QUARTERLY STATEMENT

OF THE

Penn Mutual Life Insurance Company

TO THE

Insurance Department

OF THE

STATE OF

Pennsylvania

FOR THE QUARTER ENDED
SEPTEMBER 30, 2023

[X] **LIFE, ACCIDENT AND HEALTH** [ ] **FRATERNAL BENEFIT SOCIETIES**

2023

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LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

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

The Penn Mutual Life Insurance Company

NAIC Group Code 0850 (Current) 0850 (Prior) NAIC Company Code 67644 Employer's ID Number 23-0952300

Organized under the Laws of Pennsylvania , State of Domicile or Port of Entry PA

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 02/24/1847 Commenced Business 05/25/1847

Statutory Home Office The Penn Mutual Life Insurance Company (Street and Number), Philadelphia, PA, US 19172 (City or Town, State, Country and Zip Code)

Main Administrative Office 600 Dresher Road (Street and Number)
Horsham, PA, US 19044 (City or Town, State, Country and Zip Code), 215-956-8000 (Area Code) (Telephone Number)

Mail Address The Penn Mutual Life Insurance Company (Street and Number or P.O. Box), Philadelphia, PA, US 19172 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 600 Dresher Road (Street and Number)
Horsham, PA, US 19044 (City or Town, State, Country and Zip Code), 215-956-8000 (Area Code) (Telephone Number)

Internet Website Address www.pennmutual.com

Statutory Statement Contact Gail Elaine Lataille (Name), 860-298-6004 (Area Code) (Telephone Number)
glataille@vantislife.com (E-mail Address), 860-298-5413 (FAX Number)

OFFICERS

President and Chief Executive Officer	David Michael O'Malley	Chief Legal Officer and Corporate Secretary	Ann-Marie Mason
Chief Financial Officer & Treasurer	David Michael Raszeja	President of Life Insurance and Annuities	Thomas Henry Harris

OTHER

Raymond Gerard Caucci, Head of Product and Underwriting	Gregory Joseph Driscoll, Chief Operating Officer of Life Insurance and Annuities	Victoria Marie Robinson, Chief Ethics and Compliance Officer
Eric Christopher Johnson, Vice President and Appointed Actuary, Qualified Actuary		

DIRECTORS OR TRUSTEES

Gerard P Cuddy	William Clay Goings	James Stephen Hunt
Carol Jean Johnson	Charisse Ranielle Lillie	Eileen Claire McDonnell
David Michael O'Malley	Helen Pomerantz Pudlin	Robert Henry Rock
Susan Doenges Waring		

State of Pennsylvania
County of Montgomery 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.

David Michael O'Malley	David Michael Raszeja	Ann-Marie Mason
President and Chief Executive Officer	Chief Financial Officer and Treasurer	Chief Legal Officer and Corporate Secretary

Subscribed and sworn to before me this 11/03/2023 day of

Pamela Walker
Signed on 2023/11/03 14:19:18 -5:00

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............

Commonwealth of Pennsylvania - Notary Seal
PAMELA WALKER, Notary Public
Montgomery County
My Commission Expires Sep 13, 2027
Commission Number 1357170
Notary Stamp 2023/11/03 11:19:18 PST 3B8B5E945DB5

AA2DB3D2-C02D-43DC-BBBA-D7B2E5CB5241 --- 2023/11/03 14:17:36 -5:00

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	14,403,846,438	0	14,403,846,438	13,672,878,459
2.	Stocks:				
	2.1 Preferred stocks	45,673,539	0	45,673,539	51,966,391
	2.2 Common stocks	925,812,916	0	925,812,916	912,304,119
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	28,597,982	0	28,597,982	29,654,095
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 40,439,763), cash equivalents ($ 221,556,693) and short-term investments ($ 64,604,090)	326,600,546	0	326,600,546	376,029,241
6.	Contract loans (including $ 0 premium notes)	777,392,099	0	777,392,099	553,784,913
7.	Derivatives	1,429,528,563	0	1,429,528,563	1,171,084,770
8.	Other invested assets	2,227,921,063	100	2,227,920,963	2,212,098,165
9.	Receivables for securities	12,545,243	0	12,545,243	793,549
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	20,177,918,389	100	20,177,918,289	18,980,593,702
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	195,341,583	42,880	195,298,703	155,217,206
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	19,619,743	4,960,895	14,658,848	26,065,427
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	116,414,704	0	116,414,704	125,902,500
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	52,256,401	0	52,256,401	27,468,292
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	15,271,709	0	15,271,709	15,890,329
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	8,052,544
18.2	Net deferred tax asset	253,839,162	55,304,455	198,534,707	255,574,588
19.	Guaranty funds receivable or on deposit	808,102	0	808,102	822,055
20.	Electronic data processing equipment and software	3,947,584	0	3,947,584	5,494,790
21.	Furniture and equipment, including health care delivery assets ($ 0)	1,518,010	1,518,010	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	16,796,333	0	16,796,333	16,138,887
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	597,223,022	95,731,119	501,491,903	265,262,882
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	21,450,954,742	157,557,459	21,293,397,283	19,882,483,202
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	8,281,703,445	0	8,281,703,445	8,091,619,745
28.	Total (Lines 26 and 27)	29,732,658,187	157,557,459	29,575,100,728	27,974,102,947
	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.	Collateral for Derivative Receivable	251,603,182	0	251,603,182	10,015,439
2502.	Executive Benefit Plan	233,196,187	0	233,196,187	228,074,005
2503.	Agents Receivable	19,080,344	10,370,965	8,709,379	8,306,149
2598.	Summary of remaining write-ins for Line 25 from overflow page	93,343,309	85,360,154	7,983,155	18,867,289
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	597,223,022	95,731,119	501,491,903	265,262,882

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 13,059,471,824 less $ 0 included in Line 6.3 (including $ 4,677,030,185 Modco Reserve)	13,059,471,824	12,295,550,619
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	9,767,823	8,912,088
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	580,911,994	628,247,208
4.	Contract claims:		
	4.1 Life	180,909,860	75,604,086
	4.2 Accident and health	70,576	78,249
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid	3,432,728	2,191,693
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	42,330,000	163,000,000
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	158,587,222	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 2,191 accident and health premiums	167,448,612	169,806,079
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	250,000	500,000
	9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 11,887,296 ceded	11,887,296	52,302,187
	9.4 Interest Maintenance Reserve	14,783,235	8,726,416
10.	Commissions to agents due or accrued-life and annuity contracts $ 0 , accident and health $ 0 and deposit-type contract funds $ 0	0	0
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	69,422,839	96,391,111
13.	Transfers to Separate Accounts due or accrued (net) (including $ (117,328,281) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(117,328,281)	(118,805,369)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,214,312	8,121,971
15.1	Current federal and foreign income taxes, including $ 3,508,968 on realized capital gains (losses)	12,973,827	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	0	0
17.	Amounts withheld or retained by reporting entity as agent or trustee	0	0
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	34,822,866	60,691,474
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	244,387,981	236,108,255
22.	Borrowed money $ 0 and interest thereon $ 12,191,667	12,191,667	7,929,167
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	332,063,876	339,347,207
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	1,350,621	7,019,234
	24.05 Drafts outstanding	40,949,793	41,043,384
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	1,861,052,327	1,769,348,053
	24.08 Derivatives	1,659,927,626	1,318,483,388
	24.09 Payable for securities	43,323,587	652,179
	24.10 Payable for securities lending	0	0
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	70,543,555	61,421,985
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	18,497,747,766	17,232,670,664
27.	From Separate Accounts Statement	8,281,703,445	8,091,619,745
28.	Total liabilities (Lines 26 and 27)	26,779,451,211	25,324,290,409
29.	Common capital stock	0	0
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	891,371,178	891,129,529
33.	Gross paid in and contributed surplus	0	0
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	1,904,278,339	1,758,683,009
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	2,795,649,517	2,649,812,538
38.	Totals of Lines 29, 30 and 37	2,795,649,517	2,649,812,538
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	29,575,100,728	27,974,102,947
	DETAILS OF WRITE-INS		
2501.	Low Income Housing Tax Credits Payable	63,098,758	53,451,664
2502.	Interest Payable on Death Claims	3,331,508	1,770,273
2503.	Other Liabilities	4,113,289	6,200,048
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	70,543,555	61,421,985
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	1,166,301,427	1,195,185,427	855,624,636
2.	Considerations for supplementary contracts with life contingencies	20,631,964	3,333,109	3,333,109
3.	Net investment income	640,238,737	648,938,389	831,937,336
4.	Amortization of Interest Maintenance Reserve (IMR)	(8,352,244)	(2,297,551)	(11,637,406)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	155,288,882	62,677,704	195,154,036
7.	Reserve adjustments on reinsurance ceded	287,588,328	275,912,234	1,119,762,566
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	176,910,395	178,922,776	237,632,820
	8.2 Charges and fees for deposit-type contracts	5,436,383	1,591,886	3,138,933
	8.3 Aggregate write-ins for miscellaneous income	8,372,364	7,896,331	10,608,192
9.	Totals (Lines 1 to 8.3)	2,452,416,236	2,372,160,306	3,245,554,222
10.	Death benefits	185,961,629	176,483,680	224,193,987
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0
12.	Annuity benefits	711,090,494	574,530,414	765,148,208
13.	Disability benefits and benefits under accident and health contracts	2,656,945	3,134,783	4,205,490
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	106,303,398	105,914,779	138,118,865
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	24,787,092	45,949,478	50,513,165
18.	Payments on supplementary contracts with life contingencies	23,350,789	6,608,148	8,854,509
19.	Increase in aggregate reserves for life and accident and health contracts	977,162,016	1,107,111,696	1,494,699,034
20.	Totals (Lines 10 to 19)	2,031,312,363	2,019,732,978	2,685,733,258
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	168,364,223	166,113,417	224,990,914
22.	Commissions and expense allowances on reinsurance assumed	0	0	0
23.	General insurance expenses and fraternal expenses	191,346,417	181,301,306	260,496,447
24.	Insurance taxes, licenses and fees, excluding federal income taxes	46,918,530	44,081,462	55,160,405
25.	Increase in loading on deferred and uncollected premiums	5,985,176	(4,830,936)	(274,591)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(284,720,776)	(157,262,681)	(218,318,789)
27.	Aggregate write-ins for deductions	66,017,884	54,529,883	73,147,073
28.	Totals (Lines 20 to 27)	2,225,223,817	2,303,665,429	3,080,934,717
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	227,192,419	68,494,877	164,619,505
30.	Dividends to policyholders and refunds to members	153,105,910	127,945,449	172,847,563
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	74,086,509	(59,450,573)	(8,228,058)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(32,968,176)	(17,074,482)	(3,578,568)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	107,054,685	(42,376,091)	(4,649,490)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (2,288,616) (excluding taxes of $ (610,176) transferred to the IMR)	6,637,606	34,665,400	79,807,844
35.	Net income (Line 33 plus Line 34)	113,692,291	(7,710,691)	75,158,354
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,649,812,538	2,571,598,663	2,571,598,663
37.	Net income (Line 35)	113,692,291	(7,710,691)	75,158,354
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (30,800,493)	(94,532,923)	(114,539,625)	(136,420,515)
39.	Change in net unrealized foreign exchange capital gain (loss)	151,886	(5,450,743)	(3,229,183)
40.	Change in net deferred income tax	(72,589,892)	22,335,840	10,631,430
41.	Change in nonadmitted assets	(11,616,317)	(7,919,950)	(4,979,609)
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	216,830,795	0	0
44.	Change in asset valuation reserve	7,283,331	165,432,108	163,825,696
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47.	Other changes in surplus in Separate Accounts Statement	0	0	0
48.	Change in surplus notes	241,649	224,417	302,991
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	(14,585,205)	(19,586,705)	(29,099,525)
52.	Dividends to stockholders	0	0	0
53.	Aggregate write-ins for gains and losses in surplus	961,364	1,033,344	2,024,235
54.	Net change in capital and surplus for the year (Lines 37 through 53)	145,836,979	33,817,995	78,213,874
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,795,649,517	2,605,416,658	2,649,812,538
	DETAILS OF WRITE-INS			
08.301.	Subsidiary Service Fees & Management Fees	6,864,550	7,338,835	9,848,705
08.302.	Aggregate Other Income	1,507,814	557,496	759,487
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	8,372,364	7,896,331	10,608,192
2701.	Net Investment Income on Funds Withheld	63,026,437	51,595,564	69,204,785
2702.	Financing Fee on LLC Note	3,052,167	2,936,281	3,944,004
2703.	Other Expenses	(60,720)	(1,962)	(1,716)
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	66,017,884	54,529,883	73,147,073
5301.	Net Change in Minimum Pension Liability	961,364	1,033,344	3,381,055
5302.	Impact of Dividends on Other Invested Asset	0	0	(1,356,820)
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	961,364	1,033,344	2,024,235

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	1,780,165,773	1,612,008,486	2,246,744,019
2. Net investment income	672,356,612	663,655,413	882,089,989
3. Miscellaneous income	199,601,535	185,672,420	247,307,807
4. Total (Lines 1 to 3)	2,652,123,920	2,461,336,320	3,376,141,815
5. Benefit and loss related payments	1,277,278,336	1,048,266,368	1,413,880,863
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(286,197,864)	(159,005,901)	(216,850,463)
7. Commissions, expenses paid and aggregate write-ins for deductions	475,430,382	457,018,715	607,041,559
8. Dividends paid to policyholders	11,441,310	11,187,811	14,911,628
9. Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	(56,893,339)	(135,220,621)	(138,887,534)
10. Total (Lines 5 through 9)	1,421,058,825	1,222,246,372	1,680,096,053
11. Net cash from operations (Line 4 minus Line 10)	1,231,065,095	1,239,089,948	1,696,045,762
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	936,436,211	1,151,404,117	1,460,296,320
12.2 Stocks	27,237,725	42,342,873	67,723,930
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	153,582,913	125,655,826	300,297,293
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	(68,293)
12.7 Miscellaneous proceeds	69,073,220	168,232,996	122,379,765
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,186,330,069	1,487,635,812	1,950,629,015
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,741,014,538	2,701,028,993	3,145,343,149
13.2 Stocks	64,750,497	109,963,295	149,455,874
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	183,050	280,477
13.5 Other invested assets	180,239,164	316,803,461	410,420,251
13.6 Miscellaneous applications	11,751,694	23,881,111	3,028,424
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,997,755,893	3,151,859,910	3,708,528,175
14. Net increase (or decrease) in contract loans and premium notes	206,853,974	40,903,930	76,420,408
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,018,279,798)	(1,705,128,028)	(1,834,319,568)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(47,335,214)	230,347,150	119,502,127
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(214,878,778)	127,886,161	(8,952,402)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(262,213,992)	358,233,312	110,549,725
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)	(49,428,695)	(107,804,768)	(27,724,081)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	376,029,241	403,753,322	403,753,322
19.2 End of period (Line 18 plus Line 19.1)	326,600,546	295,948,554	376,029,241

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

20.0001. Premiums paid by Dividend	(102,506,343)	(78,280,733)	(117,858,969)
20.0002. Premiums paid by Waiver	(2,067,760)	(2,466,745)	(3,356,595)
20.0003. Premiums paid by Benefit	(25,865,160)	(22,488,697)	(27,136,571)
20.0004. Premiums paid by Policy Loan	(16,753,212)	(11,355,542)	(15,437,130)
20.0005. Amortization of Discount on Surplus Notes	(241,649)	(224,417)	(302,992)
20.0006. Common Stock acquired as a return of capital	(345,724)	(4,800,863)	(4,800,863)
20.0007. Non-Qualified Pension Expense	3,857,101	8,862,255	(83,554)
20.0008. Bond Exchange	(19,712,852)	(53,196,680)	(55,994,848)
20.0009. Non-Cash Dividend Reinvestment	(1,871,421)	(220,296)	(602,573)
20.0010. Reinsurance Emerging Earnings	(14,585,205)	(19,586,705)	(29,099,525)

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

20.0011.	Dividend Reinvestment on Sch BA Asset	(1,974,553)	0	(3,293,981)
20.0012.	Dividend Income From Affiliate	0	0	(8,201,930)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	0	0	0
2.	Ordinary life insurance	1,615,413,097	1,526,404,967	2,160,927,686
3.	Ordinary individual annuities	519,846,668	437,112,507	601,847,126
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	750,815	759,132	1,002,599
6.	Group annuities	94,531	41,753	57,989
7.	A & H - group	0	0	0
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	3,027,658	3,490,481	4,603,216
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	2,139,132,769	1,967,808,840	2,768,438,616
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	2,139,132,769	1,967,808,840	2,768,438,616
14.	Deposit-type contracts	114,492,836	33,513,400	66,136,789
15.	Total (Lines 13 and 14)	2,253,625,605	2,001,322,240	2,834,575,405
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of The Penn Mutual Life Insurance Company (the "Company") have been prepared in conformity with the National Association of Insurance Commissioner's ("NAIC") Practices and Procedures manual and with statutory accounting practices prescribed or permitted by the Pennsylvania Insurance Department (collectively "SAP" or "statutory accounting principles"). Prescribed statutory accounting practices include publications of the NAIC, state laws, regulations, and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed. The Company currently has no permitted practices.

PIA Reinsurance Company of Delaware I ("PIAre I"), a wholly-owned subsidiary of Penn Insurance and Annuity Company ("PIA"), received a permitted practice from the Delaware Department of Insurance (Captive Bureau) to admit the value of the LLC Note and related form of surplus reflected in PIAre I's audited statutory financial statements. As allowed under Statutory Accounting Principles No. 97, Investment in Subsidiary, Controlled and Affiliated Entities, the Company recognizes PIA's carrying value of $119,471,543 and $130,655,359 as of September 30, 2023 and December 2022, respectively.

Had the Company not been permitted to include the asset and statutory surplus noted above, the resulting RBC of PIA would not have triggered a regulatory event. Had PIAre I not been permitted to include the asset and statutory surplus above noted, the resulting RBC of PIAre I would have triggered a regulatory event in 2023 and 2022.

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

	SSAP #	F/S Page	F/S Line #	2023	2022
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 113,692,291	$ 75,158,354
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 113,692,291	$ 75,158,354
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,795,649,517	$ 2,649,812,538
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP: Admit of PIA Reinsurance Company of Delaware I	97	2	2	$ 119,471,543	$ 130,655,359
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,676,177,974	$ 2,519,157,179

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

No significant changes

C. Accounting Policy

(1) Basis for Short-Term Investments

No significant changes

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method

Bonds with an NAIC designation of 1 to 5 are valued at amortized cost. All other bonds are valued at the lower of cost or fair value. Fair value is determined using an external pricing service or management's pricing models.

The Company considers an impairment to be other- than-temporary if: (a) the Company's intent is to sell, (b) the Company will more likely than not be required to sell, (c) the Company does not have the intent and ability to hold the security for a period of time sufficient to recover the amortized cost basis, or (d) the Company does not expect to recover the entire amortized cost basis. The Company conducts a periodic management review of all bonds including those in default, not-in-good standing, or otherwise designated by management. The Company also considers other qualitative and quantitative factors in determining the existence of OTTI including, but not limited to, unrealized loss trend analysis and significant short-term changes in value, default rates, delinquency rates, percentage of nonperforming loans, prepayments, and severities. If the impairment is other-than-temporary, the non- interest loss portion of the impairment is recorded through realized losses, and the interest related portion of the loss is disclosed in the notes to the financial statements.

The non-interest portion is determined based on the Company's "best estimate" of future cash flows discounted to a present value using the appropriate yield. The difference between the present value of the best estimate of cash flows and the amortized cost is the non-interest loss. The remaining difference between the amortized cost and the fair value is the interest loss.

(3) Basis for Common Stocks

No significant changes

(4) Basis for Preferred Stocks

No significant changes

(5) Basis for Mortgage Loans

No significant changes

(6) Basis for Loan-Backed Securities and Adjustment Methodology

For fixed income securities that do not have a fixed schedule of payments, including asset-backed and mortgage-backed securities, the effect on amortization or accretion is revalued periodically based on the current estimated cash flows. Prepayment assumptions are based on borrower constraints and economic incentives such as original term, age, and coupon of the loan as affected by the interest rate environment. Cash flow assumptions for structured securities are obtained from broker dealer survey values or internal estimates. These assumptions are consistent with the current interest rate and economic environment.

(7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities

No significant changes

(8) Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities

No significant changes

(9) Accounting Policies for Derivatives

No significant changes

(10) Anticipated Investment Income Used in Premium Deficiency Calculation

No significant changes

(11) Management's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses

No significant changes

(12) Changes in the Capitalization Policy and Predefined Thresholds from Prior Period

No significant changes

(13) Method Used to Estimate Pharmaceutical Rebate Receivables

No significant changes

D. Going Concern

The Company evaluated its ability to continue as a going concern, and no substantial doubts were raised.

NOTE 2 Accounting Changes and Corrections of Errors

No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 3 Business Combinations and Goodwill
No significant changes

NOTE 4 Discontinued Operations
No significant changes

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans
No significant changes

B. Debt Restructuring
No significant changes

C. Reverse Mortgages
No significant changes

D. Loan-Backed Securities
(1) Prepayment assumptions are based on borrower constraints and economic incentives such as original term, age, and coupon of the loan as affected by the interest rate environment.

	1	2		3
		Other-than-Temporary Impairment Recognized in Loss		
	Amortized Cost Basis Before Other-than-Temporary Impairment	2a Interest	2b Non-interest	Fair Value 1 - (2a + 2b)
(2) OTTI recognized 1st Quarter				
a. Intent to sell	$ -	$ -	$ -	$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ -	$ -	$ -	$ -
c. Total 1st Quarter (a+b)	$ -	$ -	$ -	$ -
OTTI recognized 2nd Quarter				
d. Intent to sell	$ -	$ -	$ -	$ -
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ -	$ -	$ -	$ -
f. Total 2nd Quarter (d+e)	$ -	$ -	$ -	$ -
OTTI recognized 3rd Quarter				
g. Intent to sell	$ -	$ -	$ -	$ -
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ -	$ -	$ -	$ -
i. Total 3rd Quarter (g+h)	$ -	$ -	$ -	$ -
OTTI recognized 4th Quarter				
j. Intent to sell	$ -	$ -	$ -	$ -
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ -	$ -	$ -	$ -
l. Total 4th Quarter (j+k)	$ -	$ -	$ -	$ -
m. Annual Aggregate Total (c+f+i+l)		$ -	$ -	

(3)

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
Total	XXX	XXX	$ -	XXX	XXX	XXX

(4)
a) The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 304,951,932
2. 12 Months or Longer	$ 1,431,649,025

b)The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	$ 3,850,293,184
2. 12 Months or Longer	$ 7,403,114,106

(5) The Company conducts a periodic management review of all bonds including those in default, not-in-good standing, or otherwise designated by management. The Company also considers other qualitative and quantitative factors in determining the existence of OTTI including, but not limited to, unrealized loss trend analysis and significant short-term changes in value, default rates, delinquency rates, percentage of nonperforming loans, prepayments,

E. Dollar Repurchase Agreements and/or Securities Lending Transactions
No significant changes

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
The Company did not have any repurchase agreements during the statement period

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
The Company did not have any reverse repurchase agreements during the statement period

H. Repurchase Agreements Transactions Accounted for as a Sale
The Company did not have any repurchase agreements during the statement period

NOTES TO FINANCIAL STATEMENTS

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
The Company did not have any reverse repurchase agreements during the statement period

J. Real Estate
No significant changes

K. Low Income Housing tax Credits (LIHTC)
No significant changes

L. Restricted Assets

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	-	-	-	-	-	-	-
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	-	-	-	-	-
i. FHLB capital stock	3,075,100	-	-	-	3,075,100	6,753,000	(3,677,900)
j. On deposit with states	4,240,774	-	-	-	4,240,774	4,272,000	(31,226)
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged collateral to FHLB (including assets backing funding agreements)	412,840,884	-	-	-	412,840,884	-	412,840,884
m. Pledged as collateral not captured in other categories	10,776,578,712	-	-	-	10,776,578,712	10,094,614,000	681,964,712
n. Other restricted assets	-	-	-	-	-	-	-
o. Total Restricted Assets (Sum of a through n)	11,196,735,470	-	-	-	11,196,735,470	10,105,639,000	1,091,096,470

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

	Current Year			
	8	9	Percentage	
			10	11
Restricted Asset Category	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	0.000%	0.000%
b. Collateral held under security lending agreements	-	-	0.000%	0.000%
c. Subject to repurchase agreements	-	-	0.000%	0.000%
d. Subject to reverse repurchase agreements	-	-	0.000%	0.000%
e. Subject to dollar repurchase agreements	-	-	0.000%	0.000%
f. Subject to dollar reverse repurchase agreements	-	-	0.000%	0.000%
g. Placed under option contracts	-	-	0.000%	0.000%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	0.000%	0.000%
i. FHLB capital stock	-	3,075,100	0.010%	0.010%
j. On deposit with states	-	4,240,774	0.014%	0.014%
k. On deposit with other regulatory bodies	-	-	0.000%	0.000%
l. Pledged collateral to FHLB (including assets backing funding agreements)	-	412,840,884	1.389%	1.396%
m. Pledged as collateral not captured in other categories	-	10,776,578,712	36.245%	36.438%
n. Other restricted assets	-	-	0.000%	0.000%
o. Total Restricted Assets (Sum of a through n)	-	11,196,735,470	37.658%	37.859%

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

NOTES TO FINANCIAL STATEMENTS

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivative Collateral	251,603,182	-	-	-	251,603,182	217,127,000	34,476,182	251,603,182	0.846%	0.851%
FHLB Collateral	409,765,784	-	-	-	409,765,784	489,304,000	(79,538,216)	409,765,784	1.378%	1.386%
Reinsurance Agreements	5,973,093,456	-	-	-	5,973,093,456	5,265,233,000	707,860,456	5,973,093,456	20.089%	20.196%
Trust agreement	4,142,116,291	-	-	-	4,142,116,291	4,122,950,000	19,166,291	4,142,116,291	13.931%	14.005%
Total (c)	10,776,578,713	-	-	-	10,776,578,713	10,094,614,000	681,964,713	10,776,578,713	36.245%	36.438%

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively.

3. Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)
Not applicable

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively.

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements
Not applicable

M. Working Capital Finance Investments
No significant changes

N. Offsetting and Netting of Assets and Liabilities
No significant changes

O. 5GI Securities
No significant changes

P. Short Sales
No significant changes

7 Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	1	0
2. Aggregate Amount of Investment Income	$ 204,851	$ -

R. Reporting Entity's Share of Cash Pool by Asset Type
Not applicable

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies
No significant changes

NOTE 7 Investment Income
No significant changes

NOTE 8 Derivative Instruments
No significant changes

NOTE 9 Income Taxes
No significant changes

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
Independence Square Properties, LLC was formally dissolved with the State of Delaware.

NOTE 11 Debt

A. No significant changes

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the FHLB-PGH, which provides access to collateralized advances, collateralized funding agreements, and other FHLB-PGH products. Collateralized advances from the FHLB-PGH are classified in "Borrowed money." Collateralized funding agreements issued to the FHLB-PGH are classified as liabilities for deposit-type funds and are recorded within Reserves and funds for payment of insurance and annuity benefits. FHLB-PGH is a first-priority secured creditor.
The Company' s membership in FHLB-PGH requires the ownership of member stock, and borrowings from FHLB-PGH require the purchase of FHLB-PGH activity based stock in an amount equal to 4% of the outstanding borrowings. All FHLB-PGH stock purchased by the Company is classified as restricted general account investments within Common stock - unaffiliated. The Company's borrowing capacity is determined by the lesser of the assets available to be pledged as collateral to FHLB-PGH or 10% of the Company's prior period admitted general account assets. The fair value of the qualifying assets pledged as collateral by the Company must be maintained at certain specified levels of the borrowed amount, which can vary, depending on the nature of the assets pledged. The Company's agreement allows for the substitution of assets and the advances are pre-payable. Current borrowings are subject to prepayment penalties.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 3,075,100	$ 3,075,100	$ -
(c) Activity Stock	$ -	$ -	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 3,075,100	$ 3,075,100	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 1,042,171,373	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 6,753,000	$ 6,753,000	$ -
(c) Activity Stock	$ -	$ -	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 6,753,000	$ 6,753,000	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 910,080,000	XXX	XXX

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

	1	2	Eligible for Redemption			
			3	4	5	6
	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
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 3,075,100	$ -	$ -	$ -	$ -	$ 3,075,100

(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 General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 409,765,784	$ 344,100,250	$ -
2. Current Year General Account Total Collateral Pledged	$ 409,765,784	$ 344,100,250	$ -
3. Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 432,986,000	$ 489,304,000	$ 100,000,000

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 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 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 General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 409,765,784	$ 344,100,250	$ -
2. Current Year General Account Maximum Collateral Pledged	$ 409,765,784	$ 344,100,250	$ -
3. Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 538,930,000	$ 573,764,000	$ 130,000,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 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 end				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ -	$ -	$ -	$ -
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ -	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ -	$ -	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total (1+2+3)	$ -	$ -	$ -

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

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

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

No significant changes

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No significant changes

NOTE 14 Liabilities, Contingencies and Assessments

No significant changes

NOTE 15 Leases

No significant changes

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

No significant changes

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

A. Transfers of Receivables Reported as Sales

No significant changes

B. Transfer and Servicing of Financial Assets

No significant changes

C. Wash Sales

(1) There have been no transfer or servicing of financial assets through September 30, 2023.

(2) The details by NAIC designation 3 or below, or unrated of securities sold during the current quarter and reacquired within 30 days of the sale date are:

Not applicable

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

No significant changes

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

No significant changes

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Fair value measurement is based on assumptions market participants would make in pricing an asset or liability. Inputs to valuation techniques to measure fair value are prioritized by establishing a three-level fair value hierarchy. The fair value hierarchy gives the highest priority to quoted prices in active markets and the lowest priority to prices derived from unobservable inputs. An asset or liability's classification within the fair value hierarchy is based on the lowest level of significant input to its fair value measurement.

The Company has categorized its assets and liabilities into the three-level fair value hierarchy based upon the priority of the inputs. The following summarizes the types of assets and liabilities included within the three-level hierarchy:

Level 1 Fair value is based on unadjusted quoted market prices in active markets for identical assets or liabilities that are accessible at the measurement date. These generally provide the most reliable evidence and are used to measure fair value whenever available. Active markets are defined as having the following for the measured asset/liability: i) many transactions, ii) current prices, iii) price quotes not varying substantially among market makers, iv) narrow bid/ask spreads and v) most information publicly available. Prices are obtained from readily available sources for market transactions involving identical assets and liabilities.

Level 2 Fair value is based on significant inputs, other than quoted prices included in Level 1, that are observable for the asset or liability, either directly or indirectly, for substantially the full term of the asset or liability through corroboration with observable market data. Prices for assets classified as Level 2 are primarily provided by an independent pricing service or are internally priced using observable inputs. In circumstances where prices from pricing services are reviewed for reasonability but cannot be corroborated to observable market data as noted above, these security values are recorded in Level 3 in the fair value hierarchy.

NOTES TO FINANCIAL STATEMENTS

Level 3 Fair value is based on significant inputs that are unobservable for the asset or liability. These inputs reflect the Company's assumptions about the assumptions market participants would use in pricing the asset or liability. These are typically less liquid fixed maturity securities with very limited trading activity. Prices are determined using valuation methodologies such as option pricing models, discounted cash flow models, market approach and other similar techniques. Prices may be based upon non-binding quotes from brokers or other market makers that are reviewed for reasonableness, based on the Company's understanding of the market but are not further corroborated with other additional observable market information.

The determination of fair value, which for certain assets and liabilities is dependent on the application of estimates and assumptions, can have a significant impact on the Company's results of operations. The following sections describe the valuation methodologies used to determine fair values as well as the key estimates and assumptions surrounding certain assets and liabilities, measured at fair value on a recurring basis, that could have a significant impact on the Company's results of operations or involve the use of significant unobservable inputs.

The fair value process is monitored on a monthly basis by financial and investment professionals who utilize additional subject matter experts as applicable. The purpose is to monitor the Company's asset valuation policies and procedures by ensuring objective and reliable valuation practices and pricing of financial instruments, as well as addressing fair valuation issues, changes to valuation methodologies and pricing sources. To assess the continuing appropriateness of third party pricing service security valuations, the Company regularly monitors the prices and reviews price variance reports. In addition, the Company performs an initial and ongoing review of the third party pricing services methodologies, reviews inputs and assumptions used for a sample of securities on a periodic basis. Pricing challenges are raised on valuations considered not reflective of market and are monitored by the Company.

The fair values of the Company's debt securities are generally based on quoted market prices or prices obtained from independent pricing services or internally developed pricing.

In order to validate reasonability of valuations received from independent pricing services, prices are reviewed by internal investment professionals through comparison with directly observed recent market trades or color or by comparison of significant inputs used by the pricing service to the Company's observations of those inputs in the market. In circumstances where prices from independent pricing services are reviewed for reasonability but cannot be corroborated to observable market data as noted above, these security values are recorded in Level 3 in the Company's fair value hierarchy. Under certain conditions, the Company may conclude pricing information received from third party pricing services is not reflective of market activity and may over-ride that information with a valuation that utilizes market information and activity.

In circumstances where market data such as quoted market prices or vendor pricing is not available, estimated fair value is calculated using internal estimates based on significant observable inputs are used to determine fair value. Inputs considered in developing internal pricing vary by type of security; however generally include: public debt, industrial comparables, underlying assets, credit ratings, yield curves, type of deal structure, collateral performance, loan characteristics and various indices, as applicable. Internally priced securities using significant observable inputs are classified within Level 2 of the fair value hierarchy which generally include the Company's investments in privately-placed corporate securities and investments in certain structured securities that are priced using observable market data. Inputs considered for these securities generally include: public corporate bond spreads, industry sectors, average life, internal ratings, security structure, liquidity spreads, credit spreads and yield curves, as applicable. If the discounted cash flow model incorporates significant unobservable inputs, these securities would be reflected within Level 3 in the Company's fair value hierarchy.

In circumstances where significant observable inputs are not available, estimated fair value is calculated by using unobservable inputs. These inputs reflect the Company's assumptions about the inputs market participants would use in pricing the asset, and are therefore included in Level 3 in the Company's fair value hierarchy. Circumstances where observable market data is not available may include events such as market illiquidity and credit events related to the security.

The Company's Level 3 debt securities generally include certain structured securities priced using one or multiple broker quotes, asset backed trust preferred debt, auction rate securities, and certain public and private debt securities priced based on observable and unobservable inputs.

Significant inputs used in valuing the Company's Level 3 debt securities include: issue specific credit adjustments, illiquidity premiums, estimation of future collateral performance cash flows, default rate assumptions, acquisition cost, market activity for securities considered comparable and non-binding quotes from certain market participants. Certain of these inputs are considered unobservable, as not all market participants will have access to this data.

Equity securities consist principally of investments in common and preferred stock of publicly traded companies, exchange traded funds, closed-end funds, and FHLB-PGH capital stock.
Common Stock The fair values of most publicly traded common stock are based on quoted market prices in active markets for identical assets and are classified within Level 1 in the Company's fair value hierarchy. Fair value for the FHLB capital stock approximates par value and is classified within Level 3 of the Company's fair value hierarchy.

Preferred Stock The fair values of publicly traded preferred stock are based on quoted market prices in active markets for identical assets and are classified within Level 1 in the Company's fair value hierarchy. The fair values of non-exchange traded preferred equity securities are based on prices obtained from independent pricing services. Accordingly, these securities are classified within Level 2 in the Company's fair value hierarchy. Preferred stock that is priced using less observable inputs are generally classified within Level 3 of the fair value hierarchy.

Short-term investments and cash equivalents carried at Level 1 consist of money market funds and investments purchased with maturities less than or equal to 12 months. These are carried at amortized cost and approximate fair value.

The fair values of derivative contracts are determined based on quoted prices in active exchanges or prices provided by counterparties, exchanges or clearing members as applicable, utilizing valuation models. The fair values of derivative contracts can be affected by changes in interest rates, foreign exchange rates, commodity prices, credit spreads, market volatility, expected returns and liquidity as well as other factors.

The Company's exchange traded futures are valued using quoted prices in active markets and are classified within Level 1 in our fair value hierarchy. Derivative positions traded in the OTC and cleared OTC derivative markets where fair value is determined by third party independent services are classified within Level 2. These investments include: interest rate swaps, currency swaps, Treasury swaps, interest rate caps, total return swaps, swaptions, equity options, inflation swaps, forward contracts, and credit default swaps. OTC derivatives classified within Level 2 are valued using models generally accepted in the financial services industry that use actively quoted or observable market input values from external market data providers, broker-dealer quotations, third-party pricing vendors, discounted cash flow models and/or recent trading activity. Prices are reviewed by investment professionals through comparison with directly observed recent market trades, comparison with valuations estimated through use of valuation models maintained on an industry standard analytical and valuation platform, or comparison of all significant inputs used by the pricing service to observations of those inputs in the market.

Separate account assets primarily consist of mutual funds. The fair value of mutual funds is based upon quoted prices in an active market, resulting in classification within Level 1 of the Company's fair value hierarchy.

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Corporate securities	$ -	$ 1,368,737	$ -	$ -	$ 1,368,737
Commercial MBS	$ -	$ 802,031	$ -	$ -	$ 802,031
Residential MBS	$ -	$ 68,934	$ -	$ -	$ 68,934
SVO Identified funds	$ 381,920	$ -	$ -	$ -	$ 381,920
Preferred Stock	$ 22,989,511	$ 4,698,527	$ 129,501	$ -	$ 27,817,539
Common Stock - Unaffiliated	$ 53,432,703	$ -	$ 3,086,212	$ -	$ 56,518,915
Futures	$ 764,675	$ -	$ -	$ -	$ 764,675
Forwards	$ -	$ -	$ -	$ -	$ -
Options	$ -	$ 20,546,012	$ -	$ -	$ 20,546,012
Swaps	$ -	$ 1,389,372,084	$ -	$ -	$ 1,389,372,084
Separate account assets	$ 8,281,703,445	$ -	$ -	$ -	$ 8,281,703,445
Total assets at fair value/NAV	$ 8,359,272,254	$ 1,416,856,325	$ 3,215,713	$ -	$ 9,779,344,292

NOTES TO FINANCIAL STATEMENTS

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Futures	$ 1,065,723	$ -	$ -	$ -	$ 1,065,723
Forwards	$ -	$ 5,635,524	$ -	$ -	$ 5,635,524
Options	$ -	$ 36,286,581	$ -	$ -	$ 36,286,581
Swaps	$ -	$ 1,617,937,301	$ -	$ -	$ 1,617,937,301
Total liabilities at fair value	$ 1,065,723	$ 1,659,859,406	$ -	$ -	$ 1,660,925,129

(2) Fair Value Measurements 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										
Common Stock - Unaffiliated	$ 3,086,212	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 3,086,212
Preferred Stock	$ 129,501	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 129,501
Total Assets	$ 3,215,713	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 3,215,713

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
b. Liabilities										
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

(3) When a determination is made to classify a financial instrument within Level 3, the determination is based upon the significance of the unobservable parameters to the overall fair value measurement. However, Level 3 financial instruments typically include, in addition to the unobservable or Level 3 components, observable components (that is, components that are actively quoted and can be validated to external sources); accordingly, the gains and losses in the table below include changes in fair value due in part to observable factors that are part of the valuation methodology.
The Company recognizes transfers into Level 3 as of the end of the period in which the circumstances leading to the transfer occurred. The Company recognizes transfers out of Level 3 at the beginning of a period in which the circumstances leading to the transfer occurred.

