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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

FACTORY MUTUAL INSURANCE COMPANY

NAIC Group Code 0065 (Current) 0065 (Prior) NAIC Company Code 21482 Employer's ID Number 05-0316605

Organized under the Laws of RI, State of Domicile or Port of Entry RI

Country of Domicile United States of America

Incorporated/Organized 10/31/1835 Commenced Business 10/31/1835

Statutory Home Office 270 Central Avenue (Street and Number), Johnston, RI, US 02919-4923 (City or Town, State, Country and Zip Code)

Main Administrative Office 270 Central Avenue (Street and Number)
Johnston, RI, US 02919-4923 (City or Town, State, Country and Zip Code), 401-275-3000 (Area Code) (Telephone Number)

Mail Address 270 Central Avenue, P.O. Box 7500 (Street and Number or P.O. Box), Johnston, RI, US 02919-4923 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 270 Central Avenue (Street and Number)
Johnston, RI, US 02919-4923 (City or Town, State, Country and Zip Code), 401-275-3000 (Area Code) (Telephone Number)

Internet Website Address www.fmglobal.com

Statutory Statement Contact Michael Gariglio (Name), 401-415-1892 (Area Code) (Telephone Number)
michael.gariglio@fmglobal.com (E-mail Address), 401-946-8306 (FAX Number)

OFFICERS

President & CEO	Malcolm Craig Roberts	Staff Senior Vice President & Controller	Rachel Cope
Senior Vice President & Secretary	Jonathan Irving Mishara	Vice President & Treasurer	Denise Anastasia Hebert

OTHER

Bret Nils Ahnell, Chief Operating Officer	Kevin Scott Ingram, Senior Executive Vice President & Chief Financial Officer	Sanjay Chawla, Executive Vice President
Deanna Ruth Fidler, Executive Vice President	James Robert Galloway, Executive Vice President	Randall Edward Hodge, Executive Vice President
George John Plesce, Executive Vice President		

DIRECTORS OR TRUSTEES

Frank Thomas Connor	Thomas Alan Lawson	John Anderson Luke Jr
Gracia Catherine Martore	Christine Mary McCarthy	Israel Ruiz
Michel Giannuzzi	Glenn Rodney Landau	David Thomas Walton
Colin Day	Malcolm Craig Roberts	Thomas James Quinlan III
Frank John Dellaquila		

State of Rhode Island
County of Providence 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.

Malcolm Craig Roberts President & CEO	Jonathan Irving Mishara Senior Vice President & Secretary	Rachel Cope Staff Senior Vice President & Controller

Subscribed and sworn to before me this
10 day of May 2023

Guilia C. Garcia
Notary Public
May 27, 2026

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	5,544,114,497	0	5,544,114,497	5,797,022,400
2.	Stocks:				
	2.1 Preferred stocks	5,403,554	0	5,403,554	1,683,238
	2.2 Common stocks	13,605,886,224	0	13,605,886,224	12,514,228,613
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)	0	0	0	0
	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 ($ 631,495,528), cash equivalents ($ 745,903,674) and short-term investments ($ 19,308,496)	1,396,707,698	0	1,396,707,698	1,161,781,146
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	6,276,255	0	6,276,255	676,620
8.	Other invested assets	3,508,710,829	0	3,508,710,829	3,506,698,039
9.	Receivables for securities	66,879,289	0	66,879,289	43,234,079
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	34,715,000	0	34,715,000	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	24,168,693,346	0	24,168,693,346	23,025,324,135
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	53,757,133	0	53,757,133	48,631,099
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,324,976,172	76,023,374	1,248,952,798	1,143,699,398
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	0	0	0	0
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	346,391,819	0	346,391,819	180,190,311
	16.2 Funds held by or deposited with reinsured companies	4,318,795	0	4,318,795	6,022,513
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	313,308,717	0	313,308,717	395,698,136
18.2	Net deferred tax asset	0	0	0	23,249,792
19.	Guaranty funds receivable or on deposit	2,727,673	0	2,727,673	1,987,287
20.	Electronic data processing equipment and software	114,864,796	109,580,986	5,283,810	5,543,915
21.	Furniture and equipment, including health care delivery assets ($ 0)	84,663,897	84,663,897	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	30,487,618	30,487,618	0	0
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	757,617,529	558,481,472	199,136,057	228,634,903
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	27,201,807,495	859,237,347	26,342,570,148	25,058,981,489
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	27,201,807,495	859,237,347	26,342,570,148	25,058,981,489
	DETAILS OF WRITE-INS				
1101.	Collateral due from counterparty - derivatives	34,715,000	0	34,715,000	0
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)	34,715,000	0	34,715,000	0
2501.	Pension asset	466,460,478	466,460,478	0	0
2502.	CSV life insurance	126,963,085	0	126,963,085	122,780,052
2503.	Prepaid expenses	77,505,453	77,505,453	0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	86,688,513	14,515,541	72,172,972	105,854,851
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	757,617,529	558,481,472	199,136,057	228,634,903

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 331,043,437)	2,615,262,713	2,773,513,065
2.	Reinsurance payable on paid losses and loss adjustment expenses	128,999,592	77,739,013
3.	Loss adjustment expenses	160,266,807	164,272,103
4.	Commissions payable, contingent commissions and other similar charges	0	0
5.	Other expenses (excluding taxes, licenses and fees)	597,399,806	823,140,448
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	15,112,595	17,102,476
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	0
7.2	Net deferred tax liability	77,215,249	0
8.	Borrowed money $ 0 and interest thereon $ 0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 722,410,772 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	2,283,027,937	2,225,361,692
10.	Advance premium	2,213,095	3,260,971
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	0	0
12.	Ceded reinsurance premiums payable (net of ceding commissions)	460,274,230	461,924,067
13.	Funds held by company under reinsurance treaties	212,137,243	214,071,809
14.	Amounts withheld or retained by company for account of others	11,254,966	26,167,292
15.	Remittances and items not allocated	0	0
16.	Provision for reinsurance (including $ 5,218,815 certified)	137,106,415	137,106,415
17.	Net adjustments in assets and liabilities due to foreign exchange rates	206,564,980	211,432,774
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	184,746,106	115,550,237
20.	Derivatives	9,827,916	0
21.	Payable for securities	132,866,410	87,322,427
22.	Payable for securities lending	0	0
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	188,236,255	160,578,344
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	7,422,512,315	7,498,543,133
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	7,422,512,315	7,498,543,133
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	0	0
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	1,250,000	1,250,000
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	0	0
35.	Unassigned funds (surplus)	18,918,807,833	17,559,188,356
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	18,920,057,833	17,560,438,356
38.	Totals (Page 2, Line 28, Col. 3)	26,342,570,148	25,058,981,489
	DETAILS OF WRITE-INS		
2501.	Miscellaneous accounts payable	133,312,582	105,654,671
2502.	SSAP 92 defined benefit plan contra liability	(1,426,000)	(1,426,000)
2503.	Deferred ceding commissions	56,349,673	56,349,673
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)	188,236,255	160,578,344
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.	Guaranty funds	1,250,000	1,250,000
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	1,250,000	1,250,000

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 1,001,678,054)	1,136,368,113	1,100,452,711	4,439,154,647
	1.2 Assumed (written $ 605,025,825)	507,604,393	457,625,735	1,917,575,080
	1.3 Ceded (written $ 423,822,341)	518,757,214	446,212,639	1,894,263,443
	1.4 Net (written $ 1,182,881,538)	1,125,215,292	1,111,865,807	4,462,466,284
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 426,578,987):			
	2.1 Direct	285,864,204	448,566,173	2,139,892,972
	2.2 Assumed	181,251,570	148,795,914	789,419,884
	2.3 Ceded	96,878,777	198,160,676	661,954,619
	2.4 Net	370,236,997	399,201,411	2,267,358,237
3.	Loss adjustment expenses incurred	25,214,598	31,754,854	115,588,963
4.	Other underwriting expenses incurred	322,820,540	278,082,597	1,184,352,933
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	718,272,135	709,038,862	3,567,300,133
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	406,943,157	402,826,945	895,166,151
	INVESTMENT INCOME			
9.	Net investment income earned	88,743,546	54,253,641	199,696,610
10.	Net realized capital gains (losses) less capital gains tax of $ 17,623,330	95,576,603	189,254,897	(122,897,224)
11.	Net investment gain (loss) (Lines 9 + 10)	184,320,149	243,508,538	76,799,386
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 0 amount charged off $ 69,574)	(69,574)	(104,016)	(282,416)
13.	Finance and service charges not included in premiums	0	0	0
14.	Aggregate write-ins for miscellaneous income	2,932,794	(5,094,003)	38,918,584
15.	Total other income (Lines 12 through 14)	2,863,220	(5,198,019)	38,636,168
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	594,126,526	641,137,464	1,010,601,705
17.	Dividends to policyholders	0	0	0
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	594,126,526	641,137,464	1,010,601,705
19.	Federal and foreign income taxes incurred	63,720,046	64,782,599	(125,573,323)
20.	Net income (Line 18 minus Line 19)(to Line 22)	530,406,480	576,354,865	1,136,175,028
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	17,560,438,356	17,858,295,078	17,858,295,078
22.	Net income (from Line 20)	530,406,480	576,354,865	1,136,175,028
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 82,731,620	896,848,404	(507,269,652)	(1,508,817,514)
25.	Change in net unrealized foreign exchange capital gain (loss)	(12,022,700)	(1,680,056)	(75,352,729)
26.	Change in net deferred income tax	(17,733,421)	(7,153,446)	(185,174,032)
27.	Change in nonadmitted assets	111,948,777	(203,680,535)	(168,210,071)
28.	Change in provision for reinsurance	0	0	301,974,555
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) Home Office	0	0	0
35.	Dividends to stockholders	0	0	0
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	(149,828,063)	227,899,721	201,548,041
38.	Change in surplus as regards policyholders (Lines 22 through 37)	1,359,619,477	84,470,897	(297,856,722)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	18,920,057,833	17,942,765,975	17,560,438,356
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Miscellaneous (expense) income	(55,118)	(17,906)	409,846
1402.	Balances (charged off) recovered	(55,019)	(2,828)	87,585
1403.	Gain (loss) on foreign exchange	3,042,931	(5,073,269)	38,421,153
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	2,932,794	(5,094,003)	38,918,584
3701.	SSAP 102 and SSAP 92 amortization / actuarial (losses) gains	(149,828,063)	227,899,721	201,548,041
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(149,828,063)	227,899,721	201,548,041

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	1,096,060,892	915,737,030	4,383,955,156
2.	Net investment income	72,954,206	76,867,330	206,712,488
3.	Miscellaneous income	(5,153,159)	(11,767,104)	38,636,168
4.	Total (Lines 1 to 3)	1,163,861,939	980,837,256	4,629,303,812
5.	Benefit and loss related payments	569,577,427	475,332,379	2,264,332,227
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	580,511,343	502,701,390	1,330,466,881
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	(1,046,043)	57,287,316	231,760,090
10.	Total (Lines 5 through 9)	1,149,042,727	1,035,321,085	3,826,559,198
11.	Net cash from operations (Line 4 minus Line 10)	14,819,212	(54,483,829)	802,744,614
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,981,094,235	1,642,339,449	7,664,453,321
	12.2 Stocks	958,284,177	683,999,473	2,257,612,905
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	101,719,329	138,886,752	596,435,117
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(139,045)	(119,955)	(367,003)
	12.7 Miscellaneous proceeds	39,564,216	45,305,833	57,607,056
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,080,522,912	2,510,411,552	10,575,741,396
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,734,648,348	1,513,889,287	7,759,859,955
	13.2 Stocks	980,650,886	739,813,175	3,018,433,705
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	77,609,737	103,729,260	367,784,333
	13.6 Miscellaneous applications	63,959,845	41,019,701	61,320,309
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,856,868,816	2,398,451,423	11,207,398,302
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	223,654,096	111,960,130	(631,656,906)
	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	0	0	0
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(3,546,756)	(64,679,744)	35,548,555
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(3,546,756)	(64,679,744)	35,548,555
	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)	234,926,552	(7,203,443)	206,636,263
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	1,161,781,146	955,144,883	955,144,883
	19.2 End of period (Line 18 plus Line 19.1)	1,396,707,698	947,941,440	1,161,781,146

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

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices (required NAIC disclosure regardless of whether there is any significant change)

The accompanying financial statements of Factory Mutual Insurance Company ("Company") have been prepared on the basis of accounting practices prescribed or permitted by the Rhode Island Division of Insurance.

The state of Rhode Island requires insurance companies domiciled in the state of Rhode Island to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual subject to any deviations prescribed or permitted by the Rhode Island Division of Insurance. The Company has no state prescribed or permitted practices.

	SSAP #	F/S Page	F/S Line #	2023	2022
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 530,406,480	$ 1,136,175,028
(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	$ 530,406,480	$ 1,136,175,028
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 18,920,057,833	$ 17,560,438,356
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				-	-
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 18,920,057,833	$ 17,560,438,356

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

No significant changes.

C. Accounting Policy (required NAIC disclosure regardless of whether there is any significant change)

(1) No significant changes.

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method (required NAIC disclosure regardless of whether there is any significant change)

Non loan-backed bonds with NAIC designations 1 or 2 are stated at amortized cost using the interest method. Non loan-backed bonds with NAIC designations of 3 through 6 are stated at the lower of amortized value or fair value. See paragraph 6 for loan-backed and structured securities.

(3)-(5)

No significant changes.

(6) Basis for Loan-Backed Securities and Adjustment Methodology (required NAIC disclosure regardless of whether there is any significant change)

U.S. government agency loan-backed and structured securities are valued at amortized value. Other loan-backed and structured securities are valued at either amortized value or fair value, depending on many factors including: type of underlying collateral, whether modeled by NAIC vendor, whether rated (by either NAIC approved rating organization or NAIC Securities Valuation Office), and relationship of amortized value to par value and amortized value to fair value.

(7)-(13)

No significant changes.

D. Going Concern (required NAIC disclosure regardless of whether there is any significant change)

Based upon its evaluation of relevant conditions and events, management has concluded that the Company will continue as a going concern.

NOTE 2 Accounting Changes and Corrections of Errors

Not Applicable.

NOTE 3 Business Combinations and Goodwill

Not Applicable.

NOTE 4 Discontinued Operations

Not Applicable.

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

Not Applicable.

B. Debt Restructuring

Not Applicable.

C. Reverse Mortgages

Not Applicable.

NOTES TO FINANCIAL STATEMENTS

NOTE 5 Investments (continued from preceding page)

D. Loan-Backed Securities (required NAIC disclosure regardless of whether there is any significant change)

(1) Description of Sources Used to Determine Prepayment Assumptions

Loan-backed bonds and structured securities are valued at amortized cost using the constant interest rate method, and using an effective yield based on current prepayment assumptions obtained from Bloomberg, rather than anticipated prepayments at the date of purchase. Prepayment assumptions are reviewed periodically and updated in response to changes in market interest rates.

(2) Other-Than-Temporary-Impairments

Not Applicable.

(3) Recognized OTTI Securities

Not Applicable.

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

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ 10,867,356
2. 12 Months or Longer	$ 503,265
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 186,472,751
2. 12 Months or Longer	$ 7,917,346

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

All loan-backed and structured securities in an unrealized loss position were reviewed to determine whether other-than-temporary impairments should be recognized. The Company asserts that it has the intent and ability to hold these securities long enough to allow the cost basis of these securities to be recovered. These conclusions are supported by a detailed analysis of the underlying credit and cash flows of each security. Unrealized losses are primarily attributable to credit spread widening and increased liquidity discounts. It is possible that the Company could recognize other-than-temporary impairments in the future on some of the securities, if future events, information and the passage of time causes it to conclude that declines in value are other-than temporary.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing (required NAIC disclosure regardless of whether there is any significant change)

(1) Company Policy or Strategies for Engaging in Repo Programs

One outside investment manager invests uninvested cash in overnight repos to capture an incrementally better return than typical custodial STIF rates.

(2) Type of Repo Trades Used

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Bilateral (YES/NO)	Yes			
b. Tri-Party (YES/NO)	No			

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity	$ -	$ -	$ -	$ -
2. Overnight	$ 38,400,000	$ -	$ -	$ -
3. 2 Days to 1 Week	$ -	$ -	$ -	$ -
4. > 1 Week to 1 Month	$ -	$ -	$ -	$ -
5. > 1 Month to 3 Months	$ -	$ -	$ -	$ -
6. > 3 Months to 1 Year	$ -	$ -	$ -	$ -
7. > 1 Year	$ -	$ -	$ -	$ -
b. Ending Balance				
1. Open – No Maturity	$ -	$ -	$ -	$ -
2. Overnight	$ -	$ -	$ -	$ -
3. 2 Days to 1 Week	$ -	$ -	$ -	$ -
4. > 1 Week to 1 Month	$ -	$ -	$ -	$ -
5. > 1 Month to 3 Months	$ -	$ -	$ -	$ -
6. > 3 Months to 1 Year	$ -	$ -	$ -	$ -
7. > 1 Year	$ -	$ -	$ -	$ -

(4) Fair Value Securities Sold and/or Acquired that Resulted in Default

Not Applicable.

(5) Fair Value of Securities Acquired Under Repo – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount	$ 38,400,000	$ -	$ -	$ -
b. Ending Balance	$ -	$ -	$ -	$ -

(6) Securities Acquired Under Repo – Secured Borrowing by NAIC Designation

Not Applicable.

NOTES TO FINANCIAL STATEMENTS

NOTE 5 Investments (continued from preceding page)

(7) Collateral Provided – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	$ 38,400,000	$ -	$ -	$ -
2. Securities (FV)	$ -	$ -	$ -	$ -
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX
b. Ending Balance				
1. Cash	$ -	$ -	$ -	$ -
2. Securities (FV)	$ -	$ -	$ -	$ -
3. Securities (BACV)	$ -	$ -	$ -	$ -
4. Nonadmitted Subset (BACV)	$ -	$ -	$ -	$ -

(8) Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

Not Applicable.

(9) Recognized Receivable for Return of Collateral – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	$ 38,400,000	$ -	$ -	$ -
2. Securities (FV)	$ -	$ -	$ -	$ -
b. Ending Balance				
1. Cash	$ -	$ -	$ -	$ -
2. Securities (FV)	$ -	$ -	$ -	$ -

(10) Recognized Liability to Return Collateral – Secured Borrowing (Total)

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Repo Securities Sold/Acquired with Cash Collateral	$ 38,400,000	$ -	$ -	$ -
2. Repo Securities Sold/Acquired with Securities Collateral (FV)	$ -	$ -	$ -	$ -
b. Ending Balance				
1. Repo Securities Sold/Acquired with Cash Collateral	$ -	$ -	$ -	$ -
2. Repo Securities Sold/Acquired with Securities Collateral (FV)	$ -	$ -	$ -	$ -

H. Repurchase Agreements Transactions Accounted for as a Sale (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

J. Real Estate

Not Applicable.

K. Low Income Housing Tax Credits (LIHTC)

Not Applicable.

L. Restricted Assets

No significant changes.

M. Working Capital Finance Investments (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

N. Offsetting and Netting of Assets and Liabilities (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

O. 5GI Securities

Not Applicable.

P. Short Sales

Not Applicable.

Q. Prepayment Penalty and Acceleration Fees

No significant changes.

R. Reporting Entity's Share of Cash Pool by Asset Type (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

NOTES TO FINANCIAL STATEMENTS

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

No significant changes.

NOTE 7 Investment Income

No significant changes.

NOTE 8 Derivative Instruments (required NAIC disclosure regardless of whether there is any significant change)

No significant changes.

NOTE 9 Income Taxes

No significant changes.

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

No significant changes.

NOTE 11 Debt (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

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

A. Defined Benefit Plan

(1)-(3)

No significant changes.

(4) Components of net periodic benefit cost (required NAIC disclosure regardless of whether there is any significant change)

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2023	2022	2023	2022	2023	2022
a. Service cost	$ 14,103,614	$ 97,750,000	$ 204,817	$ 1,877,000	$ -	$ -
b. Interest cost	$ 33,574,958	$ 101,877,000	$ 1,849,272	$ 5,345,000	$ -	$ -
c. Expected return on plan assets	$ (54,524,585)	$(223,688,000)	$ (2,212,826)	$ (11,346,000)	$ -	$ -
d. Transition asset or obligation	$ -	$ -	$ -	$ -	$ -	$ -
e. Gains and losses	$ 1,235,528	$ 16,892,000	$ (48,500)	$ 2,004,000	$ -	$ -
f. Prior service cost or credit	$ -	$ -	$ (905,061)	$ (3,011,000)	$ -	$ -
g. Gain or loss recognized due to a settlement or curtailment	$ -	$ -	$ -	$ -	$ -	$ -
h. Total net periodic benefit cost	$ (5,610,485)	$ (7,169,000)	$ (1,112,298)	$ (5,131,000)	$ -	$ -

(5)-(18)

No significant changes.

B. Investment Policies and Strategies

No significant changes.

C. Fair Value of Plan Assets

No significant changes.

D. Rate of Return Assumptions

No significant changes.

E. Defined Contribution Plan

No significant changes.

F. Multiemployer Plans

Not Applicable.

G. Consolidated Holding Company Plans

No significant changes.

H. Postemployment Benefits and Compensated Absences

No significant changes.

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

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.

NOTES TO FINANCIAL STATEMENTS

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 (required NAIC disclosure regardless of whether there is any significant change)

No significant changes.

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

Not Applicable.

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

Not Applicable.

NOTE 20 Fair Value Measurements (required NAIC disclosure regardless of whether there is any significant change)

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

The Company categorizes its invested assets that are measured at fair value into the three-level fair value hierarchy or designates certain invested assets as carried at net asset value (NAV). Item 4 provides a discussion of each of these categories.

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds	$ -	$ 945,986,082	$ -	$ -	$ 945,986,082
Preferred Stocks	$ 5,403,554	$ -	$ -	$ -	$ 5,403,554
Common Stocks - Industrial & Misc.	$ 4,836,075,921	$ -	$ -	$ -	$ 4,836,075,921
Common Stocks - Mutual Funds	$ 2,680,130,329	$ -	$ -	$ -	$ 2,680,130,329
Money Market Mutual Funds	$ -	$ -	$ -	$ 422,002,027	$ 422,002,027
Total assets at fair value/NAV	$ 7,521,609,804	$ 945,986,082	$ -	$ 422,002,027	$ 8,889,597,913

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value	$ -	$ -	$ -	$ -	$ -
Total liabilities at fair value	$ -	$ -	$ -	$ -	$ -

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

The Company has no assets reported at fair value in the Level 3 category.

(3) Policies when Transfers Between Levels are Recognized

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. Changes between level 2 and level 3 would be driven by the observability of pricing inputs and the Company recognizes the transfers at the end of the reporting period.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

The valuation techniques required by the Fair Value Measurements guidance (SSAP 100R) are based upon observable and unobservable inputs. Observable inputs reflect market data obtained from independent sources, while unobservable inputs reflect market assumptions.

These two types of inputs create the following fair value hierarchy:

Level 1 Quoted prices for identical instruments in active markets.

Level 2 Quoted prices for similar instruments in active markets; quoted prices for identical or similar instruments in markets that are not active; and model-derived valuations whose inputs are observable or whose significant value drivers are observable.

Level 3 Significant inputs to the valuation model are unobservable.

The Company retains independent pricing vendors to assist in valuing invested assets when the prices are not available from the SVO.

When available, the Company uses quoted market prices to determine the fair value of investment securities, and they are included in Level 1.

When quoted market prices are unavailable, the Company uses quotes from independent pricing vendors based on recent trading activity and other relevant information, including market interest rate curves, referenced credit spreads and estimated prepayment rates, where applicable. These investments are included in Level 2 and are primarily comprised of fixed income securities which are NAIC rated 3 or below.

For certain level 3 securities, valuations are developed using discounted cash flow models that require the use of unobservable inputs, where the significant unobservable input is discount rate. These valuations are determined by independent third-party valuation vendors and are reviewed to ensure reasonableness.

NOTES TO FINANCIAL STATEMENTS

NOTE 20 Fair Value Measurements (required NAIC disclosure regardless of whether there is any significant change) (continued from preceding page)

(5) Fair Value of Derivatives

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Equity Calls & Puts	$ 6,276,255	$ -	$ -	$ -	$ 6,276,255
Total Derivative Assets	$ 6,276,255	$ -	$ -	$ -	$ 6,276,255
b. Liabilities at fair value					
Equity Calls & Puts	$ 9,691,110	$ -	$ -	$ -	$ 9,691,110
FX Forwards	$ -	$ 136,806	$ -	$ -	$ 136,806
Total Derivative Assets	$ 9,691,110	$ 136,806	$ -	$ -	$ 9,827,916

All equity call and put option positions are exchange-traded and classified as Level 1. FX Forwards are calssified as level 2 and the company relies on a third-party vendor for valuations. FX Forwards are valued by comparing the contracted forward exchange rate to the prevailing market implied forward exchange rate, multiplied by the notional amount. The third-party vendor constructs an FX forward curve to determine the forward rate which pertains to the specific maturity date.

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements

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)
Bonds	$ 5,386,011,824	$ 5,544,114,497	$ -	5,358,976,547	$ 185,137,950	$ -	$ -
Preferred Stocks	$ 5,403,554	$ 5,403,554	$ 5,403,554	$ -	$ -	$ -	$ -
Common Stocks	$ 13,605,886,224	$ 13,605,886,224	$ 13,605,886,224	$ -	$ -	$ -	$ -
Cash, cash equivalents and short-term investments	$ 1,396,707,698	$ 1,396,707,698	$ 974,705,671	$ -	$ -	$ 422,002,027	$ -
Derivatives Assets - equity calls and puts	$ 6,276,255	$ 6,276,255	$ 6,276,255	$ -	$ -	$ -	$ -
Derivatives Liabilities - equity calls and puts	$ 9,691,110	$ 9,691,110	$ 9,691,110	$ -	$ -	$ -	$ -
Derivatives Liabilities - FX Forwards	$ 136,806	$ 136,806	$ -	$ 136,806	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value

Not Applicable.

E. NAV Practical Expedient Investments

The Company elects to use NAV for all money market mutual funds in lieu of fair value as NAV is more readily available. These funds are backed by high quality, very liquid short-term instruments and the probability is remote that the funds would be sold for a value other than NAV.

NOTE 21 Other Items

No significant changes.

NOTE 22 Events Subsequent (required NAIC disclosure regardless of whether there is any significant change)

No significant changes.

NOTE 23 Reinsurance

No significant changes.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses (required NAIC disclosure regardless of whether there is any significant change)

No significant changes.

NOTE 26 Intercompany Pooling Arrangements

No significant changes.

NOTE 27 Structured Settlements

Not Applicable.

NOTE 28 Health Care Receivables

Not Applicable.

NOTE 29 Participating Policies

Not Applicable.

NOTE 30 Premium Deficiency Reserves

No significant changes.

NOTES TO FINANCIAL STATEMENTS

NOTE 31 High Deductibles

Not Applicable.

NOTE 32 Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

Not Applicable.

NOTE 33 Asbestos/Environmental Reserves

No significant changes.

NOTE 34 Subscriber Savings Accounts

Not Applicable.

NOTE 35 Multiple Peril Crop Insurance

Not Applicable.

NOTE 36 Financial Guaranty Insurance (required NAIC disclosure regardless of whether there are significant changes)

Not Applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] 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 [ ] N/A [X]
If yes, attach an explanation.
.....

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2017

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 12/08/2018

6.4 By what department or departments?
Rhode Island Division of Insurance .....

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 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: ..... $ 1,472,376,439

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	$ 5,518,148,924	$ 6,089,679,974
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 0	$ 0
14.26 All Other	$ 1,379,809,282	$ 1,392,258,571
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 6,897,958,206	$ 7,481,938,545
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
JP Morgan Worldwide Securities Services	383 Madison Avenue, New York, NY
RBC Investor Services	200 Bay Street, Toronto, Ontario, Canada
HSBC Securities Services	NESCO Complex, Western Express Highway, Goregaon (East), Mumbai-40063, India

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
Sanjay Chawla SVP, Chief Investment Officer	I
Scott Anthony, VP, Portfolio Mgr Fixed Income	I
Alliance Bernstein L.P.	U
Pinebridge Investments LLC	U
Standish Mellon Asset Management	U
Abry Partners, LLC	U
Allianz Global Investors U.S. LLC	U
ANGELO , GORDON & CO., L.P.	U
Antler	U
Apollo	U
APOLLO CAPITAL MANAGEMENT, L.P.	U
Apollo HGA Management, L.P	U
ARCLIGHT Capital Partners, LLC	U
Ardian Co	U
Ares Management	U
Ariel Investments	U
Arrowstreet Capital, LP	U
Astignes Capital Asia PTE. LTD	U
Audax Management Co. LLC	U
Balyasny Capital Management	U
BC PARTNERS LLP	U
Blackrock Financial Management Inc	U
Blackrock Asset Management Canada Limited	U
Blue Owl	U
Bridgewater Associations	U
BROOKFIELD ASSET MANAGEMENT	U
Carlyle Investment Management LLC	U
Clayton, Dubilier & Rice, LLC	U
D.E. Shaw	U
Doubleline Funds Trust	U
Fortress Investment Group LLC	U
GCM Grosvenor LLC	U
Goldman Sachs Asset Management, L.P.	U
Great Hill Partners LP	U
Guggenheim Partners Investment Management, LLC.	U
ICONIQ Capital	U
Independent Franchise Partners	U
JP Morgan ESG Sustainable Leaders	U
Jennison Associates LLC	U
KKR Investment Management LLC	U
KPS	U
Lexington Partners L.P.	U
Morgan Stanley & Co. LLC	U
Northern Trust Global Investment LTD	U
Oaktree Capital Management L.P.	U
Pacific Investment Management Company LLC	U
PGIM, Inc	U
Rockpoint Group, LLC	U
Silver Lake Partnership	U
The Blackstone Group L.P.	U
Thomabravo	U
Tudor Investment Corporation	U
Two Sigma	U
Varde Partners	U
Vitruvian Partners LLP	U
Warburg Pincus Global Growth XIII	U
Wellington Management Company LLP	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [ ] 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
108477	Alliance Bernstein L.P.	0JK55UGWSWNF3X7KLQ85	SEC	DS
105926	Pinebridge Investments LLC	CLDVY8VY4GNT81Q4VM57	SEC	DS
113972	Standish Mellon Asset Management	ME7YUCK4NF1W8VM8SP25	SEC	DS
161153	Abry Partners, LLC	549300SPLESK8B9YFN30	SEC	DS
149003	Allianz Global Investors U.S. LLC	5493006522GA7V5RIQ29	SEC	DS
131940	ANGELO , GORDON & CO., L.P.	XXJ808RONB9FETFPCB63	SEC	DS
298123	Antler	549300VYU7M7GQE2TE18	SEC	DS
143158	Apollo	5493004UBP55J1YLCL14	SEC	DS
143161	APOLLO CAPITAL MANAGEMENT, L.P.	549300UU7XANATMMJE94	SEC	DS
143161	Apollo HGA Management, L.P	549300GWVGLJ8LMEOW39	SEC	DS
161228	ARCLIGHT Capital Partners, LLC	549300GW1DWMX7FLDM29	SEC	DS
121326	Ardian Co	5490004QNJ00EMFZ1Q24	SEC	DS
130074	Ares Management	5299001MGCWCLGPX4Z79	SEC	DS
108211	Ariel Investments	5493007T0VD6LN5SJS12	SEC	DS
111298	Arrowstreet Capital, Limited Partnership	LO3UDTZUG0RICVPFGQ53	SEC	DS
152719	Astignes Capital Asia PTE. LTD	549300SNQL9BZLRYIZ82	SEC	DS
160483	Audax Management Co. LLC	894500IRMPT17LHENM05	SEC	DS
138111	Balyasny Capital Management	IEY25V8W6D7HRX2LB395	SEC	DS
284927	BC PARTNERS LLP	254900X67LTV4RUHRX65	SEC	DS
107105	Blackrock Financial Management Inc	549300LVXY1VJKE13M84	SEC	DS
162262	Blackrock Asset Management Canada Limited	549300YTZPMRP8RYSY86	OSC	NO
283250	Blue Owl	2549000F2NO2GYFV5T41	SEC	DS
157653	Bridgewater Associations	EMTKKMJN2BHVKBWS4553	SEC	DS
151599	BROOKFIELD ASSET MANAGEMENT	C6J3FGIWG6MBDGTE8F80	SEC	DS
111128	Carlyle Investment Management LLC	549300MVJ5FAYQX68835	SEC	DS
160492	Clayton, Dubilier & Rice, LLC	5493007KK0HIBVKWXE31	SEC	DS
108679	D.E. Shaw	549300WWZY6TAS42D737	SEC	DS
152606	Doubleline Funds Trust	5493008I08R1K4RY7M95	SEC	DS
129010	Fortress Investment Group LLC	VZ3406RQQDQ6P5Q17K28	SEC	DS
169155	GCM Grosvenor LLC	549300PT67J6DFJJCA91	SEC	DS
107738	Goldman Sachs Asset Management, L.P.	CF5M58QA35CFPUX70H17	SEC	DS
158158	Great Hill Partners LP	549300VJS3K0S6BU7Q53	SEC	DS
129288	Guggenheim Partners Investment Management, LLC.	549300XWQLVNUK615E79	SEC	DS
159198	ICONIQ Capital	89450014HPR4XDBCKY76	SEC	DS
150108	Independent Franchise Partners	549300YVN14185C1EM27	SEC	DS
107959	Jennison Associates LLC	549300FH843OWV8IPG14	SEC	DS
107038	JP Morgan ESG Sustainable Leaders	549300R40IUS62VXJT73	SEC	DS
226531	KKR Investment Management LLC	NFS7XW7VRHCJJ5KSWB90	SEC	DS
143229	KPS	391200QRROJMNAP9CL62	SEC	DS
147281	Lexington Partners L.P.	549300QI48TIDZJCR212	SEC	DS
8209	Morgan Stanley & Co. LLC	6N8SC06AK49F0N7K1X52	SEC	DS
111900	Northern Trust Global Investment LTD	M89DPJD7DZVSZDTFG617	SEC	DS
106793	Oaktree Capital Management L.P.	JOAJTOQKF9HWVYTX5K56	SEC	DS
104559	Pacific Investment Management Company LLC	549300KGPYQZXGMYYN38	SEC	DS
105676	PGIM, Inc	21380000Q6LW85M22SGX13	SEC	DS
156630	Rockpoint Group, LLC	549300713EHGJ9M7OB59	SEC	DS
107625	Silver Lake Partnership	213800FCYR5TH267AV68	SEC	DS
17917	The Blackstone Group L.P.	5299004LW4QWGZUB8Y96	SEC	DS
157041	Thomabravo	5493001G651ICQ33SN58	SEC	DS
159792	Tudor Investment Corporation	D6Y7N0U4YOKL2C5BLN13	SEC	DS
295416	Two Sigma	U8JNXQQDFXX8H3UCH515	SEC	DS
108009	Varde Partners	NBIR4W650UJEOSZFMG65	SEC	DS
162759	Vitruvian Partners LLP	21380027YHVANQKWZT55	SEC	DS
156945	Warburg Pincus Global Growth XIII	5493007VPCEXSWQS1868	SEC	DS
106595	Wellington Management Company LLP	549300YHP12TEZNLCX41	SEC	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 [ ] No [X]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
		TOTAL	0	0	0	0	0	0	0	0

5. Operating Percentages:

5.1 A&H loss percent ..... 0.000 %

5.2 A&H cost containment percent ..... 0.000 %

5.3 A&H expense percent excluding cost containment expenses ..... 0.000 %

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

6.2 If yes, please provide the amount of custodial funds held as of the reporting date ..... $ 0

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

6.4 If yes, please provide the balance of the funds administered as of the reporting date ..... $ 0

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
	AA-1120169	Probitas Managing Agency	GBR	Authorized		
	AA-1120198	Ki Syndicate	GBR	Authorized		
	AA-1320158	Scor Insurance-Canadian Branch	CAN	Unauthorized		
	AA-1120182	Hampden Risk Partners	GBR	Authorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

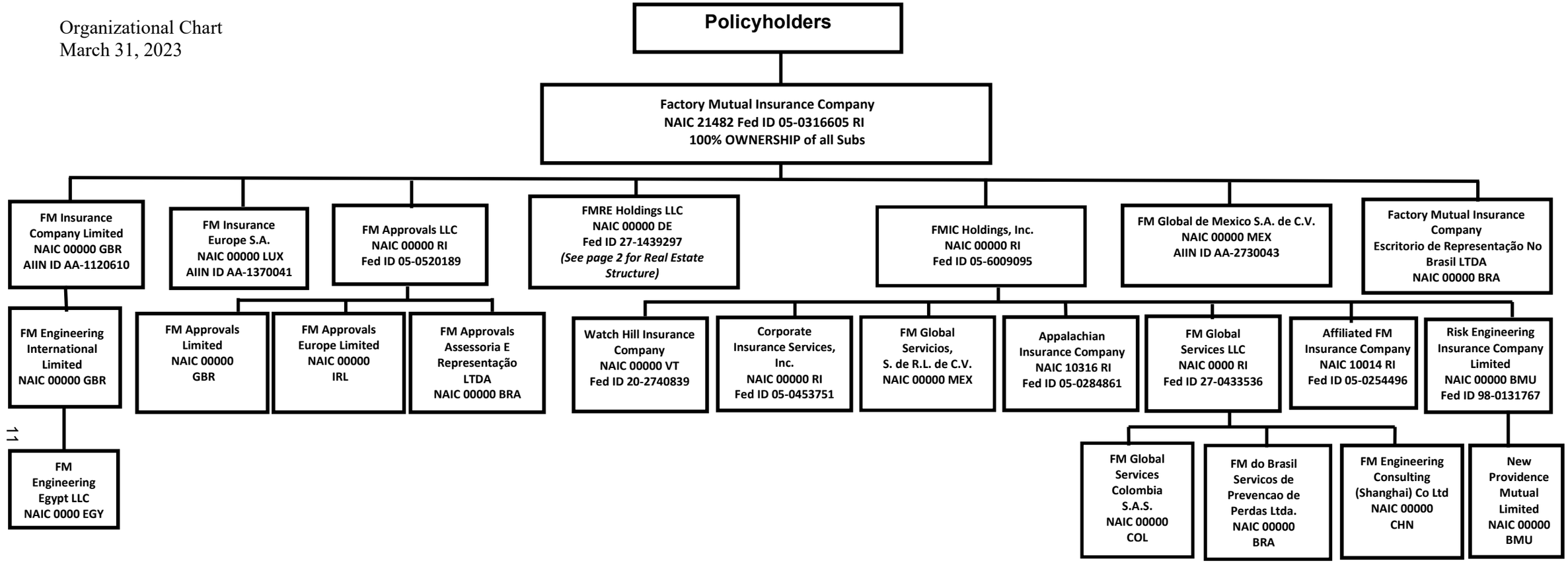
Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	16,800,521	11,852,551	13,060,658	41,189,813	33,341,763	99,347,560
2. Alaska AK	L	(42,023)	3,816,044	0	40,549	7,339,345	1,852,833
3. Arizona AZ	L	7,876,298	5,205,110	1,535,365	206,725	9,008,035	7,570,645
4. Arkansas AR	L	8,384,020	6,332,429	2,003,086	15,496,071	46,981,372	43,694,664
5. California CA	L	93,979,259	77,581,055	18,005,627	12,282,194	108,830,486	132,783,142
6. Colorado CO	L	5,953,694	3,491,318	873,144	5,214,833	23,351,698	27,673,974
7. Connecticut CT	L	5,334,399	5,443,644	3,823,769	17,267,844	64,180,659	94,142,502
8. Delaware DE	L	807,816	531,468	364,766	14,192	3,091,414	16,858,028
9. District of Columbia DC	L	2,242,886	2,069,090	1,322,992	1,862,029	50,094,321	36,800,100
10. Florida FL	L	56,890,272	42,219,760	1,923,760	10,003,214	87,917,822	42,778,752
11. Georgia GA	L	26,528,814	23,796,202	2,981,389	10,324,033	125,424,378	42,323,975
12. Hawaii HI	L	1,042,034	1,122,420	48,732	177,588	144,158	256,481
13. Idaho ID	L	7,645,345	5,751,449	1,527,344	1,334,153	519,712	500,661
14. Illinois IL	L	35,270,739	22,340,058	8,612,987	7,461,994	87,484,488	246,692,425
15. Indiana IN	L	14,253,884	9,468,266	93,587	1,232,253	103,432,438	16,509,092
16. Iowa IA	L	27,135,046	20,386,137	0	1,321,947	2,093,902	4,177,421
17. Kansas KS	L	9,396,070	7,887,745	1,461,760	0	7,658,694	2,288,299
18. Kentucky KY	L	14,924,700	11,038,504	10,501,249	8,783,814	119,567,034	142,264,301
19. Louisiana LA	L	30,479,021	25,697,916	20,314,327	19,517,559	101,948,082	266,845,876
20. Maine ME	L	5,176,468	3,993,656	54,447	(1,163,488)	2,131,346	3,177,803
21. Maryland MD	L	5,666,373	4,675,548	745,624	908,851	15,589,390	14,904,538
22. Massachusetts MA	L	14,758,921	10,106,554	3,353,510	6,322,352	51,953,752	160,216,568
23. Michigan MI	L	9,388,903	8,889,058	52,653,008	17,177,021	127,197,161	81,799,083
24. Minnesota MN	L	23,257,792	17,672,252	3,083,401	1,797,153	10,602,286	9,055,447
25. Mississippi MS	L	11,984,503	10,484,244	696,024	10,038,533	18,985,065	52,617,884
26. Missouri MO	L	10,635,567	7,971,643	(1,707)	22,584,071	72,996,481	26,710,792
27. Montana MT	L	544,851	429,953	0	0	650,000	0
28. Nebraska NE	L	2,402,267	2,066,193	167,401	3,889,653	7,662,612	2,890,156
29. Nevada NV	L	14,228,728	10,725,467	29,830	956,797	862,421	2,618,752
30. New Hampshire NH	L	2,167,714	1,152,830	(12,192)	14,784	4,131,058	2,399,633
31. New Jersey NJ	L	16,865,037	12,051,325	12,971,561	22,216,107	30,517,766	52,690,221
32. New Mexico NM	L	1,740,774	1,875,917	0	120,651	853,471	10,076,008
33. New York NY	L	67,022,638	42,211,727	16,388,314	14,615,244	104,544,728	148,717,981
34. North Carolina NC	L	37,146,516	29,184,362	29,176,696	106,030,884	270,886,157	565,976,437
35. North Dakota ND	L	3,894,100	6,577,119	3,584	8,276	28,956,716	5,475,752
36. Ohio OH	L	23,808,578	15,238,413	32,701,300	8,434,261	161,128,589	116,807,065
37. Oklahoma OK	L	6,172,863	5,235,659	1,774,754	8,164,761	44,937,654	4,170,728
38. Oregon OR	L	9,870,387	8,719,945	1,152,008	1,029,047	10,889,852	19,641,005
39. Pennsylvania PA	L	31,352,789	22,531,277	6,406,420	8,407,553	133,762,628	88,339,899
40. Rhode Island RI	L	4,784,402	6,367,031	474,028	4,611,355	2,641,320	374,891
41. South Carolina SC	L	15,338,519	11,287,568	6,463,924	6,786,805	21,226,843	7,267,279
42. South Dakota SD	L	4,432,200	3,902,229	152,065	0	16,049,467	11,052,413
43. Tennessee TN	L	23,209,254	19,176,526	4,597,861	16,287,337	101,730,292	44,046,992
44. Texas TX	L	69,268,793	48,032,807	40,417,575	151,617,630	242,455,040	583,447,083
45. Utah UT	L	14,805,195	8,573,587	7,293,844	226,056	7,779,604	16,835,417
46. Vermont VT	L	76,898	442,856	0	1,000,000	85,000	0
47. Virginia VA	L	18,036,103	15,782,297	10,836,195	10,458,786	90,417,836	44,958,382
48. Washington WA	L	14,856,200	10,491,498	(152,026)	754,663	12,200,207	10,521,252
49. West Virginia WV	L	3,774,469	1,354,804	0	0	2,863,999	0
50. Wisconsin WI	L	20,258,684	9,670,662	2,454,859	8,808,214	9,787,087	22,740,291
51. Wyoming WY	L	5,902,107	2,403,718	0	1,145,900	9,933,407	7,042,049
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	67,362	24,327	0	0	0	0
54. Puerto Rico PR	L	8,932,100	3,366,325	0	0	29,792,720	0
55. U.S. Virgin Islands VI	L	638,783	440,561	0	0	0	0
56. Northern Mariana Islands MP	L	68	0	0	0	0	0
57. Canada CAN	L	70,207,705	44,536,356	161,487,333	63,369,446	215,638,255	132,996,405
58. Aggregate Other Alien OT	XXX	64,100,648	48,802,194	102,340,903	8,718,825	299,842,788	279,929,312
59. Totals	XXX	1,001,678,054	742,479,654	586,165,084	659,068,330	3,144,092,799	3,754,858,249
DETAILS OF WRITE-INS							
58001. AFG AFGHANISTAN	XXX	124,486	103,445	0	0	0	0
58002. ARG ARGENTINA	XXX	54,658	20,113	0	154,477	0	0
58003. ARM ARMENIA	XXX	1,882	2,879	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	63,919,622	48,675,757	102,340,903	8,564,348	299,842,788	279,929,312
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	64,100,648	48,802,194	102,340,903	8,718,825	299,842,788	279,929,312

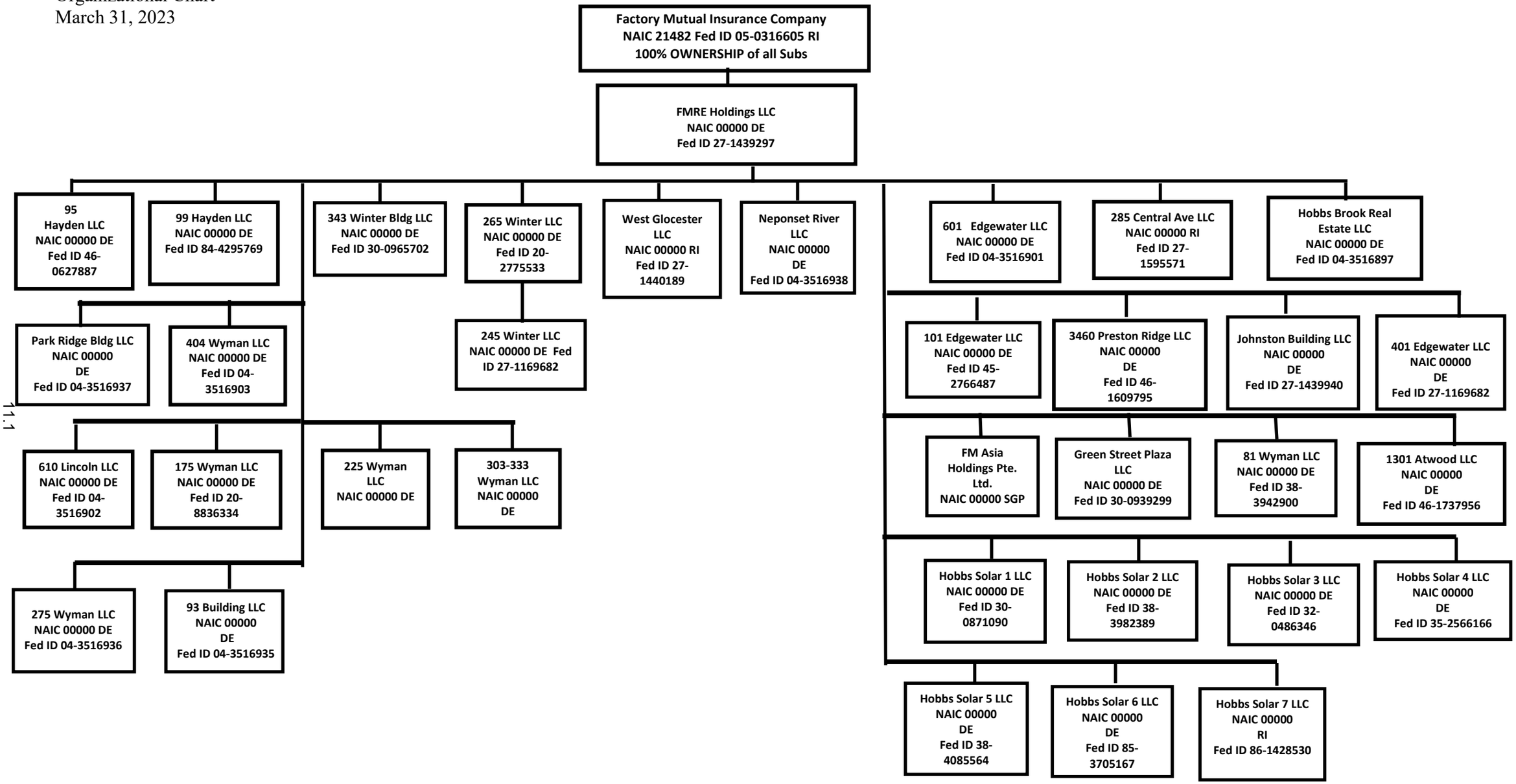
(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 56
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile 0
6. N - None of the above - Not allowed to write business in the state 1

Organizational Chart
March 31, 2023



Organizational Chart
March 31, 2023



11.1

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 *
0065	Factory Mutual Insurance Company & its Affiliates	21482	05-0316605				Factory Mutual Insurance Company	RI	RE	Policyholders	Ownership	100.000	N/A	NO	1
0065	Factory Mutual Insurance Company & its Affiliates	10014	05-0254496				Affiliated FM Insurance Company	RI	DS	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	1
0065	Factory Mutual Insurance Company & its Affiliates	10316	05-0284861				Appalachian Insurance Company	RI	DS	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	1
0000	Factory Mutual Insurance Company & its Affiliates	00000	AA-1120610				FM Insurance Company Limited	GBR	DS	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	YES	
0000	Factory Mutual Insurance Company & its Affiliates	00000	98-0131767				Risk Engineering Insurance Company Limited	BMU	DS	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	AA-1370041				FM Insurance Europe S.A.	LUX	DS	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	YES	
0000	Factory Mutual Insurance Company & its Affiliates	00000	AA-2730043				FM Global de Mexico S.A. de C.V.	MEX	DS	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	YES	
0000	Factory Mutual Insurance Company & its Affiliates	00000	20-2740839				Watch Hill Insurance Company	VT	DS	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	05-0453751				Corporate Insurance Services, Inc.	RI	DS	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					New Providence Mutual Limited	BMU	DS	Risk Engineering Insurance Company Limited	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					Factory Mutual Insurance Company - Escritorio de Representação No Brasil LTDA.	BRA	DS	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	YES	
0000	Factory Mutual Insurance Company & its Affiliates	00000	05-0520189				FM Approvals LLC	RI	DS	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Engineering International Limited	GBR	DS	FM Insurance Company Limited	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Engineering Consulting (Shanghai) Co. Ltd	CHN	DS	FM Global Services LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Approvals Limited	GBR	DS	FM Approvals LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Approvals Assessoria E Representação LTDA.	BRA	DS	FM Approvals LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	27-1439297				FMRE Holdings LLC	DE	DS	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	05-6009095				FMIC Holdings, Inc.	RI	DS	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	YES	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Global Servicios, S.de R.L. de C.V.	MEX	DS	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	27-0433536				FM Global Services LLC	RI	DS	FMIC Holdings, Inc	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM do Brasil Servicos de Prevencao de Perdas LTDA.	BRA	DS	FM Global Services LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516902				610 Lincoln LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516903				404 Wyman LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516936				275 Wyman LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	20-8836334				175 Wyman LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516937				Park Ridge Building LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516935				93 Building LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	20-2775533				265 Winter LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	27-1169682				245 Winter LLC	DE	DS	265 Winter LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516938				Neponset River LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	27-1440189				West Glocester LLC	RI	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516901				601 Edgewater LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	27-1595571				285 Central Avenue, LLC	RI	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516897				Hobbs Brook Real Estate LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	45-2766487				101 Edgewater LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	27-1169682				401 Edgewater LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	27-1439940				Johnston Building LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Global Services Colombia S.A.S	COL	DS	FM Global Services LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	46-0627887				95 Hayden LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	46-1609795				3460 Preston Ridge, LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	46-1737956				1301 Atwood LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	38-3942900				81 Wyman LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	30-0871090				Hobbs Solar 1 LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	38-3982389				Hobbs Solar 2 LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	32-0486346				Hobbs Solar 3 LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Asia Holdings Pte. Ltd.	SGP	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	30-0939299				Green Street Plaza LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	35-2566166				Hobbs Solar 4 LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Engineering Egypt LLC	EGY	DS	FM Engineering International Limted	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	30-0965702				343 WInter Bldg LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Approvals Europe Limited	IRL	DS	FM Approvals LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	38-4085564				Hobbs Solar 5 LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000	Factory Mutual Insurance Company & its Affiliates	00000	84-4295769				99 Hayden LLC	MA	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	85-3705167				Hobbs Solar 6 LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	86-1428530				Hobbs Solar 7 LLC	RI	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					225 Wyman LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					303-333 Wyman LLC	DE	DS	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	

Asterisk	Explanation
1	Pool Participants: Factory Mutual Insurance Company (86%), Affiliated FM Insurance Company (12%), and Appalachian Insurance Company (2%).

