/31/26	D	08/10/2023	Goldman Sachs & Co		463,909	470,000	512,300	451,169	44,304	(3,846)	0	40,458	0	491,627	0	(27,718)	(27,718)	22,710	10/31/2026	4.B FE
Y44680-ML-0	JSW STEEL LTD 5.950% 04/18/24	D	08/10/2023	Goldman Sachs & Co		396,896	400,000	415,500	396,000	9,079	(2,388)	0	6,691	0	402,691	0	(5,795)	(5,795)	19,569	04/18/2024	3.B FE
Y44709-AF-3	KAZMUNAYGAS NATIONAL CO SERIES REGS 5.375% 04/24/30	D	08/10/2023	Goldman Sachs & Co		577,480	620,000	679,210	474,999	0	(3,879)	0	(3,879)	0	656,620	0	(79,139)	(79,139)	21,470	04/24/2030	2.B FE
Y458J4-AD-6	KASIKORNBANK PCL HK SERIES EMTN 3.343% 10/02/31	D	08/10/2023	Goldman Sachs & Co		670,725	750,000	764,745	658,631	100,008	(1,360)	0	98,648	0	757,279	0	(86,554)	(86,554)	21,730	10/02/2031	3.A FE
Y4596H-AC-1	KAZMUNAYGAS NATIONAL CO SERIES REGS 4.750% 04/19/27	D	08/10/2023	Goldman Sachs & Co		617,065	650,000	677,605	414,450	64,712	(2,337)	0	62,375	0	658,325	0	(41,261)	(41,261)	25,300	04/19/2027	3.A FE
Y4596H-AD-9	KAZMUNAYGAS NATIONAL CO SERIES REGS 5.750% 04/19/47	D	08/10/2023	Goldman Sachs & Co		172,362	210,000	160,574	160,574	0	0	0	0	0	160,574	0	11,787	11,787	9,895	04/19/2047	3.A FE
Y48585-DU-7	KEB HANA BANK 4.250% 10/14/24	D	08/10/2023	Goldman Sachs & Co		440,132	450,000	480,060	461,813	0	(4,034)	0	(4,034)	0	457,779	0	(17,648)	(17,648)	15,938	10/14/2024	2.A FE
Y62014-AA-6	NAKILAT INC SERIES REGS 6.067% 12/31/33	D	07/12/2023	Citibank		161,496	155,284	190,998	182,653	0	(1,323)	0	(1,323)	0	181,329	0	(19,834)	(19,834)	5,077	12/31/2033	1.D FE
Y64210-AA-8	OIL INDIA LTD 5.375% 04/17/24	D	08/10/2023	Goldman Sachs & Co		398,092	400,000	446,600	415,179	0	(7,209)	0	(7,209)	0	407,970	0	(9,878)	(9,878)	17,738	04/17/2024	2.C FE
Y68856-AT-3	PETRONAS CAPITAL LTD SERIES REGS 3.500% 04/21/30	D	08/10/2023	Goldman Sachs & Co		201,269	220,000	248,248	242,638	0	(1,866)	0	(1,866)	0	240,772	0	(39,502)	(39,502)	6,267	04/21/2030	1.G FE
Y7082R-JD-2	POWER FINANCE CORP LTD 4.500% 06/18/29	D	08/10/2023	Goldman Sachs & Co		1,257,512	1,350,000	1,416,846	1,398,639	0	(4,171)	0	(4,171)	0	1,394,468	0	(136,957)	(136,957)	39,825	06/18/2029	2.C FE
Y7123S-AY-4	BANK MANDIRI PT SERIES EMTN 3.750% 04/11/24	D	08/10/2023	Goldman Sachs & Co		512,236	520,000	517,400	519,112	0	425	0	425	0	519,537	0	(7,301)	(7,301)	16,413	04/11/2024	2.C FE
Y7138A-AB-6	PT PERTAMINA PERSERO SERIES REGS 6.500% 05/27/41	D	08/10/2023	Goldman Sachs & Co		207,142	200,000	258,600	253,348	0	(1,191)	0	(1,191)	0	252,157	0	(45,015)	(45,015)	9,281	05/27/2041	2.B FE
Y7140D-AA-8	PELABUHAN INDONESIA III SERIES REGS 4.875% 10/01/24	D	08/10/2023	Goldman Sachs & Co		247,415	250,000	271,750	258,451	0	(2,944)	0	(2,944)	0	255,507	0	(8,092)	(8,092)	10,596	10/01/2024	2.C FE
Y7140V-AA-8	SAKA ENERGI INDONESIA PT SERIES REGS 4.450% 05/05/24	D	07/21/2023	Call 99.2500		496,250	500,000	499,300	477,116	21,027	745	0	21,772	0	498,888	0	789	789	12,395	05/05/2024	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Y7140W-AC-2	INDONESIA ASAHAN ALUMINI SERIES REGS 6.530% 11/15/28	D	08/10/2023	Goldman Sachs & Co		551,718	540,000	671,162	635,553	0	(9,272)	0	(9,272)	0	626,282	0	(74,564)	(74,564)	26,349	11/15/2028	2.B FE
Y7140W-AF-5	INDONESIA ASAHAN ALUMINI SERIES REGS 5.450% 05/15/30	D	08/10/2023	Goldman Sachs & Co		201,438	207,000	208,553	208,449	0	(105)	0	(105)	0	208,344	0	(6,906)	(6,906)	8,430	05/15/2030	2.C FE
Y722RC-AA-4	REC LIMITED SERIES REGS 5.250% 11/13/23	D	08/10/2023	Goldman Sachs & Co		678,218	680,000	728,756	691,614	0	(8,279)	0	(8,279)	0	683,336	0	(5,117)	(5,117)	26,874	11/13/2023	2.C FE
Y7S650-LE-7	REC LTD SERIES EMTN 4.625% 03/22/28	D	08/10/2023	Goldman Sachs & Co		190,386	200,000	222,160	216,672	0	(1,848)	0	(1,848)	0	214,824	0	(24,438)	(24,438)	8,274	03/22/2028	2.C FE
Y8158K-AC-5	STATE OIL CO OF THE AZER 6.950% 03/18/30	D	08/10/2023	Goldman Sachs & Co		259,915	250,000	308,138	257,621	36,029	(3,262)	0	32,767	0	290,388	0	(30,473)	(30,473)	15,734	03/18/2030	3.C FE
Y81647-AE-2	STATE BANK INDIA LONDON SERIES REGS 4.375% 01/24/24	D	08/10/2023	Goldman Sachs & Co		327,700	330,000	349,338	335,348	0	(3,095)	0	(3,095)	0	332,252	0	(4,553)	(4,553)	15,240	01/24/2024	2.C FE
Y8564S-AE-2	THETA CAPITAL PTE LTD 6.750% 10/31/26	D	08/10/2023	Various		276,000	400,000	358,000	256,040	115,368	3,953	0	119,321	0	375,361	0	(99,361)	(99,361)	23,300	10/31/2026	5.A FE
Y8848X-AD-1	TML HOLDIINGS PTE LTD 5.500% 06/03/24	D	08/10/2023	Goldman Sachs & Co		325,733	330,000	339,900	319,275	12,723	(1,998)	0	10,725	0	330,000	0	(4,267)	(4,267)	12,655	06/03/2024	3.C FE
Y8848X-AE-9	TML HOLDINGS PTE LTD 4.350% 06/09/26	D	08/10/2023	Goldman Sachs & Co		279,720	300,000	276,000	0	0	2,275	0	2,275	0	278,275	0	1,445	1,445	8,881	06/09/2026	3.B FE
Y8850A-AA-2	TNB GLOBAL VENTURES CAP SERIES EMTN 3.244% 10/19/26	D	08/10/2023	Goldman Sachs & Co		318,322	340,000	364,480	355,218	0	(2,403)	0	(2,403)	0	352,815	0	(34,494)	(34,494)	9,038	10/19/2026	2.A FE
Y8T6JP-AA-4	SOUTHERN GAS CORRIDOR SERIES REGS 6.875% 03/24/26	D	08/10/2023	Goldman Sachs & Co		505,655	500,000	594,650	511,910	39,993	(9,511)	0	30,482	0	542,392	0	(36,737)	(36,737)	30,556	03/24/2026	3.A FE
Y9T10P-5L-5	UNITED OVERSEAS BANK LTD SERIES GMTN 1.750% 03/16/31	D	08/10/2023	Goldman Sachs & Co		269,361	300,000	273,870	274,872	0	1,695	0	1,695	0	276,567	0	(7,206)	(7,206)	4,783	03/16/2031	2.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						126,980,085	139,924,545	138,392,338	113,365,478	5,131,613	75,214	101,553	5,105,274	0	137,310,225	0	(10,364,613)	(10,364,613)	5,170,121	XXX	XXX
857477-BA-0	STATE STREET CORP SERIES H 5.625% Perpet.		08/04/2023	J P Morgan		673,673	700,000	727,930	727,930	0	0	0	0	0	727,930	0	(54,257)	(54,257)	25,484	01/01/9999	2.A FE
949746-RG-8	WELLS FARGO & COMPANY SERIES S 5.900% Perpet.		08/15/2023	UBS Securities Inc		1,578,400	1,600,000	1,725,280	1,725,280	0	0	0	0	0	1,725,280	0	(146,880)	(146,880)	63,458	01/01/9999	2.B FE
05973K-AB-3	BANCO MERCANTIL DE NORTE SERIES 144A 6.625% Perpet.	D	08/10/2023	Goldman Sachs & Co		326,434	405,000	405,000	335,047	69,953	0	0	69,953	0	405,000	0	(78,566)	(78,566)	21,614	01/01/9999	3.C FE
06000B-AA-0	BANGKOK BANK PCL HK SERIES 144A 5.000% Perpet.	D	08/10/2023	Goldman Sachs & Co		409,403	430,000	430,000	407,424	22,576	0	0	22,576	0	430,000	0	(20,597)	(20,597)	19,171	01/01/9999	3.A FE
40415F-AA-9	HDFC BANK LTD SERIES 144A 3.700% Perpet.	D	08/10/2023	Goldman Sachs & Co		738,741	845,000	845,000	725,010	119,990	0	0	119,990	0	845,000	0	(106,259)	(106,259)	30,310	01/01/9999	3.C FE
AP7853-58-7	FRANSHION BRILLIANT LTD 4.875% Perpet.	D	08/10/2023	Citigroup Global Markets		679,000	700,000	612,500	543,743	68,758	0	0	68,758	0	612,500	0	66,500	66,500	26,352	01/01/9999	3.B FE
G1927N-AA-8	CAS CAPITAL NO1 LTD HYB 4.000% Perpet.	D	08/10/2023	Goldman Sachs & Co		666,000	800,000	800,000	619,872	180,128	0	0	180,128	0	800,000	0	(134,000)	(134,000)	34,844	01/01/9999	3.B FE
Y71197-AV-2	PT BANK TABUNGAN NEGARA HYB 4.200% 01/23/25	D	08/10/2023	Various		565,278	600,000	603,363	558,300	43,189	(435)	0	42,754	0	601,054	0	(35,776)	(35,776)	26,670	01/23/2025	3.C FE
Y7457Q-AA-6	BANK NEGARA INDONESIA SERIES EMTN HYB 3.750% 03/30/26	D	08/10/2023	Goldman Sachs & Co		468,000	500,000	473,750	273,033	16,293	2,681	0	18,974	0	478,507	0	(10,507)	(10,507)	12,604	03/30/2026	3.B FE
Y884CK-AA-0	TMB THANACHART BANK PLC SERIES EMTN HYB 4.900% Perpet.	D	08/10/2023	Goldman Sachs & Co		283,728	295,000	296,475	269,706	26,769	0	0	26,769	0	296,475	0	(12,747)	(12,747)	10,119	01/01/9999	3.C FE
Y9700W-AA-4	WOORI BANK SERIES REGS HYB 4.250% Perpet.	D	08/10/2023	Various		1,205,838	1,250,000	1,264,370	1,264,370	0	0	0	0	0	1,264,370	0	(58,533)	(58,533)	45,747	01/01/9999	2.C FE