(4) No significant changes

(5) Derivatives with a positive fair value or carrying value are reported as admitted assets. Derivatives with a negative fair value or carrying value are reported in Other liabilities.

The fair values of derivative contracts are determined based on quoted prices in active exchanges or prices provided by counterparties, exchanges or clearing members as applicable, utilizing valuation models. The fair values of derivative contracts can be affected by changes in interest rates, foreign exchange rates, commodity prices, credit spreads, market volatility, expected returns and liquidity as well as other factors.

In order to validate reasonability of valuations received from independent pricing services, prices are reviewed by investment professionals through comparison with directly observed recent market trades or color or by comparison of significant inputs used by the pricing service to the Company's observations of those inputs in the market.

The fair values of derivative contracts are determined based on quoted prices in active exchanges or prices provided by counterparties, exchanges or clearing members as applicable, utilizing valuation models. The fair values of derivative contracts can be affected by changes in interest rates, foreign exchange rates, commodity prices, credit spreads, market volatility, expected returns and liquidity as well as other factors.
The Company's exchange traded futures are valued using quoted prices in active markets and are classified within Level 1 in our fair value hierarchy.

Derivative positions traded in the OTC and cleared OTC derivative markets, where fair value is determined by third party independent services, are classified within Level 2. These investments include: interest rate swaps, currency swaps, Treasury swaps, interest rate caps, total return swaps, swaptions, equity options, inflation swaps, forward contracts, and credit default swaps. OTC derivatives classified within Level 2 are valued using models generally accepted in the financial services industry that use actively quoted or observable market input values from external market data providers, broker-dealer quotations, thirdparty pricing vendors, discounted cash flow models and/or recent trading activity. Prices are reviewed by investment professionals through comparison with directly observed recent market trades, comparison with valuations estimated through use of valuation models maintained on an industry standard analytical and valuation platform, or comparison of all significant inputs used by the pricing service to observations of those inputs in the market.

B. Not applicable

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial Assets:	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Bonds	12,771,338,781	14,403,846,437	567,952,524	12,039,542,167	163,844,090	-	-
Preferred Stock	43,886,539	45,673,539	39,058,511	4,698,527	129,501	-	-
Common stock - unaffiliat	56,518,915	56,518,915	53,432,703	-	3,086,212	-	-
Cash and Short-Term	326,600,546	326,600,546	326,600,546	-	-	-	-
Derivatives	1,410,682,769	1,429,528,563	764,675	1,409,918,094	-	-	-
Separate account assets	8,281,703,445	8,281,703,445	8,281,703,445	-	-	-	-
Financial Liabilities:	-	-	-	-	-	-	-
Individual Annuities	2,674,516,778	2,766,497,872	-	-	2,674,516,778	-	-
Derivatives	1,660,925,130	1,659,927,626	1,065,723	1,659,859,407	-	-	-
Separate account liabilities	8,281,703,445	8,281,703,445	8,281,703,445	-	-	-	-

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
	$ -	0.000%		

E. Not applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 21 Other Items

A. Unusual or Infrequent Items
There have been no unusual or infrequent items or transactions which have a material effect on the financial condition of the Company.

B. Troubled Debt Restructuring: Debtors
There were no securities restructured during the statement period.

C. Other Disclosures
The amounts in this statement pertain to the entire Company's business, including, as appropriate, its Separate Account (including Variable Life Insurance) business.

D. Business Interruption Insurance Recoveries
Not applicable

E. State Transferable and Non-transferable Tax Credits

The Company does not have any state transferrable or non-transferrable tax credits as of September 30, 2023

F. Subprime Mortgage Related Risk Exposure

(1) The Company's exposure to subprime mortgage related risk is defined as loans (non-government agency) with a weighted average FICO score below approximately 660. The unrealized losses on our subprime portfolio are due to changes in asset values. The Company did not recognize any impairments during the statement period. The Company does not invest heavily in subprime loans (less than 1% of bond portfolio) and all of those loans are rated NAIC

(2) Direct exposure through investments in subprime mortgage loans.
Not applicable

(3) Direct exposure through other investments.

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage backed securities	$ 231,705	$ 231,705	$ 120,918	$ -
b. Commercial mortgage backed securities	$ -	$ -	$ -	$ -
c. Collateralized debt obligations	$ -	$ -	$ -	$ -
d. Structured securities	$ -	$ -	$ -	$ -
e. Equity investment in SCAs *	$ -	$ -	$ -	$ -
f. Other assets	$ -	$ -	$ -	$ -
g. Total (a+b+c+d+e+f)	$ 231,705	$ 231,705	$ 120,918	$ -

* These investments comprise 0.001% of the companies invested assets.

(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.
Not applicable

G. Retained Assets
Not applicable

H. Insurance-Linked Securities (ILS) Contracts
Not applicable

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

NOTE 22 Events Subsequent
No significant changes

NOTE 23 Reinsurance
No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination
No significant changes

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses
No significant changes

NOTE 26 Intercompany Pooling Arrangements
No significant changes

NOTE 27 Structured Settlements
No significant changes

NOTE 28 Health Care Receivables
No significant changes

NOTE 29 Participating Policies
No significant changes

NOTE 30 Premium Deficiency Reserves
No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 31 Reserves for Life Contracts and Annuity Contracts

No significant changes

NOTE 32 Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics

No significant changes

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant changes

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

No significant changes

NOTE 35 Separate Accounts

No significant changes

NOTE 36 Loss/Claim Adjustment Expenses

No significant changes

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Independence Square Properties, LLC was formally dissolved with the State of Delaware. ....

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

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2020

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 03/01/2022

6.4 By what department or departments?
Pennsylvania Insurance Department ....

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

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

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

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

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

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? .... Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Hornor, Townsend & Kent, LLC	Horsham, PA	NO	NO	NO	YES
Janney Montgomery Scott, LLC	Philadelphia, PA	NO	NO	NO	YES
Penn Mutual Asset Management, LLC	Horsham, PA	NO	NO	NO	YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ...... Yes [ ] 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: ...... $ 0

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 869,747,075	$ 869,294,000
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 209,313,369	$ 267,253,429
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,079,060,444	$ 1,136,547,429
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ...... $ 0
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ...... $ 0
16.3 Total payable for securities lending reported on the liability page. ...... $ 0

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
Bank of New York Mellon	101 Barclay Street, New York, NY 10286

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Penn Mutual Asset Management, LLC	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107518	Penn Mutual Asset Management, LLC	54930003G37UC4C5EV40	Securities and Exchange Commission	DS

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

18.2 If no, list exceptions:

....

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 0
	1.12 Residential Mortgages	$ 0
	1.13 Commercial Mortgages	$ 0
	1.14 Total Mortgages in Good Standing	$ 0
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 0
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$ 0
	1.32 Residential Mortgages	$ 0
	1.33 Commercial Mortgages	$ 0
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$ 0
	1.42 Residential Mortgages	$ 0
	1.43 Commercial Mortgages	$ 0
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 0
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$ 0
	1.62 Residential Mortgages	$ 0
	1.63 Commercial Mortgages	$ 0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	0.000 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	0.000 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$ 0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

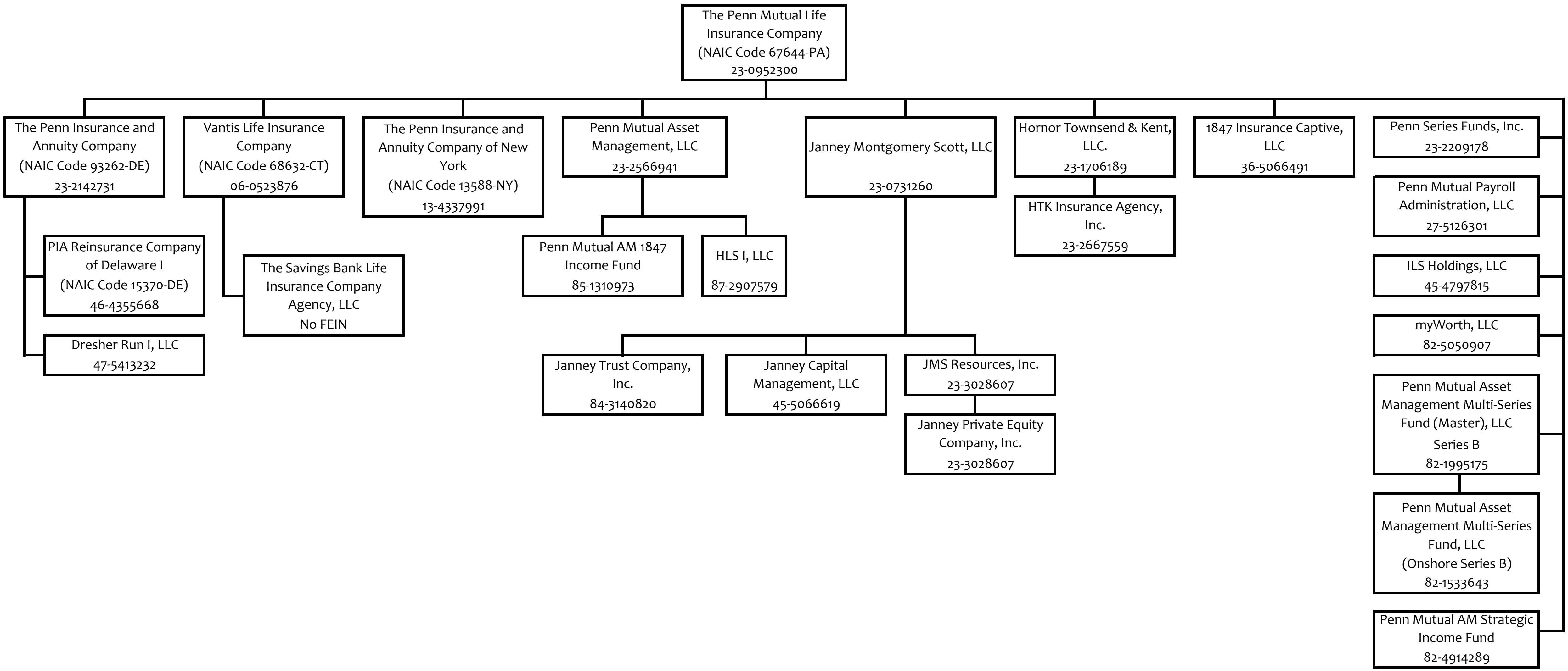
		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees			
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations		Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	11,986,053	5,258,427	14,324	0	17,258,804	882,800
2.	Alaska AK	L	1,550,865	404,806	0	0	1,955,671	0
3.	Arizona AZ	L	45,448,986	18,510,723	25,635	0	63,985,344	840,977
4.	Arkansas AR	L	7,591,454	2,425,728	2,299	0	10,019,481	50,000
5.	California CA	L	122,736,715	42,159,412	204,179	0	165,100,306	7,221,856
6.	Colorado CO	L	27,741,896	6,071,821	5,574	0	33,819,291	1,439,391
7.	Connecticut CT	L	24,231,190	14,500,204	111,886	0	38,843,280	4,015,210
8.	Delaware DE	L	13,548,025	4,819,909	6,386	0	18,374,320	635,375
9.	District of Columbia DC	L	7,550,379	1,419,388	4,622	0	8,974,389	411,154
10.	Florida FL	L	110,308,717	41,231,001	353,553	0	151,893,271	16,286,452
11.	Georgia GA	L	26,470,106	10,778,086	23,772	0	37,271,964	6,147,746
12.	Hawaii HI	L	3,332,969	1,703,182	567	0	5,036,718	552,264
13.	Idaho ID	L	10,760,487	3,697,691	822	0	14,459,000	244,363
14.	Illinois IL	L	49,056,247	9,033,883	38,272	0	58,128,402	4,505,181
15.	Indiana IN	L	8,841,157	1,783,595	19,607	0	10,644,359	478,571
16.	Iowa IA	L	23,996,557	2,174,026	16,866	0	26,187,449	3,957,147
17.	Kansas KS	L	13,227,579	4,243,085	42,810	0	17,513,474	0
18.	Kentucky KY	L	10,766,827	2,249,407	17,235	0	13,033,469	1,155,198
19.	Louisiana LA	L	10,037,227	3,751,030	295	0	13,788,552	482,165
20.	Maine ME	L	3,293,027	736,768	5,502	0	4,035,297	0
21.	Maryland MD	L	21,507,232	11,867,754	74,321	0	33,449,307	7,229,756
22.	Massachusetts MA	L	23,184,499	10,275,154	51,437	0	33,511,090	2,238,115
23.	Michigan MI	L	40,189,780	7,358,527	54,227	0	47,602,534	1,109,433
24.	Minnesota MN	L	35,472,927	14,950,639	39,583	0	50,463,149	748,967
25.	Mississippi MS	L	2,593,689	209,754	0	0	2,803,443	168,481
26.	Missouri MO	L	12,213,507	935,104	21,474	0	13,170,085	1,137,738
27.	Montana MT	L	6,859,668	1,550,529	467	0	8,410,664	109,900
28.	Nebraska NE	L	4,837,837	1,402,274	7,501	0	6,247,612	610,227
29.	Nevada NV	L	23,398,678	1,536,351	232	0	24,935,261	277,122
30.	New Hampshire NH	L	9,249,804	731,460	4,244	0	9,985,508	731,239
31.	New Jersey NJ	L	99,279,726	55,859,530	276,222	0	155,415,478	4,410,289
32.	New Mexico NM	L	4,061,136	2,622,564	3,336	0	6,687,036	0
33.	New York NY	N	169,090,274	11,515,192	1,210,584	7,354	181,823,404	0
34.	North Carolina NC	L	30,578,028	14,224,067	36,821	0	44,838,916	2,234,925
35.	North Dakota ND	L	1,929,503	0	0	0	1,929,503	100,000
36.	Ohio OH	L	46,283,866	27,586,432	29,573	0	73,899,871	3,362,559
37.	Oklahoma OK	L	14,378,115	26,557,832	3,200	0	40,939,147	2,033,489
38.	Oregon OR	L	9,208,439	2,473,361	9,406	0	11,691,206	2,175,888
39.	Pennsylvania PA	L	117,374,918	48,859,813	103,156	87,177	166,425,064	6,486,314
40.	Rhode Island RI	L	6,184,979	2,972,017	8,062	0	9,165,058	681,086
41.	South Carolina SC	L	14,803,067	7,979,746	9,735	0	22,792,548	1,290,662
42.	South Dakota SD	L	10,569,468	775,195	2,800	0	11,347,463	265,641
43.	Tennessee TN	L	26,242,750	2,348,514	45,396	0	28,636,660	2,453,230
44.	Texas TX	L	102,872,523	31,313,629	60,389	0	134,246,541	8,346,081
45.	Utah UT	L	41,691,662	10,331,837	1,149	0	52,024,648	1,245,246
46.	Vermont VT	L	20,083,944	20,169,599	32,932	0	40,286,475	235,001
47.	Virginia VA	L	13,665,034	796,604	18,160	0	14,479,798	7,401,961
48.	Washington WA	L	38,004,098	18,403,701	7,266	0	56,415,065	4,341,842
49.	West Virginia WV	L	1,986,486	1,171,638	348	0	3,158,472	297,476
50.	Wisconsin WI	L	18,041,440	5,531,549	16,265	0	23,589,254	3,464,318
51.	Wyoming WY	L	6,574,138	533,630	0	0	7,107,768	0
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	0	0	0	0	0	0
54.	Puerto Rico PR	N	259,024	0	1,918	0	260,942	0
55.	U.S. Virgin Islands VI	N	0	0	0	0	0	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	630	0	0	0	630	0
58.	Aggregate Other Aliens OT	XXX	4,772,291	50,500	3,248	0	4,826,039	0
59.	Subtotal	XXX	1,509,919,623	519,846,668	3,027,658	94,531	2,032,888,480	114,492,836
90.	Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	102,506,343	0	0	0	102,506,343	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	2,416,745	0	0	0	2,416,745	0
94.	Aggregate or other amounts not allocable by State	XXX	1,321,201	0	0	0	1,321,201	0
95.	Totals (Direct Business)	XXX	1,616,163,912	519,846,668	3,027,658	94,531	2,139,132,769	114,492,836
96.	Plus Reinsurance Assumed	XXX	9,767,276	0	0	0	9,767,276	0
97	Totals (All Business)	XXX	1,625,931,188	519,846,668	3,027,658	94,531	2,148,900,045	114,492,836
98.	Less Reinsurance Ceded	XXX	949,535,005	10,395,754	2,878,382	9,552	962,818,693	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	676,396,183	509,450,914	149,276	84,979	1,186,081,352	114,492,836
	DETAILS OF WRITE-INS							
58001.	Military APO/FPO	XXX	4,772,291	50,500	3,248	0	4,826,039	0
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	4,772,291	50,500	3,248	0	4,826,039	0
9401.	Internal Replacements	XXX	1,321,201	0	0	0	1,321,201	0
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	1,321,201	0	0	0	1,321,201	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50
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 7

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

PART 1- ORGANIZATIONAL CHART



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 *
0850	The Penn Mutual Life Insurance Company	67644	23-0952300				The Penn Mutual Life Insurance Company	PA	RE			0.000		NO	
0850	The Penn Mutual Life Insurance Company	93262	23-2142731				The Penn Insurance and Annuity Company	DE	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	YES	
0850	The Penn Mutual Life Insurance Company	15370	46-4355668				PIA Reinsurance Company of Delaware I	DE	DS	The Penn Insurance and Annuity Company	Ownership	100.000	The Penn Mutual Life Insurance Company	YES	
0850	The Penn Mutual Life Insurance Company		23-1706189				Hornor Townsend & Kent, LLC	PA	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		23-2667559				HTK Insurance Agency, Inc.	DE	DS	Hornor Townsend & Kent, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		23-2566941				Penn Mutual Asset Management, LLC	PA	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		85-1310973				Penn Mutual AM 1847 Income Fund	PA	OTH	Penn Mutual Asset Management, LLC	Influence	0.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		23-2209178				Penn Series Fund, Inc.	PA	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		27-5126301				Penn Mutual Payroll Administration, LLC	PA	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		45-4797815				ILS Holdings, LLC	PA	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		82-5050907				myWorth, LLC	PA	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		23-0731260				Janney Montgomery Scott, LLC	DE	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		45-5066619				Janney Capital Management, LLC	DE	DS	Janney Montgomery Scott, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		23-2159959				JMS Resources, Inc.	PA	DS	Janney Montgomery Scott, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		84-3140820				Janney Trust Company, Inc.	NH	DS	Janney Montgomery Scott, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		23-3028607				Janney Private Equity Company, Inc.	DE	DS	JMS Resources, Inc.	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		47-5413232				Dresher Run I, LLC	DE	DS	The Penn Insurance and Annuity Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		82-1995175				Penn Mutual Asset Management Multi-Series Fund (Master), LLC - Series B	PA	OTH	The Penn Mutual Life Insurance Company	Influence	0.000	The Penn Mutual Life Insurance Company	NO	1
0850	The Penn Mutual Life Insurance Company		82-1533643				Penn Mutual Asset Management Multi-Series Fund, LLC (onshore)	PA	OTH	Penn Mutual Asset Management Multi-Series Fund (Master), LLC - Series B	Influence	0.000	The Penn Mutual Life Insurance Company	NO	1
0850	The Penn Mutual Life Insurance Company		82-4914289				Penn Mutual AM Strategic Income Fund	PA	OTH	The Penn Mutual Life Insurance Company	Influence	0.000	The Penn Mutual Life Insurance Company	NO	1
0850	The Penn Mutual Life Insurance Company		87-2907579				HLS I, LLC	DE	NIA	Penn Mutual Asset Management, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company	68632	06-0523876				Vantis Life Insurance Company	CT	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	YES	
0850	The Penn Mutual Life Insurance Company	13588	13-4337991				The Penn Insurance and Annuity Company of New York	NY	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	YES	
0850	The Penn Mutual Life Insurance Company						The Savings Bank Life Insurance Company Agency, LLC	CT	DS	Vantis Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		36-5066491				1847 Insurance Captive, LLC	PA	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	

Asterisk	Explanation
1	Entity over which The Penn Mutual Life Insurance Company has significant influence, but no ownership.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 6 7 6 4 4 2 0 2 3 4 9 0 0 0 0 0 3
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 6 7 6 4 4 2 0 2 3 3 6 5 0 0 0 0 3
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 6 7 6 4 4 2 0 2 3 4 4 5 0 0 0 0 3
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446] — 6 7 6 4 4 2 0 2 3 4 4 6 0 0 0 0 3
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 6 7 6 4 4 2 0 2 3 4 4 7 0 0 0 0 3
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 6 7 6 4 4 2 0 2 3 4 4 9 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)	December 31 Prior Year Net Admitted Assets
2504. Other Assets	93,343,309	85,360,154	7,983,155	18,867,289
2597. Summary of remaining write-ins for Line 25 from overflow page	93,343,309	85,360,154	7,983,155	18,867,289

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	29,654,093	30,809,775
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	280,477
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	1,056,113	1,436,159
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	28,597,980	29,654,093
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	28,597,980	29,654,093

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,225,953,439	2,250,448,808
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	173,248,230	46,828,570
	2.2 Additional investment made after acquisition	157,431,505	379,174,468
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(18,322,725)	(142,631,274)
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	302,394,655	305,098,156
8.	Deduct amortization of premium and depreciation	5,577,159	4,602,041
9.	Total foreign exchange change in book/adjusted carrying value	277,704	1,398,641
10.	Deduct current year's other than temporary impairment recognized	2,695,274	(434,423)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,227,921,065	2,225,953,439
12.	Deduct total nonadmitted amounts	100	13,855,274
13.	Statement value at end of current period (Line 11 minus Line 12)	2,227,920,965	2,212,098,165

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	14,637,149,001	13,034,772,521
2.	Cost of bonds and stocks acquired	1,828,102,656	3,361,416,556
3.	Accrual of discount	41,793,624	58,790,245
4.	Unrealized valuation increase (decrease)	(27,588,889)	(12,464,117)
5.	Total gain (loss) on disposals	(3,768,423)	(66,644,152)
6.	Deduct consideration for bonds and stocks disposed of	983,591,639	1,587,384,098
7.	Deduct amortization of premium	113,475,078	145,431,401
8.	Total foreign exchange change in book/adjusted carrying value	(125,817)	(4,627,825)
9.	Deduct current year's other than temporary impairment recognized	3,367,394	4,647,728
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	204,851	3,369,000
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	15,375,332,892	14,637,149,001
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	15,375,332,892	14,637,149,001

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)	9,847,842,455	617,608,140	156,070,494	13,071,717	9,694,138,245	9,847,842,455	10,322,451,818	9,499,192,621
2. NAIC 2 (a)	3,829,975,854	52,429,776	35,584,043	(29,139,703)	3,891,495,497	3,829,975,854	3,817,681,884	3,754,695,203
3. NAIC 3 (a)	274,380,222	3,572,949	9,494,301	(3,744,198)	310,945,577	274,380,222	264,714,672	369,070,307
4. NAIC 4 (a)	45,356,857	0	68,047	(8,108,930)	40,891,781	45,356,857	37,179,880	59,459,015
5. NAIC 5 (a)	23,967,909	0	212,368	1,298,000	24,492,914	23,967,909	25,053,541	9,239,597
6. NAIC 6 (a)	1,313,863	0	0	54,873	1,163,169	1,313,863	1,368,736	445,687
7. Total Bonds	14,022,837,160	673,610,865	201,429,253	(26,568,241)	13,963,127,183	14,022,837,160	14,468,450,531	13,692,102,430
PREFERRED STOCK								
8. NAIC 1	14,430,901	0	129,750	(986,332)	14,135,206	14,430,901	13,314,819	13,897,277
9. NAIC 2	32,578,280	0	0	(329,060)	31,579,860	32,578,280	32,249,220	36,067,800
10. NAIC 3	0	0	0	0	1,398,600	0	0	1,218,700
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	109,501	0	0	0	782,614	109,501	109,501	782,614
14. Total Preferred Stock	47,118,682	0	129,750	(1,315,392)	47,896,280	47,118,682	45,673,540	51,966,391
15. Total Bonds and Preferred Stock	14,069,955,842	673,610,865	201,559,003	(27,883,633)	14,011,023,463	14,069,955,842	14,514,124,071	13,744,068,821

(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 $ 64,604,090 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	64,604,090	XXX	62,936,478	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	19,223,961	0
2. Cost of short-term investments acquired	68,316,262	38,658,894
3. Accrual of discount	1,823,066	145,763
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	5,586	(52,576)
6. Deduct consideration received on disposals	24,782,611	19,538,336
7. Deduct amortization of premium	(17,825)	(10,216)
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)	64,604,089	19,223,961
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	64,604,089	19,223,961

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	(161,726,880)
2.	Cost Paid/(Consideration Received) on additions	(23,036,585)
3.	Unrealized Valuation increase/(decrease)	(68,456,057)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	11,857,424
6.	Considerations received/(paid) on terminations	11,004,867
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(252,366,965)
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	(252,366,965)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				14,328,267
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				7,639,640
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(1,422,523)			
	3.14 Section 1, Column 18, prior year	9,496,605	(10,919,128)	(10,919,128)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(1,422,523)			
	3.24 Section 1, Column 19, prior year plus	9,496,605			
	3.25 SSAP No. 108 adjustments	0	(10,919,128)	(10,919,128)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(606,246)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	(606,246)			
	4.23 SSAP No. 108 adjustments	0	(606,246)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				21,967,907
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				21,967,907

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

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(252,366,965)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	21,967,907	
3.	Total (Line 1 plus Line 2)		(230,399,058)
4.	Part D, Section 1, Column 6	1,429,528,563	
5.	Part D, Section 1, Column 7	(1,659,927,626)	
6.	Total (Line 3 minus Line 4 minus Line 5)		5
		Fair Value Check	
7.	Part A, Section 1, Column 16	(249,941,310)	
8.	Part B, Section 1, Column 13	(301,048)	
9.	Total (Line 7 plus Line 8)		(250,242,358)
10.	Part D, Section 1, Column 9	1,410,682,769	
11.	Part D, Section 1, Column 10	(1,660,925,130)	
12	Total (Line 9 minus Line 10 minus Line 11)		3
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	247,880,227	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	269,848,134	
16.	Total (Line 13 plus Line 14 minus Line 15)		(21,967,907)

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	311,458,685	363,449,948
2.	Cost of cash equivalents acquired	1,799,277,297	3,436,590,763
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	1,889,179,289	3,488,582,026
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)	221,556,693	311,458,685
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	221,556,693	311,458,685

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

NONE

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	 4 State	5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
000000-00-0	Penn Mutual AM Strategic Income Fund	Oaks	PA	The Advisors' Inner Circle Fund III		07/02/2018		0	675,879	0	0	0.000
1099999. Non-Registered Private Funds - Bonds - NAIC Designation Not Assigned by the SVO - Affiliated								0	675,879	0	0	XXX
000000-00-0	Atlas Venture Fund XIII, L.P.	Cambridge	MA	Atlas Venture		03/31/2022	1	0	1,013,333	0	9,460,000	0.027
000000-00-0	Atlas Venture Opportunity Fund II, L.P.	Cambridge	MA	Atlas Venture		12/31/2021	1	0	463,334	0	3,058,331	0.017
000000-00-0	Bessemer Venture Partners XI, L.P.	Larchmont	NY	Bessemer Venture Partners		03/01/2021	1	0	378,880	0	2,562,276	0.005
000000-00-0	Crosslink Ventures X, L.P.	San Francisco	CA	Crosslink Capital		09/01/2023	1	560,000	0	0	7,440,000	0.008
000000-00-0	Frazier Life Sciences IX, L.P.	Menlo Park	CA	Frazier Healthcare Partners		10/31/2017	1	0	50,000	0	620,000	0.048
000000-00-0	Frazier Life Sciences VIII, L.P.	Menlo Park	CA	Frazier Healthcare Partners		09/30/2015	1	0	60,000	0	96,000	0.046
000000-00-0	Frazier Life Sciences XI, L.P.	Menlo Park	CA	Frazier Healthcare Partners		03/31/2022	1	0	624,000	0	9,126,000	0.012
000000-00-0	Lightspeed Venture Partners XI, L.P.	Menlo Park	CA	Lightspeed Venture Partners		03/10/2016	1	0	75,000	0	450,000	0.011
000000-00-0	Lightspeed Venture Partners XIV, L.P.	Menlo Park	CA	Lightspeed Venture Partners		01/31/2022	1	0	780,000	0	5,285,000	0.005
000000-00-0	Longitude Venture Partners III, L.P.	Menlo Park	CA	Longitude Capital		03/31/2016	1	0	89,951	0	440,318	0.015
000000-00-0	Menlo Ventures XV, L.P.	Menlo Park	CA	Menlo Ventures		10/01/2020	1	0	240,000	0	1,560,000	0.024
000000-00-0	Unusual Ventures Fund III, L.P.	Menlo Park	CA	Unusual Ventures		03/25/2022	1	0	210,000	0	5,040,000	0.014
000000-00-0	Upfront Growth Fund I, L.P.	Los Angeles	CA	Upfront Ventures		03/31/2015	1	0	6,007	0	640,662	0.056
000000-00-0	Upfront IV, L.P.	Los Angeles	CA	Upfront Ventures		06/21/2012	1	0	3,466	0	3,909,835	0.026
000000-00-0	Upfront V, L.P.	Los Angeles	CA	Upfront Ventures		11/30/2014	1	0	57,760	0	3,803,669	0.025
1999999. Joint Venture Interests - Common Stock - Unaffiliated								560,000	4,051,731	0	53,492,091	XXX
000000-00-0	ABRY Advanced Securities Fund III, L.P.	Boston	MA	ABRY Partners		09/14/2011	2	0	101,197	0	0	0.006
000000-00-0	ABRY Advanced Securities Fund IV, L.P.	Boston	MA	ABRY Partners		07/31/2018		0	54,870	0	4,718,057	0.007
000000-00-0	ABRY Heritage Partners II, L.P.	Boston	MA	ABRY Partners		12/31/2021	3	0	362,334	0	10,051,266	0.018
000000-00-0	ABRY Heritage Partners, L.P.	Boston	MA	ABRY Partners		07/22/2016	3	0	11,961	0	606,750	0.010
000000-00-0	ABRY Senior Equity IV, L.P.	Boston	MA	ABRY Partners		12/12/2012	2	0	4,176	0	783,193	0.010
000000-00-0	ABRY Senior Equity V, L.P.	Boston	MA	ABRY Partners		12/01/2016	2	0	119,603	0	265,414	0.008
000000-00-0	ABRY Senior Equity VI, L.P.	Boston	MA	ABRY Partners		06/30/2021	2	0	837,975	0	5,740,322	0.010
000000-00-0	Acon Equity Partners IV, L.P.	Washington	DC	ACON Investments		04/22/2016	3	0	46,548	0	2,039,628	0.019
000000-00-0	Ampersand 2018, L.P.	Boston	MA	Ampersand Capital Partners		02/28/2018	3	0	260,000	0	190,000	0.026
000000-00-0	Ampersand 2020, L.P.	Boston	MA	Ampersand Capital Partners		06/30/2020	3	0	657,913	0	1,068,522	0.017
000000-00-0	Ampersand 2022, L.P.	Boston	MA	Ampersand Capital Partners		07/01/2023	3	323,333	0	0	15,676,667	0.013
000000-00-0	Apollo European Principal Finance Fund II, L.P.	Purchase	NY	Apollo Global Management, LLC		07/23/2012	11	0	108,672	0	2,418,686	0.006
000000-00-0	Apollo European Principal Finance Fund III, L.P.	Purchase	NY	Apollo Global Management, LLC		03/31/2017	11	0	463,911	0	5,650,296	0.005
000000-00-0	Beacon Capital Strategic Partners VIII, L.P.	Boston	MA	Beacon Capital Partners		10/31/2017		0	360,000	0	2,640,000	0.008
000000-00-0	Brynwood Partners IX, L.P.	Greenwich	CT	Brynwood Partners		07/01/2023	3	2,354,771	0	0	13,645,229	0.016
000000-00-0	Brynwood Partners VII L.P.	Greenwich	CT	Brynwood Partners		12/27/2013	3	0	3,287	0	1,647,367	0.017
000000-00-0	Brynwood Partners VIII L.P.	Greenwich	CT	Brynwood Partners		01/31/2018	3	0	32,785	0	72,012	0.012
000000-00-0	Clearview Capital Fund V, L.P.	Stamford	CT	Clearview Capital		03/16/2023	3	0	44,096	0	7,883,841	0.010
000000-00-0	Columbia Capital Equity Partners VII, L.P.	Alexandria	VA	Columbia Capital		06/01/2018		0	1,085,329	0	2,891,383	0.027
000000-00-0	EnCap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments		01/31/2017		0	114,463	0	2,300,159	0.002
000000-00-0	EnCap Flatrock Midstream Fund III, L.P.	Houston	TX	EnCap Flatrock Midstream		07/09/2014		0	23,128	0	195,171	0.002
000000-00-0	EnCap Flatrock Midstream Fund IV, L.P.	Houston	TX	EnCap Flatrock Midstream		08/31/2017		0	38,597	0	2,109,146	0.003
000000-00-0	Frazier Growth Buyout IX, L.P.	Seattle	WA	Frazier Healthcare Partners		12/01/2017	3	0	320,000	0	1,120,000	0.034
000000-00-0	Frazier Growth Buyout X, L.P.	Seattle	WA	Frazier Healthcare Partners		03/01/2021	3	0	936,000	0	6,090,000	0.009
000000-00-0	Graham Partners III, L.P.	Newtown Sqaure	PA	Graham Partners		09/30/2008	3	0	54,010	0	1,356,043	0.015
000000-00-0	Graham Partners VI, L.P.	Newtown Sqaure	PA	Graham Partners		09/01/2023	3	1,288,628	0	0	14,711,372	0.013
000000-00-0	Gryphon Mezzanine Partners, L.P.	San Francisco	CA	Gryphon Investors		07/01/2017	2	0	31,123	0	241,627	0.067
000000-00-0	Gryphon Partners IV, L.P.	San Francisco	CA	Gryphon Investors		09/01/2016	3	0	31,721	0	1,228,935	0.015
000000-00-0	Miravast ILS Credit Opportunities L.P.	Ewing	NJ	Miravast Asset Management		12/01/2017		0	71,068	0	2,603,931	0.040
000000-00-0	NGP Natural Resources X, L.P.	Irving	TX	NGP Energy Capital		01/27/2012		0	1,278	0	7,291	0.001
000000-00-0	NGP Natural Resources XI, L.P.	Irving	TX	NGP Energy Capital		11/14/2014		0	176,070	0	460,390	0.003
000000-00-0	NGP Natural Resources XII, L.P.	Irving	TX	NGP Energy Capital		08/31/2017		0	503,218	0	3,634,368	0.004
000000-00-0	Patriot Financial Partners III, L.P.	Philadelphia	PA	Patriot Financial Partners		11/01/2017	3	0	800,000	0	400,000	0.041
000000-00-0	SPC Partners VI, L.P.	San Francisco	CA	Swander Pace Capital		06/27/2016	3	0	51,321	0	2,697,121	0.024
000000-00-0	SPC Partners VII, L.P.	San Francisco	CA	Swander Pace Capital		12/31/2021	3	0	151,900	0	8,954,183	0.078
000000-00-0	Summit Partners Growth Equity Fund X, L.P.	Boston	MA	Summit Partners		02/28/2019		0	164,480	0	1,787,507	0.001

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
000000-00-0	Summit Partners Growth Equity Fund XI, L.P.	Boston	MA	Summit Partners		12/31/2021		0	89,606	0	5,957,863	0.001
000000-00-0	Warburg Pincus Global Growth 14	New York	NY	Warburg Pincus LLC		05/19/2022		0	480,000	0	9,107,901	0.001
2599999. Joint Venture Interests - Other - Unaffiliated								3,966,732	8,592,640	0	142,951,641	XXX
000000-00-0	Boston Financial Institutional Tax Credits 56, LP	Boston	MA	Commitment Adjustment		06/06/2011		0	(44,937)	0	0	4.947
000000-00-0	Raymond James Tax Credit Fund 50	St. Petersburg	FL	Commitment Adjustment		11/14/2022		0	(11,023)	0	0	8.605
000000-00-0	Raymond James Tax Credit Fund 37	St. Petersburg	FL	Commitment Adjustment		06/06/2011		0	188	0	0	4.213
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								0	(55,772)	0	0	XXX
6099999. Total - Unaffiliated								4,526,732	12,588,599	0	196,443,732	XXX
6199999. Total - Affiliated								0	675,879	0	0	XXX
6299999 - Totals								4,526,732	13,264,478	0	196,443,732	XXX