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	205,433,798	16,550,800	8.1	36.2
2.1	Allied Lines	459,631,665	343,264,632	74.7	27.0
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	0	0	0.0	0.0
5.1	Commercial multiple peril (non-liability portion)	0	0	0.0	0.0
5.2	Commercial multiple peril (liability portion)	0	0	0.0	0.0
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	14,535	(32,126,380)	(221,027.7)	(1,151.5)
9.	Inland marine	172,898,262	(165,077,356)	(95.5)	81.4
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	0	0.0	0.0
11.2	Medical professional liability - claims-made	0	0	0.0	0.0
12.	Earthquake	105,414,198	142,086	0.1	0.0
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disablity income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	0	0	0.0	0.0
16.	Workers' compensation	0	0	0.0	0.0
17.1	Other liability - occurrence	0	26,131,700	0.0	0.0
17.2	Other liability - claims-made	0	0	0.0	0.0
17.3	Excess workers' compensation	0	0	0.0	0.0
18.1	Products liability - occurrence	0	0	0.0	0.0
18.2	Products liability - claims-made	0	0	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0.0	0.0
19.2	Other private passenger auto liability	0	0	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	0	0	0.0	0.0
19.4	Other commercial auto liability	0	0	0.0	0.0
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	0	0	0.0	0.0
22.	Aircraft (all perils)	0	5,970,267	0.0	0.0
23.	Fidelity	0	(4,181)	0.0	0.0
24.	Surety	0	0	0.0	0.0
26.	Burglary and theft	0	0	0.0	0.0
27.	Boiler and machinery	192,975,655	91,012,636	47.2	66.5
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	1,136,368,113	285,864,204	25.2	40.8
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	250,353,719	250,353,719	155,171,734
2.1	Allied Lines	351,490,404	351,490,404	302,120,991
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	0	0	0
5.1	Commercial multiple peril (non-liability portion)	0	0	0
5.2	Commercial multiple peril (liability portion)	0	0	0
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	20,054	20,054	11,727
9.	Inland marine	169,158,120	169,158,120	104,906,756
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	0	0	0
12.	Earthquake	93,190,728	93,190,728	70,215,666
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disablity income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	0	0	0
17.1	Other liability - occurrence	0	0	0
17.2	Other liability - claims-made	0	0	0
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	0	0	0
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	0	0	0
19.4	Other commercial auto liability	0	0	0
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	0	0	0
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	0	0
24.	Surety	0	0	0
26.	Burglary and theft	0	0	0
27.	Boiler and machinery	137,465,029	137,465,029	110,052,780
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	1,001,678,054	1,001,678,054	742,479,654
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2023 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2023 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2020 + Prior	168,178	473,983	642,161	(18,875)	0	(18,875)	178,768	1,000	472,533	652,301	(8,285)	(450)	(8,735)
2. 2021	625,060	24,806	649,866	155,609	0	155,609	447,534	224	23,969	471,727	(21,917)	(613)	(22,530)
3. Subtotals 2021 + Prior	793,238	498,789	1,292,027	136,734	0	136,734	626,302	1,224	496,502	1,124,028	(30,202)	(1,063)	(31,265)
4. 2022	1,304,887	340,872	1,645,759	312,732	206	312,938	1,221,786	57,197	41,475	1,320,458	229,631	(241,994)	(12,363)
5. Subtotals 2022 + Prior	2,098,125	839,661	2,937,786	449,466	206	449,672	1,848,088	58,421	537,977	2,444,486	199,429	(243,057)	(43,628)
6. 2023	XXX	XXX	XXX	XXX	108,035	108,035	XXX	228,512	102,531	331,043	XXX	XXX	XXX
7. Totals	2,098,125	839,661	2,937,786	449,466	108,241	557,707	1,848,088	286,933	640,508	2,775,529	199,429	(243,057)	(43,628)
8. Prior Year-End Surplus As Regards Policyholders	17,560,438										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 9.5	2. (28.9)	3. (1.5)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.2)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

AUGUST FILING

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

Explanations:

1.

2.

3.

4.

Bar Codes:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504.	CSV director compensation plan	5,164,951	0	5,164,951	5,128,593
2505.	Miscellaneous receivable	17,158,412	2,441,904	14,716,508	5,915,627
2506.	Intangible asset	12,073,637	12,073,637	0	0
2507.	Cash clearing accounts	52,291,513	0	52,291,513	94,810,631
2597.	Summary of remaining write-ins for Line 25 from overflow page	86,688,513	14,515,541	72,172,972	105,854,851

Additional Write-ins for Schedule T Line 58

States, etc.			1 Active Status	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
58004.	AUS	AUSTRALIA	XXX	24,610,695	15,285,836	19,820,435	2,008,913	162,768,396	172,343,403
58005.	AUT	AUSTRIA	XXX	173,080	103,277	0	0	0	0
58006.	AZE	AZERBAIJAN	XXX	5,513	3,634	0	0	0	0
58007.	BHS	BAHAMAS	XXX	49,894	60,802	0	0	0	0
58008.	BGD	BANGLADESH	XXX	61,231	404	0	0	0	0
58009.	BRB	BARBADOS	XXX	163,707	133,302	0	0	0	0
58010.	BEL	BELGIUM	XXX	100,831	103,578	0	0	0	0
58011.	BEN	BENIN	XXX	2,994	3,217	0	0	0	0
58012.	BMU	BERMUDA	XXX	2,583	8,155	0	0	0	0
58013.	BOL	BOLIVIA	XXX	17,652	13,135	0	0	0	0
58014.	BRA	BRAZIL	XXX	257,968	225,687	1,000,000	0	9,204,976	6,144,200
58015.	BRN	BRUNEI	XXX	81,825	(1)	0	0	0	0
58016.	BDI	BURUNDI	XXX	976	1,373	0	0	0	0
58017.	CMR	CAMEROON	XXX	2,353	1,490	0	0	0	0
58018.	CPV	CAPE VERDE	XXX	5,406	43	0	0	0	0
58019.	CAF	CENTRAL AFRICAN REP	XXX	6,752	2,323	0	0	0	0
58020.	TCD	CHAD	XXX	6,792	3,535	0	0	0	0
58021.	CHL	CHILE	XXX	21,046	(50,004)	0	0	0	0
58022.	CHN	CHINA	XXX	3,613,728	3,896,404	0	360,000	0	6,732,254
58023.	TWN	CHINA - TAIWAN	XXX	2,532,779	111,877	80,000,000	0	0	4,767,319
58024.	COL	COLOMBIA	XXX	104,535	22,722	0	0	0	0
58025.	COD	CONGO, THE DEM REPUB	XXX	46,760	825	0	0	0	0
58026.	CRI	COSTA RICA	XXX	48,180	54,426	0	0	0	0
58027.	CUB	CUBA	XXX	12,064	9,412	0	0	0	0
58028.	CZE	CZECH REPUBLIC	XXX	184,776	341,395	0	0	0	0
58029.	DNK	DENMARK	XXX	178,251	144,137	0	0	0	0
58030.	DOM	DOMINICAN REPUBLIC	XXX	556,935	449,121	0	0	0	0
58031.	ECU	ECUADOR	XXX	31,529	24,959	20,932	0	0	0
58032.	EGY	EGYPT	XXX	68,627	43,491	0	0	0	0
58033.	ETH	ETHIOPIA	XXX	9,514	32,819	0	0	0	0
58034.	FJI	FIJI	XXX	24,680	13,764	0	0	0	0
58035.	FRA	FRANCE	XXX	473,549	404,956	0	0	0	0
58036.	GAB	GABON	XXX	1,231	1,000	0	0	0	0
58037.	GEO	GEORGIA	XXX	4,421	2,635	0	0	0	0
58038.	DEU	GERMANY	XXX	885,423	787,049	0	0	0	0
58039.	GTM	GUATEMALA	XXX	15,514	33,932	0	0	0	0
58040.	GUY	GUYANA	XXX	36,746	4,015	0	0	0	0
58041.	HTI	HAITI	XXX	77,522	49,486	0	0	0	0
58042.	HND	HONDURAS	XXX	324,059	7,246	0	0	0	0
58043.	HKG	HONG KONG	XXX	14,153,115	9,913,921	26,604	0	2,721,761	6,096,697
58044.	HUN	HUNGARY	XXX	741,931	68,497	0	0	0	0
58045.	ISL	ICELAND	XXX	5,009	(26,463)	0	0	0	0
58046.	IND	INDIA	XXX	34,210	309,140	0	0	0	0
58047.	ISR	ISRAEL	XXX	7,251	12,872	0	0	0	0
58048.	ITA	ITALY	XXX	302,749	233,298	0	0	0	0
58049.	JAM	JAMAICA	XXX	9,901	7,788	0	0	0	0
58050.	JPN	JAPAN	XXX	957,199	1,367,828	0	0	811,477	3,280,893
58051.	JOR	JORDAN	XXX	2,388	1,270	0	0	0	0
58052.	KAZ	KAZAKHSTAN	XXX	10,136	4,467	0	0	0	0
58053.	KEN	KENYA	XXX	8,366	8,366	0	0	0	0
58054.	KOS	KOSOVO	XXX	5,969	1,248	0	0	0	0
58055.	KGZ	KYRGYZSTAN	XXX	4,469	3,455	0	0	0	0
58056.	LBY	LIBYA	XXX	28,520	(34,470)	0	0	15,865,219	0
58057.	LUX	LUXEMBOURG	XXX	11,419	1,403	0	0	0	0
58058.	MKD	MACEDONIA	XXX	4,569	1,312	0	0	0	0
58059.	MDG	MADAGASCAR	XXX	3,590	2,467	0	0	0	0
58060.	MWI	MALAWI	XXX	1,015	1,015	0	0	0	0
58061.	MYS	MALAYSIA	XXX	181,760	35,586	0	0	0	0
58062.	MLI	MALI	XXX	13,423	8,591	0	0	0	0
58063.	MEX	MEXICO	XXX	1,112,112	763,941	0	3,000,000	45,754,997	41,563,211
58064.	MNG	MONGOLIA	XXX	2,745	2,702	0	0	0	0
58065.	MAR	MOROCCO	XXX	9,771	4,732	0	0	0	0
58066.	MOZ	MOZAMBIQUE	XXX	4,635	3,567	0	0	0	0
58067.	MMR	MYANMAR	XXX	6,073	4,305	0	0	0	0
58068.	NPL	NEPAL	XXX	5,687	4,475	0	0	0	0
58069.	NZL	NEW ZEALAND	XXX	1,681,316	1,421,542	972,933	1,226,422	18,954,162	3,098,916
58070.	NIC	NICARAGUA	XXX	23,411	17,385	0	0	0	0
58071.	NER	NIGER	XXX	2,427	1,422	0	0	0	0
58072.	NGA	NIGERIA	XXX	78,020	39,632	0	0	0	0
58073.	NOR	NORWAY	XXX	50,748	109,669	0	0	0	0
58074.	PNG	PAPUA NEW GUINEA	XXX	928	1,350	0	0	0	0
58075.	PRY	PARAGUAY	XXX	7,936	29,079	0	0	0	0
58076.	PER	PERU	XXX	31,667	16,952	0	0	0	0
58077.	QAT	QATAR	XXX	7,371	7,943	0	0	0	0
58078.	WSM	SAMOA	XXX	22,706	12,719	0	0	0	0
58079.	SAU	SAUDI ARABIA	XXX	142,947	(2,628)	0	0	0	0
58080.	SEN	SENEGAL	XXX	10,613	2,245	0	0	0	0
58081.	SRB	SERBIA	XXX	24,421	2,538	0	0	0	0

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2	3	4	5	6	7
States, etc.	Active Status	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
58082. SLE SIERRA LEONE	XXX	3,931	1,240	0	0	0	0
58083. SGP SINGAPORE	XXX	9,810,233	11,722,366	0	822,858	16,999,064	23,752,050
58084. ZAF SOUTH AFRICA	XXX	1,891	11,718	0	0	0	0
58085. KOR SOUTH KOREA	XXX	90,332	(20,053)	500,000	747,069	15,996,169	11,691,576
58086. SSD SOUTH SUDAN REPUBLIC	XXX	2,392	1,641	0	0	0	0
58087. ESP SPAIN	XXX	1,516	6,135	0	0	4,000,000	0
58088. LKA SRI LANKA	XXX	51,229	3,587	0	0	0	0
58089. SUR SURINAM	XXX	19,557	13,709	0	0	0	0
58090. SWE SWEDEN	XXX	1,148	3,630	0	0	0	0
58091. CHE SWITZERLAND	XXX	265,550	(894,120)	0	0	0	0
58092. TJK TAJIKISTAN	XXX	2,302	1,933	0	0	0	0
58093. TZA TANZANIA	XXX	1,674	1,453	0	0	0	0
58094. THA THAILAND	XXX	73,603	26,361	0	0	0	0
58095. TGO TOGO	XXX	1,906	1,361	0	0	0	0
58096. TON TONGA	XXX	20,332	12,116	0	0	0	0
58097. TTO TRINIDAD TOBAGO	XXX	22,135	16,637	0	0	0	0
58098. TUN TUNISIA	XXX	2,536	1,609	0	0	0	0
58099. TUR TURKEY	XXX	8,323	66,440	0	0	5,788,970	0
58100. UGA UGANDA	XXX	1,884	3,537	0	0	0	0
58101. UKR UKRAINE	XXX	14,708	10,522	0	0	0	0
58102. ARE UNITED ARAB EMIRATES	XXX	(3,529)	30,827	0	0	0	0
58103. GBR UNITED KINGDOM	XXX	78,913	321,085	0	399,086	54,059	0
58104. URY URUGUAY	XXX	7,942	5,792	0	0	0	0
58105. VNM VIETNAM	XXX	238,860	122,600	0	0	0	0
58106. ZZZ OTHER ALIEN	XXX	(1,314,390)	503,013	0	0	921,413	458,793
58107. MTQ MARTINIQUE	XXX	0	0	0	0	2,126	0
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	63,919,622	48,675,757	102,340,903	8,564,348	299,842,788	279,929,312

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

		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)		

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	3,506,698,039	3,609,612,703
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	77,609,737	367,784,333
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(2,936,148)	13,431,055
6.	Total gain (loss) on disposals	29,058,530	160,039,245
7.	Deduct amounts received on disposals	98,988,525	596,435,117
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	2,730,804	47,734,180
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,508,710,829	3,506,698,039
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	3,508,710,829	3,506,698,039

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	18,312,934,252	19,491,046,340
2.	Cost of bonds and stocks acquired	2,715,299,234	10,778,293,660
3.	Accrual of discount	3,498,895	6,558,267
4.	Unrealized valuation increase (decrease)	986,593,963	(1,868,365,076)
5.	Total gain (loss) on disposals	86,182,426	310,696,626
6.	Deduct consideration for bonds and stocks disposed of	2,939,413,639	9,922,690,205
7.	Deduct amortization of premium	7,581,192	36,106,875
8.	Total foreign exchange change in book/adjusted carrying value	(2,144,891)	(8,037,319)
9.	Deduct current year's other than temporary impairment recognized	0	439,085,145
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	35,227	623,979
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	19,155,404,275	18,312,934,252
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	19,155,404,275	18,312,934,252

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)	4,067,929,173	1,699,434,147	1,929,501,891	(17,817,097)	3,820,044,332	0	0	4,067,929,173
2. NAIC 2 (a)	1,050,695,665	67,599,204	81,924,642	(929,993)	1,035,440,234	0	0	1,050,695,665
3. NAIC 3 (a)	188,797,430	24,148,464	17,424,022	1,114,017	196,635,889	0	0	188,797,430
4. NAIC 4 (a)	446,975,211	26,989,409	18,061,879	3,796,856	459,699,597	0	0	446,975,211
5. NAIC 5 (a)	52,063,267	4,519,365	6,218,630	1,074,977	51,438,979	0	0	52,063,267
6. NAIC 6 (a)	474,022	0	817,585	507,525	163,962	0	0	474,022
7. Total Bonds	5,806,934,768	1,822,690,589	2,053,948,649	(12,253,715)	5,563,422,993	0	0	5,806,934,768
PREFERRED STOCK								
8. NAIC 1	0	3,659,816	0	80,388	3,740,204	0	0	0
9. NAIC 2	1,683,238	0	0	(19,888)	1,663,350	0	0	1,683,238
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	1,683,238	3,659,816	0	60,500	5,403,554	0	0	1,683,238
15. Total Bonds and Preferred Stock	5,808,618,006	1,826,350,405	2,053,948,649	(12,193,215)	5,568,826,547	0	0	5,808,618,006

(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 $ 18,250,135 ; NAIC 2 $ 493,678 ; NAIC 3 $ 293,292 NAIC 4 $ 271,391 ; 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	19,308,496	XXX	19,212,945	7,032	3,017

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	3,993,844	3,441,163
2.	Cost of short-term investments acquired	88,042,241	105,254,574
3.	Accrual of discount	129,778	203,714
4.	Unrealized valuation increase (decrease)	(1,420)	(12,114)
5.	Total gain (loss) on disposals	(30,551)	(378,230)
6.	Deduct consideration received on disposals	72,819,187	104,442,856
7.	Deduct amortization of premium	6,209	72,407
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)	19,308,496	3,993,844
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	19,308,496	3,993,844

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)	676,620
2.	Cost Paid/(Consideration Received) on additions	622,852
3.	Unrealized Valuation increase/(decrease)	(4,037,707)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(676,620)
6.	Considerations received/(paid) on terminations	0
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	(136,806)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(3,551,661)
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	(3,551,661)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				0
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	(855,918)			
	3.14 Section 1, Column 18, prior year	4,536	(860,454)	(860,454)	
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	(855,918)			
	3.24 Section 1, Column 19, prior year plus	4,536			
	3.25 SSAP No. 108 adjustments		0	(860,454)	(860,454)
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		0		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item		0		
	4.22 Amount recognized		0		
	4.23 SSAP No. 108 adjustments		0	0	
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)				0
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

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	(3,551,661)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(3,551,661)
4.	Part D, Section 1, Column 6	6,276,255	
5.	Part D, Section 1, Column 7	(9,827,916)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

			Fair Value Check
7.	Part A, Section 1, Column 16	(3,551,661)	
8.	Part B, Section 1, Column 13	29,179	
9.	Total (Line 7 plus Line 8)		(3,522,482)
10.	Part D, Section 1, Column 9	6,660,583	
11.	Part D, Section 1, Column 10	(10,183,065)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

			Potential Exposure Check
13.	Part A, Section 1, Column 21	171,877	
14.	Part B, Section 1, Column 20	1,845,500	
15.	Part D, Section 1, Column 12	2,017,377	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

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	443,725,231	233,676,575
2.	Cost of cash equivalents acquired	1,897,025,488	5,410,275,129
3.	Accrual of discount	74,693	3,754
4.	Unrealized valuation increase (decrease)	(82,381)	35,402
5.	Total gain (loss) on disposals	(24,693)	(12,070)
6.	Deduct consideration received on disposals	1,591,593,706	5,191,801,551
7.	Deduct amortization of premium	1,314	3,391
8.	Total foreign exchange change in book/adjusted carrying value	(3,219,644)	(8,448,617)
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)	745,903,674	443,725,231
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	745,903,674	443,725,231

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
00LGC4-VD-9	BLACKSTONE REAL ESTATE PARTNERS IX LP	New York	NY	The BLACKSTONE GROUP L.P.		12/06/2018	3	832,685	0	0	0	0.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated								832,685	0	0	0	XXX
344108-10-1	FMRE HOLDINGS LLC	WALTHAM	MA	INVESTMENT IN AFFILIATE		01/31/2010		11,400,000	0	0	0	0.000
2299999. Joint Venture Interests - Real Estate - Affiliated								11,400,000	0	0	0	XXX
BBG00L-LP-3	ABRY ADVANCED SECURITIES FUND IV LP	CAYMAN ISLANDS		ABRY PARTNERS		12/06/2018	1	1,573,834	0	0	0	0.000
BBG00M-H9-2	ABRY PARTNERS IX LP	BOSTON	MA	ABRY PARTNERS		02/28/2019	3	333,088	0	0	0	0.000
BG011B-8C-2	ABRY SENIOR EQUITY VI	BOSTON	MA	ABRY PARTNERS		06/30/2022	3	868,148	0	0	0	0.000
BBG00Q-21-6	ARES CORPORATE OPPORTUNITIES FUND VI	LOS ANGELES	CA	ARES MANAGEMENT CO., LLC		04/30/2020	3	2,545,815	0	0	0	0.000
BBG00K-H6-2	ANTLER GLOBAL FUND	LUXEMBOURG		ANTLER		12/06/2022	3	500,000	0	0	0	0.000
BBG00M-H2-7	ARDIAN SECONDARY VIII	NEW YORK	NY	ARDIAN		03/31/2019	1	539,556	0	0	0	0.000
BBG00D-YP-7	BC PARTNERS MANAGEMENT XI LIMITED	LONDON		BC PARTNERS LLP		08/24/2020	3	800,211	0	0	0	0.000
AAS995-1Y-3	APOLLO HYBRID VALUE FUND	NEW YORK	NY	MORGAN STANLEY		09/14/2018	1	4,369,891	0	0	0	0.000
BBG000-B9-6	BROOKFIELD INFRASTRUCTURE FUND IV-B, LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		11/15/2019	1	4,281,660	0	0	0	0.000
BBG00R-MF-1	BLACKSTONE ASIA II	NEW YORK	NY	BLACKSTONE		08/10/2021	3	452,682	0	0	0	0.000
BBG00Q-XK-0	BLACKSTONE LIFE SCIENCES V	NEW YORK	NY	BLACKSTONE		12/06/2018	3	414,552	0	0	0	0.000
BBG00G-CR-0	CARLYLE GLOBAL INFRASTRUCTURE OPPORTUNITIES	CAYMAN ISLANDS		CARLYLE INVESTMENT MANAGEMENT LLC		12/21/2018	1	1,796,102	0	0	0	0.000
BBG00S-YJ-8	CLAYTON, DUBILIER & RICE XI	DELAWARE	IA	CLAYTON, DUBILIER & RICE		04/10/2020	3	2,251,822	0	0	0	0.000
BBG00G-XL-0	DYAL CAPITAL PARTNERS IV LP	NEW YORK	NY	DYAL CAPITAL PARTNERS IV LP		03/31/2019	1	279,218	0	0	0	0.000
BBG00N-0S-6	FORTRESS CREDIT OPPORTUNITIES FUND V LP	NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC		11/30/2018	1	6,608,601	0	0	0	0.000
00M8VL-V6-2	FORTRESS LENDING FUND I LP	NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC		08/30/2019	2	24,718	0	0	0	0.000
BBG00P-9J-2	GREAT HILL EQUITY PARTNERS VII	NEW YORK	NY	GREAT HILL PARTNERS		06/28/2019	1	221,387	0	0	0	0.000
BBG010-HP-3	ICONIQ VI	CAYMAN ISLANDS		ICONIQ		06/01/2021	1	2,363,750	0	0	0	0.000
BBG00Q-XX-2	KKR NEXT GENERATION FUND II	NEW YORK	NY	KKR Investment Management LLC		08/30/2019	1	122,518	0	0	0	0.000
ABC995-8Q-8	OAKTREE OPPORTUNITIES XI	CAYMAN ISLANDS		OAKTREE OPPORTUNITIES FUND XI GP		07/08/2020	1	4,000,000	0	0	0	0.000
630548-FP-5	MORGAN STANLEY PRIVATE MARKET FUND VI LP	W CONSHOHOCKEN	PA	MORGAN STANLEY		01/16/2014	3	589,134	0	0	0	0.000
BBG00S-01-4	SILVER LAKE VI	NEW YORK	NY	SILVERLAKE PARTNERS		06/04/2020	3	2,745,663	0	0	0	0.000
BBG00Q-KK-4	THOMAS BRAVO XIV	SAN FRANCISCO	CA	THOMAS BRAVO		05/29/2020	3	42,720	0	0	0	0.000
BBG00T-R4-7	VITRUVIAN PARTNERS IV	LONDON		VITRUVIAN PARTNERS		05/15/2020	3	1,171,761	0	0	0	0.000
09157D-10-3	FM GLOBAL INVESTMENT PARTNERS, L.P.	PRINCETON	NJ	BLACKROCK		11/30/2016	3	20,191,067	0	0	0	0.000
380990-23-4	GSPE - GOLDMAN SACHS PRIVATE EQUITY PARTNERS XI	NEW YORK	NY	GOLDMAN SACHS		08/19/2011	3	19,511	0	0	0	0.000
380990-85-3	GSPE - GOLDMAN SACHS PRIVATE EQUITY VINTAGE FUND VI	NEW YORK	NY	GOLDMAN SACHS		11/28/2012	3	124,634	0	0	0	0.000
BBG015-B6-0	APOLLO ACCORD FUND V, L.P.	NEW YORK	NY	APOLLO CAPITAL MANAGEMENT, L.P.		02/01/2022	3	3,511,444	0	0	0	0.000
BBG00P-T7-6	AUDAX SENIOR LOAN FUND IV	NEW YORK	NY	AUDAX MANAGEMENT CO., LLC		07/31/2020	3	697,291	0	0	0	0.000
000000-00-0	FOSS ADMIRAL FUND, LLC	WILMINGTON	DE	FOSS RENEWABLE ENERGY PARTNERS, LLC		03/26/2021		1,156,325	0	0	0	0.000
000000-00-0	FOSS MID-CAP HISTORIC FUND III	WILMINGTON	DE	FOSS MID-CAP MANAGER III. LLC		08/09/2021		175,187	0	0	0	0.000
000000-00-0	STRAT FUND37	WILMINGTON	DE	STRAT FUND37		05/24/2022		604,762	0	0	0	0.000
2599999. Joint Venture Interests - Other - Unaffiliated								65,377,052	0	0	0	XXX
6099999. Total - Unaffiliated								66,209,737	0	0	0	XXX
6199999. Total - Affiliated								11,400,000	0	0	0	XXX
6299999 - Totals								77,609,737	0	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
00LGC4-VD-9	BLACKSTONE REAL ESTATE PARTNERS IX LP	NEW YORK	NY	The BLACKSTONE GROUP L.P.	12/06/2018	03/20/2023	73,134	506	0	0	0	506	0	73,640	97,032	0	23,392	23,392	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							73,134	506	0	0	0	506	0	73,640	97,032	0	23,392	23,392	0
344108-10-1	FMRE HOLDINGS LLC	WALTHAM	MA	INVESTMENT IN AFFILIATE	01/31/2010	03/31/2023	448,665	0	0	0	0	0	0	448,665	448,665	0	0	0	0
2299999. Joint Venture Interests - Real Estate - Affiliated							448,665	0	0	0	0	0	0	448,665	448,665	0	0	0	0
617447-55-2	FM GLOBAL SELECT MANAGERS LP (Frmly known as MORGAN STANLEY INST.	W CONSHOHOCKEN	PA	MORGAN STANLEY	06/28/2004		0	0	0	0	0	0	0	0	5,000,000	0	5,000,000	5,000,000	0
BBG000-FB-7	CITADEL WELLINGTON LLC	CHICAGO	IL	NORTHERN TRUST	02/28/2019	02/01/2023	32,548,335	2,895,716	0	0	0	2,895,716	0	35,444,051	35,444,051	0	0	0	0
BBG00N-L4-6	MILLENIUM USA LP	CHICAGO	IL	NORTHERN TRUST	01/01/2020	01/13/2023	6,921,894	170,298	0	0	0	170,298	0	7,092,192	7,092,192	0	0	0	0
BBG00L-LP-3	ABRY ADVANCED SECURITIES FUND IV LP	CAYMAN ISLANDS		ABRY PARTNERS	12/06/2018	03/24/2023	817,728	16,390	0	0	0	16,390	0	834,118	915,146	0	81,029	81,029	0
BG011B-8C-2	ABRY SENIOR EQUITY VI	BOSTON	MA	ABRY PARTNERS	06/30/2022	01/13/2023	47,367	1,449	0	0	0	1,449	0	48,816	48,816	0	0	0	0
BBG00Q-21-6	ARES CORPORATE OPPORTUNITIES FUND VI	LOS ANGELES	CA	ARES MANAGEMENT CO., LLC	04/30/2020	02/13/2023	545,433	382	0	0	0	382	0	545,815	532,547	0	(13,268)	(13,268)	0
BBG00P-FC-0	AG CREDIT SOLUTIONS	NEW YORK	NY	ANGELO GORDON	09/30/2019	03/09/2023	2,286,989	146,747	0	0	0	146,747	0	2,433,736	2,433,736	0	0	0	0
BBG00P-SS-1	ALKALI IV	NEW YORK	NY	D.E. SHAW	07/01/2019	03/24/2023	721,080	32,299	0	0	0	32,299	0	753,379	753,379	0	0	0	0
BBG00M-H2-7	ARDIAN SECONDARY VIII	NEW YORK	NY	ARDIAN	03/31/2019	01/13/2023	592,430	10,281	0	0	0	10,281	0	602,711	602,711	0	0	0	0
AAS995-1Y-3	APOLLO HYBRID VALUE FUND	NEW YORK	NY	MORGAN STANLEY	09/14/2018	02/17/2023	5,774,931	(1,844,734)	0	0	0	(1,844,734)	0	3,930,197	6,470,639	0	2,540,442	2,540,442	0
BBG000-B9-6	BROOKFIELD INFRASTRUCTURE FUND IV-B, LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	11/15/2019		0	0	0	0	0	0	0	0	14,394	0	14,394	14,394	0
BBG00Q-XK-0	BLACKSTONE LIFE SCIENCES V	NEW YORK	NY	BLACKSTONE	12/06/2018	02/14/2023	31,261	1,478	0	0	0	1,478	0	32,739	59,243	0	26,504	26,504	0
BBG00G-CR-0	CARLYLE GLOBAL INFRASTRUCTURE OPPORTUNITIES	CAYMAN ISLANDS		CARLYLE INVESTMENT MANAGEMENT LLC	12/21/2018	02/03/2023	1,074	15	0	0	0	15	0	1,089	5,079	0	3,990	3,990	0
BBG00S-YJ-8	CLAYTON, DUBILIER & RICE XI	DELAWARE	IA	CLAYTON, DUBILIER & RICE	04/10/2020	02/16/2023	9,990	(68)	0	0	0	(68)	0	9,922	9,922	0	0	0	0
BBG00G-XL-0	DYAL CAPITAL PARTNERS IV LP	NEW YORK	NY	DYAL CAPITAL PARTNERS IV LP	03/31/2019	03/21/2023	660,282	(81,851)	0	0	0	(81,851)	0	578,431	1,218,106	0	639,674	639,674	0
BBG00N-0S-6	FORTRESS CREDIT OPPORTUNITIES FUND V LP	NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC	11/30/2018	01/25/2023	6,042,107	(110,864)	0	0	0	(110,864)	0	5,931,243	6,877,230	0	945,987	945,987	0
00M8VL-V6-2	FORTRESS LENDING FUND I LP	NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC	08/30/2019	03/03/2023	463,075	(11,696)	0	0	0	(11,696)	0	451,379	672,741	0	221,363	221,363	0
BBG00Q-XX-2	KKR NEXT GENERATION FUND II	NEW YORK	NY	KKR Investment Management LLC	08/30/2019	02/24/2023	612,466	(38,564)	0	0	0	(38,564)	0	573,902	2,276,470	0	1,702,568	1,702,568	0
AAZ998-6E-8	KPS SPECIAL SITUATIONS FUND V, LP	NEW YORK	NY	KPS Investors V, LP	10/15/2019	03/10/2023	794,388	11,620	0	0	0	11,620	0	806,008	806,008	0	0	0	0
BBG00K-5T-5	LEXINGTON CAPITAL PARTNERS IX	NEW YORK	NY	LEXINGTON PARTNERS	11/30/2018	02/27/2023	269,755	(6,688)	0	0	0	(6,688)	0	263,067	574,006	0	310,938	310,938	0
00JSL5-G5-7	OAKTREE SPECIAL SITUATIONS FUND II LP	LOS ANGELES	CA	OAKTREE	11/16/2018	03/14/2023	1,985,044	(185,044)	0	0	0	(185,044)	0	1,800,000	1,800,000	0	0	0	0
630548-FP-5	MORGAN STANLEY PRIVATE MARKET FUND VI LP	W CONSHOHOCKEN	PA	MORGAN STANLEY	01/16/2014	03/06/2023	1,662,143	(58,035)	0	0	0	(58,035)	0	1,604,108	1,604,108	0	0	0	0
654315-GE-4	RIVERVIEW STRATEGIC OPPORTUNITIES FUND I LP	W CONSHOHOCKEN	PA	MORGAN STANLEY	01/17/2014		0	0	0	0	0	0	0	0	253,780	0	253,780	253,780	0
BBG00S-01-4	SILVER LAKE VI	NEW YORK	NY	SILVERLAKE PARTNERS	06/04/2020	02/09/2023	134,548	(246)	0	0	0	(246)	0	134,302	149,490	0	15,188	15,188	0
ABC998-2G-0	VARDE DISLOCATION FUND	CAYMAN ISLANDS		VARDE DISLOCATION FUND GP	06/12/2020	02/14/2023	2,707,093	125,499	0	0	0	125,499	0	2,832,592	2,832,592	0	0	0	0
BBG00T-R4-7	VITRUVIAN PARTNERS IV	LONDON		VITRUVIAN PARTNERS	05/15/2020	01/27/2023	32,487	93	0	0	0	93	0	32,580	32,580	0	0	0	0
380990-23-4	GSPE - GOLDMAN SACHS PRIVATE EQUITY PARTNERS XI	NEW YORK	NY	GOLDMAN SACHS	08/19/2011	02/15/2023	1,760,956	11,817	0	0	0	11,817	0	1,772,773	2,516,195	0	743,421	743,421	0
380990-85-3	GSPE - GOLDMAN SACHS PRIVATE EQUITY VINTAGE FUND VI	NEW YORK	NY	GOLDMAN SACHS	11/28/2012	02/17/2023	49,672	(6,489)	0	0	0	(6,489)	0	43,184	188,434	0	145,251	145,251	0
549300-58-0	BLACKROCK SECURITIZED INVESTORS L.P.	WILMINGTON	DE	BLACKROCK	06/15/2020	01/01/2023	797,009	58,347	0	0	0	58,347	0	855,356	855,356	0	0	0	0
000000-00-0	STRAT FUND37	WILMINGTON	DE	STRAT FUND37	05/24/2022		0	0	0	0	0	0	0	0	(950,900)	0	(950,900)	(950,900)	0
000000-00-0	USB NMTC FUND 2020-7, LLC	WILMINGTON	DE	US BANCORP COMMUNITY DEVELOPMENT CORPORATION	12/21/2020		0	0	0	0	0	0	0	0	(1,779,904)	0	(1,779,904)	(1,779,904)	0
2599999. Joint Venture Interests - Other - Unaffiliated							68,269,537	1,138,152	0	0	0	1,138,152	0	69,407,690	79,308,147	0	9,900,457	9,900,457	0
BBG00L-G7-9	ARROWSTREET INTERNATIONAL EQUITY ACWI ex US TRUST FUND CLASS C	BOSTON	MA	ARROWSTREET	12/25/2019		0	0	0	0	0	0	0	0	19,134,681	0	19,134,681	19,134,681	0
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							0	0	0	0	0	0	0	0	19,134,681	0	19,134,681	19,134,681	0
6099999. Total - Unaffiliated							68,342,671	1,138,658	0	0	0	1,138,658	0	69,481,330	98,539,860	0	29,058,530	29,058,530	0
6199999. Total - Affiliated							448,665	0	0	0	0	0	0	448,665	448,665	0	0	0	0
6299999 - Totals							68,791,336	1,138,658	0	0	0	1,138,658	0	69,929,995	98,988,525	0	29,058,530	29,058,530	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
01F022-44-4	UMBS TBA 15YR		03/16/2023	ZERO STAGE CAPITAL		7,304,757	7,900,000	8,778	1.F FE
01F022-61-8	UMBS TBA 30YR		01/09/2023	ZERO STAGE CAPITAL		1,291,914	1,500,000	1,146	1.F FE
01F022-62-6	UMBS TBA 30YR		01/19/2023	ZERO STAGE CAPITAL		967,828	1,100,000	917	1.F FE
01F022-63-4	UMBS TBA 30YR		03/08/2023	ZERO STAGE CAPITAL		2,116,717	2,475,000	2,063	1.F FE
01F022-64-2	UMBS TBA 30YR		03/08/2023	ZERO STAGE CAPITAL		188,771	225,000	188	1.F FE
01F030-61-1	UMBS TBA 30YR		01/09/2023	ZERO STAGE CAPITAL		7,621,953	8,500,000	7,792	1.F FE
01F030-62-9	UMBS TBA 30YR		02/08/2023	ZERO STAGE CAPITAL		7,345,782	8,120,000	8,120	1.F FE
01F030-63-7	UMBS TBA 30YR		02/24/2023	ZERO STAGE CAPITAL		15,126,676	17,090,000	17,090	1.F FE
01F030-64-5	UMBS TBA 30YR		03/08/2023	ZERO STAGE CAPITAL		3,798,820	4,360,000	4,360	1.F FE
01F032-61-7	UMBS TBA 30YR		01/10/2023	ZERO STAGE CAPITAL		5,101,523	5,500,000	5,882	1.F FE
01F032-62-5	UMBS TBA 30YR		02/07/2023	ZERO STAGE CAPITAL		13,737,247	14,635,000	17,074	1.F FE
01F032-63-3	UMBS TBA 30YR		03/07/2023	ZERO STAGE CAPITAL		4,514,453	5,000,000	5,833	1.F FE
01F032-64-1	UMBS TBA 30YR		03/21/2023	ZERO STAGE CAPITAL		3,231,758	3,500,000	4,083	1.F FE
01F040-41-2	UMBS TBA 15YR		01/11/2023	ZERO STAGE CAPITAL		991,875	1,000,000	1,778	1.F FE
01F040-42-0	UMBS TBA 15YR		01/11/2023	ZERO STAGE CAPITAL		991,250	1,000,000	1,667	1.F FE
01F040-62-8	UMBS TBA 30YR		01/19/2023	ZERO STAGE CAPITAL		1,877,469	1,955,000	2,607	1.F FE
01F040-63-6	UMBS TBA 30YR		02/28/2023	ZERO STAGE CAPITAL		3,793,086	4,000,000	5,333	1.F FE
01F040-64-4	UMBS TBA 30YR		03/08/2023	ZERO STAGE CAPITAL		3,253,438	3,500,000	4,667	1.F FE
01F042-61-6	UMBS TBA 30YR		12/01/2022	ZERO STAGE CAPITAL		1,465,430	1,500,000	2,063	1.F FE
01F042-62-4	UMBS TBA 30YR		02/08/2023	ZERO STAGE CAPITAL		5,864,927	5,970,000	8,955	1.F FE
01F042-63-2	UMBS TBA 30YR		03/06/2023	ZERO STAGE CAPITAL		11,116,367	11,500,000	17,250	1.F FE
01F042-64-0	UMBS TBA 30YR		03/08/2023	ZERO STAGE CAPITAL		1,914,727	2,000,000	3,000	1.F FE
01F050-61-9	UMBS TBA 30YR		01/09/2023	ZERO STAGE CAPITAL		1,501,465	1,500,000	2,292	1.F FE
01F050-62-7	UMBS TBA 30YR		01/19/2023	ZERO STAGE CAPITAL		3,929,148	3,915,000	6,525	1.F FE
01F050-63-5	UMBS TBA 30YR		02/28/2023	ZERO STAGE CAPITAL		6,908,984	7,000,000	11,667	1.F FE
01F050-64-3	UMBS TBA 30YR		03/08/2023	ZERO STAGE CAPITAL		973,359	1,000,000	1,667	1.F FE
01F052-61-5	UMBS TBA 30YR		01/09/2023	ZERO STAGE CAPITAL		6,573,555	6,500,000	10,924	1.F FE
01F052-62-3	UMBS TBA 30YR		01/31/2023	ZERO STAGE CAPITAL		3,542,344	3,500,000	6,417	1.F FE
01F052-63-1	UMBS TBA 30YR		02/10/2023	ZERO STAGE CAPITAL		3,031,172	3,000,000	5,500	1.F FE
01F060-61-8	UMBS TBA 30YR		12/14/2022	ZERO STAGE CAPITAL		3,066,797	3,000,000	5,500	1.F FE
01F060-62-6	UMBS TBA 30YR		01/18/2023	ZERO STAGE CAPITAL		2,131,350	2,080,000	4,160	1.F FE
21H022-62-2	GNMAII JUMBO TBA 30Y		01/18/2023	ZERO STAGE CAPITAL		1,349,590	1,500,000	2,083	1.F FE
21H030-62-5	GNMAII JUMBO TBA 30Y		01/18/2023	ZERO STAGE CAPITAL		1,843,125	2,000,000	3,333	1.F FE
21H032-63-9	GNMAII JUMBO TBA 30Y		03/10/2023	ZERO STAGE CAPITAL		8,586,572	9,335,000	18,151	1.F FE
21H032-64-7	GNMAII JUMBO TBA 30Y		03/14/2023	ZERO STAGE CAPITAL		8,664,412	9,335,000	17,244	1.F FE
21H040-62-4	GNMAII JUMBO TBA 30Y		01/11/2023	ZERO STAGE CAPITAL		2,609,307	2,695,000	5,989	1.F FE
21H040-63-2	GNMAII JUMBO TBA 30Y		03/14/2023	ZERO STAGE CAPITAL		5,140,397	5,390,000	11,978	1.F FE
21H040-64-0	GNMAII JUMBO TBA 30Y		03/14/2023	ZERO STAGE CAPITAL		5,138,186	5,390,000	11,379	1.F FE
21H042-62-0	GNMAII JUMBO TBA 30Y		02/03/2023	ZERO STAGE CAPITAL		985,234	1,000,000	2,500	1.F FE
21H042-64-6	GNMAII JUMBO TBA 30Y		03/13/2023	ZERO STAGE CAPITAL		1,947,188	2,000,000	4,750	1.F FE
21H050-61-5	GNMAII JUMBO TBA 30Y		12/15/2022	ZERO STAGE CAPITAL		1,505,508	1,500,000	4,583	1.F FE
21H050-64-9	GNMAII JUMBO TBA 30Y		03/10/2023	ZERO STAGE CAPITAL		989,297	1,000,000	2,639	1.F FE
21H052-61-1	GNMAII JUMBO TBA 30Y		01/03/2023	ZERO STAGE CAPITAL		9,587,422	9,500,000	31,931	1.F FE
21H052-62-9	GNMAII JUMBO TBA 30Y		01/31/2023	ZERO STAGE CAPITAL		1,015,781	1,000,000	3,056	1.F FE
3130AV-7L-0	FEDERAL HOME LOAN BA		03/02/2023	ZERO STAGE CAPITAL		1,717,730	1,720,000	0	1.B FE
3133EP-AY-1	FEDERAL FARM CR BKS		02/09/2023	ZERO STAGE CAPITAL		850,000	850,000	0	1.A FE
3133EP-DG-7	FEDERAL FARM CR BKS		03/09/2023	ZERO STAGE CAPITAL		1,000,000	1,000,000	0	1.A FE
36179W-5B-0	GNMA PASSTHRU MA8042		01/18/2023	ZERO STAGE CAPITAL		1,349,590	1,500,000	2,083	1.F 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
36179W-7K-8	GNMA PASSTHRU MA8098		01/18/2023	ZERO STAGE CAPITAL		462,304	500,000	833	1.F FE
36179W-TY-4	GNMA PASSTHRU MA7767		03/20/2023	ZERO STAGE CAPITAL		1,253,254	1,424,025	1,879	1.F FM
36179W-ZF-8	GNMA PASSTHRU MA7942		11/22/2022	ZERO STAGE CAPITAL		501,797	500,000	1,681	1.F FE
36179X-FJ-0	GNMA PASSTHRU MA8269		12/01/2022	ZERO STAGE CAPITAL		42,601	42,481	130	1.F FE
36179X-HY-5	GNMA PASSTHRU MA8347		01/05/2023	ZERO STAGE CAPITAL		487,500	500,000	1,250	1.F FM
36179X-HZ-2	GNMA PASSTHRU MA8348		12/01/2022	ZERO STAGE CAPITAL		916,192	913,623	2,792	1.F FE
36179X-NF-9	GNMA PASSTHRU MA8490		12/01/2022	ZERO STAGE CAPITAL		43,920	43,797	134	1.F FE
36179X-NG-7	GNMA PASSTHRU MA8491		11/22/2022	ZERO STAGE CAPITAL		4,014,377	4,000,002	13,444	1.F FE
36179X-QW-9	GNMA PASSTHRU MA8569		12/01/2022	ZERO STAGE CAPITAL		501,356	499,950	1,528	1.F FE
36179X-QX-7	GNMA PASSTHRU MA8570		01/03/2023	ZERO STAGE CAPITAL		2,523,438	2,500,000	8,403	1.F FE
36179X-TD-8	GNMA PASSTHRU MA8648		01/31/2023	ZERO STAGE CAPITAL		507,813	500,000	1,528	1.F FE
38383L-7J-3	GNMA REMIC TRUST		01/03/2023	VARIOUS		472,656	502,083	2,014	1.F FE
912810-TG-3	UNITED STATES TREAS		01/31/2023	ZERO STAGE CAPITAL		2,167,899	2,550,000	14,091	1.A FE
912810-TJ-7	UNITED STATES TREAS		03/07/2023	ZERO STAGE CAPITAL		1,245,972	1,475,000	2,567	1.A FE
912828-ZN-3	UNITED STATES TREAS		03/23/2023	ZERO STAGE CAPITAL		3,308,345	3,740,000	7,439	1.A FE
91282C-CG-4	UNITED STATES TREAS		03/07/2023	ZERO STAGE CAPITAL		81,249,022	86,300,000	37,057	1.A FE
91282C-DF-5	UNITED STATES TREAS		03/02/2023	ZERO STAGE CAPITAL		2,972,002	3,480,000	16,258	1.A FE
91282C-DH-1	UNITED STATES TREAS		01/31/2023	ZERO STAGE CAPITAL		33,780,686	36,000,000	59,420	1.A FE
91282C-EG-2	UNITED STATES TREAS		02/01/2023	ZERO STAGE CAPITAL		67,878,536	69,800,000	521,604	1.A FE
91282C-EH-0	UNITED STATES TREAS		02/06/2023	ZERO STAGE CAPITAL		33,255,041	34,365,000	274,686	1.A FE
91282C-ER-8	UNITED STATES TREAS		02/03/2023	ZERO STAGE CAPITAL		49,013,530	50,400,000	231,016	1.A FE
91282C-FA-4	UNITED STATES TREAS		01/31/2023	ZERO STAGE CAPITAL		124,360,646	127,100,000	1,056,164	1.A FE
91282C-FC-0	UNITED STATES TREAS		02/28/2023	ZERO STAGE CAPITAL		6,751,764	7,285,000	37,230	1.A FE
91282C-FG-1	UNITED STATES TREAS		01/24/2023	ZERO STAGE CAPITAL		37,690,738	38,400,000	475,757	1.A FE
91282C-FN-6	UNITED STATES TREAS		03/01/2023	ZERO STAGE CAPITAL		145,321,287	146,035,000	2,088,729	1.A FE
91282C-FP-1	UNITED STATES TREAS		02/08/2023	ZERO STAGE CAPITAL		1,917,154	1,915,000	24,160	1.A FE
91282C-FQ-9	UNITED STATES TREAS		01/30/2023	ZERO STAGE CAPITAL		62,299,609	62,300,000	581,440	1.A FE
91282C-FV-8	UNITED STATES TREAS		01/27/2023	VARIOUS		11,037,591	10,475,000	82,499	1.A FE
91282C-FX-4	UNITED STATES TREAS		01/31/2023	ZERO STAGE CAPITAL		64,953,797	64,800,000	416,003	1.A FE
91282C-GA-3	UNITED STATES TREAS		01/06/2023	ZERO STAGE CAPITAL		734,590	735,000	2,019	1.A FE
91282C-GB-1	UNITED STATES TREAS		01/27/2023	VARIOUS		12,270,877	12,130,000	25,304	1.A FE
91282C-GC-9	UNITED STATES TREAS		01/27/2023	VARIOUS		25,593,865	25,535,000	31,192	1.A FE
91282C-GD-7	UNITED STATES TREAS		01/26/2023	ZERO STAGE CAPITAL		270,063	270,000	856	1.A FE
91282C-GE-5	USA TREASURY NTS		03/01/2023	VARIOUS		72,459,031	72,987,000	224,223	1.A FE
91282C-GG-0	UNITED STATES TREAS		03/22/2023	ZERO STAGE CAPITAL		59,575,867	59,885,000	151,423	1.A FE
91282C-GH-8	UNITED STATES TREAS		02/08/2023	ZERO STAGE CAPITAL		8,983,000	9,040,000	392	1.A FE
91282C-GJ-4	UNITED STATES TREAS		01/27/2023	ZERO STAGE CAPITAL		4,116,102	4,135,000	0	1.A FE
91282C-GL-9	UNITED STATES TREAS		03/15/2023	ZERO STAGE CAPITAL		22,737,859	22,988,000	29,505	1.D FE
91282C-GM-7	UNITED STATES TREAS		02/10/2023	ZERO STAGE CAPITAL		4,553,363	4,640,000	0	1.A FE
91282C-GN-5	UNITED STATES TREAS		03/24/2023	ZERO STAGE CAPITAL		25,101,228	25,045,000	48,311	1.A FE
91282C-GP-0	UNITED STATES TREAS		02/27/2023	ZERO STAGE CAPITAL		7,625,505	7,695,000	0	1.A FE
91282C-GQ-8	UNITED STATES TREAS		02/24/2023	ZERO STAGE CAPITAL		3,998,271	4,025,000	0	1.A FE
912833-5B-2	U S TREAS SEC STRIPP		01/17/2023	ZERO STAGE CAPITAL		3,194,049	5,285,000	0	1.F FE
912834-DV-7	U S TREAS SEC STRIPP		01/23/2023	ZERO STAGE CAPITAL		5,589,959	10,565,000	0	1.F FE
0109999999. Subtotal - Bonds - U.S. Governments						1,187,288,737	1,223,845,961	6,781,958	XXX
135087-K3-7	CANADA GOVT N		02/02/2023	RBC DEXIA		5,400,240	6,000,000	13,767	1.A FE
135087-N6-7	CANADA GOVT		01/03/2023	RBC DEXIA		8,493,930	9,000,000	19,418	1.A FE
135087-N8-3	CANADA GOVT		02/10/2023	RBC DEXIA		15,340,505	15,500,000	186,623	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
135087-P6-5	CANADA GOVT		03/06/2023	RBC DEXIA		15,701,825	15,725,000	23,489	1.A FE
13509P-GS-6	CANADA HOUSING TRUST		02/02/2023	RBC DEXIA		3,903,840	4,000,000	15,392	1.A FE
13509P-JF-1	CANADA HOUSING TRUST		01/03/2023	RBC DEXIA		9,983,000	10,000,000	20,712	1.A FE
68323A-EE-0	ONTARIO PROV		03/21/2023	RBC DEXIA		10,658,780	11,000,000	86,975	1.E FE
68333Z-AC-1	ONTARIO PROV		01/18/2023	RBC DEXIA		7,393,725	7,500,000	29,199	1.E FE
68333Z-AW-7	ONTARIO PROV		03/01/2023	RBC DEXIA		10,839,180	11,000,000	190,948	1.E FE
74814Z-FD-0	QUEBEC PROV		02/23/2023	RBC DEXIA		4,715,950	5,000,000	67,432	1.D FE
0309999999. Subtotal - Bonds - All Other Governments						92,430,975	94,725,000	653,955	XXX
97705M-KP-9	WISCONSIN STATE MUNICIPAL		03/07/2023	ZERO STAGE CAPITAL		1,741,344	1,600,000	28,444	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,741,344	1,600,000	28,444	XXX
01F020-62-0	c		02/09/2023	ZERO STAGE CAPITAL		4,223,340	5,000,000	3,333	1.F FE
01F020-63-8	UMBS TBA 30YR N		03/09/2023	ZERO STAGE CAPITAL		3,326,367	4,000,000	2,667	1.F FE
02765U-QP-2	AMERICAN MUN PWR OHI		01/19/2023	ZERO STAGE CAPITAL		1,309,452	1,240,000	21,769	1.F FE
04052A-DF-0	ARIZONA INDL DEV AUT		03/08/2023	ZERO STAGE CAPITAL		992,701	910,000	4,929	1.F FE
04052E-BJ-6	ARIZONA INDL DEV AUT		01/12/2023	ZERO STAGE CAPITAL		591,340	500,000	11,250	1.E FE
047870-EX-4	ATLANTA GA WTR & WAS		03/24/2023	ZERO STAGE CAPITAL		1,140,012	1,055,000	24,096	1.C FE
13062T-H7-2	CALIFORNIA ST		01/24/2023	ZERO STAGE CAPITAL		1,239,260	1,000,000	25,375	1.C FE
13063D-B9-8	CALIFORNIA ST		01/03/2023	ZERO STAGE CAPITAL		1,182,471	1,025,000	4,556	1.D FE
160429-B7-0	CHARLESTON S C WTRWK		03/10/2023	ZERO STAGE CAPITAL		1,891,782	1,715,000	17,388	1.A FE
167560-VY-4	CHICAGO ILL MET WTR		01/25/2023	ZERO STAGE CAPITAL		1,214,990	1,000,000	7,639	1.B FE
172311-LW-0	CINCINNATI OHIO WTR		03/22/2023	ZERO STAGE CAPITAL		2,130,324	1,955,000	30,683	1.A FE
185072-GP-4	CLEARVIEW N J REGL H		01/09/2023	ZERO STAGE CAPITAL		1,680,930	1,675,000	1,535	1.C FE
186398-LU-5	CLEVELAND OHIO PUB P		03/10/2023	ZERO STAGE CAPITAL		355,919	315,000	5,031	1.E FE
196632-Y3-1	COLORADO SPRINGS COL		02/22/2023	ZERO STAGE CAPITAL		3,484,473	3,265,000	44,440	1.C FE
207758-XJ-7	CONNECTICUT ST SPL T		03/06/2023	ZERO STAGE CAPITAL		1,601,737	1,460,000	13,181	1.C FE
21221M-FX-3	CONTRA COSTA CALIF T		01/03/2023	ZERO STAGE CAPITAL		1,953,461	1,820,000	25,076	1.B FE
240523-ZF-0	DE KALB CNTY GA WTR		01/03/2023	ZERO STAGE CAPITAL		2,222,961	1,975,000	5,212	1.E FE
249164-QF-4	DENVER COLO CITY & C		01/24/2023	ZERO STAGE CAPITAL		2,266,855	1,905,000	46,038	1.A FE
25009X-TM-7	DES MOINES IOWA		02/09/2023	ZERO STAGE CAPITAL		2,800,491	2,365,000	55,512	1.B FE
254845-KA-7	DISTRICT COLUMBIA WT		02/13/2023	ZERO STAGE CAPITAL		3,000,000	3,000,000	2,461	1.C FE
273641-HW-3	EAST MEADOW N Y UN F		01/04/2023	ZERO STAGE CAPITAL		546,836	555,000	971	1.C FE
29270C-3M-5	ENERGY NORTHWEST WAS		02/22/2023	ZERO STAGE CAPITAL		1,158,074	1,015,000	7,472	1.D FE
3132CW-2N-3	FHLMC PC 15Y SB0781		02/13/2023	ZERO STAGE CAPITAL		755,464	841,742	701	1.F FE
3132CW-3T-9	FHLMC PC 15Y SB0810		03/16/2023	ZERO STAGE CAPITAL		1,601,387	1,727,727	1,920	1.F FE
3132CW-Y7-3	FHLMC PC 15Y SB0734		03/16/2023	ZERO STAGE CAPITAL		1,163,610	1,249,933	1,389	1.F FE
3132D6-AL-4	FHLMC PC 15Y SB8111		02/13/2023	ZERO STAGE CAPITAL		784,408	873,841	728	1.F FE
3132D6-DH-0	FHLMC PC 15Y SB8204		12/19/2022	ZERO STAGE CAPITAL		938,226	953,119	1,694	1.F FE
3132DP-FT-0	FHLMC PC 30Y SD1978		01/04/2023	ZERO STAGE CAPITAL		293,574	284,764	566	1.F FE
3132DP-KU-1	FHLMC PC 30Y SD2107		01/24/2023	ZERO STAGE CAPITAL		1,218,908	1,299,086	1,516	1.F FE
3132DW-AF-0	FHLMC PC 30Y SD8106		02/10/2023	ZERO STAGE CAPITAL		415,000	500,000	333	1.F FE
3132DW-BB-8	FHLMC PC 30Y SD8134		01/27/2023	ZERO STAGE CAPITAL		283,290	334,049	223	1.F FE
3132DW-D6-7	FHLMC PC 30Y SD8225		02/23/2023	ZERO STAGE CAPITAL		824,930	933,773	934	1.F FE
3132DW-DS-9	FHLMC PC 30Y SD8213		02/08/2023	ZERO STAGE CAPITAL		990,692	1,100,674	1,101	1.F FE
3132DW-DX-8	FHLMC PC 30Y SD8218		02/09/2023	ZERO STAGE CAPITAL		845,213	1,011,223	674	1.F FE
3132DW-EC-3	FHLMC PC 30Y SD8231		02/08/2023	ZERO STAGE CAPITAL		503,529	513,396	770	1.F FE
3132DW-ES-8	FHLMC PC 30Y SD8245		02/08/2023	ZERO STAGE CAPITAL		235,437	240,386	361	1.F FE
3132DW-F4-0	FHLMC PC 30Y SD8287		12/15/2022	ZERO STAGE CAPITAL		38,071	38,731	53	1.F FE
3132DW-FM-0	FHLMC PC 30Y SD8272		02/08/2023	ZERO STAGE CAPITAL		1,237,953	1,399,078	1,316	1.F FE