1309999999. Subtotal - Bonds - Hybrid Securities						7,594,495	8,125,000	8,183,668	7,449,715	547,656	2,246	0	549,902	0	8,186,116	0	(591,622)	(591,622)	316,373	XXX	XXX
000000-00-0	RANGE PARENT INC FIRST-OUT NEW MONEY TERM LOAN 0.000% 02/28/27		07/01/2023	Redemption 100.0000		119	119	119	0	0	0	0	0	0	119	0	0	0	5	02/28/2027	4.C FE
000000-00-0	ROBERTSHAW US HOLDING CORP FKA SECOND-OUT TERM LOAN 0.000% 02/28/27		07/01/2023	Redemption 100.0000		514	514	274	0	0	8	42	(34)	0	274	0	240	240	9	02/28/2027	5.B Z
000000-00-0	Precision Medicine Group, LLC Initial Term Loan 8.652% 10/30/27		07/06/2023	Tax Free Exchange		92,536	97,014	92,262	90,465	3,487	126	1,542	2,071	0	92,536	0	0	0	522	10/30/2027	4.C FE
000000-00-0	AL GCX Holdings LLC Initial Term Loan - 05/23/2022 0.000% 05/23/29		09/21/2023	Redemption 100.0000		1,121	1,121	1,062	0	0	1	1	0	0	1,062	0	59	59	42	05/23/2029	4.C FE
000000-00-0	PROJECT LEOPARD HOLDINGS, INC Tranche B-1 Term Loan 0.000% 06/13/29		09/29/2023	Redemption 100.0000		34	34	31	30	1	0	1	0	0	31	0	3	3	27	06/13/2029	4.C FE
00241Y-AS-3	AVSC HOLDING CORP 2020 B-2 Term loan 0.000% 12/13/25		07/01/2023	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	994	12/13/2025	5.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
04270Y-AB-6	STIPHOUT FINANCE B.V. Dollar Incremental Term Loan 0.000% 10/26/25		08/29/2023	GOLDMAN SACHS		1,609	1,617	1,608	1,595	17	282	0	299	0	1,894	0	(285)	(285)	18,115	10/26/2025	4.B FE
04270Y-AB-6	STIPHOUT FINANCE B.V. Dollar Incremental Term Loan 0.000% 10/26/25		08/29/2023	Redemption 100.0000		(1,617)	(1,617)	(1,608)	(1,595)	(17)	0	0	(17)	0	(1,612)	0	(5)	(5)	0	10/26/2025	4.B FE
05349U-BE-1	AVAYA HOLDINGS CORP TRANCHE B-3 TERM LOAN 6.445% 12/15/27		07/01/2023	Direct		23,744	26,382	6,569	16,291	7,635	99	17,456	(9,722)	0	6,569	0	17,174	17,174	388	12/15/2027	6. FE
05549D-AK-4	Aveanna Healthcare LLC 2021 Term Loan 0.000% 06/30/28		08/15/2023	Direct		0	7,491	6,441	(45,794)	0	1	1,018	(1,017)	0	6,441	0	(6,441)	(6,441)	30,170	06/30/2028	4.C FE
20716L-AG-1	Confluent Health LLC Term Loan B 0.000% 10/27/28		07/01/2023	Direct		221,124	269,664	220,450	189,577	30,997	(291)	39,198	(8,492)	0	220,450	0	674	674	5,005	10/27/2028	4.C FE
20716L-AG-1	Confluent Health LLC Term Loan B 0.000% 10/27/28		07/18/2023	Redemption 100.0000		(1,159)	(1,159)	(948)	(992)	(162)	331	124	45	0	(948)	0	(212)	(212)	16	10/27/2028	4.C FE
22834K-AB-7	CROWN FINANCE US INC INITIAL DOLLAR TRANCHE 7.931% 02/07/25		07/31/2023	Direct		1,706	656,143	103,281	123,687	81,270	0	101,672	(20,402)	0	103,285	0	(101,579)	(101,579)	0	02/07/2025	6. FE
27580C-AF-1	East West Manufacturing LLC Initial Term Loan 11.402% 01/05/29		07/20/2023	Direct		(412)	(531)	(468)	(497)	(30)	59	0	29	0	(468)	0	56	56	7,358	01/05/2029	4.C FE
27580C-AF-1	East West Manufacturing LLC Initial Term Loan 11.402% 01/05/29		07/01/2023	Redemption 100.0000		531	531	468	497	30	(59)	0	(29)	0	468	0	64	64	19	01/05/2029	4.C FE
46583D-AG-4	Orchid Merger Sub II LLC Initial Term Loan 0.000% 05/12/27		09/29/2023	Redemption 100.0000		5,756	5,756	4,224	5,037	433	16	1,262	(813)	0	4,224	0	1,533	1,533	430	05/12/2027	4.A FE
50179J-AB-4	US LBM Holdings LLC Initial Term Loan 0.000% 12/09/27		07/01/2023	Redemption 100.0000		2	2	2	1	0	0	0	0	0	2	0	0	0	10,396	12/09/2027	4.C FE
62014T-AB-6	Confluent Health LLC Delayed Draw Term Loan 0.000% 10/27/28		07/01/2023	Tax Free Exchange		39,365	48,153	39,365	41,211	6,738	9	8,593	(1,846)	0	39,365	0	0	0	662	10/27/2028	4.C FE
63530V-AJ-7	NATIONAL CINEMDEIA, LLC INITIAL TERM LOAN 0.000% 06/15/25		08/22/2023	JPMorgan Chase		3,927	13,781	3,508	3,508	0	0	0	0	0	3,508	0	420	420	551	06/15/2025	6. FE
64859T-AB-0	New SK Holdco Sub LLC New Term Loan - 12/22/2020 0.000% 06/30/27		07/29/2023	Various		177	0	0	(681,075)	0	1,240	0	1,240	0	1,240	0	(1,063)	(1,063)	38,094	06/30/2027	5.B FE
64859T-AB-0	New SK Holdco Sub LLC New Term Loan - 12/22/2020 0.000% 06/30/27		07/29/2023	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	30	06/30/2027	5.B FE
72814C-AF-5	NATIONAL CINEMEDIA LLC New Incremental Loan 6.659% 12/20/24		08/04/2023	Direct		10,535	38,660	10,277	10,277	0	0	0	0	0	10,277	0	258	258	3,671	12/20/2024	3.B FE
74028H-AE-5	Precision Medicine Group, LLC Initial Term Loan 0.000% 11/18/27		07/11/2023	Direct		105,190	111,312	106,055	0	0	0	0	0	0	106,055	0	(865)	(865)	0	11/18/2027	4.C FE
74028H-AE-5	Precision Medicine Group, LLC Initial Term Loan 0.000% 11/18/27		07/10/2023	Redemption 100.0000		2,099	2,099	1,999	0	0	0	0	0	0	1,999	0	100	100	0	11/18/2027	4.C FE
78571Y-BG-4	SABRE GLBL INC 2021 Other Term B-2 Loan 0.000% 12/17/27		07/13/2023	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	11	12/17/2027	4.C FE
84762N-BP-5	Precision Medicine Group, LLC Amd No 1 Refinancing DDTL 0.000% 11/18/27		07/05/2023	Tax Free Exchange		20,073	21,204	20,073	4,082	295	0	164	131	0	20,073	0	0	0	811	11/18/2027	3.A FE
84857H-AX-8	Refficiency Holdings LLC Delay Delayed Draw Term Loan 0.000% 12/16/27		08/24/2023	Direct		91,425	94,903	91,425	21,869	303	123	0	426	0	91,548	0	(123)	(123)	0	12/16/2027	3.C FE
86880N-AX-1	SURGERY CENTER HOLDINGS INC TERM LOAN 9.198% 08/31/26		08/24/2023	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	14,211	08/31/2026	4.C FE
94935R-AE-3	ICU Medical Inc Tranche B Term Loan 0.000% 12/15/28		08/19/2023	Wells Fargo		0	0	0	0	0	48	0	48	0	48	0	(48)	(48)	3,757	12/15/2028	3.B FE
94935R-AE-3	ICU Medical Inc Tranche B Term Loan 0.000% 12/15/28		08/19/2023	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	19	12/15/2028	3.C FE
G2300H-AB-4	COMET BIDCO LIMITED FACILITY B2 10.684% 10/06/24		07/06/2023	Direct		895,678	895,678	748,728	631,267	249,638	819	141,909	108,548	0	748,728	0	146,951	146,951	53,287	10/06/2024	5.A FE
L5137L-AH-8	INTELSAT JACKSON HOLDINGS SA TRANCHE B5 TERM LOAN 6.625% 01/14/24		08/23/2023	Redemption 0.0000		(1,683)	0	0	0	0	0	0	0	0	0	0	(1,683)	(1,683)	(3)	01/14/2024	5.B 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
X2R20P-AA-9	ENERGO PRO AS SERIES 144A 8.500% 02/04/27		08/10/2023	Goldman Sachs & Co		288,717	300,000	300,000	273,244	26,756	0	0	26,756	0	300,000	0	(11,283)	(11,283)	17,283	02/04/2027	4.A FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,801,111	2,588,871	1,755,197	682,685	407,391	2,812	312,982	97,221	0	1,757,168	0	43,945	43,945	205,880	XXX	XXX
2509999997. Total - Bonds - Part 4						320,727,092	347,350,541	345,867,171	278,036,507	10,727,445	(252,636)	442,224	10,032,585	0	340,401,564	0	(19,708,945)	(19,708,945)	13,292,868	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						320,727,092	347,350,541	345,867,171	278,036,507	10,727,445	(252,636)	442,224	10,032,585	0	340,401,564	0	(19,708,945)	(19,708,945)	13,292,868	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	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						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
000000-00-0	ULTRA PETROLEUM CORP		07/01/2023	Direct	10,374.000	286,188		111,999	268,427	(156,429)	0	0	(156,429)	0	111,999	0	174,189	174,189	0		
000000-00-0	UP ENERGY LLC Common Shares		07/01/2023	Direct	27,111.000	747,911		50,557	548,998	100,582	0	599,023	(498,441)	0	50,557	0	697,355	697,355	0		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,034,099	XXX	162,556	817,425	(55,847)	0	599,023	(654,870)	0	162,556	0	871,544	871,544	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						1,034,099	XXX	162,556	817,425	(55,847)	0	599,023	(654,870)	0	162,556	0	871,544	871,544	0	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						1,034,099	XXX	162,556	817,425	(55,847)	0	599,023	(654,870)	0	162,556	0	871,544	871,544	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						1,034,099	XXX	162,556	817,425	(55,847)	0	599,023	(654,870)	0	162,556	0	871,544	871,544	0	XXX	XXX