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
000000-00-0	Atlas Venture Fund XII, L.P.	Cambridge	MA	Return Of Capital	06/30/2020	08/18/2023	18,210	0	0	0	0	0	0	18,210	18,210	0	0	0	0
000000-00-0	Frazier Life Sciences XI, L.P.	Menlo Park	CA	Return Of Capital	03/31/2022	08/15/2023	132,788	0	0	0	0	0	0	132,788	132,788	0	0	0	0
000000-00-0	Longitude Venture Partners II, L.P.	Menlo Park	CA	Return Of Capital	04/25/2013	08/09/2023	189,101	0	0	0	0	0	0	189,101	189,101	0	0	0	0
000000-00-0	New Leaf Ventures II, L.P.	New York	NY	Return Of Capital	04/08/2008	09/28/2023	25,054	0	0	0	0	0	0	25,054	25,054	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							365,153	0	0	0	0	0	0	365,153	365,153	0	0	0	0
000000-00-0	ABRY Advanced Securities Fund III, L.P.	Boston	MA	Return Of Capital	09/14/2011	07/28/2023	736,481	0	0	0	0	0	0	736,481	736,481	0	0	0	0
000000-00-0	ABRY Advanced Securities Fund IV, L.P.	Boston	MA	Return Of Capital	07/31/2018	07/31/2023	602,135	0	0	0	0	0	0	602,135	602,135	0	0	0	0
000000-00-0	ABRY Senior Equity IV, L.P.	Boston	MA	Return Of Capital	12/12/2012	09/01/2023	150,845	0	0	0	0	0	0	150,845	150,845	0	0	0	0
000000-00-0	Angel Oak Real Estate Investment Fund I, L.P.	Atlanta	GA	Return Of Capital	10/31/2017	08/10/2023	384,728	0	0	0	0	0	0	384,728	384,728	0	0	0	0
000000-00-0	Apollo European Principal Finance Fund II, L.P.	Purchase	NY	Return Of Capital	07/23/2012	08/21/2023	326,459	0	0	0	0	0	0	326,459	326,459	0	0	0	0
000000-00-0	Apollo European Principal Finance Fund III, L.P.	Purchase	NY	Return Of Capital	03/31/2017	08/07/2023	889,438	0	0	0	0	0	0	889,438	889,438	0	0	0	0
000000-00-0	Beacon Capital Strategic Partners VIII, L.P.	Boston	MA	Return Of Capital	10/31/2017	07/06/2023	1,304	0	0	0	0	0	0	1,304	1,304	0	0	0	0
000000-00-0	Blue Owl GP Stakes V L.P.	New York	NY	Return Of Capital	12/01/2020	09/14/2023	748,568	0	0	0	0	0	0	748,568	748,568	0	0	0	0
000000-00-0	EIF United States Power Fund IV, L.P.	Needham	MA	Return Of Capital	11/28/2011	09/28/2023	31,785	0	0	0	0	0	0	31,785	31,785	0	0	0	0
000000-00-0	EnCap Energy Capital Fund IX, L.P.	Houston	TX	Return Of Capital	01/08/2013	07/12/2023	279,522	0	0	0	0	0	0	279,522	279,522	0	0	0	0
000000-00-0	EnCap Energy Capital Fund X, L.P.	Houston	TX	Return Of Capital	02/28/2015	07/07/2023	2,131,536	0	0	0	0	0	0	2,131,536	2,131,536	0	0	0	0
000000-00-0	EnCap Flatrock Midstream Fund III, L.P.	Houston	TX	Return Of Capital	07/09/2014	07/27/2023	435,461	0	0	0	0	0	0	435,461	435,461	0	0	0	0
000000-00-0	EnCap Flatrock Midstream Fund IV, L.P.	Houston	TX	Return Of Capital	08/31/2017	07/25/2023	551,568	0	0	0	0	0	0	551,568	551,568	0	0	0	0
000000-00-0	Graham Partners III, L.P.	Newtown Sqaure	PA	Return Of Capital	09/30/2008	07/28/2023	449,732	0	0	0	0	0	0	449,732	449,732	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
000000-00-0	GS Global Infrastructure Partners I, L.P.	New York	NY	Return Of Capital	12/31/2006	08/22/2023	67,986	0	0	0	0	0	0	67,986	67,986	0	0	0	0
000000-00-0	MatlinPatterson Global Opportunities Partners III L.P.	New York	NY	Return Of Capital	06/22/2007	09/20/2023	2,298	0	0	0	0	0	0	2,298	2,298	0	0	0	0
000000-00-0	Miravast ILS Credit Opportunities L.P.	Ewing	NJ	Return Of Capital	12/01/2017	07/21/2023	2,243,723	0	0	0	0	0	0	2,243,723	2,243,723	0	0	0	0
000000-00-0	New Canaan Funding Mezzanine V, L.P.	New Canaan	CT	Return Of Capital	08/05/2011	07/11/2023	7,991	0	0	0	0	0	0	7,991	7,991	0	0	0	0
000000-00-0	Newstone Capital Partners II, L.P.	Los Angeles	CA	Return Of Capital	12/10/2010	09/01/2023	65,842	0	0	0	0	0	0	65,842	65,842	0	0	0	0
000000-00-0	NGP Natural Resources X, L.P.	Irving	TX	Return Of Capital	01/27/2012	07/07/2023	24,585	0	0	0	0	0	0	24,585	24,585	0	0	0	0
000000-00-0	NGP Natural Resources XI, L.P.	Irving	TX	Return Of Capital	11/14/2014	09/13/2023	1,600,271	0	0	0	0	0	0	1,600,271	1,600,271	0	0	0	0
000000-00-0	NGP Natural Resources XII, L.P.	Irving	TX	Return Of Capital	08/31/2017	08/04/2023	3,756,374	0	0	0	0	0	0	3,756,374	3,756,374	0	0	0	0
000000-00-0	Warburg Pincus Private Equity XI, LP	New York	NY	Return Of Capital	05/24/2012	08/09/2023	1,101,746	0	0	0	0	0	0	1,101,746	1,101,746	0	0	0	0
000000-00-0	Warburg Pincus Private Equity XII, LP	New York	NY	Return Of Capital	12/21/2015	08/18/2023	1,956,810	0	0	0	0	0	0	1,956,810	1,956,810	0	0	0	0
000000-00-0	EnCap Energy Capital Fund VI, L.P.	Houston	TX	OTTI	07/17/2006	09/21/2023	0	0	0	595	0	(595)	0	0	0	0	0	0	0
000000-00-0	EnCap Energy Capital Fund VII, L.P.	Houston	TX	OTTI	09/17/2007	09/21/2023	0	0	0	6,381	0	(6,381)	0	0	0	0	0	0	0
000000-00-0	Graham Partners Annex, L.P.	Newtown Sqaure	PA	OTTI	03/15/2010	09/21/2023	0	0	0	(180,025)	0	180,025	0	0	0	0	0	0	0
000000-00-0	Graham Partners II Co-Investment, L.P.	Newtown Sqaure	PA	OTTI	09/22/2005	09/21/2023	0	0	0	(903)	0	903	0	0	0	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							18,547,189	0	0	(173,952)	0	173,952	0	18,547,189	18,547,189	0	0	0	0
6099999. Total - Unaffiliated							18,912,342	0	0	(173,952)	0	173,952	0	18,912,342	18,912,342	0	0	0	0
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							18,912,342	0	0	(173,952)	0	173,952	0	18,912,342	18,912,342	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-CE-9	UNITED STATES TREASURY NOTE/BOND		06/29/2023	WELLS FARGO BANK, N.		0	(33,288,000)	0	1.A
91282C-DN-8	UNITED STATES TREASURY NOTE/BOND		07/03/2023	GOLDMAN SACHS & CO		235,283	250,000	137	1.A
0109999999. Subtotal - Bonds - U.S. Governments						235,283	(33,038,000)	137	XXX
047681-QU-8	ATLANTA & FULTON COUNTY RECREATION AUTHO		08/02/2023	WELLS FARGO SECS LLC		13,361,905	13,580,000	121,202	1.B FE
478045-AA-5	JOHN SEVIER COMBINED CYCLE GENERATION LL		08/07/2023	GOLDMAN SACHS & CO		1,892,036	2,019,033	6,227	1.C FE
60416T-2Q-0	MINNESOTA HOUSING FINANCE AGENCY		09/25/2023	PERSHING & COMPANY		4,452,975	4,565,000	9,632	1.B FE
915217-RY-1	UNIVERSITY OF VIRGINIA		08/01/2023	VARIOUS		30,619,990	27,385,000	716,878	1.A FE
93978T-5H-8	WASHINGTON STATE HOUSING FINANCE COMMISS		09/25/2023	PERSHING & COMPANY		3,890,005	3,970,000	0	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						54,216,911	51,519,033	853,939	XXX
03881V-AN-9	ARBOR MULTIFAMILY MORTGAGE SECURITIES TR		09/06/2023	BANC/AMERICA SECUR.L		3,157,243	3,990,000	2,095	1.A FE
04002B-AA-3	AREIT 2023-CRE8 LLC		08/02/2023	MORGAN STANLEY & CO		3,980,000	4,000,000	0	1.A FE
05377R-HR-8	AVIS BUDGET RENTAL CAR FUNDING AESOP LLC		09/12/2023	BANC/AMERICA SECUR.L		3,249,478	3,250,000	0	1.F FE
05549G-AA-9	BHMS 2018-ATLS		07/26/2023	WELLS FARGO SECS LLC		3,942,500	4,000,000	9,777	1.A FE
055985-AG-0	BMO 2023-C6 MORTGAGE TRUST		08/14/2023	BMOCM/BONDS		9,546,867	0	130,631	1.A FE
055986-AD-5	BMO 2023-5C1 MORTGAGE TRUST		07/28/2023	BMOCM/BONDS		3,493,915	0	45,883	1.A FE
05610V-AA-0	BSPRT 2023-FL10 ISSUER LTD		09/15/2023	JPM SECURITIES-FIXED		6,965,000	7,000,000	0	1.A FE
06211E-AM-3	BANK5 2023-5YR3		09/19/2023	BANC/AMERICA SECUR.L		3,022,261	0	53,568	1.A FE
06541D-CD-4	BANK 2023-BNK46		08/03/2023	WELLS FARGO SECS LLC		4,438,842	0	19,975	1.A FE
08163B-BF-7	BENCHMARK 2020-B22 MORTGAGE TRUST		07/27/2023	DEUTSCHE BANC/ALEX B		8,860,519	0	143,464	1.A FE
20602D-AC-5	CONCENTRIX CORP		07/19/2023	JPM SECURITIES-FIXED		3,494,260	3,500,000	0	2.B FE
21075W-EV-3	CONTIMORTGAGE HOME EQUITY LOAN TRUST 199		09/15/2023	NON-BROKER TRADE, BO		0	0	0	1.
24023A-AA-8	DC COMMERCIAL MORTGAGE TRUST 2023-DC		08/22/2023	CITIGROUP GLOBAL MKT		2,999,990	3,000,000	15,260	1.A FE
24023A-AL-4	DC COMMERCIAL MORTGAGE TRUST 2023-DC		08/23/2023	CITIGROUP GLOBAL MKT		4,015,895	0	108,231	1.C FE
24703D-BF-7	DELL INTERNATIONAL LLC / EMC CORP		09/28/2023	EXCHANGE OFFER		2,858,859	3,000,000	28,969	2.B FE
30296P-AS-3	FREMF 2018-K75 MORTGAGE TRUST		09/11/2023	SG AMERICAS SECURITI		3,106,719	3,370,000	5,390	1.A
30296P-AU-8	FREMF 2018-K75 MORTGAGE TRUST		08/01/2023	SG AMERICAS SECURITI		4,606,055	5,000,000	1,105	2.C FE
30296X-AG-2	FREMF 2018-K78 MORTGAGE TRUST		09/22/2023	SG AMERICAS SECURITI		3,659,442	3,960,000	11,734	1.A
30297H-AG-6	FREMF 2018-K081 MORTGAGE TRUST		09/22/2023	SG AMERICAS SECURITI		3,345,813	3,620,000	10,847	1.F FE
30300H-AJ-5	FREMF 2017-K63 MORTGAGE TRUST		09/21/2023	SG AMERICAS SECURITI		11,381,197	12,317,000	32,935	2.B FE
30300S-AU-6	FREMF 2020-K737 MORTGAGE TRUST		08/01/2023	SG AMERICAS SECURITI		1,550,990	1,685,000	309	1.E
30308R-AQ-9	FREMF 2018-K86 MORTGAGE TRUST		09/28/2023	BAIRD ROBERT W & CO		9,073,438	10,000,000	1,233	2.B FE
31739P-AA-5	FINANCE OF AMERICA STRUCTURED SECURITIES		09/25/2023	PAYUP		20,474	20,474	0	1.A FE
36459D-BE-0	GAM RE-REMIC TRUST 2022-FRR3		09/26/2023	BANC/AMERICA SECUR.L		906,094	1,000,000	0	2.C FE
36459D-BS-9	GAM RE-REMIC TRUST 2022-FRR3		09/26/2023	BANC/AMERICA SECUR.L		1,088,379	1,250,000	0	2.C FE
36459D-DA-6	GAM RE-REMIC TRUST 2022-FRR3		09/26/2023	BANC/AMERICA SECUR.L		1,389,727	1,500,000	0	2.C FE
36459T-AN-6	GAM RE-REMIC TRUST 2021-FRR2		09/26/2023	BANC/AMERICA SECUR.L		1,116,406	1,250,000	2,175	2.B FE
36459T-BA-3	GAM RE-REMIC TRUST 2021-FRR2		09/26/2023	BANC/AMERICA SECUR.L		897,422	1,000,000	0	2.C FE
37331N-AH-4	GEORGIA-PACIFIC LLC		08/14/2023	GOLDMAN SACHS & CO		2,326,368	2,400,000	39,600	1.G FE
384802-AB-0	WW GRAINGER INC		07/05/2023	PERSHING & COMPANY		614,910	680,000	1,912	1.E FE
46591D-AX-7	JP MORGAN MORTGAGE TRUST 2019-INV1		09/26/2023	PERSHING & COMPANY		3,767,262	4,106,007	15,187	1.A FE
46591K-AD-5	JP MORGAN MORTGAGE TRUST 2019-8		08/14/2023	JPM SECURITIES-FIXED		2,547,404	3,027,555	3,784	1.A FE
46625Y-CX-9	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		08/28/2023	NON-BROKER TRADE, BO		0	0	0	6. FE
46647P-CK-0	JPMORGAN CHASE & CO		07/07/2023	JEFFERIES & COMPANY,		3,799,560	4,000,000	1,938	1.E FE
55279H-AV-2	MANUFACTURERS & TRADERS TRUST CO		07/19/2023	PERSHING & COMPANY		4,807,100	5,000,000	112,375	1.G FE
55376C-AP-8	MSWF COMMERCIAL MORTGAGE TRUST 2023-1		08/04/2023	DEUTSCHE BANC/ALEX B		6,951,115	0	24,127	1.A FE
618934-AB-9	MOSAIC SOLAR LOAN TRUST 2023-4		09/20/2023	MITSUBISHI UFJ SECS		2,569,973	2,570,000	0	1.G FE
638962-AA-8	NCR ATLEOS ESCROW CORP		09/22/2023	JPM SECURITIES-FIXED		1,481,250	1,500,000	0	3.A FE
63939N-AB-9	NAVIENT PRIVATE EDUCATION LOAN TRUST 201		07/27/2023	GOLDMAN SACHS & CO		5,641,681	5,819,213	10,113	1.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
63942G-AA-1	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		08/25/2023	DEUTSCHE BANC/ALEX B		4,576,392	5,418,912	1,055	1.A FE
63942M-AA-8	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		08/02/2023	DEUTSCHE BANC/ALEX B		5,014,671	5,746,188	6,763	1.A FE
64033Q-AB-5	NELNET STUDENT LOAN TRUST 2015-2		08/07/2023	JPM SECURITIES-FIXED		8,975,150	9,158,317	22,070	1.B FE
64034Y-AB-7	NELNET STUDENT LOAN TRUST 2021-D		08/21/2023	JPM SECURITIES-FIXED		7,693,861	8,559,509	1,163	1.A FE
65536W-AA-3	NOMURA ASSET ACCEPTANCE CORP ALTERNATIVE		08/25/2023	PAYUP		572	572	0	1.A FM
67113C-AE-6	OBX 2020-INV1 TRUST		08/14/2023	PERSHING & COMPANY		1,379,884	1,593,227	2,323	1.A FE
69318F-AL-2	PBF HOLDING CO LLC / PBF FINANCE CORP		08/15/2023	VARIOUS		2,091,699	2,100,000	0	3.B FE
69379W-AB-3	PEK HLDS 1 LP		07/21/2023	NON-BROKER TRADE, BO		18,528,261	18,528,261	0	1.D PL
693984-AA-4	PRKCM 2023-AFC3 TRUST		08/31/2023	PERSHING & COMPANY		3,999,968	4,000,000	27,068	1.A FE
78443C-CL-6	SLM PRIVATE CREDIT STUDENT LOAN TRUST 20		09/18/2023	JPM SECURITIES-FIXED		12,245,057	12,707,696	10,521	1.A FE
83207D-AB-4	SMB PRIVATE EDUCATION LOAN TRUST 2023-C		08/08/2023	BARCLAYS CAPITAL FIX		3,500,000	3,500,000	0	1.A FE
85855C-AE-0	STELLANTIS FINANCE US INC		09/28/2023	PERSHING & COMPANY		4,908,500	5,000,000	17,708	2.B FE
89172H-AD-9	TOWD POINT MORTGAGE TRUST 2015-3		08/22/2023	JPM SECURITIES-FIXED		3,252,408	3,340,085	8,536	1.A FE
89172P-AC-3	TOWD POINT MORTGAGE TRUST 2016-2		08/09/2023	BANC/AMERICA SECUR.L		2,869,969	3,025,000	2,521	1.A FE
95000A-AU-1	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		08/30/2023	WELLS FARGO SECS LLC		5,916,187	6,235,000	0	1.A FE
98385X-AM-8	XTO ENERGY INC		08/28/2023	PERSHING & COMPANY		1,108,050	1,000,000	5,438	1.D FE
00500R-AA-3	ACREC 2021-FL1 LTD	D	08/31/2023	GOLDMAN SACHS & CO		3,832,494	3,893,327	12,802	1.A FE
03880X-AA-4	ARBOR REALTY COMMERCIAL REAL ESTATE NOTE	D	08/03/2023	GOLDMAN SACHS & CO		6,201,172	6,250,000	23,763	1.A FE
04016V-AA-3	ARES XLVII CLO LTD	D	07/18/2023	RAYMOND JAMES & ASSO		9,651,177	9,692,564	5,242	1.A FE
04943A-AE-9	ATLAS SENIOR LOAN FUND LTD	D	09/13/2023	RBC CAPITAL MARKETS		4,981,250	5,000,000	60,330	1.B FE
04966H-AC-0	ATRIUM XIII	D	09/06/2023	PERSHING & COMPANY		5,211,938	5,250,000	46,000	1.A FE
04966H-AE-6	ATRIUM XIII	D	09/07/2023	VARIOUS		16,222,236	16,356,000	103,171	1.C FE
056162-AN-0	BARINGS CLO LTD 2015-I	D	07/14/2023	RAYMOND JAMES & ASSO		11,649,490	11,737,521	181,083	1.A FE
06760B-AJ-1	BARINGS CLO LTD 2017-I	D	08/22/2023	PERSHING & COMPANY		9,892,575	9,900,000	80,667	1.D FE
07133R-AS-4	BATTALION CLO XII LTD	D	07/05/2023	CITIGROUP GLOBAL MKT		11,100,375	11,250,000	116,251	1.B FE
08179X-BA-2	BENEFIT STREET PARTNERS CLO II LTD	D	09/29/2023	RBC CAPITAL MARKETS		3,539,115	3,540,000	53,840	1.A FE
08180E-BN-3	BENEFIT STREET PARTNERS CLO III LTD	D	08/24/2023	RBC CAPITAL MARKETS		10,000,000	10,000,000	86,534	1.C FE
09203W-AQ-8	BLACK DIAMOND CLO 2016-1 LTD	D	07/26/2023	PERSHING & COMPANY		4,232,030	4,345,000	889	1.C FE
11014P-AL-9	BRISTOL PARK CLO LTD	D	08/25/2023	RBC CAPITAL MARKETS		4,952,500	5,000,000	41,922	1.B FE
12480V-AC-9	CBAM 2017-1 LTD	D	08/09/2023	MITSUBISHI UFJ SECS		6,267,576	6,270,712	26,203	1.A FE
12548R-AB-0	CIFC FUNDING 2014-II-R LTD	D	07/07/2023	BNP PARIBAS SEC CORP		22,770,637	22,885,062	313,507	1.A FE
12550Y-AQ-7	CIFC FUNDING 2017-II LTD	D	08/14/2023	MITSUBISHI UFJ SECS		19,562,375	19,750,000	103,018	1.C FE
12551J-AN-6	CIFC FUNDING 2017-IV LTD	D	07/17/2023	CITIGROUP GLOBAL MKT		4,935,000	5,000,000	81,493	1.B FE
12662C-AC-1	MKS CLO 2017-2 LTD	D	09/12/2023	RBC CAPITAL MARKETS		9,904,000	10,000,000	113,054	1.C FE
143109-AN-6	CARLYLE US CLO 2016-4 LTD	D	07/07/2023	BNP PARIBAS SEC CORP		396,700	400,000	6,105	1.A FE
14311A-AW-2	CARLYLE GLOBAL MARKET STRATEGIES CLO 201	D	07/18/2023	CITIGROUP GLOBAL MKT		9,782,500	10,000,000	6,058	1.C FE
14315B-AA-4	CARLYLE US CLO 2017-4 LTD	D	07/11/2023	BNP PARIBAS SEC CORP		26,056,591	26,200,695	404,251	1.A FE
14889D-AQ-1	CATAMARAN CLO 2014-1 LTD	D	09/15/2023	CITIGROUP GLOBAL MKT		4,906,250	5,000,000	61,490	1.E FE
225401-AU-2	UBS GROUP AG	D	08/16/2023	JPM SECURITIES-FIXED		4,050,950	5,000,000	40,355	1.G FE
26245E-AN-9	DRYDEN SENIOR LOAN FUND	D	07/24/2023	JPM SECURITIES-FIXED		4,937,500	5,000,000	8,799	1.B FE
26829C-BA-4	MAN GLG US CLO	D	09/08/2023	RBC CAPITAL MARKETS		2,182,400	2,200,000	23,819	1.A FE
282523-AT-6	1828 CLO LTD	D	09/18/2023	CITIGROUP GLOBAL MKT		8,287,375	8,350,000	112,614	1.B FE
30323C-AA-8	FS RIALTO 2021-FL3	D	09/06/2023	GOLDMAN SACHS & CO		4,917,188	5,000,000	21,330	1.A FE
39809G-AC-9	GREYWOLF CLO VI LTD	D	07/26/2023	RBC CAPITAL MARKETS		4,899,188	4,930,000	1,983	1.C FE
40436V-AE-1	HPS LOAN MANAGEMENT 11-2017 LTD	D	08/08/2023	VARIOUS		13,350,755	13,386,181	112,263	1.A FE
40436V-AG-6	HPS LOAN MANAGEMENT 11-2017 LTD	D	07/03/2023	BANC/AMERICA SECUR.L		6,981,625	7,070,000	79,645	1.B FE
40490B-AC-2	HALCYON LOAN ADVISORS FUNDING 2017-2 LTD	D	09/12/2023	RBC CAPITAL MARKETS		6,984,250	7,000,000	83,398	1.A FE
46590X-AQ-9	JBS USA LUX SA / JBS USA FOOD CO / JBS U	D	08/22/2023	EXCHANGE OFFER		5,826,940	6,000,000	14,583	2.C FE
46593C-AE-9	JFIN CLO 2017-II LTD	D	09/15/2023	WELLS FARGO SECS LLC		2,994,000	3,000,000	59,226	1.D FE
55284J-AA-7	MF1 2022-FL8 LTD	D	07/26/2023	GOLDMAN SACHS & CO		4,928,125	5,000,000	8,022	1.A FE
55818M-BC-0	MADISON PARK FUNDING XIII LTD	D	08/16/2023	VARIOUS		8,706,250	8,750,000	24,589	1.C FE
67108W-BE-8	OZLM VII LTD	D	07/24/2023	BAIRD ROBERT W & CO		8,131,245	8,143,460	13,395	1.A FE
67109U-AS-1	OZLM XI LTD	D	08/17/2023	JPM SECURITIES-FIXED		5,099,838	5,103,666	20,485	1.A FE
67109U-AU-6	OZLM XI LTD	D	09/28/2023	CITIGROUP GLOBAL MKT		3,982,000	4,000,000	51,665	1.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
67401X-AS-0	OAKTREE CLO 2019-1 LTD	D	07/05/2023	JPM SECURITIES-FIXED		6,655,500	6,750,000	88,560	1.A FE
69380C-AA-6	PFP 2023-10 LTD	D	07/27/2023	WELLS FARGO SECS LLC		4,000,000	4,000,000	0	1.A FE
69688A-AQ-4	PALMER SQUARE CLO 2013-2 LTD	D	08/02/2023	DEUTSCHE BANC/ALEX B		7,272,653	7,335,000	25,928	1.C FE
830867-AB-3	DELTA AIR LINES INC / SKYMILES IP LTD	D	07/21/2023	PERSHING & COMPANY		4,882,500	5,000,000	3,299	2.B FE
83611G-AL-5	SOUND POINT CLO XVII	D	07/21/2023	JPM SECURITIES-FIXED		4,312,889	4,343,292	3,962	1.A FE
83611L-AC-4	SOUND POINT CLO III-R LTD	D	09/05/2023	DEUTSCHE BANC/ALEX B		2,995,500	3,000,000	30,418	1.A FE
846031-AN-2	SOUTHWICK PARK CLO LLC	D	07/20/2023	PIERPONT SECURITIES		3,873,675	3,900,000	2,881	1.A FE
88390A-AT-7	THL CREDIT WIND RIVER 2014-2 CLO LTD	D	08/31/2023	GOLDMAN SACHS & CO		7,372,157	7,390,634	68,872	1.A FE
92328G-BA-3	VENTURE XIV CLO LTD	D	05/30/2023	MORGAN STANLEY & CO		4,640	0	0	1.A FE
92912V-AY-1	VOYA CLO 2014-2 LTD	D	07/07/2023	BNP PARIBAS SEC CORP		17,176,284	17,271,276	256,106	1.A FE
92915P-AH-8	VOYA CLO 2014-1 LTD	D	07/27/2023	VARIOUS		21,550,758	21,647,070	253,752	1.A FE
94950G-AL-1	WELLFLEET CLO 2017-1 LTD	D	07/10/2023	RBC CAPITAL MARKETS		666,057	668,061	9,458	1.A FE
97316F-AC-5	WIND RIVER 2013-1 CLO LTD	D	09/13/2023	PERSHING & COMPANY		4,486,500	4,500,000	51,213	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						614,291,760	588,187,538	4,336,076	XXX
2509999997. Total - Bonds - Part 3						668,743,954	606,668,571	5,190,152	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						668,743,954	606,668,571	5,190,152	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
00827B-10-6	AFFIRM HOLDINGS INC		09/28/2023	RAYMOND JAMES & ASSO	4,505.000	93,929		0	
34962K-10-0	FORTITUDE GOLD CORP		09/06/2023	NATL FINANCIAL SERVI	14,550.000	91,543		0	
36116M-10-6	FUTUREFUEL CORP		09/07/2023	VARIOUS	43,000.000	310,570		0	
364760-10-8	GAP INC/THE		08/25/2023	NATL FINANCIAL SERVI	113,186.000	1,153,354		0	
763165-10-7	RICHARDSON ELECTRONICS LTD/UNITED STATES		07/07/2023	VARIOUS	35,000.000	553,054		0	
78349D-10-7	RXSIGHT INC		08/08/2023	BANC/AMERICA SECUR.L	6,198.000	189,101		0	
888787-10-8	TOAST INC		09/14/2023	BANC/AMERICA SECUR.L	13,779.000	294,485		0	
917488-10-8	UTAH MEDICAL PRODUCTS INC		09/29/2023	MERRILL LYNCH PIERCE	3,000.000	266,840		0	
931427-10-8	WALGREENS BOOTS ALLIANCE INC		07/05/2023	NATL FINANCIAL SERVI	23,000.000	676,895		0	
60688N-10-2	MIX TELEMATICS LTD	C	09/29/2023	VARIOUS	35,000.000	195,217		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						3,824,988	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						3,824,988	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						3,824,988	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						3,824,988	XXX	0	XXX
6009999999 - Totals						672,568,942	XXX	5,190,152	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 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
228027-AA-6	VESSEL MANAGEMENT SERVICES INC		08/15/2023	CALL 100		79,000	79,000	79,000	79,000	0	0	0	0	0	79,000	0	0	0	2,711	08/15/2036	1.A
36179X-FG-6	GINNIE MAE II POOL		09/01/2023	PAYDOWN		1,326,462	1,326,462	1,303,534	1,304,204	0	22,257	0	22,257	0	1,326,462	0	0	0	35,333	09/01/2052	1.A
36179X-HZ-2	GINNIE MAE II POOL		09/01/2023	PAYDOWN		1,103,216	1,103,216	1,074,773	1,075,402	0	27,813	0	27,813	0	1,103,216	0	0	0	36,015	10/01/2052	1.A
36260@-AA-5	GSA (FRESNO CA) CTL PA 3.11 15DEC40		09/15/2023	VARIOUS		48,182	48,182	48,638	48,615	0	(432)	0	(432)	0	48,182	0	0	0	999	12/15/2040	1.A
36260@-AB-3	GSA (FRESNO CA) CTL PA 2.74 15OCT36		09/15/2023	SINKING PAYMENT		216,336	216,336	218,459	218,304	0	(1,968)	0	(1,968)	0	216,336	0	0	0	3,952	10/15/2036	1.A
36296U-ZX-1	GINNIE MAE I POOL		09/01/2023	PAYDOWN		24,805	24,805	23,309	24,338	0	468	0	468	0	24,805	0	0	0	514	06/01/2039	1.A
38375U-QQ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2023	PAYDOWN		0	0	105,811	52,523	0	(10,722)	0	(10,722)	0	0	0	0	0	9,205	10/01/2064	1.A
38375U-SC-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2023	PAYDOWN		0	0	168,871	81,135	0	(18,779)	0	(18,779)	0	0	0	0	0	15,672	11/01/2064	1.A
38378K-3E-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2023	PAYDOWN		51,077	51,077	54,588	52,942	0	(1,865)	0	(1,865)	0	51,077	0	0	0	1,007	05/01/2055	1.A
38378K-6A-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2023	PAYDOWN		0	0	1,735	3,532	0	(2,864)	0	(2,864)	0	0	0	0	0	43	05/01/2054	1.A
38378X-TX-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2023	PAYDOWN		0	0	199,334	139,747	0	(27,176)	0	(27,176)	0	0	0	0	0	15,295	10/01/2056	1.A
38379U-QC-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2023	PAYDOWN		61,656	61,656	69,666	67,687	0	(6,031)	0	(6,031)	0	61,656	0	0	0	1,377	03/01/2057	1.A
38380J-JU-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2023	PAYDOWN		1,536,424	1,536,424	1,590,679	1,573,355	0	(36,931)	0	(36,931)	0	1,536,424	0	0	0	22,472	07/01/2059	1.A
912828-ZY-9	UNITED STATES TREASURY NOTE/BOND		07/15/2023	MATURITY		250,000	250,000	248,867	249,644	0	356	0	356	0	250,000	0	0	0	313	07/15/2023	1.A
0109999999. Subtotal - Bonds - U.S. Governments						4,697,158	4,697,158	5,187,264	4,970,428	0	(55,874)	0	(55,874)	0	4,697,158	0	0	0	144,908	XXX	XXX
718814-ZZ-2	CITY OF PHOENIX AZ		07/01/2023	CALL 100		490,000	490,000	490,000	490,000	0	0	0	0	0	490,000	0	0	0	25,818	07/01/2034	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						490,000	490,000	490,000	490,000	0	0	0	0	0	490,000	0	0	0	25,818	XXX	XXX
3128S3-D6-3	FREDDIE MAC GOLD POOL		09/01/2023	PAYDOWN		638,072	638,072	590,017	590,873	0	47,200	0	47,200	0	638,072	0	0	0	17,653	03/01/2042	1.A
3132DW-BP-7	FREDDIE MAC POOL		09/01/2023	PAYDOWN		2,058,422	2,058,422	2,078,366	2,074,667	0	(16,245)	0	(16,245)	0	2,058,422	0	0	0	27,309	05/01/2051	1.A
3132DW-D8-3	FREDDIE MAC POOL		09/01/2023	PAYDOWN		342,640	342,640	333,994	334,434	0	8,206	0	8,206	0	342,640	0	0	0	9,076	07/01/2052	1.A
3132DW-EE-9	FREDDIE MAC POOL		09/01/2023	PAYDOWN		466,418	466,418	473,414	472,851	0	(6,433)	0	(6,433)	0	466,418	0	0	0	15,416	07/01/2052	1.A
3133N3-VV-3	FREDDIE MAC POOL		09/01/2023	PAYDOWN		231,880	231,880	238,764	234,557	0	(2,677)	0	(2,677)	0	231,880	0	0	0	4,763	04/01/2050	1.A
3133N3-XX-7	FREDDIE MAC POOL		09/01/2023	PAYDOWN		190,871	190,871	149,774	0	0	41,097	0	41,097	0	190,871	0	0	0	1,608	04/01/2051	1.A
3133T4-FT-8	FREDDIE MAC REMICS		09/01/2023	PAYDOWN		8,453	8,453	8,082	8,453	0	0	0	0	0	8,453	0	0	0	366	02/01/2024	1.A
31359S-6Y-1	FANNIE MAE GRANTOR TRUST 2001-T7		09/01/2023	PAYDOWN		0	0	220,320	1,545	0	(132)	0	(132)	0	0	0	0	0	2,297	02/01/2041	1.A
3136AQ-D5-6	FANNIE MAE REMICS		09/01/2023	PAYDOWN		1,025,896	1,025,896	1,015,156	0	0	10,740	0	10,740	0	1,025,896	0	0	0	11,031	04/01/2027	1.A
3136B6-LL-5	FANNIE MAE REMICS		09/01/2023	PAYDOWN		394,253	394,253	357,661	0	0	36,592	0	36,592	0	394,253	0	0	0	2,744	10/01/2049	1.A
3137B4-H2-5	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	3,672,123	184,160	0	(231,237)	0	(231,237)	0	0	0	0	0	507,880	10/01/2041	1.A
3137B7-N2-1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	3,562,984	180,029	0	(186,921)	0	(186,921)	0	0	0	0	0	333,912	10/01/2023	1.A
3137B8-G5-0	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	774,456	56,489	0	(49,878)	0	(49,878)	0	0	0	0	0	62,793	01/01/2024	1.A
3137BB-BE-9	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	46,112	4,456	0	(3,403)	0	(3,403)	0	0	0	0	0	3,899	03/01/2024	1.A
3137BE-VJ-0	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	45,521	7,638	0	(3,619)	0	(3,619)	0	0	0	0	0	4,318	09/01/2024	1.A
3137BF-XU-0	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	28,901	5,290	0	(2,032)	0	(2,032)	0	0	0	0	0	2,409	12/01/2024	1.A
3137BG-K3-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	22,296	4,009	0	(1,462)	0	(1,462)	0	0	0	0	0	1,808	12/01/2024	1.A
3137BK-GL-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	27,347	13,007	0	(1,204)	0	(1,204)	0	0	0	0	0	1,713	04/01/2030	1.A
3137BL-ME-5	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	9,323	2,807	0	(615)	0	(615)	0	0	0	0	0	909	08/01/2025	1.A
3137BN-6H-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	16,981	5,222	0	(1,152)	0	(1,152)	0	0	0	0	0	1,524	12/01/2025	1.A
3137BN-GU-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	22,771	7,329	0	(1,593)	0	(1,593)	0	0	0	0	0	2,013	01/01/2026	1.A
3137BP-CR-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	14,367	4,804	0	(1,198)	0	(1,198)	0	0	0	0	0	1,422	01/01/2026	1.A
3137BP-VP-1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	36,363	22,241	0	(1,701)	0	(1,701)	0	0	0	0	0	2,712	01/01/2031	1.A
3137BP-W3-9	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	56,464	20,387	0	(4,206)	0	(4,206)	0	0	0	0	0	5,238	03/01/2026	1.A
3137BQ-YV-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	14,050	5,068	0	(1,042)	0	(1,042)	0	0	0	0	0	1,226	05/01/2026	1.A
3137BR-QL-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	34,713	12,616	0	(2,428)	0	(2,428)	0	0	0	0	0	3,049	07/01/2026	1.A
3137BS-5P-4	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	10,977	4,034	0	(824)	0	(824)	0	0	0	0	0	1,074	08/01/2026	1.A
3137BS-PY-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		08/01/2023	VARIOUS		0	0	1,502,468	42,245	0	(43,453)	0	(43,453)	0	0	0	0	0	156,839	08/01/2023	1.A
3137BX-R2-0	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	29,709	13,245	0	(2,074)	0	(2,074)	0	0	0	0	0	2,581	03/01/2027	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
3137FA-QD-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		201,770	201,770	195,780	0	0	5,990	0	5,990	0	201,770	0	0	0	1,310	12/01/2026	1.A
3137FA-WU-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	15,744	7,342	0	(1,041)	0	(1,041)	0	0	0	0	0	1,336	07/01/2027	1.A
3137FK-JE-7	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	10,319	5,879	0	(701)	0	(701)	0	0	0	0	0	904	10/01/2028	1.A
3137FK-KQ-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	6,100	4,435	0	(253)	0	(253)	0	0	0	0	0	606	11/01/2033	1.A
3137FL-2N-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	2,913	2,188	0	(123)	0	(123)	0	0	0	0	0	198	01/01/2034	1.A
3137FL-6W-9	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	7,177	4,439	0	(477)	0	(477)	0	0	0	0	0	650	01/01/2029	1.A
3137FL-YL-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	5,619	4,290	0	(235)	0	(235)	0	0	0	0	0	381	03/01/2034	1.A
3137FM-D4-1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	4,922	2,886	0	(362)	0	(362)	0	0	0	0	0	470	04/01/2029	1.A
3137FP-HS-7	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	4,898	1,996	0	(287)	0	(287)	0	0	0	0	0	400	08/01/2029	1.A
3137FP-JA-4	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	4,032	3,192	0	(174)	0	(174)	0	0	0	0	0	269	08/01/2034	1.A
3137FR-TS-0	FREDDIE MAC REMICS		09/01/2023	PAYDOWN		292,533	292,533	249,784	0	0	42,749	0	42,749	0	292,533	0	0	0	2,710	12/01/2049	1.A
3137FR-UL-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	5,995	4,855	0	(417)	0	(417)	0	0	0	0	0	538	01/01/2030	1.A
3137FR-ZC-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	12,444	9,773	0	(808)	0	(808)	0	0	0	0	0	1,113	01/01/2030	1.A
3137FU-ZK-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	13,096	0	0	(476)	0	(476)	0	0	0	0	0	1,049	05/01/2035	1.A
3137FW-HG-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	1,563	0	0	(49)	0	(49)	0	0	0	0	0	97	07/01/2035	1.A
3137FX-3T-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	17,248	13,762	0	(1,093)	0	(1,093)	0	0	0	0	0	1,505	08/01/2030	1.A
3137FY-TY-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	2,863	2,843	0	(104)	0	(104)	0	0	0	0	0	251	02/01/2036	1.A
3137H4-C7-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	413	365	0	(25)	0	(25)	0	0	0	0	0	34	10/01/2031	1.A
3137H5-YE-1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	427	380	0	(30)	0	(30)	0	0	0	0	0	43	01/01/2029	1.A
3137H6-M3-6	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	2,043	1,893	0	(112)	0	(112)	0	0	0	0	0	169	01/01/2032	1.A
3137H7-MB-6	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	1,915	1,821	0	(94)	0	(94)	0	0	0	0	0	162	04/01/2032	1.A
3137H7-Z2-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	2,159	2,058	0	(108)	0	(108)	0	0	0	0	0	184	06/01/2055	1.A
3137H7-ZD-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2023	PAYDOWN		0	0	698	668	0	(34)	0	(34)	0	0	0	0	0	59	06/01/2054	1.A
313920-UM-0	FANNIE MAE GRANTOR TRUST 2001-T8		09/01/2023	PAYDOWN		0	0	33,539	0	0	0	0	0	0	0	0	0	0	370	07/01/2041	1.A
31393Y-AV-7	FANNIE MAE REMICS		09/01/2023	PAYDOWN		45,399	45,399	40,760	45,168	0	230	0	230	0	45,399	0	0	0	1,277	05/01/2034	1.A
3140X4-MB-9	FANNIE MAE POOL		09/01/2023	PAYDOWN		235,637	235,637	244,179	240,149	0	(4,512)	0	(4,512)	0	235,637	0	0	0	4,613	12/01/2047	1.A
31410W-H9-2	FANNIE MAE POOL		09/01/2023	PAYDOWN		1,936	1,936	1,915	1,928	0	8	0	8	0	1,936	0	0	0	77	06/01/2047	1.A
31412B-DS-8	FANNIE MAE POOL		09/01/2023	PAYDOWN		382	382	380	381	0	1	0	1	0	382	0	0	0	15	10/01/2047	1.A
31412W-WB-8	FANNIE MAE POOL		09/01/2023	PAYDOWN		639	639	633	637	0	2	0	2	0	639	0	0	0	26	05/01/2047	1.A
31412W-WC-6	FANNIE MAE POOL		09/01/2023	PAYDOWN		24,453	24,453	24,231	24,365	0	88	0	88	0	24,453	0	0	0	1,100	05/01/2047	1.A
31412X-K4-5	FANNIE MAE POOL		09/01/2023	PAYDOWN		588	588	583	586	0	2	0	2	0	588	0	0	0	24	06/01/2047	1.A
31413K-RV-5	FANNIE MAE POOL		09/01/2023	PAYDOWN		72,799	72,799	72,025	72,493	0	306	0	306	0	72,799	0	0	0	3,266	10/01/2047	1.A
31414E-2V-5	FANNIE MAE POOL		07/01/2023	MATURITY		1,286	1,286	1,279	1,286	0	0	0	0	0	1,286	0	0	0	38	07/01/2023	1.A
31415M-ZS-7	FANNIE MAE POOL		07/01/2023	MATURITY		108	108	105	108	0	0	0	0	0	108	0	0	0	3	07/01/2023	1.A
31418D-PK-2	FANNIE MAE POOL		09/01/2023	PAYDOWN		261,683	261,683	265,935	263,515	0	(1,832)	0	(1,832)	0	261,683	0	0	0	4,313	05/01/2050	1.A
31418E-A4-2	FANNIE MAE POOL		09/01/2023	PAYDOWN		259,648	259,648	213,723	0	0	45,925	0	45,925	0	259,648	0	0	0	2,562	12/01/2051	1.A
31418E-D8-0	FANNIE MAE POOL		09/01/2023	PAYDOWN		793,130	793,130	790,171	790,356	0	2,774	0	2,774	0	793,130	0	0	0	21,067	06/01/2052	1.A
31418E-HJ-2	FANNIE MAE POOL		09/01/2023	PAYDOWN		373,057	373,057	362,390	362,677	0	10,380	0	10,380	0	373,057	0	0	0	9,920	09/01/2052	1.A
35833J-AG-2	FREDDIE MAC MULTIFAMILY ML CERTIFICATES		09/01/2023	PAYDOWN		0	0	19,902	18,478	0	(792)	0	(792)	0	0	0	0	0	1,280	01/01/2038	1.A
478045-AA-5	JOHN SEVIER COMBINED CYCLE GENERATION LL		07/15/2023	SINKING PAYMENT		116,964	116,964	115,883	51,754	0	1,081	0	1,081	0	116,964	0	0	0	3,902	01/15/2042	1.C FE
57604P-5P-5	MASSACHUSETTS CLEAN WATER TRUST/THE		08/01/2023	CALL 100		1,105,000	1,105,000	1,105,000	1,105,000	0	0	0	0	0	1,105,000	0	0	0	57,372	08/01/2040	1.A FE
592090-FU-3	METROPOLITAN GOVERNMENT NASHVILLE & DAVI		08/01/2023	CALL 100		2,000,000	2,000,000	2,042,000	2,003,157	0	(3,157)	0	(3,157)	0	2,000,000	0	0	0	112,500	08/01/2043	1.D FE
613645-AD-2	MONTGOMERY COUNTY REDEVELOPMENT AUTHORIT		09/01/2023	CALL 100		295,000	295,000	329,294	309,558	0	(14,558)	0	(14,558)	0	295,000	0	0	0	16,963	09/01/2030	1.C FE
64971M-ZG-0	NEW YORK CITY TRANSITIONAL FINANCE AUTHO		08/01/2023	CALL 100		235,000	235,000	235,000	235,000	0	0	0	0	0	235,000	0	0	0	13,552	08/01/2036	1.A FE
67766W-QG-0	OHIO WATER DEVELOPMENT AUTHORITY WATER P		06/02/2023	CALL 101.741		0	0	0	0	0	0	0	0	0	0	0	0	0	(1)	12/01/2034	1.A FE
69848A-AA-6	PANHANDLE ECONOMIC DEVELOPMENT CORP		07/15/2023	SINKING PAYMENT		68,248	68,248	66,980	67,114	0	1,134	0	1,134	0	68,248	0	0	0	2,720	07/15/2048	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
79742G-AF-8	SAN DIEGO COUNTY REGIONAL AIRPORT AUTHOR		07/01/2023	CALL 100		80,000	80,000	81,418	80,254	0	(254)	0	(254)	0	80,000	0	0	0	4,475	07/01/2043	2.A FE
83715A-AJ-8	SOUTH CAROLINA STUDENT LOAN CORP		07/25/2023	PAYDOWN		544,065	544,065	523,663	534,997	0	9,068	0	9,068	0	544,065	0	0	0	24,172	10/27/2036	1.A FE
917435-AA-7	UTAH HOUSING CORP		07/01/2023	SINKING PAYMENT		42,973	42,973	42,769	43,142	0	(169)	0	(169)	0	42,973	0	0	0	2,317	07/01/2050	1.D FE
93976A-AH-5	WASHINGTON STATE CONVENTION CENTER PUBLI		07/01/2023	CALL 100		175,000	175,000	223,671	215,329	0	(40,329)	0	(40,329)	0	175,000	0	0	0	11,883	07/01/2040	2.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						12,584,203	12,584,203	22,799,054	10,854,953	0	(374,562)	0	(374,562)	0	12,584,203	0	0	0	1,503,826	XXX	XXX
00213V-AA-2	ARC FINANCE 2013-1 LLC		07/03/2023	PAYDOWN		934,874	934,874	665,937	824,721	0	110,152	0	110,152	0	934,874	0	0	0	0	12/26/2056	1.B PL
00841W-AH-5	AGATE BAY MORTGAGE TRUST 2015-1		09/01/2023	PAYDOWN		158,191	158,191	140,889	0	0	17,302	0	17,302	0	158,191	0	0	0	2,306	01/01/2045	1.A FE