SCHEDULE D - PART 3

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

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3132DW-FN-8	FHLMC PC 30Y SD8273		01/24/2023	ZERO STAGE CAPITAL		63,586	67,769	79	1.F FE
3132DW-FT-5	FHLMC PC 30Y SD8278		02/02/2023	ZERO STAGE CAPITAL		683,057	662,509	1,325	1.F FE
3132DW-FZ-1	FHLMC PC 30Y SD8284		12/21/2022	ZERO STAGE CAPITAL		1,324,126	1,499,850	1,375	1.F FE
3132DW-GD-9	FHLMC PC 30Y SD8296		12/14/2022	ZERO STAGE CAPITAL		1,865,625	2,000,000	2,139	1.F FE
3132DW-GF-4	FHLMC PC 30Y SD8298		02/23/2023	ZERO STAGE CAPITAL		964,513	999,900	1,500	1.F FE
3132DW-GH-0	FHLMC PC 30Y SD8300		01/09/2023	ZERO STAGE CAPITAL		2,026,125	1,999,800	3,361	1.F FE
3132WW-BA-9	FHLMC PC 55D WA2532		01/19/2023	ZERO STAGE CAPITAL		902,550	996,261	2,546	1.F FE
3133B1-YC-9	FHLMC PC 30Y QD4307		02/07/2023	ZERO STAGE CAPITAL		281,456	337,073	225	1.F FE
3133B5-ZL-9	FHLMC PC 30Y QD7947		02/22/2023	ZERO STAGE CAPITAL		237,382	268,608	269	1.F FE
3133BH-GL-4	FHLMC PC 30Y QE7403		01/24/2023	ZERO STAGE CAPITAL		57,160	60,920	71	1.F FE
3133BM-XG-5	FHLMC PC 30Y QF0679		02/27/2023	ZERO STAGE CAPITAL		1,501,847	1,529,084	2,548	1.F FE
3133BN-6E-8	FHLMC PC 30Y QF1769		01/10/2023	ZERO STAGE CAPITAL		463,281	499,999	535	1.F FE
3133BN-6G-3	FHLMC PC 30Y QF1771		02/23/2023	ZERO STAGE CAPITAL		32,823	37,154	37	1.F FE
3133BQ-YH-3	FHLMC PC 30Y QF3412		01/03/2023	ZERO STAGE CAPITAL		37,584	37,301	63	1.F FE
3133BS-7E-6	FHLMC PC 30Y QF5393		11/15/2022	ZERO STAGE CAPITAL		507,774	500,000	917	1.F FE
3133BT-4U-1	FHLMC PC 30Y QF6235		12/15/2022	ZERO STAGE CAPITAL		2,798,516	3,000,000	3,208	1.F FE
3133BT-JZ-4	FHLMC PC 30Y QF5680		01/03/2023	ZERO STAGE CAPITAL		969,994	962,699	1,618	1.F FE
3133BU-H9-1	FHLMC PC 30Y QF6556		12/15/2022	ZERO STAGE CAPITAL		944,897	961,269	1,322	1.F FE
3133BU-RK-5	FHLMC PC 30Y QF6790		02/27/2023	ZERO STAGE CAPITAL		1,444,717	1,470,918	2,452	1.F FE
3133KN-Z6-3	FHLMC PC 30Y RA7065		02/08/2023	ZERO STAGE CAPITAL		416,482	499,951	333	1.F FE
3133KQ-EZ-5	FHLMC PC 30Y RA8252		02/23/2023	ZERO STAGE CAPITAL		724,348	851,860	710	1.F FE
3138EH-WU-2	FNMA PASSTHRU AL1558		12/19/2022	ZERO STAGE CAPITAL		22,905	23,269	41	1.F FE
3138EP-S7-0	FNMA PASSTHRU AL6841		12/19/2022	ZERO STAGE CAPITAL		23,145	23,513	42	1.F FE
3140MA-YW-8	FNMA PASSTHRU BU8824		02/07/2023	ZERO STAGE CAPITAL		315,789	378,191	252	1.F FE
3140MS-AH-8	FNMA PASSTHRU BW0907		01/06/2023	ZERO STAGE CAPITAL		464,238	500,000	583	1.F FE
3140MS-NM-3	FNMA PASSTHRU BW1295		11/18/2022	ZERO STAGE CAPITAL		68,906	75,913	81	1.F FE
3140N3-CN-7	FNMA PASSTHRU BW9976		02/07/2023	ZERO STAGE CAPITAL		29,750	31,967	37	1.F FE
3140N7-DT-4	FNMA PASSTHRU BX2813		02/03/2023	ZERO STAGE CAPITAL		493,672	500,000	750	1.F FE
3140N8-FJ-2	FNMA PASSTHRU BX3768		11/15/2022	ZERO STAGE CAPITAL		507,384	500,001	917	1.F FE
3140NA-F3-2	FNMA PASSTHRU BX5585		12/20/2022	ZERO STAGE CAPITAL		487,578	500,000	688	1.F FE
3140NA-JJ-3	FNMA PASSTHRU BX5664		01/12/2023	ZERO STAGE CAPITAL		502,930	500,001	833	1.F FE
3140NC-F2-0	FNMA PASSTHRU BX7384		01/19/2023	ZERO STAGE CAPITAL		507,578	500,000	917	1.F FE
3140QG-EW-3	FNMA PASSTHRU CA8248		02/23/2023	ZERO STAGE CAPITAL		224,507	284,186	142	1.F FE
3140QG-V7-9	FNMA PASSTHRU CA8737		03/16/2023	ZERO STAGE CAPITAL		1,755,179	1,886,338	2,096	1.F FE
3140QM-CE-2	FNMA PASSTHRU CB1868		12/22/2022	ZERO STAGE CAPITAL		430,000	499,999	382	1.F FE
3140QN-DE-9	FNMA PASSTHRU CB2800		01/03/2023	ZERO STAGE CAPITAL		2,672,030	2,999,998	2,750	1.F FE
3140QN-GU-0	FNMA PASSTHRU CB2910		02/23/2023	ZERO STAGE CAPITAL		383,674	419,423	489	1.F FE
3140QN-LM-2	FNMA PASSTHRU CB3031		02/15/2023	ZERO STAGE CAPITAL		964,195	1,119,327	933	1.F FE
3140QN-UG-5	FNMA PASSTHRU CB3282		02/15/2023	ZERO STAGE CAPITAL		1,863,228	2,021,814	2,359	1.F FE
3140QN-W7-3	FNMA PASSTHRU CB3369		02/22/2023	ZERO STAGE CAPITAL		255,751	279,701	326	1.F FE
3140QN-WK-4	FNMA PASSTHRU CB3349		02/15/2023	ZERO STAGE CAPITAL		1,341,777	1,557,384	1,298	1.F FE
3140QN-XY-3	FNMA PASSTHRU CB3394		01/24/2023	ZERO STAGE CAPITAL		1,264,512	1,500,000	1,000	1.F FE
3140QN-YY-2	FNMA PASSTHRU CB3426		03/07/2023	ZERO STAGE CAPITAL		2,858,396	3,148,528	3,673	1.F FE
3140QQ-VL-6	FNMA PASSTHRU CB5118		01/06/2023	ZERO STAGE CAPITAL		477,109	500,000	667	1.F FE
3140XJ-UD-3	FNMA PASSTHRU FS3279		11/18/2022	ZERO STAGE CAPITAL		838,699	923,987	988	1.F FE
31418D-2K-7	FNMA PASSTHRU MA4377		02/07/2023	ZERO STAGE CAPITAL		315,496	398,732	199	1.F FE
31418D-2L-5	FNMA PASSTHRU MA4378		02/07/2023	ZERO STAGE CAPITAL		237,754	284,735	190	1.F FE
31418D-3G-5	FNMA PASSTHRU MA4398		02/09/2023	ZERO STAGE CAPITAL		1,557,647	1,854,925	1,237	1.F FE

SCHEDULE D - PART 3

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

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31418D-4X-7	FNMA PASSTHRU MA4437		01/27/2023	ZERO STAGE CAPITAL		842,774	995,800	664	1.F FE
31418D-NJ-7	FNMA PASSTHRU MA3992		01/24/2023	ZERO STAGE CAPITAL		106,173	113,157	132	1.F FE
31418D-XK-3	FNMA PASSTHRU MA4281		03/09/2023	ZERO STAGE CAPITAL		441,760	545,067	363	1.F FE
31418D-YC-0	FNMA PASSTHRU MA4306		01/03/2023	CORRECTION TO PRIOR YEAR		3,557	4,120	3	1.F FE
31418D-YX-4	FNMA PASSTHRU MA4325		02/06/2023	ZERO STAGE CAPITAL		1,690,614	1,999,173	1,333	1.F FE
31418E-E6-3	FNMA PASSTHRU MA4656		03/06/2023	ZERO STAGE CAPITAL		958,112	997,871	1,497	1.F FE
31418E-HK-9	FNMA PASSTHRU MA4733		02/08/2023	ZERO STAGE CAPITAL		259,333	264,783	397	1.F FE
31418E-J3-5	FNMA PASSTHRU MA4781		02/23/2023	ZERO STAGE CAPITAL		25,684	29,073	29	1.F FE
31418E-KU-3	FNMA PASSTHRU MA4806		02/09/2023	ZERO STAGE CAPITAL		974,677	979,883	1,633	1.F FE
31418E-LV-0	FNMA PASSTHRU MA4839		03/20/2023	ZERO STAGE CAPITAL		1,434,843	1,504,361	2,006	1.F FE
31418E-NU-0	FNMA PASSTHRU MA4902		01/24/2023	ZERO STAGE CAPITAL		82,339	87,756	102	1.F FE
31418E-PB-0	FNMA PASSTHRU MA4917		02/23/2023	ZERO STAGE CAPITAL		482,257	499,951	750	1.F FE
31418E-PD-6	FNMA PASSTHRU MA4919		01/31/2023	ZERO STAGE CAPITAL		507,684	499,951	917	1.F FE
31418E-PE-4	FNMA PASSTHRU MA4920		11/15/2022	ZERO STAGE CAPITAL		2,030,313	2,000,000	3,667	1.F FE
31418E-PT-1	FNMA PASSTHRU MA4933		02/07/2023	ZERO STAGE CAPITAL		29,208	31,385	37	1.F FE
31418E-Q7-8	FNMA PASSTHRU MA4977		02/07/2023	ZERO STAGE CAPITAL		1,966,327	1,999,800	3,000	1.F FE
31418E-Q9-4	FNMA PASSTHRU MA4979		02/09/2023	ZERO STAGE CAPITAL		1,515,117	1,500,000	2,750	1.F FE
31418E-QL-7	FNMA PASSTHRU MA4958		02/03/2023	ZERO STAGE CAPITAL		494,326	499,950	750	1.F FE
31418E-QR-4	FNMA PASSTHRU MA4963		02/07/2023	ZERO STAGE CAPITAL		2,154,515	2,307,959	2,693	1.F FE
3142AC-D2-2	FHLMC		02/16/2023	ZERO STAGE CAPITAL		435,996	500,000	1,123	1.F FE
341530-LK-0	FLORIDA ST BRD ED PU		03/22/2023	ZERO STAGE CAPITAL		1,959,174	1,775,000	27,858	1.A FE
348430-PC-7	FORT PIERCE FLA UTIL		03/08/2023	ZERO STAGE CAPITAL		407,055	375,000	8,281	1.C FE
368497-JE-4	GEISINGER AUTH PA HE		01/19/2023	ZERO STAGE CAPITAL		1,304,900	1,270,000	22,719	1.F FE
373385-CN-1	GEORGIA ST		02/27/2023	ZERO STAGE CAPITAL		3,490,858	3,130,000	24,344	1.A FE
388046-LD-4	GRANT CNTY WASH SCH		01/09/2023	ZERO STAGE CAPITAL		27,428	25,000	111	1.C FE
414008-CU-4	HARRIS CNTY TEX CULT		02/07/2023	ZERO STAGE CAPITAL		209,668	250,000	1,951	1.F FE
416415-JU-2	HARTFORD CONN		03/15/2023	ZERO STAGE CAPITAL		1,864,035	1,725,000	25,156	1.D FE
447025-S2-4	HUNTSVILLE ALA		01/04/2023	ZERO STAGE CAPITAL		464,128	400,000	6,889	1.A FE
468034-PE-7	JACKSON CNTY ORE SCH		03/22/2023	ZERO STAGE CAPITAL		525,565	500,000	6,806	1.B FE
495290-AV-0	KING CNTY WASH SWR R		03/10/2023	ZERO STAGE CAPITAL		2,621,939	2,355,000	23,550	1.B FE
513174-G2-2	LAMAR TEX CONS INDPT		02/09/2023	ZERO STAGE CAPITAL		1,166,260	1,000,000	0	1.D FE
544445-R5-0	LOS ANGELES CALIF DE		01/24/2023	ZERO STAGE CAPITAL		3,021,612	2,670,000	25,958	1.D FE
544532-CP-7	LOS ANGELES CALIF DE		01/05/2023	ZERO STAGE CAPITAL		1,581,676	1,460,000	1,622	1.C FE
546398-C4-8	LOUISIANA PUB FACS A		02/09/2023	ZERO STAGE CAPITAL		6,000,000	6,000,000	2,656	1.F FE
56035D-EN-8	MAIN STR NAT GAS INC		01/18/2023	ZERO STAGE CAPITAL		2,011,497	1,910,000	0	1.G FE
56035D-FC-1	MAIN STR NAT GAS INC		02/03/2023	ZERO STAGE CAPITAL		1,026,456	950,000	0	1.B FE
574193-NK-0	MARYLAND ST		03/03/2023	ZERO STAGE CAPITAL		1,423,343	1,315,000	31,231	1.A FE
574193-TX-6	MARYLAND ST		01/03/2023	ZERO STAGE CAPITAL		602,748	540,000	9,150	1.A FE
574204-ZG-1	MARYLAND ST DEPT TRA		12/30/2022	ZERO STAGE CAPITAL		5,754,888	5,750,000	95,194	1.B FE
591746-AJ-1	METROPOLITAN ATLANTA		03/09/2023	ZERO STAGE CAPITAL		728,701	615,000	0	1.C FE
592112-TK-2	METROPOLITAN GOVT NA		02/02/2023	ZERO STAGE CAPITAL		2,619,999	2,440,000	9,489	1.C FE
592647-JX-0	METROPOLITAN WASH D		01/11/2023	ZERO STAGE CAPITAL		1,099,890	1,000,000	14,167	1.D FE
59335K-EK-9	MIAMI-DADE CNTY FLA		01/19/2023	ZERO STAGE CAPITAL		2,199,180	2,000,000	0	1.G FE
594695-2F-4	MICHIGAN ST TRUNK LI		03/14/2023	ZERO STAGE CAPITAL		2,832,617	2,585,000	43,442	1.C FE
60412A-LE-1	MINNESOTA ST		03/08/2023	ZERO STAGE CAPITAL		3,517,063	3,160,000	60,144	1.A FE
612223-AJ-6	MONTCLAIR TWP N J BR		01/19/2023	ZERO STAGE CAPITAL		1,355,518	1,345,000	0	1.C FE
613580-ET-2	MONTGOMERY CNTY PA		02/07/2023	ZERO STAGE CAPITAL		2,123,053	1,760,000	9,289	1.A FE
639557-XQ-5	NEBO UTAH SCH DIST		12/29/2022	ZERO STAGE CAPITAL		552,438	470,000	8,160	1.A FE

SCHEDULE D - PART 3

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

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644693-ND-1	NEW HAMPSHIRE ST TPK		03/01/2023	ZERO STAGE CAPITAL		1,671,750	1,500,000	25,000	1.D FE
64577X-AT-3	NEW JERSEY ECONOMIC		03/13/2023	ZERO STAGE CAPITAL		2,440,251	2,205,000	41,038	2.A FE
646039-YL-5	NEW JERSEY ST		03/13/2023	ZERO STAGE CAPITAL		1,465,620	1,345,000	19,428	1.G FE
64966M-TA-7	NEW YORK N Y		03/07/2023	ZERO STAGE CAPITAL		1,461,384	1,335,000	7,046	1.C FE
64966Q-YL-8	NEW YORK N Y		03/03/2023	ZERO STAGE CAPITAL		2,661,218	2,410,000	12,050	1.C FE
64971Q-ZA-4	NEW YORK N Y CITY TR		03/23/2023	ZERO STAGE CAPITAL		5,455,000	5,455,000	7,592	1.B FE
64971X-4W-5	NEW YORK N Y CITY TR		02/09/2023	ZERO STAGE CAPITAL		3,471,809	2,885,000	0	1.B FE
64972G-D8-4	NEW YORK N Y CITY MU		03/09/2023	ZERO STAGE CAPITAL		1,187,790	1,010,000	0	1.B FE
64972G-E2-6	NEW YORK N Y CITY MU		03/09/2023	ZERO STAGE CAPITAL		2,957,975	2,500,000	0	1.B FE
64972G-XP-4	NEW YORK N Y CITY MU		01/05/2023	ZERO STAGE CAPITAL		1,803,888	1,895,000	5,053	1.B FE
64972G-ZS-6	NEW YORK N Y CITY MU		03/10/2023	ZERO STAGE CAPITAL		804,938	750,000	8,854	1.B FE
64972H-ZP-0	NEW YORK N Y CITY TR		01/24/2023	ZERO STAGE CAPITAL		1,715,117	1,535,000	1,919	1.C FE
64985T-CH-2	NEW YORK ST URBAN DE		02/09/2023	ZERO STAGE CAPITAL		3,195,280	2,750,000	56,528	1.B FE
64990F-MN-1	NEW YORK ST DORM AUT		02/28/2023	ZERO STAGE CAPITAL		2,317,580	2,090,000	48,186	1.B FE
650036-DL-7	NEW YORK ST URBAN DE		01/04/2023	ZERO STAGE CAPITAL		1,632,253	1,735,000	21,398	1.B FE
677523-EM-0	OHIO ST		01/03/2023	ZERO STAGE CAPITAL		923,410	820,000	1,367	1.B FE
677524-EL-0	OHIO ST ADULT CORREC		02/02/2023	ZERO STAGE CAPITAL		703,422	600,000	10,417	1.C FE
682001-EY-4	OMAHA NE PUBLIC PWR DIST		03/15/2023	ZERO STAGE CAPITAL		442,378	415,000	2,651	1.C FE
68450L-HC-2	ORANGE CNTY FLA HEAL		01/19/2023	ZERO STAGE CAPITAL		1,142,020	1,000,000	0	1.F FE
68609B-SN-8	OREGON ST FOR ISSU		02/22/2023	ZERO STAGE CAPITAL		1,122,910	1,055,000	16,558	1.B FE
68609T-2V-9	OREGON ST		01/09/2023	ZERO STAGE CAPITAL		1,644,680	1,410,000	13,317	1.B FE
68609U-CA-1	OREGON ST		03/21/2023	ZERO STAGE CAPITAL		2,260,143	1,845,000	0	1.B FE
68609U-CB-9	OREGON ST		03/16/2023	ZERO STAGE CAPITAL		822,836	685,000	0	1.B FE
70252A-AE-5	PASCO CNTY FLA CAP I		03/09/2023	ZERO STAGE CAPITAL		722,001	650,000	0	1.E FE
709225-GV-2	PENNSYLVANIA ST TPK		03/09/2023	ZERO STAGE CAPITAL		1,534,514	1,330,000	0	1.G FE
73358W-3G-7	PORT AUTH N Y & N J		01/05/2023	ZERO STAGE CAPITAL		1,139,105	1,185,000	16,458	1.D FE
746189-A2-5	PURDUE UNIV IND UNIV		03/09/2023	ZERO STAGE CAPITAL		1,045,670	1,000,000	10,000	1.A FE
762196-ZP-1	RHODE IS HEALTH & ED		03/13/2023	ZERO STAGE CAPITAL		856,012	790,000	12,947	1.D FE
763261-5T-7	RICHARDSON TEX INDPT		03/15/2023	ZERO STAGE CAPITAL		1,690,166	1,560,000	5,373	1.A FE
79467B-FG-5	SALES TAX SECURITIZA		01/20/2023	ZERO STAGE CAPITAL		2,655,603	2,300,000	0	1.D FE
797272-RG-8	SAN DIEGO CALIF CMNT		02/23/2023	ZERO STAGE CAPITAL		410,810	500,000	1,197	1.B FE
797355-8V-9	SAN DIEGO CALIF UNI		03/21/2023	ZERO STAGE CAPITAL		1,385,244	1,380,000	12,573	1.C FE
79765R-5J-4	SAN FRANCISCO CALIF		01/09/2023	ZERO STAGE CAPITAL		2,075,296	1,890,000	18,375	1.D FE
797669-ZC-5	SAN FRANCISCO CALIF		01/09/2023	ZERO STAGE CAPITAL		574,767	560,000	560	1.B FE
812643-YC-2	SEATTLE WASH MUN LT		03/07/2023	ZERO STAGE CAPITAL		2,470,109	2,290,000	21,628	1.C FE
833221-WU-4	SNOHOMISH CNTY WASH		03/03/2023	ZERO STAGE CAPITAL		2,623,587	2,300,000	30,667	1.B FE
837545-LP-5	SOUTH DAKOTA CONSERV		01/03/2023	ZERO STAGE CAPITAL		727,630	660,000	13,933	1.A FE
847031-CZ-2	SPARTANBURG CNTY S C		02/01/2023	ZERO STAGE CAPITAL		2,809,766	2,490,000	30,139	1.C FE
86476P-B6-4	SUFFOLK CNTY N Y		01/19/2023	ZERO STAGE CAPITAL		768,798	670,000	7,631	1.C FE
880443-HZ-2	TENNESSEE ST ENERGY ACQUSITION CORP		01/18/2023	ZERO STAGE CAPITAL		1,302,782	1,300,000	11,411	1.F FE
88258M-AB-1	TEXAS NAT GAS SECURI		03/10/2023	ZERO STAGE CAPITAL		250,000	250,000	0	1.A FE
88283L-KJ-4	TEXAS TRANSN COMMN S		03/24/2023	ZERO STAGE CAPITAL		599,307	565,000	13,811	1.A FE
89602H-FK-8	TRIBOROUGH BRDG & TU		01/06/2023	ZERO STAGE CAPITAL		1,214,512	1,040,000	0	1.B FE
89602N-7M-0	TRIBOROUGH BRDG & TU		01/30/2023	ZERO STAGE CAPITAL		1,698,897	1,540,000	16,256	1.D FE
915130-AB-4	UNIVERSITY TEX PERM		03/08/2023	ZERO STAGE CAPITAL		1,548,367	1,295,000	0	1.A FE
928075-JR-2	VIRGINIA PORT AUTH C		03/10/2023	ZERO STAGE CAPITAL		2,003,084	1,880,000	19,061	1.B FE
92810U-AJ-9	VIRGINIA ST PUB SCH		03/01/2023	ZERO STAGE CAPITAL		1,507,840	1,280,000	0	1.A FE
93878Y-AV-1	WASHINGTON D C MET A		01/31/2023	ZERO STAGE CAPITAL		2,209,049	2,005,000	4,734	1.C FE

SCHEDULE D - PART 3

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93974E-AV-8	WASHINGTON ST		01/26/2023	ZERO STAGE CAPITAL		1,196,820	1,085,000	26,974	1.B FE
93974E-XY-7	WASHINGTON ST		02/22/2023	ZERO STAGE CAPITAL		1,446,721	1,330,000	4,249	1.B FE
940158-CU-0	WASHINGTON SUBN SAN		03/03/2023	ZERO STAGE CAPITAL		3,652,704	3,220,000	2,236	1.A FE
956553-G3-9	WEST VIRGINIA ST		03/22/2023	ZERO STAGE CAPITAL		455,272	400,000	6,222	1.D FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						246,360,523	238,616,419	1,492,246	XXX
00139P-AA-6	AIG SUNAMERICA GLOBA		01/24/2023	ZERO STAGE CAPITAL		557,995	500,000	12,554	1.F FE
00213M-AW-4	APX GROUP INC		03/22/2023	ZERO STAGE CAPITAL		301,225	345,000	3,792	5.B FE
00489L-AF-0	ACRISURE LLC / ACRIS		12/28/2022	ZERO STAGE CAPITAL		94,919	114,000	1,817	4.B FE
00817Y-AG-3	AETNA INC NEW		01/27/2023	ZERO STAGE CAPITAL		565,945	500,000	4,313	2.B FE
00867F-AA-6	AHEAD DB HOLDINGS LL		01/05/2023	ZERO STAGE CAPITAL		292,500	360,000	4,505	5.A FE
01883L-AE-3	ALLIANT HLDGS INTER		02/07/2023	ZERO STAGE CAPITAL		304,775	305,000	0	4.B FE
02005N-BF-6	ALLY FINL INC		03/17/2023	ZERO STAGE CAPITAL		298,118	326,000	6,225	3.A FE
02005N-BM-1	ALLY FINL INC		03/14/2023	ZERO STAGE CAPITAL		231,200	340,000	1,376	3.C FE
023771-S5-8	AMERICAN AIRLINES		02/08/2023	ZERO STAGE CAPITAL		200,250	180,000	1,469	4.B FE
023771-T3-2	AMERICAN AIRLINES		02/09/2023	ZERO STAGE CAPITAL		1,091,700	1,090,000	0	3.C FE
02665W-EC-1	AMERICAN HONDA FIN C		01/10/2023	ZERO STAGE CAPITAL		224,870	225,000	0	1.G FE
03115A-AA-1	AMFAM HOLDINGS INC		01/23/2023	ZERO STAGE CAPITAL		397,760	500,000	5,220	2.C FE
031162-DH-0	AMGEN INC		02/16/2023	ZERO STAGE CAPITAL		225,353	240,000	81	2.A FE
031162-DM-9	AMGEN INC		02/15/2023	ZERO STAGE CAPITAL		699,538	700,000	0	2.A FE
031162-DQ-0	AMGEN INC		02/15/2023	ZERO STAGE CAPITAL		1,740,969	1,745,000	0	2.A FE
031162-DR-8	AMGEN INC		02/21/2023	JEFFERIES & CO		985,270	1,000,000	0	2.A FE
03330E-AJ-3	ANCHORAGE CRE FDG LT		01/06/2023	ZERO STAGE CAPITAL		885,000	1,000,000	5,981	1.A FE
03465G-AA-4	ANGEL OAK MTG TR		03/08/2023	ZERO STAGE CAPITAL		709,340	750,000	4,166	1.A FE
03465G-AB-2	ANGEL OAK MTG TR		03/08/2023	ZERO STAGE CAPITAL		234,232	250,000	1,389	1.C FE
03465W-AA-9	ANGEL OAK MTG TR		01/27/2023	ZERO STAGE CAPITAL		1,944,733	2,000,000	7,917	1.A FE
041242-AA-6	ARKO CORP		01/20/2023	ZERO STAGE CAPITAL		211,565	262,000	2,574	4.C FE
04685A-2V-2	ATHENE GLOBAL FUNDIN		02/14/2023	BARCLAYS		1,072,413	1,250,000	12,326	1.E FE
05178T-AB-7	AURORA MILITARY HSG		01/05/2023	ZERO STAGE CAPITAL		1,097,746	1,000,000	32,524	1.F FE
05377R-GC-2	AVIS BUDGET FDG LLC		03/23/2023	ZERO STAGE CAPITAL		505,498	500,000	510	3.C FE
05593A-AC-3	BMW VEH LEASE TR 202		02/07/2023	ZERO STAGE CAPITAL		164,996	165,000	0	1.A FE
058498-AY-2	BALL CORP		03/20/2023	ZERO STAGE CAPITAL		175,440	172,000	2,661	3.A FE
06051G-HQ-5	BANK AMER CORP		01/30/2023	GOLDMAN SACHS		1,884,660	2,000,000	38,415	1.F FE
06051G-KC-2	BK OF AMERICA CORP		03/14/2023	ZERO STAGE CAPITAL		158,061	210,000	2,534	2.A FE
06406R-BN-6	BANK NEW YORK MELLON		01/24/2023	ZERO STAGE CAPITAL		1,065,000	1,065,000	0	1.E FE
06541T-BF-5	BANK 2020-BNK29		03/23/2023	ZERO STAGE CAPITAL		321,047	400,000	577	1.A FE
07335Y-AC-0	BDS LTD 2021-FL10		02/02/2023	ZERO STAGE CAPITAL		487,750	500,000	1,530	1.A FE
080807-AA-8	BELROSE FDG TR		02/03/2023	ZERO STAGE CAPITAL		200,050	250,000	2,783	2.A FE
093645-AJ-8	BLOCK COMMUNICATIONS		03/24/2023	ZERO STAGE CAPITAL		1,284,975	1,470,000	14,800	4.A FE
097023-DC-6	BOEING CO		01/04/2023	ZERO STAGE CAPITAL		1,056,565	1,190,000	18,573	2.C FE
09951L-AA-1	BOOZ ALLEN HAMILTON		01/19/2023	ZERO STAGE CAPITAL		114,688	125,000	1,911	3.C FE
103557-AC-8	BOYNE USA INC		01/11/2023	ZERO STAGE CAPITAL		155,975	170,000	1,301	4.B FE
10373Q-BU-3	BP CAP MKTS AMER INC		02/09/2023	ZERO STAGE CAPITAL		795,000	795,000	0	1.G FE
10568M-AA-2	BRAVO RES FDG TR		01/20/2023	ZERO STAGE CAPITAL		1,499,999	1,500,000	5,997	1.A FE
105933-AC-9	BRAVO RESIDENTIAL FD		02/22/2023	ZERO STAGE CAPITAL		232,617	250,000	1,000	1.F FE
109696-AA-2	BRINKS CO		12/29/2022	ZERO STAGE CAPITAL		117,415	128,000	1,283	3.C FE
1248EP-BR-3	CCO HLDGS LLC/CAP CORP CORPORATE		03/20/2023	ZERO STAGE CAPITAL		214,916	223,000	4,804	3.B FE
1248EP-CE-1	CCO HLDGS LLC / CCO		01/20/2023	ZERO STAGE CAPITAL		163,681	191,000	3,796	3.B FE
1248EP-CN-1	CCO HLDGS LLC / CCO		01/20/2023	ZERO STAGE CAPITAL		297,140	358,000	3,714	3.B FE