6009999999 - Totals						321,761,191	XXX	346,029,727	278,853,932	10,671,598	(252,636)	1,041,247	9,377,715	0	340,564,120	0	(18,837,401)	(18,837,401)	13,292,868	XXX	XXX

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
912803-GC-1	UNITED STATES OF AMERICA BOND ZERO CPN 15/NOV/2051 USD 100		1.A	31,491	31,491	11/15/2051
912803-GK-3	UNITED STATES OF AMERICA BOND ZERO CPN 15/AUG/2052 USD 100		1.A	20,954	20,954	08/15/2052
912803-GS-6	UNITED STATES OF AMERICA BOND ZERO CPN 15/MAY/2053 USD 100		1.A	11,363	11,363	05/15/2053
912810-ET-1	UNITED STATES OF AMERICA BOND FIXED 7.625% 15/FEB/2025 USD 100		1.A	4,806	4,806	02/15/2025
912810-QH-4	UNITED STATES OF AMERICA BOND FIXED 4.375% 15/MAY/2040 USD 100		1.A	11,124	11,124	05/15/2040
912810-QQ-4	UNITED STATES OF AMERICA BOND FIXED 4.375% 15/MAY/2041 USD 100		1.A	22,117	22,117	05/15/2041
912810-QS-0	UNITED STATES OF AMERICA BOND FIXED 3.75% 15/AUG/2041 USD 100		1.A	27,757	27,757	08/15/2041
912810-QT-8	UNITED STATES OF AMERICA BOND FIXED 3.125% 15/NOV/2041 USD 100		1.A	4,060	4,060	11/15/2041
912810-QW-1	UNITED STATES OF AMERICA BOND FIXED 3% 15/MAY/2042 USD 100		1.A	10,773	10,773	05/15/2042
912810-QZ-4	UNITED STATES OF AMERICA BOND FIXED 3.125% 15/FEB/2043 USD 100		1.A	2,140	2,140	02/15/2043
912810-RA-8	UNITED STATES OF AMERICA BOND FIXED 0.625% 15/FEB/2043 USD 100		1.A	9,674	9,674	02/15/2043
912810-RB-6	UNITED STATES OF AMERICA BOND FIXED 2.875% 15/MAY/2043 USD 100		1.A	14,015	14,015	05/15/2043
912810-RC-4	UNITED STATES OF AMERICA BOND FIXED 3.625% 15/AUG/2043 USD 100		1.A	3,461	3,461	08/15/2043
912810-RE-0	UNITED STATES OF AMERICA BOND FIXED 3.625% 15/FEB/2044 USD 100		1.A	19,336	19,336	02/15/2044
912810-RT-7	UNITED STATES OF AMERICA BOND FIXED 2.25% 15/AUG/2046 USD 100		1.A	6,412	6,412	08/15/2046
912810-RV-2	UNITED STATES OF AMERICA BOND FIXED 3% 15/FEB/2047 USD 100		1.A	3,667	3,667	02/15/2047
912810-RY-6	UNITED STATES OF AMERICA BOND FIXED 2.75% 15/AUG/2047 USD 100		1.A	2,824	2,824	08/15/2047
912810-SA-7	UNITED STATES OF AMERICA BOND FIXED 3% 15/FEB/2048 USD 100		1.A	8,155	8,155	02/15/2048
912810-SD-1	UNITED STATES OF AMERICA BOND FIXED 3% 15/AUG/2048 USD 100		1.A	6,109	6,109	08/15/2048
912810-SH-2	UNITED STATES OF AMERICA BOND FIXED 2.875% 15/MAY/2049 USD 100		1.A	14,215	14,215	05/15/2049
912810-SJ-8	UNITED STATES OF AMERICA BOND FIXED 2.25% 15/AUG/2049 USD 100		1.A	2,599	2,599	08/15/2049
912810-SK-5	UNITED STATES OF AMERICA BOND FIXED 2.375% 15/NOV/2049 USD 100		1.A	15,319	15,319	11/15/2049
912810-SL-3	UNITED STATES OF AMERICA BOND FIXED 2% 15/FEB/2050 USD 100		1.A	20,301	20,301	02/15/2050
912810-SN-9	UNITED STATES OF AMERICA BOND FIXED 1.25% 15/MAY/2050 USD 100		1.A	7,707	7,707	05/15/2050
912810-SP-4	UNITED STATES OF AMERICA BOND FIXED 1.375% 15/AUG/2050 USD 100		1.A	4,693	4,693	08/15/2050
912810-SQ-2	UNITED STATES OF AMERICA BOND FIXED 1.125% 15/AUG/2040 USD 100		1.A	9,476	9,476	08/15/2040
912810-SR-0	UNITED STATES OF AMERICA BOND FIXED 1.125% 15/MAY/2040 USD 100		1.A	5,599	5,599	05/15/2040
912810-ST-6	UNITED STATES OF AMERICA BOND FIXED 1.375% 15/NOV/2040 USD 100		1.A	5,466	5,466	11/15/2040
912810-SW-9	UNITED STATES OF AMERICA BOND FIXED 1.875% 15/FEB/2041 USD 100		1.A	13,941	13,941	02/15/2041
912810-SX-7	UNITED STATES OF AMERICA BOND FIXED 2.375% 15/MAY/2051 USD 100		1.A	30,861	30,861	05/15/2051
912810-SY-5	UNITED STATES OF AMERICA BOND FIXED 2.25% 15/MAY/2041 USD 100		1.A	10,248	10,248	05/15/2041
912810-SZ-2	UNITED STATES OF AMERICA BOND FIXED 2% 15/AUG/2051 USD 100		1.A	8,206	8,206	08/15/2051
912810-TC-2	UNITED STATES OF AMERICA BOND FIXED 2% 15/NOV/2041 USD 100		1.A	25,792	25,792	11/15/2041
912810-TD-0	UNITED STATES OF AMERICA BOND FIXED 2.25% 15/FEB/2052 USD 100		1.A	14,126	14,126	02/15/2052
912810-TH-1	UNITED STATES OF AMERICA BOND FIXED 3.25% 15/MAY/2042 USD 100		1.A	53,760	53,760	05/15/2042
912810-TK-4	UNITED STATES OF AMERICA BOND FIXED 3.375% 15/AUG/2042 USD 100		1.A	18,765	18,765	08/15/2042
912810-TM-0	UNITED STATES OF AMERICA BOND FIXED 4% 15/NOV/2042 USD 100		1.A	3,745	3,745	11/15/2042
912810-TR-9	UNITED STATES OF AMERICA BOND FIXED 3.625% 15/MAY/2053 USD 100		1.A	3,001	3,001	05/15/2053
912828-2A-7	UNITED STATES OF AMERICA NOTES FIXED 1.5% 15/AUG/2026 USD 100		1.A	14,135	14,135	08/15/2026
912828-2R-0	UNITED STATES OF AMERICA NOTES FIXED 2.25% 15/AUG/2027 USD 100		1.A	4,222	4,222	08/15/2027
912828-3F-5	UNITED STATES OF AMERICA NOTES FIXED 2.25% 15/NOV/2027 USD 100		1.A	32,155	32,155	11/15/2027
912828-3P-3	UNITED STATES OF AMERICA NOTES FIXED 2.25% 31/DEC/2024 USD 100		1.A	2,980	2,980	12/31/2024
912828-3W-8	UNITED STATES OF AMERICA NOTES FIXED 2.75% 15/FEB/2028 USD 100		1.A	5,983	5,983	02/15/2028
912828-4M-9	UNITED STATES OF AMERICA NOTES FIXED 2.875% 30/APR/2025 USD 100		1.A	22,541	22,541	04/30/2025
912828-4V-9	UNITED STATES OF AMERICA NOTES FIXED 2.875% 15/AUG/2028 USD 100		1.A	13,435	13,435	08/15/2028
912828-4Z-0	UNITED STATES OF AMERICA NOTES FIXED 2.75% 31/AUG/2025 USD 100		1.A	9,302	9,302	08/31/2025
912828-5M-8	UNITED STATES OF AMERICA NOTES FIXED 3.125% 15/NOV/2028 USD 100		1.A	2,781	2,781	11/15/2028
912828-6B-1	UNITED STATES OF AMERICA NOTES FIXED 2.625% 15/FEB/2029 USD 100		1.A	55,132	55,132	02/15/2029
912828-6F-2	UNITED STATES OF AMERICA NOTES FIXED 2.5% 28/FEB/2026 USD 100		1.A	3,926	3,926	02/28/2026
912828-6T-2	UNITED STATES OF AMERICA NOTES FIXED 2.375% 15/MAY/2029 USD 100		1.A	11,147	11,147	05/15/2029
912828-G3-8	UNITED STATES OF AMERICA NOTES FIXED 2.25% 15/NOV/2024 USD 100		1.A	33,715	33,715	11/15/2024
912828-J2-7	UNITED STATES OF AMERICA NOTES FIXED 2% 15/FEB/2025 USD 100		1.A	3,985	3,985	02/15/2025
912828-K7-4	UNITED STATES OF AMERICA NOTES FIXED 2% 15/AUG/2025 USD 100		1.A	2,187	2,187	08/15/2025
912828-M5-6	UNITED STATES OF AMERICA NOTES FIXED 2.25% 15/NOV/2025 USD 100		1.A	35,633	35,633	11/15/2025
912828-R3-6	UNITED STATES OF AMERICA NOTES FIXED 1.625% 15/MAY/2026 USD 100		1.A	5,128	5,128	05/15/2026
912828-U2-4	UNITED STATES OF AMERICA NOTES FIXED 2% 15/NOV/2026 USD 100		1.A	7,712	7,712	11/15/2026
912828-V4-9	UNITED STATES OF AMERICA NOTES FIXED 0.375% 15/JAN/2027 USD 100		1.A	27,265	27,265	01/15/2027
912828-X8-8	UNITED STATES OF AMERICA NOTES FIXED 2.375% 15/MAY/2027 USD 100		1.A	3,175	3,175	05/15/2027
912828-XB-1	UNITED STATES OF AMERICA NOTES FIXED 2.125% 15/MAY/2025 USD 100		1.A	11,089	11,089	05/15/2025
912828-YG-9	UNITED STATES OF AMERICA NOTES FIXED 1.625% 30/SEP/2026 USD 100		1.A	7,867	7,867	09/30/2026
912828-YL-8	UNITED STATES OF AMERICA NOTES FIXED 0.125% 15/OCT/2024 USD 100		1.A	17,281	17,281	10/15/2024
912828-YS-3	UNITED STATES OF AMERICA NOTES FIXED 1.75% 15/NOV/2029 USD 100		1.A	9,063	9,063	11/15/2029
912828-YU-8	UNITED STATES OF AMERICA NOTES FIXED 1.625% 30/NOV/2026 USD 100		1.A	2,406	2,406	11/30/2026
912828-YY-0	UNITED STATES OF AMERICA NOTES FIXED 1.75% 31/DEC/2024 USD 100		1.A	1,014	1,014	12/31/2024
912828-Z7-8	UNITED STATES OF AMERICA NOTES FIXED 1.5% 31/JAN/2027 USD 100		1.A	2,288	2,288	01/31/2027
912828-Z9-4	UNITED STATES OF AMERICA NOTES FIXED 1.5% 15/FEB/2030 USD 100		1.A	26,739	26,739	02/15/2030
912828-ZF-0	UNITED STATES OF AMERICA NOTES FIXED 0.5% 31/MAR/2025 USD 100		1.A	2,158	2,158	03/31/2025
912828-ZN-3	UNITED STATES OF AMERICA NOTES FIXED 0.5% 30/APR/2027 USD 100		1.A	5,175	5,175	04/30/2027
912828-ZQ-6	UNITED STATES OF AMERICA NOTES FIXED 0.625% 15/MAY/2030 USD 100		1.A	16,052	16,052	05/15/2030