00842B-AT-4	AGATE BAY MORTGAGE TRUST 2015-5		09/01/2023	PAYDOWN		108,833	108,833	110,624	108,897	0	(63)	0	(63)	0	108,833	0	0	0	2,612	07/01/2045	1.A
00842C-AC-9	AGATE BAY MORTGAGE TRUST 2015-7		09/01/2023	PAYDOWN		235,548	235,548	235,086	235,548	0	0	0	0	0	235,548	0	0	0	5,321	10/01/2045	1.A
00842V-AC-7	AGATE BAY MORTGAGE TRUST 2016-3		09/01/2023	PAYDOWN		31,791	31,791	32,705	31,857	0	(66)	0	(66)	0	31,791	0	0	0	739	08/01/2046	1.A
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T		08/15/2023	SINKING PAYMENT		71,250	71,250	71,250	71,250	0	0	0	0	0	71,250	0	0	0	2,601	02/15/2029	1.G FE
02376Y-AA-5	AMERICAN AIRLINES 2016-1 CLASS B PASS TH		07/15/2023	SINKING PAYMENT		102,522	102,522	107,272	103,265	0	(742)	0	(742)	0	102,522	0	0	0	5,382	01/15/2024	3.C FE
023772-AB-2	AMERICAN AIRLINES 2013-1 CLASS A PASS TH		07/15/2023	SINKING PAYMENT		68,047	68,047	69,465	68,429	0	(382)	0	(382)	0	68,047	0	0	0	2,722	07/15/2025	4.A FE
02377B-AA-4	AMERICAN AIRLINES 2015-2 CLASS A PASS TH		09/22/2023	SINKING PAYMENT		177,711	177,711	177,711	177,711	0	0	0	0	0	177,711	0	0	0	7,108	09/22/2027	2.C FE
02377B-AC-0	AMERICAN AIRLINES 2015-2 CLASS B PASS TH		09/22/2023	SINKING PAYMENT		2,139,660	2,139,660	2,142,707	2,139,363	0	297	0	297	0	2,139,660	0	0	0	94,145	09/22/2023	3.C FE
02378A-AA-5	AMERICAN AIRLINES 2017-1 CLASS A PASS TH		08/15/2023	SINKING PAYMENT		47,500	47,500	47,500	47,500	0	0	0	0	0	47,500	0	0	0	1,900	02/15/2029	2.B FE
02378W-AA-7	AMERICAN AIRLINES 2017-1 CLASS B PASS TH		08/15/2023	SINKING PAYMENT		45,250	45,250	45,250	45,250	0	0	0	0	0	45,250	0	0	0	2,240	02/15/2025	3.A FE
03881B-AW-3	ARBOR MULTIFAMILY MORTGAGE SECURITIES TR		09/01/2023	PAYDOWN		0	0	9,635	8,470	0	(727)	0	(727)	0	0	0	0	0	980	05/01/2053	1.A FE
03882K-AN-2	ARBOR MULTIFAMILY MORTGAGE SECURITIES TR		09/01/2023	PAYDOWN		0	0	2,473	2,122	0	(179)	0	(179)	0	0	0	0	0	236	10/01/2054	1.A FE
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE PUERTO RICO		06/30/2023	SINKING PAYMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	506	06/30/2035	2.C FE
05491U-BE-7	BBCMS MORTGAGE TRUST 2018-C2		09/01/2023	PAYDOWN		0	0	15,927	9,668	0	(998)	0	(998)	0	0	0	0	0	1,457	12/01/2051	1.A FE
054975-AG-2	BBCMS MORTGAGE TRUST 2022-C18		09/01/2023	PAYDOWN		0	0	3,082	3,076	0	(121)	0	(121)	0	0	0	0	0	277	12/01/2055	1.A FE
05550M-AV-6	BARCLAYS COMMERCIAL MORTGAGE TRUST 2019-		09/01/2023	PAYDOWN		0	0	6,566	4,344	0	(437)	0	(437)	0	0	0	0	0	569	05/01/2052	1.A FE
05552X-BJ-6	BBCMS MORTGAGE TRUST 2021-C12		09/01/2023	PAYDOWN		0	0	3,753	3,345	0	(231)	0	(231)	0	0	0	0	0	337	11/01/2054	1.A FE
05552Y-AG-1	BBCMS MORTGAGE TRUST 2022-C16		09/01/2023	PAYDOWN		0	0	3,101	3,027	0	(82)	0	(82)	0	0	0	0	0	208	06/01/2055	1.A FE
055985-AG-0	BMO 2023-C6 MORTGAGE TRUST		09/01/2023	PAYDOWN		0	0	1,453	0	0	0	0	0	0	0	0	0	0	21	09/01/2056	1.A FE
055986-AD-5	BMO 2023-5C1 MORTGAGE TRUST		09/01/2023	PAYDOWN		0	0	58	0	0	(1)	0	(1)	0	0	0	0	0	2	08/01/2056	1.A FE
05602Q-BA-0	BMO 2022-C3 MORTGAGE TRUST		09/01/2023	PAYDOWN		0	0	3,114	3,108	0	(38)	0	(38)	0	0	0	0	0	175	09/01/2054	1.A FE
056054-AA-7	BX COMMERCIAL MORTGAGE TRUST 2019-XL		07/15/2023	PAYDOWN		575,152	575,152	551,521	575,152	0	0	0	0	0	575,152	0	0	0	19,617	10/15/2036	1.A
05609M-CE-3	BMO 2022-C1 MORTGAGE TRUST		09/01/2023	PAYDOWN		0	0	4,538	4,128	0	(289)	0	(289)	0	0	0	0	0	417	02/03/2055	1.A FE
05609W-AA-1	BX TRUST 2022-IND		07/15/2023	PAYDOWN		567,482	567,482	565,869	566,537	0	945	0	945	0	567,482	0	0	0	20,881	04/15/2037	1.A
05610C-AG-9	BMO 2023-C4 MORTGAGE TRUST		09/01/2023	PAYDOWN		0	0	2,122	0	0	(78)	0	(78)	0	0	0	0	0	149	02/01/2056	1.A FE
06540R-AF-1	BANK 2017-BNK9		09/01/2023	PAYDOWN		0	0	21,370	12,372	0	(1,745)	0	(1,745)	0	0	0	0	0	1,825	11/01/2054	1.A FE
06540W-BH-5	BANK 2019-BNK19		09/01/2023	PAYDOWN		0	0	11,561	7,751	0	(699)	0	(699)	0	0	0	0	0	985	08/01/2061	1.A FE
06541D-CD-4	BANK 2023-BNK46		09/01/2023	PAYDOWN		0	0	313	0	0	(2)	0	(2)	0	0	0	0	0	5	08/01/2056	1.A FE
06541M-BT-0	BANK 2022-BNK42		09/01/2023	PAYDOWN		0	0	1,472	1,381	0	(94)	0	(94)	0	0	0	0	0	159	06/01/2055	1.A FE
07336A-AG-2	BBCMS MORTGAGE TRUST 2022-C14		09/01/2023	PAYDOWN		0	0	16,055	14,629	0	(1,054)	0	(1,054)	0	0	0	0	0	1,503	02/01/2055	1.A FE
07336L-AB-9	BAYVIEW MSR OPPORTUNITY MASTER FUND TRUS		09/01/2023	PAYDOWN		112,854	112,854	99,453	100,449	0	12,406	0	12,406	0	112,854	0	0	0	1,884	06/01/2051	1.A
08162C-AJ-9	BENCHMARK 2018-B6 MORTGAGE TRUST		09/01/2023	PAYDOWN		0	0	15,299	7,878	0	(1,103)	0	(1,103)	0	0	0	0	0	1,504	10/01/2051	1.A FE
08162U-AY-6	BENCHMARK 2018-B8 MORTGAGE TRUST		09/01/2023	PAYDOWN		0	0	4,842	2,977	0	(331)	0	(331)	0	0	0	0	0	531	01/01/2052	1.A FE
08163B-BF-7	BENCHMARK 2020-B22 MORTGAGE TRUST		09/01/2023	PAYDOWN		0	0	3,277	0	0	(19)	0	(19)	0	0	0	0	0	80	01/01/2054	1.A FE
08163N-BL-8	BENCHMARK 2022-B32 MORTGAGE TRUST		09/01/2023	PAYDOWN		0	0	958	841	0	(79)	0	(79)	0	0	0	0	0	105	01/01/2055	1.A FE
08163R-BS-4	BENCHMARK 2022-B35 MORTGAGE TRUST		09/01/2023	PAYDOWN		0	0	1,617	1,519	0	(94)	0	(94)	0	0	0	0	0	162	05/01/2055	1.A FE
08163T-AG-7	BENCHMARK 2023-V2 MORTGAGE TRUST		09/01/2023	PAYDOWN		0	0	1,243	0	0	(46)	0	(46)	0	0	0	0	0	81	05/01/2055	1.A FE
081925-AF-6	BENCHMARK 2023-B39 MORTGAGE TRUST		09/01/2023	PAYDOWN		0	0	1,717	0	0	(14)	0	(14)	0	0	0	0	0	37	07/01/2056	1.A FE
08889#-AA-3	BIDDEFORD ME PKG		09/05/2023	SINKING PAYMENT		46,121	46,121	46,121	46,121	0	0	0	0	0	46,121	0	0	0	1,795	03/05/2046	2.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
10620N-CE-6	BRAZOS HIGHER EDUCATION AUTHORITY INC		08/25/2023	PAYDOWN		197,989	197,989	190,471	193,093	0	4,896	0	4,896	0	197,989	0	0	0	9,333	02/25/2035	1.B FE
11042A-AA-2	BRITISH AIRWAYS 2013-1 CLASS A PASS THRO		09/20/2023	SINKING PAYMENT		138,394	138,394	141,080	139,072	0	(326)	0	(326)	0	138,394	0	0	0	4,801	06/20/2024	1.E FE
11042C-AA-8	BRITISH AIRWAYS 2021-1 CLASS A PASS THRO		09/15/2023	SINKING PAYMENT		88,107	88,107	86,954	87,016	0	1,092	0	1,092	0	88,107	0	0	0	1,916	03/15/2035	1.F FE
11042T-AA-1	BRITISH AIRWAYS 2018-1 CLASS AA PASS THR		09/20/2023	SINKING PAYMENT		89,952	89,952	85,793	39,539	0	268	0	268	0	89,952	0	0	0	2,564	09/20/2031	1.F FE
11043H-AA-6	BRITISH AIRWAYS 2018-1 CLASS A PASS THRO		09/20/2023	SINKING PAYMENT		111,165	111,165	110,503	110,688	0	33	0	33	0	111,165	0	0	0	3,439	09/20/2031	2.A FE
12529M-AG-3	CANTOR COMMERCIAL REAL ESTATE LENDING 20		09/01/2023	PAYDOWN		0	0	5,320	0	0	(451)	0	(451)	0	0	0	0	0	673	05/01/2052	1.A FE
12531W-BC-5	CFCRE COMMERCIAL MORTGAGE TRUST 2016-C3		09/01/2023	PAYDOWN		0	0	12,453	4,230	0	(839)	0	(839)	0	0	0	0	0	1,083	01/01/2048	1.A FE
12532A-BD-0	CFCRE COMMERCIAL MORTGAGE TRUST 2016-C6		09/01/2023	PAYDOWN		0	0	10,240	3,941	0	(718)	0	(718)	0	0	0	0	0	896	11/01/2049	1.A FE
12532C-BE-4	CFCRE COMMERCIAL MORTGAGE TRUST 2017-C8		09/01/2023	PAYDOWN		0	0	10,587	5,317	0	(777)	0	(777)	0	0	0	0	0	922	06/01/2050	1.A FE
12554T-BA-8	CIM TRUST 2019-INV2		09/01/2023	PAYDOWN		44,902	44,902	41,815	0	0	3,087	0	3,087	0	44,902	0	0	0	1,065	05/01/2049	1.B FE
12556M-CN-2	CIM TRUST 2019-J1		09/01/2023	PAYDOWN		12,953	12,953	13,101	12,967	0	(14)	0	(14)	0	12,953	0	0	0	293	08/01/2049	1.A
12560A-BE-3	CIM TRUST 2020-INV1		09/01/2023	PAYDOWN		51,582	51,582	44,167	0	0	7,415	0	7,415	0	51,582	0	0	0	1,024	04/01/2050	1.A
12591Q-AS-1	COMM 2014-UBS4 MORTGAGE TRUST		09/01/2023	PAYDOWN		0	0	44,754	5,936	0	(3,357)	0	(3,357)	0	0	0	0	0	3,959	08/01/2047	1.A FE
12591Y-BE-4	COMM 2014-UBS3 MORTGAGE TRUST		09/01/2023	PAYDOWN		0	0	24,082	5,701	0	(3,575)	0	(3,575)	0	0	0	0	0	4,144	06/01/2047	1.A FE
12592K-BD-5	COMM 2014-UBS5 MORTGAGE TRUST		09/01/2023	PAYDOWN		0	0	39,854	6,022	0	(2,756)	0	(2,756)	0	0	0	0	0	3,384	09/01/2047	1.A FE
12592M-BL-3	COMM 2014-LC17 MORTGAGE TRUST		09/01/2023	PAYDOWN		0	0	15,733	2,621	0	(1,231)	0	(1,231)	0	0	0	0	0	1,199	10/01/2047	1.A FE
12592U-AQ-5	CSMLT 2015-1 TRUST		09/01/2023	PAYDOWN		10,065	10,065	9,750	5,164	0	441	0	441	0	10,065	0	0	0	220	05/01/2045	1.A
12592U-AW-2	CSMLT 2015-1 TRUST		09/01/2023	PAYDOWN		37,789	37,789	37,294	37,789	0	0	0	0	0	37,789	0	0	0	953	05/01/2045	1.A
12592U-AX-0	CSMLT 2015-1 TRUST		09/01/2023	PAYDOWN		40,006	40,006	39,118	40,006	0	0	0	0	0	40,006	0	0	0	1,009	05/01/2045	1.A
12593G-AG-7	COMM 2015-PC1 MORTGAGE TRUST		09/01/2023	PAYDOWN		0	0	79,611	16,536	0	(5,400)	0	(5,400)	0	0	0	0	0	4,606	07/01/2050	1.B FE
12594X-AM-6	CSMC 2017-HL1 TRUST		09/01/2023	PAYDOWN		70,640	70,640	70,811	70,652	0	(12)	0	(12)	0	70,640	0	0	0	1,648	06/01/2047	1.A
12595E-AE-5	COMM 2017-COR2 MORTGAGE TRUST		09/01/2023	PAYDOWN		0	0	11,720	5,776	0	(839)	0	(839)	0	0	0	0	0	1,032	09/01/2050	1.A FE
12596W-AE-4	CSAIL 2019-C16 COMMERCIAL MORTGAGE TRUST		09/01/2023	PAYDOWN		0	0	18,599	12,349	0	(1,162)	0	(1,162)	0	0	0	0	0	1,611	06/01/2052	1.A FE
12597D-AF-2	CSAIL 2019-C18 COMMERCIAL MORTGAGE TRUST		09/01/2023	PAYDOWN		0	0	21,198	14,200	0	(1,518)	0	(1,518)	0	0	0	0	0	2,000	12/01/2052	1.A FE
12635F-AV-6	CSAIL 2015-C3 COMMERCIAL MORTGAGE TRUST		09/01/2023	PAYDOWN		0	0	14,449	3,920	0	(981)	0	(981)	0	0	0	0	0	1,203	08/01/2048	1.A FE
12637L-AQ-2	CSMLT 2015-2 TRUST		09/01/2023	PAYDOWN		61,481	61,481	63,479	61,640	0	(159)	0	(159)	0	61,481	0	0	0	1,580	08/01/2045	1.A
12637L-AR-0	CSMLT 2015-2 TRUST		09/01/2023	PAYDOWN		38,585	38,585	37,734	38,380	0	206	0	206	0	38,585	0	0	0	992	08/01/2045	1.A
12637U-AY-5	CSAIL 2016-C7 COMMERCIAL MORTGAGE TRUST		09/01/2023	PAYDOWN		0	0	26,972	10,742	0	(1,845)	0	(1,845)	0	0	0	0	0	2,472	11/01/2049	1.A FE
12646U-AD-0	CSMC TRUST 2013-IVR1		09/01/2023	PAYDOWN		85,727	85,727	82,536	85,678	0	50	0	50	0	85,727	0	0	0	2,084	03/01/2043	1.A
12646W-AH-7	CSMC TRUST 2013-IVR2		09/01/2023	PAYDOWN		160,665	160,665	155,845	156,954	0	3,711	0	3,711	0	160,665	0	0	0	3,301	04/01/2043	1.A
12647G-BF-4	CSMC TRUST 2013-IVR4		09/01/2023	PAYDOWN		81,940	81,940	73,618	0	0	8,322	0	8,322	0	81,940	0	0	0	782	07/01/2043	1.A FE
12647P-AS-7	CSMC TRUST 2013-7		09/01/2023	PAYDOWN		39,481	39,481	39,074	39,478	0	3	0	3	0	39,481	0	0	0	967	08/01/2043	1.A
12648F-AR-0	CSMC TRUST 2014-SAF1		09/01/2023	PAYDOWN		25,773	25,773	26,630	25,834	0	(60)	0	(60)	0	25,773	0	0	0	665	03/01/2044	1.A
12649R-AV-4	CSMC TRUST 2015-2		09/01/2023	PAYDOWN		103,439	103,439	105,779	103,462	0	(23)	0	(23)	0	103,439	0	0	0	2,421	02/01/2045	1.A
12649R-AW-2	CSMC TRUST 2015-2		09/01/2023	PAYDOWN		131,300	131,300	130,064	131,235	0	65	0	65	0	131,300	0	0	0	3,073	02/01/2045	1.A
12649X-BD-0	CSMC TRUST 2015-3		09/01/2023	PAYDOWN		75,438	75,438	77,512	75,438	0	0	0	0	0	75,438	0	0	0	2,072	03/01/2045	1.A
12650U-AH-4	CSMLT 2015-3 TRUST		09/01/2023	PAYDOWN		14,298	14,298	13,571	4,736	0	764	0	764	0	14,298	0	0	0	306	11/01/2045	1.A
12653T-AA-9	CSMC TRUST 2018-J1 TRUST		09/01/2023	PAYDOWN		52,280	52,280	52,043	52,239	0	41	0	41	0	52,280	0	0	0	1,218	02/01/2048	1.A
12661X-AC-6	CSMC 2021-INV1TRUST		09/01/2023	PAYDOWN		209,213	209,213	192,788	167,292	0	16,066	0	16,066	0	209,213	0	0	0	3,084	07/01/2056	1.A
126650-BP-4	CVS PASS-THROUGH TRUST		09/10/2023	SINKING PAYMENT		176,705	176,705	174,673	176,552	0	153	0	153	0	176,705	0	0	0	7,114	12/10/2028	2.B FE
126650-BQ-2	CVS PASS-THROUGH TRUST		09/10/2023	SINKING PAYMENT		48,827	48,827	50,264	50,278	0	(1,451)	0	(1,451)	0	48,827	0	0	0	2,261	01/10/2030	2.B FE
126650-BY-5	CVS PASS-THROUGH TRUST		09/10/2023	SINKING PAYMENT		10,956	10,956	10,956	10,956	0	0	0	0	0	10,956	0	0	0	433	01/10/2034	2.B FE
12677#-AA-1	CVS CAREMARK CORP		09/15/2023	SINKING PAYMENT		30,980	30,980	30,980	30,980	0	0	0	0	0	30,980	0	0	0	1,128	01/15/2040	2.B
12695*-AA-3	CVS LEASE BACK		09/10/2023	SINKING PAYMENT		28,851	28,851	28,851	28,851	0	0	0	0	0	28,851	0	0	0	657	10/10/2038	2.B
13466*-AA-8	CAMPUSPARC LP 5.138 31DEC43		06/30/2023	SINKING PAYMENT		(168)	(168)	(168)	(168)	0	0	0	0	0	(168)	0	0	0	(5)	12/31/2043	2.B PL
16159G-BA-6	CHASE HOME LENDING MORTGAGE TRUST 2019-A		09/01/2023	PAYDOWN		34,288	34,288	31,052	0	0	3,236	0	3,236	0	34,288	0	0	0	801	07/01/2049	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
16164A-AC-9	CHASE MORTGAGE FINANCE CORP		09/01/2023	PAYDOWN		103,583	103,583	106,349	103,583	0	0	0	0	0	103,583	0	0	0	2,583	12/01/2045	1.A
17290X-AY-6	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016		09/01/2023	PAYDOWN		0	0	11,873	4,738	0	(1,010)	0	(1,010)	0	0	0	0	0	1,040	04/01/2049	1.A FE
17312D-AC-2	CITICORP MORTGAGE SECURITIES TRUST SERIE		09/01/2023	PAYDOWN		116,108	116,108	108,210	116,108	0	0	0	0	0	116,108	0	0	0	4,705	09/01/2037	1.A FM
17322Y-AJ-9	CITIGROUP COMMERCIAL MORTGAGE TRUST 2014		09/01/2023	PAYDOWN		0	0	16,081	3,129	0	(1,130)	0	(1,130)	0	0	0	0	0	1,303	10/01/2047	1.A FE
17323T-AF-7	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2		09/01/2023	PAYDOWN		98,725	98,725	95,636	80,273	0	1,292	0	1,292	0	98,725	0	0	0	2,619	01/01/2053	1.A
17324V-AQ-7	CITIGROUP MORTGAGE LOAN TRUST 2015-PS1		09/01/2023	PAYDOWN		123,564	123,564	125,788	123,863	0	(299)	0	(299)	0	123,564	0	0	0	4,278	09/01/2042	1.A
17326D-AJ-1	CITIGROUP COMMERCIAL MORTGAGE TRUST 2017		09/01/2023	PAYDOWN		0	0	17,433	8,230	0	(1,178)	0	(1,178)	0	0	0	0	0	1,508	09/01/2050	1.A FE
17327R-AA-8	CITIGROUP MORTGAGE LOAN TRUST 2019-RP1		09/01/2023	PAYDOWN		401,264	401,264	380,198	0	0	21,066	0	21,066	0	401,264	0	0	0	6,169	01/01/2066	1.A FE
193938-AB-3	COLLEGE AVE STUDENT LOANS 2023-A LLC		09/25/2023	PAYDOWN		25,310	25,310	25,306	0	0	5	0	5	0	25,310	0	0	0	426	05/25/2055	1.A FE
21017#-AB-9	CONSOLIDATED TERMINALS 4.93 12DEC25		08/30/2023	CALL 100		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	141,328	12/12/2025	2.C PL
21075W-EV-3	CONTIMORTGAGE HOME EQUITY LOAN TRUST 199		09/15/2023	NON-BROKER TRADE, BO		0	0	0	0	0	0	0	0	0	0	0	0	0	44,069	04/01/2028	1.
22160@-AA-6	COSTCO		09/15/2023	CALL 100		25,418	25,418	25,418	25,418	0	0	0	0	0	25,418	0	0	0	594	06/15/2043	1.E
22536#-AA-1	CREDIT LEASE-BACK PASS-THRU TR		09/10/2023	SINKING PAYMENT		96,366	96,366	96,367	96,367	0	(1)	0	(1)	0	96,366	0	0	0	2,638	12/10/2035	2.B
22944P-AE-7	CSMC TRUST 2013-TH1		09/01/2023	PAYDOWN		38,860	38,860	39,485	38,860	0	0	0	0	0	38,860	0	0	0	997	02/01/2043	1.A
233046-AL-5	DB MASTER FINANCE LLC		08/20/2023	PAYDOWN		8,115	8,115	7,375	7,382	0	733	0	733	0	8,115	0	0	0	265	05/20/2049	2.B FE
233046-AQ-4	DB MASTER FINANCE LLC		08/20/2023	PAYDOWN		7,500	7,500	7,205	7,254	0	246	0	246	0	7,500	0	0	0	140	11/20/2051	2.B FE
23312L-AW-8	DBJPM 16-C1 MORTGAGE TRUST		09/01/2023	PAYDOWN		0	0	36,801	13,382	0	(2,522)	0	(2,522)	0	0	0	0	0	3,246	05/01/2049	1.A FE
24703D-BE-0	DELL INTERNATIONAL LLC / EMC CORP		09/28/2023	EXCHANGE OFFER		2,858,859	3,000,000	2,849,910	2,854,967	0	3,892	0	3,892	0	2,858,859	0	0	0	79,594	12/15/2041	2.B FE
24736X-AA-6	DELTA AIR LINES 2015-1 CLASS AA PASS THR		07/30/2023	SINKING PAYMENT		39,777	39,777	40,498	40,245	0	(468)	0	(468)	0	39,777	0	0	0	1,442	07/30/2027	1.F FE
24737A-AA-5	DELTA AIR LINES 2015-1 CLASS B PASS THRO		07/30/2023	MATURITY		446,351	446,351	461,973	447,808	0	(1,457)	0	(1,457)	0	446,351	0	0	0	18,970	07/30/2023	3.A FE
255396-AB-9	DIVIDEND SOLAR LOANS 2018-1 LLC		09/20/2023	PAYDOWN		48,401	48,401	48,096	48,263	0	138	0	138	0	48,401	0	0	0	1,388	07/20/2038	1.F FE
25755T-AK-6	DOMINO'S PIZZA MASTER ISSUER LLC		07/25/2023	PAYDOWN		20,000	20,000	19,993	19,998	0	3	0	3	0	20,000	0	0	0	649	07/25/2048	2.A FE
25755T-AN-0	DOMINO'S PIZZA MASTER ISSUER LLC		07/25/2023	PAYDOWN		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	299	04/25/2051	2.A FE
26829X-AB-7	ECMC GROUP STUDENT LOAN TRUST		09/25/2023	PAYDOWN		109,251	109,251	108,796	109,251	0	0	0	0	0	109,251	0	0	0	4,395	07/25/2069	1.B FE
26832G-AA-1	ECMC GROUP STUDENT LOAN TRUST 2020-1		09/25/2023	PAYDOWN		123,107	123,107	124,016	123,637	0	(530)	0	(530)	0	123,107	0	0	0	2,007	07/25/2069	1.B FE
290408-AB-9	ELWOOD ENERGY LLC		07/05/2023	SINKING PAYMENT		9,660	9,660	9,704	9,675	0	(15)	0	(15)	0	9,660	0	0	0	788	07/05/2026	5.A FE
29429C-AJ-4	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016		09/01/2023	PAYDOWN		0	0	20,322	7,635	0	(1,537)	0	(1,537)	0	0	0	0	0	1,935	04/01/2049	1.A FE
29977K-AA-1	EVERBANK MORTGAGE LOAN TRUST 2013-2		09/01/2023	PAYDOWN		306,317	306,317	280,077	0	0	26,240	0	26,240	0	306,317	0	0	0	2,217	06/01/2043	1.A FE
30265A-AQ-7	FREMF 2013-K33 MORTGAGE TRUST		07/01/2023	PAYDOWN		11,000,000	11,000,000	10,854,375	11,010,492	0	(10,492)	0	(10,492)	0	11,000,000	0	0	0	223,382	08/01/2046	1.A
30291R-AA-3	FREMF 2013-K34 MORTGAGE TRUST		07/01/2023	PAYDOWN		5,450,000	5,450,000	5,518,551	5,479,541	0	(29,541)	0	(29,541)	0	5,450,000	0	0	0	120,365	09/01/2046	1.A
30291R-AC-9	FREMF 2013-K34 MORTGAGE TRUST		07/01/2023	PAYDOWN		11,335,000	11,335,000	11,540,240	11,422,487	0	(87,487)	0	(87,487)	0	11,335,000	0	0	0	250,337	09/01/2046	1.A
30291V-AG-1	FREMF 2013-K35 MORTGAGE TRUST		08/01/2023	PAYDOWN		5,000,000	5,000,000	4,553,906	4,958,956	0	41,044	0	41,044	0	5,000,000	0	0	0	136,792	12/01/2046	1.A
314353-AA-1	FEDEX CORP 2020-1 CLASS AA PASS THROUGH		08/20/2023	SINKING PAYMENT		323,536	323,536	261,600	262,477	0	61,059	0	61,059	0	323,536	0	0	0	6,066	02/20/2034	1.D FE
317395-AA-9	FINANCE OF AMER ST 0.00 25FEB52 FRN		09/25/2023	PAYDOWN		38,804	38,804	37,535	37,893	0	911	0	911	0	38,804	0	0	0	536	02/25/2052	1.A FE
31739G-AA-5	FINANCE OF AMERICA STRUCTURED SECURITIES		09/25/2023	PAYDOWN		63,993	63,993	64,732	71,360	0	(7,366)	0	(7,366)	0	63,993	0	0	0	864	06/25/2069	1.A FE
31739L-AA-4	FINANCE OF AMERICA STRUCTURED SECURITIES		09/25/2023	PAYDOWN		43,850	43,850	44,340	47,753	0	(3,903)	0	(3,903)	0	43,850	0	0	0	585	09/25/2069	1.A FE
33767C-AV-9	FIRSTKEY MORTGAGE TRUST 2015-1		09/01/2023	PAYDOWN		50,722	50,722	52,287	50,722	0	0	0	0	0	50,722	0	0	0	1,340	03/01/2045	1.A
33767C-AW-7	FIRSTKEY MORTGAGE TRUST 2015-1		09/01/2023	PAYDOWN		36,386	36,386	35,374	36,386	0	0	0	0	0	36,386	0	0	0	961	03/01/2045	1.A
33851G-AD-7	FLAGSTAR MORTGAGE TRUST 2021-6INV		09/01/2023	PAYDOWN		330,987	330,987	331,896	331,805	0	(819)	0	(819)	0	330,987	0	0	0	5,477	08/01/2051	1.A
33852A-AC-1	FLAGSTAR MORTGAGE TRUST 2019-1		09/01/2023	PAYDOWN		49,438	49,438	45,267	0	0	4,171	0	4,171	0	49,438	0	0	0	1,076	10/01/2049	1.A FE
33852A-BA-4	FLAGSTAR MORTGAGE TRUST 2019-1		09/01/2023	PAYDOWN		23,696	23,696	21,461	0	0	2,234	0	2,234	0	23,696	0	0	0	538	10/01/2049	1.C FE
35040U-AB-7	FOUNDATION FINANCE TRUST 2017-1		09/15/2023	PAYDOWN		398,280	398,280	398,094	398,253	0	27	0	27	0	398,280	0	0	0	10,990	07/15/2033	1.A FE
36186T-AA-4	GMAC COMMERCIAL MORTGAGE ASSET CORP		09/10/2023	PAYDOWN		43,314	43,314	51,111	50,552	0	(7,238)	0	(7,238)	0	43,314	0	0	0	1,746	11/10/2040	2.C FE
36186X-AD-9	GMAC COMMERCIAL MORTGAGE ASSET CORP		09/10/2023	PAYDOWN		33,684	33,684	34,393	34,262	0	(578)	0	(578)	0	33,684	0	0	0	1,162	07/10/2050	2.A FE
36244W-AA-7	GSAMP TRUST 2006-S5		09/25/2023	PAYDOWN		2,344	2,344	84	30	55	0	0	55	0	84	0	2,260	2,260	0	09/25/2036	1.A FM
36249@-AA-1	GSA GTH I U S GOVT LEA 4.56 15MAY38		09/15/2023	CALL 100		42,377	42,377	42,377	42,377	0	0	0	0	0	42,377	0	0	0	(799)	05/15/2038	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
36252W-AZ-1	GS MORTGAGE SECURITIES TRUST 2014-GC20		09/01/2023	PAYDOWN		0	0	26,918	3,881	0	(2,181)	0	(2,181)	0	0	0	0	0	2,440	04/01/2047	1.A FE
36261M-AB-5	GS MORTGAGE-BACKED SECURITIES CORP TRUST		09/01/2023	PAYDOWN		148,008	148,008	148,101	148,093	0	(85)	0	(85)	0	148,008	0	0	0	2,486	06/01/2051	1.A
36262D-AA-6	GS MORTGAGE-BACKED SECURITIES CORP TRUST		09/01/2023	PAYDOWN		64,876	64,876	63,984	64,774	0	102	0	102	0	64,876	0	0	0	1,574	07/01/2050	1.A
36262D-AR-9	GS MORTGAGE-BACKED SECURITIES CORP TRUST		09/01/2023	PAYDOWN		40,129	40,129	37,922	38,111	0	2,018	0	2,018	0	40,129	0	0	0	941	07/01/2050	1.A
36263N-AH-8	GS MORTGAGE-BACKED SECURITIES TRUST 2022		09/01/2023	PAYDOWN		237,842	237,842	237,393	237,449	0	394	0	394	0	237,842	0	0	0	4,095	05/04/2052	1.A
36269C-AC-7	GS MORTGAGE SECURITIES CORP TRUST 2022-S		08/15/2023	PAYDOWN		4,000,000	4,000,000	3,917,976	3,951,644	0	48,356	0	48,356	0	4,000,000	0	0	0	168,494	08/15/2036	1.D FE
36298G-AA-7	GSPA MONETIZATION TRUST		09/09/2023	SINKING PAYMENT		114,828	114,828	117,125	115,808	0	(980)	0	(980)	0	114,828	0	0	0	4,918	10/09/2029	2.A FE
36416U-BG-9	GALTON FUNDING MORTGAGE TRUST 2017-1		09/01/2023	PAYDOWN		69,250	69,250	70,938	69,499	0	(249)	0	(249)	0	69,250	0	0	0	1,673	07/01/2056	1.A
36418A-AQ-0	GALTON FUNDING MORTGAGE TRUST 2019-2		09/01/2023	PAYDOWN		1,203	1,203	1,207	1,203	0	0	0	0	0	1,203	0	0	0	29	06/01/2059	1.A
36418G-BC-7	GALTON FUNDING MORTGAGE TRUST 2018-2		09/01/2023	PAYDOWN		77,729	77,729	78,895	77,799	0	(70)	0	(70)	0	77,729	0	0	0	2,246	10/01/2058	1.A
36877*-AA-2	GENCONN ENERGY LLC 4.73 25JUL41		07/17/2023	CALL 100		118,421	118,421	118,421	118,421	0	0	0	0	0	118,421	0	0	0	5,480	07/25/2041	1.G PL
37331N-AD-3	GEORGIA-PACIFIC LLC		07/15/2023	MATURITY		5,050,000	5,050,000	4,886,523	5,038,925	0	11,075	0	11,075	0	5,050,000	0	0	0	188,567	07/15/2023	1.G FE
384802-AC-8	WW GRAINGER INC		07/05/2023	PERSHING & COMPANY		545,428	680,000	811,335	802,257	0	(2,018)	0	(2,018)	0	800,239	0	(254,811)	(254,811)	16,433	05/15/2046	1.E FE
39121J-AE-0	GREAT RIVER ENERGY		07/01/2023	SINKING PAYMENT		64,403	64,403	63,115	63,756	0	646	0	646	0	64,403	0	0	0	4,028	07/01/2038	1.G FE
393505-NC-2	CONSECO FINANCE CORP		09/15/2023	PAYDOWN		63,722	63,722	62,303	63,180	0	541	0	541	0	63,722	0	0	0	3,428	07/15/2027	5.C FE
413707-AA-8	HARRIMACK HOLDINGS LLC		09/01/2023	SINKING PAYMENT		87,500	87,500	87,500	87,500	0	0	0	0	0	87,500	0	0	0	2,042	04/01/2031	1.F PL
45276N-AA-9	IMPERIAL FUND MORTGAGE TRUST 2022-NQM4		09/01/2023	PAYDOWN		212,619	212,619	212,618	212,619	0	0	0	0	0	212,619	0	0	0	6,721	06/01/2067	1.A FE
45276Q-AA-2	IMPERIAL FUND MORTGAGE TRUST 2022-NQM5		09/01/2023	PAYDOWN		246,615	246,615	246,612	246,615	0	0	0	0	0	246,615	0	0	0	8,666	08/01/2067	1.A FE
46590K-AN-4	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		09/01/2023	PAYDOWN		0	0	72,793	23,176	0	(4,525)	0	(4,525)	0	0	0	0	0	5,880	01/01/2049	1.A FE
46591F-AY-0	JP MORGAN MORTGAGE TRUST 2019-5		09/01/2023	PAYDOWN		18,429	18,429	18,147	18,198	0	231	0	231	0	18,429	0	0	0	562	11/01/2049	1.A
46591K-AD-5	JP MORGAN MORTGAGE TRUST 2019-8		09/01/2023	PAYDOWN		38,595	38,595	32,474	0	0	6,121	0	6,121	0	38,595	0	0	0	96	03/01/2050	1.A FE
46591K-BE-2	JP MORGAN MORTGAGE TRUST 2019-8		09/01/2023	PAYDOWN		34,221	34,221	34,536	34,233	0	(13)	0	(13)	0	34,221	0	0	0	790	03/01/2050	1.A
46591N-BU-0	JP MORGAN MORTGAGE TRUST 2020-LTV1		09/01/2023	PAYDOWN		38,178	38,178	33,459	0	0	4,719	0	4,719	0	38,178	0	0	0	786	06/01/2050	1.A
46591T-AC-8	JP MORGAN MORTGAGE TRUST 2020-2		09/01/2023	PAYDOWN		29,128	29,128	29,528	29,159	0	(31)	0	(31)	0	29,128	0	0	0	689	07/01/2050	1.A
46592E-BM-7	JP MORGAN MORTGAGE TRUST 2021-1		09/01/2023	PAYDOWN		142,987	142,987	144,987	144,150	0	(1,163)	0	(1,163)	0	142,987	0	0	0	2,482	06/01/2051	1.A
46625M-5R-6	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		09/01/2023	PAYDOWN		0	68,316	38,559	22,659	16,962	0	0	16,962	0	39,620	0	(39,620)	(39,620)	3,859	06/01/2041	1.A FM
46625Y-CX-9	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		08/29/2023	NON-BROKER TRADE, BO		0	0	0	0	0	0	0	0	0	0	0	0	0	1,477	07/01/2041	6. FE
46639J-AK-6	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		08/01/2023	PAYDOWN		8,194	8,194	7,759	8,188	0	6	0	6	0	8,194	0	0	0	230	12/01/2047	1.A
46640M-AS-9	JP MORGAN MORTGAGE TRUST 2013-3		09/01/2023	PAYDOWN		43,535	43,535	43,473	43,535	0	0	0	0	0	43,535	0	0	0	970	07/01/2043	1.A
46641C-BP-5	JP MORGAN MORTGAGE TRUST 2014-1		09/01/2023	PAYDOWN		25,223	25,223	25,223	25,223	0	0	0	0	0	25,223	0	0	0	621	01/01/2044	1.A
46642C-AD-2	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		08/01/2023	PAYDOWN		300,002	300,002	301,689	300,909	0	(907)	0	(907)	0	300,002	0	0	0	7,076	07/01/2047	1.A
46643A-BG-7	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU		09/01/2023	PAYDOWN		0	0	251,606	46,945	0	(20,567)	0	(20,567)	0	0	0	0	0	22,755	09/01/2047	1.A FE
46643P-BG-4	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU		09/01/2023	PAYDOWN		0	0	56,424	11,726	0	(4,086)	0	(4,086)	0	0	0	0	0	4,617	11/01/2047	1.A FE
46643T-BC-5	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU		09/01/2023	PAYDOWN		0	0	9,978	2,296	0	(777)	0	(777)	0	0	0	0	0	858	01/01/2048	1.A FE
46643U-DP-1	JP MORGAN TRUST 2015-1		09/01/2023	PAYDOWN		336,812	336,812	333,022	334,256	0	2,556	0	2,556	0	336,812	0	0	0	13,826	12/01/2044	1.A
46645L-BA-4	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU		09/01/2023	PAYDOWN		0	0	22,843	7,885	0	(1,721)	0	(1,721)	0	0	0	0	0	2,028	03/03/2049	1.A FE
46646R-AL-7	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU		09/01/2023	PAYDOWN		0	0	210,595	85,721	0	(15,913)	0	(15,913)	0	0	0	0	0	20,525	12/01/2049	1.A FE
46649C-AA-1	JP MORGAN MORTGAGE TRUST 2018-4		09/01/2023	PAYDOWN		7,788	7,788	7,735	7,786	0	2	0	2	0	7,788	0	0	0	182	10/01/2048	1.A
46649K-AN-5	JP MORGAN MORTGAGE TRUST 2018-5		09/01/2023	PAYDOWN		93,498	93,498	95,836	93,869	0	(371)	0	(371)	0	93,498	0	0	0	2,194	10/01/2048	1.A
46650H-AW-8	JP MORGAN MORTGAGE TRUST 2019-1		09/01/2023	PAYDOWN		20,116	20,116	20,141	20,134	0	(18)	0	(18)	0	20,116	0	0	0	605	05/01/2049	1.A
46650J-AG-9	JP MORGAN MORTGAGE TRUST 2018-6		09/01/2023	PAYDOWN		90,135	90,135	92,107	90,231	0	(96)	0	(96)	0	90,135	0	0	0	2,080	12/01/2048	1.A
46650M-AN-7	JP MORGAN MORTGAGE TRUST 2018-8		09/01/2023	PAYDOWN		21,181	21,181	21,681	21,181	0	0	0	0	0	21,181	0	0	0	593	01/01/2049	1.A
46650M-BF-3	JP MORGAN MORTGAGE TRUST 2018-8		09/01/2023	PAYDOWN		83,907	83,907	76,513	0	0	7,394	0	7,394	0	83,907	0	0	0	943	01/01/2049	1.A FE
46650M-BH-9	JP MORGAN MORTGAGE TRUST 2018-8		09/01/2023	PAYDOWN		104,942	104,942	100,745	101,134	0	3,808	0	3,808	0	104,942	0	0	0	2,949	01/01/2049	1.A
46650P-BA-7	J.P. MORGAN MORTGAGE TRUST 2019-LTV1		09/01/2023	PAYDOWN		282,135	282,135	290,335	282,135	0	0	0	0	0	282,135	0	0	0	8,537	06/01/2049	1.A
46651A-AQ-5	JP MORGAN MORTGAGE TRUST 2019-LTV2		09/01/2023	PAYDOWN		21,965	21,965	22,099	21,965	0	0	0	0	0	21,965	0	0	0	573	12/01/2049	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
46651B-AR-1	JP MORGAN MORTGAGE TRUST 2019-6		09/01/2023	PAYDOWN		25,443	25,443	25,745	25,446	0	(3)	0	(3)	0	25,443	0	0	0	621	12/01/2049	1.A
46651F-AQ-4	JP MORGAN MORTGAGE TRUST 2019-HYB1		09/01/2023	PAYDOWN		59,146	59,146	59,102	59,146	0	0	0	0	0	59,146	0	0	0	1,135	10/01/2049	1.A
46651G-AR-0	JP MORGAN MORTGAGE TRUST 2019-7		09/01/2023	PAYDOWN		20,964	20,964	21,161	20,973	0	(8)	0	(8)	0	20,964	0	0	0	447	02/01/2050	1.A
46651G-AZ-2	JP MORGAN MORTGAGE TRUST 2019-7		09/01/2023	PAYDOWN		32,487	32,487	28,893	29,169	0	3,318	0	3,318	0	32,487	0	0	0	594	02/01/2050	1.A
46651Y-AC-4	JP MORGAN MORTGAGE TRUST 2019-9		09/01/2023	PAYDOWN		78,313	78,313	79,134	75,641	0	82	0	82	0	78,313	0	0	0	1,979	05/01/2050	1.A
46652F-BU-3	JP MORGAN MORTGAGE TRUST 2020-4		09/01/2023	PAYDOWN		31,827	31,827	27,610	0	0	4,217	0	4,217	0	31,827	0	0	0	291	11/01/2050	1.B FE
46654T-AC-2	J.P. MORGAN MORTGAGE TRUST 2021-15		09/01/2023	PAYDOWN		132,896	132,896	132,772	132,781	0	115	0	115	0	132,896	0	0	0	2,134	06/01/2052	1.A FE
46654W-AE-1	J.P. MORGAN MORTGAGE TRUST 2022-1		09/01/2023	PAYDOWN		249,064	249,064	241,515	242,039	0	7,025	0	7,025	0	249,064	0	0	0	4,033	07/01/2052	1.A
46655N-AB-6	J.P. MORGAN MORTGAGE TRUST 2022-7		09/01/2023	PAYDOWN		135,740	135,740	118,518	120,258	0	15,483	0	15,483	0	135,740	0	0	0	2,782	12/01/2052	1.A
46656A-AA-5	J.P. MORGAN MORTGAGE TRUST 2022-DSC1		09/01/2023	PAYDOWN		97,464	97,464	90,444	90,594	0	6,870	0	6,870	0	97,464	0	0	0	3,043	01/01/2063	1.A FE
48128K-AV-3	JPMCC COMMERCIAL MORTGAGE SECURITIES TRU		09/01/2023	PAYDOWN		0	0	11,807	5,978	0	(989)	0	(989)	0	0	0	0	0	1,019	07/01/2050	1.A FE
48128Y-AY-7	JPMCC COMMERCIAL MORTGAGE SECURITIES TRU		09/01/2023	PAYDOWN		0	0	41,264	25,383	0	(2,683)	0	(2,683)	0	0	0	0	0	3,731	03/01/2052	1.A FE
48129R-BC-8	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU		09/01/2023	PAYDOWN		0	0	6,411	4,342	0	(423)	0	(423)	0	0	0	0	0	573	11/01/2052	1.A FE
484915-AA-1	KANSAS GAS SERVICE SECURITIZATION I LLC		08/01/2023	SINKING PAYMENT		431,589	431,589	431,501	431,471	0	118	0	118	0	431,589	0	0	0	16,640	08/01/2032	1.A FE
49308V-AF-4	KEY COMMERCIAL MORTGAGE SECURITIES TRUST		09/01/2023	PAYDOWN		0	0	15,996	12,397	0	(1,186)	0	(1,186)	0	0	0	0	0	1,573	09/02/2052	1.A FE
527298-BP-7	LEVEL 3 FINANCING INC		08/21/2023	DEUTSCHE BANC/ALEX B		1,817,500	2,000,000	1,795,000	1,808,793	0	26,646	0	26,646	0	1,835,439	0	(17,939)	(17,939)	66,489	03/01/2027	3.B FE
527298-BQ-5	LEVEL 3 FINANCING INC		08/18/2023	GOLDMAN SACHS & CO		1,305,000	1,500,000	1,293,750	1,301,545	0	15,140	0	15,140	0	1,316,685	0	(11,685)	(11,685)	44,724	11/15/2029	3.B FE
54246#-AA-5	LONG BEACH JUDICIAL PA 6.88 31DEC47		06/30/2023	SINKING PAYMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	944	12/31/2047	1.E
55284T-AA-5	MFA 2022-INV1 TRUST		09/01/2023	PAYDOWN		382,289	382,289	378,598	379,779	0	2,510	0	2,510	0	382,289	0	0	0	9,838	04/01/2066	1.A FE
55376C-AP-8	MSWF COMMERCIAL MORTGAGE TRUST 2023-1		09/01/2023	PAYDOWN		0	0	235	0	0	(2)	0	(2)	0	0	0	0	0	4	05/01/2056	1.A FE
55400E-AA-7	MVW 2020-1 LLC		09/20/2023	PAYDOWN		149,391	149,391	150,357	149,690	0	(299)	0	(299)	0	149,391	0	0	0	1,722	10/20/2037	1.A FE
56844X-BG-3	SIGNAL PEAK CLO 2 LLC		07/20/2023	PAYDOWN		625,505	625,505	622,868	535,325	0	587	0	587	0	625,505	0	0	0	24,744	04/20/2029	1.A FE
585498-AJ-7	MELLO MORTGAGE CAPITAL ACCEPTANCE 2018-M		09/01/2023	PAYDOWN		174,924	174,924	156,010	0	0	18,914	0	18,914	0	174,924	0	0	0	1,710	03/01/2048	1.A FE
585498-BH-0	MELLO MORTGAGE CAPITAL ACCEPTANCE 2018-M		09/01/2023	PAYDOWN		65,910	65,910	64,610	65,683	0	227	0	227	0	65,910	0	0	0	1,578	03/01/2048	1.A
58549K-AC-5	MELLO MORTGAGE CAPITAL ACCEPTANCE 2021-I		09/01/2023	PAYDOWN		89,163	89,163	76,792	77,284	0	11,879	0	11,879	0	89,163	0	0	0	1,473	06/01/2051	1.A
59010R-AA-2	MERLIN AVIATION HOLDINGS DAC		09/15/2023	PAYDOWN		57,265	57,265	55,063	57,149	0	116	0	116	0	57,265	0	0	0	1,654	12/15/2032	2.B FE
61690A-AF-1	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2023	PAYDOWN		0	0	17,262	4,519	0	(1,330)	0	(1,330)	0	0	0	0	0	1,476	12/01/2047	1.A FE
61690V-BA-5	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2023	PAYDOWN		0	0	12,211	2,966	0	(983)	0	(983)	0	0	0	0	0	1,039	10/01/2048	1.A FE
61690Y-BV-3	MORGAN STANLEY CAPITAL I TRUST 2016-BNK2		09/01/2023	PAYDOWN		0	0	80,845	33,214	0	(4,611)	0	(4,611)	0	0	0	0	0	6,452	11/01/2049	1.A FE
61691A-BM-4	MORGAN STANLEY CAPITAL I TRUST 2015-UBS8		09/01/2023	PAYDOWN		0	0	28,129	8,371	0	(2,103)	0	(2,103)	0	0	0	0	0	3,071	12/01/2048	1.A FE
61691G-AT-7	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2023	PAYDOWN		0	0	16,636	6,619	0	(1,104)	0	(1,104)	0	0	0	0	0	1,412	12/01/2049	1.A FE
61691J-AW-4	MORGAN STANLEY CAPITAL I TRUST 2017-H1		09/01/2023	PAYDOWN		0	0	11,728	5,048	0	(802)	0	(802)	0	0	0	0	0	1,058	06/01/2050	1.A FE
61691Y-AP-6	MORGAN STANLEY CAPITAL I TRUST 2021-L5		09/01/2023	PAYDOWN		0	0	4,421	0	0	(387)	0	(387)	0	0	0	0	0	635	05/01/2054	1.A FE
61764P-BV-3	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2023	PAYDOWN		0	0	24,857	5,342	0	(1,829)	0	(1,829)	0	0	0	0	0	2,218	12/01/2047	1.A FE
61765L-AV-2	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2023	PAYDOWN		0	0	14,748	4,113	0	(1,051)	0	(1,051)	0	0	0	0	0	1,204	05/01/2048	1.A FE
61766C-AH-2	MORGAN STANLEY CAPITAL I TRUST 2016-UBS9		09/01/2023	PAYDOWN		0	0	28,598	9,491	0	(2,208)	0	(2,208)	0	0	0	0	0	2,638	03/01/2049	1.A FE
61766E-BF-1	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2023	PAYDOWN		0	0	17,981	6,106	0	(1,347)	0	(1,347)	0	0	0	0	0	1,633	05/01/2049	1.A FE
61766L-BT-5	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2023	PAYDOWN		0	0	40,234	14,442	0	(2,965)	0	(2,965)	0	0	0	0	0	3,646	01/01/2049	1.A FE
61766N-BC-8	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2023	PAYDOWN		0	0	68,635	26,659	0	(4,067)	0	(4,067)	0	0	0	0	0	5,452	09/01/2049	1.A FE
61766R-BA-3	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2023	PAYDOWN		0	0	69,823	29,080	0	(4,728)	0	(4,728)	0	0	0	0	0	6,109	11/01/2049	1.A FE
61911B-AA-3	MORTGAGE EQUITY CONVERSION ASSET TRUST 2		09/01/2023	PAYDOWN		145,948	145,948	143,372	145,948	0	0	0	0	0	145,948	0	0	0	4,126	07/01/2060	3.B FE
61945W-AA-7	MOSAIC SOLAR LOAN TRUST 2023-2		09/20/2023	PAYDOWN		136,915	136,915	135,137	0	0	1,778	0	1,778	0	136,915	0	0	0	2,764	09/22/2053	1.D FE
61946F-AA-3	MOSAIC SOLAR LOAN TRUST 2018-1		09/20/2023	PAYDOWN		34,829	34,829	34,827	34,828	0	1	0	1	0	34,829	0	0	0	940	06/22/2043	1.F FE
61946K-AA-2	MOSAIC SOLAR LOAN TRUST 2022-3		09/20/2023	PAYDOWN		29,539	29,539	29,538	29,539	0	1	0	1	0	29,539	0	0	0	1,236	06/20/2053	1.D FE
61946K-AB-0	MOSAIC SOLAR LOAN TRUST 2022-3		09/20/2023	PAYDOWN		44,309	44,309	43,335	43,350	0	969	0	969	0	44,309	0	0	0	2,237	06/20/2053	1.G FE
62942K-AA-4	NRP MORTGAGE TRUST 2013-1		09/01/2023	PAYDOWN		331,739	331,739	319,131	260,072	0	11,940	0	11,940	0	331,739	0	0	0	5,809	07/01/2043	1.A