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1248EP-CT-8	CCO HLDGS LLC / CCO		01/30/2023	ZERO STAGE CAPITAL		1,025,000	1,025,000	0	4.A FE
12505B-AE-0	CB RICHARD ELLIS SVC		01/24/2023	ZERO STAGE CAPITAL		827,500	1,000,000	7,986	2.A FE
12565K-AA-5	CLI FDG 2021-1 LLC		01/31/2023	ZERO STAGE CAPITAL		175,728	200,994	128	1.F FE
126650-DG-2	CVS HEALTH CORP		02/27/2023	ZERO STAGE CAPITAL		375,466	425,000	614	2.B FE
126650-DS-6	CVS HEALTH CORP		02/13/2023	ZERO STAGE CAPITAL		2,043,030	2,050,000	0	2.B FE
126650-DT-4	CVS HEALTH CORP		02/13/2023	ZERO STAGE CAPITAL		1,365,829	1,375,000	0	2.B FE
12769G-AB-6	CAESARS ENTERTAINMEN		01/23/2023	ZERO STAGE CAPITAL		1,290,000	1,290,000	0	5.A FE
13123X-BF-8	CALLON PETE CO DEL		12/28/2022	ZERO STAGE CAPITAL		50,738	55,000	172	4.B FE
134429-BJ-7	CAMPBELL SOUP CO		01/30/2023	BARCLAYS		1,718,540	2,000,000	12,799	2.B FE
15138A-AC-4	CENTENNIAL RESOURCE		01/11/2023	ZERO STAGE CAPITAL		441,180	456,000	8,883	4.B FE
15189X-BB-3	CENTERPOINT ENERGY H		03/20/2023	ZERO STAGE CAPITAL		44,890	45,000	0	1.F FE
156700-BC-9	CENTURYLINK INC SR		03/20/2023	ZERO STAGE CAPITAL		284,900	440,000	1,809	4.C FE
16115Q-AF-7	CHART INDS INC		03/13/2023	ZERO STAGE CAPITAL		334,581	335,000	5,793	4.A FE
184496-AQ-0	CLEAN HARBORS INC		01/17/2023	ZERO STAGE CAPITAL		60,000	60,000	0	3.C FE
18453H-AA-4	CLEAR CHANNEL OUTDOO		03/01/2023	ZERO STAGE CAPITAL		129,550	145,000	372	4.B FE
20451R-AB-8	COMPASS GROUP DIVERS		01/03/2023	ZERO STAGE CAPITAL		47,231	55,000	642	4.A FE
20848V-AB-1	CONSENSUS CLOUD SOLU		02/28/2023	ZERO STAGE CAPITAL		892,500	1,020,000	25,231	4.B FE
210385-AB-6	CONSTELLATION ENERGY		02/21/2023	ZERO STAGE CAPITAL		739,896	740,000	0	2.B FE
219350-AX-3	CORNING INC		01/05/2023	ZERO STAGE CAPITAL		925,570	1,000,000	14,883	2.A FE
226373-AT-5	CRESTWOOD MIDSTREAM		02/22/2023	ZERO STAGE CAPITAL		1,437,606	1,460,000	5,749	3.C FE
22788C-AA-3	CROWDSTRIKE HLDGS IN		02/09/2023	ZERO STAGE CAPITAL		403,883	471,000	6,987	3.C FE
228180-AB-1	CROWN AMERS LLC		01/17/2023	CORPORATE REORG		192,340	200,000	3,092	3.B FE
228187-AB-6	CROWN AMERS LLC / CR		03/24/2023	ZERO STAGE CAPITAL		294,884	305,000	2,294	3.C FE
23166M-AA-1	CUSHMAN & WAKEFIELD		01/19/2023	ZERO STAGE CAPITAL		299,115	306,000	3,902	3.C FE
233046-AQ-4	DB MASTER FINANCE LL		01/30/2023	ZERO STAGE CAPITAL		211,864	247,500	1,217	2.B FE
233046-AS-0	DB MASTER FINANCE LL		02/08/2023	ZERO STAGE CAPITAL		404,353	495,000	3,070	2.B FE
233258-AC-6	DLLAD 2023-1 LLC		01/25/2023	ZERO STAGE CAPITAL		1,034,750	1,035,000	0	1.A FE
25470M-AG-4	DISH NETWORK CORPORA		01/17/2023	ZERO STAGE CAPITAL		209,100	205,000	4,751	4.A FE
25470X-AY-1	DISH DBS CORP		01/17/2023	ZERO STAGE CAPITAL		603,000	720,000	2,790	4.C FE
25755T-AL-4	DOMINOS PIZZA MSTER		12/28/2022	ZERO STAGE CAPITAL		229,537	265,493	1,758	2.A FE
26442E-AJ-9	DUKE ENERGY OHIO INC		03/20/2023	ZERO STAGE CAPITAL		259,854	260,000	0	1.F FE
28622H-AA-9	ELEVANCE HEALTH INC		01/30/2023	ZERO STAGE CAPITAL		384,596	385,000	0	2.B FE
29336U-AD-9	ENLINK MIDSTREAM PAR		03/20/2023	ZERO STAGE CAPITAL		164,475	215,000	5,157	3.A FE
29375C-AB-5	ENTERPRISE FLEET FNG		02/22/2023	ZERO STAGE CAPITAL		1,799,702	1,800,000	0	1.A FE
30319Y-AG-3	FS RIALTO ISSUER LTD		01/05/2023	ZERO STAGE CAPITAL		92,610	100,000	425	1.G FE
30329X-AA-6	FS RIALTO ISSUER LLC		01/05/2023	ZERO STAGE CAPITAL		250,170	250,000	1,560	1.A FE
3137H8-AD-3	FHLMC REMIC SERIES		02/03/2023	ZERO STAGE CAPITAL		514,388	516,912	503	1.F FE
3137H9-RC-5	FHLMC REMIC SERIES		02/06/2023	ZERO STAGE CAPITAL		492,344	500,000	1,875	1.F FE
3137H9-RZ-4	FHLMC REMIC SERIES		02/06/2023	ZERO STAGE CAPITAL		1,742,344	1,750,000	7,875	1.F FE
31620R-AJ-4	FIDELITY NATL FINL I		01/24/2023	ZERO STAGE CAPITAL		878,600	1,000,000	3,872	2.B FE
33767J-AJ-1	FIRSTKEY HOMES 2020-		02/13/2023	ZERO STAGE CAPITAL		228,284	250,000	259	2.C FE
33767W-AC-7	FIRSTKEY HOMES TR		01/31/2023	ZERO STAGE CAPITAL		310,711	350,000	328	1.C FE
33853H-AB-7	FLAGSTAR MORTGAGE TRUST		12/27/2022	ZERO STAGE CAPITAL		1,132,198	1,328,091	3,099	1.A FE
34354P-AF-2	FLOWSERVE CORP		12/22/2022	ZERO STAGE CAPITAL		211,149	250,000	2,163	2.C FE
34535Q-AA-3	FORD CR AUTO OWNER T		02/09/2023	ZERO STAGE CAPITAL		799,975	800,000	0	1.A FE
345397-B3-6	FORD MOTOR CREDIT CO		01/24/2023	ZERO STAGE CAPITAL		709,644	820,000	6,510	3.A FE
345397-C4-3	FORD MOTOR CREDIT CO		01/03/2023	ZERO STAGE CAPITAL		289,632	290,000	0	3.B FE
346845-AG-5	FORT BENNING FAMILY		02/08/2023	ZERO STAGE CAPITAL		427,994	463,573	1,961	2.C FE

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346845-AK-6	FORT BENNING FAMILY		02/08/2023	ZERO STAGE CAPITAL		454,872	463,573	1,961	1.F FE
35908M-AB-6	FRONTIER COMMUNICATI		02/08/2023	ZERO STAGE CAPITAL		1,130,250	1,370,000	5,708	5.A FE
35908M-AE-0	FRONTIER COMMUNICATI		03/01/2023	ZERO STAGE CAPITAL		530,000	530,000	0	4.B FE
36168Y-AA-5	GCAT TR 2022-INV1		12/27/2022	ZERO STAGE CAPITAL		659,924	782,712	1,826	1.A FE
36169D-AA-0	GCAT TRUST 2023-NQM2		01/30/2023	ZERO STAGE CAPITAL		1,249,994	1,250,000	7,702	1.A FE
362541-AD-6	GM FIN ATMBL LEASE T		02/08/2023	ZERO STAGE CAPITAL		884,854	885,000	0	1.A FE
37185L-AN-2	GENESIS ENERGY LP		01/18/2023	ZERO STAGE CAPITAL		195,000	195,000	0	4.B FE
38141G-YN-8	GOLDMAN SACHS GROUP		02/14/2023	ZERO STAGE CAPITAL		685,910	840,000	7,111	1.F FE
38141G-ZU-1	GOLDMAN SACHS GROUP		03/22/2023	ZERO STAGE CAPITAL		1,073,094	1,100,000	4,245	2.A FE
39541E-AA-1	GREENSAIF PIPELINES		02/09/2023	ZERO STAGE CAPITAL		250,000	250,000	0	1.F FE
404030-AJ-7	H & E EQUIPMENT SERV		03/22/2023	ZERO STAGE CAPITAL		389,675	455,000	4,807	4.B FE
410345-AQ-5	HANESBRANDS INC		02/22/2023	ZERO STAGE CAPITAL		1,149,106	1,145,000	913	4.A FE
418751-AD-5	HAT HLDGS I LLC / HA		02/24/2023	ZERO STAGE CAPITAL		503,200	660,000	3,444	3.A FE
42704M-AA-0	HERBALIFE NUTRITION		01/20/2023	ZERO STAGE CAPITAL		169,915	180,000	5,631	4.A FE
42806M-BS-7	HERTZ VEH FING III L		02/22/2023	ZERO STAGE CAPITAL		699,849	700,000	0	1.A FE
42824C-BM-0	HEWLETT PACKARD ENTE		03/07/2023	ZERO STAGE CAPITAL		974,971	975,000	0	2.B FE
44148J-AA-7	HOTWIRE FUNDING LLC		01/24/2023	ZERO STAGE CAPITAL		221,484	250,000	96	1.F FE
44933V-AD-3	HYUNDAI AUTO LEASE T		01/24/2023	ZERO STAGE CAPITAL		804,888	805,000	0	1.A FE
45174H-BG-1	IHEARTCOMMUNICATIONS		03/24/2023	ZERO STAGE CAPITAL		217,200	280,000	2,473	4.A FE
45258L-AA-5	IMOLA MERGER CORPORA		01/26/2023	ZERO STAGE CAPITAL		605,020	676,000	6,290	3.C FE
458140-CF-5	INTEL CORP		02/07/2023	ZERO STAGE CAPITAL		374,891	375,000	0	1.F FE
458140-CH-1	INTEL CORP		02/07/2023	ZERO STAGE CAPITAL		499,700	500,000	0	1.F FE
46590X-AF-3	JBS USA LUX S A / JB		12/22/2022	ZERO STAGE CAPITAL		209,887	250,000	3,083	2.C FE
46619R-AA-4	JGWPT XXXV LLC		02/16/2023	ZERO STAGE CAPITAL		148,456	164,573	106	1.A FE
46647P-CK-0	JPMORGAN CHASE & CO		01/30/2023	GOLDMAN SACHS		1,410,300	1,500,000	1,534	1.G FE
46849L-UX-7	JACKSON NATL LIFE GL		01/04/2023	ZERO STAGE CAPITAL		643,613	645,000	0	1.F FE
47077W-AA-6	JANE STR GROUP LLC /		12/28/2022	ZERO STAGE CAPITAL		91,220	104,000	585	3.C FE
47232M-AF-9	JEFFERIES FINANCE LL		01/20/2023	ZERO STAGE CAPITAL		172,300	200,000	4,417	3.C FE
489399-AL-9	KENNEDY WILSON INC		03/14/2023	ZERO STAGE CAPITAL		92,863	115,000	228	4.A FE
49327M-3G-7	KEYBANK NATIONAL ASS		01/23/2023	ZERO STAGE CAPITAL		249,793	250,000	0	1.G FE
49327M-3H-5	KEYBANK NATIONAL ASS		01/23/2023	ZERO STAGE CAPITAL		248,795	250,000	0	1.G FE
49456B-AX-9	KINDER MORGAN INC DE		01/26/2023	ZERO STAGE CAPITAL		996,830	1,000,000	0	2.B FE
50190F-AC-5	LCCM TRUST 2021-FL3		03/01/2023	ZERO STAGE CAPITAL		243,125	250,000	710	1.A FE
52532X-AJ-4	LEIDOS INC		02/16/2023	ZERO STAGE CAPITAL		496,485	500,000	0	2.C FE
527298-BT-9	LEVEL 3 FING INC		03/24/2023	ZERO STAGE CAPITAL		135,438	275,000	2,091	3.B FE
534187-BJ-7	LINCOLN NATL CORP IN		01/23/2023	ZERO STAGE CAPITAL		215,355	250,000	212	2.A FE
53946M-AG-2	LOANCORE 2018-CRE1 ISSUER, LTD.		03/23/2023	ZERO STAGE CAPITAL		97,000	100,000	241	1.F FE
548661-EL-7	LOWES COS INC		01/30/2023	GOLDMAN SACHS		1,665,213	1,650,000	32,771	2.A FE
55279H-AV-2	MANUF & TRADERS TRUST CO CORPORATE		01/24/2023	ZERO STAGE CAPITAL		983,286	985,000	0	1.G FE
55336V-BV-1	MPLX LP		02/02/2023	ZERO STAGE CAPITAL		247,925	250,000	0	2.B FE
55354G-AK-6	MSCI INC		12/28/2022	ZERO STAGE CAPITAL		100,027	118,000	1,414	3.A FE
57763R-AB-3	MAUSER PACKAGING SOL		01/30/2023	ZERO STAGE CAPITAL		1,395,000	1,395,000	0	4.B FE
58502B-AE-6	MEDNAX INC		01/06/2023	ZERO STAGE CAPITAL		141,200	160,000	3,464	4.A FE
592179-KD-6	METROPOLITAN LIFE GL		01/03/2023	ZERO STAGE CAPITAL		1,170,000	1,170,000	0	1.D FE
59524E-AC-6	MID-ATLANTIC MILITAR		02/08/2023	ZERO STAGE CAPITAL		270,865	307,203	5,329	2.B FE
61747Y-EG-6	MORGAN STANLEY		01/30/2023	GOLDMAN SACHS		1,396,545	1,500,000	4,850	1.G FE
626738-AF-5	MURPHY OIL CORP		01/20/2023	ZERO STAGE CAPITAL		371,205	438,000	7,254	3.B FE
629377-CR-1	NRG ENERGY INC N		03/09/2023	ZERO STAGE CAPITAL		592,563	750,000	10,487	3.B FE

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629377-CT-7	NRG ENERGY INC		03/02/2023	ZERO STAGE CAPITAL		1,540,484	1,560,000	0	2.C FE
62957H-AJ-4	NABORS INDUSTRIES INC		02/13/2023	ZERO STAGE CAPITAL		104,427	105,000	1,936	4.C FE
63743H-FH-0	NATIONAL RURAL UTILS		02/02/2023	ZERO STAGE CAPITAL		569,595	570,000	0	1.G FE
63938C-AB-4	NAVIENT CORPORATION N		01/20/2023	ZERO STAGE CAPITAL		488,578	498,000	6,349	3.C FE
640695-AA-0	NEPTUNE BIDCO US INC		02/06/2023	ZERO STAGE CAPITAL		935,900	955,000	21,441	4.B FE
64952W-EY-5	NEW YORK LIFE GLOBAL		01/30/2023	JP MORGAN		1,521,450	1,500,000	4,446	1.B FE
65339K-BP-4	NEXTERA ENERGY CAP H		02/22/2023	ZERO STAGE CAPITAL		1,323,300	1,320,000	0	2.A FE
65339K-CM-0	NEXTERA ENERGY CAP H		02/06/2023	ZERO STAGE CAPITAL		598,758	600,000	0	2.A FE
65343H-AA-9	NEXSTAR ESCROW INC		01/10/2023	ZERO STAGE CAPITAL		294,500	310,000	8,573	4.B FE
65473P-AN-5	NISOURCE INC		03/21/2023	ZERO STAGE CAPITAL		104,820	105,000	0	2.B FE
654740-BS-7	NISSAN MTR ACCEP CO		03/20/2023	ZERO STAGE CAPITAL		291,835	333,000	241	3.A FE
655844-CQ-9	NORFOLK SOUTHN CORP		02/21/2023	GOLDMAN SACHS		2,925,780	3,000,000	2,596	2.A FE
67059T-AG-0	NUSTAR LOGISTICS L P		03/24/2023	ZERO STAGE CAPITAL		231,525	240,000	6,668	3.C FE
670843-AA-9	ONSLOW BAY FINANCIAL LLC		02/21/2023	ZERO STAGE CAPITAL		997,973	1,000,000	4,564	1.A FE
670855-AB-1	OBX TRUST 2023-NQM1		01/06/2023	ZERO STAGE CAPITAL		248,736	250,000	1,896	1.C FE
670855-AC-9	OBX TRUST 2023-NQM1		01/06/2023	ZERO STAGE CAPITAL		740,773	750,000	5,688	1.G FE
67118L-AA-9	OBX TR 2022-NQM9		01/20/2023	ZERO STAGE CAPITAL		250,645	247,170	1,019	1.A FE
674599-DF-9	OCCIDENTAL PETE CORP		03/17/2023	ZERO STAGE CAPITAL		2,770,088	2,755,000	79,228	3.A FE
677071-AG-7	OHANA MILITARY CMNTY		02/08/2023	ZERO STAGE CAPITAL		526,495	500,000	10,356	1.F FE
68233J-BU-7	ONCOR ELEC DELIVERY		01/30/2023	BARCLAYS		1,337,235	1,500,000	8,708	1.F FE
682685-AA-0	ONEMAIN DIRECT AUTO		02/15/2023	ZERO STAGE CAPITAL		1,998,042	2,000,000	0	1.A FE
68389X-CN-3	ORACLE CORP		02/02/2023	ZERO STAGE CAPITAL		613,044	615,000	0	2.B FE
69007T-AE-4	OUTFRONT MEDIA CAP /		01/10/2023	ZERO STAGE CAPITAL		295,838	345,000	7,209	4.B FE
69122D-AA-7	OWL ROCK CLO LTD		02/07/2023	ZERO STAGE CAPITAL		495,750	500,000	6,610	1.A FE
693475-BF-1	PNC FINL SVCS GROUP		03/14/2023	ZERO STAGE CAPITAL		238,005	258,000	44	2.C FE
693475-BL-8	PNC FINL SVCS GROUP		01/19/2023	ZERO STAGE CAPITAL		540,000	540,000	0	1.G FE
69702Y-AE-1	PALMER SQUARE LOAN FUNDING LTD		01/30/2023	ZERO STAGE CAPITAL		1,000,000	1,000,000	0	1.F FE
709599-BS-2	PENSKE TRUCK LEASING		01/05/2023	ZERO STAGE CAPITAL		997,920	1,000,000	0	2.B FE
718172-DA-4	PHILIP MORRIS INTL I		02/13/2023	ZERO STAGE CAPITAL		1,056,246	1,065,000	0	1.G FE
74052H-AA-2	PREMIER ENTMT SUB LL		01/20/2023	ZERO STAGE CAPITAL		234,088	307,000	6,860	4.C FE
747262-AS-2	QVC INC		02/14/2023	ZERO STAGE CAPITAL		294,919	315,000	5,729	4.A FE
75079M-AA-7	RAILWORKS HLDGS LP /		01/10/2023	ZERO STAGE CAPITAL		1,081,513	1,160,000	15,153	4.B FE
753272-AA-1	RAND PARENT LLC		02/16/2023	ZERO STAGE CAPITAL		1,222,713	1,225,000	94	3.B FE
756109-BQ-6	REALTY INCOME CORP		01/09/2023	ZERO STAGE CAPITAL		219,160	220,000	0	1.G FE
758750-AC-7	REGAL REXNORD CORPOR		01/09/2023	ZERO STAGE CAPITAL		414,415	415,000	0	3.A FE
75951A-CY-2	RELIANCE STD LIFE GL		01/26/2023	ZERO STAGE CAPITAL		2,000,000	2,000,000	0	1.E FE
76243N-AA-4	RL ISSUER 2022-FL8		01/26/2023	ZERO STAGE CAPITAL		1,485,000	1,500,000	3,927	1.A FE
77313L-AA-1	ROCKET MTG LLC / ROC		12/28/2022	ZERO STAGE CAPITAL		193,379	224,000	1,342	3.B FE
780153-BT-8	ROYAL CARIBBEAN GROU		02/08/2023	ZERO STAGE CAPITAL		1,420,000	1,420,000	0	4.A FE
78355H-KV-0	RYDER SYS INC		02/21/2023	ZERO STAGE CAPITAL		997,950	1,000,000	0	2.B FE
78409V-BH-6	S&P GLOBAL INC		03/01/2023	CORPORATE REORG		1,375,000	1,375,000	0	1.G FE
78487J-AB-2	SVC ABS LLC 2023-1		02/03/2023	ZERO STAGE CAPITAL		468,573	500,000	0	1.C FE
78646U-AB-5	SAFEHOLD OPER PARTNE		01/23/2023	ZERO STAGE CAPITAL		395,015	500,000	396	2.A FE
79588T-AD-2	SAMMONS FINANCIAL GR		03/02/2023	ZERO STAGE CAPITAL		154,386	200,000	2,661	2.A FE
812127-AA-6	SEALED AIR CORP / SE		01/17/2023	ZERO STAGE CAPITAL		40,000	40,000	0	3.B FE
81761L-AA-0	SERVICE PPTYS TR		01/20/2023	ZERO STAGE CAPITAL		417,488	423,000	11,368	3.C FE
82453A-AA-5	SHIFT4 PMTS LLC / SH N		12/28/2022	ZERO STAGE CAPITAL		289,849	306,000	2,319	4.B FE
82967N-BM-9	SIRIUS XM RADIO INC		03/09/2023	ZERO STAGE CAPITAL		79,931	105,000	136	3.C FE

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830867-AB-3	SKYMILES IP LTD & DE N		03/08/2023	ZERO STAGE CAPITAL		874,952	921,002	6,076	2.B FE
83407E-AA-2	SOFI CONSUMER LN TR		02/15/2023	ZERO STAGE CAPITAL		299,995	300,000	0	1.A FE
83419M-AA-0	SOLARIS MIDSTREAM HOLDING		01/20/2023	ZERO STAGE CAPITAL		466,000	466,000	11,153	4.C FE
845467-AS-8	SOUTHWESTERN ENERGY		01/20/2023	ZERO STAGE CAPITAL		350,416	370,000	7,126	3.B FE
85172F-AN-9	SPRINGLEAF FINANCE CORP		12/28/2022	ZERO STAGE CAPITAL		272,543	283,000	5,881	3.C FE
854502-AT-8	STANLEY BLACK & DECK		03/01/2023	ZERO STAGE CAPITAL		998,930	1,000,000	0	2.B FE
866677-AJ-6	SUN CMNTYS OPER LTD		01/09/2023	ZERO STAGE CAPITAL		224,390	225,000	0	2.C FE
872480-AE-8	TIF FUNDING II LLC		02/21/2023	ZERO STAGE CAPITAL		105,530	125,719	17	1.F FE
87264A-BW-4	T MOBILE USA INC		01/30/2023	CITIGROUP		2,235,925	2,500,000	25,764	2.C FE
87612G-AC-5	TARGA RES CORP		01/03/2023	ZERO STAGE CAPITAL		998,580	1,000,000	0	2.C FE
87927V-AF-5	TELECOM ITALIA CAP		02/13/2023	ZERO STAGE CAPITAL		931,875	1,065,000	16,973	3.A FE
87927V-AM-0	TELECOM ITALIA CAPITAL		02/15/2023	ZERO STAGE CAPITAL		266,175	315,000	7,193	3.B FE
88315L-AS-7	TEXTAINER MARINE		01/25/2023	ZERO STAGE CAPITAL		149,625	177,333	67	1.F FE
892231-AB-7	TOWNSQUARE MEDIA INC		01/11/2023	ZERO STAGE CAPITAL		298,656	320,000	9,900	4.B FE
893830-BX-6	TRANSOCEAN INC		01/17/2023	ZERO STAGE CAPITAL		40,000	40,000	0	4.C FE
89386M-AA-6	TRANSOCEAN TITAN FIN		01/09/2023	ZERO STAGE CAPITAL		55,000	55,000	0	4.C FE
896239-AE-0	TRIMBLE INC		02/23/2023	ZERO STAGE CAPITAL		499,215	500,000	0	2.C FE
896818-AU-5	TRIUMPH GROUP INC NE		03/07/2023	ZERO STAGE CAPITAL		627,308	627,000	0	5.A FE
91159H-JK-7	US BANCORP		01/26/2023	ZERO STAGE CAPITAL		2,065,000	2,065,000	0	1.F FE
91324P-EU-2	UNITEDHEALTH GROUP I		03/23/2023	ZERO STAGE CAPITAL		1,437,293	1,440,000	0	1.G FE
91327T-AA-9	UNITI GROUP LP / UNI		02/02/2023	ZERO STAGE CAPITAL		285,000	285,000	0	5.A FE
91705J-AC-9	URBAN ONE INC		01/20/2023	ZERO STAGE CAPITAL		386,400	420,000	14,885	4.C FE
92243J-AA-0	VAULT DI ISSUER LLC		02/01/2023	ZERO STAGE CAPITAL		214,219	250,000	351	2.B FE
92328M-AE-3	VENTURE GLOBAL CALCA		01/10/2023	ZERO STAGE CAPITAL		360,000	360,000	0	3.B FE
92539D-AA-6	VERUS SEC TR 2023-2		03/14/2023	ZERO STAGE CAPITAL		999,992	1,000,000	3,613	1.A FE
92539D-AC-2	VERUS SEC TR 2023-2		03/14/2023	ZERO STAGE CAPITAL		749,989	750,000	2,998	1.F FE
92556H-AB-3	PARAMOUNT GLOBAL		12/23/2022	ZERO STAGE CAPITAL		444,970	500,000	11,344	2.B FE
92840J-AD-1	VISTAJET MALTA FIN P		03/01/2023	ZERO STAGE CAPITAL		593,082	617,000	14,555	5.A FE
92933B-AT-1	WMG ACQUISITION CORP		01/11/2023	ZERO STAGE CAPITAL		197,423	220,000	954	3.C FE
92943G-AE-1	W. R. GRACE HOLDINGS		02/07/2023	ZERO STAGE CAPITAL		330,000	330,000	0	4.B FE
931142-ER-0	WALMART INC		01/30/2023	GOLDMAN SACHS		1,788,580	2,000,000	7,817	1.C FE
963320-BA-3	WHIRLPOOL CORP		02/14/2023	ZERO STAGE CAPITAL		999,140	1,000,000	0	2.B FE
969457-CH-1	WILLIAMS COS INC		02/27/2023	ZERO STAGE CAPITAL		169,842	170,000	0	2.B FE
98310W-AN-8	TRAVEL PLUS LEISURE		12/28/2022	ZERO STAGE CAPITAL		192,000	200,000	2,967	3.C FE
98310W-AS-7	WYNDHAM DESTINATIONS		01/20/2023	ZERO STAGE CAPITAL		230,817	232,000	7,429	3.C FE
983133-AC-3	WYNN RESORTS FIN LLC		02/09/2023	ZERO STAGE CAPITAL		610,000	610,000	0	4.B FE
98955R-AF-6	OWL ROCK CLO LTD		03/21/2023	ZERO STAGE CAPITAL		485,000	500,000	6,398	1.A FE
BGH888-4S-8	EVERCORE INC		02/22/2023	J P MORGAN		278,509	278,509	0	2.A FE
BGH896-48-5	PRIME PROPERTY FUND LLC		03/15/2023	JP MORGAN		1,000,000	1,000,000	0	1.F Z
BGH8A1-H3-1	CHESTERFIELD FINANCIAL HOLDING		03/23/2023	JP MORGAN		500,000	500,000	0	1.F FE
060505-FU-3	BANK AMERICA		03/02/2023	RBC DEXIA		1,985,894	2,240,000	24,394	1.F FE
06417X-AN-1	BANK NOVA SCOTIA B C	A	01/24/2023	ZERO STAGE CAPITAL		2,612,699	2,615,000	0	1.G FE
097751-BZ-3	BOMBARDIER INC	A	01/17/2023	ZERO STAGE CAPITAL		500,000	500,000	0	4.C FE
14739L-AB-8	CASCADES INC	A	01/24/2023	ZERO STAGE CAPITAL		376,000	400,000	657	3.C FE
29250N-BR-5	ENBRIDGE INC MTN CDS	A	03/06/2023	MORGAN STANLEY		998,720	1,000,000	0	2.A FE
36485M-AM-1	GARDA WORLD SECURITY	A	01/23/2023	ZERO STAGE CAPITAL		60,000	60,000	0	4.C FE
380355-AD-9	GOEASY LTD	A	01/27/2023	ZERO STAGE CAPITAL		608,013	635,000	5,689	3.C FE
38141G-XT-6	GOLDMAN SACHS GROUP		03/02/2023	RBC DEXIA		5,222,921	6,075,000	2,010	1.F FE
576339-DF-9	MASTER CR CARD TR II	A	01/20/2023	ZERO STAGE CAPITAL		1,294,804	1,295,000	0	1.A FE

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

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68245X-AH-2	1011778 B.C. UNLIMIT	A	03/24/2023	ZERO STAGE CAPITAL		295,815	322,000	323	3.B FE
683715-AC-0	OPEN TEXT CORP	A	03/20/2023	ZERO STAGE CAPITAL		65,625	75,000	299	3.B FE
775109-BV-2	ROGERS COMMUNICATION		02/27/2023	RBC DEXIA		4,842,995	5,290,000	84,386	2.A FE
780086-WG-5	ROYAL BANK CDA		02/02/2023	RBC DEXIA		4,895,486	4,850,000	5,723	1.F FE
82028K-BB-6	SHAW COMMUNICATIONS		02/27/2023	RBC DEXIA		4,464,760	5,290,000	34,465	2.C FE
892329-BS-1	TOYOTA CR CDA INC		01/17/2023	RBC DEXIA		1,499,835	1,500,000	0	1.E FE
89352H-BE-8	TRANSCANADA PIPELINE	A	03/07/2023	ZERO STAGE CAPITAL		510,000	510,000	0	2.A FE
018820-AA-8	ALLIANZ SE	D	01/30/2023	ZERO STAGE CAPITAL		175,750	200,000	5,250	2.A FE
05583J-AN-2	BPCE S A	D	01/10/2023	ZERO STAGE CAPITAL		1,040,000	1,040,000	0	2.A FE
09659W-2L-7	BNP PARIBAS	D	03/21/2023	ZERO STAGE CAPITAL		1,733,999	1,890,000	12,116	2.A FE
143658-BL-5	CARNIVAL CORP MTN BE	D	01/24/2023	ZERO STAGE CAPITAL		1,687,613	1,890,000	58,045	4.B FE
143658-BS-0	CARNIVAL CORP	D	03/16/2023	ZERO STAGE CAPITAL		760,413	815,000	25,037	4.B FE
22550L-2L-4	CREDIT SUISSE NY	D	01/04/2023	ZERO STAGE CAPITAL		284,430	285,000	0	1.G FE
23636A-BF-7	DANSKE BK A/S	D	01/04/2023	ZERO STAGE CAPITAL		285,000	285,000	0	2.B FE
251526-CS-6	DEUTSCHE BK AG N Y	D	03/01/2023	ZERO STAGE CAPITAL		302,217	300,000	2,520	2.C FE
28228P-AB-7	EG GLOBAL FIN PLC	D	01/20/2023	ZERO STAGE CAPITAL		313,186	325,000	6,446	4.C FE
29359U-AB-5	ENSTAR GROUP LTD	D	01/30/2023	ZERO STAGE CAPITAL		235,288	250,000	2,063	2.B FE
460599-AE-3	INTERNATIONAL GAME T	D	01/20/2023	ZERO STAGE CAPITAL		192,000	200,000	263	3.B FE
460599-AF-0	INTL GAME TECH PLC	D	03/20/2023	ZERO STAGE CAPITAL		294,611	313,000	5,631	3.C FE
556079-AF-8	MACQUARIE GROUP LIMI	D	01/10/2023	ZERO STAGE CAPITAL		1,000,000	1,000,000	0	2.C FE
606822-CT-9	MITSUBISHI UFJ FINAN	D	02/15/2023	ZERO STAGE CAPITAL		1,000,000	1,000,000	0	1.G FE
639057-AH-1	NATWEST GROUP PLC	D	02/27/2023	ZERO STAGE CAPITAL		250,000	250,000	0	2.B FE
639057-AJ-7	NATWEST GROUP PLC	D	02/27/2023	ZERO STAGE CAPITAL		230,000	230,000	0	2.B FE
654744-AB-7	NISSAN MOTOR CO LTD	D	03/07/2023	ZERO STAGE CAPITAL		486,098	525,000	8,834	3.A FE
71429M-AB-1	PERRIGO FINANCE UNLI	D	01/20/2023	ZERO STAGE CAPITAL		298,263	312,000	4,891	3.C FE
83368R-BS-0	SOCIETE GENERALE	D	01/03/2023	ZERO STAGE CAPITAL		1,000,000	1,000,000	0	2.B FE
853254-CQ-1	STANDARD CHARTERED P	D	01/04/2023	ZERO STAGE CAPITAL		1,000,000	1,000,000	0	3.C FE
86562M-CT-5	SUMITOMO MITSUI FIN	D	01/03/2023	ZERO STAGE CAPITAL		970,000	970,000	0	1.G FE
86562M-CW-8	SUMITOMO MITSUI FIN	D	02/28/2023	ZERO STAGE CAPITAL		1,005,150	1,000,000	8,565	1.G FE
902613-AV-0	UBS GROUP AG	D	01/03/2023	ZERO STAGE CAPITAL		750,000	750,000	0	1.G FE
92858R-AA-8	VMED O2 UK FING I PL	D	01/20/2023	ZERO STAGE CAPITAL		299,200	352,000	374	3.C FE
BY3546-36-7	ANGLIAN WATER SERV FIN		03/02/2023	RBC DEXIA		2,873,340	3,000,000	2,975	1.G FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						192,086,823	202,156,357	1,187,884	XXX
258620-10-3	DOUBLELINE TTL RTRN BND-I		02/28/2023	ZERO STAGE CAPITAL	0.000	2,151,544	0	0	2.C FE
72201F-49-0	PIMCO FDS		02/28/2023	ZERO STAGE CAPITAL	0.000	4,958,202	0	0	2.C FE
77958B-20-4	ROWE T PRICE INSTL		02/28/2023	ZERO STAGE CAPITAL	0.000	2,522,473	0	0	4.B FE
1619999999. Subtotal - Bonds - SVO Identified Funds						9,632,219	0	0	XXX
BL2387-53-0	BWAY		01/30/2023	OAKTREE		329,975	335,000	0	4.B FE
BL2636-58-9	TRANSDIGM INC CORPORATE		03/01/2023	GOLDMAN SACHS		197,740	199,486	0	3.C FE
BL2969-54-3	MOMENTIVE PERFORMANCE		03/23/2023	GOLDMAN SACHS		254,400	265,000	0	3.C FE
BL3112-35-8	CLEAR CHANNEL OUTDOOR HOLDINGS		03/01/2023	OAKTREE		1,007,234	1,070,000	0	4.B FE
BL3453-62-0	TRAVELPORT LLC		12/30/2022	GOLDMAN SACHS		7,514	7,514	0	4.C FE
BL3559-85-5	UBER TECHNOLOGIES IN CORPORATE		02/28/2023	GOLDMAN SACHS		498,750	500,000	0	3.B FE
BL3720-59-8	AOC (LSF11 A5 HOLDCO LLC)		01/27/2023	OAKTREE		1,287,263	1,320,000	0	4.B FE
BL3916-60-0	CITRIX (TIBCO SOFTWARE INC)		01/27/2023	OAKTREE		197,800	215,000	0	4.B FE
BL4116-51-5	BISON MIDSTREAM		02/01/2023	OAKTREE		628,650	635,000	0	4.A FE
BL4201-69-7	SOTERA HEALTH HOLDINGS LLC CORPORATE		02/16/2023	OAKTREE		698,400	720,000	0	3.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						5,107,726	5,267,000	0	XXX
2509999997. Total - Bonds - Part 3						1,734,648,347	1,766,210,737	10,144,487	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,734,648,347	1,766,210,737	10,144,487	XXX
000000-00-0	HENKEL AG&CO. KGAA	B	03/17/2023	ZERO STAGE CAPITAL	22,870.000	1,591,719	0.00	0	1.A FE

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

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000000-00-0	VOLKSWAGEN AG	B	03/01/2023	ZERO STAGE CAPITAL	2,336.000	317,773	0.00	0	1.A FE
000000-00-0	PORSCHE AUTOMOBIL HL	B	03/01/2023	ZERO STAGE CAPITAL	67,775.000	3,891,332	0.00	0	1.A FE
000000-00-0	BANCOLOMBIA SA	B	03/02/2023	ZERO STAGE CAPITAL	86,189.000	562,283	0.00	0	1.A FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						6,363,107	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						6,363,107	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						6,363,107	XXX	0	XXX
00090Q-10-3	ADT INC		03/10/2023	ZERO STAGE CAPITAL	16,050.000	122,944		0	
00130H-10-5	AES CORP		01/10/2023	ZERO STAGE CAPITAL	14,863.000	402,392		0	
00206R-10-2	AT&T INC		01/10/2023	ZERO STAGE CAPITAL	2,101.000	40,708		0	
002824-10-0	ABBOTT LABS		03/24/2023	ZERO STAGE CAPITAL	16,264.000	1,666,767		0	
00724F-10-1	ADOBE SYS INC		03/24/2023	ZERO STAGE CAPITAL	860.000	319,794		0	
007903-10-7	ADVANCED MICRO DEVICES IN		03/17/2023	ZERO STAGE CAPITAL	6,511.000	553,323		0	
00790R-10-4	ADVANCED DRAINAGE		03/10/2023	ZERO STAGE CAPITAL	3,881.000	345,252		0	
00846U-10-1	AGILENT TECHNOLOGIES INC		03/10/2023	ZERO STAGE CAPITAL	9,289.000	1,332,511		0	
011659-10-9	ALASKA AIR GROUP INC		02/17/2023	ZERO STAGE CAPITAL	6,300.000	315,258		0	
012653-10-1	ALBEMARLE CORP		01/10/2023	ZERO STAGE CAPITAL	1,364.000	304,322		0	
013872-10-6	ALCOA CORP		03/10/2023	ZERO STAGE CAPITAL	12,062.000	577,444		0	
016255-10-1	ALIGN TECHNOLOGY INC		03/24/2023	VARIOUS	19,475.000	4,460,866		0	
02079K-30-5	ALPHABET INC		03/09/2023	ZERO STAGE CAPITAL	40,646.000	3,761,842		0	
023135-10-6	AMAZON COM INC		03/09/2023	VARIOUS	116,948.000	10,489,743		0	
02376R-10-2	AMERICAN AIRLINES		03/24/2023	ZERO STAGE CAPITAL	11,180.000	151,554		0	
03027X-10-0	AMERICAN TOWER CORP		03/10/2023	ZERO STAGE CAPITAL	3,095.000	591,780		0	
030420-10-3	AMERICAN WTR WKS CO		03/24/2023	ZERO STAGE CAPITAL	575.000	79,952		0	
03073E-10-5	AMERISOURCEBERGEN CORP		02/17/2023	ZERO STAGE CAPITAL	813.000	132,218		0	
03076C-10-6	AMERIPRISE FINANCIAL		02/17/2023	ZERO STAGE CAPITAL	2,339.000	820,637		0	
031100-10-0	AMETEK INC		03/09/2023	COWEN	35,700.000	4,977,580		0	
031162-10-0	AMGEN INC		03/10/2023	ZERO STAGE CAPITAL	7,143.000	1,738,038		0	
032095-10-1	AMPHENOL CORPORATION		02/17/2023	ZERO STAGE CAPITAL	6,914.000	560,492		0	
032654-10-5	ANALOG DEVICES		02/17/2023	ZERO STAGE CAPITAL	6,002.000	1,047,983		0	
03743Q-10-8	APA CORPORATION		03/24/2023	ZERO STAGE CAPITAL	4,447.000	149,986		0	
037833-10-0	APPLE COMPUTER		03/24/2023	ZERO STAGE CAPITAL	34,711.000	5,233,349		0	
039483-10-2	ARCHER DANIELS MIDLD		03/24/2023	ZERO STAGE CAPITAL	24,759.000	1,892,840		0	
052769-10-6	AUTODESK INC		03/24/2023	ZERO STAGE CAPITAL	3,707.000	743,229		0	
053332-10-2	AUTOZONE INC		01/10/2023	ZERO STAGE CAPITAL	11.000	26,920		0	
053484-10-1	AVALONBAY COMMUNITIES INC		01/10/2023	ZERO STAGE CAPITAL	1,449.000	236,218		0	
053611-10-9	AVERY DENNISON CORP		01/10/2023	ZERO STAGE CAPITAL	622.000	117,670		0	
053807-10-3	AVNET INC		01/30/2023	ZERO STAGE CAPITAL	3,440.000	157,173		0	
05722G-10-0	BAKER HUGHES A GE CO		03/09/2023	ZERO STAGE CAPITAL	46,880.000	1,409,447		0	
058498-10-6	BALL CORP		03/09/2023	ZERO STAGE CAPITAL	21,720.000	1,187,975		0	
060505-10-4	BANKAMERICA CORP NEW		03/24/2023	ZERO STAGE CAPITAL	102,220.000	2,973,886		0	
070830-10-4	BATH & BODY WORKS		01/25/2023	ZERO STAGE CAPITAL	6,900.000	310,278		0	
077454-10-6	BELDEN INC		02/17/2023	ZERO STAGE CAPITAL	1,720.000	153,846		0	
086516-10-1	BEST BUY INC		03/10/2023	ZERO STAGE CAPITAL	7,335.000	579,427		0	
09062X-10-3	BIOGEN IDEC INC		01/10/2023	VARIOUS	8,924.000	2,435,164		0	
09247X-10-1	BLACKROCK INC		01/11/2023	SANFORD BERNST	21,000.000	15,993,571		0	
09857L-10-8	BOOKING HOLDINGS INC		01/05/2023	ZERO STAGE CAPITAL	252.000	527,918		0	
099724-10-6	BORGWARNER INC		02/17/2023	ZERO STAGE CAPITAL	10,047.000	501,243		0	

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101137-10-7	BOSTON SCIENTIFIC CORP		03/09/2023	ZERO STAGE CAPITAL	43,730.000	2,058,152		0	
110122-10-8	BRISTOL MYERS SQUIBB CO		03/09/2023	VARIOUS	84,590.000	6,009,451		0	
11135F-10-1	BROADCOM LTD		03/24/2023	ZERO STAGE CAPITAL	395.000	249,651		0	
115637-20-9	BROWN FORMAN CORP		01/11/2023	ZERO STAGE CAPITAL	13,777.000	899,139		0	
12503M-10-8	CBOE GLOBAL MARKET		02/17/2023	ZERO STAGE CAPITAL	1,486.000	183,865		0	
12504L-10-9	CBRE GROUP INC		03/24/2023	ZERO STAGE CAPITAL	4,306.000	288,057		0	
12572Q-10-5	CME GROUP INC		03/09/2023	ZERO STAGE CAPITAL	8,210.000	1,457,080		0	
126408-10-3	CSX CORP		03/24/2023	ZERO STAGE CAPITAL	55,159.000	1,626,718		0	
126650-10-0	CVS CORP		02/17/2023	ZERO STAGE CAPITAL	2,744.000	242,889		0	
127387-10-8	CADENCE DESIGN SYSTEMS INC COMMON STK		03/09/2023	ZERO STAGE CAPITAL	5,890.000	1,156,830		0	
12769G-10-0	CAESARS ENTERTAINMEN		01/10/2023	ZERO STAGE CAPITAL	907.000	39,876		0	
134429-10-9	CAMPBELL SOUP CO		02/17/2023	ZERO STAGE CAPITAL	436.000	22,423		0	
14448C-10-4	CARRIER GLOBAL CORP		01/10/2023	ZERO STAGE CAPITAL	8,302.000	364,479		0	
15135B-10-1	CENTENE CORP DEL		03/24/2023	ZERO STAGE CAPITAL	2,633.000	195,698		0	
15872M-10-4	CHAMPIONX CORPORATIO		03/23/2023	ZERO STAGE CAPITAL	41,750.000	1,261,980		0	
16119P-10-8	CHARTER COMMUNICATIO		03/09/2023	ZERO STAGE CAPITAL	3,090.000	1,059,921		0	
172062-10-1	CINCINNATI FINL CORP		02/22/2023	ZERO STAGE CAPITAL	19,065.000	2,393,152		0	
17275R-10-2	CISCO SYSTEMS INC		03/24/2023	ZERO STAGE CAPITAL	18,677.000	921,156		0	
172967-42-4	CITIGROUP INC		03/10/2023	ZERO STAGE CAPITAL	13,157.000	639,378		0	
189054-10-9	CLOROX CO DEL		01/10/2023	ZERO STAGE CAPITAL	1,409.000	199,734		0	
194162-10-3	COLGATE PALMOLIVE CO		03/24/2023	ZERO STAGE CAPITAL	27,716.000	2,055,443		0	
22160K-10-5	COSTCO WHSL CORP NEW		03/24/2023	ZERO STAGE CAPITAL	9,512.000	4,596,417		0	
000000-00-0	CREDICORP LTD		03/01/2023	ZERO STAGE CAPITAL	18,277.000	2,412,286		0	
224441-10-5	CRANE HOLDINGS CO		03/17/2023	ZERO STAGE CAPITAL	19,020.000	2,252,667		0	
23355L-10-6	DXC TECHNOLOGY CO		03/24/2023	ZERO STAGE CAPITAL	5,571.000	129,300		0	
235851-10-2	DANAHER CORP		01/10/2023	ZERO STAGE CAPITAL	2,033.000	540,795		0	
237194-10-5	DARDEN TESTAURANTS INC		01/10/2023	ZERO STAGE CAPITAL	2,877.000	430,055		0	
244199-10-5	DEERE & CO		03/09/2023	ZERO STAGE CAPITAL	3,500.000	1,474,987		0	
247361-70-2	DELTA AIR LINES		01/10/2023	ZERO STAGE CAPITAL	8,375.000	313,110		0	
25179M-10-3	DEVON ENERGY CORP NEW		03/24/2023	ZERO STAGE CAPITAL	5,395.000	291,734		0	
252131-10-7	DEXCOM INC		01/10/2023	ZERO STAGE CAPITAL	897.000	99,854		0	
254687-10-6	DISNEY WALT CO		03/10/2023	ZERO STAGE CAPITAL	7,853.000	754,784		0	
260557-10-3	DOW INC		01/10/2023	ZERO STAGE CAPITAL	1,056.000	59,153		0	
267475-10-1	DYCOM INDUSTRIES INC		02/23/2023	ZERO STAGE CAPITAL	6,512.000	568,673		0	
278865-10-0	ECOLAB INC		03/10/2023	ZERO STAGE CAPITAL	5,583.000	880,160		0	
28176E-10-8	EDWARDS LIFESCIENCES COP		01/03/2023	VARIOUS	100,000.000	7,551,866		0	
29355A-10-7	ENPHASE ENERGY		02/17/2023	ZERO STAGE CAPITAL	999.000	204,052		0	
29444U-70-0	EQUINIX INC		03/10/2023	ZERO STAGE CAPITAL	849.000	582,842		0	
294628-10-2	EQUITY COMMONWEALTH		03/17/2023	ZERO STAGE CAPITAL	35,214.000	723,851		0	
29476L-10-7	EQUITY RESIDENTIAL		01/10/2023	ZERO STAGE CAPITAL	15,982.000	939,158		0	
30063P-10-5	EXACT SCIENCES CORP		01/11/2023	COWEN	70,000.000	4,403,329		0	
30212P-30-3	EXPEDIA GROUP INC		03/24/2023	ZERO STAGE CAPITAL	689.000	63,203		0	
303075-10-5	FACTSET RESH SYS INC		01/10/2023	ZERO STAGE CAPITAL	336.000	135,421		0	
311900-10-4	FASTENAL CO		01/10/2023	ZERO STAGE CAPITAL	1,418.000	68,335		0	
316773-10-0	FIFTH THIRD BANCORP		03/10/2023	ZERO STAGE CAPITAL	22,224.000	703,932		0	
318672-70-6	FIRST BANCORP P R		03/01/2023	ZERO STAGE CAPITAL	9,913.000	142,894		0	
31946M-10-3	FIRST CITIZENS BANCS		03/09/2023	ZERO STAGE CAPITAL	190.000	129,114		0	
32051X-10-8	FIRST HAWAIIAN		01/31/2023	ZERO STAGE CAPITAL	5,440.000	146,741		0	