912828-ZV-5	UNITED STATES OF AMERICA NOTES FIXED 0.5% 30/JUN/2027 USD 100		1.A	2,371	2,371	06/30/2027
91282C-AB-7	UNITED STATES OF AMERICA NOTES FIXED 0.25% 31/JUL/2025 USD 100		1.A	6,343	6,343	07/31/2025
91282C-AE-1	UNITED STATES OF AMERICA NOTES FIXED 0.625% 15/AUG/2030 USD 100		1.A	14,294	14,294	08/15/2030
91282C-AJ-0	UNITED STATES OF AMERICA NOTES FIXED 0.25% 31/AUG/2025 USD 100		1.A	1,853	1,853	08/31/2025
91282C-AL-5	UNITED STATES OF AMERICA NOTES FIXED 0.375% 30/SEP/2027 USD 100		1.A	9,531	9,531	09/30/2027
91282C-AM-3	UNITED STATES OF AMERICA NOTES FIXED 0.25% 30/SEP/2025 USD 100		1.A	13,375	13,375	09/30/2025
91282C-AT-8	UNITED STATES OF AMERICA NOTES FIXED 0.25% 31/OCT/2025 USD 100		1.A	17,592	17,592	10/31/2025
91282C-AV-3	UNITED STATES OF AMERICA NOTES FIXED 0.875% 15/NOV/2030 USD 100		1.A	28,356	28,356	11/15/2030
91282C-BB-6	UNITED STATES OF AMERICA NOTES FIXED 0.625% 31/DEC/2027 USD 100		1.A	19,493	19,493	12/31/2027
91282C-BC-4	UNITED STATES OF AMERICA NOTES FIXED 0.375% 31/DEC/2025 USD 100		1.A	2,922	2,922	12/31/2025
91282C-BH-3	UNITED STATES OF AMERICA NOTES FIXED 0.375% 31/JAN/2026 USD 100		1.A	2,078	2,078	01/31/2026
91282C-BJ-9	UNITED STATES OF AMERICA NOTES FIXED 0.75% 31/JAN/2028 USD 100		1.A	27,315	27,315	01/31/2028
91282C-BL-4	UNITED STATES OF AMERICA NOTES FIXED 1.125% 15/FEB/2031 USD 100		1.A	18,874	18,874	02/15/2031
91282C-BQ-3	UNITED STATES OF AMERICA NOTES FIXED 0.5% 28/FEB/2026 USD 100		1.A	17,862	17,862	02/28/2026
91282C-BS-9	UNITED STATES OF AMERICA NOTES FIXED 1.25% 31/MAR/2028 USD 100		1.A	12,403	12,403	03/31/2028
91282C-BZ-3	UNITED STATES OF AMERICA NOTES FIXED 1.25% 30/APR/2028 USD 100		1.A	8,768	8,768	04/30/2028
91282C-CB-5	UNITED STATES OF AMERICA NOTES FIXED 1.625% 15/MAY/2031 USD 100		1.A	29,853	29,853	05/15/2031
91282C-CE-9	UNITED STATES OF AMERICA NOTES FIXED 1.25% 31/MAY/2028 USD 100		1.A	29,379	29,379	05/31/2028
91282C-CH-2	UNITED STATES OF AMERICA NOTES FIXED 1.25% 30/JUN/2028 USD 100		1.A	7,633	7,633	06/30/2028
91282C-CJ-8	UNITED STATES OF AMERICA NOTES FIXED 0.875% 30/JUN/2026 USD 100		1.A	2,911	2,911	06/30/2026
91282C-CS-8	UNITED STATES OF AMERICA NOTES FIXED 1.25% 15/AUG/2031 USD 100		1.A	35,979	35,979	08/15/2031
91282C-CV-1	UNITED STATES OF AMERICA NOTES FIXED 1.125% 31/AUG/2028 USD 100		1.A	16,125	16,125	08/31/2028
91282C-CW-9	UNITED STATES OF AMERICA NOTES FIXED 0.75% 31/AUG/2026 USD 100		1.A	4,108	4,108	08/31/2026
91282C-CY-5	UNITED STATES OF AMERICA NOTES FIXED 1.25% 30/SEP/2028 USD 100		1.A	13,742	13,742	09/30/2028
91282C-CZ-2	UNITED STATES OF AMERICA NOTES FIXED 0.875% 30/SEP/2026 USD 100		1.A	12,400	12,400	09/30/2026
91282C-DF-5	UNITED STATES OF AMERICA NOTES FIXED 1.375% 31/OCT/2028 USD 100		1.A	22,520	22,520	10/31/2028
91282C-DG-3	UNITED STATES OF AMERICA NOTES FIXED 1.125% 31/OCT/2026 USD 100		1.A	10,474	10,474	10/31/2026
91282C-DH-1	UNITED STATES OF AMERICA NOTES FIXED 0.75% 15/NOV/2024 USD 100		1.A	17,161	17,161	11/15/2024

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
91282C-DJ-7	UNITED STATES OF AMERICA NOTES FIXED 1.375% 15/NOV/2031 USD 100		1.A	25,384	25,384	11/15/2031
91282C-DL-2	UNITED STATES OF AMERICA NOTES FIXED 1.5% 30/NOV/2028 USD 100		1.A	4,757	4,757	11/30/2028
91282C-DN-8	UNITED STATES OF AMERICA NOTES FIXED 1% 15/DEC/2024 USD 100		1.A	9,679	9,679	12/15/2024
91282C-DP-3	UNITED STATES OF AMERICA NOTES FIXED 1.375% 31/DEC/2028 USD 100		1.A	4,393	4,393	12/31/2028
91282C-DS-7	UNITED STATES OF AMERICA NOTES FIXED 1.125% 15/JAN/2025 USD 100		1.A	24,144	24,144	01/15/2025
91282C-DY-4	UNITED STATES OF AMERICA NOTES FIXED 1.875% 15/FEB/2032 USD 100		1.A	16,938	16,938	02/15/2032
91282C-DZ-1	UNITED STATES OF AMERICA NOTES FIXED 1.5% 15/FEB/2025 USD 100		1.A	13,626	13,626	02/15/2025
91282C-EC-1	UNITED STATES OF AMERICA NOTES FIXED 1.875% 28/FEB/2027 USD 100		1.A	6,617	6,617	02/28/2027
91282C-ED-9	UNITED STATES OF AMERICA NOTES FIXED 1.75% 15/MAR/2025 USD 100		1.A	24,920	24,920	03/15/2025
91282C-EF-4	UNITED STATES OF AMERICA NOTES FIXED 2.5% 31/MAR/2027 USD 100		1.A	24,160	24,160	03/31/2027
91282C-EM-9	UNITED STATES OF AMERICA NOTES FIXED 2.875% 30/APR/2029 USD 100		1.A	2,137	2,137	04/30/2029
91282C-EP-2	UNITED STATES OF AMERICA NOTES FIXED 2.875% 15/MAY/2032 USD 100		1.A	17,242	17,242	05/15/2032
91282C-EV-9	UNITED STATES OF AMERICA NOTES FIXED 3.25% 30/JUN/2029 USD 100		1.A	10,246	10,246	06/30/2029
91282C-FE-6	UNITED STATES OF AMERICA NOTES FIXED 3.125% 15/AUG/2025 USD 100		1.A	22,359	22,359	08/15/2025
91282C-FF-3	UNITED STATES OF AMERICA NOTES FIXED 2.75% 15/AUG/2032 USD 100		1.A	15,973	15,973	08/15/2032
91282C-FH-9	UNITED STATES OF AMERICA NOTES FIXED 3.125% 31/AUG/2027 USD 100		1.A	2,615	2,615	08/31/2027
91282C-FK-2	UNITED STATES OF AMERICA NOTES FIXED 3.5% 15/SEP/2025 USD 100		1.A	8,077	8,077	09/15/2025
91282C-FM-8	UNITED STATES OF AMERICA NOTES FIXED 4.125% 30/SEP/2027 USD 100		1.A	5,526	5,526	09/30/2027
91282C-FV-8	UNITED STATES OF AMERICA NOTES FIXED 4.125% 15/NOV/2032 USD 100		1.A	22,512	22,512	11/15/2032
91282C-FW-6	UNITED STATES OF AMERICA NOTES FIXED 4.5% 15/NOV/2025 USD 100		1.A	4,226	4,226	11/15/2025
91282C-FY-2	UNITED STATES OF AMERICA NOTES FIXED 3.875% 30/NOV/2029 USD 100		1.A	8,925	8,925	11/30/2029
91282C-GE-5	UNITED STATES OF AMERICA NOTES FIXED 3.875% 15/JAN/2026 USD 100		1.A	10,814	10,814	01/15/2026
91282C-GM-7	UNITED STATES OF AMERICA NOTES FIXED 3.5% 15/FEB/2033 USD 100		1.A	16,093	16,093	02/15/2033
91282C-GS-4	UNITED STATES OF AMERICA NOTES FIXED 3.625% 31/MAR/2030 USD 100		1.A	43,269	43,269	03/31/2030
91282C-GZ-8	UNITED STATES OF AMERICA NOTES FIXED 3.5% 30/APR/2030 USD 100		1.A	49,054	49,054	04/30/2030
91282C-HB-0	UNITED STATES OF AMERICA NOTES FIXED 3.625% 15/MAY/2026 USD 100		1.A	3,395	3,395	05/15/2026
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				1,688,525	1,688,525	XXX
36179V-BF-6	GNMA II MORTPASS 3% 20/DEC/2049 SF PN# MA6338		1.A	1,484,751	1,484,751	12/20/2049
36179V-SH-4	GNMA II MORTPASS 3% 20/AUG/2050 SF PN# MA6820		1.A	1,250,445	1,250,445	08/20/2050
36179W-LQ-9	GNMA II MORTPASS 3% 20/AUG/2051 SF PN# MA7535		1.A	1,127,185	1,127,185	08/20/2051
36179X-2F-2	GNMA II MORTPASS 3% 20/MAY/2053 SF PN# MA8874		1.A	255,789	255,789	05/20/2053
36179X-2J-4	GNMA II MORTPASS 4.5% 20/MAY/2053 SF PN# MA8877		1.A	2,651,194	2,651,194	05/20/2053
36179X-2L-9	GNMA II MORTPASS 5.5% 20/MAY/2053 SF PN# MA8879		1.A	2,500,547	2,500,547	05/20/2053
36179X-5F-9	GNMA II MORTPASS 4.5% 20/JUN/2053 SF PN# MA8946		1.A	1,059,968	1,059,968	06/20/2053
36179X-AA-4	GNMA II MORTPASS 4.5% 20/JUN/2052 SF PN# MA8101		1.A	3,082,565	3,082,565	06/20/2052
36179X-LF-1	GNMA II MORTPASS 4% 20/NOV/2052 SF PN# MA8426		1.A	2,061,963	2,061,963	11/20/2052
36179X-NJ-1	GNMA II MORTPASS 6.5% 20/DEC/2052 SF PN# MA8493		1.A	1,340,924	1,340,924	12/20/2052
36179X-VQ-6	GNMA II MORTPASS 4% 20/MAR/2053 SF PN# MA8723		1.A	596,992	596,992	03/20/2053
36179X-X4-3	GNMA II MORTPASS 4.5% 20/APR/2053 SF PN# MA8799		1.A	3,528,138	3,528,138	04/20/2053
36179X-X6-8	GNMA II MORTPASS 5.5% 20/APR/2053 SF PN# MA8801		1.A	1,089,324	1,089,324	04/20/2053
36179Y-AP-9	GNMA II MORTPASS 4% 20/JUL/2053 SF PN# MA9014		1.A	1,478,377	1,478,377	07/20/2053
36179Y-AQ-7	GNMA II MORTPASS 4.5% 20/JUL/2053 SF PN# MA9015		1.A	992,068	992,068	07/20/2053
36179Y-AS-3	GNMA II MORTPASS 5.5% 20/JUL/2053 SF PN# MA9017		1.A	2,156,002	2,156,002	07/20/2053
38375Q-U9-8	GNMA 2008-51 FE FLOATING 16/JUN/2038		1.A	13,379	13,379	06/16/2038
38376G-YF-1	GNMA 2010-155 C VARIABLE 16/NOV/2050		1.A	13,057	13,057	11/16/2050