SCHEDULE D - PART 4

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

1	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
62942K-AG-1	NRP MORTGAGE TRUST 2013-1		09/01/2023	PAYDOWN		48,730	48,730	47,124	48,672	0	58	0	58	0	48,730	0	0	0	993	07/01/2043	1.A
63939E-AD-5	NAVIENT PRIVATE EDUCATION LOAN TRUST 201		09/15/2023	PAYDOWN		341,761	341,761	353,509	347,554	0	(5,793)	0	(5,793)	0	341,761	0	0	0	15,402	11/15/2030	1.A FE
63939N-AB-9	NAVIENT PRIVATE EDUCATION LOAN TRUST 201		09/15/2023	PAYDOWN		460,669	460,669	446,615	0	0	14,054	0	14,054	0	460,669	0	0	0	2,406	12/15/2045	1.A FE
63941J-AA-6	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		09/15/2023	PAYDOWN		401,924	401,924	373,538	0	0	28,386	0	28,386	0	401,924	0	0	0	4,009	10/15/2068	1.A FE
63941T-AA-4	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		09/15/2023	PAYDOWN		258,874	258,874	261,604	259,911	0	(1,037)	0	(1,037)	0	258,874	0	0	0	2,914	05/15/2069	1.A FE
63942G-AA-1	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		09/15/2023	PAYDOWN		130,879	130,879	110,562	0	0	20,317	0	20,317	0	130,879	0	0	0	177	02/18/2070	1.A FE
63942K-AA-2	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		09/15/2023	PAYDOWN		178,949	178,949	156,022	0	0	22,928	0	22,928	0	178,949	0	0	0	941	04/15/2070	1.A FE
63942M-AA-8	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		09/15/2023	PAYDOWN		231,075	231,075	201,707	91,168	0	28,514	0	28,514	0	231,075	0	0	0	1,895	07/15/2070	1.A FE
64033A-AA-2	NELNET STUDENT LOAN TRUST 2012-4		09/25/2023	PAYDOWN		517,257	517,257	494,466	504,925	0	12,333	0	12,333	0	517,257	0	0	0	19,415	09/27/2038	1.A FE
64033Q-AB-5	NELNET STUDENT LOAN TRUST 2015-2		09/25/2023	PAYDOWN		252,208	252,208	247,164	0	0	5,044	0	5,044	0	252,208	0	0	0	1,895	09/25/2042	1.B FE
64034E-AA-3	NELNET STUDENT LOAN TRUST 2019-5		09/25/2023	PAYDOWN		229,109	229,109	238,846	235,612	0	(6,503)	0	(6,503)	0	229,109	0	0	0	3,806	10/25/2067	1.A FE
64034Y-AB-7	NELNET STUDENT LOAN TRUST 2021-D		09/20/2023	PAYDOWN		180,434	180,434	162,186	0	0	18,248	0	18,248	0	180,434	0	0	0	245	04/20/2062	1.A FE
64829F-AJ-0	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2016		09/01/2023	PAYDOWN		150,639	150,639	157,592	152,597	0	(1,958)	0	(1,958)	0	150,639	0	0	0	4,797	03/01/2056	1.A
64829G-AL-3	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2016		09/01/2023	PAYDOWN		252,689	252,689	260,156	254,395	0	(1,706)	0	(1,706)	0	252,689	0	0	0	8,127	11/02/2035	1.D FE
64829L-BM-9	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2016		09/01/2023	PAYDOWN		109,544	109,544	110,845	109,544	0	0	0	0	0	109,544	0	0	0	3,448	11/01/2056	1.A
64829W-AB-0	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2021		09/01/2023	PAYDOWN		92,182	92,182	75,215	0	0	16,967	0	16,967	0	92,182	0	0	0	830	06/01/2051	1.A FE
64831G-AB-1	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2021		09/01/2023	PAYDOWN		132,025	132,025	113,809	114,677	0	17,348	0	17,348	0	132,025	0	0	0	2,161	09/01/2051	1.A
65536W-AA-3	NOMURA ASSET ACCEPTANCE CORP ALTERNATIVE		09/25/2023	VARIOUS		572	1,987	622	622	0	0	0	0	0	632	0	(60)	(60)	1	08/25/2036	1.A FM
67085K-AA-0	OFFUTT AFB AMERICA FIRST COMMUNITY LLC		09/01/2023	SINKING PAYMENT		48,742	48,742	47,482	47,544	0	1,198	0	1,198	0	48,742	0	0	0	2,661	09/01/2050	1.G FE
67098A-AY-5	OBX 2019-INV1 TRUST		09/01/2023	PAYDOWN		35,554	35,554	33,821	0	0	1,733	0	1,733	0	35,554	0	0	0	555	11/01/2048	1.A FE
67113A-BL-3	OBX 2019-EXP3 TRUST		09/01/2023	PAYDOWN		34,917	34,917	34,131	34,202	0	714	0	714	0	34,917	0	0	0	1,246	10/01/2059	1.A
67113C-AE-6	OBX 2020-INV1 TRUST		09/01/2023	PAYDOWN		59,198	59,198	52,790	0	0	6,407	0	6,407	0	59,198	0	0	0	766	12/01/2049	1.A FE
67117J-AC-1	OBX 2021-INV3 TRUST		09/01/2023	PAYDOWN		302,658	302,658	301,760	301,838	0	821	0	821	0	302,658	0	0	0	4,965	10/01/2051	1.A
67181D-AA-9	OAK STREET INVESTMENT GRADE NET LEASE FU		09/20/2023	PAYDOWN		23,761	23,761	21,244	0	0	2,516	0	2,516	0	23,761	0	0	0	110	11/20/2050	1.A FE
67181D-AK-7	OAK STREET INVESTMENT GRADE NET LEASE FU		09/20/2023	PAYDOWN		14,988	14,988	14,524	14,572	0	417	0	417	0	14,988	0	0	0	263	11/20/2051	1.A FE
67190A-AA-4	OAK STREET INVESTMENT GRADE NET LEASE FU		09/20/2023	PAYDOWN		21,778	21,778	19,150	0	0	2,628	0	2,628	0	21,778	0	0	0	54	01/20/2051	1.A FE
67648B-AB-8	OCEANVIEW MORTGAGE TRUST 2022-INV1		09/01/2023	PAYDOWN		116,904	116,904	115,887	115,956	0	948	0	948	0	116,904	0	0	0	1,967	12/01/2051	1.A
68269C-AA-4	ONEMAIN FINANCIAL ISSUANCE TRUST 2018-2		09/14/2023	PAYDOWN		1,311,877	1,311,877	1,324,176	1,314,673	0	(2,796)	0	(2,796)	0	1,311,877	0	0	0	31,037	03/14/2033	1.A FE
69327R-AG-6	PDC ENERGY INC		08/14/2023	CALL 100		752,000	752,000	755,760	752,000	0	0	0	0	0	752,000	0	0	0	42,094	09/15/2024	3.C FE
69343F-AA-5	PHEAA STUDENT LOAN TRUST 2016-1		09/25/2023	PAYDOWN		121,203	121,203	115,901	117,641	0	3,562	0	3,562	0	121,203	0	0	0	4,882	09/25/2065	1.B FE
69371V-AA-5	PSMC 2018-1 TRUST		09/01/2023	PAYDOWN		14,284	14,284	14,193	14,284	0	0	0	0	0	14,284	0	0	0	298	02/01/2048	1.A
693964-AA-6	PRKCM 2023-AFC2 TRUST		09/01/2023	PAYDOWN		262,319	262,319	262,155	0	0	164	0	164	0	262,319	0	0	0	3,040	06/01/2058	1.A FE
693984-AA-4	PRKCM 2023-AFC3 TRUST		09/09/2023	PAYDOWN		18,816	18,816	18,816	0	0	0	0	0	0	18,816	0	0	0	103	09/01/2058	1.A FE
72650T-AA-6	PLAINS END FINANCING LLC		07/15/2023	SINKING PAYMENT		80,410	80,410	76,188	79,001	0	1,409	0	1,409	0	80,410	0	0	0	3,624	04/15/2028	3.A FE
72703P-AB-9	PLANET FITNESS MASTER ISSUER LLC		09/05/2023	PAYDOWN		20,000	20,000	19,080	19,119	0	881	0	881	0	20,000	0	0	0	700	09/05/2048	2.B FE
72703P-AD-5	PLANET FITNESS MASTER ISSUER LLC		09/05/2023	PAYDOWN		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	305	12/05/2051	2.B FE
73019#-AA-0	PNC EQUIP FIN LLC 3.0 13SEP27		09/13/2023	SINKING PAYMENT		43,264	43,264	43,264	43,264	0	0	0	0	0	43,264	0	0	0	1,298	09/13/2027	1.D
73019#-AB-8	PNC EQUIP FIN LLC 3.0 13SEP27		09/13/2023	SINKING PAYMENT		44,892	44,892	44,892	44,892	0	0	0	0	0	44,892	0	0	0	1,347	09/13/2027	1.D
73019#-AC-6	PNC EQUIP FIN LLC 3.0 13SEP27		09/13/2023	SINKING PAYMENT		41,008	41,008	41,008	41,008	0	0	0	0	0	41,008	0	0	0	1,230	09/13/2027	1.D
74387Y-AD-5	PROVIDENT FUNDING MORTGAGE TRUST 2021-1		09/01/2023	PAYDOWN		281,350	281,350	280,647	280,765	0	585	0	585	0	281,350	0	0	0	3,817	04/01/2051	1.A
74981C-AA-9	RUN 2022-NQM1 TRUST		09/01/2023	PAYDOWN		146,899	146,899	145,737	146,268	0	631	0	631	0	146,899	0	0	0	3,733	03/01/2067	1.A FE
75409X-AA-4	RATE MORTGAGE TRUST 2021-HB1		09/01/2023	PAYDOWN		434,459	434,459	429,483	412,735	0	4,902	0	4,902	0	434,459	0	0	0	6,793	12/01/2051	1.A
75410R-AJ-5	RATE MORTGAGE TRUST 2022-J1		09/01/2023	PAYDOWN		227,345	227,345	224,415	224,749	0	2,596	0	2,596	0	227,345	0	0	0	3,723	01/01/2052	1.A
761713-AY-2	REYNOLDS AMERICAN INC		09/15/2023	MATURITY		3,000,000	3,000,000	3,003,000	3,000,079	0	(79)	0	(79)	0	3,000,000	0	0	0	145,500	09/15/2023	2.B FE
78397E-AE-6	SBALR COMMERCIAL MORTGAGE 2020-RR1 TRUST		09/06/2023	PAYDOWN		192,564	192,564	202,687	200,609	0	(8,045)	0	(8,045)	0	192,564	0	0	0	3,625	02/06/2053	1.A
78419C-AG-9	SG COMMERCIAL MORTGAGE SECURITIES TRUST		09/01/2023	PAYDOWN		0	0	14,370	5,313	0	(998)	0	(998)	0	0	0	0	0	1,352	10/01/2048	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
78442G-FJ-0	SLM STUDENT LOAN TRUST 2003-1		09/15/2023	PAYDOWN		15,469	15,469	14,386	15,005	0	463	0	463	0	15,469	0	0	0	667	06/15/2037	2.C FE
78443B-AK-2	SLM STUDENT LOAN TRUST 2006-10		07/25/2023	PAYDOWN		75,941	75,941	67,303	71,595	0	4,346	0	4,346	0	75,941	0	0	0	2,896	03/25/2044	1.F FE
78443C-AP-9	SLM PRIVATE CREDIT STUDENT LOAN TRUST 20		09/21/2023	CALL 100		150,000	150,000	149,813	150,000	0	0	0	0	0	150,000	0	0	0	9,835	03/15/2033	2.C FE
78448P-AE-0	SMB PRIVATE EDUCATION LOAN TRUST 2015-A		09/15/2023	PAYDOWN		713,295	713,295	700,004	707,615	0	5,680	0	5,680	0	713,295	0	0	0	16,515	10/16/2045	1.A FE
78448Q-AE-8	SMB PRIVATE EDUCATION LOAN TRUST 2015-B		09/15/2023	PAYDOWN		119,401	119,401	114,006	117,407	0	1,994	0	1,994	0	119,401	0	0	0	3,134	12/17/2040	1.B FE
78448R-AE-6	SMB PRIVATE EDUCATION LOAN TRUST 2015-C		09/15/2023	PAYDOWN		420,483	420,483	412,648	416,457	0	4,026	0	4,026	0	420,483	0	0	0	11,038	09/15/2043	1.B FE
78450Q-AA-1	SMB PRIVATE EDUCATION LOAN TRUST 2023-A		09/15/2023	PAYDOWN		223,558	223,558	220,424	0	0	3,134	0	3,134	0	223,558	0	0	0	5,101	01/15/2053	1.A FE
80290C-AS-3	SANTANDER BANK AUTO CREDIT-LINKED NOTES		09/15/2023	PAYDOWN		452,826	452,826	452,826	452,826	0	0	0	0	0	452,826	0	0	0	15,885	05/15/2032	2.B FE
80290C-BF-0	SANTANDER BANK AUTO CREDIT-LINKED NOTES		09/15/2023	PAYDOWN		450,116	450,116	450,116	450,116	0	0	0	0	0	450,116	0	0	0	18,967	12/15/2032	1.C FE
805564-GA-3	SAXON ASSET SECURITIES TR 2000-2 MORT LN		09/01/2023	PAYDOWN		30,856	30,857	24,994	29,987	0	870	0	870	0	30,857	0	(1)	(1)	823	07/01/2030	2.C FM
81744N-AH-3	SEQUOIA MORTGAGE TRUST 2012-6		09/01/2023	PAYDOWN		21,603	21,603	21,819	21,603	0	0	0	0	0	21,603	0	0	0	532	12/01/2042	1.A FM
81744Y-AA-4	SEQUOIA MORTGAGE TRUST 2013-4		09/01/2023	PAYDOWN		170,005	170,005	157,786	159,321	0	10,684	0	10,684	0	170,005	0	0	0	2,618	04/01/2043	1.A
81745A-AF-4	SEQUOIA MORTGAGE TRUST 2013-5		09/01/2023	PAYDOWN		28,316	28,316	27,820	28,306	0	10	0	10	0	28,316	0	0	0	660	05/01/2043	1.A
81745E-AD-1	SEQUOIA MORTGAGE TRUST 2013-8		09/01/2023	PAYDOWN		48,972	48,972	48,451	48,962	0	9	0	9	0	48,972	0	0	0	1,137	06/01/2043	1.A
81745L-BN-2	SEQUOIA MORTGAGE TRUST 2014-4		08/01/2023	PAYDOWN		109,007	109,007	109,596	109,007	0	0	0	0	0	109,007	0	0	0	2,801	11/01/2044	1.A
81745M-AE-1	SEQUOIA MORTGAGE TRUST 2013-2		09/01/2023	PAYDOWN		78,472	78,472	78,276	78,472	0	0	0	0	0	78,472	0	0	0	1,806	02/01/2043	1.A
81745Q-AA-0	SEQUOIA MORTGAGE TRUST 2015-1		09/01/2023	PAYDOWN		17,580	17,580	17,627	17,488	0	92	0	92	0	17,580	0	0	0	384	01/01/2045	1.A
81745X-AG-2	SEQUOIA MORTGAGE TRUST 2017-4		09/01/2023	PAYDOWN		239,733	239,733	240,483	239,745	0	(13)	0	(13)	0	239,733	0	0	0	6,173	07/01/2047	1.A
81746F-CD-5	SEQUOIA MORTGAGE TRUST 2017-6		09/01/2023	PAYDOWN		69,122	69,122	61,408	0	0	7,714	0	7,714	0	69,122	0	0	0	1,399	09/01/2047	1.A
81746K-CB-8	SEQUOIA MORTGAGE TRUST 2017-2		09/01/2023	PAYDOWN		96,479	96,479	86,831	0	0	9,648	0	9,648	0	96,479	0	0	0	1,276	02/01/2047	1.A FE
81746R-CB-3	SEQUOIA MORTGAGE TRUST 2016-2		09/01/2023	PAYDOWN		120,617	120,617	120,730	120,629	0	(13)	0	(13)	0	120,617	0	0	0	2,787	08/01/2046	1.A
81746V-AU-4	SEQUOIA MORTGAGE TRUST 2018-3		09/01/2023	PAYDOWN		18,496	18,496	18,265	18,491	0	5	0	5	0	18,496	0	0	0	474	03/01/2048	1.A
81746X-CD-6	SEQUOIA MORTGAGE TRUST 2017-3		09/01/2023	PAYDOWN		71,257	71,257	64,944	0	0	6,313	0	6,313	0	71,257	0	0	0	1,558	04/01/2047	1.E FE
81747G-CC-4	SEQUOIA MORTGAGE TRUST 2018-5		09/01/2023	PAYDOWN		54,904	54,904	47,218	47,274	0	7,630	0	7,630	0	54,904	0	0	0	1,442	05/01/2048	1.F FE
81747J-AA-4	SEQUOIA MORTGAGE TRUST 2018-6		09/01/2023	PAYDOWN		5,356	5,356	5,437	5,356	0	0	0	0	0	5,356	0	0	0	143	07/01/2048	1.A
81747J-CE-4	SEQUOIA MORTGAGE TRUST 2018-6		09/01/2023	PAYDOWN		38,620	38,620	36,109	0	0	2,510	0	2,510	0	38,620	0	0	0	939	07/01/2048	1.E FE
81748C-AA-8	SEQUOIA MORTGAGE TRUST 2021-9		09/01/2023	PAYDOWN		275,240	275,240	273,905	273,944	0	1,296	0	1,296	0	275,240	0	0	0	4,571	01/01/2052	1.A FE
82280Q-BZ-3	SHELLPOINT CO-ORIGINATOR TRUST 2015-1		09/01/2023	PAYDOWN		117,069	117,069	114,523	116,693	0	376	0	376	0	117,069	0	0	0	2,807	08/01/2045	1.A
826525-AA-5	SIERRA TIMESHARE 2020-2 RECEIVABLES FUND		09/20/2023	PAYDOWN		126,872	126,872	126,847	126,867	0	6	0	6	0	126,872	0	0	0	1,119	07/20/2037	1.A FE
82652T-AB-1	SIERRA TIMESHARE 2022-1 RECEIVABLES FUND		09/20/2023	PAYDOWN		285,726	285,726	285,712	285,717	0	9	0	9	0	285,726	0	0	0	6,746	10/20/2038	1.F FE
82667C-AA-3	SIGNAL RAIL I LLC		09/17/2023	PAYDOWN		25,814	25,814	25,801	25,803	0	10	0	10	0	25,814	0	0	0	384	08/17/2051	1.F FE
826934-AB-7	SIERRA TIMESHARE 2022-3 RECEIVABLES FUND		09/20/2023	PAYDOWN		329,828	329,828	329,763	329,765	0	63	0	63	0	329,828	0	0	0	13,741	07/20/2039	1.F FE
83406T-AB-8	SOFI PROFESSIONAL LOAN PROGRAM 2020-ATRU		09/15/2023	PAYDOWN		190,680	190,680	190,680	190,680	0	0	0	0	0	190,680	0	0	0	3,219	05/15/2046	1.A FE
83715R-AH-5	SOUTH CAROLINA STUDENT LOAN CORP 2015-A		09/25/2023	PAYDOWN		251,897	251,897	253,038	252,549	0	(652)	0	(652)	0	251,897	0	0	0	10,684	01/25/2036	1.F FE
85207U-AF-2	SPRINT LLC		09/15/2023	MATURITY		3,000,000	3,000,000	2,910,000	2,989,159	0	10,841	0	10,841	0	3,000,000	0	0	0	239,250	09/15/2023	2.B FE
85208N-AD-2	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM		09/20/2023	SINKING PAYMENT		187,500	187,500	187,500	187,500	0	0	0	0	0	187,500	0	0	0	6,663	03/20/2025	1.F FE
85208N-AE-0	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM		09/20/2023	SINKING PAYMENT		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,864	03/20/2028	1.F FE
86212X-AF-7	STORE MASTER FUNDING I-VII XIV XIX XX XX		09/20/2023	PAYDOWN		6,250	6,250	6,249	0	0	1	0	1	0	6,250	0	0	0	86	06/20/2053	1.A FE
86213C-AB-1	STORE MASTER FUNDING I LLC		09/20/2023	PAYDOWN		6,250	6,250	6,247	6,250	0	0	0	0	0	6,250	0	0	0	174	04/20/2045	1.E FE
872659-AE-7	TPI 2022-FRR1 AK34		08/01/2023	PAYDOWN		10,000,000	10,000,000	9,538,749	9,791,721	0	208,279	0	208,279	0	10,000,000	0	0	0	0	08/01/2046	1.A FE
87267C-AA-6	TRP 2021 LLC		09/17/2023	PAYDOWN		72,843	72,843	72,828	72,832	0	11	0	11	0	72,843	0	0	0	1,005	06/19/2051	1.F FE
87342R-AH-7	TACO BELL FUNDING LLC		08/25/2023	PAYDOWN		15,000	15,000	14,739	14,780	0	220	0	220	0	15,000	0	0	0	258	08/25/2051	2.B FE
87612*-AA-5	TARGET (WASH DC) CTL 0.01 15JAN41		09/15/2023	SINKING PAYMENT		17,139	17,139	17,310	17,290	0	(151)	0	(151)	0	17,139	0	0	0	536	01/15/2041	1.F
88603U-AA-7	THRUST ENGINE LEASING 2021 DAC		09/15/2023	PAYDOWN		28,557	28,557	28,556	28,557	0	1	0	1	0	28,557	0	0	0	793	07/15/2040	1.F FE
89171V-AC-1	TOWD POINT MORTGAGE TRUST 2015-5		09/01/2023	PAYDOWN		1,619,944	1,619,944	1,621,893	1,619,983	0	(38)	0	(38)	0	1,619,944	0	0	0	37,868	05/01/2055	1.A
89172H-AD-9	TOWD POINT MORTGAGE TRUST 2015-3		09/01/2023	PAYDOWN		196,662	196,662	191,499	0	0	5,162	0	5,162	0	196,662	0	0	0	656	03/01/2054	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
89172Y-AC-4	TOWD POINT MORTGAGE TRUST 2016-3		09/01/2023	PAYDOWN		2,025,930	2,025,930	1,981,050	2,021,774	0	4,155	0	4,155	0	2,025,930	0	0	0	47,278	04/01/2056	1.A
89656R-AA-8	TRINITY RAIL LEASING 2022 LLC		09/21/2023	PAYDOWN		50,796	50,796	50,794	50,794	0	2	0	2	0	50,796	0	0	0	1,547	05/20/2052	1.F FE
89683L-AA-8	TRIUMPH RAIL HOLDINGS LLC		09/17/2023	PAYDOWN		60,013	60,013	59,989	60,000	0	13	0	13	0	60,013	0	0	0	800	06/19/2051	1.F FE
90272*-AA-0	UHC (SENIOR NT) CTL PA 3.5 15MAY33		09/15/2023	SINKING PAYMENT		47,254	47,254	47,254	47,254	0	0	0	0	0	47,254	0	0	0	1,103	05/15/2033	1.F
90276W-AT-4	UBS COMMERCIAL MORTGAGE TRUST 2017-C7		09/01/2023	PAYDOWN		0	0	34,185	19,018	0	(2,295)	0	(2,295)	0	0	0	0	0	3,071	12/01/2050	1.A FE
90276Y-AF-0	UBS COMMERCIAL MORTGAGE TRUST 2019-C16		09/01/2023	PAYDOWN		0	0	50,709	35,715	0	(3,742)	0	(3,742)	0	0	0	0	0	4,365	04/01/2052	1.A FE
90278K-BB-6	UBS COMMERCIAL MORTGAGE TRUST 2018-C14		09/01/2023	PAYDOWN		0	0	15,252	10,554	0	(1,347)	0	(1,347)	0	0	0	0	0	1,287	12/01/2051	1.A FE
90278L-AZ-2	UBS COMMERCIAL MORTGAGE TRUST 2018-C15		09/01/2023	PAYDOWN		0	0	8,061	7,286	0	(1,111)	0	(1,111)	0	0	0	0	0	963	12/01/2051	1.A FE
90278M-BB-2	UBS COMMERCIAL MORTGAGE TRUST		09/01/2023	PAYDOWN		0	0	20,219	13,793	0	(1,309)	0	(1,309)	0	0	0	0	0	1,768	10/01/2052	1.A FE
90353D-BA-2	UBS COMMERCIAL MORTGAGE TRUST 2018-C12		09/01/2023	PAYDOWN		0	0	455,107	276,546	0	(20,964)	0	(20,964)	0	0	0	0	0	34,410	08/01/2051	1.A FE
90354P-AA-5	ITE RAIL FUND LEVERED LP		09/28/2023	PAYDOWN		61,049	61,049	60,748	60,804	0	245	0	245	0	61,049	0	0	0	883	06/28/2051	1.F FE
90783W-AA-1	UNION PACIFIC RAILROAD CO 2006 PASS THRO		07/02/2023	SINKING PAYMENT		127	127	127	127	0	0	0	0	0	127	0	0	0	7	07/02/2030	1.C FE
90931C-AA-6	UNITED AIRLINES 2019-1 CLASS AA PASS THR		08/25/2023	SINKING PAYMENT		69,374	69,374	64,952	65,148	0	4,226	0	4,226	0	69,374	0	0	0	2,879	08/25/2031	1.F FE
90931G-AA-7	UNITED AIRLINES 2020-1 CLASS A PASS THRO		07/15/2023	SINKING PAYMENT		107,550	107,550	108,088	107,940	0	(390)	0	(390)	0	107,550	0	0	0	4,739	10/15/2027	1.G FE
90933H-AA-3	UNITED AIRLINES 2016-1 CLASS B PASS THRO		07/07/2023	SINKING PAYMENT		85,648	85,648	85,648	85,648	0	0	0	0	0	85,648	0	0	0	3,126	01/07/2026	3.B FE
91474@-AA-2	UNIVERSITY OF MICHIGAN		09/15/2023	SINKING PAYMENT		51,310	51,310	51,310	51,310	0	0	0	0	0	51,310	0	0	0	1,208	06/15/2039	1.B
92538U-AA-9	VERUS SECURITIZATION TRUST 2022-3		09/01/2023	PAYDOWN		138,326	138,326	138,131	138,217	0	109	0	109	0	138,326	0	0	0	3,736	02/01/2067	1.A FE
92890K-BD-6	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C22		09/01/2023	PAYDOWN		0	0	75,414	17,492	0	(6,680)	0	(6,680)	0	0	0	0	0	8,037	09/01/2057	1.A FE
92939K-AH-1	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C24		09/01/2023	PAYDOWN		0	0	24,354	4,479	0	(1,869)	0	(1,869)	0	0	0	0	0	2,323	11/01/2047	1.C FE
929766-WV-1	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST		09/01/2023	PAYDOWN		18,389	18,389	11,622	11,622	0	0	0	0	0	11,622	0	6,767	6,767	662	10/01/2041	1.A FM
949831-AS-0	WELLS FARGO MORTGAGE BACKED SECURITIES 2		09/01/2023	PAYDOWN		2,199	2,199	2,221	2,200	0	0	0	0	0	2,199	0	0	0	52	07/01/2049	1.A
94989T-BC-7	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2023	PAYDOWN		0	0	24,174	9,823	0	(2,412)	0	(2,412)	0	0	0	0	0	2,588	09/01/2058	1.A FE
94989U-BH-3	WELLS FARGO MORTGAGE BACKED SECURITIES 2		09/01/2023	PAYDOWN		27,448	27,448	26,144	26,274	0	1,174	0	1,174	0	27,448	0	0	0	670	07/01/2047	1.A
94989W-AV-9	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2023	PAYDOWN		0	0	12,348	3,905	0	(866)	0	(866)	0	0	0	0	0	1,032	11/01/2048	1.A FE
94989Y-BC-6	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2023	PAYDOWN		0	0	16,612	5,420	0	(1,152)	0	(1,152)	0	0	0	0	0	1,490	01/01/2059	1.A FE
95000C-BE-2	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2023	PAYDOWN		0	0	39,984	14,229	0	(2,923)	0	(2,923)	0	0	0	0	0	3,924	01/01/2059	1.A FE
95000D-BG-5	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2023	PAYDOWN		0	0	35,788	13,353	0	(2,529)	0	(2,529)	0	0	0	0	0	3,512	06/01/2049	1.A FE
95000J-AY-4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2023	PAYDOWN		0	0	17,395	6,718	0	(1,091)	0	(1,091)	0	0	0	0	0	1,433	12/01/2059	1.A FE
95000K-BE-4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2023	PAYDOWN		0	0	30,470	13,344	0	(2,376)	0	(2,376)	0	0	0	0	0	3,018	11/01/2049	1.A FE
95001J-AY-3	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2023	PAYDOWN		0	0	55,838	33,721	0	(3,511)	0	(3,511)	0	0	0	0	0	4,873	05/01/2051	1.A FE
95001R-AY-5	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2023	PAYDOWN		0	0	22,268	14,831	0	(1,693)	0	(1,693)	0	0	0	0	0	2,569	01/01/2052	1.A FE
95001T-BJ-3	WELLS FARGO MORTGAGE BACKED SECURITIES 2		09/01/2023	PAYDOWN		87,175	87,175	85,785	86,100	0	1,075	0	1,075	0	87,175	0	0	0	2,289	11/01/2048	1.A
95001Y-AF-1	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2023	PAYDOWN		0	0	6,143	4,290	0	(379)	0	(379)	0	0	0	0	0	524	12/01/2052	1.A FE
95002T-AA-2	WELLS FARGO MORTGAGE BACKED SECURITIES 2		09/01/2023	PAYDOWN		255,078	255,078	253,636	253,794	0	1,284	0	1,284	0	255,078	0	0	0	5,141	06/01/2050	1.A
95002X-BH-7	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2023	PAYDOWN		0	0	25,339	19,340	0	(1,681)	0	(1,681)	0	0	0	0	0	2,925	08/01/2053	1.A FE
95003N-AB-2	WELLS FARGO MORTGAGE BACKED SECURITIES 2		09/01/2023	PAYDOWN		109,754	109,754	99,910	100,763	0	8,991	0	8,991	0	109,754	0	0	0	2,163	03/01/2052	1.A
95058X-AK-4	WENDY'S FUNDING LLC		09/15/2023	PAYDOWN		13,438	13,438	13,433	13,434	0	3	0	3	0	13,438	0	0	0	239	06/15/2051	2.B FE
95058X-AM-0	WENDY'S FUNDING LLC		09/15/2023	PAYDOWN		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	318	03/15/2052	2.B FE
960386-AH-3	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP		08/15/2023	MATURITY		1,500,000	1,500,000	1,498,185	1,499,804	0	196	0	196	0	1,500,000	0	0	0	65,625	08/15/2023	2.C FE
960402-AS-4	PARAMOUNT GLOBAL		09/01/2023	MATURITY		5,000,000	5,000,000	5,699,400	5,107,504	0	(107,504)	0	(107,504)	0	5,000,000	0	0	0	393,750	09/01/2023	2.B FE
96221Q-AH-6	WFRBS COMMERCIAL MORTGAGE TRUST 2013-C18		09/01/2023	PAYDOWN		0	0	89,628	17,368	0	(12,349)	0	(12,349)	0	0	0	0	0	12,820	12/01/2046	1.A FE
96928*-FR-3	WALGREEN CO		09/15/2023	SINKING PAYMENT		37,789	37,789	37,789	37,789	0	0	0	0	0	37,789	0	0	0	1,281	09/15/2038	2.B
97063Q-AB-8	WILLIS ENGINE STRUCTURED TRUST III		09/15/2023	PAYDOWN		350,038	350,038	344,074	347,440	0	2,599	0	2,599	0	350,038	0	0	0	15,695	08/15/2042	3.B FE
97652Q-BK-4	WINWATER MORTGAGE LOAN TRUST 2014-2		09/01/2023	PAYDOWN		104,156	104,156	108,713	104,156	0	0	0	0	0	104,156	0	0	0	3,130	09/01/2044	1.A
97652R-BA-4	WINWATER MORTGAGE LOAN TRUST 2014-3		09/01/2023	PAYDOWN		25,344	25,344	25,673	25,344	0	0	0	0	0	25,344	0	0	0	673	11/01/2044	1.A
97652R-BB-2	WINWATER MORTGAGE LOAN TRUST 2014-3		09/01/2023	PAYDOWN		20,783	20,783	21,569	20,783	0	0	0	0	0	20,783	0	0	0	552	11/01/2044	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
97652T-BD-4	WINWATER MORTGAGE LOAN TRUST 2015-1		09/01/2023	PAYDOWN		21,030	21,030	20,489	21,030	0	0	0	0	0	21,030	0	0	0	542	01/01/2045	1.A
97652U-BE-9	WINWATER MORTGAGE LOAN TRUST 2015-2		09/01/2023	PAYDOWN		62,620	62,620	64,044	62,620	0	0	0	0	0	62,620	0	0	0	1,531	02/01/2045	1.A
97652U-BF-6	WINWATER MORTGAGE LOAN TRUST 2015-2		09/01/2023	PAYDOWN		70,213	70,213	70,410	70,213	0	0	0	0	0	70,213	0	0	0	1,717	02/01/2045	1.A
97654D-AQ-9	WINWATER MORTGAGE LOAN TRUST 2015-5		09/01/2023	PAYDOWN		3,832	3,832	3,863	3,840	0	(9)	0	(9)	0	3,832	0	0	0	90	08/01/2045	1.A
009088-AC-9	AIR CANADA 2015-2 CLASS B PASS THROUGH T	A	06/15/2023	SINKING PAYMENT		205	205	209	206	0	(1)	0	(1)	0	205	0	0	0	(14)	12/15/2023	3.B FE
00908P-AA-5	AIR CANADA 2017-1 CLASS AA PASS THROUGH	A	07/15/2023	SINKING PAYMENT		38,400	38,400	38,400	38,400	0	0	0	0	0	38,400	0	0	0	1,267	01/15/2030	1.F FE
00908P-AB-3	AIR CANADA 2017-1 CLASS A PASS THROUGH T	A	07/15/2023	SINKING PAYMENT		168,781	168,781	161,363	163,847	0	4,934	0	4,934	0	168,781	0	0	0	5,992	01/15/2030	2.A FE
00908P-AC-1	AIR CANADA 2017-1 CLASS B PASS THROUGH T	A	07/15/2023	SINKING PAYMENT		48,942	48,942	48,942	48,942	0	0	0	0	0	48,942	0	0	0	1,811	01/15/2026	2.C FE
11271R-AA-7	BROOKFIELD FINANCE INC	A	07/14/2023	CALL 100		366,000	366,000	381,174	369,726	0	(3,726)	0	(3,726)	0	366,000	0	0	0	11,509	04/01/2024	1.G FE
00176A-BE-4	AMMC CLO XI LTD	D	07/30/2023	PAYDOWN		994,697	994,697	994,697	994,697	0	0	0	0	0	994,697	0	0	0	13,660	04/30/2031	1.A FE
00176J-AT-3	AMMC CLO 16 LTD	D	07/14/2023	PAYDOWN		3,447,915	3,447,915	3,439,295	3,447,915	0	0	0	0	0	3,447,915	0	0	0	147,818	04/14/2029	1.A FE
00178L-AB-5	AMMC CLO 21 LTD	D	08/02/2023	PAYDOWN		842,829	842,829	836,929	0	0	5,900	0	5,900	0	842,829	0	0	0	14,106	11/02/2030	1.A FE
03754Q-AE-4	JFIN CLO 2015-II LTD	D	09/14/2023	PAYDOWN		6,967,761	6,967,761	6,967,761	6,967,761	0	0	0	0	0	6,967,761	0	0	0	358,565	10/17/2026	1.A FE
056162-AN-0	BARINGS CLO LTD 2015-I	D	07/20/2023	PAYDOWN		50,601	50,601	50,221	0	0	380	0	380	0	50,601	0	0	0	798	01/20/2031	1.A FE
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT LEASE SECURIT	D	09/15/2023	PAYDOWN		21,349	21,349	21,349	21,349	0	0	0	0	0	21,349	0	0	0	560	12/16/2041	1.G FE
12548R-AB-0	CIFC FUNDING 2014-II-R LTD	D	07/24/2023	PAYDOWN		258,963	258,963	257,669	0	0	1,295	0	1,295	0	258,963	0	0	0	4,139	04/24/2030	1.A FE