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337738-10-8	FISERV INC		03/24/2023	ZERO STAGE CAPITAL	1,843.000	202,640		0	
343412-10-2	FLUOR CORP COMMON STK		03/22/2023	ZERO STAGE CAPITAL	18,270.000	597,805		0	
346375-10-8	FORMFACTOR INC		03/24/2023	ZERO STAGE CAPITAL	37,582.000	1,102,516		0	
35137L-10-5	FOX CORP CLASS A		01/10/2023	ZERO STAGE CAPITAL	916.000	28,845		0	
36266G-10-7	GE HEALTHCARE TECHN		01/04/2023	SPINOFF	17,534.000	270,479		0	
363576-10-9	GALLAGHER ARTHR J&CO		02/17/2023	ZERO STAGE CAPITAL	162.000	30,542		0	
370334-10-4	GENERAL MILLS INC		03/10/2023	ZERO STAGE CAPITAL	17,948.000	1,420,019		0	
37045V-10-0	GENERAL MOTORS		01/10/2023	ZERO STAGE CAPITAL	6,061.000	220,847		0	
38141G-10-4	GOLDMAN SACHS GROUP INC		03/24/2023	ZERO STAGE CAPITAL	2,551.000	787,067		0	
405217-10-0	HAIN CELESTIAL GROUP		03/15/2023	ZERO STAGE CAPITAL	25,650.000	470,301		0	
406216-10-1	HALLIBURTON CO		03/24/2023	ZERO STAGE CAPITAL	5,278.000	185,852		0	
416515-10-4	HARTFORD FINANCIAL SVCS GRP		02/17/2023	ZERO STAGE CAPITAL	3,525.000	275,557		0	
418056-10-7	HASBRO INC COMMON STK		03/24/2023	ZERO STAGE CAPITAL	11,942.000	630,321		0	
42250P-10-3	HEALTHPEAK PROPERTIE		03/24/2023	ZERO STAGE CAPITAL	9,250.000	191,061		0	
42704L-10-4	HERC HLDGS INC		03/17/2023	ZERO STAGE CAPITAL	3,150.000	354,902		0	
42824C-10-9	HEWLETT PACKARD COMMON STK		03/24/2023	ZERO STAGE CAPITAL	69,378.000	1,123,448		0	
43283X-10-5	HILTON GRAND VACATIO		01/04/2023	ZERO STAGE CAPITAL	3,790.000	149,125		0	
436440-10-1	HOLOGIC INC		03/10/2023	ZERO STAGE CAPITAL	12,451.000	977,157		0	
437076-10-2	HOME DEPOT INC		03/09/2023	ZERO STAGE CAPITAL	7,824.000	2,299,020		0	
438516-10-6	HONEYWELL INTL INC		03/24/2023	ZERO STAGE CAPITAL	3,736.000	692,677		0	
444859-10-2	HUMANA,INC.		01/10/2023	ZERO STAGE CAPITAL	778.000	375,914		0	
449253-10-3	IAA INC		02/16/2023	ZERO STAGE CAPITAL	92,692.000	3,895,636		0	
45337C-10-2	INCYTE PHARMACEUTICALS INC.		03/24/2023	ZERO STAGE CAPITAL	1,877.000	129,532		0	
45687V-10-6	INGERSOLL RAND INC		03/09/2023	ZERO STAGE CAPITAL	23,400.000	1,360,591		0	
457985-20-8	INTEGRA LIFESCIENCE		01/27/2023	ZERO STAGE CAPITAL	2,380.000	136,474		0	
459200-10-1	INTERNATIONAL BUSINESS MACHS		03/24/2023	ZERO STAGE CAPITAL	18,044.000	2,267,524		0	
461202-10-3	INTUIT, INC.		03/24/2023	ZERO STAGE CAPITAL	7,117.000	2,967,485		0	
46120E-60-2	INTUITIVE SURGICAL INC		01/10/2023	ZERO STAGE CAPITAL	546.000	147,170		0	
46266C-10-5	IQVIA HOLDINGS INC		03/09/2023	ZERO STAGE CAPITAL	8,470.000	1,718,855		0	
464287-61-4	ISHARES		03/09/2023	ZERO STAGE CAPITAL	33,937.000	7,613,267		0	
465741-10-6	ITRON INC		03/10/2023	ZERO STAGE CAPITAL	6,628.000	357,350		0	
488401-10-0	KEMPER CORPORATION		01/13/2023	ZERO STAGE CAPITAL	2,760.000	155,650		0	
499049-10-4	KNIGHT-SWIFT TRANSPORATION		01/25/2023	ZERO STAGE CAPITAL	2,720.000	156,007		0	
500643-20-0	KORN FERRY INTL		01/11/2023	ZERO STAGE CAPITAL	2,880.000	147,198		0	
501044-10-1	KROGER CO		03/24/2023	ZERO STAGE CAPITAL	8,979.000	412,637		0	
501242-10-1	KULICKE & SOFFA INDS		02/24/2023	ZERO STAGE CAPITAL	9,530.000	462,810		0	
501889-20-8	LKQ CORP		02/21/2023	ZERO STAGE CAPITAL	14,330.000	836,716		0	
512807-10-8	LAM RESEARCH CORP		03/24/2023	ZERO STAGE CAPITAL	1,571.000	775,773		0	
518439-10-4	ESTEE LAUDER CO		03/10/2023	ZERO STAGE CAPITAL	3,344.000	813,930		0	
534187-10-9	LINCOLN NATL CORP		03/24/2023	ZERO STAGE CAPITAL	11,668.000	238,286		0	
538034-10-9	LIVE NATION ENTERTAN		01/10/2023	ZERO STAGE CAPITAL	293.000	20,974		0	
550241-10-3	LUMEN TECHNOLOGIES		02/17/2023	ZERO STAGE CAPITAL	140,126.000	550,093		0	
55024U-10-9	LUMEN HOLDINGS INC		03/08/2023	ZERO STAGE CAPITAL	2,920.000	153,657		0	
55261F-10-4	M & T BK CORP		01/10/2023	ZERO STAGE CAPITAL	2,148.000	318,189		0	
559663-10-9	MAGNOLIA OIL & GAS		03/22/2023	ZERO STAGE CAPITAL	6,120.000	130,280		0	
571748-10-2	MARSH & MCLENNAN COS		03/10/2023	ZERO STAGE CAPITAL	5,882.000	934,172		0	
57636Q-10-4	MASTERCARD INC		03/16/2023	ZERO STAGE CAPITAL	9,620.000	3,408,982		0	
57667L-10-7	MATCH GROUP INC		01/10/2023	ZERO STAGE CAPITAL	597.000	26,363		0	

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580135-10-1	MCDONALD'S CORP		01/10/2023	ZERO STAGE CAPITAL	527.000	141,314		0	
58502B-10-6	MEDNAX INC		03/24/2023	ZERO STAGE CAPITAL	17,252.000	247,720		0	
58933Y-10-5	MERCK & CO INC		03/09/2023	ZERO STAGE CAPITAL	15,990.000	1,720,599		0	
59156R-10-8	METLIFE INC		03/10/2023	ZERO STAGE CAPITAL	37,215.000	2,564,885		0	
592688-10-5	METTLER TOLEDO INTL		02/17/2023	ZERO STAGE CAPITAL	38.000	58,002		0	
594918-10-4	MICROSOFT		03/24/2023	VARIOUS	41,489.000	10,151,879		0	
617446-44-8	MORGAN STANLEY DEAN WITTER&CO		03/09/2023	ZERO STAGE CAPITAL	19,550.000	1,783,222		0	
61945C-10-3	MOSAIC CO		01/10/2023	ZERO STAGE CAPITAL	412.000	18,987		0	
631103-10-8	NASDAQ STOCK MARKET INC COMMON STK		03/24/2023	ZERO STAGE CAPITAL	6,073.000	320,011		0	
64110L-10-6	NETFLIX INC		03/10/2023	ZERO STAGE CAPITAL	3,387.000	1,022,144		0	
65249B-10-9	NEWS CORP NEW		03/24/2023	ZERO STAGE CAPITAL	46,699.000	754,062		0	
65249B-20-8	NEWS CORP NEW		03/24/2023	ZERO STAGE CAPITAL	3,316.000	53,917		0	
65339F-10-1	NEXTERA ENERGY INC		03/09/2023	ZERO STAGE CAPITAL	36,568.000	2,846,940		0	
654106-10-3	NIKE INC -CL B COMMON STK		01/10/2023	ZERO STAGE CAPITAL	1,728.000	217,122		0	
655663-10-2	NORDSON CORP		03/24/2023	ZERO STAGE CAPITAL	516.000	106,977		0	
655844-10-8	NORFOLK SOUTHERN CORP		03/24/2023	ZERO STAGE CAPITAL	5,691.000	1,130,645		0	
670346-10-5	NUCOR CORP		03/24/2023	ZERO STAGE CAPITAL	1,709.000	249,597		0	
67066G-10-4	NVIDIA CORP		03/09/2023	ZERO STAGE CAPITAL	5,920.000	1,387,451		0	
674599-10-5	OCCIDENTAL PETE CORP DEL		02/17/2023	ZERO STAGE CAPITAL	636.000	38,661		0	
682189-10-5	ON SEMICONDUCTOR CRP		01/10/2023	ZERO STAGE CAPITAL	2,811.000	176,692		0	
68902V-10-7	OTIS WORLDWIDE CORP		02/17/2023	ZERO STAGE CAPITAL	3,887.000	326,425		0	
693475-10-5	PNC FINANCIAL SERVICES GROUP		03/24/2023	VARIOUS	29,271.000	4,799,296		0	
69351T-10-6	PPL CORPORATION		03/24/2023	ZERO STAGE CAPITAL	48,349.000	1,372,572		0	
693718-10-8	PACCAR INC		01/10/2023	ZERO STAGE CAPITAL	1,415.000	140,386		0	
697435-10-5	PALO ALTO NETWORKS		03/10/2023	ZERO STAGE CAPITAL	3,434.000	633,297		0	
704326-10-7	PAYCHEX INC COMMON STK		02/21/2023	ZERO STAGE CAPITAL	9,352.000	1,071,946		0	
717081-10-3	PFIZER INC		03/24/2023	ZERO STAGE CAPITAL	3,738.000	149,651		0	
718546-10-4	PHILLIPS 66		02/17/2023	ZERO STAGE CAPITAL	3,118.000	313,152		0	
736508-84-7	PORTLAND GEN ELEC CO		03/10/2023	ZERO STAGE CAPITAL	8,728.000	406,070		0	
742718-10-9	PROCTER & GAMBLE CO		02/17/2023	ZERO STAGE CAPITAL	6,246.000	864,775		0	
743315-10-3	PROGRESSIVE CORP		03/09/2023	ZERO STAGE CAPITAL	13,859.000	1,955,650		0	
74340E-10-3	PROGYNY INC		03/10/2023	ZERO STAGE CAPITAL	10,440.000	338,269		0	
74340W-10-3	PROLOGIS INC		03/09/2023	ZERO STAGE CAPITAL	13,350.000	1,619,418		0	
000000-00-0	TENARIS S A		03/01/2023	ZERO STAGE CAPITAL	5,194.000	81,756		0	
754730-10-9	RAYMOND JAMES FINANCIAL I		03/10/2023	ZERO STAGE CAPITAL	3,852.000	385,495		0	
754907-10-3	RAYONIER INC		03/10/2023	ZERO STAGE CAPITAL	12,351.000	405,929		0	
758750-10-3	REGAL BELOIT CORP		01/10/2023	ZERO STAGE CAPITAL	2,230.000	282,502		0	
75886F-10-7	REGENERON PHARMCTCLS		03/09/2023	ZERO STAGE CAPITAL	1,400.000	1,041,261		0	
759351-60-4	REINSURANCE GROUP AMER IN		01/25/2023	ZERO STAGE CAPITAL	1,090.000	160,758		0	
760759-10-0	REPUBLIC SERVICES INC		01/10/2023	ZERO STAGE CAPITAL	1,069.000	133,368		0	
761152-10-7	RESMED INC		01/10/2023	ZERO STAGE CAPITAL	1,335.000	285,621		0	
76169C-10-0	REXFORD INDUSTRIAL		03/10/2023	ZERO STAGE CAPITAL	8,450.000	498,526		0	
770323-10-3	ROBERT HALF INTL INC		01/23/2023	ZERO STAGE CAPITAL	1,980.000	158,621		0	
78409V-10-4	S&P GLOBAL INC		03/09/2023	VARIOUS	49,890.000	17,973,433		0	
79466L-30-2	SALESFORCE COM INC		01/04/2023	ZERO STAGE CAPITAL	6,643.000	923,677		0	
806857-10-8	SCHLUMBERGER LTD		03/24/2023	ZERO STAGE CAPITAL	2,416.000	107,668		0	
808513-10-5	THE CHARLES SCHWAB		03/14/2023	ZERO STAGE CAPITAL	17,793.000	1,154,706		0	
81369Y-70-4	SELECT SECTOR SPDR		01/19/2023	COWEN	200,000.000	19,626,160		0	

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816851-10-9	SEMPRA ENERGY		03/10/2023	ZERO STAGE CAPITAL	8,351.000	1,263,126		0	
81762P-10-2	SERVICENOW INC		01/23/2023	VARIOUS	37,000.000	15,071,391		0	
83417M-10-4	SOLAREDGE TECHNOLO		03/10/2023	ZERO STAGE CAPITAL	2,150.000	673,777		0	
85254J-10-2	STAG INDL INC		03/24/2023	ZERO STAGE CAPITAL	9,035.000	291,972		0	
858119-10-0	STEEL DYNAMICS INC		03/24/2023	ZERO STAGE CAPITAL	4,205.000	446,768		0	
87157D-10-9	SYNAPTICS INC		01/05/2023	ZERO STAGE CAPITAL	1,530.000	147,666		0	
87165B-10-3	SYNCHRONY FINL		03/24/2023	ZERO STAGE CAPITAL	4,546.000	125,006		0	
871829-10-7	SYSCO CORP		01/10/2023	ZERO STAGE CAPITAL	8,472.000	677,150		0	
872540-10-9	TJX COMPANIES INC		03/24/2023	ZERO STAGE CAPITAL	23,614.000	1,768,779		0	
872590-10-4	T-MOBILE US INC		01/10/2023	ZERO STAGE CAPITAL	1,606.000	239,308		0	
87612E-10-6	TARGET CORP		03/10/2023	ZERO STAGE CAPITAL	5,962.000	957,663		0	
87724P-10-6	TAYLOR MORRISON JP,E CORP		02/22/2023	ZERO STAGE CAPITAL	4,350.000	152,908		0	
88160R-10-1	TESLA INC		03/10/2023	ZERO STAGE CAPITAL	4,927.000	857,816		0	
88162G-10-3	TETRA TECH INC		03/10/2023	ZERO STAGE CAPITAL	3,344.000	460,514		0	
882508-10-4	TEXAS INSTRS INC		03/09/2023	ZERO STAGE CAPITAL	9,770.000	1,694,563		0	
883203-10-1	TEXTRON INC		01/10/2023	ZERO STAGE CAPITAL	7,878.000	554,234		0	
883556-10-2	THERMO ELECTRON CORP		03/09/2023	ZERO STAGE CAPITAL	8,390.000	4,655,407		0	
88579Y-10-1	3M COMPANY		03/24/2023	ZERO STAGE CAPITAL	15,714.000	1,584,205		0	
887389-10-4	TIMKEN CO		01/06/2023	ZERO STAGE CAPITAL	2,030.000	143,435		0	
893641-10-0	TRANSDIGM GROUP INC		01/10/2023	ZERO STAGE CAPITAL	36.000	23,472		0	
902973-30-4	US BANCORP DEL		03/24/2023	ZERO STAGE CAPITAL	3,229.000	111,485		0	
907818-10-8	UNION PAC CORP		03/09/2023	ZERO STAGE CAPITAL	9,620.000	1,919,917		0	
910047-10-9	UNITED CONTL HLDGS INC		01/10/2023	ZERO STAGE CAPITAL	592.000	26,037		0	
91324P-10-2	UNITEDHEALTH GROUP INC		03/09/2023	ZERO STAGE CAPITAL	6,330.000	2,942,913		0	
91913Y-10-0	VALERO ENERGY CORP		02/17/2023	ZERO STAGE CAPITAL	154.000	20,026		0	
92343V-10-4	VERIZON COMMUNICATIONS		03/10/2023	ZERO STAGE CAPITAL	28,146.000	1,028,881		0	
92532F-10-0	VERTEX PHARMACEUTICALS INC COMMON STK		03/10/2023	ZERO STAGE CAPITAL	2,694.000	776,833		0	
92537N-10-8	VERTIV HOLDINGS LLC		02/17/2023	ZERO STAGE CAPITAL	10,170.000	161,511		0	
92763W-10-3	VIPSHOP HLDGS LTD		03/01/2023	ZERO STAGE CAPITAL	4,561.000	69,339		0	
929089-10-0	VOYA FINANCIAL INC		03/10/2023	ZERO STAGE CAPITAL	13,555.000	980,323		0	
929740-10-8	WABTEC CORP COMMON STK		03/10/2023	ZERO STAGE CAPITAL	3,881.000	398,476		0	
931142-10-3	WAL-MART STORES INC		01/10/2023	ZERO STAGE CAPITAL	4,630.000	668,803		0	
934423-10-4	WARNER BROS DISCOVERY INC		01/19/2023	EVERCORE	720,000.000	7,633,310		0	
94106L-10-9	WASTE MANAGEMENT INC		03/17/2023	ZERO STAGE CAPITAL	5,065.000	773,622		0	
941848-10-3	WATERS CORP		02/17/2023	ZERO STAGE CAPITAL	1,999.000	652,738		0	
949746-10-1	WELLS FARGO & CO NEW		01/10/2023	ZERO STAGE CAPITAL	8,295.000	350,465		0	
969457-10-0	WILLIAMS COS INC		01/10/2023	ZERO STAGE CAPITAL	8,606.000	277,582		0	
98138H-10-1	WORKDAY INC		03/10/2023	ZERO STAGE CAPITAL	2,568.000	465,912		0	
983793-10-0	XPO LOGISTICS INC		02/14/2023	ZERO STAGE CAPITAL	4,000.000	145,388		0	
98389B-10-0	XCEL ENERGY INC		03/13/2023	ZERO STAGE CAPITAL	12,010.000	774,127		0	
98419M-10-0	XYLEM INC		03/10/2023	ZERO STAGE CAPITAL	3,523.000	353,928		0	
98956P-10-2	ZIMMER HOLDINGS INC.		02/17/2023	ZERO STAGE CAPITAL	2,975.000	373,120		0	
989701-10-7	ZIONS BANCORPORATION		03/10/2023	ZERO STAGE CAPITAL	8,788.000	363,341		0	
000000-00-0	B&S GROUP SA		03/01/2023	ZERO STAGE CAPITAL	9,124.000	38,943		0	
000000-00-0	ARCELORMITTAL		03/02/2023	ZERO STAGE CAPITAL	5,837.000	170,751		0	
G54950-10-3	LINDE PLC		03/09/2023	ZERO STAGE CAPITAL	3,050.000	1,055,069		0	
G6095L-10-9	APTIV PLC		03/10/2023	ZERO STAGE CAPITAL	8,509.000	964,986		0	
05577W-20-0	BRP INC		03/01/2023	ZERO STAGE CAPITAL	20,550.000	1,765,623		0	

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07317Q-10-5	BAYTEX ENERGY CORP COMMON STK		03/14/2023	ZERO STAGE CAPITAL	322,446.000	1,257,825		0	
09202D-20-7	BLACK DIAMOND GROUP LTD		03/16/2023	ZERO STAGE CAPITAL	80,644.000	396,737		0	
13321L-10-8	CAMECO CORP		03/08/2023	ZERO STAGE CAPITAL	12,160.000	296,473		0	
15101Q-10-8	CELESTICA INC COMMON STK		03/01/2023	ZERO STAGE CAPITAL	3,831.000	49,638		0	
22576C-10-1	CRESCENT POINT ENERGY TRUST COMMON STK		03/01/2023	ZERO STAGE CAPITAL	330,459.000	2,324,675		0	
284902-50-9	ELDORADO GOLD CORP		03/08/2023	ZERO STAGE CAPITAL	5,729.000	53,210		0	
292766-10-2	ENERPLUS CORP	A	03/01/2023	ZERO STAGE CAPITAL	36,027.000	585,121		0	
449586-10-6	IGM FINANCIAL INC		03/01/2023	ZERO STAGE CAPITAL	14,397.000	441,115		0	
453038-40-8	IMPERIAL OIL LTD		03/02/2023	ZERO STAGE CAPITAL	106,776.000	5,333,871		0	
49448Q-10-9	KINAXIS INC		03/01/2023	ZERO STAGE CAPITAL	3,427.000	395,831		0	
702925-10-8	PASON SYSTEMS		03/01/2023	ZERO STAGE CAPITAL	7,724.000	83,442		0	
72585V-10-3	PIZZA PIZZA ROYALTY		03/01/2023	ZERO STAGE CAPITAL	7,303.000	74,947		0	
767744-10-5	RITCHIE BROS AUCTNRS	A	03/24/2023	VARIOUS	134,159.900	9,256,617		0	
895945-10-3	TRICAN WLL SERVICE LTD COMMON STK		03/01/2023	ZERO STAGE CAPITAL	37,312.000	96,142		0	
90457D-10-0	UNI SELECT INC		03/01/2023	ZERO STAGE CAPITAL	7,037.000	240,325		0	
000000-00-0	BALFOUR BEATTY	B	03/01/2023	ZERO STAGE CAPITAL	148,992.000	649,864		0	
000000-00-0	VISTRY GROUP PLC	B	03/01/2023	ZERO STAGE CAPITAL	11,693.000	110,160		0	
02319V-10-3	AMBEV SA	D	02/10/2023	ZERO STAGE CAPITAL	90,541.000	227,131		0	
000000-00-0	BAE SYSTEMS	B	03/01/2023	ZERO STAGE CAPITAL	144,812.000	1,560,627		0	
000000-00-0	SPECTRIS	B	03/01/2023	ZERO STAGE CAPITAL	23,761.000	1,010,747		0	
000000-00-0	STANDARD CHARTERED	D	03/01/2023	ZERO STAGE CAPITAL	169,825.000	1,346,086		0	
000000-00-0	SPIRENT COMMUNICAT	B	03/01/2023	ZERO STAGE CAPITAL	76,919.000	197,337		0	
000000-00-0	KELLER GROUP	B	03/01/2023	ZERO STAGE CAPITAL	5,359.000	52,101		0	
000000-00-0	HSBC HOLDINGS	B	03/01/2023	ZERO STAGE CAPITAL	75,837.000	578,091		0	
054536-10-7	AXA	D	03/01/2023	ZERO STAGE CAPITAL	3,357.000	106,821		0	
05523R-10-7	BAE SYS PLC	D	03/01/2023	ZERO STAGE CAPITAL	6,000.000	265,603		0	
000000-00-0	LEGAL & GENERAL GP	B	03/01/2023	ZERO STAGE CAPITAL	1,217,544.000	3,732,753		0	
059578-10-4	BANCO DO BRASIL S A	D	03/01/2023	ZERO STAGE CAPITAL	7,378.000	56,055		0	
05965X-10-9	BANCO SANTANDER CHIL	D	01/30/2023	ZERO STAGE CAPITAL	5,127.000	84,429		0	
000000-00-0	MORGAN ADVANCED MA	B	03/08/2023	ZERO STAGE CAPITAL	30,605.000	111,468		0	
000000-00-0	4IMPRINT GROUP	B	03/16/2023	ZERO STAGE CAPITAL	5,927.000	326,587		0	
000000-00-0	SERCO GROUP	B	03/01/2023	ZERO STAGE CAPITAL	256,588.000	498,811		0	
000000-00-0	BP PLC	B	03/01/2023	ZERO STAGE CAPITAL	205,867.000	1,357,891		0	
000000-00-0	TAYLOR WIMPEY	B	03/01/2023	ZERO STAGE CAPITAL	136,161.000	192,693		0	
108441-20-5	BRIDGESTONE CORP	D	03/01/2023	ZERO STAGE CAPITAL	2,200.000	42,198		0	
191241-10-8	COCA-COLA FEMSA	D	03/23/2023	ZERO STAGE CAPITAL	4,851.000	371,749		0	
204319-10-7	COMPAGNIE FIN RICHEM	D	03/01/2023	ZERO STAGE CAPITAL	7,094.000	107,718		0	
000000-00-0	BCO CREDITO INVERS	B	03/02/2023	ZERO STAGE CAPITAL	7,039.000	227,471		0	
000000-00-0	BCO DE CHILE	B	03/01/2023	ZERO STAGE CAPITAL	3,624,900.000	390,262		0	
000000-00-0	CITIC LTD	B	03/09/2023	ZERO STAGE CAPITAL	53,000.000	474,689		0	
000000-00-0	AUDIOCODES LTD	D	03/01/2023	ZERO STAGE CAPITAL	9,637.000	156,936		0	
000000-00-0	CAMTEK LTD	D	03/01/2023	ZERO STAGE CAPITAL	8,041.000	223,581		0	
000000-00-0	GPO AEROPORTUARIO	B	03/23/2023	ZERO STAGE CAPITAL	27,480.000	818,650		0	
30051E-10-4	EVOLUTION AB	D	03/01/2023	ZERO STAGE CAPITAL	1,600.000	192,673		0	
000000-00-0	KINGFISHER	B	03/01/2023	ZERO STAGE CAPITAL	315,992.000	1,069,969		0	
000000-00-0	BOUYGUES	B	03/01/2023	ZERO STAGE CAPITAL	117,742.000	4,066,744		0	
40051E-20-2	GRUPO AEROPORTUARIO	D	03/24/2023	ZERO STAGE CAPITAL	1,758.000	514,998		0	
000000-00-0	PORR AG	B	03/14/2023	ZERO STAGE CAPITAL	21,363.000	317,116		0	

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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
404280-40-6	HSBC HLDGS PLC	D	03/01/2023	ZERO STAGE CAPITAL	121,968.000	4,679,445		0	
40523H-10-6	HAIER SMART HOME CO	D	03/14/2023	ZERO STAGE CAPITAL	14,490.000	195,044		0	
000000-00-0	BELSHIPS CO	B	03/15/2023	ZERO STAGE CAPITAL	52,723.000	99,897		0	
000000-00-0	BUDIMEX	B	03/22/2023	ZERO STAGE CAPITAL	2,284.000	156,343		0	
000000-00-0	CIR SPA CIE INDUST	B	03/10/2023	ZERO STAGE CAPITAL	299,213.000	134,058		0	
423012-30-1	HEINEKEN NV	D	03/01/2023	ZERO STAGE CAPITAL	3,634.000	187,328		0	
000000-00-0	A.P. MOLLER-MAERSK	B	03/02/2023	ZERO STAGE CAPITAL	55.000	133,538		0	
000000-00-0	A.P. MOLLER-MAERSK	B	03/02/2023	ZERO STAGE CAPITAL	33.000	78,884		0	
000000-00-0	PEUGEOT INVEST	B	03/01/2023	ZERO STAGE CAPITAL	456.000	50,754		0	
438090-80-5	HON HAI PRECISION	D	03/01/2023	ZERO STAGE CAPITAL	4,000.000	26,353		0	
000000-00-0	HANNOVER RUCK SE	B	03/01/2023	ZERO STAGE CAPITAL	6,771.000	1,321,163		0	
000000-00-0	GEA GROUP AG	B	03/01/2023	ZERO STAGE CAPITAL	24,269.000	1,075,294		0	
455793-10-9	INDUSTRIA DE DISENO	D	03/01/2023	ZERO STAGE CAPITAL	5,574.000	86,481		0	
000000-00-0	MAYR-MELNHOFF KARTO	B	03/01/2023	ZERO STAGE CAPITAL	921.000	156,818		0	
000000-00-0	CONTINENTAL AG	B	03/01/2023	ZERO STAGE CAPITAL	1,204.000	88,259		0	
000000-00-0	OMV AG	B	03/02/2023	ZERO STAGE CAPITAL	1,573.000	77,030		0	
465562-10-6	ITAU UNIBANCO HLDG	D	03/23/2023	ZERO STAGE CAPITAL	219,270.000	1,047,659		0	
000000-00-0	ROTHSCHILD & CO	B	03/01/2023	ZERO STAGE CAPITAL	4,243.000	213,287		0	
000000-00-0	TELENOR GROUP	B	03/22/2023	ZERO STAGE CAPITAL	10,581.000	121,136		0	
000000-00-0	SKAND ENSKILDA BKN	B	03/01/2023	ZERO STAGE CAPITAL	301,375.000	3,663,594		0	
000000-00-0	VIVENDI SE	B	03/01/2023	ZERO STAGE CAPITAL	87,019.000	904,275		0	
000000-00-0	SAP SE	B	03/24/2023	ZERO STAGE CAPITAL	2,721.000	328,858		0	
000000-00-0	SULZER AG	D	03/01/2023	ZERO STAGE CAPITAL	2,162.000	190,733		0	
485537-40-1	KAO CORP	D	03/01/2023	ZERO STAGE CAPITAL	9,201.000	67,594		0	
000000-00-0	TUBACEX SA	B	03/01/2023	ZERO STAGE CAPITAL	17,192.000	44,614		0	
495724-40-3	KINGFISHER PLC	D	03/01/2023	ZERO STAGE CAPITAL	7,100.000	48,350		0	
000000-00-0	HEIDELBERGCEMENT	B	03/01/2023	ZERO STAGE CAPITAL	39,989.000	2,788,470		0	
000000-00-0	KONGSBERG GRUPPEN	B	03/01/2023	ZERO STAGE CAPITAL	22,755.000	925,565		0	
000000-00-0	ALLIANZ SE	B	03/23/2023	ZERO STAGE CAPITAL	16,068.000	3,525,236		0	
000000-00-0	UPONOR OYJ	B	03/01/2023	ZERO STAGE CAPITAL	2,677.000	50,300		0	
52463H-10-3	LEGAL & GEN GROUP	D	03/01/2023	ZERO STAGE CAPITAL	3,239.000	50,248		0	
000000-00-0	ENDESA SA	B	01/31/2023	ZERO STAGE CAPITAL	15,345.000	306,441		0	
000000-00-0	DEUTSCHE LUFTHANSA	B	03/08/2023	ZERO STAGE CAPITAL	6,681.000	77,556		0	
000000-00-0	ERSTE GROUP BK AG	B	03/17/2023	ZERO STAGE CAPITAL	3,545.000	111,912		0	
000000-00-0	KITRON ASA	B	03/14/2023	ZERO STAGE CAPITAL	61,145.000	197,618		0	
000000-00-0	SAAB AB	B	03/01/2023	ZERO STAGE CAPITAL	7,689.000	436,741		0	
000000-00-0	BANKINTER SA	B	03/01/2023	ZERO STAGE CAPITAL	89,822.000	622,700		0	
000000-00-0	PFEIFFER VAC TECH	B	03/01/2023	ZERO STAGE CAPITAL	300.000	50,238		0	
000000-00-0	BBVA (BILB-VIZ-ARG)	B	03/01/2023	ZERO STAGE CAPITAL	65,655.000	507,290		0	
000000-00-0	KRONES AG	B	03/01/2023	ZERO STAGE CAPITAL	2,788.000	340,122		0	
559166-10-3	MAGIC SFTWRE ENTRP	D	03/01/2023	ZERO STAGE CAPITAL	3,271.000	163,666		0	
000000-00-0	CEZ	B	03/01/2023	ZERO STAGE CAPITAL	1,415.000	66,610		0	
000000-00-0	REPSOL SA	B	03/02/2023	ZERO STAGE CAPITAL	14,952.000	241,688		0	
000000-00-0	SANOFI	B	02/03/2023	ZERO STAGE CAPITAL	4,720.000	433,895		0	
000000-00-0	SCHOUW & CO	B	03/23/2023	ZERO STAGE CAPITAL	1,707.000	136,086		0	
000000-00-0	PALFINGER AG ORD	B	03/01/2023	ZERO STAGE CAPITAL	1,866.000	62,587		0	
000000-00-0	BANCO SANTANDER SA	B	03/07/2023	ZERO STAGE CAPITAL	179,430.000	728,179		0	
000000-00-0	MLP SE	B	03/01/2023	ZERO STAGE CAPITAL	12,410.000	67,788		0	

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

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000000-00-0	1&1 AG	B	03/01/2023	ZERO STAGE CAPITAL	6,439.000	79,549		0	
000000-00-0	BAYER MOTOREN WERK	B	03/01/2023	ZERO STAGE CAPITAL	4,005.000	422,467		0	
000000-00-0	BUZZI UNICEM SPA	B	03/01/2023	ZERO STAGE CAPITAL	30,565.000	708,089		0	
000000-00-0	SUEDZUCKER AG	B	03/01/2023	ZERO STAGE CAPITAL	4,316.000	73,576		0	
000000-00-0	VOPAK (KON)	B	03/02/2023	ZERO STAGE CAPITAL	14,911.000	475,371		0	
000000-00-0	POLISKI KONCERN NAF	B	03/01/2023	ZERO STAGE CAPITAL	6,876.000	102,907		0	
000000-00-0	BEKAERT SA	B	03/01/2023	ZERO STAGE CAPITAL	46.000	2,075		0	
000000-00-0	MYTILINEOS	B	03/08/2023	ZERO STAGE CAPITAL	61,960.000	1,633,519		0	
000000-00-0	KON KPN NV	B	03/01/2023	ZERO STAGE CAPITAL	320,055.000	1,094,841		0	
000000-00-0	TELIA COMPANY AB	B	03/22/2023	ZERO STAGE CAPITAL	29,546.000	73,543		0	
000000-00-0	ZURICH INSURANCE	D	03/01/2023	ZERO STAGE CAPITAL	3,040.000	1,448,797		0	
000000-00-0	SCHWEITER TECH	D	03/01/2023	ZERO STAGE CAPITAL	67.000	56,277		0	
000000-00-0	AICA KOGYO CO	B	03/01/2023	ZERO STAGE CAPITAL	2,600.000	59,106		0	
000000-00-0	AICHI CORPORATION	B	03/02/2023	ZERO STAGE CAPITAL	17,800.000	104,697		0	
000000-00-0	AIDA ENGINEERING	B	03/01/2023	ZERO STAGE CAPITAL	8,600.000	50,428		0	
000000-00-0	FUJI MEDIA HOLDINGS	B	03/01/2023	ZERO STAGE CAPITAL	30,600.000	258,681		0	
000000-00-0	AVI LTD	B	03/01/2023	ZERO STAGE CAPITAL	36,553.000	153,049		0	
000000-00-0	ANHUI EXPRESSWAY	B	03/17/2023	ZERO STAGE CAPITAL	250,000.000	248,909		0	
000000-00-0	AGC INC	B	03/01/2023	ZERO STAGE CAPITAL	2,100.000	77,645		0	
000000-00-0	AUTOBACS SEVEN CO	B	03/01/2023	ZERO STAGE CAPITAL	5,300.000	56,360		0	
000000-00-0	SAMUDERA SHIP LINE	B	03/01/2023	ZERO STAGE CAPITAL	361,900.000	332,853		0	
000000-00-0	BANK LEUMI LE-ISRAEL	B	03/20/2023	ZERO STAGE CAPITAL	13,574.000	107,456		0	
000000-00-0	BARLOWORLD LTD	B	03/01/2023	ZERO STAGE CAPITAL	19,434.000	101,595		0	
000000-00-0	ANHUI CONCH CEMENT	B	03/10/2023	ZERO STAGE CAPITAL	131,000.000	488,239		0	
000000-00-0	TAKAMATSU CONSTRUC	B	03/07/2023	ZERO STAGE CAPITAL	17,500.000	258,291		0	
000000-00-0	FUJI SEAL INTL INC	B	03/15/2023	ZERO STAGE CAPITAL	27,800.000	320,514		0	
000000-00-0	RORZE CORP	B	03/01/2023	ZERO STAGE CAPITAL	3,100.000	248,724		0	
000000-00-0	CLP HOLDINGS LTD	B	03/23/2023	ZERO STAGE CAPITAL	37,500.000	280,878		0	
000000-00-0	J TRUST CO. LTD	B	03/01/2023	ZERO STAGE CAPITAL	26,700.000	95,645		0	
000000-00-0	TAKASHO CO LTD	B	03/01/2023	ZERO STAGE CAPITAL	11,200.000	56,187		0	
000000-00-0	AVEX INC	B	03/01/2023	ZERO STAGE CAPITAL	9,300.000	108,197		0	
000000-00-0	EBARA JITSUGYO CO	B	03/02/2023	ZERO STAGE CAPITAL	5,400.000	109,952		0	
000000-00-0	BRIDGESTONE CORP	B	03/01/2023	ZERO STAGE CAPITAL	105,100.000	4,021,528		0	
000000-00-0	GRANGE RESOURCES	B	03/08/2023	ZERO STAGE CAPITAL	399,907.000	258,127		0	
000000-00-0	HENGAN INTERNATION	B	03/02/2023	ZERO STAGE CAPITAL	82,000.000	376,734		0	
000000-00-0	HUADIAN POWER INT CO	B	03/01/2023	ZERO STAGE CAPITAL	436,000.000	173,629		0	
000000-00-0	BHP GROUP LTD	B	03/15/2023	ZERO STAGE CAPITAL	111,397.000	3,468,840		0	
000000-00-0	CANON INC	B	03/14/2023	ZERO STAGE CAPITAL	102,300.000	2,122,636		0	
000000-00-0	CANON ELECTRONICS	B	03/02/2023	ZERO STAGE CAPITAL	9,500.000	122,723		0	
000000-00-0	CANON MARKETING JP	B	03/01/2023	ZERO STAGE CAPITAL	5,500.000	122,507		0	
000000-00-0	CAPCOM CO	B	03/01/2023	ZERO STAGE CAPITAL	10,200.000	349,885		0	
000000-00-0	DFI RETAIL GROUP H	D	03/01/2023	ZERO STAGE CAPITAL	19,900.000	63,531		0	
000000-00-0	COMPUTERSHARE LTD	B	03/17/2023	ZERO STAGE CAPITAL	88,922.000	1,244,886		0	
000000-00-0	CHOFU SEISAKUSHO	B	03/01/2023	ZERO STAGE CAPITAL	2,700.000	42,012		0	
000000-00-0	CHUBU ELEC POWER	B	03/16/2023	ZERO STAGE CAPITAL	5,800.000	60,001		0	
000000-00-0	CHUBU STEEL PLATE	B	03/01/2023	ZERO STAGE CAPITAL	3,200.000	50,894		0	
000000-00-0	CHUDENKO CORP	B	03/01/2023	ZERO STAGE CAPITAL	6,200.000	98,211		0	
000000-00-0	YOSHINOYA HOLDINGS	B	03/01/2023	ZERO STAGE CAPITAL	13,900.000	237,933		0	

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000000-00-0	ITFOR INC	B	03/01/2023	ZERO STAGE CAPITAL	4,900.000	31,148		0	
000000-00-0	RIO TINTO LIMITED	B	03/02/2023	ZERO STAGE CAPITAL	61,214.000	4,918,137		0	
000000-00-0	CTI ENGINEERING CO	B	03/03/2023	ZERO STAGE CAPITAL	6,700.000	175,448		0	
000000-00-0	PETROCHINA CO	B	03/01/2023	ZERO STAGE CAPITAL	224,000.000	117,693		0	
000000-00-0	CSR LIMITED	B	03/01/2023	ZERO STAGE CAPITAL	26,988.000	91,292		0	
000000-00-0	JARDINE CYCLE & CARR	D	03/01/2023	ZERO STAGE CAPITAL	16,500.000	494,551		0	
000000-00-0	DAICEL CORPORATION	B	03/02/2023	ZERO STAGE CAPITAL	79,000.000	567,698		0	
000000-00-0	DAIKIN INDUSTRIES	B	03/01/2023	ZERO STAGE CAPITAL	17,100.000	2,910,473		0	
000000-00-0	DAI NIPPON PRINTNG	B	03/24/2023	ZERO STAGE CAPITAL	2,900.000	76,222		0	
000000-00-0	DAIWABO HOLDINGS	B	03/01/2023	ZERO STAGE CAPITAL	10,200.000	159,001		0	
000000-00-0	DELEK AUTOMOTIVE S	B	03/14/2023	ZERO STAGE CAPITAL	17,624.000	175,242		0	
000000-00-0	PAN PACIFIC INTL H	B	03/17/2023	ZERO STAGE CAPITAL	98,700.000	1,862,380		0	
000000-00-0	DISCO CORPORATION	B	03/01/2023	ZERO STAGE CAPITAL	5,500.000	1,738,636		0	
000000-00-0	GIORDANO INTL LTD	B	03/06/2023	ZERO STAGE CAPITAL	574,000.000	147,218		0	
000000-00-0	REMGRO	B	03/02/2023	ZERO STAGE CAPITAL	92,800.000	697,996		0	
000000-00-0	CHINA PETRO & CHEM	B	03/01/2023	ZERO STAGE CAPITAL	270,000.000	141,662		0	
000000-00-0	ABC-MART INC	B	03/01/2023	ZERO STAGE CAPITAL	1,100.000	54,472		0	
000000-00-0	INFORMATION SERVIC	B	03/01/2023	ZERO STAGE CAPITAL	1,800.000	62,064		0	
000000-00-0	EAGERS AUTOMOTIVE	B	03/01/2023	ZERO STAGE CAPITAL	56,314.000	517,728		0	
000000-00-0	TECHNOLOGY ONE	B	03/01/2023	ZERO STAGE CAPITAL	5,572.000	54,350		0	
000000-00-0	NIHON TRIM CO LTD	B	03/02/2023	ZERO STAGE CAPITAL	3,800.000	83,117		0	
000000-00-0	ECHO TRADING CO	B	03/01/2023	ZERO STAGE CAPITAL	8,800.000	53,092		0	
000000-00-0	TOWER SEMICONDUCTOR	B	03/01/2023	ZERO STAGE CAPITAL	4,156.000	168,762		0	
000000-00-0	LINTEC CORP	B	03/01/2023	ZERO STAGE CAPITAL	3,100.000	50,464		0	
000000-00-0	FLETCHER BUILDING	B	03/01/2023	ZERO STAGE CAPITAL	82,870.000	239,672		0	
000000-00-0	DIGITAL CHINA HLDG	B	03/01/2023	ZERO STAGE CAPITAL	139,000.000	67,661		0	
000000-00-0	FUJICCO CO	B	03/01/2023	ZERO STAGE CAPITAL	3,400.000	46,129		0	
000000-00-0	FUJIMI INC	B	03/01/2023	ZERO STAGE CAPITAL	1,200.000	57,733		0	
000000-00-0	FUJI CO(TOKYO)	B	03/02/2023	ZERO STAGE CAPITAL	12,400.000	157,088		0	
000000-00-0	FUJI ELECTRIC CO L	B	03/09/2023	ZERO STAGE CAPITAL	9,500.000	376,606		0	
000000-00-0	SUBARU CORPORATION	B	03/20/2023	ZERO STAGE CAPITAL	75,200.000	1,223,651		0	
000000-00-0	FUJI CORPORATION	B	03/02/2023	ZERO STAGE CAPITAL	31,800.000	488,644		0	
000000-00-0	FANUC CORP	B	03/01/2023	ZERO STAGE CAPITAL	4,300.000	738,946		0	
000000-00-0	GODO STEEL	B	03/02/2023	ZERO STAGE CAPITAL	7,900.000	217,212		0	
000000-00-0	GOLDWIN INC	B	03/01/2023	ZERO STAGE CAPITAL	3,200.000	279,539		0	
000000-00-0	SHIN-NIHON TATEMON	B	03/01/2023	ZERO STAGE CAPITAL	13,700.000	49,846		0	
000000-00-0	ELECOM CO	B	03/17/2023	ZERO STAGE CAPITAL	53,400.000	501,981		0	
000000-00-0	HEINEKEN MALAYSIA	B	03/22/2023	ZERO STAGE CAPITAL	11,700.000	73,332		0	
000000-00-0	HELIOS TECHNO HLDG	B	03/02/2023	ZERO STAGE CAPITAL	34,500.000	96,583		0	
000000-00-0	HAMAMATSU PHOTONIC	B	03/01/2023	ZERO STAGE CAPITAL	2,900.000	141,971		0	
000000-00-0	HASEKO CORPORATION	B	03/01/2023	ZERO STAGE CAPITAL	32,900.000	375,627		0	
000000-00-0	AUDIOCODES	D	03/01/2023	ZERO STAGE CAPITAL	3,184.000	189,420		0	
000000-00-0	CHINA MERCHANTS PO	B	03/17/2023	ZERO STAGE CAPITAL	336,000.000	505,961		0	
000000-00-0	DENTSU GROUP INC	B	03/01/2023	ZERO STAGE CAPITAL	16,400.000	524,941		0	
000000-00-0	SPARX GROUP CO.LTD	B	03/01/2023	ZERO STAGE CAPITAL	8,600.000	99,819		0	
000000-00-0	HARBIN ELECTRIC CO	B	03/08/2023	ZERO STAGE CAPITAL	806,000.000	402,346		0	
000000-00-0	HISAKA WORKS	B	03/01/2023	ZERO STAGE CAPITAL	7,000.000	48,782		0	
000000-00-0	HITACHI	B	03/14/2023	ZERO STAGE CAPITAL	117,400.000	5,829,101		0	