38377K-ZF-0	GNMA 2010-121 FE FLOATING 20/SEP/2040		1.A	12,519	12,519	09/20/2040
38378K-PZ-6	GNMA 2013-73 B VARIABLE 16/OCT/2052		1.A	53,849	53,849	10/16/2052
38378N-D5-9	GNMA 2014-29 DC VARIABLE 16/JAN/2048		1.A	61,162	61,162	01/16/2048
38379R-JF-1	GNMA 2016-166 AB 2.1% 16/APR/2057		1.A	11,778	11,778	04/16/2057
38379U-U6-1	GNMA 2016-151 AB 2.1% 16/NOV/2056		1.A	61,414	61,414	11/16/2056
38380L-A2-9	GNMA 2019-H15 FC FLOATING 20/JUL/2069		1.A	13,990	13,990	07/20/2069
38380L-A3-7	GNMA 2019-H15 CF FLOATING 20/SEP/2069		1.A	40,307	40,307	09/20/2069
38380L-K2-8	GNMA 2019-H18 FA FLOATING 20/OCT/2069		1.A	16,188	16,188	10/20/2069
38380L-KW-2	GNMA 2018-H16 CZ VARIABLE 20/MAY/2068		1.A	29,971	29,971	05/20/2068
38380L-M5-9	GNMA 2019-H18 FH FLOATING 20/NOV/2069		1.A	13,659	13,659	11/20/2069
38380L-M8-3	GNMA 2019-H18 FL FLOATING 20/OCT/2069		1.A	10,978	10,978	10/20/2069
38380L-WW-9	GNMA 2019-H12 FG FLOATING 20/JUL/2069		1.A	11,046	11,046	07/20/2069
38380Q-5C-2	GNMA 2021-H09 HF FLOATING 20/JUN/2071		1.A	17,636	17,636	06/20/2071
38381H-6A-4	GNMA - GNMA 2023-46 L FLOATING 16/JUL/2065		1.A	50,234	50,234	07/16/2065
38381H-DX-6	GNMA 2022-92 K 2.25% 16/FEB/2064		1.A	7,992	7,992	02/16/2064
38381J-FK-8	GNMA 2023-77 L VARIABLE 16/APR/2065		1.A	27,102	27,102	04/16/2065
38381J-KN-6	GNMA 2023-88 C 3.5% 16/JUN/2064		1.A	9,339	9,339	06/16/2064
38381J-NH-6	GNMA 2023-118 BA VARIABLE 16/MAY/2065		1.A	154,583	154,583	05/16/2065
38381J-NJ-2	GNMA 2023-118 L VARIABLE 16/MAY/2065		1.A	22,969	22,969	05/16/2065
38381J-UQ-8	GNMA 2023-139 AE VARIABLE 16/JAN/2064		1.A	795,798	795,798	01/16/2064
38382D-H4-4	GNMA 2020-34 AF FLOATING 20/MAR/2050		1.A	185,139	185,139	03/20/2050
38382R-XY-9	GNMA 2021-66 MY 3% 20/SEP/2050		1.A	31,551	31,551	09/20/2050
38383P-ND-9	GNMA 2022-51 LV 3.5% 20/JUN/2033		1.A	48,525	48,525	06/20/2033
38383R-HK-6	GNMA 2022-66 BC 3.5% 20/APR/2052		1.A	831,445	831,445	04/20/2052
38383R-JC-2	GNMA 2022-66 Y 3.5% 20/APR/2052		1.A	21,783	21,783	04/20/2052
38383V-R7-5	GNMA 2023-18 LV 5% 20/FEB/2034		1.A	22,495	22,495	02/20/2034
38383X-NA-8	GNMA 2023-54 LQ 5% 20/APR/2053		1.A	10,416	10,416	04/20/2053
38383Y-DS-8	GNMA 2022-152 CN 4% 20/SEP/2052		1.A	44,238	44,238	09/20/2052
38383Y-DU-3	GNMA 2022-152 DN 4.5% 20/SEP/2052		1.A	56,087	56,087	09/20/2052
38383Y-S6-0	GNMA 2022-172 FD FLOATING 20/OCT/2052		1.A	595,331	595,331	10/20/2052
38384A-NE-9	GNMA 2023-67 B 5.5% 20/MAY/2053		1.A	41,411	41,411	05/20/2053
38384B-NS-6	GNMA 2023-89 C 7% 20/JUN/2053		1.A	4,623	4,623	06/20/2053
38384B-PD-7	GNMA 2023-80 B 5.5% 20/JUN/2053		1.A	49,175	49,175	06/20/2053
38384C-BT-5	GNMA 2023-101 FM FLOATING 20/JUL/2053		1.A	1,160,084	1,160,084	07/20/2053
38384E-QK-4	GNMA 2023-130 EC 6.5% 20/JUN/2057		1.A	188,008	188,008	06/20/2057
38384E-QL-2	GNMA 2023-130 EN 6.5% 20/SEP/2063		1.A	227,006	227,006	09/20/2063
38384E-QR-9	GNMA 2023-130 CV 6% 20/JUL/2034		1.A	43,761	43,761	07/20/2034
38384E-QV-0	GNMA 2023-130 EY 5.5% 20/SEP/2063		1.A	144,152	144,152	09/20/2063
38384E-QX-6	GNMA 2023-130 EL 6% 20/SEP/2063		1.A	243,863	243,863	09/20/2063
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities				32,054,275	32,054,275	XXX
0109999999. Total - U.S. Government Bonds				33,742,800	33,742,800	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3132DV-ME-2	UMBS MORTPASS 4.5% 01/DEC/2052 CL PN# SD7557		1.A	1,604,550	1,604,550	12/01/2052
31350A-BH-0	FEDERAL HOME LN MTG CORP MULTIFAMILY VAR RATE CTFS RELATING TO MUN SECS VAR CTFS M030 07/NOV/2013 15/AUG/2040 FLOATING		1.A	2,223,950	2,223,950	08/15/2040
31350A-BM-9	FEDERAL HOME LN MTG CORP MULTIFAMILY VAR RATE CTFS RELATING TO MUN SECS CTFS M-032 CLASS A 05/NOV/2014 15/SEP/2041 VARIABLE		1.A	4,476,084	4,476,084	09/15/2041
3136A2-QQ-9	FNMA REMICS 2011-132 PE 4.5% 25/DEC/2041		1.A	21,720	21,720	12/25/2041
3136A6-F8-2	FNMA REMICS 2012-69 DB 3.75% 25/JUL/2042		1.A	24,457	24,457	07/25/2042
3136A9-VW-5	FNMA REMICS 2012-128 JE 2% 25/SEP/2042		1.A	30,718	30,718	09/25/2042

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
3136AB-3Q-4	FNMA REMICS 2013-2 MA 3.5% 25/FEB/2043		1.A	7,607	7,607	02/25/2043
3136AC-E7-2	FNMA REMICS 2013-13 CE 4.5% 25/MAR/2043		1.A	37,801	37,801	03/25/2043
3136AC-E9-8	FNMA REMICS 2013-13 DE 4.5% 25/MAR/2043		1.A	49,546	49,546	03/25/2043
3136AD-MQ-9	FNMA REMICS 2013-30 CA 1.5% 25/APR/2043		1.A	15,330	15,330	04/25/2043
3136AR-4M-7	FNMA REMICS 2016-26 MT 4.5% 25/MAY/2046		1.A	35,181	35,181	05/25/2046
3136AR-5S-3	FNMA-ACES 2016-M5 A2 2.469% 25/APR/2026		1.A	30,296	30,296	04/25/2026
3136AS-NB-8	FNMA REMICS 2016-35 BC 4.5% 25/JUN/2046		1.A	60,021	60,021	06/25/2046
3136AX-BX-2	FNMA REMICS 2017-56 PA 3% 25/DEC/2045		1.A	19,936	19,936	12/25/2045
3136B1-YM-0	FNMA REMICS 2018-31 BA 3.5% 25/JAN/2046		1.A	17,594	17,594	01/25/2046
3136B2-CL-4	FNMA REMICS 2018-39 PA 4% 25/DEC/2045		1.A	4,547	4,547	12/25/2045
3136B3-2G-4	FNMA REMICS 2019-7 CA 3.5% 25/NOV/2057		1.A	104,017	104,017	11/25/2057
3136B4-MS-4	FNMA REMICS 2019-20 BA 3.5% 25/FEB/2048		1.A	8,362	8,362	02/25/2048
3136B5-KL-8	FNMA REMICS 2019-34 WA 3.5% 25/AUG/2048		1.A	87,692	87,692	08/25/2048
3136BM-LR-7	FNMA REMICS 2022-19 GH 3% 25/FEB/2052		1.A	414,470	414,470	02/25/2052
3136BP-EA-5	FNMA REMICS 2022-66 PA 4.5% 25/DEC/2049		1.A	150,787	150,787	12/25/2049
3137AD-XE-2	FHLMC REMICS 3898 FC FLOATING 15/NOV/2036		1.A	14,697	14,697	11/15/2036
3137AM-W6-0	FHLMC REMICS 4018 HE 4% 15/MAR/2042		1.A	10,030	10,030	03/15/2042
3137AU-QN-2	FHLMC REMICS 4118 MP 2% 15/SEP/2042		1.A	16,741	16,741	09/15/2042
3137AW-2S-3	FHLMC REMICS 4132 AT 5% 15/OCT/2042		1.A	41,907	41,907	10/15/2042
3137BD-7L-4	FHLMC REMICS 4372 JA 4% 15/MAR/2038		1.A	49,087	49,087	03/15/2038
3137BF-6R-7	FHLMC REMICS 4407 GA 4% 15/JUL/2043		1.A	4,637	4,637	07/15/2043
3137BY-KZ-2	FHLMC REMICS 4683 PB 3.5% 15/MAY/2047		1.A	3,902	3,902	05/15/2047
3137F4-TS-1	FHLMC REMICS 4777 CB 3.5% 15/OCT/2045		1.A	4,346	4,346	10/15/2045
3137F4-UN-0	FHLMC REMICS 4775 PE 3.5% 15/FEB/2048		1.A	38,540	38,540	02/15/2048
3137F6-3V-7	FHLMC REMICS 5039 JY 1.25% 25/NOV/2050		1.A	3,764	3,764	11/25/2050
3137FK-YC-4	FHLMC REMICS 4866 BL 4% 15/MAR/2049		1.A	8,434	8,434	03/15/2049
3137FL-E5-9	FHLMC REMICS 4872 AB 4% 15/AUG/2047		1.A	3,998	3,998	08/15/2047
3137FL-UJ-1	FHLMC REMICS 4879 BL 4% 15/MAY/2049		1.A	6,347	6,347	05/15/2049
3137FQ-VP-5	FHLMC REMICS 4942 FB FLOATING 15/APR/2040		1.A	23,459	23,459	04/15/2040
3137FR-A5-0	FHLMC REMICS 4949 JP 3% 25/JAN/2048		1.A	71,228	71,228	01/25/2048
3137FY-QN-9	FHLMC REMICS 5094 PD 1.5% 25/APR/2051		1.A	77,455	77,455	04/25/2051
3137FY-YN-0	FHLMC REMICS 5104 DC 1% 15/AUG/2044		1.A	48,965	48,965	08/15/2044
3137H5-ZE-0	FHLMC REMICS 5202 AV 3% 25/SEP/2038		1.A	102,260	102,260	09/25/2038
3137H6-3G-8	FHLMC REMICS 5202 NV 3% 25/JAN/2037		1.A	99,503	99,503	01/25/2037
3137H7-DQ-3	FHLMC REMICS 5221 C 4% 25/NOV/2049		1.A	333,998	333,998	11/25/2049
3137H8-F9-7	FHLMC REMICS 5238 LV 5% 25/JUN/2033		1.A	12,496	12,496	06/25/2033
3137H8-M5-7	FHLMC REMICS 5245 BV 5% 25/JUL/2033		1.A	230,233	230,233	07/25/2033
31398P-LM-9	FNMA REMICS 2010-35 DL 6% 25/APR/2040		1.A	139,982	139,982	04/25/2040
31418E-MS-6	UMBS MORTPASS 5% 01/JAN/2053 CL PN# MA4868		1.A	158	158	01/01/2053
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities				10,770,833	10,770,833	XXX
0909999999. Total - U.S. Special Revenues Bonds				10,770,833	10,770,833	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				1,688,525	1,688,525	XXX
2429999999. Total - Residential Mortgage-Backed Securities				42,825,108	42,825,108	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				44,513,633	44,513,633	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	SKANDANAVISKA ENSKILDA BANKEN		1.B	190	190	12/15/2023