12549J-AY-7	CIFC FUNDING 2014 LTD	D	07/18/2023	PAYDOWN		105,128	105,128	105,128	105,128	0	0	0	0	0	105,128	0	0	0	4,662	01/18/2031	1.A FE
12662C-AA-5	MKS CLO 2017-2 LTD	D	07/20/2023	PAYDOWN		210,581	210,581	208,475	0	0	2,106	0	2,106	0	210,581	0	0	0	6,586	01/20/2031	1.A FE
14315B-AA-4	CARLYLE US CLO 2017-4 LTD	D	07/17/2023	PAYDOWN		1,244,323	1,244,323	1,237,480	0	0	6,844	0	6,844	0	1,244,323	0	0	0	20,257	01/15/2030	1.A FE
200447-AD-2	COMISION FEDERAL DE ELECTRICIDAD	D	09/14/2023	CA_CASH_CLOSE		2,993,070	3,000,000	2,982,810	2,997,757	0	(4,687)	0	(4,687)	0	2,993,070	0	0	0	170,219	01/15/2024	2.B FE
24460R-AE-3	DEERPATH CAPITAL CLO 2020-1 LTD	D	07/31/2023	PAYDOWN		2,500,000	2,500,000	2,507,750	2,511,369	0	(11,369)	0	(11,369)	0	2,500,000	0	0	0	147,487	04/17/2032	1.C FE
26251L-AC-8	DRYDEN 64 CLO LTD	D	07/18/2023	PAYDOWN		274,833	274,833	275,081	275,095	0	(262)	0	(262)	0	274,833	0	0	0	11,915	04/18/2031	1.A FE
29082H-AB-8	EMBRAER NETHERLANDS FINANCE BV	D	08/10/2023	CA_CASH_CLOSE		1,972,500	2,000,000	2,000,000	2,000,000	0	(27,500)	0	(27,500)	0	1,972,500	0	0	0	110,700	02/01/2027	3.A FE
40436V-AE-1	HPS LOAN MANAGEMENT 11-2017 LTD	D	08/07/2023	PAYDOWN		453,536	453,536	452,289	0	0	1,247	0	1,247	0	453,536	0	0	0	7,273	05/06/2030	1.A FE
42086P-AC-7	HAYFIN US XII LTD	D	07/20/2023	PAYDOWN		29,643	29,643	29,442	29,614	0	29	0	29	0	29,643	0	0	0	1,323	04/20/2031	1.A FE
44931A-AN-9	ICG US CLO 2015-1 LTD	D	08/19/2023	PAYDOWN		4,000,000	4,000,000	3,912,800	3,922,361	0	77,639	0	77,639	0	4,000,000	0	0	0	233,721	10/19/2028	1.C FE
46590X-AE-6	JBS USA LUX SA / JBS USA FOOD CO / JBS U	D	08/22/2023	EXCHANGE OFFER		5,826,940	6,000,000	5,822,760	5,825,040	0	1,900	0	1,900	0	5,826,940	0	0	0	277,083	02/02/2052	2.C FE
46593C-AA-7	JFIN CLO 2017-II LTD	D	09/20/2023	PAYDOWN		337,624	337,624	334,923	0	0	2,701	0	2,701	0	337,624	0	0	0	15,586	09/20/2029	1.A FE
48251J-AL-7	KKR CLO 18 LTD	D	07/18/2023	PAYDOWN		162,275	162,275	160,652	0	0	1,623	0	1,623	0	162,275	0	0	0	4,870	07/18/2030	1.A FE
54008P-AW-3	LOCKWOOD GROVE CLO LTD	D	07/25/2023	PAYDOWN		4,405,350	4,405,350	4,401,745	4,004,863	0	3,604	0	3,604	0	4,405,350	0	0	0	188,080	01/25/2030	1.A FE
54303P-BA-2	LONGFELLOW PLACE CLO LTD	D	07/17/2023	PAYDOWN		1,736,527	1,736,527	1,714,821	1,719,178	0	17,350	0	17,350	0	1,736,527	0	0	0	85,205	04/15/2029	1.B FE
56576Q-AQ-1	MARATHON CLO V LTD	D	08/21/2023	PAYDOWN		2,159,056	2,159,056	2,148,260	2,152,177	0	6,878	0	6,878	0	2,159,056	0	0	0	105,426	11/21/2027	1.B FE
59111R-AA-0	METAL 2017-1 LLC	D	09/15/2023	PAYDOWN		138,986	138,986	138,986	138,986	0	0	0	0	0	138,986	0	0	0	4,172	10/15/2042	5.B FE
60689W-BZ-3	VENTURE XXX CLO LTD	D	07/17/2023	PAYDOWN		118,696	118,696	118,696	118,696	0	0	0	0	0	118,696	0	0	0	5,660	01/15/2031	1.A FE
62983P-AA-3	NAKILAT INC	D	06/30/2023	SINKING PAYMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	2,650	12/31/2033	1.E FE
67107F-BL-0	OZLM VIII LTD	D	07/17/2023	PAYDOWN		2,848,031	2,848,031	2,825,247	0	0	22,784	0	22,784	0	2,848,031	0	0	0	44,925	10/17/2029	1.A FE
67111C-AL-2	OFSI BSL VIII LTD	D	07/17/2023	PAYDOWN		742,617	742,617	735,191	0	0	7,426	0	7,426	0	742,617	0	0	0	32,145	08/16/2029	1.A FE
67112G-AA-6	OZLM XVIII LTD	D	07/17/2023	PAYDOWN		685,045	685,045	676,139	0	0	8,906	0	8,906	0	685,045	0	0	0	10,875	04/15/2031	1.A FE
70469Q-AK-5	PEAKS CLO 1 LTD	D	07/25/2023	PAYDOWN		409,583	409,583	409,583	409,583	0	0	0	0	0	409,583	0	0	0	19,957	07/25/2030	1.A FE
70469Q-AL-3	PEAKS CLO 1 LTD	D	07/25/2023	PAYDOWN		552,800	552,800	541,744	543,278	0	9,522	0	9,522	0	552,800	0	0	0	26,264	07/25/2030	1.A FE
81881Q-AS-5	SHACKLETON 2013-III CLO LTD	D	07/17/2023	PAYDOWN		526,233	526,233	526,233	526,233	0	0	0	0	0	526,233	0	0	0	23,257	07/15/2030	1.A FE
83611G-AL-5	SOUND POINT CLO XVII	D	07/20/2023	PAYDOWN		1,406,284	1,406,284	1,390,815	0	0	15,469	0	15,469	0	1,406,284	0	0	0	22,148	10/20/2030	1.A FE
85572R-AA-7	START LTD/BERMUDA	D	09/15/2023	PAYDOWN		54,247	54,247	53,748	54,098	0	149	0	149	0	54,247	0	0	0	1,479	05/15/2043	2.A FE
85573L-AA-9	START II LTD	D	09/15/2023	PAYDOWN		71,227	71,227	72,296	71,921	0	(693)	0	(693)	0	71,227	0	0	0	1,942	03/15/2044	2.B FE
87272H-AA-8	TIAA CLO III LTD	D	07/17/2023	PAYDOWN		294,632	294,632	294,632	294,632	0	0	0	0	0	294,632	0	0	0	13,089	01/16/2031	1.A FE
88606W-AA-0	THUNDERBOLT AIRCRAFT LEASE LTD	D	09/15/2023	PAYDOWN		545,094	545,094	548,185	545,728	0	(634)	0	(634)	0	545,094	0	0	0	13,841	05/17/2032	2.A FE
88606W-AB-8	THUNDERBOLT AIRCRAFT LEASE LTD	D	09/15/2023	PAYDOWN		177,801	177,801	175,302	177,054	0	748	0	748	0	177,801	0	0	0	5,985	05/17/2032	3.C FE
91915W-AB-8	VALIDUS HOLDINGS LTD	D	09/21/2023	CALL 143.968		2,477,689	1,721,000	2,377,512	2,279,512	0	198,177	0	198,177	0	2,477,689	0	0	0	176,074	01/26/2040	2.B FE
92328G-BA-3	VENTURE XIV CLO LTD	D	08/28/2023	PAYDOWN		1,216,796	1,216,796	1,209,495	0	0	7,301	0	7,301	0	1,216,796	0	0	0	19,752	08/28/2029	1.A FE
92558F-AA-7	VIBRANT CLO VIII LTD	D	07/20/2023	PAYDOWN		941,560	941,560	941,468	941,517	0	43	0	43	0	941,560	0	0	0	42,303	01/20/2031	1.A FE
92912V-AY-1	VOYA CLO 2014-2 LTD	D	07/17/2023	PAYDOWN		1,558,990	1,558,990	1,550,416	0	0	8,574	0	8,574	0	1,558,990	0	0	0	24,749	04/17/2030	1.A FE
92915P-AH-8	VOYA CLO 2014-1 LTD	D	07/18/2023	PAYDOWN		621,640	621,640	618,795	0	0	2,845	0	2,845	0	621,640	0	0	0	9,795	04/18/2031	1.A FE
94950G-AL-1	WELLFLEET CLO 2017-1 LTD	D	07/20/2023	PAYDOWN		2,704,604	2,704,604	2,692,803	2,456,289	0	3,180	0	3,180	0	2,704,604	0	0	0	109,253	04/20/2029	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
94951M-AJ-2	WELLFLEET CLO 2017-2A LTD	D	07/20/2023	PAYDOWN		577,077	577,077	575,057	576,946	0	131	0	131	0	577,077	0	0	0	25,490	10/20/2029	1.A FE
98875L-AC-3	ZAIS CLO 5 LTD	D	07/17/2023	PAYDOWN		599,361	599,361	599,361	599,361	0	0	0	0	0	599,361	0	0	0	32,307	10/15/2028	1.A FE
98878C-AC-0	Z CAPITAL CREDIT PARTNERS CLO 2018-1 LTD	D	07/17/2023	PAYDOWN		1,536,051	1,536,051	1,520,915	1,532,207	0	3,844	0	3,844	0	1,536,051	0	0	0	73,012	01/16/2031	1.A FE
98885G-AA-6	ZAIS CLO 8 LTD	D	07/17/2023	PAYDOWN		593,258	593,258	582,876	583,335	0	9,923	0	9,923	0	593,258	0	0	0	25,455	04/15/2029	1.A FE
N1492@-AE-6	BOSKALIS FIN B V 3.66 22JUL23	D	07/22/2023	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	73,200	07/22/2023	2.B
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						178,342,798	178,516,544	179,741,987	160,843,184	17,017	990,659	0	1,007,676	0	178,657,887	0	(315,089)	(315,089)	6,393,336	XXX	XXX
2509999997. Total - Bonds - Part 4						196,114,159	196,287,905	208,218,305	177,158,565	17,017	560,223	0	577,240	0	196,429,248	0	(315,089)	(315,089)	8,067,888	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						196,114,159	196,287,905	208,218,305	177,158,565	17,017	560,223	0	577,240	0	196,429,248	0	(315,089)	(315,089)	8,067,888	XXX	XXX
72200T-30-1	PIMCO NEW YORK MUNICIPAL INCOME FUND		09/20/2023	NON-BROKER TRADE, BO	3.000	70,875	3.00	66,000	66,000	0	0	0	0	0	66,000	0	4,875	4,875	3,245		1.C FE
72201E-20-4	PIMCO NEW YORK MUNICIPAL INCOME FUND III		09/20/2023	NON-BROKER TRADE, BO	3.000	70,875	3.00	63,750	63,750	0	0	0	0	0	63,750	0	7,125	7,125	3,175		1.C FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						141,750	XXX	129,750	129,750	0	0	0	0	0	129,750	0	12,000	12,000	6,420	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						141,750	XXX	129,750	129,750	0	0	0	0	0	129,750	0	12,000	12,000	6,420	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						141,750	XXX	129,750	129,750	0	0	0	0	0	129,750	0	12,000	12,000	6,420	XXX	XXX
00827B-10-6	AFFIRM HOLDINGS INC		09/29/2023	VARIOUS	45,522.000	872,149		819,728	0	0	0	0	0	0	819,728	0	52,420	52,420	0		
29273V-10-0	ENERGY TRANSFER LP		08/11/2023	RETURN OF CAPITAL	0.000	41,385		41,385	0	0	0	0	0	0	41,385	0	0	0	0		
35243J-10-1	FRANKLIN BSP REALTY TRUST INC		06/30/2023	WELLS FARGO SECS LLC	0.000	0		0	0	0	0	0	0	0	0	0	0	0	17,750		
50216C-10-8	LSI INDUSTRIES INC		08/24/2023	MERRILL LYNCH PIERCE	63,000.000	966,097		524,523	646,847	(257,334)	0	0	(257,334)	0	524,523	0	441,574	441,574	5,792		
55336V-10-0	MPLX LP		08/03/2023	RETURN OF CAPITAL	0.000	9,300		9,300	0	0	0	0	0	0	9,300	0	0	0	0		
67058H-10-2	NUSTAR ENERGY LP		08/07/2023	RETURN OF CAPITAL	0.000	4,280		4,280	0	0	0	0	0	0	4,280	0	0	0	0		
726503-10-5	PLAINS ALL AMERICAN PIPELINE LP		07/28/2023	RETURN OF CAPITAL	0.000	29,291		29,291	0	0	0	0	0	0	29,291	0	0	0	0		
77936F-10-3	ROVER GROUP INC		08/01/2023	MORGAN STANLEY & CO	43,210.000	233,605		216,914	0	0	0	0	0	0	216,914	0	16,691	16,691	0		
78349D-10-7	RXSIGHT INC		08/15/2023	BANC/AMERICA SECUR.L	1,240.000	38,915		37,832	0	0	0	0	0	0	37,832	0	1,083	1,083	0		
888787-10-8	TOAST INC		07/13/2023	BANC/AMERICA SECUR.L	7,251.000	177,149		161,407	0	0	0	0	0	0	161,407	0	15,742	15,742	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,372,171	XXX	1,844,660	646,847	(257,334)	0	0	(257,334)	0	1,844,660	0	527,510	527,510	23,542	XXX	XXX
5989999997. Total - Common Stocks - Part 4						2,372,171	XXX	1,844,660	646,847	(257,334)	0	0	(257,334)	0	1,844,660	0	527,510	527,510	23,542	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						2,372,171	XXX	1,844,660	646,847	(257,334)	0	0	(257,334)	0	1,844,660	0	527,510	527,510	23,542	XXX	XXX
5999999999. Total - Preferred and Common Stocks						2,513,921	XXX	1,974,410	776,597	(257,334)	0	0	(257,334)	0	1,974,410	0	539,510	539,510	29,962	XXX	XXX
6009999999 - Totals						198,628,080	XXX	210,192,715	177,935,162	(240,317)	560,223	0	319,906	0	198,403,658	0	224,421	224,421	8,097,850	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
IRS CALL SWO USD 2.6% 11/06/2023	INTEREST RATE	N/A	Interest Rate	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	08/01/2023	11/06/2023	100,000,000	100,000,000	2.600	0	78,500	0	193		193	(78,307)	0	0	0	0		
SPX US C 4429 06/14/24	EQUITY RISK	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	09/28/2023	06/14/2024	7,366	32,624,014	4429.000	0	1,766,661	0	1,677,255		1,677,255	(89,406)	0	0	0	0		
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										0	1,845,161	0	1,677,448	XXX	1,677,448	(167,713)	0	0	0	0	XXX	XXX
SPX US P 4000 01/19/24	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/24/2023	01/19/2024	21,963	87,852,000	4000.000	0	981,087	0	1,240,642		1,240,642	259,555	0	0	0	0		
SPX US P 4200 06/22/26	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/23/2023	06/22/2026	6,905	29,001,000	4200.000	0	2,371,315	0	2,216,992		2,216,992	(154,323)	0	0	0	0		
SPX US P 4200 06/22/26	EQUITY RISK	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	06/23/2023	06/22/2026	4,600	19,320,000	4200.000	0	1,593,900	0	1,476,925		1,476,925	(116,975)	0	0	0	0		
SPX US P 4200 06/26/25	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/26/2023	06/26/2025	6,905	29,001,000	4200.000	0	1,876,572	0	1,811,721		1,811,721	(64,851)	0	0	0	0		
SPX US P 4300 09/27/28	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/28/2023	09/27/2028	14,060	60,458,000	4300.000	0	6,066,706	0	6,020,115		6,020,115	(46,591)	0	0	0	0		
SPX US P 4500 07/26/24	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/25/2023	07/26/2024	21,920	98,640,000	4500.000	0	4,033,280	0	6,102,169		6,102,169	2,068,889	0	0	0	0		
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										0	16,922,860	0	18,868,564	XXX	18,868,564	1,945,704	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	18,768,021	0	20,546,012	XXX	20,546,012	1,777,991	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	1,845,161	0	1,677,448	XXX	1,677,448	(167,713)	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	16,922,860	0	18,868,564	XXX	18,868,564	1,945,704	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	18,768,021	0	20,546,012	XXX	20,546,012	1,777,991	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
IRS CALL SWO USD 2.6% 11/06/2023	INTEREST RATE	N/A	Interest Rate	MIZUHO SECURITIES US 5493004GRDTUI7EMIZ82	05/05/2023	11/06/2023	100,000,000	100,000,000	2.600	0	(1,060,000)	0	(193)		(193)	1,059,807	0	0	0	0		
NDX US C 13100 04/26/24	EQUITY RISK	N/A	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	03/14/2023	04/26/2024	825	10,807,500	13100.000	0	(794,921)	0	(1,929,674)		(1,929,674)	(1,134,754)	0	0	0	0		
NDX US C 13300 01/26/24	EQUITY RISK	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	03/24/2023	01/26/2024	792	10,533,600	13300.000	0	(836,764)	0	(1,469,767)		(1,469,767)	(633,003)	0	0	0	0		
SPX US C 4300 06/21/24	EQUITY RISK	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	03/23/2023	06/21/2024	2,510	10,793,000	4300.000	0	(637,716)	0	(784,983)		(784,983)	(147,268)	0	0	0	0		
SPX US C 4334 06/07/24	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/08/2023	06/07/2024	6,067	26,294,378	4334.000	0	(2,056,106)	0	(1,698,014)		(1,698,014)	358,093	0	0	0	0		
SPX US C 4350 03/22/24	EQUITY RISK	N/A	Equity/Index	FX-BNP PARIBAS SA, P 549300WCGB70D06XZS54	02/08/2023	03/22/2024	3,617	15,733,950	4350.000	0	(1,064,375)	0	(731,282)		(731,282)	333,093	0	0	0	0		
SPX US C 4403 06/24/24	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/26/2023	06/24/2024	3,086	13,587,658	4403.000	0	(1,049,302)	0	(775,766)		(775,766)	273,536	0	0	0	0		
SPX US C 4429 06/14/24	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/15/2023	06/14/2024	7,366	32,624,014	4429.000	0	(2,681,224)	0	(1,677,255)		(1,677,255)	1,003,969	0	0	0	0		
SPX US C 4454 08/19/24	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/18/2023	08/19/2024	5,945	26,479,030	4454.000	0	(2,062,915)	0	(1,591,085)		(1,591,085)	471,830	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX US C 4650 06/26/25	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/26/2023	06/26/2025	6,905	32,108,250	4650.000	0	(2,872,480)	0	(2,507,674)		(2,507,674)	364,806	0	0	0	0		
SPX US C 4700 06/22/26	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/23/2023	06/22/2026	6,905	32,453,500	4700.000	0	(3,866,800)	0	(3,590,059)		(3,590,059)	276,741	0	0	0	0		
SPX US C 4700 06/22/26	EQUITY RISK	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	06/23/2023	06/22/2026	4,600	21,620,000	4700.000	0	(2,601,852)	0	(2,391,639)		(2,391,639)	210,213	0	0	0	0		
SPX US C 5000 09/27/28	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/28/2023	09/27/2028	14,060	70,300,000	5000.000	0	(10,457,222)	0	(10,414,539)		(10,414,539)	42,683	0	0	0	0		
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(32,041,677)	0	(29,561,930)	XXX	(29,561,930)	2,479,746	0	0	0	0	XXX	XXX
IRS PUT SWO USD 4.15% 11/01/2023	INTEREST RATE	N/A	Interest Rate	BARCLAYS BANK NEW YO G5GSEF7VJP5I7OUK5573	08/01/2023	11/01/2023	70,000,000	70,000,000	4.150	0	(497,700)	0	(819,444)		(819,444)	(321,744)	0	0	0	0		
IRS PUT SWO USD 5.05% 03/22/2024	INTEREST RATE	N/A	Interest Rate	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	09/22/2023	03/22/2024	300,000,000	300,000,000	5.050	0	(926,250)	0	(960,813)		(960,813)	(34,563)	0	0	0	0		
SPX US P 4100 07/26/24	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/25/2023	07/26/2024	21,920	89,872,000	4100.000	0	(2,393,006)	0	(3,314,894)		(3,314,894)	(921,888)	0	0	0	0		
VIX US P 19 11/15/23	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/16/2023	11/15/2023	608,272	11,557,168	19.000	0	(1,864,354)	0	(1,629,500)		(1,629,500)	234,854	0	0	0	0		
0659999999. Subtotal - Written Options - Hedging Other - Put Options										0	(5,681,310)	0	(6,724,651)	XXX	(6,724,651)	(1,043,341)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	(37,722,987)	0	(36,286,581)	XXX	(36,286,581)	1,436,405	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	(32,041,677)	0	(29,561,930)	XXX	(29,561,930)	2,479,746	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	(5,681,310)	0	(6,724,651)	XXX	(6,724,651)	(1,043,341)	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	(37,722,987)	0	(36,286,581)	XXX	(36,286,581)	1,436,405	0	0	0	0	XXX	XXX
IRS_USD_PAY_3.67655_REC_USD SOFRRATE_08/03/2023_08/03/2043_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/01/2023	08/03/2043	0	23,100,000	SOF1 / (3.677)	0	0	62,463	0		1,714,786	0	0	0	0	514,653		100/97
IRS_USD_PAY_3.72076_REC_USD SOFRRATE_08/04/2023_08/04/2043_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/02/2023	08/04/2043	0	10,400,000	SOF1 / (3.721)	0	0	26,899	0		710,869	0	0	0	0	231,721		88/85
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	89,362	0	XXX	2,425,655	0	0	0	0	746,374	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	89,362	0	XXX	2,425,655	0	0	0	0	746,374	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
IRS_USD_PAY_0.348_REC_USD SOFRRATE_10/02/2020_10/02/2025_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	10/02/2025	0	120,000,000	SOF1+26.161 / (.348)	0	0	2,312,859	11,076,008		11,076,008	11,076,008	0	0	0	850,270		
IRS_USD_PAY_0.422_REC_USD SOFRRATE_10/02/2020_10/02/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	10/02/2026	0	115,000,000	SOF1+26.161 / (.422)	0	0	2,185,287	14,290,156		14,290,156	14,290,156	0	0	0	997,293		
IRS_USD_PAY_0.426_REC_USD SOFRRATE_06/24/2020_06/24/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	06/24/2026	0	266,000,000	SOF1+26.161 / (.426)	0	0	5,051,825	30,663,200		30,663,200	30,663,200	0	0	0	2,199,229		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
IRS_USD_PAY_0.496_REC_USD SOFRRATE_05/05/2020_05/05/2027_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	05/05/2027	0	205,000,000	SOF1+26.161 / (.496)	0	0	3,832,836	28,835,966		28,835,966	28,835,966	0	0	0	1,944,061		
IRS_USD_PAY_0.655_REC_USD SOFRRATE_03/31/2020_03/31/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	03/31/2029	0	163,000,000	SOF1+26.161 / (.655)	0	0	2,957,993	33,418,911		33,418,911	33,418,911	0	0	0	1,912,058		
IRS_USD_PAY_0.661_REC_USD SOFRRATE_01/06/2021_01/06/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	01/06/2028	0	170,000,000	SOF1+26.161 / (.661)	0	0	3,080,927	26,372,301		26,372,301	26,372,301	0	0	0	1,756,692		
IRS_USD_PAY_0.705_REC_USD SOFRRATE_04/08/2020_04/08/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	04/08/2030	0	72,000,000	SOF1+26.161 / (.705)	0	0	1,282,325	15,661,363		15,661,363	15,661,363	0	0	0	919,659		
IRS_USD_PAY_0.713_REC_USD SOFRRATE_07/27/2020_07/27/2035_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	07/27/2035	0	160,000,000	SOF1+26.161 / (.713)	0	0	2,865,788	56,284,647		56,284,647	56,284,647	0	0	0	2,751,597		
IRS_USD_PAY_0.72_REC_USD SOFRRATE_03/25/2020_03/25/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	03/25/2050	0	84,000,000	SOF1+26.161 / (.720)	0	0	1,503,558	48,577,938		48,577,938	48,577,938	0	0	0	2,162,138		
IRS_USD_PAY_0.735_REC_USD SOFRRATE_03/31/2020_03/31/2035_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	03/31/2035	0	162,000,000	SOF1+26.161 / (.735)	0	0	2,892,326	57,681,870		57,681,870	57,681,870	0	0	0	2,747,662		
IRS_USD_PAY_0.741_REC_USD SOFRRATE_05/05/2020_05/05/2035_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	05/05/2035	0	162,000,000	SOF1+26.161 / (.741)	0	0	2,883,346	55,748,625		55,748,625	55,748,625	0	0	0	2,759,086		
IRS_USD_PAY_0.762_REC_USD SOFRRATE_01/06/2021_01/06/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	01/06/2029	0	146,000,000	SOF1+26.161 / (.762)	0	0	2,591,904	26,254,447		26,254,447	26,254,447	0	0	0	1,676,455		
IRS_USD_PAY_0.79_REC_USD SOFRRATE_08/03/2020_08/03/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	08/03/2050	0	187,000,000	SOF1+26.161 / (.790)	0	0	3,295,845	106,682,896		106,682,896	106,682,896	0	0	0	4,845,815		
IRS_USD_PAY_0.81_REC_USD SOFRRATE_03/26/2020_03/26/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	03/26/2050	0	108,000,000	SOF1+26.161 / (.810)	0	0	1,897,736	60,927,755		60,927,755	60,927,755	0	0	0	2,780,036		
IRS_USD_PAY_0.82_REC_USD SOFRRATE_04/08/2020_04/08/2040_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	04/08/2040	0	64,000,000	SOF1+26.161 / (.820)	0	0	1,112,857	28,007,900		28,007,900	28,007,900	0	0	0	1,301,194		
IRS_USD_PAY_0.835_REC_USD SOFRRATE_03/26/2020_03/26/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	03/26/2050	0	103,000,000	SOF1+26.161 / (.835)	0	0	1,800,436	57,699,518		57,699,518	57,699,518	0	0	0	2,651,330		
IRS_USD_PAY_0.845_REC_USD SOFRRATE_04/09/2020_04/09/2031_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	04/09/2031	0	105,000,000	SOF1+26.161 / (.845)	0	0	1,816,157	24,757,077		24,757,077	24,757,077	0	0	0	1,440,526		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
IRS_USD_PAY_0.852_REC_USD SOFRRATE_04/22/2020_04/22/2040_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	04/22/2040	0	53,000,000	SOF1+26.161 / (.852)	0	0	922,190	23,030,855		23,030,855	23,030,855	0	0	0	1,078,801		
IRS_USD_PAY_0.868_REC_USD SOFRRATE_04/09/2020_04/09/2032_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	04/09/2032	0	126,000,000	SOF1+26.161 / (.868)	0	0	2,168,762	32,718,530		32,718,530	32,718,530	0	0	0	1,840,151		
IRS_USD_PAY_0.9159_REC_USD SOFRRATE_04/09/2020_04/09/2035_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	04/09/2035	0	160,000,000	SOF1+26.161 / (.916)	0	0	2,725,882	52,247,493		52,247,493	52,247,493	0	0	0	2,716,646		
IRS_USD_PAY_0.92_REC_USD SOFRRATE_03/27/2020_03/28/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	03/28/2050	0	113,000,000	SOF1+26.161 / (.920)	0	0	1,940,348	61,777,017		61,777,017	61,777,017	0	0	0	2,909,042		
IRS_USD_PAY_0.9483_REC_USD SOFRRATE_04/09/2020_04/09/2040_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	04/09/2040	0	62,000,000	SOF1+26.161 / (.948)	0	0	1,048,914	26,199,626		26,199,626	26,199,626	0	0	0	1,260,637		
IRS_USD_PAY_0.957_REC_USD SOFRRATE_06/25/2020_06/25/2040_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	06/25/2040	0	41,300,000	SOF1+26.161 / (.957)	0	0	704,458	17,558,272		17,558,272	17,558,272	0	0	0	845,086		
IRS_USD_PAY_0_REC_USD SOFRRATE_04/03/2023_10/02/2023_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	10/02/2023	0	199,800,000	SOF1+26.161 / (.000)	0	0	4,105,855	60,545		60,545	60,545	0	0	0	73,949		
IRS_USD_PAY_0_REC_USD SOFRRATE_04/03/2023_10/03/2023_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	10/03/2023	0	146,000,000	SOF1+26.161 / (.000)	0	0	3,000,275	66,804		66,804	66,804	0	0	0	66,182		
IRS_USD_PAY_0_REC_USD SOFRRATE_09/30/2021_09/30/2023_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	09/30/2023	0	35,000,000	SOF1+26.161 / (.000)	0	0	713,193	488,661		488,661	488,661	0	0	0	0		
IRS_USD_PAY_1.137_REC_USD SOFRRATE_03/09/2020_03/09/2040_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	03/09/2040	0	41,000,000	SOF1+26.161 / (1.137)	0	0	670,674	16,363,040		16,363,040	16,363,040	0	0	0	831,503		
IRS_USD_PAY_1.187_REC_USD SOFRRATE_03/09/2020_03/09/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	03/09/2050	0	199,000,000	SOF1+26.161 / (1.187)	0	0	3,218,742	100,316,199		100,316,199	100,316,199	0	0	0	5,117,970		
IRS_USD_PAY_1.189_REC_USD SOFRRATE_03/09/2020_03/09/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	03/09/2050	0	152,000,000	SOF1+26.161 / (1.189)	0	0	2,457,422	76,575,377		76,575,377	76,575,377	0	0	0	3,909,203		
IRS_USD_PAY_1.193_REC_USD SOFRRATE_03/09/2020_03/09/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	03/09/2050	0	153,000,000	SOF1+26.161 / (1.193)	0	0	2,471,345	76,982,427		76,982,427	76,982,427	0	0	0	3,934,922		
IRS_USD_PAY_2.37875_REC_USD SOFRRATE_04/06/2022_04/06/2024_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	04/04/2022	04/06/2024	0	100,000	SOF1 / (2.379)	0	0	1,984	1,619		1,619	(1,384)	0	0	0	360		