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000000-00-0	HONDA MOTOR CO	B	03/01/2023	ZERO STAGE CAPITAL	18,100.000	474,194		0	
000000-00-0	CAPITEC BANK HLDGS	B	03/01/2023	ZERO STAGE CAPITAL	1,001.000	95,945		0	
000000-00-0	CHINA EVERBRIGHT	B	03/02/2023	ZERO STAGE CAPITAL	194,000.000	142,783		0	
000000-00-0	ICL GROUP LTD	B	03/01/2023	ZERO STAGE CAPITAL	7,841.000	56,300		0	
000000-00-0	ITO EN	B	03/01/2023	ZERO STAGE CAPITAL	19,300.000	650,941		0	
000000-00-0	IBIDEN CO	B	03/01/2023	ZERO STAGE CAPITAL	16,500.000	579,115		0	
000000-00-0	ICOM INCORPORATED	B	03/20/2023	ZERO STAGE CAPITAL	11,300.000	210,579		0	
000000-00-0	INABA DENKISANGYO	B	03/08/2023	ZERO STAGE CAPITAL	22,400.000	471,720		0	
000000-00-0	I-NET CORP	B	03/09/2023	ZERO STAGE CAPITAL	18,100.000	170,884		0	
000000-00-0	ISUZU MOTORS	B	03/01/2023	ZERO STAGE CAPITAL	86,700.000	1,041,666		0	
000000-00-0	ITOCHU CORP	B	03/14/2023	ZERO STAGE CAPITAL	28,200.000	842,182		0	
000000-00-0	JAPAN SECS FINANCE	B	03/01/2023	ZERO STAGE CAPITAL	6,600.000	50,666		0	
000000-00-0	JBCC HOLDINGS INC	B	03/01/2023	ZERO STAGE CAPITAL	3,000.000	44,305		0	
000000-00-0	AEON CO	B	03/01/2023	ZERO STAGE CAPITAL	64,800.000	1,190,854		0	
000000-00-0	KANDENKO CO	B	03/01/2023	ZERO STAGE CAPITAL	28,900.000	189,880		0	
000000-00-0	K'S HOLDINGS	B	03/01/2023	ZERO STAGE CAPITAL	9,400.000	80,746		0	
000000-00-0	PIOLAX INC	B	03/01/2023	ZERO STAGE CAPITAL	7,900.000	117,086		0	
000000-00-0	KINGBOARD HOLDINGS	B	03/06/2023	ZERO STAGE CAPITAL	149,000.000	564,438		0	
000000-00-0	KOA CORPORATION	B	03/02/2023	ZERO STAGE CAPITAL	24,600.000	338,402		0	
000000-00-0	KOITO MFG CO	B	03/01/2023	ZERO STAGE CAPITAL	4,700.000	79,193		0	
000000-00-0	KOMATSU	B	03/01/2023	ZERO STAGE CAPITAL	34,500.000	839,601		0	
000000-00-0	KOMATSU SEIREN CO	B	03/01/2023	ZERO STAGE CAPITAL	9,500.000	49,204		0	
000000-00-0	KUMIAI CHEM IND CO	B	03/01/2023	ZERO STAGE CAPITAL	7,800.000	49,035		0	
000000-00-0	KUREHA CHEM IND CO	B	03/02/2023	ZERO STAGE CAPITAL	5,100.000	317,441		0	
000000-00-0	KYOEI SANGYO CO	B	03/01/2023	ZERO STAGE CAPITAL	3,500.000	58,568		0	
000000-00-0	KYOKUYO CO	B	03/01/2023	ZERO STAGE CAPITAL	1,900.000	50,714		0	
000000-00-0	KYOCERA CORP	B	03/23/2023	ZERO STAGE CAPITAL	17,300.000	865,499		0	
000000-00-0	INFOCOM CORP	B	03/23/2023	ZERO STAGE CAPITAL	15,700.000	266,858		0	
000000-00-0	METRO BANK & TRUST	B	03/01/2023	ZERO STAGE CAPITAL	207,050.000	226,878		0	
000000-00-0	JUMBO INTERACTIVE	B	03/01/2023	ZERO STAGE CAPITAL	11,916.000	107,564		0	
000000-00-0	NOVA LTD	B	03/01/2023	ZERO STAGE CAPITAL	2,582.000	234,479		0	
000000-00-0	JP-HOLDINGS INC	B	03/01/2023	ZERO STAGE CAPITAL	19,300.000	51,384		0	
000000-00-0	DAIKOKU DENKI CO	B	03/01/2023	ZERO STAGE CAPITAL	6,100.000	123,616		0	
000000-00-0	MAEZAWA KASEI IND	B	03/01/2023	ZERO STAGE CAPITAL	3,500.000	35,961		0	
000000-00-0	SUMITOMO MITSUI FG	B	03/15/2023	ZERO STAGE CAPITAL	23,300.000	919,818		0	
000000-00-0	MTN GROUP LTD	B	03/15/2023	ZERO STAGE CAPITAL	441,852.000	3,129,403		0	
000000-00-0	TAKEUCHI MFG CO	B	03/01/2023	ZERO STAGE CAPITAL	17,900.000	390,200		0	
000000-00-0	AMIYAKI TEI CO LTD	B	03/01/2023	ZERO STAGE CAPITAL	1,900.000	41,943		0	
000000-00-0	MARUICHI STL TUBE	B	03/02/2023	ZERO STAGE CAPITAL	16,600.000	364,674		0	
000000-00-0	RETAIL PARTNERS CO	B	03/01/2023	ZERO STAGE CAPITAL	3,300.000	31,041		0	
000000-00-0	PANASONIC HLDGS CO	B	03/01/2023	ZERO STAGE CAPITAL	112,800.000	971,809		0	
000000-00-0	MATSUYA FOODS HOLD	B	03/01/2023	ZERO STAGE CAPITAL	2,000.000	57,780		0	
000000-00-0	MEISEI INDUSTRIAL	B	03/02/2023	ZERO STAGE CAPITAL	22,300.000	131,204		0	
000000-00-0	NIHON DENGI CO	B	03/13/2023	ZERO STAGE CAPITAL	10,700.000	278,910		0	
000000-00-0	MARS GP HLDGS CO	B	03/02/2023	ZERO STAGE CAPITAL	7,800.000	141,584		0	
000000-00-0	SOJITZ CORPORATION	B	03/01/2023	ZERO STAGE CAPITAL	2,700.000	52,366		0	
000000-00-0	MITSUBA CORP	B	03/10/2023	ZERO STAGE CAPITAL	62,500.000	246,320		0	
000000-00-0	MITSUBISHI LOGISTI	B	03/01/2023	ZERO STAGE CAPITAL	7,100.000	163,809		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
000000-00-0	MITSUBISHI HVY IND	B	03/02/2023	ZERO STAGE CAPITAL	3,500.000	128,494		0	
000000-00-0	SUMITOMO MITSUI CO	B	03/01/2023	ZERO STAGE CAPITAL	22,100.000	69,292		0	
000000-00-0	MITSUI & CO	B	03/14/2023	ZERO STAGE CAPITAL	55,300.000	1,590,894		0	
000000-00-0	MITSUI CHEMICALS	B	03/24/2023	ZERO STAGE CAPITAL	35,700.000	853,016		0	
000000-00-0	MITSUI O.S.K.LINES	B	03/01/2023	ZERO STAGE CAPITAL	3,900.000	99,094		0	
000000-00-0	DMG MORI CO LTD	B	03/01/2023	ZERO STAGE CAPITAL	38,100.000	616,102		0	
000000-00-0	MORITA HOLDINGS	B	03/01/2023	ZERO STAGE CAPITAL	4,600.000	41,182		0	
000000-00-0	COMFORTDELGRO CORP	B	03/01/2023	ZERO STAGE CAPITAL	313,000.000	280,974		0	
000000-00-0	NGK SPARK PLUG CO	B	03/01/2023	ZERO STAGE CAPITAL	77,800.000	1,575,851		0	
000000-00-0	NAGASE & CO	B	03/01/2023	ZERO STAGE CAPITAL	8,700.000	130,461		0	
000000-00-0	NEDBANK GROUP LTD	B	03/01/2023	ZERO STAGE CAPITAL	40,319.000	510,915		0	
000000-00-0	RENESAS ELECTRONIC	B	03/07/2023	ZERO STAGE CAPITAL	13,100.000	172,794		0	
000000-00-0	NICHIDEN CORP	B	03/01/2023	ZERO STAGE CAPITAL	3,600.000	50,777		0	
000000-00-0	NINTENDO CO	B	03/01/2023	ZERO STAGE CAPITAL	129,300.000	4,953,749		0	
000000-00-0	NIPPON DENSETSU	B	03/01/2023	ZERO STAGE CAPITAL	4,500.000	50,262		0	
000000-00-0	NIPPON SHINYAKU CO	B	03/01/2023	ZERO STAGE CAPITAL	1,200.000	52,074		0	
000000-00-0	NISSHIN SEIFUN GRP	B	03/01/2023	ZERO STAGE CAPITAL	42,200.000	483,632		0	
000000-00-0	NISHIMATSU CONSTCN	B	03/02/2023	ZERO STAGE CAPITAL	10,900.000	288,879		0	
000000-00-0	NICHIAS CORP	B	03/01/2023	ZERO STAGE CAPITAL	6,100.000	120,410		0	
000000-00-0	NISSIN ELECTRIC	B	03/01/2023	ZERO STAGE CAPITAL	7,200.000	89,315		0	
000000-00-0	NISSIN FOODS HLDG CO	B	03/01/2023	ZERO STAGE CAPITAL	4,500.000	375,278		0	
000000-00-0	NISSHA CO LTD	B	03/14/2023	ZERO STAGE CAPITAL	10,700.000	137,232		0	
000000-00-0	NIPPON SIGNAL CO	B	03/09/2023	ZERO STAGE CAPITAL	10,900.000	84,893		0	
000000-00-0	NISSAN MOTOR CO	B	03/02/2023	ZERO STAGE CAPITAL	26,000.000	101,683		0	
000000-00-0	NITTOC CONSTRUCT	B	03/02/2023	ZERO STAGE CAPITAL	14,200.000	101,119		0	
000000-00-0	MITSUBISHI LOGISNE	B	03/01/2023	ZERO STAGE CAPITAL	8,400.000	50,332		0	
000000-00-0	NOHMI BOSAI	B	03/14/2023	ZERO STAGE CAPITAL	15,300.000	184,470		0	
000000-00-0	NIPPON YUSEN KK	B	03/01/2023	ZERO STAGE CAPITAL	5,500.000	138,554		0	
000000-00-0	ZEON CORPORATION	B	03/01/2023	ZERO STAGE CAPITAL	23,500.000	224,528		0	
000000-00-0	NITORI HOLDINGS	B	12/28/2022	ZERO STAGE CAPITAL	2,500.000	311,196		0	
000000-00-0	NIPPON CERAMIC	B	03/01/2023	ZERO STAGE CAPITAL	2,600.000	50,843		0	
000000-00-0	NICE LTD	D	03/01/2023	ZERO STAGE CAPITAL	2,908.000	2,184,258		0	
000000-00-0	OSG CORP	B	03/01/2023	ZERO STAGE CAPITAL	1,700.000	24,602		0	
000000-00-0	OBAYASHI CORP	B	03/01/2023	ZERO STAGE CAPITAL	62,800.000	465,889		0	
000000-00-0	OJI HLDGS CORP	B	03/01/2023	ZERO STAGE CAPITAL	132,100.000	534,950		0	
000000-00-0	OKUWA CO	B	03/01/2023	ZERO STAGE CAPITAL	12,500.000	79,135		0	
000000-00-0	ONOKEN CO	B	03/08/2023	ZERO STAGE CAPITAL	40,200.000	453,775		0	
000000-00-0	ONO PHARMACEUTICAL	B	03/24/2023	ZERO STAGE CAPITAL	20,800.000	413,194		0	
000000-00-0	TAIHEIYO CEMENT	B	03/01/2023	ZERO STAGE CAPITAL	39,700.000	724,352		0	
000000-00-0	OPTEX GROUP COMPAN	B	03/01/2023	ZERO STAGE CAPITAL	3,500.000	52,828		0	
000000-00-0	OSAKA GAS CO	B	03/17/2023	ZERO STAGE CAPITAL	124,700.000	2,039,020		0	
000000-00-0	DAISO CO	B	03/02/2023	ZERO STAGE CAPITAL	9,200.000	289,232		0	
000000-00-0	DAIHEN CORP	B	03/01/2023	ZERO STAGE CAPITAL	2,100.000	66,818		0	
000000-00-0	OSAKA STEEL CO	B	03/02/2023	ZERO STAGE CAPITAL	10,400.000	106,692		0	
000000-00-0	P.S.MITSUBISHI CON	B	03/09/2023	ZERO STAGE CAPITAL	23,400.000	115,875		0	
000000-00-0	KOMEHYO HOLDINGS C	B	03/01/2023	ZERO STAGE CAPITAL	8,600.000	174,866		0	
000000-00-0	SERIA CO LTD	B	03/01/2023	ZERO STAGE CAPITAL	8,400.000	159,652		0	
000000-00-0	NEW HOPE CORP	B	03/01/2023	ZERO STAGE CAPITAL	167,352.000	603,088		0	

SCHEDULE D - PART 3

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

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000000-00-0	COMSYS HOLDINGS	B	03/01/2023	ZERO STAGE CAPITAL	10,500.000	190,714		0	
000000-00-0	NABTESCO CORP	B	03/01/2023	ZERO STAGE CAPITAL	4,100.000	105,913		0	
000000-00-0	KAKAKU.COM. INC	B	03/01/2023	ZERO STAGE CAPITAL	41,900.000	618,383		0	
000000-00-0	PREMIER INVESTMENT	B	03/01/2023	ZERO STAGE CAPITAL	11,820.000	213,637		0	
000000-00-0	PICC PROPERTY & CA	B	03/01/2023	ZERO STAGE CAPITAL	954,000.000	857,129		0	
000000-00-0	CODAN LTD	B	03/14/2023	ZERO STAGE CAPITAL	23,915.000	85,030		0	
000000-00-0	TOCALO CO LTD	B	03/01/2023	ZERO STAGE CAPITAL	11,500.000	108,006		0	
000000-00-0	CHINA LIFE INSURAN	B	03/01/2023	ZERO STAGE CAPITAL	68,000.000	120,016		0	
000000-00-0	RAITO KOGYO CO	B	03/08/2023	ZERO STAGE CAPITAL	15,800.000	227,837		0	
000000-00-0	ARCS COMPANY LTD	B	03/01/2023	ZERO STAGE CAPITAL	9,800.000	156,590		0	
000000-00-0	TOSHO CO LTD	B	03/01/2023	ZERO STAGE CAPITAL	7,000.000	62,190		0	
000000-00-0	RICOH LEASING	B	03/01/2023	ZERO STAGE CAPITAL	2,400.000	70,521		0	
000000-00-0	RINNAI CORP	B	03/01/2023	ZERO STAGE CAPITAL	8,200.000	574,602		0	
000000-00-0	WEICHAI POWER CO	B	03/08/2023	ZERO STAGE CAPITAL	226,000.000	331,548		0	
000000-00-0	T-GAIA CORPORATION	B	03/01/2023	ZERO STAGE CAPITAL	6,600.000	79,211		0	
000000-00-0	ROHM CO	B	03/15/2023	ZERO STAGE CAPITAL	900.000	69,224		0	
000000-00-0	ROLAND CORPORATION	B	03/02/2023	ZERO STAGE CAPITAL	9,400.000	270,840		0	
000000-00-0	YELLOW HAT LTD	B	03/01/2023	ZERO STAGE CAPITAL	9,100.000	119,273		0	
000000-00-0	ROYAL HOLDINGS CO	B	03/01/2023	ZERO STAGE CAPITAL	4,300.000	81,579		0	
000000-00-0	RYOYO ELECTRO CORP	B	03/14/2023	ZERO STAGE CAPITAL	13,300.000	246,707		0	
000000-00-0	SANGETSU CORP	B	03/15/2023	ZERO STAGE CAPITAL	28,000.000	493,041		0	
000000-00-0	SANKI ENGINEERING	B	03/01/2023	ZERO STAGE CAPITAL	10,900.000	121,825		0	
000000-00-0	SANRIO CO	B	03/01/2023	ZERO STAGE CAPITAL	2,500.000	74,749		0	
000000-00-0	SANYO CHEMICAL IND	B	03/02/2023	ZERO STAGE CAPITAL	6,000.000	189,039		0	
000000-00-0	SAPPORO HOLDINGS	B	03/01/2023	ZERO STAGE CAPITAL	8,700.000	204,150		0	
000000-00-0	SANYO SPEC STEEL	B	03/02/2023	ZERO STAGE CAPITAL	19,600.000	377,839		0	
000000-00-0	SEIREN CO	B	03/02/2023	ZERO STAGE CAPITAL	13,500.000	235,797		0	
000000-00-0	SEKISUI CHEMICAL	B	03/01/2023	ZERO STAGE CAPITAL	54,300.000	732,601		0	
000000-00-0	SEKISUI HOUSE	B	03/01/2023	ZERO STAGE CAPITAL	21,800.000	410,443		0	
000000-00-0	SINOPEC S/PETROLEU	B	03/08/2023	ZERO STAGE CAPITAL	1,202,000.000	216,145		0	
000000-00-0	SHINNIHON CORP	B	03/10/2023	ZERO STAGE CAPITAL	52,400.000	372,383		0	
000000-00-0	SHIMAMURA CO	B	03/23/2023	ZERO STAGE CAPITAL	21,600.000	2,069,330		0	
000000-00-0	SHIKOKU KASEI HOLD	B	03/01/2023	ZERO STAGE CAPITAL	5,300.000	50,389		0	
000000-00-0	RESONAC HOLDINGS C	B	03/01/2023	ZERO STAGE CAPITAL	19,200.000	317,400		0	
000000-00-0	SHIN-ETSU POLYMER	B	03/15/2023	ZERO STAGE CAPITAL	13,000.000	132,611		0	
000000-00-0	SINGAPORE AIRLINES	B	03/01/2023	ZERO STAGE CAPITAL	295,800.000	1,249,636		0	
000000-00-0	SUNDRUG CO LTD	B	03/01/2023	ZERO STAGE CAPITAL	3,300.000	86,716		0	
000000-00-0	STANLEY ELECTRIC	B	03/01/2023	ZERO STAGE CAPITAL	18,000.000	378,341		0	
000000-00-0	STARTS CORPORATION	B	03/01/2023	ZERO STAGE CAPITAL	6,000.000	113,831		0	
000000-00-0	SHENZHEN EXPRESSWA	B	03/07/2023	ZERO STAGE CAPITAL	178,000.000	165,999		0	
000000-00-0	SUMITOMO OSAKA CEM	B	03/01/2023	ZERO STAGE CAPITAL	5,900.000	163,353		0	
000000-00-0	SUMITOMO DENSETSU	B	03/09/2023	ZERO STAGE CAPITAL	5,500.000	101,694		0	
000000-00-0	SUMITOMO ELECTRIC	B	03/01/2023	ZERO STAGE CAPITAL	143,400.000	1,769,683		0	
000000-00-0	SUMITOMO METAL MNG	B	03/01/2023	ZERO STAGE CAPITAL	5,700.000	214,166		0	
000000-00-0	SUZUDEN CORP	B	03/01/2023	ZERO STAGE CAPITAL	2,600.000	51,767		0	
000000-00-0	SUZUKI MOTOR CORP	B	03/01/2023	ZERO STAGE CAPITAL	77,900.000	2,761,253		0	
000000-00-0	TAIHEI DENGYO	B	03/01/2023	ZERO STAGE CAPITAL	2,100.000	61,334		0	
000000-00-0	TAIKISHA	B	03/01/2023	ZERO STAGE CAPITAL	1,400.000	36,438		0	

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000000-00-0	TAKASAGO THML ENG	B	03/17/2023	ZERO STAGE CAPITAL	21,700.000	325,514		0	
000000-00-0	TAMURA CORP	B	03/02/2023	ZERO STAGE CAPITAL	20,000.000	112,814		0	
000000-00-0	TABCORP HOLDINGS LTD	B	03/01/2023	ZERO STAGE CAPITAL	263,328.000	177,152		0	
000000-00-0	YAMATANE CORP	B	03/08/2023	ZERO STAGE CAPITAL	8,000.000	100,474		0	
000000-00-0	SPARK NEW ZEALAND	B	03/01/2023	ZERO STAGE CAPITAL	36,349.000	111,777		0	
000000-00-0	TENMA CORPORATION	B	03/01/2023	ZERO STAGE CAPITAL	2,600.000	45,798		0	
000000-00-0	TERUMO CORP	B	01/20/2023	ZERO STAGE CAPITAL	15,900.000	453,947		0	
000000-00-0	TOTTORI BANK	B	03/01/2023	ZERO STAGE CAPITAL	5,400.000	50,056		0	
000000-00-0	SACS BAR HOLDINGS	B	03/01/2023	ZERO STAGE CAPITAL	7,700.000	43,849		0	
000000-00-0	TOHO BANK	B	03/02/2023	ZERO STAGE CAPITAL	66,900.000	118,048		0	
000000-00-0	TODA CORP	B	03/07/2023	ZERO STAGE CAPITAL	75,700.000	394,055		0	
000000-00-0	TOKAI CARBON CO	B	03/01/2023	ZERO STAGE CAPITAL	42,100.000	408,282		0	
000000-00-0	TOA CORP(ELEC)	B	03/09/2023	ZERO STAGE CAPITAL	51,900.000	314,457		0	
000000-00-0	TOAGOSEI CO LTD	B	03/01/2023	ZERO STAGE CAPITAL	5,400.000	50,118		0	
000000-00-0	YURTEC CORPORATION	B	03/02/2023	ZERO STAGE CAPITAL	14,100.000	79,155		0	
000000-00-0	TOKYO TEKKO CO	B	03/15/2023	ZERO STAGE CAPITAL	34,000.000	470,358		0	
000000-00-0	TOEI CO	B	03/01/2023	ZERO STAGE CAPITAL	1,500.000	187,593		0	
000000-00-0	TOHO CO(FILM)	B	03/01/2023	ZERO STAGE CAPITAL	14,500.000	500,943		0	
000000-00-0	TOKYO ELEC POWER H	B	03/22/2023	ZERO STAGE CAPITAL	34,100.000	111,774		0	
000000-00-0	TOKYO GAS CO	B	03/15/2023	ZERO STAGE CAPITAL	4,300.000	78,411		0	
000000-00-0	TOKYO ROPE MFG CO	B	03/10/2023	ZERO STAGE CAPITAL	15,600.000	143,600		0	
000000-00-0	TOKYO STEEL MFG	B	03/02/2023	ZERO STAGE CAPITAL	109,300.000	1,233,286		0	
000000-00-0	TOMOKU CO	B	03/08/2023	ZERO STAGE CAPITAL	12,700.000	151,241		0	
000000-00-0	TOTO	B	03/01/2023	ZERO STAGE CAPITAL	9,500.000	314,084		0	
000000-00-0	YONDOSHI HLDGS INC	B	03/01/2023	ZERO STAGE CAPITAL	14,600.000	185,247		0	
000000-00-0	TOWA BANK	B	03/01/2023	ZERO STAGE CAPITAL	10,900.000	49,208		0	
000000-00-0	TOKEN CORPORATION	B	03/01/2023	ZERO STAGE CAPITAL	2,400.000	137,708		0	
000000-00-0	TOYO MACHINY&METAL	B	03/01/2023	ZERO STAGE CAPITAL	11,800.000	50,758		0	
000000-00-0	MAZDA MOTOR CORP	B	03/01/2023	ZERO STAGE CAPITAL	3,900.000	35,568		0	
000000-00-0	TOYOTA TSUSHO CORP	B	03/01/2023	ZERO STAGE CAPITAL	2,300.000	95,030		0	
000000-00-0	TSINGTAO BREWERY	B	03/01/2023	ZERO STAGE CAPITAL	52,000.000	530,940		0	
000000-00-0	TSUGAMI CORP	B	03/01/2023	ZERO STAGE CAPITAL	14,900.000	163,854		0	
000000-00-0	TSUZUKI DENKI CO	B	03/13/2023	ZERO STAGE CAPITAL	24,900.000	277,838		0	
000000-00-0	VTECH HLDGS	B	03/01/2023	ZERO STAGE CAPITAL	7,600.000	43,038		0	
000000-00-0	YAKULT HONSHA CO	B	03/01/2023	ZERO STAGE CAPITAL	1,800.000	122,792		0	
000000-00-0	ASTELLAS PHARMA	B	03/22/2023	ZERO STAGE CAPITAL	161,500.000	2,198,960		0	
000000-00-0	YAMATO KOGYO CO	B	03/02/2023	ZERO STAGE CAPITAL	27,000.000	1,103,775		0	
000000-00-0	YODOGAWA STEEL WKS	B	03/02/2023	ZERO STAGE CAPITAL	7,000.000	140,132		0	
000000-00-0	ZENRIN CO	B	03/01/2023	ZERO STAGE CAPITAL	8,100.000	49,637		0	
000000-00-0	EURAZEO	B	03/01/2023	ZERO STAGE CAPITAL	18,417.000	1,260,647		0	
000000-00-0	DORMAKABA HOLDING	D	03/01/2023	ZERO STAGE CAPITAL	252.000	112,475		0	
000000-00-0	ST GALLER KTBK AG	D	03/01/2023	ZERO STAGE CAPITAL	128.000	67,516		0	
000000-00-0	AXA	B	03/16/2023	ZERO STAGE CAPITAL	264,097.000	8,307,132		0	
000000-00-0	OPAP (ORG OF FOOTB)	B	03/01/2023	ZERO STAGE CAPITAL	38,162.000	608,075		0	
000000-00-0	ABB LTD	D	03/14/2023	ZERO STAGE CAPITAL	52,298.000	1,697,527		0	
000000-00-0	CLARIANT	D	03/01/2023	ZERO STAGE CAPITAL	43,575.000	715,555		0	
000000-00-0	VONTOBEL HLDGS AG	D	03/01/2023	ZERO STAGE CAPITAL	925.000	57,908		0	
000000-00-0	BALOISE HOLDING AG	D	03/01/2023	ZERO STAGE CAPITAL	3,826.000	636,338		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
000000-00-0	ARBONIA AG	D	03/01/2023	ZERO STAGE CAPITAL	3,702.000	48,085		0	
000000-00-0	HUBER & SUHNER AG	D	03/17/2023	ZERO STAGE CAPITAL	4,751.000	412,000		0	
000000-00-0	EQUINOR ASA	D	03/01/2023	ZERO STAGE CAPITAL	10,671.000	3,387,847		0	
000000-00-0	ENI	B	03/01/2023	ZERO STAGE CAPITAL	27,592.000	385,526		0	
000000-00-0	JUMBO SA	B	03/01/2023	ZERO STAGE CAPITAL	5,317.000	106,575		0	
000000-00-0	BENETEAU	B	03/01/2023	ZERO STAGE CAPITAL	3,757.000	67,713		0	
73328P-10-6	PORSCHE AUTOMOBIL	D	03/01/2023	ZERO STAGE CAPITAL	28,248.000	161,942		0	
000000-00-0	MELEXIS	B	03/16/2023	ZERO STAGE CAPITAL	4,921.000	527,161		0	
000000-00-0	CIE DE ST-GOBAIN	B	03/01/2023	ZERO STAGE CAPITAL	22,223.000	1,356,795		0	
000000-00-0	SWISS LIFE HLDG	D	03/01/2023	ZERO STAGE CAPITAL	2,623.000	1,620,797		0	
000000-00-0	RAYSEARCH LAB	B	03/21/2023	ZERO STAGE CAPITAL	61,223.000	457,240		0	
000000-00-0	PIRAEUS PORT AUTH	B	03/24/2023	ZERO STAGE CAPITAL	15,549.000	306,872		0	
000000-00-0	NORWEGIAN AIR SHUT	B	03/01/2023	ZERO STAGE CAPITAL	263,567.000	280,453		0	
000000-00-0	YARA INTERNATIONAL	B	03/01/2023	ZERO STAGE CAPITAL	1,854.000	85,631		0	
000000-00-0	HEINEKEN NV	B	03/01/2023	ZERO STAGE CAPITAL	75,365.000	7,714,534		0	
796050-88-8	SAMSUNG ELECTRS LTD	D	03/14/2023	ZERO STAGE CAPITAL	994.000	1,132,112		0	
86428V-10-4	SUBARU CORP	D	03/01/2023	ZERO STAGE CAPITAL	6,173.000	50,101		0	
86562M-20-9	SUMITOMO MITSUI FINL	D	03/16/2023	ZERO STAGE CAPITAL	103,282.000	808,131		0	
870886-10-8	SWISS RE LTD	D	03/01/2023	ZERO STAGE CAPITAL	1,924.000	49,899		0	
874039-10-0	TAIWAN SEMICONDUCTOR	D	03/16/2023	ZERO STAGE CAPITAL	14,918.000	1,326,708		0	
879382-10-9	TELEFONICA S A	B	03/23/2023	ZERO STAGE CAPITAL	447,706.000	1,818,814		0	
88579N-10-5	3I GROUP PLC	D	03/01/2023	ZERO STAGE CAPITAL	5,011.000	49,683		0	
88706T-10-8	TIM S.A.	D	02/06/2023	ZERO STAGE CAPITAL	28,573.000	315,453		0	
889110-10-2	TOKYO ELECTRON LTD	D	03/01/2023	ZERO STAGE CAPITAL	579.000	50,501		0	
000000-00-0	MCJ CO LTD	B	03/08/2023	ZERO STAGE CAPITAL	18,700.000	133,245		0	
000000-00-0	SHOEI CO LTD	B	03/01/2023	ZERO STAGE CAPITAL	1,300.000	51,379		0	
000000-00-0	ACS ACTIVIDADES CO	B	03/01/2023	ZERO STAGE CAPITAL	5,222.000	159,117		0	
000000-00-0	MAXVALU TOKAI CO	B	03/01/2023	ZERO STAGE CAPITAL	2,800.000	55,482		0	
000000-00-0	ANHUI CONCH CEMENT	B	03/09/2023	ZERO STAGE CAPITAL	13,500.000	390,077		0	
000000-00-0	ASAHI CO LTD	B	03/01/2023	ZERO STAGE CAPITAL	8,400.000	82,344		0	
000000-00-0	ADMIRAL GROUP	B	02/10/2023	ZERO STAGE CAPITAL	8,763.000	237,409		0	
000000-00-0	MIZUHO LEASING CO	B	03/01/2023	ZERO STAGE CAPITAL	4,100.000	109,748		0	
000000-00-0	ALARKO HOLDING	B	03/20/2023	ZERO STAGE CAPITAL	700,591.000	2,762,505		0	
000000-00-0	ARCELIK	B	03/02/2023	ZERO STAGE CAPITAL	109,156.000	701,808		0	
000000-00-0	ASELSAN	B	03/01/2023	ZERO STAGE CAPITAL	620,064.000	1,830,256		0	
000000-00-0	AYGAZ	B	03/02/2023	ZERO STAGE CAPITAL	37,627.000	154,508		0	
000000-00-0	DOGAN HOLDINGS	B	03/02/2023	ZERO STAGE CAPITAL	1,381,531.000	711,306		0	
000000-00-0	ENKA INSAAT	B	03/02/2023	ZERO STAGE CAPITAL	567,136.000	978,416		0	
000000-00-0	EREGLI DEMIR CELIK	B	03/02/2023	ZERO STAGE CAPITAL	1,422,677.000	3,349,865		0	
000000-00-0	KEREVITAS GIDA SAN	B	03/01/2023	ZERO STAGE CAPITAL	132,889.000	86,567		0	
000000-00-0	OYAK CIMENTO FGBRI	B	03/01/2023	ZERO STAGE CAPITAL	226,697.000	623,067		0	
000000-00-0	FUYO GENERAL LEASE	B	03/15/2023	ZERO STAGE CAPITAL	2,200.000	147,893		0	
000000-00-0	CHINA SHINEWAY PHARMACEUTICA	B	03/07/2023	ZERO STAGE CAPITAL	162,000.000	150,220		0	
000000-00-0	ZTE CORP-H	B	03/17/2023	ZERO STAGE CAPITAL	395,600.000	1,190,762		0	
000000-00-0	DIANA SHIPPING INC	D	03/16/2023	ZERO STAGE CAPITAL	76,839.000	350,815		0	
000000-00-0	SYDBANK	B	03/01/2023	ZERO STAGE CAPITAL	15,858.000	788,491		0	
000000-00-0	IG GROUP HLDGS	B	03/01/2023	ZERO STAGE CAPITAL	5,163.000	49,472		0	
000000-00-0	METCASH LTD	B	03/01/2023	ZERO STAGE CAPITAL	46,674.000	125,913		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
000000-00-0	MTU AERO ENGINES A	B	03/01/2023	ZERO STAGE CAPITAL	4,310.000	1,055,064		0	
000000-00-0	CARLSBERG BRWRY(M)	B	03/17/2023	ZERO STAGE CAPITAL	53,100.000	262,603		0	
000000-00-0	WEBUILD SPA	B	03/01/2023	ZERO STAGE CAPITAL	31,589.000	57,651		0	
000000-00-0	CHINA SHENHUA ENERGY CO-H	B	03/01/2023	ZERO STAGE CAPITAL	36,000.000	110,152		0	
000000-00-0	BANK OF COMMUNICATIONS CO-H	B	03/01/2023	ZERO STAGE CAPITAL	91,000.000	55,057		0	
000000-00-0	ENGIE	B	03/16/2023	ZERO STAGE CAPITAL	166,055.000	2,427,663		0	
000000-00-0	HEINEKEN HOLDING	B	03/01/2023	ZERO STAGE CAPITAL	22,292.000	1,915,804		0	
000000-00-0	BAIDU INC-CLASS A	B	03/01/2023	ZERO STAGE CAPITAL	161,700.000	2,942,982		0	
000000-00-0	CREATE RESTAURANTS	B	03/01/2023	ZERO STAGE CAPITAL	18,200.000	131,428		0	
000000-00-0	DAIICHI SANKYO COM	B	01/16/2023	ZERO STAGE CAPITAL	11,400.000	358,476		0	
000000-00-0	MITSUBISHI CHEM GP	B	03/01/2023	ZERO STAGE CAPITAL	232,200.000	1,358,889		0	
000000-00-0	EFG INTERNATIONAL	D	03/01/2023	ZERO STAGE CAPITAL	16,511.000	160,769		0	
000000-00-0	SPAREBANK 1 SMN	B	03/02/2023	ZERO STAGE CAPITAL	19,527.000	252,357		0	
000000-00-0	CHINA CONSTRUCTION BANK-H	B	03/01/2023	ZERO STAGE CAPITAL	13,110,000.000	8,214,495		0	
000000-00-0	GRINDROD LIMITED	B	03/02/2023	ZERO STAGE CAPITAL	191,498.000	106,607		0	
000000-00-0	SUMCO CORPORATION	B	03/01/2023	ZERO STAGE CAPITAL	3,900.000	54,074		0	
000000-00-0	LONKING HOLDINGS	B	03/16/2023	ZERO STAGE CAPITAL	1,514,000.000	282,463		0	
000000-00-0	EARTH CORPORATION	B	03/01/2023	ZERO STAGE CAPITAL	1,500.000	51,922		0	
000000-00-0	LANCASHIRE HLDGS	D	03/01/2023	ZERO STAGE CAPITAL	8,768.000	53,624		0	
000000-00-0	STARTIA INC	B	03/01/2023	ZERO STAGE CAPITAL	8,500.000	83,730		0	
000000-00-0	CAMTEK	D	03/01/2023	ZERO STAGE CAPITAL	11,667.000	1,164,133		0	
000000-00-0	CHINA NATIONAL BUILDING MA-H	B	03/08/2023	ZERO STAGE CAPITAL	504,000.000	480,179		0	
000000-00-0	INPEX CORPORATION	B	03/02/2023	ZERO STAGE CAPITAL	11,400.000	123,355		0	
000000-00-0	NORSK HYDRO ASA	B	03/02/2023	ZERO STAGE CAPITAL	14,891.000	110,741		0	
000000-00-0	SCHINDLER HOLDING AG	D	03/01/2023	ZERO STAGE CAPITAL	4,216.000	964,862		0	
000000-00-0	KONECRANES OYJ	B	03/01/2023	ZERO STAGE CAPITAL	17,532.000	607,659		0	
000000-00-0	SCHINDLER HOLDING AG	D	03/01/2023	ZERO STAGE CAPITAL	934.000	203,798		0	
000000-00-0	JSE LIMITED	B	03/15/2023	ZERO STAGE CAPITAL	116,191.000	704,783		0	
000000-00-0	MBB SE	B	03/01/2023	ZERO STAGE CAPITAL	495.000	41,642		0	
000000-00-0	PRAEMIUM LTD	B	03/21/2023	ZERO STAGE CAPITAL	251,754.000	134,113		0	
000000-00-0	JIUTIAN CHEMICAL	B	03/01/2023	ZERO STAGE CAPITAL	874,400.000	49,576		0	
000000-00-0	SPAR NORD BANK AS	B	03/01/2023	ZERO STAGE CAPITAL	16,497.000	303,608		0	
000000-00-0	BANK OF CHINA LTD-H	B	03/01/2023	ZERO STAGE CAPITAL	839,000.000	315,114		0	
000000-00-0	SBM OFFSHORE NV	D	03/02/2023	ZERO STAGE CAPITAL	149,716.000	2,047,056		0	
000000-00-0	TOTALENERGIES SE	B	03/02/2023	ZERO STAGE CAPITAL	35,143.000	2,194,621		0	
000000-00-0	PIAGGIO	B	03/01/2023	ZERO STAGE CAPITAL	88,401.000	380,283		0	
000000-00-0	ADWAYS CO.LTD	B	03/01/2023	ZERO STAGE CAPITAL	12,600.000	60,802		0	
000000-00-0	JDC CORPORATION	B	03/01/2023	ZERO STAGE CAPITAL	12,100.000	50,037		0	
000000-00-0	PROTECTOR FORS ASA	B	03/01/2023	ZERO STAGE CAPITAL	3,566.000	49,613		0	
000000-00-0	IPSOS	B	03/01/2023	ZERO STAGE CAPITAL	2,082.000	131,190		0	
000000-00-0	FRONTKEN CORPORATI	B	03/01/2023	ZERO STAGE CAPITAL	81,200.000	56,871		0	
000000-00-0	DCM HOLDINGS CO	B	03/01/2023	ZERO STAGE CAPITAL	8,700.000	73,150		0	
000000-00-0	FAMUR SA	B	03/01/2023	ZERO STAGE CAPITAL	58,786.000	51,259		0	
000000-00-0	SANEI ARCHITECTURE	B	03/01/2023	ZERO STAGE CAPITAL	3,400.000	37,272		0	
000000-00-0	SRA HOLDINGS	B	03/01/2023	ZERO STAGE CAPITAL	1,000.000	22,264		0	
000000-00-0	IDEMITSU KOSAN CO	B	03/01/2023	ZERO STAGE CAPITAL	2,300.000	51,666		0	
000000-00-0	BRAMBLES LTD	B	03/01/2023	ZERO STAGE CAPITAL	327,620.000	2,814,938		0	
000000-00-0	GALP ENERGIA	B	03/01/2023	ZERO STAGE CAPITAL	5,531.000	64,583		0	

SCHEDULE D - PART 3

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

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000000-00-0	IND & COMM BK OF CHINA-H	B	03/09/2023	ZERO STAGE CAPITAL	5,388,000.000	2,817,030		0	
000000-00-0	POLAR CAPITAL HLDG	B	03/01/2023	ZERO STAGE CAPITAL	12,560.000	78,716		0	
000000-00-0	HIRATA CORPORATION	B	03/01/2023	ZERO STAGE CAPITAL	1,400.000	68,986		0	
000000-00-0	BANCA GENERALI	B	03/01/2023	ZERO STAGE CAPITAL	18,271.000	637,101		0	
000000-00-0	HAITIAN INTERNATIONAL HLDGS	B	03/13/2023	ZERO STAGE CAPITAL	237,000.000	630,041		0	
000000-00-0	ZHUZHOU CRRC TIMES ELECTRIC	B	03/01/2023	ZERO STAGE CAPITAL	17,900.000	82,623		0	
000000-00-0	AKER BP ASA	B	03/01/2023	ZERO STAGE CAPITAL	3,526.000	93,458		0	
000000-00-0	SKF AB	B	03/01/2023	ZERO STAGE CAPITAL	41,293.000	781,442		0	
000000-00-0	AIT CORPORATION	B	03/23/2023	ZERO STAGE CAPITAL	17,200.000	195,412		0	
000000-00-0	FREENET AG	B	03/01/2023	ZERO STAGE CAPITAL	5,570.000	139,957		0	
000000-00-0	TOKUSHU TOKAI PAPE	B	03/01/2023	ZERO STAGE CAPITAL	1,500.000	33,481		0	
000000-00-0	CITIC TELECOM INTL	B	03/01/2023	ZERO STAGE CAPITAL	323,000.000	120,402		0	
000000-00-0	KEPPEL CORP	B	03/01/2023	ZERO STAGE CAPITAL	64,600.000	262,371		0	
000000-00-0	PACIFIC TEXTILES HOLDINGS	B	03/01/2023	ZERO STAGE CAPITAL	147,000.000	50,606		0	
000000-00-0	ANDRITZ AG	B	03/01/2023	ZERO STAGE CAPITAL	21,360.000	1,331,307		0	
000000-00-0	BCO DE SABADELL	B	03/08/2023	ZERO STAGE CAPITAL	64,202.000	88,954		0	
000000-00-0	VEIDEKKE	B	03/24/2023	ZERO STAGE CAPITAL	87,234.000	940,018		0	
000000-00-0	TIANNENG POWER INTL LTD	B	03/09/2023	ZERO STAGE CAPITAL	408,000.000	533,300		0	
000000-00-0	GERRESHEIMER GROUP	B	03/01/2023	ZERO STAGE CAPITAL	4,681.000	413,269		0	
000000-00-0	DANONE	B	03/01/2023	ZERO STAGE CAPITAL	7,466.000	422,039		0	
000000-00-0	3I GROUP	B	03/01/2023	ZERO STAGE CAPITAL	23,676.000	464,639		0	
000000-00-0	RECKITT BENCKISER	B	02/02/2023	ZERO STAGE CAPITAL	5,460.000	379,200		0	
000000-00-0	KINGSOFT CORP LTD	B	03/01/2023	ZERO STAGE CAPITAL	273,400.000	943,414		0	
000000-00-0	NMS HONDINGS	B	03/01/2023	ZERO STAGE CAPITAL	13,800.000	49,396		0	
000000-00-0	U-BLOX HOLDING AG	D	03/01/2023	ZERO STAGE CAPITAL	1,233.000	141,536		0	
000000-00-0	ZOZO INC	B	03/01/2023	ZERO STAGE CAPITAL	10,700.000	237,808		0	
000000-00-0	TEKFEN HOLDING AS	B	03/15/2023	ZERO STAGE CAPITAL	692,655.000	1,377,280		0	
000000-00-0	TYMAN PLC	B	03/01/2023	ZERO STAGE CAPITAL	29,382.000	89,968		0	
000000-00-0	DONGYUE GROUP LTD	B	03/01/2023	ZERO STAGE CAPITAL	304,000.000	347,465		0	
000000-00-0	TREASURE FACTORY C	B	03/01/2023	ZERO STAGE CAPITAL	6,200.000	49,998		0	
000000-00-0	CHINA PACIFIC INSURANCE GR-H	B	03/01/2023	ZERO STAGE CAPITAL	17,200.000	47,146		0	
000000-00-0	TIANJIN PHARMACEUT	B	03/01/2023	ZERO STAGE CAPITAL	13,000.000	17,691		0	
000000-00-0	CYFROWY POLSAT SA	B	03/23/2023	ZERO STAGE CAPITAL	26,189.000	98,543		0	
000000-00-0	HARBIN ELECTRIC CO LTD-H	B	03/09/2023	ZERO STAGE CAPITAL	144,000.000	566,301		0	
000000-00-0	NAIGAI TRANS LINE	B	03/02/2023	ZERO STAGE CAPITAL	6,400.000	105,183		0	
000000-00-0	BODYCOTE PLC	B	03/02/2023	ZERO STAGE CAPITAL	33,987.000	272,223		0	
000000-00-0	CALBEE INC	B	03/01/2023	ZERO STAGE CAPITAL	20,300.000	399,663		0	
000000-00-0	RESTAR HOLDINGS CO	B	03/09/2023	ZERO STAGE CAPITAL	25,300.000	443,972		0	
000000-00-0	SPAREBANK 1 SR BK	B	03/08/2023	ZERO STAGE CAPITAL	35,323.000	431,292		0	
000000-00-0	SEVEN GROUP HLDGS	B	03/01/2023	ZERO STAGE CAPITAL	3,034.000	49,204		0	
000000-00-0	GUANGZHOU AUTOMOBI	B	03/08/2023	ZERO STAGE CAPITAL	2,658,000.000	1,776,578		0	
000000-00-0	AWILCO LNG ASA	B	03/06/2023	ZERO STAGE CAPITAL	179,826.000	147,782		0	
000000-00-0	WEST CHINA CEMENT LTD	B	03/07/2023	ZERO STAGE CAPITAL	800,000.000	100,477		0	
000000-00-0	KRUK SA	B	03/08/2023	ZERO STAGE CAPITAL	1,524.000	115,227		0	
000000-00-0	SHANGHAI PHARMACEUTICALS-H	B	03/07/2023	ZERO STAGE CAPITAL	189,500.000	344,446		0	
000000-00-0	JULIUS BAER GRUPPE	D	03/01/2023	ZERO STAGE CAPITAL	26,978.000	1,795,168		0	
000000-00-0	NIPPON LIGHT METAL	B	03/08/2023	ZERO STAGE CAPITAL	46,300.000	508,408		0	
000000-00-0	JUPITER PLC	B	03/01/2023	ZERO STAGE CAPITAL	30,580.000	54,208		0	