000000-00-0	SKANDANAVISKA ENSKILDA BANKEN		1.B	191,373	191,296	12/15/2023
000000-00-0	SKANDANAVISKA ENSKILDA BANKEN		1.B	582,107	581,875	12/15/2023
000000-00-0	UBS AG LONDON		1.B	190	190	11/27/2023
000000-00-0	UBS AG LONDON		1.B	191,296	191,296	11/27/2023
000000-00-0	UBS AG LONDON		1.B	581,875	581,875	11/27/2023
000000-00-0	ING (US) Funding LLC		1.B	152	152	06/13/2024
000000-00-0	ING (US) Funding LLC		1.B	153,036	153,037	06/13/2024
000000-00-0	ING (US) Funding LLC		1.B	465,497	465,500	06/13/2024
000000-00-0	PERSHING LLC		1.B	304	304	02/01/2024
000000-00-0	PERSHING LLC		1.B	306,074	306,074	02/01/2024
000000-00-0	PERSHING LLC		1.B	931,000	931,000	02/01/2024
000000-00-0	BOFA SECURITIES, INC		1.B	315	315	01/02/2024
000000-00-0	BOFA SECURITIES, INC		1.B	317,552	317,552	01/02/2024
000000-00-0	BOFA SECURITIES, INC		1.B	965,912	965,912	01/02/2024
000000-00-0	PERSHING LLC		1.B	380	380	02/01/2024
000000-00-0	PERSHING LLC		1.B	382,592	382,592	02/01/2024
000000-00-0	PERSHING LLC		1.B	1,163,749	1,163,749	02/01/2024
000000-00-0	MORGAN STANLEY		1.B	569	569	03/20/2024
000000-00-0	MORGAN STANLEY		1.B	573,889	573,889	03/20/2024
000000-00-0	MORGAN STANLEY		1.B	1,745,624	1,745,624	03/20/2024
000000-00-0	UNITED STATES OF AMERICA NOTES FIXED 2.625% 31/DEC/2023 USD 100		1.A	2,310	2,310	12/31/2023
000000-00-0	UNITED STATES OF AMERICA NOTES FIXED 0.875% 31/JAN/2024 USD 100		1.A	4,559	4,559	01/31/2024
000000-00-0	UNITED STATES OF AMERICA NOTES FIXED 2.375% 29/FEB/2024 USD 100		1.A	18,242	18,242	02/29/2024
000000-00-0	UNITED STATES OF AMERICA NOTES FIXED 1.5% 29/FEB/2024 USD 100		1.A	9,095	9,095	02/29/2024
000000-00-0	UNITED STATES OF AMERICA NOTES FIXED 2.125% 29/FEB/2024 USD 100		1.A	8,222	8,222	02/29/2024
000000-00-0	UNITED STATES OF AMERICA NOTES FIXED 0.25% 15/MAR/2024 USD 100		1.A	24,838	24,838	03/15/2024
000000-00-0	UNITED STATES OF AMERICA NOTES FIXED 2.125% 31/MAR/2024 USD 100		1.A	11,490	11,490	03/31/2024
000000-00-0	UNITED STATES OF AMERICA NOTES FIXED 0.375% 15/APR/2024 USD 100		1.A	9,012	9,012	04/15/2024

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
000000-00-0	UNITED STATES OF AMERICA NOTES FIXED 2.5% 31/MAY/2024 USD 100		1.A	3,656	3,656	05/31/2024
000000-00-0	UNITED STATES OF AMERICA NOTES FIXED 0.375% 15/JUL/2024 USD 100		1.A	8,888	8,888	07/15/2024
000000-00-0	UNITED STATES OF AMERICA NOTES FIXED 2.125% 31/JUL/2024 USD 100		1.A	11,956	11,956	07/31/2024
000000-00-0	UNITED STATES OF AMERICA NOTES FIXED 0.375% 15/AUG/2024 USD 100		1.A	8,849	8,849	08/15/2024
000000-00-0	UNITED STATES OF AMERICA NOTES FIXED 2.375% 15/AUG/2024 USD 100		1.A	4,061	4,061	08/15/2024
000000-00-0	UNITED STATES OF AMERICA NOTES FIXED 1.875% 31/AUG/2024 USD 100		1.A	2,240	2,240	08/31/2024
000000-00-0	UNITED STATES OF AMERICA NOTES FIXED 0.375% 15/SEP/2024 USD 100		1.A	23,008	23,008	09/15/2024
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA type)				8,704,102	8,703,797	XXX
000000-00-0	SUMITOMO MITSUI TRUST BANK LTD, LDN			188	187	12/01/2023
000000-00-0	SUMITOMO MITSUI TRUST BANK LTD, LDN			189,473	188,591	12/01/2023
000000-00-0	SUMITOMO MITSUI TRUST BANK LTD, LDN			576,329	573,646	12/01/2023
000000-00-0	SUMITOMO MITSUI TRUST BANK LTD, LDN			187	187	12/19/2023
000000-00-0	SUMITOMO MITSUI TRUST BANK LTD, LDN			188,928	188,596	12/19/2023
000000-00-0	SUMITOMO MITSUI TRUST BANK LTD, LDN			574,671	573,660	12/19/2023
000000-00-0	Mitsubishi UFJ Trust & Bank Co			265	262	10/17/2023
000000-00-0	Mitsubishi UFJ Trust & Bank Co			267,102	264,003	10/17/2023
000000-00-0	Mitsubishi UFJ Trust & Bank Co			812,458	803,030	10/17/2023
000000-00-0	MUFG Bank Ltd, London Branch			76	75	10/18/2023
000000-00-0	MUFG Bank Ltd, London Branch			76,304	75,439	10/18/2023
000000-00-0	MUFG Bank Ltd, London Branch			232,098	229,466	10/18/2023
000000-00-0	Mitsubishi UFJ Trust & Bank Co			38	37	10/19/2023
000000-00-0	Mitsubishi UFJ Trust & Bank Co			38,146	37,715	10/19/2023
000000-00-0	Mitsubishi UFJ Trust & Bank Co			116,032	114,719	10/19/2023
000000-00-0	Mitsubishi UFJ Trust & Bank Co			136	135	10/20/2023
000000-00-0	Mitsubishi UFJ Trust & Bank Co			137,306	135,773	10/20/2023
000000-00-0	Mitsubishi UFJ Trust & Bank Co			417,651	412,987	10/20/2023
000000-00-0	Mitsubishi UFJ Trust & Bank Co			15	15	11/09/2023
000000-00-0	Mitsubishi UFJ Trust & Bank Co			15,210	15,084	11/09/2023
000000-00-0	Mitsubishi UFJ Trust & Bank Co			46,265	45,882	11/09/2023
000000-00-0	SUMITOMO MITSUI TRUST BANK LTD, LDN			38	37	11/10/2023
000000-00-0	SUMITOMO MITSUI TRUST BANK LTD, LDN			38,019	37,716	11/10/2023
000000-00-0	SUMITOMO MITSUI TRUST BANK LTD, LDN			115,644	114,721	11/10/2023
000000-00-0	MUFG Bank Ltd, London Branch			53	52	10/30/2023
000000-00-0	MUFG Bank Ltd, London Branch			53,316	52,782	10/30/2023
000000-00-0	MUFG Bank Ltd, London Branch			162,174	160,548	10/30/2023
000000-00-0	MUFG Bank Ltd, London Branch			75	75	11/20/2023
000000-00-0	MUFG Bank Ltd, London Branch			75,921	75,407	11/20/2023
000000-00-0	MUFG Bank Ltd, London Branch			230,932	229,369	11/20/2023
000000-00-0	SUMITOMO MITSUI TRUST BANK LTD, LDN			74	74	01/29/2024
000000-00-0	SUMITOMO MITSUI TRUST BANK LTD, LDN			75,050	75,073	01/29/2024
000000-00-0	SUMITOMO MITSUI TRUST BANK LTD, LDN			228,283	228,354	01/29/2024
000000-00-0	Mitsubishi UFJ Trust & Bank Co			148	147	03/13/2024
000000-00-0	Mitsubishi UFJ Trust & Bank Co			149,024	148,612	03/13/2024
000000-00-0	Mitsubishi UFJ Trust & Bank Co			453,294	452,039	03/13/2024
000000-00-0	Mitsubishi UFJ Trust & Bank Co			7	7	02/08/2024
000000-00-0	Mitsubishi UFJ Trust & Bank Co			7,493	7,428	02/08/2024
000000-00-0	Mitsubishi UFJ Trust & Bank Co			22,792	22,594	02/08/2024
000000-00-0	National Westminster Bank PLC			111	111	03/04/2024
000000-00-0	National Westminster Bank PLC			111,936	111,389	03/04/2024
000000-00-0	National Westminster Bank PLC			340,481	338,817	03/04/2024
000000-00-0	National Westminster Bank PLC			74	74	02/20/2024
000000-00-0	National Westminster Bank PLC			74,783	74,254	02/20/2024
000000-00-0	National Westminster Bank PLC			227,471	225,863	02/20/2024
000000-00-0	NATIXIS NY			228	228	10/10/2023
000000-00-0	NATIXIS NY			229,570	229,555	10/10/2023
000000-00-0	NATIXIS NY			698,294	698,250	10/10/2023
000000-00-0	CREDIT AGRICOLE CIB, NY			106	106	11/01/2023
000000-00-0	CREDIT AGRICOLE CIB, NY			107,140	107,126	11/01/2023
000000-00-0	CREDIT AGRICOLE CIB, NY			325,893	325,850	11/01/2023
000000-00-0	BANK OF NOVA SCOTIA HOUSTON			152	152	11/20/2023
000000-00-0	BANK OF NOVA SCOTIA HOUSTON			153,048	153,043	11/20/2023
000000-00-0	BANK OF NOVA SCOTIA HOUSTON			465,535	465,517	11/20/2023
000000-00-0	CITIBANK NY			137	137	12/15/2023
000000-00-0	CITIBANK NY			137,785	137,764	12/15/2023
000000-00-0	CITIBANK NY			419,109	419,043	12/15/2023
000000-00-0	BANK OF AMERICA NA			76	76	03/08/2024
000000-00-0	BANK OF AMERICA NA			76,525	76,518	03/08/2024
000000-00-0	BANK OF AMERICA NA			232,770	232,750	03/08/2024
000000-00-0	CIBC NY			190	190	10/13/2023
000000-00-0	CIBC NY			191,315	191,296	10/13/2023
000000-00-0	CIBC NY			581,932	581,875	10/13/2023
000000-00-0	STANDARD CHARTERED NY			76	76	03/12/2024
000000-00-0	STANDARD CHARTERED NY			76,518	76,518	03/12/2024
000000-00-0	STANDARD CHARTERED NY			232,750	232,750	03/12/2024
000000-00-0	OCBC NEW YORK			76	76	12/20/2023
000000-00-0	OCBC NEW YORK			76,552	76,518	12/20/2023
000000-00-0	OCBC NEW YORK			232,852	232,750	12/20/2023
000000-00-0	SUMITOMO BK NY			190	190	01/16/2024
000000-00-0	SUMITOMO BK NY			191,469	191,296	01/16/2024