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
IRS_USD_PAY_2.97351_REC_USD SOFRRATE_03/24/2023_03/24/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/22/2023	03/24/2053	0	10,000,000	SOF1 / (2.974)	0	0	115,934	1,784,247		1,784,247	1,784,247	0	0	0	271,576		
IRS_USD_PAY_3.075_REC_USD SOFRRATE_06/23/2022_06/23/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	06/21/2022	06/23/2030	0	93,500,000	SOF1 / (3.075)	(27,431)	0	1,359,915	6,656,916		6,656,916	3,368,366	0	0	0	1,213,182		
IRS_USD_PAY_3.107_REC_USD SOFRRATE_01/05/2023_01/05/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/03/2023	01/05/2053	0	90,000,000	SOF1 / (3.107)	0	0	1,272,721	14,037,017		14,037,017	14,037,017	0	0	0	2,435,314		
IRS_USD_PAY_3.276_REC_USD SOFRRATE_02/23/2023_02/23/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	02/21/2023	02/23/2053	0	24,000,000	SOF1 / (3.276)	0	1,339	267,130	3,058,587		3,058,587	3,057,248	0	0	0	650,904		
IRS_USD_PAY_3.279_REC_USD SOFRRATE_07/15/2023_07/15/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	07/13/2023	07/15/2053	0	25,000,000	SOF1 / (3.279)	0	0	109,208	3,160,123		3,160,123	3,160,123	0	0	0	682,493		
IRS_USD_PAY_3.41202_REC_USD SOFRRATE_05/23/2023_05/23/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	05/23/2033	0	40,000,000	SOF1 / (3.412)	0	0	264,673	2,691,969		2,691,969	2,691,969	0	0	0	621,355		
IRS_USD_PAY_3.486_REC_USD SOFRRATE_09/22/2022_09/22/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/20/2022	09/22/2028	0	55,000,000	SOF1 / (3.486)	(7,377)	0	648,029	2,162,579		2,162,579	1,545,450	0	0	0	613,907		
IRS_USD_PAY_3.523_REC_USD SOFRRATE_07/05/2023_07/05/2038_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	06/30/2023	07/05/2038	0	40,000,000	SOF1 / (3.523)	0	0	171,322	3,283,028		3,283,028	3,283,028	0	0	0	768,703		
IRS_USD_PAY_3.52711_REC_USD SOFRRATE_07/03/2023_07/03/2038_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	06/29/2023	07/03/2038	0	40,000,000	SOF1 / (3.527)	0	0	174,472	3,264,878		3,264,878	3,264,878	0	0	0	768,560		
IRS_USD_PAY_3.55967_REC_USD SOFRRATE_06/27/2023_06/27/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	06/23/2023	06/27/2030	0	40,000,000	SOF1 / (3.560)	0	0	181,765	1,730,644		1,730,644	1,730,644	0	0	0	519,431		
IRS_USD_PAY_3.626_REC_USD SOFRRATE_08/07/2023_08/07/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/03/2023	08/07/2053	0	137,000,000	SOF1 / (3.626)	0	0	355,642	9,219,132		9,219,132	9,219,132	0	0	0	3,744,011		
IRS_USD_PAY_3.647_REC_USD SOFRRATE_08/07/2023_08/07/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/03/2023	08/07/2053	0	109,000,000	SOF1 / (3.647)	0	0	279,459	6,945,783		6,945,783	6,945,783	0	0	0	2,978,811		
IRS_USD_PAY_3.649_REC_USD SOFRRATE_08/17/2023_08/17/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/15/2023	08/17/2053	0	47,500,000	SOF1 / (3.649)	0	0	99,342	3,006,397		3,006,397	3,006,397	0	0	0	1,298,701		
IRS_USD_PAY_3.66687_REC_USD SOFRRATE_05/30/2023_05/30/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/25/2023	05/30/2028	0	70,000,000	SOF1 / (3.667)	0	0	378,067	2,147,123		2,147,123	2,147,123	0	0	0	756,234		

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
IRS_USD_PAY_3.695_REC_USD SOFRRATE_09/09/2023_09/09/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	09/07/2023	09/09/2053	0	19,000,000	SOF1 / (3.695)	0	0	18,810	1,049,851		1,049,851	1,049,851	0	0	0	520,027		
IRS_USD_PAY_3.69559_REC_USD SOFRRATE_07/10/2023_07/10/2038_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	07/06/2023	07/10/2038	0	26,500,000	SOF1 / (3.696)	0	0	97,067	1,679,671		1,679,671	1,679,671	0	0	0	509,502		
IRS_USD_PAY_3.70816_REC_USD SOFRRATE_07/13/2023_07/13/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	07/11/2023	07/13/2033	0	60,700,000	SOF1 / (3.708)	0	0	213,454	2,706,361		2,706,361	2,706,361	0	0	0	949,707		
IRS_USD_PAY_3.721_REC_USD SOFRRATE_09/22/2023_09/22/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	09/20/2023	09/22/2053	0	20,000,000	SOF1 / (3.721)	0	0	7,966	1,013,975		1,013,975	1,013,975	0	0	0	547,723		
IRS_USD_PAY_3.726_REC_USD SOFRRATE_09/19/2023_09/19/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	09/15/2023	09/19/2053	0	32,500,000	SOF1 / (3.726)	0	0	17,198	1,620,777		1,620,777	1,620,777	0	0	0	889,927		
IRS_USD_PAY_3.749_REC_USD SOFRRATE_08/19/2023_08/19/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	08/17/2023	08/19/2053	0	42,000,000	SOF1 / (3.749)	0	0	78,890	1,943,239		1,943,239	1,943,239	0	0	0	1,148,430		
IRS_USD_PAY_3.76_REC_USD SOFRRATE_08/17/2023_08/17/2048_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	08/15/2023	08/17/2048	0	80,000,000	SOF1 / (3.760)	0	0	156,212	4,500,185		4,500,185	4,500,185	0	0	0	1,995,941		
IRS_USD_PAY_3.791_REC_USD SOFRRATE_07/15/2023_07/15/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	07/13/2023	07/15/2028	0	48,000,000	SOF1 / (3.791)	0	0	156,431	1,232,740		1,232,740	1,232,740	0	0	0	525,513		
IRS_USD_PAY_3.86_REC_USD SOFRRATE_08/19/2023_08/19/2048_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	08/17/2023	08/19/2048	0	57,500,000	SOF1 / (3.860)	0	0	100,381	2,353,104		2,353,104	2,353,104	0	0	0	1,434,741		
IRS_USD_PAY_3.876_REC_USD SOFRRATE_08/17/2023_08/17/2043_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	08/15/2023	08/17/2043	0	65,500,000	SOF1 / (3.876)	0	0	118,401	3,121,629		3,121,629	3,121,629	0	0	0	1,460,707		
IRS_USD_PAY_3.89_REC_USD SOFRRATE_07/03/2023_07/03/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	06/29/2023	07/03/2028	0	98,000,000	SOF1 / (3.890)	0	0	338,549	2,100,509		2,100,509	2,100,509	0	0	0	1,069,238		
IRS_USD_PAY_3.9_REC_USD SOFRRATE_07/03/2023_07/03/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	06/29/2023	07/03/2028	0	106,000,000	SOF1 / (3.900)	0	0	363,536	2,227,126		2,227,126	2,227,126	0	0	0	1,156,523		
IRS_USD_PAY_3.952_REC_USD SOFRRATE_08/17/2023_08/17/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	08/15/2023	08/17/2033	0	115,500,000	SOF1 / (3.952)	0	0	197,812	2,934,413		2,934,413	2,934,413	0	0	0	1,815,930		
IRS_USD_PAY_3.972_REC_USD SOFRRATE_09/29/2022_09/29/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	09/27/2022	09/29/2026	0	50,500,000	SOF1 / (3.972)	0	(12,316)	362,105	1,295,291		1,295,291	1,307,607	0	0	0	437,343		

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
IRS_USD_PAY_3.976_REC_USD SOFRRATE_08/19/2023_08/19/2043_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	08/17/2023	08/19/2043	0	63,000,000	SOF1 / (3.976)	0	0	101,254	2,162,947		2,162,947	2,162,947	0	0	0	1,405,148		
IRS_USD_PAY_3.9771_REC_USD SOFRRATE_10/03/2023_10/03/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	09/29/2023	10/03/2053	0	17,500,000	SOF1 / (3.977)	0	0	0	118,912		118,912	118,912	0	0	0	479,498		
IRS_USD_PAY_3.992_REC_USD SOFRRATE_09/09/2023_09/09/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	09/07/2023	09/09/2033	0	74,000,000	SOF1 / (3.992)	0	0	59,831	1,646,959		1,646,959	1,646,959	0	0	0	1,167,154		
IRS_USD_PAY_4.01752_REC_USD SOFRRATE_09/22/2023_09/22/2038_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	09/20/2023	09/22/2038	0	20,000,000	SOF1 / (4.018)	0	0	6,484	569,802		569,802	569,802	0	0	0	387,157		
IRS_USD_PAY_4.02407_REC_USD SOFRRATE_09/29/2023_09/29/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	09/27/2023	09/29/2053	0	29,400,000	SOF1 / (4.024)	0	0	2,117	(30,788)		(30,788)	(30,788)	0	0	0	805,409		
IRS_USD_PAY_4.03103_REC_USD SOFRRATE_08/03/2023_08/03/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	08/01/2023	08/03/2028	0	100,000,000	SOF1 / (4.031)	0	0	212,305	1,539,896		1,539,896	1,539,896	0	0	0	1,100,747		
IRS_USD_PAY_4.034_REC_USD SOFRRATE_08/19/2023_08/19/2038_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	08/17/2023	08/19/2038	0	78,000,000	SOF1 / (4.034)	0	0	119,958	2,079,508		2,079,508	2,079,508	0	0	0	1,505,213		
IRS_USD_PAY_4.036_REC_USD SOFRRATE_09/19/2023_09/19/2032_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	09/15/2023	09/19/2032	0	35,600,000	SOF1 / (4.036)	0	0	15,159	624,186		624,186	624,186	0	0	0	533,349		
IRS_USD_PAY_4.0475_REC_USD SOFRRATE_06/09/2023_06/09/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	06/07/2023	06/09/2026	0	100,000,000	SOF1 / (4.048)	0	0	378,328	1,714,782		1,714,782	1,714,782	0	0	0	820,541		
IRS_USD_PAY_4.04845_REC_USD SOFRRATE_09/22/2023_09/22/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	09/20/2023	09/22/2033	0	30,000,000	SOF1 / (4.048)	0	0	9,493	532,170		532,170	532,170	0	0	0	474,017		
IRS_USD_PAY_4.06529_REC_USD SOFRRATE_08/07/2023_08/07/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	08/03/2023	08/07/2028	0	112,000,000	SOF1 / (4.065)	0	0	215,577	1,557,730		1,557,730	1,557,730	0	0	0	1,234,230		
IRS_USD_PAY_4.0762_REC_USD SOFRRATE_08/23/2023_08/23/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	08/21/2023	08/23/2033	0	61,600,000	SOF1 / (4.076)	0	0	83,038	954,856		954,856	954,856	0	0	0	969,301		
IRS_USD_PAY_4.07985_REC_USD SOFRRATE_08/07/2023_08/07/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	08/03/2023	08/07/2028	0	40,000,000	SOF1 / (4.080)	0	0	76,102	531,224		531,224	531,224	0	0	0	440,796		
IRS_USD_PAY_4.12_REC_USD SOFRRATE_11/08/2022_11/08/2027_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	11/04/2022	11/08/2027	0	110,000,000	SOF1 / (4.120)	30,930	0	753,823	1,369,415		1,369,415	3,038,066	0	0	0	1,114,967		

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
IRS_USD_PAY_4.143_REC_USD SOFRRATE_09/19/2023_09/19/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/15/2023	09/19/2029	0	113,000,000	SOF1 / (4.143)	0	0	44,088	1,095,747		1,095,747	1,095,747	0	0	0	1,381,115		
IRS_USD_PAY_4.144_REC_USD SOFRRATE_11/10/2022_11/10/2027_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	11/08/2022	11/10/2027	0	218,000,000	SOF1 / (4.144)	0	0	1,452,255	2,520,174		2,520,174	6,065,837	0	0	0	2,211,134		
IRS_USD_PAY_4.1445_REC_USD SOFRRATE_09/26/2023_09/26/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/22/2023	09/26/2033	0	20,000,000	SOF1 / (4.145)	0	0	3,260	200,129		200,129	200,129	0	0	0	316,184		
IRS_USD_PAY_4.1665_REC_USD SOFRRATE_09/26/2023_09/26/2038_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/22/2023	09/26/2038	0	18,100,000	SOF1 / (4.167)	0	0	2,899	219,578		219,578	219,578	0	0	0	350,505		
IRS_USD_PAY_4.17_REC_USD SOFRRATE_09/26/2023_09/26/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/22/2023	09/26/2033	0	24,800,000	SOF1 / (4.170)	0	0	3,960	197,274		197,274	197,274	0	0	0	392,069		
IRS_USD_PAY_4.189_REC_USD SOFRRATE_07/10/2023_07/10/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	07/06/2023	07/10/2028	0	218,000,000	SOF1 / (4.189)	0	0	550,519	1,906,638		1,906,638	1,906,638	0	0	0	2,383,295		
IRS_USD_PAY_4.19138_REC_USD SOFRRATE_08/21/2023_08/21/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/17/2023	08/21/2028	0	50,000,000	SOF1 / (4.191)	0	0	64,327	419,167		419,167	419,167	0	0	0	553,166		
IRS_USD_PAY_4.19713_REC_USD SOFRRATE_09/28/2023_09/28/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/26/2023	09/28/2033	0	24,800,000	SOF1 / (4.197)	0	0	2,322	143,164		143,164	143,164	0	0	0	392,176		
IRS_USD_PAY_4.247_REC_USD SOFRRATE_09/19/2023_09/19/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/15/2023	09/19/2028	0	94,000,000	SOF1 / (4.247)	0	0	33,416	539,280		539,280	539,280	0	0	0	1,048,357		
IRS_USD_PAY_4.2797_REC_USD SOFRRATE_09/22/2023_09/22/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/20/2023	09/22/2028	0	40,000,000	SOF1 / (4.280)	0	0	6,926	170,963		170,963	170,963	0	0	0	446,478		
IRS_USD_PAY_4.3134_REC_USD SOFRRATE_06/02/2023_06/02/2025_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/31/2023	06/02/2025	0	50,000,000	SOF1 / (4.313)	0	0	155,160	663,312		663,312	663,312	0	0	0	323,455		
IRS_USD_PAY_4.332_REC_USD SOFRRATE_10/02/2023_10/02/2035_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/28/2023	10/02/2035	0	185,000,000	SOF1 / (4.332)	0	0	0	(1,060,969)		(1,060,969)	(1,060,969)	0	0	0	3,206,122		
IRS_USD_PAY_4.34085_REC_USD SOFRRATE_07/11/2023_07/11/2027_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	07/07/2023	07/11/2027	0	138,000,000	SOF1 / (4.341)	0	0	297,190	764,261		764,261	764,261	0	0	0	1,341,659		
IRS_USD_PAY_4.43093_REC_USD SOFRRATE_09/25/2023_09/25/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/21/2023	09/25/2028	0	90,500,000	SOF1 / (4.431)	0	0	13,389	(220,895)		(220,895)	(220,895)	0	0	0	1,010,989		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
IRS_USD_PAY_4.731_REC_USD SOFRRATE_09/25/2023_09/25/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/21/2023	09/25/2026	0	130,000,000	SOF1 / (4.731)	0	0	12,732	(298,944)		(298,944)	(298,944)	0	0	0	1,123,775		
IRS_USD_PAY_4.79_REC_USD SOFRRATE_07/03/2023_07/03/2025_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	06/29/2023	07/03/2025	0	240,000,000	SOF1 / (4.790)	0	0	289,101	1,261,737		1,261,737	1,261,737	0	0	0	1,591,484		
IRS_USD_REC_0.3916_PAY_USD SOFRRATE_08/11/2020_08/11/2027_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	08/11/2027	0	50,000,000	.392 / (SOF1+26.161)	0	0	(953,897)	(7,630,704)		(7,630,704)	(7,630,704)	0	0	0	491,538		
IRS_USD_REC_0.44872_PAY_USD SOFRRATE_05/12/2020_05/12/2027_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	05/12/2027	0	143,300,000	.449 / (SOF1+26.161)	0	0	(2,703,995)	(20,464,198)		(20,464,198)	(20,464,198)	0	0	0	1,362,563		
IRS_USD_REC_0.4535_PAY_USD SOFRRATE_12/14/2020_12/14/2025_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	12/14/2025	0	201,000,000	.454 / (SOF1+26.161)	0	0	(3,792,243)	(19,550,177)		(19,550,177)	(19,550,177)	0	0	0	1,493,438		
IRS_USD_REC_0.4792_PAY_USD SOFRRATE_11/12/2020_11/12/2025_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	11/12/2025	0	225,000,000	.479 / (SOF1+26.161)	0	0	(4,220,484)	(21,081,940)		(21,081,940)	(21,081,940)	0	0	0	1,638,236		
IRS_USD_REC_0.511_PAY_USD SOFRRATE_05/12/2020_05/12/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	05/12/2028	0	212,500,000	.511 / (SOF1+26.161)	0	0	(3,961,235)	(36,430,820)		(36,430,820)	(36,430,820)	0	0	0	2,283,554		
IRS_USD_REC_0.546_PAY_USD SOFRRATE_05/18/2020_05/18/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	05/18/2029	0	158,000,000	.546 / (SOF1+26.161)	0	0	(1,017,254)	(31,665,054)		(31,665,054)	(31,665,054)	0	0	0	1,875,417		
IRS_USD_REC_0.5575_PAY_USD SOFRRATE_10/21/2021_10/21/2023_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	10/21/2023	0	150,000,000	.558 / (SOF1+26.161)	0	0	(2,773,153)	(479,438)		(479,438)	(479,438)	0	0	0	179,897		
IRS_USD_REC_0.641_PAY_USD SOFRRATE_10/02/2020_10/02/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	10/02/2029	0	238,000,000	.641 / (SOF1+26.161)	0	0	(4,331,479)	(49,152,581)		(49,152,581)	(49,152,581)	0	0	0	2,917,554		
IRS_USD_REC_0.682_PAY_USD SOFRRATE_03/31/2020_03/31/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	03/31/2030	0	51,000,000	.682 / (SOF1+26.161)	0	0	(920,188)	(11,830,049)		(11,830,049)	(11,830,049)	0	0	0	650,330		
IRS_USD_REC_0.68662_PAY_USD SOFRRATE_04/03/2020_04/03/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	04/03/2030	0	71,000,000	.687 / (SOF1+26.161)	0	0	(1,280,288)	(15,488,982)		(15,488,982)	(15,488,982)	0	0	0	905,934		
IRS_USD_REC_0.7966_PAY_USD SOFRRATE_08/07/2020_08/07/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	08/07/2050	0	10,000,000	.797 / (SOF1+26.161)	0	0	(174,401)	(5,695,591)		(5,695,591)	(5,695,591)	0	0	0	259,187		
IRS_USD_REC_0.8145_PAY_USD SOFRRATE_06/09/2023_06/09/2024_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	06/09/2024	0	100,000,000	.815 / (SOF1+26.161)	0	0	(1,485,380)	(3,347,888)		(3,347,888)	(3,347,888)	0	0	0	416,278		

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
IRS_USD_REC_0.827_PAY_USD SOFRRATE_04/03/2020_04/03/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	05/19/2023	04/03/2050	0	15,000,000	.827 / (SOF1+26.161)	0	0	(262,762)	(8,424,222)		(8,424,222)	(8,424,222)	0	0	0	386,276		
IRS_USD_REC_0.82802_PAY_USD SOFRRATE_07/12/2021_07/12/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	05/19/2023	07/12/2026	0	100,000,000	.828 / (SOF1+26.161)	0	0	(1,750,463)	(10,663,172)		(10,663,172)	(10,663,172)	0	0	0	834,200		
IRS_USD_REC_0.875_PAY_USD SOFRRATE_04/03/2020_04/03/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	05/19/2023	04/03/2050	0	30,000,000	.875 / (SOF1+26.161)	0	0	(520,245)	(16,620,483)		(16,620,483)	(16,620,483)	0	0	0	772,551		
IRS_USD_REC_0.8835_PAY_USD SOFRRATE_04/03/2020_04/03/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	05/19/2023	04/03/2050	0	30,000,000	.884 / (SOF1+26.161)	0	0	(519,310)	(16,580,115)		(16,580,115)	(16,580,115)	0	0	0	772,551		
IRS_USD_REC_0.928_PAY_USD SOFRRATE_11/12/2020_11/12/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	05/19/2023	11/12/2030	0	225,000,000	.928 / (SOF1+26.161)	0	0	(3,850,224)	(49,580,463)		(49,580,463)	(49,580,463)	0	0	0	3,002,567		
IRS_USD_REC_0.9292_PAY_USD SOFRRATE_12/14/2020_12/14/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	05/19/2023	12/14/2030	0	102,500,000	.929 / (SOF1+26.161)	0	0	(1,755,071)	(22,818,873)		(22,818,873)	(22,818,873)	0	0	0	1,376,228		
IRS_USD_REC_0.9813_PAY_USD SOFRRATE_08/20/2020_08/20/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	05/19/2023	08/20/2050	0	20,000,000	.981 / (SOF1+26.161)	0	0	(338,183)	(10,808,481)		(10,808,481)	(10,808,481)	0	0	0	518,718		
IRS_USD_REC_0_PAY_USD LIBOR 3M_04/03/2023_10/02/2023_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	05/19/2023	10/02/2023	0	199,800,000	.000 / (LIB3)	0	0	(4,056,797)	(60,185)		(60,185)	(60,185)	0	0	0	73,949		
IRS_USD_REC_0_PAY_USD LIBOR 3M_04/03/2023_10/03/2023_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	05/19/2023	10/03/2023	0	146,000,000	.000 / (LIB3)	0	0	(2,964,426)	(66,106)		(66,106)	(66,106)	0	0	0	66,182		
IRS_USD_REC_0_PAY_USD LIBOR 3M_09/30/2021_09/30/2023_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	05/19/2023	09/30/2023	0	35,000,000	.000 / (LIB3)	0	0	(706,148)	0		0	0	0	0	0	0		
IRS_USD_REC_1.00045_PAY_USD SOFRRATE _12/22/2021_12/22/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	12/20/2021	12/22/2026	0	100,000,000	1.000 / (SOF1)	0	0	(3,077,081)	(10,638,414)		(10,638,414)	(140,677)	0	0	0	898,629		
IRS_USD_REC_1.1026_PAY_USD SOFRRATE _12/09/2021_12/09/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	12/07/2021	12/09/2025	0	1,000,000	1.103 / (SOF1)	0	0	(29,593)	(102,532)		(102,532)	(1,885)	0	0	0	7,407		
IRS_USD_REC_1.104_PAY_USD SOFRRATE_10/02/2020_10/02/2049_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	05/19/2023	10/02/2049	0	196,800,000	1.104 / (SOF1+26.161)	0	0	(3,247,559)	(101,100,028)		(101,100,028)	(101,100,028)	0	0	0	5,019,814		
IRS_USD_REC_1.116_PAY_USD SOFRRATE_06/08/2020_06/08/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	05/19/2023	06/08/2050	0	150,000,000	1.116 / (SOF1+26.161)	0	0	(2,464,735)	(77,597,698)		(77,597,698)	(77,597,698)	0	0	0	3,875,900		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
IRS_USD_REC_1.1282_PAY_USD SOFRRATE_06/08/2020_06/08/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	06/08/2050	0	50,000,000	1.128 / (SOF1+26.161)	0	0	(819,342)	(25,768,967)		(25,768,967)	(25,768,967)	0	0	0	1,291,967		
IRS_USD_REC_1.346_PAY_USD SOFRRATE_12/08/2020_12/08/2040_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	12/08/2040	0	60,100,000	1.346 / (SOF1+26.161)	0	0	(936,853)	(23,191,734)		(23,191,734)	(23,191,734)	0	0	0	1,246,359		
IRS_USD_REC_1.4639_PAY_USD SOFRRATE_06/14/2021_06/14/2031_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	06/14/2031	0	50,000,000	1.464 / (SOF1+26.161)	0	0	(758,104)	(10,028,127)		(10,028,127)	(10,028,127)	0	0	0	694,154		
IRS_USD_REC_1.46787_PAY_USD SOFRRATE_12/08/2021_12/08/2031_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	12/08/2031	0	25,000,000	1.468 / (SOF1+26.161)	0	0	(378,534)	(5,260,726)		(5,260,726)	(5,260,726)	0	0	0	357,826		
IRS_USD_REC_1.55_PAY_USD SOFRRATE_09/30/2021_09/30/2031_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/30/2031	0	35,000,000	1.550 / (SOF1+26.161)	0	0	(525,111)	(7,520,740)		(7,520,740)	(7,520,740)	0	0	0	495,144		
IRS_USD_REC_1.6_PAY_USD SOFRRATE_04/25/2022_04/25/2027_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	04/25/2027	0	100,000,000	1.600 / (SOF1+26.161)	0	0	(1,466,242)	(10,407,224)		(10,407,224)	(10,407,224)	0	0	0	944,704		
IRS_USD_REC_1.64268_PAY_USD SOFFRATE _02/07/2022_02/07/2032 _LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	02/03/2022	02/07/2032	0	25,000,000	1.643 / (SOF1)	0	0	(636,516)	(4,578,401)		(4,578,401)	(865,624)	0	0	0	361,456		
IRS_USD_REC_1.6835_PAY_USD SOFRRATE_09/17/2019_09/17/2024_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/17/2024	0	276,000,000	1.684 / (SOF1+26.161)	0	0	(3,964,076)	(10,371,207)		(10,371,207)	(10,371,207)	0	0	0	1,357,125		
IRS_USD_REC_1.74433_PAY_USD SOFRRATE_09/16/2019_09/16/2044_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/16/2044	0	98,400,000	1.744 / (SOF1+26.161)	0	0	(1,391,375)	(37,159,466)		(37,159,466)	(37,159,466)	0	0	0	2,253,450		
IRS_USD_REC_1.7605_PAY_USD SOFRRATE_09/16/2019_09/16/2034_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/16/2034	0	148,500,000	1.761 / (SOF1+26.161)	0	0	(2,090,984)	(35,798,135)		(35,798,135)	(35,798,135)	0	0	0	2,459,218		
IRS_USD_REC_1.7645_PAY_USD SOFRRATE_09/16/2019_09/16/2034_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/16/2034	0	148,500,000	1.765 / (SOF1+26.161)	0	0	(2,088,806)	(35,746,821)		(35,746,821)	(35,746,821)	0	0	0	2,459,218		
IRS_USD_REC_1.77112_PAY_USD SOFRRATE_09/12/2019_09/12/2044_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/12/2044	0	104,100,000	1.771 / (SOF1+26.161)	0	0	(1,460,725)	(38,919,673)		(38,919,673)	(38,919,673)	0	0	0	2,383,363		
IRS_USD_REC_1.77174_PAY_USD SOFRRATE_09/17/2019_09/17/2034_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/17/2034	0	148,700,000	1.772 / (SOF1+26.161)	0	0	(2,087,606)	(35,701,422)		(35,701,422)	(35,701,422)	0	0	0	2,462,838		
IRS_USD_REC_1.7735_PAY_USD SOFRRATE_09/16/2019_09/16/2044_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/16/2044	0	92,500,000	1.774 / (SOF1+26.161)	0	0	(1,298,056)	(34,561,071)		(34,561,071)	(34,561,071)	0	0	0	2,118,335		