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000000-00-0	SWISS RE AG	D	03/01/2023	ZERO STAGE CAPITAL	61,275.000	5,998,686		0	
000000-00-0	CARASSO MOTORS LTD	B	03/01/2023	ZERO STAGE CAPITAL	10,171.000	50,395		0	
000000-00-0	DAI-ICHI LIFE HOLD	B	03/01/2023	ZERO STAGE CAPITAL	10,900.000	230,811		0	
000000-00-0	MEIJI HOLDINGS CO	B	03/01/2023	ZERO STAGE CAPITAL	24,700.000	1,118,949		0	
000000-00-0	KOEI TECMO HOLDING	B	03/01/2023	ZERO STAGE CAPITAL	17,500.000	289,272		0	
000000-00-0	AGRICULTURAL BANK OF CHINA-H	B	03/08/2023	ZERO STAGE CAPITAL	310,000.000	112,013		0	
000000-00-0	SITC INTERNATIONAL HOLDINGS	B	03/02/2023	ZERO STAGE CAPITAL	286,000.000	654,079		0	
000000-00-0	ENEOS HOLDINGS INC	B	03/01/2023	ZERO STAGE CAPITAL	34,600.000	120,203		0	
000000-00-0	GREGGS	B	03/01/2023	ZERO STAGE CAPITAL	1,608.000	52,770		0	
000000-00-0	MIRAIT ONE CORP	B	03/01/2023	ZERO STAGE CAPITAL	4,900.000	54,299		0	
000000-00-0	SWIRE PROPERTIES L	B	03/01/2023	ZERO STAGE CAPITAL	17,400.000	46,982		0	
000000-00-0	CENTRAL ASIA METAL	B	03/02/2023	ZERO STAGE CAPITAL	127,374.000	412,174		0	
000000-00-0	DEDICARE AB	B	03/01/2023	ZERO STAGE CAPITAL	3,792.000	51,999		0	
000000-00-0	JANTSA JANT SAN	B	03/08/2023	ZERO STAGE CAPITAL	38,847.000	222,890		0	
000000-00-0	BRUNELLO CUCINELLI	B	03/01/2023	ZERO STAGE CAPITAL	796.000	68,121		0	
000000-00-0	PLAYTECH PLC	B	03/01/2023	ZERO STAGE CAPITAL	15,794.000	106,673		0	
000000-00-0	TELEFONICA DEUTSCH	B	03/01/2023	ZERO STAGE CAPITAL	129,520.000	400,271		0	
000000-00-0	POLISAN HOLDING	B	03/24/2023	ZERO STAGE CAPITAL	187,831.000	112,019		0	
000000-00-0	AGEAS	B	03/01/2023	ZERO STAGE CAPITAL	17,608.000	798,148		0	
000000-00-0	AURIZON HLDGS	B	03/01/2023	ZERO STAGE CAPITAL	331,188.000	719,140		0	
000000-00-0	TALANX AG	B	03/01/2023	ZERO STAGE CAPITAL	2,160.000	103,939		0	
000000-00-0	CREST NICHOLSON HL	B	03/01/2023	ZERO STAGE CAPITAL	17,089.000	48,493		0	
000000-00-0	COMMERZBANK AG	B	03/01/2023	ZERO STAGE CAPITAL	56,527.000	684,752		0	
000000-00-0	COCA COLA HBC	B	03/20/2023	ZERO STAGE CAPITAL	6,439.000	165,500		0	
000000-00-0	MITRA PINASTHIKA M	B	03/01/2023	ZERO STAGE CAPITAL	613,300.000	49,329		0	
000000-00-0	BPOST SA/NV	B	03/01/2023	ZERO STAGE CAPITAL	38,118.000	205,091		0	
000000-00-0	FRONTIER DEVELOPME	B	03/01/2023	ZERO STAGE CAPITAL	11,944.000	61,959		0	
000000-00-0	PLUS500 LTD	D	03/01/2023	ZERO STAGE CAPITAL	2,790.000	50,421		0	
000000-00-0	CENTRALNIC GROUP P	D	03/08/2023	ZERO STAGE CAPITAL	90,146.000	124,593		0	
000000-00-0	KONINKLIJKE AHOLD	B	01/30/2023	ZERO STAGE CAPITAL	1,430.000	41,955		0	
000000-00-0	NISSIN FOODS CO LTD	B	03/01/2023	ZERO STAGE CAPITAL	65,000.000	54,213		0	
000000-00-0	RAFFLES MEDICAL	B	03/01/2023	ZERO STAGE CAPITAL	256,700.000	269,499		0	
000000-00-0	MONETA MONEY BANK AS	B	03/01/2023	ZERO STAGE CAPITAL	16,753.000	63,697		0	
000000-00-0	CONVATEC GROUP PLC	B	03/01/2023	ZERO STAGE CAPITAL	109,680.000	295,340		0	
000000-00-0	PARADOX INTERACTIV	B	03/15/2023	ZERO STAGE CAPITAL	24,528.000	535,051		0	
000000-00-0	FORFARMERS NV	B	03/02/2023	ZERO STAGE CAPITAL	25,446.000	89,463		0	
000000-00-0	POSTAL SAVINGS BANK OF CHI-H	B	03/01/2023	ZERO STAGE CAPITAL	1,251,000.000	768,149		0	
000000-00-0	CONCORDIA FINANCIA	B	03/16/2023	ZERO STAGE CAPITAL	24,800.000	87,945		0	
000000-00-0	BAROQUE JAPAN LTD	B	03/01/2023	ZERO STAGE CAPITAL	14,500.000	84,465		0	
000000-00-0	B3 CONSULTING GRP	B	03/01/2023	ZERO STAGE CAPITAL	2,855.000	49,028		0	
000000-00-0	JOST WERKE AG	B	03/01/2023	ZERO STAGE CAPITAL	1,417.000	81,036		0	
000000-00-0	VALEO	B	03/01/2023	ZERO STAGE CAPITAL	79,665.000	1,701,968		0	
000000-00-0	ALLEANZA HOLDINGS	B	03/02/2023	ZERO STAGE CAPITAL	27,400.000	195,510		0	
000000-00-0	GOLDEN OCEAN GROUP	D	03/14/2023	ZERO STAGE CAPITAL	31,840.000	3,477,405		0	
000000-00-0	EVT LIMITED	B	03/01/2023	ZERO STAGE CAPITAL	13,992.000	120,145		0	
000000-00-0	GENTING SING LTD	B	03/23/2023	ZERO STAGE CAPITAL	66,600.000	54,156		0	
000000-00-0	CNH INDUSTRIAL NV	B	03/14/2023	ZERO STAGE CAPITAL	23,631.000	353,478		0	
000000-00-0	BILIA AB	B	03/01/2023	ZERO STAGE CAPITAL	7,634.000	98,698		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
000000-00-0	SOFTWARE AG	B	03/01/2023	ZERO STAGE CAPITAL	825.000	16,758		0	
000000-00-0	ALLIGO AB	B	03/01/2023	ZERO STAGE CAPITAL	5,173.000	54,941		0	
000000-00-0	UMICORE	B	03/01/2023	ZERO STAGE CAPITAL	2,070.000	69,748		0	
000000-00-0	2020 BULKERS LTD	D	03/02/2023	ZERO STAGE CAPITAL	23,886.000	2,673,813		0	
000000-00-0	AK MEDICAL HLDGS L	B	03/01/2023	ZERO STAGE CAPITAL	86,000.000	104,386		0	
000000-00-0	IIDA GROUP HOLDING	B	03/01/2023	ZERO STAGE CAPITAL	47,800.000	800,118		0	
000000-00-0	SG HOLDINGS CO LTD	B	03/01/2023	ZERO STAGE CAPITAL	12,200.000	174,434		0	
000000-00-0	OPTORUN CO LTD	B	03/01/2023	ZERO STAGE CAPITAL	6,300.000	102,125		0	
000000-00-0	CEMBRA MONEY BANK	D	03/01/2023	ZERO STAGE CAPITAL	4,047.000	335,371		0	
000000-00-0	ABSA GROUP LTD	B	03/01/2023	ZERO STAGE CAPITAL	48,656.000	532,750		0	
000000-00-0	SAPIENS INTL	D	03/01/2023	ZERO STAGE CAPITAL	2,460.000	50,903		0	
000000-00-0	LA FRANCAISE DES	B	03/01/2023	ZERO STAGE CAPITAL	28,655.000	1,136,676		0	
000000-00-0	BE SEMICONDUCTOR	B	03/01/2023	ZERO STAGE CAPITAL	25,718.000	2,027,495		0	
000000-00-0	ARTERIA NETWORKS C	B	03/01/2023	ZERO STAGE CAPITAL	11,300.000	108,532		0	
000000-00-0	IMI	B	03/01/2023	ZERO STAGE CAPITAL	9,571.000	180,432		0	
000000-00-0	ASIAINFO TECHNOLOGIES LTD	B	03/21/2023	ZERO STAGE CAPITAL	346,800.000	668,205		0	
000000-00-0	FLEX LNG LTD	D	03/01/2023	ZERO STAGE CAPITAL	10,270.000	355,804		0	
000000-00-0	DIFFER GROUP AUTO	B	03/02/2023	ZERO STAGE CAPITAL	23,974,000.000	609,722		0	
000000-00-0	COCA-COLA FEMSA S.	B	03/24/2023	ZERO STAGE CAPITAL	114,972.000	900,243		0	
000000-00-0	MAN GROUP PLC/JERSEY	D	03/01/2023	ZERO STAGE CAPITAL	877,920.000	2,430,833		0	
000000-00-0	TEAMVIEWER AG	B	03/01/2023	ZERO STAGE CAPITAL	15,076.000	244,857		0	
000000-00-0	TITAN CEMENT INTL	B	03/22/2023	ZERO STAGE CAPITAL	78,478.000	1,215,311		0	
000000-00-0	FLEX LNG LTD (BM)	D	03/01/2023	ZERO STAGE CAPITAL	3,156.000	1,145,847		0	
000000-00-0	ILLIMITY BANK SPA	B	03/01/2023	ZERO STAGE CAPITAL	7,110.000	49,897		0	
000000-00-0	SHN INTL HLDGS	B	03/01/2023	ZERO STAGE CAPITAL	123,000.000	109,661		0	
000000-00-0	BCA MPS	B	03/01/2023	ZERO STAGE CAPITAL	55,153.000	146,391		0	
000000-00-0	YAKUODO HLDGS CO L	B	03/01/2023	ZERO STAGE CAPITAL	2,900.000	50,276		0	
000000-00-0	BUDWEISER BREWING CO APAC LT	B	03/01/2023	ZERO STAGE CAPITAL	1,001,900.000	3,188,720		0	
000000-00-0	ISS AS	B	03/01/2023	ZERO STAGE CAPITAL	107,884.000	2,345,003		0	
000000-00-0	CEMENTIR HOLDING N	B	03/17/2023	ZERO STAGE CAPITAL	26,786.000	226,451		0	
000000-00-0	JOYFUL HONDA CO LT	B	03/01/2023	ZERO STAGE CAPITAL	3,900.000	49,694		0	
000000-00-0	LIVECHAT SOFTWARE	B	03/01/2023	ZERO STAGE CAPITAL	1,997.000	62,012		0	
000000-00-0	FAST FITNESS JAPAN	B	03/01/2023	ZERO STAGE CAPITAL	4,700.000	50,671		0	
000000-00-0	BAPCOR LTD	B	03/01/2023	ZERO STAGE CAPITAL	39,551.000	173,264		0	
000000-00-0	HAIER SMART HOME CO LTD-H	B	03/09/2023	ZERO STAGE CAPITAL	794,000.000	2,769,245		0	
000000-00-0	OSB GROUP PLC	B	03/01/2023	ZERO STAGE CAPITAL	98,988.000	656,431		0	
000000-00-0	DEEP VALUE DRILLER	B	03/01/2023	ZERO STAGE CAPITAL	26,653.000	49,300		0	
000000-00-0	INFRONEER HLDGS IN	B	03/01/2023	ZERO STAGE CAPITAL	46,600.000	358,391		0	
000000-00-0	WH GROUP LTD	B	03/01/2023	ZERO STAGE CAPITAL	26,000.000	15,457		0	
000000-00-0	GEORG FISCHER AG	D	03/01/2023	ZERO STAGE CAPITAL	5,454.000	391,849		0	
000000-00-0	AMPOL LTD	B	03/01/2023	ZERO STAGE CAPITAL	11,777.000	258,113		0	
000000-00-0	NETEASE INC	D	03/01/2023	ZERO STAGE CAPITAL	104,600.000	13,570,397		0	
000000-00-0	AYDEM YENILENEBILI	B	03/22/2023	ZERO STAGE CAPITAL	309,469.000	243,256		0	
000000-00-0	GALATA WIND ENERJI	B	03/24/2023	ZERO STAGE CAPITAL	557,709.000	515,952		0	
000000-00-0	STILLFRONT GP AB	B	03/01/2023	ZERO STAGE CAPITAL	149,409.000	268,669		0	
000000-00-0	RVRC HOLDING AB	B	03/01/2023	ZERO STAGE CAPITAL	14,398.000	49,827		0	
000000-00-0	I-NE CO LTD	B	03/01/2023	ZERO STAGE CAPITAL	3,700.000	100,179		0	
000000-00-0	STELLANTIS N V	B	03/06/2023	ZERO STAGE CAPITAL	7,607.000	141,475		0	

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

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000000-00-0	STELLANTIS N V	B	03/06/2023	ZERO STAGE CAPITAL	17,398.000	323,052		0	
000000-00-0	NORDIC PAPER HLDG	B	03/02/2023	ZERO STAGE CAPITAL	22,864.000	101,601		0	
000000-00-0	STS HOLDING SA	B	03/09/2023	ZERO STAGE CAPITAL	26,271.000	104,676		0	
000000-00-0	FRONTLINE PLC	D	03/01/2023	ZERO STAGE CAPITAL	22,348.000	4,417,444		0	
000000-00-0	TENCENT HLDGS LIMI	B	03/24/2023	ZERO STAGE CAPITAL	107,800.000	4,936,522		0	
000000-00-0	KAMBI GRP PLC	B	03/01/2023	ZERO STAGE CAPITAL	5,814.000	111,800		0	
000000-00-0	CHINA BOHAI BANK CO LTD-H	B	03/01/2023	ZERO STAGE CAPITAL	152,000.000	30,943		0	
000000-00-0	SEANERGY MARITIME	D	03/02/2023	ZERO STAGE CAPITAL	17,433.000	118,641		0	
000000-00-0	KIZILBUK GAYRIMENK	B	03/01/2023	ZERO STAGE CAPITAL	41,861.000	50,584		0	
000000-00-0	BAIRONG INC	B	03/01/2023	ZERO STAGE CAPITAL	90,500.000	129,279		0	
000000-00-0	KILER HOLDING	B	03/17/2023	ZERO STAGE CAPITAL	112,646.000	118,108		0	
000000-00-0	SCICLONE PHARMACEU	B	03/01/2023	ZERO STAGE CAPITAL	144,500.000	186,522		0	
000000-00-0	PROACT IT GROUP	B	03/01/2023	ZERO STAGE CAPITAL	4,976.000	49,836		0	
000000-00-0	HENSOLDT AG	B	03/01/2023	ZERO STAGE CAPITAL	4,623.000	154,665		0	
000000-00-0	CONDUIT HLDGS LTD	B	03/01/2023	ZERO STAGE CAPITAL	8,457.000	49,738		0	
000000-00-0	HEMNET AB	B	03/01/2023	ZERO STAGE CAPITAL	11,420.000	178,266		0	
000000-00-0	QINGDAO PORT INTERNATIONAL-H	B	03/24/2023	ZERO STAGE CAPITAL	490,000.000	243,021		0	
000000-00-0	BRUNEL INTL	B	03/10/2023	ZERO STAGE CAPITAL	27,981.000	358,012		0	
000000-00-0	SYNLAB AG	B	03/01/2023	ZERO STAGE CAPITAL	12,607.000	92,400		0	
000000-00-0	COFACE	B	03/01/2023	ZERO STAGE CAPITAL	333.000	4,955		0	
000000-00-0	FINECOBANK SPA	B	03/01/2023	ZERO STAGE CAPITAL	67,727.000	1,169,474		0	
000000-00-0	DALRYMPLE BAY INFR	B	03/01/2023	ZERO STAGE CAPITAL	36,722.000	61,262		0	
000000-00-0	STABILUS SE	B	03/02/2023	ZERO STAGE CAPITAL	3,696.000	249,037		0	
000000-00-0	SHIZUOKA FINANCIAL	B	03/01/2023	ZERO STAGE CAPITAL	28,300.000	226,400		0	
000000-00-0	SHELL PLC	B	03/01/2023	ZERO STAGE CAPITAL	204,285.000	6,250,386		0	
000000-00-0	DAIMLER TRUCK HOLD	B	03/01/2023	ZERO STAGE CAPITAL	37,935.000	1,213,821		0	
000000-00-0	INDITEX	B	03/01/2023	ZERO STAGE CAPITAL	116,006.000	3,589,892		0	
000000-00-0	SCHRODERS PLC	B	03/01/2023	ZERO STAGE CAPITAL	91,005.000	544,290		0	
000000-00-0	MICHELIN (CGDE)	B	03/01/2023	ZERO STAGE CAPITAL	131,314.000	4,163,589		0	
000000-00-0	AVIVA	B	03/14/2023	ZERO STAGE CAPITAL	415,123.000	2,139,501		0	
000000-00-0	NOMAD FOODS LTD	D	03/01/2023	ZERO STAGE CAPITAL	10,938.000	193,025		0	
000000-00-0	RECRUIT HLDGS CO L	B	02/08/2023	ZERO STAGE CAPITAL	12,800.000	433,362		0	
000000-00-0	YANGTZE OPTICAL FIBRE AND-H	B	03/07/2023	ZERO STAGE CAPITAL	141,000.000	282,878		0	
000000-00-0	HELLA GMBH & CO KG	B	03/01/2023	ZERO STAGE CAPITAL	1,391.000	119,326		0	
000000-00-0	SFP DINING CO LTD	B	03/01/2023	ZERO STAGE CAPITAL	4,000.000	49,634		0	
000000-00-0	METAWATER CO LTD	B	03/01/2023	ZERO STAGE CAPITAL	4,200.000	51,346		0	
000000-00-0	XIABUXIABU CATERING MANAGEME	B	03/01/2023	ZERO STAGE CAPITAL	245,500.000	275,912		0	
000000-00-0	BAIC MOTOR CORP LTD-H	B	03/10/2023	ZERO STAGE CAPITAL	3,615,000.000	1,033,418		0	
000000-00-0	ROTORK	B	03/01/2023	ZERO STAGE CAPITAL	78,327.000	303,765		0	
000000-00-0	UNITED SUPER MARKE	B	03/01/2023	ZERO STAGE CAPITAL	6,500.000	52,365		0	
000000-00-0	SCHIBSTED ASA	B	03/01/2023	ZERO STAGE CAPITAL	5,101.000	97,112		0	
000000-00-0	MOBILEZONE HOLDING	D	03/17/2023	ZERO STAGE CAPITAL	13,754.000	237,554		0	
000000-00-0	SVENSKA HANDELSBKN	B	03/01/2023	ZERO STAGE CAPITAL	4,838.000	58,699		0	
000000-00-0	DIRECT LINE INS GR	B	03/10/2023	ZERO STAGE CAPITAL	117,607.000	244,645		0	
000000-00-0	BANCO BPM	B	03/01/2023	ZERO STAGE CAPITAL	7,948.000	34,993		0	
000000-00-0	PER AARSLEFF HLDNG	B	03/01/2023	ZERO STAGE CAPITAL	1,158.000	50,053		0	
000000-00-0	UNICREDIT SPA	B	03/01/2023	ZERO STAGE CAPITAL	21,275.000	432,216		0	
000000-00-0	SAPIENS INTL CORP	D	03/01/2023	ZERO STAGE CAPITAL	42,987.000	447,880		0	