000000-00-0	SUMITOMO BK NY			582,400	581,875	01/16/2024
000000-00-0	BARCLAYS NEW YORK			152	152	02/14/2024
000000-00-0	BARCLAYS NEW YORK			153,048	153,037	02/14/2024
000000-00-0	BARCLAYS NEW YORK			465,533	465,500	02/14/2024
000000-00-0	OCBC NEW YORK			129	129	11/16/2023
000000-00-0	OCBC NEW YORK			130,119	130,081	11/16/2023
000000-00-0	OCBC NEW YORK			395,790	395,675	11/16/2023
000000-00-0	SUMITOMO BK NY			228	228	01/11/2024
000000-00-0	SUMITOMO BK NY			229,769	229,555	01/11/2024
000000-00-0	SUMITOMO BK NY			698,900	698,250	01/11/2024
000000-00-0	BANK OF AMERICA NA			152	152	11/17/2023
000000-00-0	BANK OF AMERICA NA			153,058	153,037	11/17/2023
000000-00-0	BANK OF AMERICA NA			465,563	465,500	11/17/2023
000000-00-0	NORDEA BANK ABP, NEW YORK BRANCH			228	228	04/26/2024
000000-00-0	NORDEA BANK ABP, NEW YORK BRANCH			229,726	229,555	04/26/2024
000000-00-0	NORDEA BANK ABP, NEW YORK BRANCH			698,768	698,250	04/26/2024
000000-00-0	SVENSKA NY			190	190	10/31/2023
000000-00-0	SVENSKA NY			191,316	191,296	10/31/2023

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SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
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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
000000-00-0	SVENSKA NY			581,936	581,875	10/31/2023
000000-00-0	CIC NY			152	152	12/01/2023
000000-00-0	CIC NY			153,023	153,037	12/01/2023
000000-00-0	CIC NY			465,459	465,500	12/01/2023
000000-00-0	NORDEA BANK ABP, NEW YORK BRANCH			190	190	04/18/2024
000000-00-0	NORDEA BANK ABP, NEW YORK BRANCH			191,496	191,296	04/18/2024
000000-00-0	NORDEA BANK ABP, NEW YORK BRANCH			582,482	581,875	04/18/2024
000000-00-0	OCBC NEW YORK			152	152	12/08/2023
000000-00-0	OCBC NEW YORK			153,040	153,037	12/08/2023
000000-00-0	OCBC NEW YORK			465,510	465,500	12/08/2023
000000-00-0	SVENSKA NY			228	228	04/19/2024
000000-00-0	SVENSKA NY			229,694	229,555	04/19/2024
000000-00-0	SVENSKA NY			698,672	698,250	04/19/2024
000000-00-0	ROYAL BANK OF CANADA NY			76	76	04/15/2024
000000-00-0	ROYAL BANK OF CANADA NY			76,607	76,518	04/15/2024
000000-00-0	ROYAL BANK OF CANADA NY			233,018	232,750	04/15/2024
000000-00-0	ROYAL BANK OF CANADA NY			152	152	05/23/2024
000000-00-0	ROYAL BANK OF CANADA NY			153,198	153,037	05/23/2024
000000-00-0	ROYAL BANK OF CANADA NY			465,989	465,500	05/23/2024
000000-00-0	TORONTO DOMINION NY			380	380	10/06/2023
000000-00-0	TORONTO DOMINION NY			382,592	382,592	10/06/2023
000000-00-0	TORONTO DOMINION NY			1,163,749	1,163,749	10/06/2023
000000-00-0	TORONTO DOMINION LONDON			38	38	08/14/2024
000000-00-0	TORONTO DOMINION LONDON			38,259	38,259	08/14/2024
000000-00-0	TORONTO DOMINION LONDON			116,375	116,375	08/14/2024
000000-00-0	AUSTRALIA NEW ZEALAND NY			152	152	10/17/2023
000000-00-0	AUSTRALIA NEW ZEALAND NY			153,037	153,037	10/17/2023
000000-00-0	AUSTRALIA NEW ZEALAND NY			465,500	465,500	10/17/2023
06367C-ZJ-9	BANK OF MONTREAL CHICAGO			228	228	11/08/2023
06367C-ZJ-9	BANK OF MONTREAL CHICAGO			229,703	229,555	11/08/2023
06367C-ZJ-9	BANK OF MONTREAL CHICAGO			698,699	698,250	11/08/2023
06367D-BS-3	BANK OF MONTREAL CHICAGO			190	190	08/01/2024
06367D-BS-3	BANK OF MONTREAL CHICAGO			191,401	191,296	08/01/2024
06367D-BS-3	BANK OF MONTREAL CHICAGO			582,194	581,875	08/01/2024
06367D-BZ-7	BANK OF MONTREAL CHICAGO			152	152	08/07/2024
06367D-BZ-7	BANK OF MONTREAL CHICAGO			153,096	153,037	08/07/2024
06367D-BZ-7	BANK OF MONTREAL CHICAGO			465,680	465,500	08/07/2024
13606K-TZ-9	CIBC NY			114	114	03/08/2024
13606K-TZ-9	CIBC NY			114,762	114,778	03/08/2024
13606K-TZ-9	CIBC NY			349,078	349,125	03/08/2024
78015J-6P-7	ROYAL BANK OF CANADA NY			190	190	09/20/2024
78015J-6P-7	ROYAL BANK OF CANADA NY			191,443	191,296	09/20/2024
78015J-6P-7	ROYAL BANK OF CANADA NY			582,323	581,875	09/20/2024
89115B-R7-7	TORONTO DOMINION NY			99	99	01/23/2024
89115B-R7-7	TORONTO DOMINION NY			99,513	99,474	01/23/2024
89115B-R7-7	TORONTO DOMINION NY			302,693	302,575	01/23/2024
89115B-TT-7	TORONTO DOMINION NY			190	190	02/13/2024
89115B-TT-7	TORONTO DOMINION NY			191,407	191,296	02/13/2024
89115B-TT-7	TORONTO DOMINION NY			582,212	581,875	02/13/2024
000000-00-0	BANK OF NOVA SCOTIA HOUSTON			84	84	10/06/2023
000000-00-0	BANK OF NOVA SCOTIA HOUSTON			84,177	84,185	10/06/2023
000000-00-0	BANK OF NOVA SCOTIA HOUSTON			256,044	256,069	10/06/2023
000000-00-0	DNB NOR BANK ASA NEW YORK			114	114	10/02/2023
000000-00-0	DZ BANK AG NEW YORK			114	114	10/02/2023
000000-00-0	FIRST ABU DHABI BANK USA NV			76	76	10/02/2023
000000-00-0	LANDESBANK BADEN-WURTTEMBERG LDN			76	76	10/02/2023
000000-00-0	LANDESBANK HESSEN THUR NY			114	114	10/02/2023
000000-00-0	NORDEA BANK ABP, NEW YORK BRANCH			108	108	10/02/2023
000000-00-0	DNB NOR BANK ASA NEW YORK			114,778	114,778	10/02/2023
000000-00-0	DZ BANK AG NEW YORK			114,778	114,778	10/02/2023
000000-00-0	FIRST ABU DHABI BANK USA NV			76,518	76,518	10/02/2023
000000-00-0	LANDESBANK BADEN-WURTTEMBERG LDN			76,518	76,518	10/02/2023
000000-00-0	LANDESBANK HESSEN THUR NY			114,778	114,778	10/02/2023
000000-00-0	NORDEA BANK ABP, NEW YORK BRANCH			108,656	108,656	10/02/2023
000000-00-0	DNB NOR BANK ASA NEW YORK			349,125	349,125	10/02/2023
000000-00-0	DZ BANK AG NEW YORK			349,125	349,125	10/02/2023
000000-00-0	FIRST ABU DHABI BANK USA NV			232,750	232,750	10/02/2023
000000-00-0	LANDESBANK BADEN-WURTTEMBERG LDN			232,750	232,750	10/02/2023
000000-00-0	LANDESBANK HESSEN THUR NY			349,125	349,125	10/02/2023
000000-00-0	NORDEA BANK ABP, NEW YORK BRANCH			330,505	330,505	10/02/2023
000000-00-0	NATL BANK CANADA			304	304	10/06/2023
000000-00-0	NATL BANK CANADA			306,074	306,074	10/06/2023
000000-00-0	NATL BANK CANADA			931,000	931,000	10/06/2023
000000-00-0	NATL BANK CANADA			513	513	10/06/2023
000000-00-0	NATL BANK CANADA			516,500	516,500	10/06/2023
000000-00-0	NATL BANK CANADA			1,571,062	1,571,062	10/06/2023
9609999999. Subtotal - Cash (Schedule E Part 1 type)				32,503,717	32,454,903	XXX
018616-74-8	ALLIANCE BERNSTEIN GOVT FD		1.A	15	15	10/02/2023
018616-74-8	ALLIANCE BERNSTEIN GOVT FD		1.A	15,304	15,304	10/02/2023
018616-74-8	ALLIANCE BERNSTEIN GOVT FD		1.A	46,550	46,550	10/02/2023
261908-10-7	DREYFUS TREASURY & AGENCY LEX		1.A	114	114	10/02/2023
261908-10-7	DREYFUS TREASURY & AGENCY LEX		1.A	114,778	114,778	10/02/2023
261908-10-7	DREYFUS TREASURY & AGENCY LEX		1.A	349,125	349,125	10/02/2023
31607A-70-3	FIDELITY INST GOVT LEX		1.A	110	110	10/02/2023
31607A-70-3	FIDELITY INST GOVT LEX		1.A	111,051	111,051	10/02/2023
31607A-70-3	FIDELITY INST GOVT LEX		1.A	337,789	337,789	10/02/2023
31607A-70-3	FIDELITY INSTITUITONAL GOVT		1.A	30	30	10/02/2023
31607A-70-3	FIDELITY INSTITUITONAL GOVT		1.A	30,607	30,607	10/02/2023
31607A-70-3	FIDELITY INSTITUITONAL GOVT		1.A	93,100	93,100	10/02/2023
38141W-27-3	Goldman Sachs Fin Square Govt Fd		1.A	76	76	10/02/2023
38141W-27-3	Goldman Sachs Fin Square Govt Fd		1.A	76,518	76,518	10/02/2023
38141W-27-3	Goldman Sachs Fin Square Govt Fd		1.A	232,750	232,750	10/02/2023
44330V-48-0	HSBC US GOVT FUND LEX		1.A	11	11	10/02/2023
44330V-48-0	HSBC US GOVT FUND LEX		1.A	10,713	10,713	10/02/2023
44330V-48-0	HSBC US GOVT FUND LEX		1.A	32,585	32,585	10/02/2023
52470G-79-1	WESTERN ASST GOV FD		1.A	13	13	10/02/2023
52470G-79-1	WESTERN ASST GOV FD		1.A	13,161	13,161	10/02/2023

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
52470G-79-1	WESTERN ASST GOV FD		1.A	40,033	40,033	10/02/2023
61747C-70-7	MS GOVT US LEX		1.A	76	76	10/02/2023
61747C-70-7	MS GOVT US LEX		1.A	76,518	76,518	10/02/2023
61747C-70-7	MS GOVT US LEX		1.A	232,750	232,750	10/02/2023
61747C-70-7	MS GOVT US		1.A	58	58	10/02/2023