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Penn Mutual Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

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IRS_USD_REC_1.77807_PAY_USD SOFRRATE_09/12/2019_09/12/2044_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/12/2044	0	86,700,000	1.778 / (SOF1+26.161)	0	0	(1,214,360)	(32,331,694)		(32,331,694)	(32,331,694)	0	0	0	1,984,991		
IRS_USD_REC_1.814_PAY_USD SOFRRATE_09/17/2019_09/17/2034_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/17/2034	0	149,100,000	1.814 / (SOF1+26.161)	0	0	(2,070,118)	(35,253,142)		(35,253,142)	(35,253,142)	0	0	0	2,469,463		
IRS_USD_REC_1.83404_PAY_USD SOFRRATE_02/16/2022_02/16/2052_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	02/14/2022	02/16/2052	0	42,600,000	1.834 / (SOF1)	0	0	(1,022,269)	(15,622,623)		(15,622,623)	(4,538,104)	0	0	0	1,135,112		
IRS_USD_REC_1.9255_PAY_USD SOFRRATE_09/17/2019_09/17/2039_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/17/2039	0	50,000,000	1.926 / (SOF1+26.161)	0	0	(673,642)	(15,054,482)		(15,054,482)	(15,054,482)	0	0	0	999,229		
IRS_USD_REC_1.947_PAY_USD SOFRRATE_09/17/2019_09/17/2049_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/17/2049	0	20,000,000	1.947 / (SOF1+26.161)	0	0	(267,929)	(7,630,302)		(7,630,302)	(7,630,302)	0	0	0	509,741		
IRS_USD_REC_1.95_PAY_USD SOFRRATE_09/17/2019_09/17/2039_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/17/2039	0	200,000,000	1.950 / (SOF1+26.161)	0	0	(3,197,085)	(59,657,158)		(59,657,158)	(59,657,158)	0	0	0	3,996,917		
IRS_USD_REC_1.952_PAY_USD SOFRRATE_09/17/2019_09/17/2049_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/17/2049	0	50,000,000	1.952 / (SOF1+26.161)	0	0	(668,905)	(19,036,656)		(19,036,656)	(19,036,656)	0	0	0	1,274,352		
IRS_USD_REC_1_PAY_USD SOFRRATE_08/18/2020_08/18/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	08/18/2050	0	25,000,000	1.000 / (SOF1+26.161)	0	0	(119,341)	(13,433,947)		(13,433,947)	(13,433,947)	0	0	0	648,332		
IRS_USD_REC_2.07909_PAY_USD SOFRRATE_03/29/2022_03/29/2052_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/25/2022	03/29/2052	0	18,000,000	2.079 / (SOF1)	0	0	(398,025)	(5,878,977)		(5,878,977)	(2,003,823)	0	0	0	480,596		
IRS_USD_REC_2.4855_PAY_USD SOFRRATE_04/13/2022_04/13/2024_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/11/2022	04/13/2024	0	150,000,000	2.486 / (SOF1)	0	0	(2,854,941)	(2,431,592)		(2,431,592)	1,927,995	0	0	0	549,595		
IRS_USD_REC_2.655_PAY_USD SOFRRATE_05/25/2022_05/25/2042_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/23/2022	05/25/2042	0	20,000,000	2.655 / (SOF1)	0	0	(353,287)	(4,081,172)		(4,081,172)	(1,760,631)	0	0	0	432,007		
IRS_USD_REC_2.9302_PAY_USD SOFRRATE_01/12/2024_01/12/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/12/2023	01/12/2029	0	120,000,000	2.930 / (SOF1)	0	(100,248)	0	(7,124,626)		(7,124,626)	(7,024,378)	0	0	0	1,380,054		
IRS_USD_REC_2.9863_PAY_USD SOFRRATE_03/28/2023_03/28/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/24/2023	03/28/2030	0	30,000,000	2.986 / (SOF1)	0	0	(339,280)	(2,229,902)		(2,229,902)	(2,229,902)	0	0	0	382,306		
IRS_USD_REC_3.00558_PAY_USD SOFRRATE_09/22/2022_09/22/2052_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/20/2022	09/22/2052	0	10,400,000	3.006 / (SOF1)	0	0	(160,426)	(1,798,717)		(1,798,717)	(1,350,689)	0	0	0	280,029		

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
IRS_USD_REC_3.015_PAY_USD SOFRRATE_05/05/2023_05/05/2052_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/03/2023	05/05/2052	0	51,000,000	3.015 / (SOF1)	0	(133,562)	(465,739)	(8,752,551)		(8,752,551)	(8,618,989)	0	0	0	1,364,106		
IRS_USD_REC_3.035_PAY_USD SOFRRATE_03/31/2023_03/31/2052_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	03/29/2023	03/31/2052	0	53,000,000	3.035 / (SOF1)	0	(12,101)	(577,494)	(8,920,122)		(8,920,122)	(8,908,021)	0	0	0	1,415,223		
IRS_USD_REC_3.09077_PAY_USD SOFRRATE_05/05/2023_05/05/2048_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/03/2023	05/05/2048	0	29,000,000	3.091 / (SOF1)	0	0	(255,738)	(4,602,052)		(4,602,052)	(4,602,052)	0	0	0	719,377		
IRS_USD_REC_3.10107_PAY_USD SOFRRATE_03/27/2023_03/27/2048_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	03/23/2023	03/27/2048	0	29,100,000	3.101 / (SOF1)	0	0	(313,239)	(4,570,974)		(4,570,974)	(4,570,974)	0	0	0	720,289		
IRS_USD_REC_3.1013_PAY_USD SOFRRATE_02/07/2023_02/07/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	02/03/2023	02/07/2033	0	30,000,000	3.101 / (SOF1)	0	0	(387,206)	(2,683,710)		(2,683,710)	(2,683,710)	0	0	0	459,019		
IRS_USD_REC_3.10394_PAY_USD SOFRRATE_03/27/2023_03/27/2048_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	03/23/2023	03/27/2048	0	29,100,000	3.104 / (SOF1)	0	0	(312,803)	(4,558,313)		(4,558,313)	(4,558,313)	0	0	0	720,289		
IRS_USD_REC_3.1054_PAY_USD SOFRRATE_03/27/2023_03/27/2048_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	03/23/2023	03/27/2048	0	40,700,000	3.105 / (SOF1)	0	0	(437,184)	(6,366,364)		(6,366,364)	(6,366,364)	0	0	0	1,007,414		
IRS_USD_REC_3.11_PAY_USD SOFRRATE_05/05/2023_05/05/2047_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/03/2023	05/05/2047	0	89,000,000	3.110 / (SOF1)	0	55,901	(777,766)	(13,817,589)		(13,817,589)	(13,873,490)	0	0	0	2,162,304		
IRS_USD_REC_3.12_PAY_USD SOFRRATE_05/13/2023_05/13/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/11/2023	05/13/2028	0	326,800,000	3.120 / (SOF1)	0	(53,541)	(2,693,956)	(17,364,115)		(17,364,115)	(17,310,574)	0	0	0	3,512,879		
IRS_USD_REC_3.14371_PAY SOFRRATE_01/17/2023_01/17/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	01/12/2023	01/17/2033	0	58,800,000	3.144 / (SOF1)	0	0	(789,537)	(5,045,715)		(5,045,715)	(5,045,715)	0	0	0	896,910		
IRS_USD_REC_3.147_PAY_USD SOFRRATE_05/08/2023_05/08/2043_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/04/2023	05/08/2043	0	87,800,000	3.147 / (SOF1)	0	0	(739,048)	(12,653,080)		(12,653,080)	(12,653,080)	0	0	0	1,944,351		
IRS_USD_REC_3.14722_PAY_USD SOFRRATE_05/05/2023_05/05/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/03/2023	05/05/2033	0	140,800,000	3.147 / (SOF1)	0	0	(1,208,754)	(12,343,568)		(12,343,568)	(12,343,568)	0	0	0	2,181,575		
IRS_USD_REC_3.1657_PAY_USD SOFRRATE_05/05/2023_05/05/2035_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/03/2023	05/05/2035	0	100,600,000	3.166 / (SOF1)	0	0	(855,946)	(10,085,224)		(10,085,224)	(10,085,224)	0	0	0	1,713,359		
IRS_USD_REC_3.16709_PAY_USD SOFRRATE_03/28/2023_03/28/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	03/24/2023	03/28/2028	0	152,500,000	3.167 / (SOF1)	0	0	(1,581,462)	(7,674,847)		(7,674,847)	(7,674,847)	0	0	0	1,616,768		

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
IRS_USD_REC_3.2125_PAY_USD SOFRRATE_04/18/2023_04/18/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/14/2023	04/18/2033	0	118,100,000	3.213 / (SOF1)	0	0	(1,077,687)	(9,716,384)		(9,716,384)	(9,716,384)	0	0	0	1,825,415		
IRS_USD_REC_3.2134_PAY_USD SOFRRATE_03/27/2023_03/27/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/23/2023	03/27/2033	0	20,000,000	3.213 / (SOF1)	0	0	(203,552)	(1,636,574)		(1,636,574)	(1,636,574)	0	0	0	308,154		
IRS_USD_REC_3.2425_PAY_USD SOFRRATE_05/11/2023_05/11/2035_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/09/2023	05/11/2035	0	100,900,000	3.243 / (SOF1)	0	0	(794,066)	(9,420,285)		(9,420,285)	(9,420,285)	0	0	0	1,719,685		
IRS_USD_REC_3.2426_PAY_USD SOFRRATE_10/05/2018_10/05/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	10/05/2033	0	300,000,000	3.243 / (SOF1+26.161)	0	0	(2,597,477)	(31,538,767)		(31,538,767)	(31,538,767)	0	0	0	4,748,612		
IRS_USD_REC_3.2436_PAY_USD SOFRRATE_10/05/2018_10/05/2038_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	10/05/2038	0	160,000,000	3.244 / (SOF1+26.161)	0	0	(1,384,734)	(23,052,610)		(23,052,610)	(23,052,610)	0	0	0	3,100,932		
IRS_USD_REC_3.24686_PAY_USD SOFRRATE_03/07/2023_03/07/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/03/2023	03/07/2053	0	21,600,000	3.247 / (SOF1)	0	0	(233,888)	(2,858,133)		(2,858,133)	(2,858,133)	0	0	0	586,141		
IRS_USD_REC_3.25315_PAY_USD SOFRRATE_03/31/2023_03/31/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/29/2023	03/31/2033	0	118,100,000	3.253 / (SOF1)	0	0	(1,155,150)	(9,307,331)		(9,307,331)	(9,307,331)	0	0	0	1,820,699		
IRS_USD_REC_3.28096_PAY_USD SOFRRATE_03/31/2023_03/31/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/29/2023	03/31/2033	0	47,200,000	3.281 / (SOF1)	0	0	(454,960)	(3,618,488)		(3,618,488)	(3,618,488)	0	0	0	727,663		
IRS_USD_REC_3.2871_PAY_USD SOFRRATE_03/28/2023_03/28/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/24/2023	03/28/2026	0	60,000,000	3.287 / (SOF1)	0	0	(584,811)	(2,101,943)		(2,101,943)	(2,101,943)	0	0	0	473,691		
IRS_USD_REC_3.37463_PAY_USD SOFRRATE_06/06/2023_06/06/2032_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	06/02/2023	06/06/2032	0	130,100,000	3.375 / (SOF1)	0	0	(788,497)	(8,428,928)		(8,428,928)	(8,428,928)	0	0	0	1,917,642		
IRS_USD_REC_3.38028_PAY_USD SOFRRATE_06/06/2023_06/06/2038_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	06/02/2023	06/06/2038	0	85,600,000	3.380 / (SOF1)	0	0	(517,224)	(8,322,258)		(8,322,258)	(8,322,258)	0	0	0	1,640,594		
IRS_USD_REC_3.45_PAY_USD SOFRRATE_07/17/2023_07/17/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	07/13/2023	07/17/2028	0	50,000,000	3.450 / (SOF1)	0	0	(195,288)	(2,010,614)		(2,010,614)	(2,010,614)	0	0	0	547,723		
IRS_USD_REC_3.5_PAY_USD SOFRRATE_10/02/2023_10/02/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/28/2023	10/02/2033	0	30,000,000	3.500 / (SOF1)	0	0	0	(1,855,447)		(1,855,447)	(1,855,447)	0	0	0	474,666		
IRS_USD_REC_3.50044_PAY_USD SOFRRATE_07/17/2023_07/17/2043_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	07/13/2023	07/17/2043	0	70,300,000	3.500 / (SOF1)	0	0	(267,089)	(6,863,236)		(6,863,236)	(6,863,236)	0	0	0	1,564,401		

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
IRS_USD_REC_3.55114_PAY_USD SOFRRATE_03/17/2023_03/17/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/15/2023	03/17/2026	0	176,700,000	3.551 / (SOF1)	0	0	(1,546,956)	(5,089,583)		(5,089,583)	(5,089,583)	0	0	0	1,386,564		
IRS_USD_REC_3.833_PAY_USD SOFRRATE_05/09/2023_05/09/2025_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/05/2023	05/09/2025	0	150,000,000	3.833 / (SOF1)	0	0	(839,737)	(3,087,254)		(3,087,254)	(3,087,254)	0	0	0	951,117		
IRS_USD_REC_3.85_PAY_USD SOFRRATE_12/06/2022_12/06/2024_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	12/02/2022	12/06/2024	0	150,000,000	3.850 / (SOF1)	0	0	(1,316,260)	(2,611,165)		(2,611,165)	(816,220)	0	0	0	816,881		
IRS_USD_REC_4.15803_PAY_USD SOFRRATE_08/25/2023_08/25/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/23/2023	08/25/2028	0	112,100,000	4.158 / (SOF1)	0	0	(133,880)	(1,099,752)		(1,099,752)	(1,099,752)	0	0	0	1,241,586		
IRS_USD_REC_4.46433_PAY_USD SOFRRATE_09/29/2023_09/29/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/27/2023	09/29/2028	0	113,100,000	4.464 / (SOF1)	0	0	(5,379)	448,897		448,897	448,897	0	0	0	1,264,843		
IRS_USD_REC_5.09434_PAY_USD SOFRRATE_09/25/2023_09/25/2025_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/21/2023	09/25/2025	0	213,100,000	5.094 / (SOF1)	0	0	(7,966)	439,621		439,621	439,621	0	0	0	1,502,711		
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										(3,878)	(254,528)	(29,515,452)	(51,478,804)	XXX	(51,478,804)	(11,724,709)	0	0	0	241,113,839	XXX	XXX
XCCY_EUR_PAY_4.625_REC_USD_7.55_06/27/2018_06/27/2028	CURRENCY	N/A	Currency	BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	09/18/2018	06/27/2028	0	14,825,680	7.550 / (4.625)	0	0	278,862	1,845,150		1,845,150	(263,400)	0	0	0	161,478		
XCCY_EUR_PAY_5.00_REC_USD_8.197_10/01/2018_10/01/2026	CURRENCY	N/A	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/28/2018	10/01/2026	0	14,505,198	8.197 / (5.000)	0	0	314,658	1,538,960		1,538,960	(164,360)	0	0	0	125,733		
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	593,520	3,384,110	XXX	3,384,110	(427,760)	0	0	0	287,211	XXX	XXX
GDDUEAFE - USD FEDL01 1D + 43.5 BP MAT 02/28/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	FX-BNP PARIBAS SA, P 549300WCGB70D06XZS54	08/26/2022	02/28/2024	0	31,411,735	FED1+43.500 / (GDDUEA)	0	0	1,271,150	(3,782,804)		(3,782,804)	(2,482,944)	0	0	0	101,019		
NDNX - USD FEDL01 1D + 46.0 BP MAT 9/28/2025 - FLT	VAGLB HEDGE	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	09/18/2023	09/18/2025	0	164,968,653	FED1+46.000 / (XNDX)	0	0	291,857	5,489,282		5,489,282	5,489,282	0	0	0	1,157,682		
SPTR - USD FEDL01 1D + 25.0 BP MAT 02/08/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	02/08/2023	02/08/2024	0	148,350,846	SPTR / (FED1+25.000)	0	0	(5,044,423)	7,854,316		7,854,316	7,854,316	0	0	0	(444,375)		
SPTR - USD FEDL01 1D + 27.0 BP MAT 01/16/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	01/11/2023	01/16/2024	0	128,435,700	SPTR / (FED1+27.000)	0	0	(4,846,949)	11,957,539		11,957,539	11,957,539	0	0	0	(349,318)		
SPTR - USD FEDL01 1D + 27.5 BP MAT 01/23/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	01/19/2023	01/23/2024	0	149,593,428	SPTR / (FED1+27.500)	0	0	(5,463,630)	16,847,874		16,847,874	16,847,874	0	0	0	(419,841)		
SPTR - USD FEDL01 1D + 27.5 BP MAT 02/02/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	02/01/2023	02/02/2024	0	101,260,379	SPTR / (FED1+27.500)	0	0	(3,566,011)	6,464,131		6,464,131	6,464,131	0	0	0	(296,291)		
SPTR - USD FEDL01 1D + 28.5 BP MAT 02/21/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	02/16/2023	02/21/2024	0	139,708,000	SPTR / (FED1+28.500)	0	0	(4,574,545)	8,239,824		8,239,824	8,239,824	0	0	0	(438,759)		
SPTR - USD FEDL01 1D + 29.5 BP MAT 8/2/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	02/01/2023	08/02/2024	0	101,260,379	FED1+29.500 / (SPTR)	0	0	3,587,838	(6,464,131)		(6,464,131)	(6,464,131)	0	0	0	464,336		

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPTR - USD FEDL01 1D + 30 BP MAT 2/06/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	01/19/2023	02/06/2024	0	149,593,428	SPTR / (FED1+30.000)	0	0	(5,485,549)	16,847,874		16,847,874	16,847,874	0	0	0	(444,663)		
SPTR - USD FEDL01 1D + 30 BP MAT 4/11/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	01/11/2023	04/11/2024	0	152,265,204	FED1+30.000 / (SPTR)	0	0	5,788,616	(14,176,098)		(14,176,098)	(14,176,098)	0	0	0	555,041		
SPTR - USD FEDL01 1D + 30 BP MAT 4/19/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	01/20/2023	04/19/2024	0	149,593,428	FED1+30.000 / (SPTR)	0	0	5,564,834	(16,847,874)		(16,847,874)	(16,847,874)	0	0	0	556,432		
SPTR - USD FEDL01 1D + 30.0 BP MAT 02/08/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	BANK OF AMERICA, N.A	B4TYDEB6GKMZ0031MB27	02/08/2023	02/08/2024	0	148,350,846	FED1+30.000 / (SPTR)	0	0	5,092,431	(7,854,316)		(7,854,316)	(7,854,316)	0	0	0	444,375		
SPTR - USD FEDL01 1D + 32 BP MAT 10/23/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	04/20/2023	10/23/2024	0	203,357,168	SPTR / (FED1+32.000)	0	0	(4,953,159)	9,317,829		9,317,829	9,317,829	0	0	0	(1,049,682)		
SPTR - USD FEDL01 1D + 32.0 BP MAT 12/27/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	FX-BNP PARIBAS SA, P	549300WCGB70D06XZS54	06/22/2022	12/27/2023	0	151,907,921	FED1+32.000 / (SPTR)	0	0	6,023,276	(25,074,663)		(25,074,663)	(20,455,263)	0	0	0	372,945		
SPTR - USD FEDL01 1D + 32.00 BP MAT 12/27/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	BANK OF AMERICA, N.A	B4TYDEB6GKMZ0031MB27	06/22/2022	12/27/2023	0	88,414,537	FED1+32.000 / (SPTR)	0	0	3,505,710	(14,594,135)		(14,594,135)	(11,905,519)	0	0	0	217,064		
SPTR - USD FEDL01 1D + 33.0 BP MAT 12/15/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	12/13/2022	12/15/2023	0	63,086,517	SPTR / (FED1+33.000)	0	0	(2,506,217)	5,108,183		5,108,183	7,881,795	0	0	0	(143,935)		
SPTR - USD FEDL01 1D + 34 BP MAT 02/05/2025 - FLT	VAGLB HEDGE	N/A	Equity/Index	BARCLAYS BANK NEW YO	G5GSEF7VJP5I7OUK5573	01/20/2023	02/05/2025	0	150,215,317	FED1+34.000 / (SPTR)	0	0	5,462,914	(16,225,985)		(16,225,985)	(16,225,985)	0	0	0	873,778		
SPTR - USD FEDL01 1D + 34 BP MAT 1/18/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	07/15/2022	01/18/2024	0	203,246,300	FED1+34.000 / (SPTR)	0	0	8,089,711	(26,997,501)		(26,997,501)	(26,611,078)	0	0	0	557,882		
SPTR - USD FEDL01 1D + 35.5 BP MAT 03/04/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	08/31/2022	03/04/2024	0	148,897,116	FED1+35.500 / (SPTR)	0	0	5,935,143	(15,509,903)		(15,509,903)	(19,001,806)	0	0	0	486,712		
SPTR - USD FEDL01 1D + 36.0 BP MAT 03/12/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	BARCLAYS BANK NEW YO	G5GSEF7VJP5I7OUK5573	09/08/2022	03/12/2024	0	195,192,490	FED1+36.000 / (SPTR)	0	0	7,820,442	(17,482,507)		(17,482,507)	(24,580,514)	0	0	0	654,197		
SPTR - USD FEDL01 1D + 36.0 BP MAT 11/22/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	05/19/2022	11/22/2023	0	124,818,942	FED1+36.000 / (SPTR)	0	0	4,987,037	(15,574,296)		(15,574,296)	(16,226,345)	0	0	0	237,817		
SPTR - USD FEDL01 1D + 36.00 BP MAT 01/31/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	BARCLAYS BANK NEW YO	G5GSEF7VJP5I7OUK5573	07/26/2022	01/31/2024	0	149,151,400	FED1+36.000 / (SPTR)	0	0	5,959,220	(17,289,902)		(17,289,902)	(19,236,924)	0	0	0	432,916		
SPTR - USD FEDL01 1D + 36.5 BP MAT 02/06/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	BARCLAYS BANK NEW YO	G5GSEF7VJP5I7OUK5573	08/02/2022	02/06/2024	0	99,364,463	FED1+36.500 / (SPTR)	0	0	3,984,860	(6,880,568)		(6,880,568)	(12,279,570)	0	0	0	295,359		
SPTR - USD FEDL01 1D + 37.0 BP MAT 02/22/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	08/17/2022	02/22/2024	0	79,475,060	SPTR / (FED1+37.000)	0	0	(3,176,971)	1,785,282		1,785,282	9,391,894	0	0	0	(250,460)		
SPTR - USD FEDL01 1D + 39 BP MAT 10/03/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	03/29/2022	10/03/2023	0	173,833,921	SPTR / (FED1+39.000)	0	0	(6,984,937)	(8,779,630)		(8,779,630)	19,076,616	0	0	0	(78,799)		
SPTR - USD FEDL01 1D + 45.0 BP MAT 07/29/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	07/25/2023	07/29/2024	0	176,732,892	SPTR / (FED1+45.000)	0	0	(1,867,870)	(10,291,590)		(10,291,590)	(10,291,590)	0	0	0	(805,123)		
SPTR - USD FEDL01 1D + 51.0 BP MAT 3/20/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	09/22/2023	03/22/2024	0	260,772,400	SPTR / (FED1+51.000)	0	0	(380,728)	(1,863,708)		(1,863,708)	(1,863,708)	0	0	0	(900,243)		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPTR - USD FEDL01 1D + 62.0 BP MAT 12/22/2026 - FLT	VAGLB HEDGE	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	08/04/2023	12/18/2026	0	154,076,320	FED1+62.000 / (SPTR)	0	0	1,375,131	6,128,496		6,128,496	6,128,496	0	0	0	1,382,224		
SPTR - USD FEDL01 1D + 64.2 BP MAT 11/15/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	05/16/2023	11/15/2024	0	100,137,360	FED1+64.200 / (SPTR)	0	0	2,239,839	(47,810,464)		(47,810,464)	(47,810,464)	0	0	0	531,947		
XNDX - USD FEDL01 1D + 39 BP MAT 03/18/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	03/14/2022	03/18/2024	0	35,394,907	FED1+39.000 / (XNDX)	0	0	1,427,654	(5,064,232)		(5,064,232)	(10,571,628)	0	0	0	120,778		
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	29,556,674	(182,523,677)	XXX	(182,523,677)	(159,388,287)	0	0	0	3,821,015	XXX	XXX
ILS_USD_PAY_2.32_REC_CPURNSA_05/22/2023_05/22/2025_LCH	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	LCH F226TOH6YD6XJB17KS62	05/18/2023	05/22/2025	0	100,000,000	CPURNSA / (2.320)	0	0	0	619,818		619,818	619,818	0	0	0	641,061		
ILS_USD_PAY_2.5145_REC_CPURNSA_12/16/2022_12/16/2032_LCH	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	LCH F226TOH6YD6XJB17KS62	12/14/2022	12/16/2032	0	20,000,000	CPURNSA / (2.5145)	0	0	0	255,205		255,205	186,202	0	0	0	303,631		
ILS_USD_PAY_2.515_REC_CPURNSA_12/16/2022_12/16/2032_LCH	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	LCH F226TOH6YD6XJB17KS62	09/22/2023	12/16/2032	0	20,000,000	CPURNSA / (2.515)	0	(320,000)	0	(254,357)		(254,357)	65,643	0	0	0	303,631		
ILS_USD_PAY_3.04_REC_CPURNSA_08/31/2022_08/31/2027_LCH	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	LCH F226TOH6YD6XJB17KS62	08/26/2022	08/31/2027	0	50,000,000	CPURNSA / (3.04)	0	0	0	(993,167)		(993,167)	188,772	0	0	0	495,009		
1159999999. Subtotal - Swaps - Hedging Other - Other										0	(320,000)	0	(372,501)	XXX	(372,501)	1,060,435	0	0	0	1,743,332	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(3,878)	(574,528)	634,742	(230,990,872)	XXX	(230,990,872)	(170,480,321)	0	0	0	246,965,397	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										(3,878)	(254,528)	(29,426,090)	(51,478,804)	XXX	(49,053,149)	(11,724,709)	0	0	0	241,860,213	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	593,520	3,384,110	XXX	3,384,110	(427,760)	0	0	0	287,211	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	29,556,674	(182,523,677)	XXX	(182,523,677)	(159,388,287)	0	0	0	3,821,015	XXX	XXX
1399999999. Total Swaps - Other										0	(320,000)	0	(372,501)	XXX	(372,501)	1,060,435	0	0	0	1,743,332	XXX	XXX
1409999999. Total Swaps										(3,878)	(574,528)	724,104	(230,990,872)	XXX	(228,565,217)	(170,480,321)	0	0	0	247,711,771	XXX	XXX
US T-LOCK 912810TQ1 103.852542 04/05/2024	INTEREST RATE	N/A	Interest Rate	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	04/05/2023	04/05/2024	20,000,000	20,000,000	103.853	0	0	0	(3,174,420)		(3,174,420)	(3,174,420)	0	0	0	71,768		
US T-LOCK 912810TR9 95.18795 07/09/2024	INTEREST RATE	N/A	Interest Rate	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	07/06/2023	07/08/2024	22,000,000	22,000,000	95.188	0	0	0	(2,461,104)		(2,461,104)	(2,461,104)	0	0	0	96,688		
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	(5,635,524)	XXX	(5,635,524)	(5,635,524)	0	0	0	168,456	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	(5,635,524)	XXX	(5,635,524)	(5,635,524)	0	0	0	168,456	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	89,362	0	XXX	2,425,655	0	0	0	0	746,374	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										(3,878)	(19,529,494)	634,742	(252,366,965)	XXX	(252,366,965)	(172,901,449)	0	0	0	247,133,853	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										(3,878)	(19,529,494)	724,104	(252,366,965)	XXX	(249,941,310)	(172,901,449)	0	0	0	247,880,227	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9		10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
															15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESZ3	1,455	318,672,300	S&P500 EMINI FUT DEC23	VAGLB HEDGE	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCLQOF39	09/28/2023	4,380.3753	4,325.5000	(1,065,723)	0	0	0	0	(3,992,175)	(3,992,175)	0		50
NQZ3	180	55,786,493	NASDAQ 100 E-MINI DEC23	VAGLB HEDGE	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCLQOF39	09/11/2023	15,496.2481	14,866.5000	24,300	0	0	0	0	(2,267,093)	(2,267,093)	0		20
1539999999. Subtotal - Long Futures - Hedging Other													(1,041,423)	0	0	0	0	(6,259,268)	(6,259,268)	0	XXX	XXX
1579999999. Subtotal - Long Futures													(1,041,423)	0	0	0	0	(6,259,268)	(6,259,268)	0	XXX	XXX
MFSZ3	200	21,144,000	MSCI EAFE DEC23	VAGLB HEDGE	N/A	Equity/Index	12/15/2023	NYF	5493004R83R1LVX2IL36	09/11/2023	2,114.4000	2,041.5000	71,000	0	0	0	0	729,000	729,000	0		50
RTYZ3	1,275	118,768,495	E-MINI RUSS 2000 DEC23	VAGLB HEDGE	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCLQOF39	09/27/2023	1,863.0352	1,798.6000	669,375	0	0	0	0	4,107,745	4,107,745	0		50
1609999999. Subtotal - Short Futures - Hedging Other													740,375	0	0	0	0	4,836,745	4,836,745	0	XXX	XXX
1649999999. Subtotal - Short Futures													740,375	0	0	0	0	4,836,745	4,836,745	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments													0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other													(301,048)	0	0	0	0	(1,422,523)	(1,422,523)	0	XXX	XXX
1719999999. Subtotal - Replication													0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation													0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other													0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives													0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals													(301,048)	0	0	0	0	(1,422,523)	(1,422,523)	0	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BANK OF AMERICA MERR	7,811,000	6,178,770	13,989,770
MORGAN STANLEY	1,240,000	(620,000)	620,000
WELLS FARGO BANK	5,277,267	2,080,870	7,358,137
Total Net Cash Deposits	14,328,267	7,639,640	21,967,907

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	21,967,907	0	21,967,907	764,675	(1,065,723)	764,675	21,967,907	21,967,907
BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	Y	Y	10,530,000	0	9,450,571	(26,309,857)	0	9,450,571	(26,309,857)	0	2,205,140	0
BARCLAYS BANK NEW YO G5GSEF7VJP5I70UK5573	Y	Y	0	0	0	(58,698,406)	0	0	(58,698,406)	0	2,256,250	0
CITIBANK N.A. E570DZWZ7FF32TWEFA76	Y	Y	1,872,593	0	1,538,960	0	0	1,538,960	0	0	125,733	0
Credit Suisse Intern E58DKGMJYYYJLN8C3868	Y	Y	0	0	0	(1,929,674)	0	0	(1,929,674)	0	0	0
FX-BNP PARIBAS SA, P 549300WCGB70D06XZS54	Y	Y	0	0	0	(29,588,749)	0	0	(29,588,749)	0	473,965	0
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Y	Y	0	0	17,391,639	(114,361,059)	0	17,391,639	(114,361,059)	0	1,207,512	0
JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	Y	Y	26,547,611	0	28,047,552	(63,930,916)	0	28,047,552	(63,930,916)	0	1,381,447	0
MIZUHO SECURITIES US 5493004GRDTUI7EMIZ82	Y	Y	0	0	0	(193)	0	0	(193)	0	0	0
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Y	Y	12,160,000	0	26,165,703	(10,291,590)	3,714,113	26,165,703	(10,291,590)	3,714,113	(2,299,468)	0
WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	Y	Y	0	0	37,376,326	(15,375,966)	22,000,360	37,376,326	(15,375,966)	22,000,360	(1,073,897)	0
0299999999. Total NAIC 1 Designation			51,110,204	0	119,970,751	(320,486,410)	25,714,473	119,970,751	(320,486,410)	25,714,473	4,276,682	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	1,287,589,905	(1,339,441,216)	0	1,289,947,343	(1,339,372,997)	0	243,603,545	191,752,235
0999999999 - Gross Totals			51,110,204	0	1,429,528,563	(1,659,927,626)	47,682,380	1,410,682,769	(1,660,925,130)	26,479,148	269,848,134	213,720,142
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					1,429,528,563	(1,659,927,626)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
FX-BNP PARIBAS SA, P 549300WCGB70D06XZS54	Cash	000000-00-0	CASHUSD	41,920,000	41,920,000	41,920,000		V
LCH F226TOH6YD6XJB17KS62	Cash	000000-00-0	CASHUSD	20,840,638	20,840,638	20,840,638		I
CME SNZ20JLFK8MNNCLQOF39	Cash	000000-00-0	CASHUSD	21,967,907	21,967,907	21,967,907		I
BARCLAYS BANK NEW YO G5GSEF7VJP5I70UK5573	Cash	000000-00-0	CASHUSD	56,320,000	56,320,000	56,320,000		V
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Cash	000000-00-0	CASHUSD	89,200,000	89,200,000	89,200,000		V
BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	Cash	000000-00-0	CASHUSD	25,850,000	25,850,000	25,850,000		V
CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	Cash	000000-00-0	CASHUSD	1,919,853	1,919,853	1,919,853		V
LCH F226TOH6YD6XJB17KS62	Cash	000000-00-0	CASHUSD	102,859,135	102,859,135	102,859,135		V
MIZUHO SECURITIES US 5493004GRDTUI7EMIZ82	Cash	000000-00-0	CASHUSD	150,000	150,000	150,000		V
LCH F226TOH6YD6XJB17KS62	Loan-backed and Structured	36296U-ZX-1	GINNIE MAE I POOL	396,299	431,294	424,103	06/01/2039	V
LCH F226TOH6YD6XJB17KS62	Treasury	91282C-AM-3	UNITED STATES TREASURY NOTE/BOND	40,951,800	45,000,000	44,897,473	09/30/2025	V
JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	Treasury	91282C-DB-4	UNITED STATES TREASURY NOTE/BOND	64,071,206	67,313,000	67,230,862	10/15/2024	V
0199999999 - Total				466,446,838	473,771,827	473,579,971	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash	000000-00-0	CASHUSD	12,160,000	12,160,000	XXX		V
LCH F226TOH6YD6XJB17KS62	Cash	000000-00-0	CASHUSD	36,346,237	36,346,237	XXX		V
JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	Cash	000000-00-0	CASHUSD	26,547,611	26,547,611	XXX		V
BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	Cash	000000-00-0	CASHUSD	10,530,000	10,530,000	XXX		V
CITIBANK N.A. E57ODZWZ7FF32TWEFA76	Cash	000000-00-0	CASHUSD	1,872,593	1,872,593	XXX		V
WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	Treasury	91282C-CE-9	UNITED STATES TREASURY NOTE/BOND	15,849,121	18,451,000	XXX	05/31/2028	V
0299999999 - Total				103,305,562	105,907,441	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

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 New York	New York, NY		0.000	0	0	13,511,046	14,441,711	22,006,323	XXX
PNC Bank	Philadelphia, PA		0.000	0	0	27,992,530	67,885,949	7,069,056	XXX
JP Morgan Chase	Springfield, IL		0.000	0	0	8,799,201	9,002,758	8,929,879	XXX
Bank of America	Charlotte, NC		0.000	0	0	811,611	826,914	738,978	XXX
Northern Trust	Chicago, IL		0.000	0	0	248,260	242,651	498,159	XXX
FHLB	Pittsburgh, PA		0.000	0	0	1,186,720	1,192,120	1,197,368	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	52,549,368	93,592,103	40,439,763	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	52,549,368	93,592,103	40,439,763	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	0	0	52,549,368	93,592,103	40,439,763	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	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						0	0	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						0	0	0
09248U-70-0	BLACKROCK FEDFUND		09/29/2023	0.000		30,000,000	0	0
94975P-40-5	JP Morgan US Government MMF Institutional		09/29/2023	0.000		27,182,748	0	0
38141W-27-3	GLDMN SCHS FIN SQ GV-FST		09/29/2023	0.000		164,373,945	0	1,304,770
8309999999. Subtotal - All Other Money Market Mutual Funds						221,556,693	0	1,304,770
8609999999 - Total Cash Equivalents						221,556,693	0	1,304,770