61747C-70-7	MS GOVT US		1.A	58,188	58,188	10/02/2023
61747C-70-7	MS GOVT US		1.A	176,992	176,992	10/02/2023
74926P-69-6	RBC US GOVT MONEY MKT FUND		1.A	76	76	10/02/2023
74926P-69-6	RBC US GOVT MONEY MKT FUND		1.A	76,518	76,518	10/02/2023
74926P-69-6	RBC US GOVT MONEY MKT FUND		1.A	232,750	232,750	10/02/2023
857492-70-6	STATE STREET INST US GOVT FUND		1.A	76	76	10/02/2023
857492-70-6	STATE STREET INST US GOVT FUND		1.A	76,518	76,518	10/02/2023
857492-70-6	STATE STREET INST US GOVT FUND		1.A	232,750	232,750	10/02/2023
949921-12-6	WELLS FARGO GOVT FD LEX		1.A	24	24	10/02/2023
949921-12-6	WELLS FARGO GOVT FD LEX		1.A	24,181	24,181	10/02/2023
949921-12-6	WELLS FARGO GOVT FD LEX		1.A	73,551	73,551	10/02/2023
	FAIRWAY FINANCE CORP		1.B	61	61	10/04/2023
	FAIRWAY FINANCE CORP		1.B	61,218	61,434	10/04/2023
	FAIRWAY FINANCE CORP		1.B	186,208	186,867	10/04/2023
	UNITED OF OMAHA LIFE INSURANCE		1.B	23	23	10/30/2023
	UNITED OF OMAHA LIFE INSURANCE		1.B	22,956	22,956	10/30/2023
	UNITED OF OMAHA LIFE INSURANCE		1.B	69,825	69,825	10/30/2023
	NOMURA SECURITIES		1.A	615	615	10/02/2023
	NOMURA SECURITIES		1.A	619,800	619,800	10/02/2023
	NOMURA SECURITIES		1.A	1,885,274	1,885,274	10/02/2023
	RBC CAPITAL MKS		1.B	380	380	10/02/2023
	RBC CAPITAL MKS		1.B	382,592	382,592	10/02/2023
	RBC CAPITAL MKS		1.B	1,163,749	1,163,749	10/02/2023
	BOFA SECURITIES, INC		1.B	531	531	10/02/2023
	BOFA SECURITIES, INC		1.B	534,642	534,642	10/02/2023
	BOFA SECURITIES, INC		1.B	1,626,246	1,626,246	10/02/2023
	ROYAL BANK CANADA TORONTO		1.B	569	569	11/03/2023
	ROYAL BANK CANADA TORONTO		1.B	573,889	573,889	11/03/2023
	ROYAL BANK CANADA TORONTO		1.B	1,745,624	1,745,624	11/03/2023
	TD PRIME SVCS		1.A	380	380	10/02/2023
	TD PRIME SVCS		1.A	382,592	382,592	10/02/2023
	TD PRIME SVCS		1.A	1,163,749	1,163,749	10/02/2023
	ING FINANCIAL MARKETS LLC RPEQ		1.B	190	190	11/03/2023
	ING FINANCIAL MARKETS LLC RPEQ		1.B	191,296	191,296	11/03/2023
	ING FINANCIAL MARKETS LLC RPEQ		1.B	581,875	581,875	11/03/2023
	ING FINANCIAL MARKETS LLC RPEQ		1.B	342	342	11/03/2023
	ING FINANCIAL MARKETS LLC RPEQ		1.B	344,333	344,333	11/03/2023
	ING FINANCIAL MARKETS LLC RPEQ		1.B	1,047,375	1,047,375	11/03/2023
	ING FINANCIAL MARKETS LLC RPEQ		1.B	190	190	11/03/2023
	ING FINANCIAL MARKETS LLC RPEQ		1.B	191,296	191,296	11/03/2023
	ING FINANCIAL MARKETS LLC RPEQ		1.B	581,875	581,875	11/03/2023
	ROYAL BANK CANADA TORONTO		1.B	380	380	11/03/2023
	ROYAL BANK CANADA TORONTO		1.B	382,592	382,592	11/03/2023
	ROYAL BANK CANADA TORONTO		1.B	1,163,749	1,163,749	11/03/2023
	ROYAL BANK CANADA TORONTO		1.B	380	380	11/03/2023
	ROYAL BANK CANADA TORONTO		1.B	382,592	382,592	11/03/2023
	ROYAL BANK CANADA TORONTO		1.B	1,163,749	1,163,749	11/03/2023
	ROYAL BANK CANADA TORONTO		1.B	380	380	11/03/2023
	ROYAL BANK CANADA TORONTO		1.B	382,592	382,592	11/03/2023
	ROYAL BANK CANADA TORONTO		1.B	1,163,749	1,163,749	11/03/2023
	ROYAL BANK CANADA TORONTO		1.B	190	190	11/03/2023
	ROYAL BANK CANADA TORONTO		1.B	191,296	191,296	11/03/2023
	ROYAL BANK CANADA TORONTO		1.B	581,875	581,875	11/03/2023
	ROYAL BANK CANADA TORONTO		1.B	759	759	11/03/2023
	ROYAL BANK CANADA TORONTO		1.B	765,185	765,185	11/03/2023
	ROYAL BANK CANADA TORONTO		1.B	2,327,499	2,327,499	11/03/2023
	TD PRIME SVCS		1.A	190	190	10/02/2023
	TD PRIME SVCS		1.A	191,296	191,296	10/02/2023
	TD PRIME SVCS		1.A	581,875	581,875	10/02/2023
	ING FINANCIAL MARKETS LLC RPEQ		1.B	190	190	11/03/2023
	ING FINANCIAL MARKETS LLC RPEQ		1.B	191,296	191,296	11/03/2023
	ING FINANCIAL MARKETS LLC RPEQ		1.B	581,875	581,875	11/03/2023
	ROYAL BANK CANADA TORONTO		1.B	304	304	11/03/2023
	ROYAL BANK CANADA TORONTO		1.B	306,074	306,074	11/03/2023
	ROYAL BANK CANADA TORONTO		1.B	931,000	931,000	11/03/2023
	BANK OF MONTREAL, LONDON SCM USD		1.B	8	8	10/02/2023
	BANK OF MONTREAL, LONDON SCM USD		1.B	7,652	7,652	10/02/2023
	BANK OF MONTREAL, LONDON SCM USD		1.B	23,275	23,275	10/02/2023
	ING BANK NV, LONDON BRANCH		1.B	402	402	11/03/2023
	ING BANK NV, LONDON BRANCH		1.B	405,548	405,548	11/03/2023
	ING BANK NV, LONDON BRANCH		1.B	1,233,574	1,233,574	11/03/2023
	UNITED STATES OF AMERICA BILL ZERO CPN 26/DEC/2023 USD 100		1.A	25,107	25,107	12/26/2023
	UNITED STATES OF AMERICA NOTES FIXED 2.875% 30/NOV/2023 USD 100		1.A	5,808	5,808	11/30/2023
	UNITED STATES OF AMERICA NOTES FIXED 2.75% 15/NOV/2023 USD 100		1.A	4,654	4,654	11/15/2023
	UNITED STATES OF AMERICA NOTES FIXED 0.125% 15/OCT/2023 USD 100		1.A	4,153	4,145	10/15/2023
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				29,126,402	29,127,269	XXX
9999999999 - Totals				114,847,854	114,799,602	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 42,111,294 Book/Adjusted Carrying Value $ 42,075,543
2. Average balance for the year Fair Value $ 131,256,789 Book/Adjusted Carrying Value $ 131,213,921
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 82,344,709 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

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
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Bank of America	101 S. Tryon Street, 19th Floor, Charlotte, NC 28255		0.000	0	0	(31,244,634)	(326,333,742)	(316,043,623)	XXX
Wells Fargo	150 E. 42nd Street, 39th Floor, New York, NY 10017		0.000	0	0	(12,707,917)	(9,522,665)	(7,202,263)	XXX
SunTrust Bank	303 Peachtree Street NE, 3rd Floor, Atlanta, GA 30308		0.000	0	0	105,571	105,382	100,867	XXX
Mellon	500 Ross Street, Suite 154-1320, Pittsburgh, PA 15262		0.000	0	0	(848,749)	(1,015,882)	(949,478)	XXX
Bank of New York Mellon	500 Ross Street, Suite 154-1320, Pittsburgh, PA 15262		0.000	0	0	4,238	0	0	XXX
JP Morgan Chase	4 New York Plaza, 13th Floor, New York, NY 10004		0.000	0	0	69,495,077	104,451,541	137,223,860	XXX
Federal Home Loan Bank (Indianapolis)	8250 Woodfield Crossing Blvd, Indianapolis, IN 46240		0.000	0	0	11,090,661	14,189,636	17,385,966	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	0	0	35,894,247	(218,125,730)	(169,484,671)	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	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	35,894,247	(218,125,730)	(169,484,671)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	35,894,247	(218,125,730)	(169,484,671)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
	US TREASURY BOND REPURCHASE AGREEMENT		09/29/2023	5.360	10/02/2023	7,600,000	2,263	0
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						7,600,000	2,263	0
0109999999. Total - U.S. Government Bonds						7,600,000	2,263	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						7,600,000	2,263	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						7,600,000	2,263	0
261908-10-7	DREYFUS TREASURY CASH MANAGEMENT-INST		09/29/2023	0.000		75,000,000	0	269,690
09248U-71-8	BLACKROCK LIQ FD TEMPFUND		09/29/2023	0.000		75,000,000	0	87,140
825252-40-6	STIT TREASURY PTF INS 7D		09/01/2023	0.000		2,000,000	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						152,000,000	0	356,830
38141W-27-3	GOLDMAN SACHS FIN SQ GOVT INSTITUTIONAL		09/29/2023	0.000		75,000,000	0	0
52470G-79-1	WESTERN ASSET INST GOVT		09/29/2023	0.000		75,000,000	0	0
608919-71-8	FEDERATED GOVERNMENT OBLIGATIO		09/28/2023	0.000		75,000,000	0	0
00142W-84-3	PREMIER US GOVT MNY INST		09/29/2023	0.000		75,000,000	0	0
316175-10-8	FIDELITY INSTL GOV'T MM FUND 057		09/29/2023	0.000		75,000,000	0	285,426
40428X-10-7	HSBC US GOVERNMENT MMKT		08/18/2023	0.000		58,000,000	0	276,773
8309999999. Subtotal - All Other Money Market Mutual Funds						433,000,000	0	562,199
8609999999 - Total Cash Equivalents						592,600,000	2,263	919,029