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000000-00-0	DFDS AS	B	03/09/2023	ZERO STAGE CAPITAL	10,081.000	406,230		0	
000000-00-0	JAPAN POST BANK CO	B	03/01/2023	ZERO STAGE CAPITAL	83,800.000	725,814		0	
000000-00-0	CHINA RAILWAY SIGN	B	03/17/2023	ZERO STAGE CAPITAL	3,728,000.000	1,405,173		0	
000000-00-0	IPTO HLDG S.A	B	03/01/2023	ZERO STAGE CAPITAL	24,730.000	50,141		0	
000000-00-0	GENERTEC UNIVERSAL	B	03/09/2023	ZERO STAGE CAPITAL	520,000.000	310,345		0	
000000-00-0	THE FIRST BANK OF	B	03/02/2023	ZERO STAGE CAPITAL	33,600.000	159,874		0	
000000-00-0	IBSTOCK PLC	B	03/01/2023	ZERO STAGE CAPITAL	28,522.000	56,980		0	
000000-00-0	AMBEA AB	B	03/01/2023	ZERO STAGE CAPITAL	9,299.000	31,126		0	
000000-00-0	ISKENDERUN DEMIR	B	03/14/2023	ZERO STAGE CAPITAL	752,502.000	1,803,368		0	
000000-00-0	POSTE ITALIANE SPA	B	03/01/2023	ZERO STAGE CAPITAL	5,790.000	61,994		0	
000000-00-0	BELLSYSTEM24 HOLDI	B	03/01/2023	ZERO STAGE CAPITAL	5,700.000	60,545		0	
000000-00-0	DOVALUE	B	03/01/2023	ZERO STAGE CAPITAL	6,639.000	46,238		0	
000000-00-0	AMUNDI	B	03/01/2023	ZERO STAGE CAPITAL	1,359.000	89,881		0	
000000-00-0	ITALMOBILIARE	B	03/01/2023	ZERO STAGE CAPITAL	1,960.000	50,752		0	
000000-00-0	EUROPRIS ASA	B	03/01/2023	ZERO STAGE CAPITAL	58,722.000	407,574		0	
000000-00-0	CHINA INTERNATIONAL CAPITA-H	B	03/09/2023	ZERO STAGE CAPITAL	528,400.000	1,135,564		0	
000000-00-0	BRAVIDA HOLDING AB	B	03/01/2023	ZERO STAGE CAPITAL	26,861.000	295,684		0	
000000-00-0	PIRELLI & C. SPA	B	03/01/2023	ZERO STAGE CAPITAL	178,044.000	927,642		0	
G1151C-10-1	ACCENTURE LTD BERMUDA	C	03/10/2023	ZERO STAGE CAPITAL	6,473.000	1,736,434		0	
G29183-10-3	EATON CORP	D	03/09/2023	VARIOUS	21,890.000	3,562,454		0	
G3223R-10-8	EVEREST RE GROUP LTD	C	03/08/2023	ZERO STAGE CAPITAL	1,740.000	629,120		0	
G3922B-10-7	GENPACT LTD COMMON STK	C	02/17/2023	ZERO STAGE CAPITAL	8,270.000	392,537		0	
G5494J-10-3	LINDE PLC	D	01/10/2023	ZERO STAGE CAPITAL	508.000	163,298		0	
G7997R-10-3	SEAGATE TECH HLDNGS	D	03/10/2023	ZERO STAGE CAPITAL	13,535.000	855,935		0	
G8060N-10-2	SENSATA TECH HLD PLC	D	02/21/2023	ZERO STAGE CAPITAL	3,000.000	152,973		0	
G8994E-10-3	TRANE TECHNOLOGI PLC	D	03/09/2023	ZERO STAGE CAPITAL	10,500.000	1,985,387		0	
N53745-10-0	LYONDELLBASELL INDUS	D	03/24/2023	ZERO STAGE CAPITAL	1,893.000	161,898		0	
N6596X-10-9	NXP SEMICONDUCTR	D	03/09/2023	ZERO STAGE CAPITAL	6,830.000	1,228,280		0	
Y8162K-20-4	STAR BULK CARRIERS	D	01/30/2023	ZERO STAGE CAPITAL	7,060.000	161,554		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						717,638,586	XXX	0	XXX
46090E-10-3	INVESCO QQQ TR		02/22/2023	GOLDMAN SACHS	70,000.000	20,597,500		0	
464286-77-2	ISHARES MSCI SOUTH KOREA ETF		03/01/2023	ZERO STAGE CAPITAL	241,180.000	14,392,719		0	
464287-10-1	ISHARES S+P 100 ETF		02/10/2023	ZERO STAGE CAPITAL	1,748.000	320,108		0	
46429B-69-7	ISHARES EDGE MSCI MIN VOL US		01/13/2023	ZERO STAGE CAPITAL	39,047.000	2,877,791		0	
46432F-33-9	ISHARES EDGE MSCI USA QUALITY		02/10/2023	ZERO STAGE CAPITAL	50,216.000	6,082,682		0	
46432F-39-6	ISHARES EDGE MSCI USA MOMENT		03/09/2023	ZERO STAGE CAPITAL	20,031.000	2,753,493		0	
46434G-77-2	ISHARES MSCI TAIWAN ETF		03/22/2023	ZERO STAGE CAPITAL	179,678.000	7,959,464		0	
46434V-44-9	ISHARES EDGE MSCI INTL MOMENT		03/21/2023	ZERO STAGE CAPITAL	12,552.000	398,976		0	
46434V-45-6	ISHARES EDGE MSCI INTL QUALITY		03/10/2023	ZERO STAGE CAPITAL	13,795.000	472,364		0	
46435G-50-8	ISHARES EDGE MSCI INTL SIZE		03/13/2023	ZERO STAGE CAPITAL	6,154.000	155,452		0	
48129C-30-6	JP MORGAN GLOBAL ALLOCATION		02/21/2023	ZERO STAGE CAPITAL	2,863,688.430	50,000,000		0	
617455-72-0	MORGAN STANLEY INSTL		02/22/2023	ZERO STAGE CAPITAL	2,301,117.686	35,000,000		0	
779572-50-2	ROWE T PRICE INTL FD COMMON STK		01/18/2023	ZERO STAGE CAPITAL	1,409,230.936	75,000,000		0	
78462F-10-3	SPDR S&P 500 TRUST ETF		03/21/2023	GOLDMAN SACHS	87,900.000	35,040,052		0	
L5458T-11-7	INVESCO US SENIOR LOAN - GX COMMON STK		02/01/2023	SALOMON BROS	61,545.705	5,510,999		0	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						256,561,600	XXX	0	XXX
30277@-10-1	FMIC HOLDINGS INC		01/04/2023	TRANSACTION WITH AFFILIATE	0.000	87,593		0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						87,593	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
5989999997. Total - Common Stocks - Part 3						974,287,779	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						974,287,779	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						980,650,886	XXX	0	XXX
6009999999 - Totals						2,715,299,233	XXX	10,144,487	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
01F022-44-4	UMBS TBA 15YR		03/16/2023	ZERO STAGE CAPITAL		7,308,872	7,900,000	7,304,757	0	0	0	0	0	0	7,304,757	0	4,115	4,115	8,778	04/15/2037	1.F FE
01F022-61-8	UMBS TBA 30YR		01/09/2023	ZERO STAGE CAPITAL		1,721,914	2,000,000	1,721,914	1,287,871	0	0	0	0	0	1,721,914	0	0	0	1,528	01/15/2051	1.F FE
01F022-62-6	UMBS TBA 30YR		02/08/2023	ZERO STAGE CAPITAL		952,188	1,100,000	967,828	0	0	0	0	0	0	967,828	0	(15,641)	(15,641)	917	02/15/2051	1.F FE
01F022-63-4	UMBS TBA 30YR		03/08/2023	ZERO STAGE CAPITAL		2,100,076	2,475,000	2,116,717	0	0	0	0	0	0	2,116,717	0	(16,641)	(16,641)	2,063	03/15/2051	1.F FE
01F030-61-1	UMBS TBA 30YR		01/04/2023	ZERO STAGE CAPITAL		7,570,020	8,500,000	7,621,953	4,956,953	0	0	0	0	0	7,621,953	0	(51,934)	(51,934)	7,792	01/15/2052	1.F FE
01F030-62-9	UMBS TBA 30YR		02/08/2023	ZERO STAGE CAPITAL		7,323,269	8,120,000	7,345,782	0	0	0	0	0	0	7,345,782	0	(22,513)	(22,513)	8,120	02/15/2052	1.F FE
01F030-63-7	UMBS TBA 30YR		03/08/2023	ZERO STAGE CAPITAL		15,075,120	17,090,000	15,126,676	0	0	0	0	0	0	15,126,676	0	(51,555)	(51,555)	17,090	03/15/2052	1.F FE
01F032-61-7	UMBS TBA 30YR		01/10/2023	ZERO STAGE CAPITAL		5,096,729	5,500,000	5,101,523	3,241,836	0	0	0	0	0	5,101,523	0	(4,795)	(4,795)	5,882	01/15/2051	1.F FE
01F032-62-5	UMBS TBA 30YR		02/07/2023	ZERO STAGE CAPITAL		13,748,097	14,635,000	13,737,247	0	0	0	0	0	0	13,737,247	0	10,850	10,850	17,074	02/15/2052	1.F FE
01F032-63-3	UMBS TBA 30YR		03/07/2023	ZERO STAGE CAPITAL		4,616,777	5,000,000	4,514,453	0	0	0	0	0	0	4,514,453	0	102,324	102,324	5,833	03/15/2051	1.F FE
01F032-64-1	UMBS TBA 30YR		03/21/2023	ZERO STAGE CAPITAL		3,161,621	3,500,000	3,231,758	0	0	0	0	0	0	3,231,758	0	(70,137)	(70,137)	4,083	04/15/2052	1.F FE
01F032-6C-3	UMBS TBA 30YR		12/02/2022	ZERO STAGE CAPITAL		904,648	1,000,000	876,211	876,211	0	0	0	0	0	876,211	0	28,438	28,438	1,167	12/15/2050	1.F FE
01F040-41-2	UMBS TBA 15YR		01/11/2023	ZERO STAGE CAPITAL		1,976,250	2,000,000	1,976,250	984,375	0	0	0	0	0	1,976,250	0	0	0	1,778	01/15/2038	1.F FE
01F040-42-0	UMBS TBA 15YR		01/12/2023	ZERO STAGE CAPITAL		994,688	1,000,000	991,250	0	0	0	0	0	0	991,250	0	3,438	3,438	1,667	02/15/2036	1.F FE
01F040-62-8	UMBS TBA 30YR		01/25/2023	ZERO STAGE CAPITAL		1,876,550	1,955,000	1,877,469	0	0	0	0	0	0	1,877,469	0	(919)	(919)	1,940	02/15/2051	1.F FE
01F040-63-6	UMBS TBA 30YR		03/08/2023	ZERO STAGE CAPITAL		3,717,969	4,000,000	3,793,086	0	0	0	0	0	0	3,793,086	0	(75,117)	(75,117)	5,333	03/15/2050	1.F FE
01F040-64-4	UMBS TBA 30YR		03/20/2023	ZERO STAGE CAPITAL		1,430,625	1,500,000	1,394,883	0	0	0	0	0	0	1,394,883	0	35,742	35,742	2,000	04/15/2053	1.F FE
01F042-61-6	UMBS TBA 30YR		01/10/2023	ZERO STAGE CAPITAL		3,429,297	3,500,000	3,418,906	3,418,906	0	0	0	0	0	3,418,906	0	10,391	10,391	4,813	01/15/2053	1.F FE
01F042-62-4	UMBS TBA 30YR		02/08/2023	ZERO STAGE CAPITAL		5,866,420	5,970,000	5,864,927	0	0	0	0	0	0	5,864,927	0	1,493	1,493	8,955	02/15/2051	1.F FE
01F042-63-2	UMBS TBA 30YR		03/08/2023	ZERO STAGE CAPITAL		8,215,977	8,500,000	8,230,742	0	0	0	0	0	0	8,230,742	0	(14,766)	(14,766)	12,750	03/15/2050	1.F FE
01F042-64-0	UMBS TBA 30YR		03/13/2023	ZERO STAGE CAPITAL		1,939,297	2,000,000	1,914,727	0	0	0	0	0	0	1,914,727	0	24,570	24,570	3,000	04/15/2053	1.F FE
01F050-61-9	UMBS TBA 30YR		01/10/2023	ZERO STAGE CAPITAL		1,500,469	1,500,000	1,501,465	0	0	0	0	0	0	1,501,465	0	(996)	(996)	2,292	01/15/2053	1.F FE
01F050-62-7	UMBS TBA 30YR		01/24/2023	ZERO STAGE CAPITAL		3,925,180	3,915,000	3,929,148	0	0	0	0	0	0	3,929,148	0	(3,969)	(3,969)	6,525	02/15/2051	1.F FE
01F050-63-5	UMBS TBA 30YR		03/08/2023	ZERO STAGE CAPITAL		6,880,625	7,000,000	6,908,984	0	0	0	0	0	0	6,908,984	0	(28,359)	(28,359)	11,667	03/15/2050	1.F FE
01F050-64-3	UMBS TBA 30YR		03/10/2023	ZERO STAGE CAPITAL		986,250	1,000,000	973,359	0	0	0	0	0	0	973,359	0	12,891	12,891	1,667	04/15/2053	1.F FE
01F052-61-5	UMBS TBA 30YR		01/09/2023	ZERO STAGE CAPITAL		6,569,844	6,500,000	6,573,555	3,040,859	0	0	0	0	0	6,573,555	0	(3,711)	(3,711)	10,924	01/15/2051	1.F FE
01F052-62-3	UMBS TBA 30YR		02/09/2023	ZERO STAGE CAPITAL		3,547,500	3,500,000	3,542,344	0	0	0	0	0	0	3,542,344	0	5,156	5,156	6,417	02/15/2051	1.F FE
01F052-63-1	UMBS TBA 30YR		02/10/2023	ZERO STAGE CAPITAL		3,031,172	3,000,000	3,031,172	0	0	0	0	0	0	3,031,172	0	0	0	4,583	03/15/2050	1.F FE
01F060-61-8	UMBS TBA 30YR		12/14/2022	ZERO STAGE CAPITAL		3,045,469	3,000,000	3,066,797	3,066,797	0	0	0	0	0	3,066,797	0	(21,328)	(21,328)	5,500	01/15/2051	1.F FE
01F060-62-6	UMBS TBA 30YR		01/24/2023	ZERO STAGE CAPITAL		2,128,913	2,080,000	2,131,350	0	0	0	0	0	0	2,131,350	0	(2,438)	(2,438)	4,160	02/15/2051	1.F FE
05581K-AB-7	BNP PARIBAS / BNP PA		03/02/2023	ZERO STAGE CAPITAL		738,150	750,000	798,593	772,312	0	(3,920)	0	(3,920)	0	768,392	0	(30,242)	(30,242)	18,683	01/10/2024	1.G FE
21H022-61-4	GOVT NATL MTG A GNMA		01/18/2023	ZERO STAGE CAPITAL		1,348,359	1,500,000	1,316,602	1,316,602	0	0	0	0	0	1,316,602	0	31,758	31,758	2,292	01/20/2052	1.F FE
21H022-62-2	GNMAII JUMBO TBA 30Y		01/18/2023	ZERO STAGE CAPITAL		1,349,590	1,500,000	1,349,590	0	0	0	0	0	0	1,349,590	0	0	0	2,083	02/15/2051	1.F FE
21H030-61-7	GNMAII JUMBO TBA 30Y		01/18/2023	ZERO STAGE CAPITAL		462,031	500,000	459,102	459,102	0	0	0	0	0	459,102	0	2,930	2,930	917	01/15/2052	1.F FE
21H030-62-5	GNMAII JUMBO TBA 30Y		01/18/2023	ZERO STAGE CAPITAL		1,843,125	2,000,000	1,843,125	0	0	0	0	0	0	1,843,125	0	0	0	3,333	02/15/2051	1.F FE
21H032-63-9	GNMAII JUMBO TBA 30Y		03/14/2023	ZERO STAGE CAPITAL		8,660,036	9,335,000	8,586,572	0	0	0	0	0	0	8,586,572	0	73,464	73,464	18,151	03/15/2050	1.F FE
21H040-61-6	GNMAII JUMBO TBA 30Y		01/11/2023	ZERO STAGE CAPITAL		2,608,255	2,695,000	2,599,201	2,599,201	0	0	0	0	0	2,599,201	0	9,054	9,054	6,588	01/15/2051	1.F FE
21H040-62-4	GNMAII JUMBO TBA 30Y		02/15/2023	ZERO STAGE CAPITAL		2,570,777	2,695,000	2,609,307	0	0	0	0	0	0	2,609,307	0	(38,530)	(38,530)	5,989	02/15/2051	1.F FE
21H040-63-2	GNMAII JUMBO TBA 30Y		03/14/2023	ZERO STAGE CAPITAL		5,135,870	5,390,000	5,140,397	0	0	0	0	0	0	5,140,397	0	(4,527)	(4,527)	11,978	03/15/2050	1.F FE
21H040-64-0	GNMAII JUMBO TBA 30Y		03/14/2023	ZERO STAGE CAPITAL		2,570,567	2,695,000	2,570,567	0	0	0	0	0	0	2,570,567	0	0	0	5,689	04/15/2052	1.F FE
21H042-61-2	GNMAII JUMBO TBA 30Y		01/05/2023	ZERO STAGE CAPITAL		487,500	500,000	494,883	494,883	0	0	0	0	0	494,883	0	(7,383)	(7,383)	1,375	01/15/2040	1.F FE
21H042-62-0	GNMAII JUMBO TBA 30Y		02/03/2023	ZERO STAGE CAPITAL		985,234	1,000,000	985,234	0	0	0	0	0	0	985,234	0	0	0	1,250	02/15/2042	1.F FE
21H050-61-5	GNMAII JUMBO TBA 30Y		12/15/2022	ZERO STAGE CAPITAL		1,504,219	1,500,000	1,505,508	1,505,508	0	0	0	0	0	1,505,508	0	(1,289)	(1,289)	4,583	01/15/2040	1.F FE
21H052-61-1	GNMAII JUMBO TBA 30Y		01/03/2023	ZERO STAGE CAPITAL		9,563,047	9,500,000	9,587,422	4,540,547	0	0	0	0	0	9,587,422	0	(24,375)	(24,375)	31,931	01/15/2040	1.F FE
21H052-62-9	GNMAII JUMBO TBA 30Y		01/31/2023	ZERO STAGE CAPITAL		1,015,781	1,000,000	1,015,781	0	0	0	0	0	0	1,015,781	0	0	0	3,056	02/15/2042	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
				ISSUE CALLED at 100.000																	
3130AT-V9-5	FEDERAL HOME LOAN BA		02/17/2023			750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	10,375	11/23/2027	1.A FE
36179N-LF-3	GNMA PASS-THRU		03/01/2023	MORTGAGE PAYDOWN		35,230	35,230	37,503	35,251	0	(21)	0	(21)	0	35,230	0	0	0	244	08/20/2043	1.F FE
36179Q-6P-1	GNMA PASSTHRU MA2678		03/01/2023	MORTGAGE PAYDOWN		29,047	29,047	30,586	29,059	0	(12)	0	(12)	0	29,047	0	0	0	155	03/20/2045	1.F FE
36179Q-RZ-6	GNMA PASSTHRU MA2304		03/01/2023	MORTGAGE PAYDOWN		46,411	46,411	49,772	46,439	0	(28)	0	(28)	0	46,411	0	0	0	297	10/20/2044	1.F FE
36179Q-YR-6	GNMA PASSTHRU MA2520		03/01/2023	MORTGAGE PAYDOWN		51,652	51,652	53,372	51,664	0	(12)	0	(12)	0	51,652	0	0	0	250	01/20/2045	1.F FE
36179V-5A-4	GNMA PASSTHRU MA7141		03/01/2023	MORTGAGE PAYDOWN		3,619	3,619	3,973	3,621	0	(2)	0	(2)	0	3,619	0	0	0	18	01/20/2051	1.F FE
36179V-DN-7	GNMA PASSTHRU MA6409		03/01/2023	MORTGAGE PAYDOWN		212,241	212,241	217,585	212,285	0	(44)	0	(44)	0	212,241	0	0	0	1,054	01/20/2050	1.F FE
36179W-2V-9	GNMA PASSTHRU MA7988		03/01/2023	MORTGAGE PAYDOWN		15,430	15,430	14,754	15,423	0	7	0	7	0	15,430	0	0	0	78	04/20/2052	1.F FE
36179W-5B-0	GNMA PASSTHRU MA8042		03/20/2023	VARIOUS		1,319,954	1,500,000	1,349,590	0	0	1,214	0	1,214	0	1,350,804	0	(30,850)	(30,850)	5,094	05/20/2052	1.F FE
36179W-7K-8	GNMA PASSTHRU MA8098		03/01/2023	VARIOUS		1,396,014	1,515,193	1,374,188	914,972	0	3,080	0	3,080	0	1,380,357	0	15,656	15,656	7,557	06/20/2052	1.F FE
36179W-DQ-8	GNMA PASSTHRU MA7311		03/01/2023	MORTGAGE PAYDOWN		7,593	7,593	7,578	7,593	0	0	0	0	0	7,593	0	0	0	25	04/20/2051	1.F FE
36179W-DW-5	GNMA PASSTHRU MA7317		03/01/2023	MORTGAGE PAYDOWN		14,101	14,101	15,555	14,118	0	(17)	0	(17)	0	14,101	0	0	0	117	04/20/2051	1.F FE
36179W-FG-8	GNMA PASSTHRU MA7367		03/01/2023	MORTGAGE PAYDOWN		26,735	26,735	23,685	26,709	0	26	0	26	0	26,735	0	0	0	109	05/20/2051	1.F FE
36179W-FM-5	GNMA PASSTHRU MA7372		03/01/2023	MORTGAGE PAYDOWN		5,369	5,369	5,925	5,373	0	(4)	0	(4)	0	5,369	0	0	0	38	05/20/2051	1.F FE
36179W-JQ-2	GNMA PASSTHRU MA7471		03/01/2023	MORTGAGE PAYDOWN		15,944	15,944	15,825	15,943	0	1	0	1	0	15,944	0	0	0	53	07/20/2051	1.F FE
36179W-JS-8	GNMA PASSTHRU MA7473		03/01/2023	MORTGAGE PAYDOWN		9,945	9,945	8,780	9,935	0	10	0	10	0	9,945	0	0	0	49	07/20/2051	1.F FE
36179W-ND-6	GNMA PASSTHRU MA7588		03/01/2023	MORTGAGE PAYDOWN		10,613	10,613	10,288	10,610	0	3	0	3	0	10,613	0	0	0	35	09/20/2051	1.F FE
36179W-QB-7	GNMA PASSTHRU MA7650		03/01/2023	MORTGAGE PAYDOWN		28,101	28,101	26,099	28,080	0	21	0	21	0	28,101	0	0	0	139	10/20/2051	1.F FE
36179W-R2-6	GNMA PASSTHRU MA7705		03/01/2023	MORTGAGE PAYDOWN		7,546	7,546	7,065	7,541	0	4	0	4	0	7,546	0	0	0	32	11/20/2051	1.F FE
36179W-TY-4	GNMA PASSTHRU MA7767		03/01/2023	MORTGAGE PAYDOWN		8,700	8,700	7,694	8,693	0	8	0	8	0	8,700	0	0	0	36	12/20/2051	1.F FE
36179W-TZ-1	GNMA PASSTHRU MA7768		03/01/2023	MORTGAGE PAYDOWN		10,722	10,722	9,784	10,714	0	8	0	8	0	10,722	0	0	0	54	12/20/2051	1.F FE
36179W-Y9-3	GNMA PASSTHRU MA7936		03/01/2023	MORTGAGE PAYDOWN		8,033	8,033	7,068	8,026	0	7	0	7	0	8,033	0	0	0	34	03/20/2052	1.F FE
36179W-ZF-8	GNMA PASSTHRU MA7942		12/13/2022	ZERO STAGE CAPITAL		506,641	500,000	501,797	501,797	0	0	0	0	0	501,797	0	4,844	4,844	1,681	03/20/2052	1.F FE
36179X-FJ-0	GNMA PASSTHRU MA8269		12/15/2022	ZERO STAGE CAPITAL		42,637	42,481	42,601	42,601	0	0	0	0	0	42,601	0	37	37	130	09/20/2052	1.F FE
36179X-FK-7	GNMA PASSTHRU MA8270		02/20/2023	VARIOUS		3,027,494	2,995,848	3,019,487	3,019,487	0	(83)	0	(83)	0	3,019,404	0	8,089	8,089	25,892	09/20/2052	1.F FE
36179X-HW-9	GNMA PASSTHRU MA8345		02/20/2023	VARIOUS		936,191	995,823	904,374	904,529	0	2,341	0	2,341	0	906,870	0	29,321	29,321	7,723	10/20/2052	1.F FE
36179X-HY-5	GNMA PASSTHRU MA8347		02/03/2023	ZERO STAGE CAPITAL		497,734	500,000	487,500	0	0	0	0	0	0	487,500	0	10,234	10,234	1,250	10/20/2052	1.F FE
36179X-HZ-2	GNMA PASSTHRU MA8348		12/15/2022	ZERO STAGE CAPITAL		916,977	913,623	916,192	916,192	0	0	0	0	0	916,192	0	785	785	2,792	10/20/2052	1.F FE
36179X-NF-9	GNMA PASSTHRU MA8490		12/15/2022	ZERO STAGE CAPITAL		43,958	43,797	43,920	43,920	0	0	0	0	0	43,920	0	38	38	134	12/20/2052	1.F FE
36179X-NG-7	GNMA PASSTHRU MA8491		12/13/2022	ZERO STAGE CAPITAL		4,033,909	4,000,002	4,014,377	4,014,377	0	0	0	0	0	4,014,377	0	19,531	19,531	13,444	12/20/2052	1.F FE
36179X-QW-9	GNMA PASSTHRU MA8569		12/15/2022	ZERO STAGE CAPITAL		501,786	499,950	501,356	501,356	0	0	0	0	0	501,356	0	430	430	1,528	01/20/2053	1.F FE
36179X-QX-7	GNMA PASSTHRU MA8570		01/03/2023	ZERO STAGE CAPITAL		2,523,438	2,500,000	2,523,438	0	0	0	0	0	0	2,523,438	0	0	0	8,403	01/20/2053	1.F FE
36179X-TD-8	GNMA PASSTHRU MA8648		01/31/2023	ZERO STAGE CAPITAL		507,969	500,000	507,813	0	0	0	0	0	0	507,813	0	156	156	1,528	02/20/2053	1.F FE
3617MK-2X-6	GNMA PASSTHRU BS8890		03/01/2023	MORTGAGE PAYDOWN		4,865	4,865	5,011	4,865	0	0	0	0	0	4,865	0	0	0	37	02/20/2050	1.F FE
36181G-DG-1	GNMA PASS-THRU C SINGLE F		03/01/2023	MORTGAGE PAYDOWN		202,073	202,073	203,920	202,084	0	(12)	0	(12)	0	202,073	0	0	0	1,038	06/20/2043	1.F FE
36186N-WN-5	GOVT NATL MTGE ASSN		03/15/2023	MORTGAGE PAYDOWN		92,583	92,583	93,921	92,593	0	(9)	0	(9)	0	92,583	0	0	0	649	08/15/2045	1.F FE
36200Q-2T-0	GOVT NATL MTGE ASSN		03/01/2023	MORTGAGE PAYDOWN		2,523	2,523	2,578	2,524	0	0	0	0	0	2,523	0	0	0	29	02/15/2032	1.F FE
36200Q-JJ-4	GOVT NATL MTGE ASSN		03/01/2023	MORTGAGE PAYDOWN		1,542	1,542	1,593	1,542	0	0	0	0	0	1,542	0	0	0	18	03/15/2032	1.F FE
36201M-2F-8	GOVT NATL MTGE ASSN		03/01/2023	MORTGAGE PAYDOWN		4,147	4,147	4,289	4,148	0	(1)	0	(1)	0	4,147	0	0	0	49	05/15/2032	1.F FE
36202C-6Y-4	GOVT NATL MTGE ASSN		03/01/2023	MORTGAGE PAYDOWN		2,358	2,358	2,364	2,358	0	1	0	1	0	2,358	0	0	0	23	12/20/2028	1.F FE
36204J-NZ-5	GOVT NATL MTGE ASSN		03/01/2023	MORTGAGE PAYDOWN		2,961	2,961	2,685	2,948	0	13	0	13	0	2,961	0	0	0	35	02/15/2024	1.F FE
3622AA-UR-3	GNMA PASSTHRU 785192		03/01/2023	MORTGAGE PAYDOWN		5,705	5,705	6,172	5,708	0	(3)	0	(3)	0	5,705	0	0	0	54	11/20/2050	1.F FE
38376R-R4-0	GNMA REMIC TRUST		03/20/2023	MORTGAGE PAYDOWN		52,128	52,128	53,561	52,143	0	(15)	0	(15)	0	52,128	0	0	0	287	01/20/2067	1.F FE
38380H-CH-3	GNMA REMIC TRUST		03/20/2023	MORTGAGE PAYDOWN		5,394	5,394	5,174	5,379	0	15	0	15	0	5,394	0	0	0	26	05/20/2047	1.F FE
38381R-G6-0	GOVT NATL MTG A		03/20/2023	MORTGAGE PAYDOWN		11,933	11,933	11,922	11,904	0	30	0	30	0	11,933	0	0	0	95	03/20/2049	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38383A-BJ-2	GNMA REMIC TR		03/20/2023	INTEREST ONLY PAYMENT		0	0	1	1	0	(1)	0	(1)	0	0	0	0	0	0	01/20/2050	1.F FE
38383C-3X-6	GNMA REMIC TRUST		03/20/2023	INTEREST ONLY PAYMENT		0	0	282	269	0	(269)	0	(269)	0	0	0	0	0	0	11/20/2051	1.F FE
38383C-FR-6	GNMA REMIC TRUST		03/20/2023	INTEREST ONLY PAYMENT		0	0	339	321	0	(321)	0	(321)	0	0	0	0	0	0	10/20/2051	1.F FE
38383P-5X-5	GNMA REMIC TRUST		03/20/2023	INTEREST ONLY PAYMENT		0	0	381	363	0	(363)	0	(363)	0	0	0	0	0	0	04/20/2052	1.F FE
38383P-B4-2	GNMA REMIC TRUST		03/20/2023	INTEREST ONLY PAYMENT		0	0	208	203	0	(203)	0	(203)	0	0	0	0	0	0	04/20/2052	1.F FE
38383P-NA-5	GNMA REMIC TRUST		03/20/2023	INTEREST ONLY PAYMENT		0	0	918	897	0	(897)	0	(897)	0	0	0	0	0	0	03/20/2052	1.F FE
38383P-RN-3	GNMA REMIC TRUST		03/20/2023	INTEREST ONLY PAYMENT		0	0	106	103	0	(103)	0	(103)	0	0	0	0	0	0	03/20/2052	1.F FE
38383R-3S-4	GNMA REMIC TRUST		03/20/2023	INTEREST ONLY PAYMENT		0	0	58	56	0	(56)	0	(56)	0	0	0	0	0	0	05/20/2052	1.F FE
38383R-FV-4	GNMA REMIC TRUST		03/20/2023	INTEREST ONLY PAYMENT		0	0	384	373	0	(373)	0	(373)	0	0	0	0	0	0	04/20/2052	1.F FE
38383R-WA-1	GNMA REMIC TRUST		03/20/2023	INTEREST ONLY PAYMENT		0	0	575	557	0	(557)	0	(557)	0	0	0	0	0	0	04/20/2052	1.F FE
38383T-2H-5	GNMA REMIC TRUST		03/20/2023	INTEREST ONLY PAYMENT		0	0	242	238	0	(238)	0	(238)	0	0	0	0	0	0	07/20/2052	1.F FE
38383T-YC-1	GNMA REMIC TRUST		03/23/2023	INTEREST ONLY PAYMENT		0	0	207	206	0	(206)	0	(206)	0	0	0	0	0	1	07/20/2052	1.F FE
38383Y-AV-4	GNMA REMIC TRUST		03/20/2023	INTEREST ONLY PAYMENT		0	0	69	68	0	(68)	0	(68)	0	0	0	0	0	0	08/20/2052	1.F FE
912810-TG-3	UNITED STATES TREAS		03/07/2023	ZERO STAGE CAPITAL		1,487,338	1,780,000	1,556,434	364,481	0	350	0	350	0	1,557,002	0	(69,663)	(69,663)	14,087	05/15/2052	1.A FE
912810-TH-1	UNITED STATES TREAS		03/10/2023	ZERO STAGE CAPITAL		3,093,589	3,490,000	3,442,339	3,443,108	0	277	0	277	0	3,443,385	0	(349,796)	(349,796)	32,640	05/15/2042	1.A FE
912810-TJ-7	UNITED STATES TREAS		03/10/2023	ZERO STAGE CAPITAL		64,901	75,000	63,354	0	0	3	0	3	0	63,357	0	1,544	1,544	162	08/15/2052	1.A FE
91282C-BE-0	UNITED STATES TREAS		01/30/2023	ZERO STAGE CAPITAL		11,961,914	12,500,000	12,085,213	12,147,142	0	27,474	0	27,474	0	12,174,616	0	(212,702)	(212,702)	8,503	01/15/2024	1.A FE
91282C-BR-1	UNITED STATES TREAS		01/23/2023	ZERO STAGE CAPITAL		7,133,203	7,500,000	7,490,332	7,496,079	0	207	0	207	0	7,496,286	0	(363,083)	(363,083)	6,785	03/15/2024	1.A FE
91282C-CG-4	UNITED STATES TREAS		03/07/2023	ZERO STAGE CAPITAL		85,430,216	90,800,000	86,393,163	16,950,870	0	5,436	0	5,436	0	86,449,078	0	(1,018,862)	(1,018,862)	35,621	06/15/2024	1.A FE
91282C-CL-3	UNITED STATES TREAS		01/23/2023	ZERO STAGE CAPITAL		9,414,453	10,000,000	10,016,797	10,008,782	0	(358)	0	(358)	0	10,008,424	0	(593,971)	(593,971)	19,682	07/15/2024	1.A FE
91282C-CX-7	UNITED STATES TREAS		02/28/2023	ZERO STAGE CAPITAL		587,155	630,000	599,361	607,187	0	2,136	0	2,136	0	609,323	0	(22,168)	(22,168)	1,090	09/15/2024	1.A FE
91282C-DA-6	UNITED STATES TREAS		02/06/2023	ZERO STAGE CAPITAL		10,561,594	10,900,000	10,738,631	10,813,303	0	8,114	0	8,114	0	10,821,417	0	(259,823)	(259,823)	8,098	09/30/2023	1.A FE
91282C-DB-4	UNITED STATES TREAS		01/23/2023	ZERO STAGE CAPITAL		7,042,383	7,500,000	7,468,408	7,480,423	0	688	0	688	0	7,481,111	0	(438,728)	(438,728)	13,007	10/15/2024	1.A FE
91282C-DF-5	UNITED STATES TREAS		03/15/2023	ZERO STAGE CAPITAL		661,566	745,000	714,094	717,917	0	891	0	891	0	718,808	0	(57,242)	(57,242)	3,848	10/31/2028	1.A FE
91282C-DH-1	UNITED STATES TREAS		03/22/2023	ZERO STAGE CAPITAL		48,208,177	51,398,000	48,559,758	14,935,440	0	27,503	0	27,503	0	48,743,629	0	(535,452)	(535,452)	85,897	11/15/2024	1.A FE
91282C-DN-8	UNITED STATES TREAS		01/23/2023	ZERO STAGE CAPITAL		9,412,109	10,000,000	9,524,088	9,602,574	0	12,552	0	12,552	0	9,615,126	0	(203,017)	(203,017)	10,989	12/15/2024	1.A FE
91282C-DZ-1	UNITED STATES TREAS		02/22/2023	ZERO STAGE CAPITAL		641,753	683,000	677,024	678,740	0	284	0	284	0	679,024	0	(37,271)	(37,271)	5,349	02/15/2025	1.A FE
91282C-EG-2	UNITED STATES TREAS		02/28/2023	ZERO STAGE CAPITAL		106,562,145	109,615,000	106,988,412	39,133,961	0	41,570	0	41,570	0	107,054,068	0	(491,923)	(491,923)	826,026	03/31/2024	1.A FE
91282C-EH-0	UNITED STATES TREAS		03/22/2023	ZERO STAGE CAPITAL		52,894,818	54,685,000	53,173,226	21,247,306	0	14,895	0	14,895	0	53,200,550	0	(305,732)	(305,732)	462,610	04/15/2025	1.A FE
91282C-EN-7	UNITED STATES TREAS		03/23/2023	ZERO STAGE CAPITAL		8,073,588	8,365,000	7,947,588	7,958,598	0	13,003	0	13,003	0	7,971,600	0	101,988	101,988	73,920	04/30/2027	1.A FE
91282C-EQ-0	UNITED STATES TREAS		03/22/2023	ZERO STAGE CAPITAL		13,023,030	13,415,000	13,445,961	13,439,962	0	(2,292)	0	(2,292)	0	13,437,671	0	(414,640)	(414,640)	130,444	05/15/2025	1.A FE
91282C-ER-8	UNITED STATES TREAS		02/10/2023	VARIOUS		63,600,182	65,400,000	63,599,110	14,587,945	0	14,439	0	14,439	0	63,615,913	0	(15,731)	(15,731)	275,810	05/31/2024	1.A FE
91282C-EU-1	UNITED STATES TREAS		03/22/2023	ZERO STAGE CAPITAL		7,095,220	7,290,000	7,198,342	7,214,360	0	6,623	0	6,623	0	7,220,983	0	(125,762)	(125,762)	56,427	06/15/2025	1.A FE
91282C-EW-7	UNITED STATES TREAS		01/30/2023	ZERO STAGE CAPITAL		3,826,254	3,900,000	3,937,477	3,933,978	0	(511)	0	(511)	0	3,933,467	0	(107,213)	(107,213)	72,847	06/30/2027	1.A FE
91282C-EY-3	UNITED STATES TREAS		03/22/2023	ZERO STAGE CAPITAL		229,162	235,000	234,082	234,218	0	67	0	67	0	234,284	0	(5,123)	(5,123)	4,830	07/15/2025	1.A FE
91282C-FA-4	UNITED STATES TREAS		01/31/2023	ZERO STAGE CAPITAL		157,700,433	161,200,000	157,532,592	33,171,946	0	17,294	0	17,294	0	157,549,886	0	150,546	150,546	1,427,072	07/31/2024	1.A FE
91282C-FC-0	UNITED STATES TREAS		03/15/2023	ZERO STAGE CAPITAL		809,211	855,000	811,114	0	0	1,033	0	1,033	0	812,148	0	(2,937)	(2,937)	13,950	07/31/2029	1.A FE
91282C-FG-1	UNITED STATES TREAS		02/28/2023	VARIOUS		42,541,225	43,345,000	42,512,326	14,239,536	0	(499)	0	(499)	0	42,520,106	0	21,118	21,118	529,839	08/31/2024	1.A FE
91282C-FN-6	UNITED STATES TREAS		03/01/2023	ZERO STAGE CAPITAL		143,581,836	144,300,000	143,640,915	37,924,560	0	(206)	0	(206)	0	143,645,569	0	(63,733)	(63,733)	1,976,845	09/30/2024	1.A FE
91282C-FP-1	UNITED STATES TREAS		02/17/2023	ZERO STAGE CAPITAL		1,911,444	1,915,000	1,917,154	0	0	(13)	0	(13)	0	1,917,140	0	(5,696)	(5,696)	26,584	10/15/2025	1.A FE
91282C-FQ-9	UNITED STATES TREAS		01/30/2023	ZERO STAGE CAPITAL		68,701,862	68,700,000	68,672,398	23,950,695	0	(172)	0	(172)	0	68,673,579	0	28,283	28,283	620,162	10/31/2024	1.A FE
91282C-FV-8	UNITED STATES TREAS		03/17/2023	VARIOUS		22,431,017	21,360,000	22,233,995	11,193,902	0	(10,343)	0	(10,343)	0	22,221,150	0	209,867	209,867	279,197	11/15/2032	1.A FE
91282C-FX-4	UNITED STATES TREAS		02/07/2023	ZERO STAGE CAPITAL		73,070,872	72,900,000	73,092,521	24,355,848	0	(299)	0	(299)	0	73,091,794	0	(20,922)	(20,922)	451,842	11/30/2024	1.A FE
91282C-FY-2	UNITED STATES TREAS		12/30/2022	ZERO STAGE CAPITAL		4,134,488	4,160,000	4,169,750	4,169,642	0	(7)	0	(7)	0	4,169,635	0	(35,148)	(35,148)	15,057	11/30/2029	1.A FE
91282C-FZ-9	UNITED STATES TREAS		01/03/2023	ZERO STAGE CAPITAL		9,783,030	9,820,000	9,805,735	9,805,847	0	20	0	20	0	9,805,867	0	(22,837)	(22,837)	35,868	11/30/2027	1.A FE
91282C-GA-3	UNITED STATES TREAS		01/13/2023	ZERO STAGE CAPITAL		736,780	735,000	734,590	0	0	4	0	4	0	734,594	0	2,187	2,187	2,665	12/15/2025	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
91282C-GB-1	UNITED STATES TREAS		03/17/2023	VARIOUS		12,381,247	12,130,000	12,270,877	4,108,221	0	(2,688)	0	(2,688)	0	12,268,189	0	113,058	113,058	80,915	12/31/2029	1.A FE
91282C-GC-9	UNITED STATES TREAS		03/17/2023	VARIOUS		25,825,421	25,535,000	25,593,865	6,623,318	0	(2,097)	0	(2,097)	0	25,591,768	0	233,653	233,653	118,445	12/31/2027	1.A FE
91282C-GD-7	UNITED STATES TREAS		01/27/2023	ZERO STAGE CAPITAL		269,895	270,000	270,063	0	0	0	0	0	0	270,063	0	(169)	(169)	951	12/31/2024	1.A FE
91282C-GE-5	USA TREASURY NTS		03/17/2023	VARIOUS		65,138,407	65,687,000	65,299,573	0	0	74	0	74	0	65,299,647	0	(161,240)	(161,240)	249,245	01/15/2026	1.A FE
91282C-GG-0	UNITED STATES TREAS		03/22/2023	ZERO STAGE CAPITAL		45,532,419	45,885,000	45,583,800	0	0	528	0	528	0	45,584,328	0	(51,909)	(51,909)	135,290	01/31/2025	1.A FE
91282C-GH-8	UNITED STATES TREAS		02/27/2023	ZERO STAGE CAPITAL		8,297,721	8,570,000	8,516,856	0	0	697	0	697	0	8,517,553	0	(219,832)	(219,832)	22,262	01/31/2028	1.A FE
91282C-GJ-4	UNITED STATES TREAS		02/24/2023	ZERO STAGE CAPITAL		3,983,006	4,135,000	4,116,102	0	0	179	0	179	0	4,116,281	0	(133,274)	(133,274)	10,794	01/31/2030	1.A FE
91282C-GL-9	UNITED STATES TREAS		03/15/2023	ZERO STAGE CAPITAL		4,680,102	4,750,000	4,681,089	0	0	274	0	274	0	4,681,363	0	(1,262)	(1,262)	11,829	02/15/2026	1.D FE
91282C-GM-7	UNITED STATES TREAS		03/15/2023	ZERO STAGE CAPITAL		3,870,956	3,945,000	3,871,339	0	0	410	0	410	0	3,871,749	0	(793)	(793)	9,201	02/15/2033	1.A FE
91282C-GN-5	UNITED STATES TREAS		03/24/2023	ZERO STAGE CAPITAL		19,135,462	19,045,000	19,017,143	0	0	46	0	46	0	19,017,190	0	118,272	118,272	31,177	02/28/2025	1.A FE
91282C-GP-0	UNITED STATES TREAS		03/23/2023	ZERO STAGE CAPITAL		5,204,499	5,190,000	5,141,749	0	0	347	0	347	0	5,142,096	0	62,403	62,403	8,201	02/29/2028	1.A FE
91282C-GQ-8	UNITED STATES TREAS		03/10/2023	ZERO STAGE CAPITAL		2,324,267	2,335,000	2,319,494	0	0	50	0	50	0	2,319,544	0	4,723	4,723	2,419	02/28/2030	1.A FE
0109999999. Subtotal - Bonds - U.S. Governments						1,362,474,663	1,397,164,961	1,367,193,835	417,650,011	0	176,934	0	176,934	0	1,367,850,950	0	(5,376,292)	(5,376,292)	8,595,367	XXX	XXX
01306Z-CU-3	ALBERTA PROV MEDIUM TERM		01/03/2023	RBC DEXIA		3,929,784	4,000,000	3,991,520	3,999,138	0	9	0	9	0	3,999,146	0	(69,363)	(69,363)	53,096	01/19/2024	1.D FE
135087-L9-3	CANADA GOVT		03/06/2023	RBC DEXIA		61,063,192	66,220,000	63,923,774	64,322,112	0	77,993	0	77,993	0	64,400,106	0	(3,336,914)	(3,336,914)	313,266	09/01/2026	1.A FE
135087-M9-2	CANADA GOVT		01/18/2023	RBC DEXIA		13,492,850	14,000,000	13,574,680	13,734,138	0	7,365	0	7,365	0	13,741,504	0	(248,654)	(248,654)	47,260	02/01/2024	1.A FE
135087-N6-7	CANADA GOVT		03/14/2023	RBC DEXIA		9,544,740	10,000,000	9,507,930	2,902,392	0	12,110	0	12,110	0	9,520,892	0	23,848	23,848	62,753	12/01/2029	1.A FE
135087-N8-3	CANADA GOVT		03/21/2023	RBC DEXIA		6,926,850	7,000,000	6,955,410	0	0	1,143	0	1,143	0	6,956,553	0	(29,703)	(29,703)	107,853	09/01/2027	1.A FE
135087-N9-1	CANADA GOVT		01/18/2023	RBC DEXIA		2,708,063	2,750,000	2,702,948	2,709,026	0	1,312	0	1,312	0	2,710,338	0	(2,276)	(2,276)	35,637	08/01/2024	1.A FE
50046P-EM-3	KOMMUNINVEST I SVERI	D	02/09/2023	ZERO STAGE CAPITAL		781,752	800,000	798,480	799,656	0	66	0	66	0	799,722	0	(17,970)	(17,970)	1,022	08/09/2023	1.A FE
50048M-CY-4	KOMMUNALBANKEN AS	D	02/09/2023	ZERO STAGE CAPITAL		1,068,086	1,110,000	1,107,747	1,109,295	0	88	0	88	0	1,109,382	0	(41,296)	(41,296)	501	12/08/2023	1.A FE
0309999999. Subtotal - Bonds - All Other Governments						99,515,317	105,880,000	102,562,489	89,575,757	0	100,086	0	100,086	0	103,237,643	0	(3,722,328)	(3,722,328)	621,388	XXX	XXX
57582N-J2-2	MASSACHUSETTS STATE		02/06/2023	ZERO STAGE CAPITAL		684,483	650,000	792,799	687,017	0	(1,947)	0	(1,947)	0	685,069	0	(587)	(587)	6,653	12/01/2024	1.B FE
917542-VB-5	UTAH ST		02/21/2023	ZERO STAGE CAPITAL		2,394,706	2,335,000	2,734,892	2,434,799	0	(9,511)	0	(9,511)	0	2,425,289	0	(30,583)	(30,583)	75,239	07/01/2024	1.A FE
93974E-WQ-5	WASHINGTON ST		02/28/2023	ZERO STAGE CAPITAL		1,026,950	960,000	1,038,192	1,038,102	0	(1,880)	0	(1,880)	0	1,036,222	0	(9,272)	(9,272)	25,707	07/01/2029	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						4,106,139	3,945,000	4,565,883	4,159,918	0	(13,338)	0	(13,338)	0	4,146,580	0	(40,442)	(40,442)	107,599	XXX	XXX
166393-5K-0	CHESTERFIELD CNTY VA		02/15/2023	ZERO STAGE CAPITAL		2,203,005	2,115,000	2,551,303	2,233,233	0	(7,434)	0	(7,434)	0	2,225,799	0	(22,794)	(22,794)	66,388	01/01/2025	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,203,005	2,115,000	2,551,303	2,233,233	0	(7,434)	0	(7,434)	0	2,225,799	0	(22,794)	(22,794)	66,388	XXX	XXX
01F020-62-0	UMBS TBA 30YR		02/09/2023	ZERO STAGE CAPITAL		4,203,057	5,000,000	4,223,340	0	0	0	0	0	0	4,223,340	0	(20,283)	(20,283)	3,333	02/15/2051	1.F FE
01F020-63-8	UMBS TBA 30YR N		03/09/2023	ZERO STAGE CAPITAL		3,326,367	4,000,000	3,326,367	0	0	0	0	0	0	3,326,367	0	0	0	2,667	03/15/2051	1.F FE
02765U-QP-2	AMERICAN MUN PWR OHI		02/10/2023	ZERO STAGE CAPITAL		1,309,837	1,240,000	1,309,452	0	0	(495)	0	(495)	0	1,308,958	0	879	879	24,662	02/15/2034	1.F FE
038699-TU-8	ARAPAHOE CNTY COLO S		03/21/2023	ZERO STAGE CAPITAL		395,131	340,000	396,705	392,335	0	(1,869)	0	(1,869)	0	390,466	0	4,665	4,665	5,818	12/01/2028	1.C FE
04052E-BJ-6	ARIZONA INDL DEV AUT		03/15/2023	ZERO STAGE CAPITAL		590,175	500,000	591,340	0	0	(1,587)	0	(1,587)	0	589,753	0	422	422	15,694	02/01/2032	1.E FE
04109F-BB-3	ARKANSAS ST DEV FIN AUTH HOSP REVENEU		01/18/2023	ZERO STAGE CAPITAL		2,833,598	2,740,000	3,120,339	2,861,086	0	(1,954)	0	(1,954)	0	2,859,132	0	(25,534)	(25,534)	64,314	02/01/2026	2.A FE
09182N-BR-0	BLACK BELT ENERGY GA		02/21/2023	ZERO STAGE CAPITAL		455,483	460,000	443,537	443,630	0	44	0	44	0	443,674	0	11,809	11,809	4,191	06/01/2051	1.B FE
13062T-H7-2	CALIFORNIA ST		02/03/2023	ZERO STAGE CAPITAL		1,247,160	1,000,000	1,239,260	0	0	(743)	0	(743)	0	1,238,517	0	8,643	8,643	27,125	08/01/2032	1.C FE
13063D-LL-0	CALIFORNIA ST		02/07/2023	ZERO STAGE CAPITAL		1,645,054	1,335,000	1,593,843	1,593,229	0	(2,592)	0	(2,592)	0	1,590,637	0	54,417	54,417	23,733	04/01/2032	1.D FE
160429-B7-0	CHARLESTON S C WTRWK		03/14/2023	ZERO STAGE CAPITAL		1,911,693	1,715,000	1,891,782	0	0	(26)	0	(26)	0	1,891,757	0	19,937	19,937	17,865	01/01/2047	1.A FE
167560-VY-4	CHICAGO ILL MET WTR		03/10/2023	ZERO STAGE CAPITAL		1,207,904	1,000,000	1,214,990	0	0	(1,187)	0	(1,187)	0	1,213,803	0	(5,900)	(5,900)	10,344	12/01/2031	1.B FE
167593-JQ-6	CHICAGO ILL O HARE INTL A		01/01/2023	MATURITY		1,240,000	1,240,000	1,400,431	1,240,000	0	0	0	0	0	1,240,000	0	0	0	31,000	01/01/2023	1.F FE
185072-GP-4	CLEARVIEW N J REGL H		01/26/2023	ZERO STAGE CAPITAL		1,700,343	1,675,000	1,680,930	0	0	(42)	0	(42)	0	1,680,888	0	19,455	19,455	4,327	08/01/2031	1.C FE
19648F-WC-4	COLORADO HEALTH FACS		02/21/2023	ZERO STAGE CAPITAL		554,125	515,000	542,856	542,098	0	(598)	0	(598)	0	541,500	0	12,624	12,624	8,440	11/01/2028	2.A FE
196680-JP-1	COLORADO ST BLDG EXC		02/27/2023	ZERO STAGE CAPITAL		877,044	830,000	971,573	893,786	0	(3,184)	0	(3,184)	0	890,602	0	(13,558)	(13,558)	19,136	03/15/2026	1.D FE
207758-ZM-8	CONNECTICUT ST SPL T		02/08/2023	ZERO STAGE CAPITAL		702,117	650,000	718,276	706,207	0	(1,762)	0	(1,762)	0	704,445	0	(2,328)	(2,328)	8,938	05/01/2026	1.D FE
20775Y-AR-7	CONNECTICUT ST REVOL		02/24/2023	VARIOUS		2,970,000	2,970,000	3,286,454	3,171,646	0	(4,593)	0	(4,593)	0	3,167,053	0	(197,053)	(197,053)	74,250	03/01/2029	1.A FE
21221M-FX-3	CONTRA COSTA CALIF T		01/05/2023	ZERO STAGE CAPITAL		1,984,928	1,820,000	1,953,461	0	0	(107)	0	(107)	0	1,953,354	0	31,574	31,574	25,884	03/01/2034	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
249164-QF-4	DENVER COLO CITY & C		02/03/2023	ZERO STAGE CAPITAL		2,276,970	1,905,000	2,266,855	0	0	(1,470)	0	(1,470)	0	2,265,385	0	11,586	11,586	49,213	08/01/2033	1.A FE
25009X-TM-7	DES MOINES IOWA		02/15/2023	ZERO STAGE CAPITAL		2,779,017	2,365,000	2,800,491	0	0	(515)	0	(515)	0	2,799,976	0	(20,960)	(20,960)	56,826	06/01/2031	1.B FE
25477G-TG-0	DISTRICT COLUMBIA IN		03/20/2023	ZERO STAGE CAPITAL		2,794,184	2,575,000	2,744,100	2,743,021	0	(988)	0	(988)	0	2,742,033	0	52,151	52,151	50,427	05/01/2045	1.B FE
254845-KA-7	DISTRICT COLUMBIA WT		03/13/2023	ZERO STAGE CAPITAL		3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	0	0	10,567	10/01/2050	1.C FE
282317-HJ-8	EGG HARBOR TWP N J S		03/10/2023	ZERO STAGE CAPITAL		1,063,920	1,000,000	1,095,910	1,077,664	0	(6,034)	0	(6,034)	0	1,071,630	0	(7,710)	(7,710)	38,174	07/15/2025	1.D FE
29270C-3M-5	ENERGY NORTHWEST WAS		02/24/2023	ZERO STAGE CAPITAL		1,158,602	1,015,000	1,158,074	0	0	(128)	0	(128)	0	1,157,947	0	656	656	8,035	07/01/2033	1.D FE
3128K1-B7-5	FHLMC PC GOLD COM		03/01/2023	MORTGAGE PAYDOWN		4,811	4,811	4,699	4,808	0	2	0	2	0	4,811	0	0	0	44	12/01/2030	1.F FE
3128K2-JM-2	FHLMC PC GOLD COM		03/01/2023	MORTGAGE PAYDOWN		2,596	2,596	2,536	2,596	0	1	0	1	0	2,596	0	0	0	23	01/01/2031	1.F FE
3128K4-YG-4	FHLMC PC GOLD COM		03/01/2023	MORTGAGE PAYDOWN		521	521	533	521	0	0	0	0	0	521	0	0	0	6	04/01/2036	1.F FE
3128K7-4Z-8	FHLMC PC GOLD COM		03/01/2023	MORTGAGE PAYDOWN		4,238	4,238	4,422	4,239	0	(1)	0	(1)	0	4,238	0	0	0	45	09/01/2033	1.F FE
3128K9-F2-5	FHLMC PC GOLD COM		03/01/2023	MORTGAGE PAYDOWN		2,544	2,544	2,431	2,543	0	1	0	1	0	2,544	0	0	0	21	02/01/2036	1.F FE
3128KD-5D-3	FHLMC		03/01/2023	MORTGAGE PAYDOWN		953	953	967	953	0	0	0	0	0	953	0	0	0	10	08/01/2036	1.F FE
3128KF-J3-5	FHLMC		03/01/2023	MORTGAGE PAYDOWN		424	424	435	424	0	0	0	0	0	424	0	0	0	5	10/01/2036	1.F FE
3128KM-UW-3	FHLMC PC		03/01/2023	MORTGAGE PAYDOWN		1,214	1,214	1,201	1,214	0	0	0	0	0	1,214	0	0	0	11	03/01/2037	1.F FE
3128KQ-HL-3	FHLMC PC		03/01/2023	MORTGAGE PAYDOWN		1,816	1,816	1,753	1,816	0	0	0	0	0	1,816	0	0	0	15	05/01/2037	1.F FE
3128LX-FW-5	FHLMC		03/01/2023	MORTGAGE PAYDOWN		36,453	36,453	33,907	36,418	0	35	0	35	0	36,453	0	0	0	265	12/01/2035	1.F FE
3128M7-5T-9	FHLMC PC		03/01/2023	MORTGAGE PAYDOWN		16,880	16,880	17,698	16,888	0	(7)	0	(7)	0	16,880	0	0	0	135	08/01/2040	1.F FE
3128M7-EK-8	FHLMC PC		03/01/2023	MORTGAGE PAYDOWN		4,532	4,532	4,448	4,532	0	1	0	1	0	4,532	0	0	0	31	02/01/2039	1.F FE
3128M8-NC-4	FHLMC PC		03/01/2023	MORTGAGE PAYDOWN		13,660	13,660	15,018	13,669	0	(9)	0	(9)	0	13,660	0	0	0	137	11/01/2039	1.F FE
3128MJ-2M-1	FHLMC		03/01/2023	MORTGAGE PAYDOWN		39,502	39,502	38,878	39,497	0	5	0	5	0	39,502	0	0	0	230	09/01/2047	1.F FE
3128MJ-B8-2	FHLMC PC		03/01/2023	MORTGAGE PAYDOWN		8,420	8,420	8,412	8,420	0	0	0	0	0	8,420	0	0	0	69	06/01/2035	1.F FE
3128MJ-E8-9	FHLMC		03/01/2023	MORTGAGE PAYDOWN		16,642	16,642	17,119	16,647	0	(4)	0	(4)	0	16,642	0	0	0	279	10/01/2036	1.F FE
3128MJ-QG-8	FHLMC		03/01/2023	MORTGAGE PAYDOWN		11,220	11,220	12,016	11,224	0	(4)	0	(4)	0	11,220	0	0	0	74	07/01/2041	1.F FE
3128P8-DF-5	FEDERAL NATL MG		03/01/2023	MORTGAGE PAYDOWN		66,070	66,070	67,536	66,082	0	(13)	0	(13)	0	66,070	0	0	0	381	10/01/2036	1.F FE
3128P8-E2-3	FEDERAL NATL MG		03/01/2023	MORTGAGE PAYDOWN		47,049	47,049	50,141	47,074	0	(25)	0	(25)	0	47,049	0	0	0	257	08/01/2037	1.F FE
3128PY-DL-5	FHLMC PC GOLD 15		03/01/2023	MORTGAGE PAYDOWN		37,774	37,774	39,657	37,805	0	(31)	0	(31)	0	37,774	0	0	0	190	02/01/2027	1.F FE
31292G-5W-2	FHLMC GOLD PC		03/01/2023	MORTGAGE PAYDOWN		561	561	563	561	0	0	0	0	0	561	0	0	0	7	09/01/2029	1.F FE
31292H-AK-0	FHLMC GOLD PC		03/01/2023	MORTGAGE PAYDOWN		33	33	32	33	0	0	0	0	0	33	0	0	0	0	01/01/2030	1.F FE
31292H-QN-7	FHLMC PC GOLD CAS		03/01/2023	MORTGAGE PAYDOWN		3,719	3,719	3,662	3,718	0	1	0	1	0	3,719	0	0	0	27	05/01/2032	1.F FE
31292K-ZP-5	FHLMC PC GOLD CAS		03/01/2023	MORTGAGE PAYDOWN		69,414	69,414	72,212	69,439	0	(26)	0	(26)	0	69,414	0	0	0	498	03/01/2040	1.F FE
312930-5P-1	FHLMC		03/01/2023	MORTGAGE PAYDOWN		2,849	2,849	2,848	2,849	0	0	0	0	0	2,849	0	0	0	19	03/01/2039	1.F FE
312939-PM-7	FHLMC GOLD PC		03/01/2023	MORTGAGE PAYDOWN		1,794	1,794	1,885	1,794	0	0	0	0	0	1,794	0	0	0	15	03/01/2040	1.F FE
312940-4Q-9	FHLMC PC GOLD COM		03/01/2023	MORTGAGE PAYDOWN		192,220	192,220	203,483	192,303	0	(83)	0	(83)	0	192,220	0	0	0	845	06/01/2040	1.F FE
312940-PZ-6	FHLMC PC GOLD COM		03/01/2023	MORTGAGE PAYDOWN		30,660	30,660	30,902	30,661	0	(1)	0	(1)	0	30,660	0	0	0	154	05/01/2040	1.F FE
312941-NL-7	FHLMC PC GOLD COM		03/01/2023	MORTGAGE PAYDOWN		7,479	7,479	7,800	7,481	0	(2)	0	(2)	0	7,479	0	0	0	59	07/01/2040	1.F FE
312944-PJ-4	FHLMC		03/01/2023	MORTGAGE PAYDOWN		17,441	17,441	18,441	17,450	0	(9)	0	(9)	0	17,441	0	0	0	124	12/01/2040	1.F FE
31294B-6P-5	FHLMC GOLD PC		03/01/2023	MORTGAGE PAYDOWN		362	362	361	362	0	0	0	0	0	362	0	0	0	4	01/01/2030	1.F FE
31294F-PT-7	FHLMC GOLD PC		03/01/2023	MORTGAGE PAYDOWN		22	22	21	22	0	0	0	0	0	22	0	0	0	0	05/01/2030	1.F FE
31296M-3Z-0	FHLMC PC GOLD COM		03/01/2023	MORTGAGE PAYDOWN		6,305	6,305	6,294	6,305	0	0	0	0	0	6,305	0	0	0	52	09/01/2033	1.F FE
31296S-M3-7	FHLMC FHLMC		03/01/2023	MORTGAGE PAYDOWN		5,564	5,564	5,683	5,565	0	(1)	0	(1)	0	5,564	0	0	0	51	01/01/2034	1.F FE
31296S-M5-2	FHLMC FHLMC		03/01/2023	MORTGAGE PAYDOWN		4,364	4,364	4,530	4,365	0	(1)	0	(1)	0	4,364	0	0	0	44	01/01/2034	1.F FE
31297M-AQ-1	FHLMC PC GOLD COM		03/01/2023	MORTGAGE PAYDOWN		4,144	4,144	4,177	4,144	0	0	0	0	0	4,144	0	0	0	38	03/01/2035	1.F FE
31297M-XV-5	FHLMC PC GOLD COM		03/01/2023	MORTGAGE PAYDOWN		1,518	1,518	1,454	1,518	0	1	0	1	0	1,518	0	0	0	13	04/01/2030	1.F FE
31297T-WF-6	FHLMC PC GOLD COM		03/01/2023	MORTGAGE PAYDOWN		13,619	13,619	13,021	13,613	0	6	0	6	0	13,619	0	0	0	76	09/01/2035	1.F FE
31297V-Y8-5	FHLMC PC GOLD COM		03/01/2023	MORTGAGE PAYDOWN		1,469	1,469	1,413	1,469	0	0	0	0	0	1,469	0	0	0	12	11/01/2035	1.F FE
31298N-FU-4	FHLMC PC GOLD CAS		03/01/2023	MORTGAGE PAYDOWN		1,099	1,099	930	913	0	186	0	186	0	1,099	0	0	0	13	05/01/2031	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31306X-2A-0	FHLMC		03/01/2023	MORTGAGE PAYDOWN		184,080	184,080	192,021	184,194	0	(114)	0	(114)	0	184,080	0	0	0	756	10/01/2027	1.F FE
31307M-2H-8	FHLMC FHLMC		03/01/2023	MORTGAGE PAYDOWN		183,975	183,975	187,712	184,061	0	(87)	0	(87)	0	183,975	0	0	0	1,009	05/01/2030	1.F FE
31307R-6V-2	FEDERAL NATL MG		03/01/2023	MORTGAGE PAYDOWN		185,734	185,734	192,786	185,835	0	(101)	0	(101)	0	185,734	0	0	0	504	10/01/2031	1.F FE
3131XV-S6-3	FHLMC PC 30Y ZM2341		12/25/2022	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	1,666	01/25/2047	1.F FE
3131XV-VQ-5	FHLMC PC 30Y ZM2423		02/01/2023	VARIOUS		3,150	3,150	3,345	3,151	0	(1)	0	(1)	0	3,150	0	0	0	16	01/25/2047	1.F FE
3131YB-WB-0	FHLMC PC 15Y ZN5142		02/01/2023	VARIOUS		20,706	20,706	21,910	20,725	0	(19)	0	(19)	0	20,706	0	0	0	121	04/25/2034	1.F FE
3131YC-TV-8	FHLMC PC 30Y ZN5964		01/17/2023	VARIOUS		212,831	213,297	230,760	229,719	0	(71)	0	(71)	0	229,649	0	(16,817)	(16,817)	2,715	05/25/2049	1.F FE
3132A5-H8-1	FHLMC PC 30Y ZS4755		02/01/2023	VARIOUS		19,035	19,035	20,142	19,046	0	(11)	0	(11)	0	19,035	0	0	0	107	02/25/2048	1.F FE
3132AE-EZ-5	FHLMC PC 30Y ZT1952		12/01/2022	VARIOUS		11,107	11,107	11,523	11,478	0	(370)	0	(370)	0	11,107	0	0	0	2,188	05/25/2049	1.F FE
3132AE-HR-0	FHLMC PC 30Y ZT2040		02/01/2023	VARIOUS		10,861	10,861	11,519	10,865	0	(4)	0	(4)	0	10,861	0	0	0	40	11/25/2043	1.F FE
3132CW-AT-1	FHLMC		02/01/2023	VARIOUS		310,886	310,886	322,617	311,234	0	(348)	0	(348)	0	310,886	0	0	0	1,756	03/01/2032	1.F FE
3132D6-CP-3	FHLMC PC 15Y SB8178		02/24/2023	VARIOUS		921,225	946,419	935,158	935,159	0	10,115	0	10,115	0	945,274	0	(24,049)	(24,049)	9,294	09/25/2037	1.F FE
3132D6-DH-0	FHLMC PC 15Y SB8204		01/11/2023	ZERO STAGE CAPITAL		945,374	953,119	938,226	938,226	0	0	0	0	0	938,226	0	7,148	7,148	1,694	01/25/2038	1.F FE
3132DM-6A-8	FHLMC PC 30Y SD0865		02/01/2023	VARIOUS		295	295	285	295	0	0	0	0	0	295	0	0	0	2	02/25/2052	1.F FE
3132DM-6P-5	FHLMC PC 30Y SD0878		12/25/2022	VARIOUS		6,218	6,218	149	6,218	0	0	0	0	0	6,218	0	0	0	2,396	07/25/2050	1.F FE
3132DM-N6-8	FHLMC PC 30Y SD0413		02/01/2023	VARIOUS		398,007	398,007	417,348	398,122	0	(115)	0	(115)	0	398,007	0	0	0	2,890	07/25/2050	1.F FE
3132DN-B3-6	FHLMC PC 30Y SD0958		02/25/2023	VARIOUS		2,350,828	2,481,316	2,164,172	2,164,957	0	6,127	0	6,127	0	2,171,084	0	179,744	179,744	24,434	04/25/2052	1.F FE
3132DN-CA-9	FHLMC PC 30Y SD0965		12/25/2022	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	2,821	04/25/2052	1.F FE
3132DN-CN-1	FHLMC PC 30Y SD0977		02/01/2023	VARIOUS		18,367	18,367	18,011	18,364	0	2	0	2	0	18,367	0	0	0	107	02/25/2052	1.F FE
3132DN-FR-9	FHLMC PC 30Y SD1076		02/01/2023	VARIOUS		21,646	21,646	18,318	21,628	0	19	0	19	0	21,646	0	0	0	90	01/25/2052	1.F FE
3132DN-TN-3	FHLMC PC 30Y SD1457		02/01/2023	VARIOUS		14,515	14,515	12,313	14,498	0	17	0	17	0	14,515	0	0	0	68	12/25/2051	1.F FE
3132DN-UV-3	FHLMC PC 30Y SD1496		12/25/2022	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	3,582	08/25/2052	1.F FE
3132DN-X5-7	FHLMC PC 30Y SD1600		02/25/2023	VARIOUS		1,121,210	1,082,580	1,099,834	1,099,763	0	(817)	0	(817)	0	1,098,946	0	22,264	22,264	18,080	08/25/2052	1.F FE
3132DN-YL-1	FHLMC PC 30Y SD1615		02/01/2023	VARIOUS		8,192	8,192	8,128	8,192	0	0	0	0	0	8,192	0	0	0	57	09/25/2052	1.F FE
3132DP-FT-0	FHLMC PC 30Y SD1978		02/01/2023	VARIOUS		4,310	4,310	4,443	0	0	0	0	0	0	4,310	0	0	0	23	12/25/2052	1.F FE
3132DP-KU-1	FHLMC PC 30Y SD2107		01/27/2023	ZERO STAGE CAPITAL		1,220,532	1,299,086	1,218,908	0	0	0	0	0	0	1,218,908	0	1,624	1,624	1,516	12/25/2052	1.F FE
3132DV-3P-8	FHLMC PC 30Y SD8006		03/02/2023	VARIOUS		147,429	156,932	161,416	160,753	0	1,359	0	1,359	0	162,112	0	(14,682)	(14,682)	1,621	08/25/2049	1.F FE
3132DV-5Z-4	FHLMC PC 30Y SD8064		02/01/2023	VARIOUS		9,848	9,848	10,286	9,851	0	(2)	0	(2)	0	9,848	0	0	0	60	05/25/2050	1.F FE
3132DV-7B-5	FHLMC PC 30Y SD8090		02/01/2023	VARIOUS		11,908	11,908	11,884	11,908	0	0	0	0	0	11,908	0	0	0	38	09/25/2050	1.F FE
3132DV-L8-6	FHLMC PC 30Y SD7551		02/01/2023	VARIOUS		9,355	9,355	9,093	9,353	0	3	0	3	0	9,355	0	0	0	44	01/25/2052	1.F FE
3132DV-LZ-6	FHLMC PC 30Y SD7544		02/24/2023	VARIOUS		3,969,114	4,449,133	3,854,061	3,855,605	0	14,125	0	14,125	0	3,869,730	0	99,383	99,383	42,581	07/25/2051	1.F FE
3132DV-MD-4	FHLMC PC 30Y SD7556		02/01/2023	VARIOUS		14,560	14,560	12,312	14,545	0	15	0	15	0	14,560	0	0	0	68	08/25/2052	1.F FE
3132DW-AD-5	FHLMC PC 30Y SD8104		02/01/2023	VARIOUS		46,759	46,759	39,614	46,718	0	41	0	41	0	46,759	0	0	0	112	11/25/2050	1.F FE
3132DW-AF-0	FHLMC PC 30Y SD8106		02/10/2023	ZERO STAGE CAPITAL		418,750	500,000	415,000	0	0	0	0	0	0	415,000	0	3,750	3,750	333	11/25/2050	1.F FE
3132DW-AM-5	FHLMC PC 30Y SD8112		02/01/2023	VARIOUS		19,768	19,768	16,635	19,750	0	18	0	18	0	19,768	0	0	0	48	12/25/2050	1.F FE
3132DW-AR-4	FHLMC PC 30Y SD8116		02/01/2023	VARIOUS		4,303	4,303	4,593	4,305	0	(1)	0	(1)	0	4,303	0	0	0	25	12/25/2050	1.F FE
3132DW-BP-7	FHLMC PC 30Y SD8146		02/01/2023	VARIOUS		11,918	11,918	11,894	11,918	0	0	0	0	0	11,918	0	0	0	38	05/25/2051	1.F FE
3132DW-C9-2	FHLMC PC 30Y SD8196		02/01/2023	VARIOUS		828	828	800	827	0	0	0	0	0	828	0	0	0	4	02/25/2052	1.F FE
3132DW-CG-6	FHLMC PC 30Y SD8171		02/01/2023	VARIOUS		352	352	339	352	0	0	0	0	0	352	0	0	0	1	10/25/2051	1.F FE
3132DW-CS-0	FHLMC PC 30Y SD8181		02/01/2023	VARIOUS		9,197	9,197	8,850	9,194	0	2	0	2	0	9,197	0	0	0	24	12/25/2051	1.F FE
3132DW-CT-8	FHLMC PC 30Y SD8182		02/01/2023	VARIOUS		32,058	32,058	31,923	32,057	0	1	0	1	0	32,058	0	0	0	104	12/25/2051	1.F FE
3132DW-D2-6	FHLMC PC 30Y SD8221		02/25/2023	VARIOUS		1,408,784	1,495,591	1,350,662	1,350,909	0	1,906	0	1,906	0	1,352,815	0	55,970	55,970	10,441	06/25/2052	1.F FE
3132DW-D6-7	FHLMC PC 30Y SD8225		02/23/2023	ZERO STAGE CAPITAL		840,870	933,773	824,930	0	0	0	0	0	0	824,930	0	15,940	15,940	934	07/25/2052	1.F FE
3132DW-DL-4	FHLMC PC 30Y SD8207		02/01/2023	VARIOUS		1,078	1,078	1,042	1,078	0	0	0	0	0	1,078	0	0	0	6	04/25/2052	1.F FE
3132DW-DS-9	FHLMC PC 30Y SD8213		02/08/2023	ZERO STAGE CAPITAL		996,373	1,100,674	990,692	0	0	0	0	0	0	990,692	0	5,681	5,681	1,101	05/25/2052	1.F FE
3132DW-DT-7	FHLMC PC 30Y SD8214		02/25/2023	VARIOUS		473,420	503,080	443,693	443,841	0	814	0	814	0	444,655	0	28,765	28,765	4,965	05/25/2052	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3132DW-DX-8	FHLMC PC 30Y SD8218		02/09/2023	ZERO STAGE CAPITAL		282,300	337,074	281,457	0	0	0	0	0	0	281,457	0	843	843	225	06/25/2052	1.F FE
3132DW-DZ-3	FHLMC PC 30Y SD8220		02/08/2023	VARIOUS		459,850	509,596	431,887	434,385	0	638	0	638	0	435,023	0	24,827	24,827	3,031	06/25/2052	1.F FE
3132DW-EH-2	FHLMC PC 30Y SD8236		02/25/2023	VARIOUS		939,325	1,000,399	879,882	880,179	0	1,558	0	1,558	0	881,737	0	57,588	57,588	9,877	08/25/2052	1.F FE
3132DW-EQ-2	FHLMC PC 30Y SD8243		02/25/2023	VARIOUS		468,859	498,726	437,063	437,101	0	1,297	0	1,297	0	438,398	0	30,461	30,461	6,371	09/25/2052	1.F FE
3132DW-F4-0	FHLMC PC 30Y SD8287		12/15/2022	VARIOUS		37,838	38,731	38,071	38,071	0	0	0	0	0	38,071	0	(233)	(233)	9,427	01/25/2053	1.F FE
3132DW-FM-0	FHLMC PC 30Y SD8272		02/09/2023	ZERO STAGE CAPITAL		1,264,417	1,399,078	1,237,953	878,663	0	0	0	0	0	1,237,953	0	26,464	26,464	1,316	12/25/2052	1.F FE
3132DW-FN-8	FHLMC PC 30Y SD8273		02/02/2023	ZERO STAGE CAPITAL		64,346	67,769	63,586	0	0	0	0	0	0	63,586	0	760	760	79	11/25/2052	1.F FE
3132DW-FZ-1	FHLMC PC 30Y SD8284		12/29/2022	ZERO STAGE CAPITAL		1,345,569	1,499,850	1,324,126	1,324,126	0	0	0	0	0	1,324,126	0	21,443	21,443	1,375	01/25/2053	1.F FE
3132DW-GD-9	FHLMC PC 30Y SD8296		12/15/2022	ZERO STAGE CAPITAL		1,842,500	2,000,000	1,865,625	1,865,625	0	0	0	0	0	1,865,625	0	(23,125)	(23,125)	2,139	02/25/2053	1.F FE
3132DW-GF-4	FHLMC PC 30Y SD8298		02/27/2023	ZERO STAGE CAPITAL		962,873	999,900	964,513	0	0	0	0	0	0	964,513	0	(1,640)	(1,640)	1,500	02/25/2053	1.F FE
3132DW-GH-0	FHLMC PC 30Y SD8300		12/20/2022	ZERO STAGE CAPITAL		2,027,688	1,999,800	2,026,125	1,519,301	0	0	0	0	0	2,026,126	0	1,562	1,562	3,361	02/25/2053	1.F FE
3132GG-A2-1	FHLMC PC GOLD PC		03/01/2023	MORTGAGE PAYDOWN		35,588	35,588	36,928	35,598	0	(10)	0	(10)	0	35,588	0	0	0	195	08/01/2041	1.F FE
3132GS-BF-5	FHLMC PC GOLD PC		03/01/2023	MORTGAGE PAYDOWN		45,692	45,692	47,227	45,701	0	(9)	0	(9)	0	45,692	0	0	0	270	03/01/2042	1.F FE
3132GV-L6-7	FHLMC FHLMC		03/01/2023	MORTGAGE PAYDOWN		99,741	99,741	103,513	99,774	0	(33)	0	(33)	0	99,741	0	0	0	452	08/01/2042	1.F FE
3132HP-KK-9	FHLMC FHLMC		03/01/2023	MORTGAGE PAYDOWN		17,263	17,263	17,743	17,265	0	(3)	0	(3)	0	17,263	0	0	0	85	11/01/2042	1.F FE
3132HP-NB-6	FHLMC		03/01/2023	MORTGAGE PAYDOWN		29,747	29,747	31,101	29,754	0	(7)	0	(7)	0	29,747	0	0	0	148	11/01/2042	1.F FE
3132HQ-EG-3	FHLMC		03/01/2023	MORTGAGE PAYDOWN		211,306	211,306	221,211	211,363	0	(58)	0	(58)	0	211,306	0	0	0	593	12/01/2042	1.F FE
3132J6-E6-7	FHLMC FHLMC		03/01/2023	MORTGAGE PAYDOWN		35,275	35,275	36,229	35,280	0	(5)	0	(5)	0	35,275	0	0	0	177	02/01/2043	1.F FE
3132J7-K6-8	FHLMC PC GOLD PC		03/01/2023	MORTGAGE PAYDOWN		11,369	11,369	11,856	11,371	0	(2)	0	(2)	0	11,369	0	0	0	57	03/01/2043	1.F FE
3132J9-G7-7	FHLMC PC GOLD PC		03/01/2023	MORTGAGE PAYDOWN		25,840	25,840	26,938	25,846	0	(6)	0	(6)	0	25,840	0	0	0	138	05/01/2043	1.F FE
3132J9-TD-0	FHLMC PC GOLD PC		03/01/2023	MORTGAGE PAYDOWN		27,543	27,543	28,507	27,548	0	(5)	0	(5)	0	27,543	0	0	0	164	05/01/2043	1.F FE
3132QR-QE-3	FHLMC FHLMC		03/01/2023	MORTGAGE PAYDOWN		16,310	16,310	16,840	16,312	0	(2)	0	(2)	0	16,310	0	0	0	103	07/01/2045	1.F FE
3132QU-RS-4	FHLMC FHLMC		03/01/2023	MORTGAGE PAYDOWN		15,680	15,680	16,193	15,682	0	(2)	0	(2)	0	15,680	0	0	0	91	12/01/2045	1.F FE
3132QU-UZ-4	FHLMC FHLMC		03/01/2023	MORTGAGE PAYDOWN		96,121	96,121	95,610	96,117	0	3	0	3	0	96,121	0	0	0	479	12/01/2045	1.F FE
3132VQ-Q3-3	FHLMC		03/01/2023	MORTGAGE PAYDOWN		65,648	65,648	67,079	65,655	0	(7)	0	(7)	0	65,648	0	0	0	375	06/01/2049	1.F FE
3132WD-MZ-4	FEDERAL NATL MG FNMA		03/01/2023	MORTGAGE PAYDOWN		61,449	61,449	64,781	61,470	0	(21)	0	(21)	0	61,449	0	0	0	486	05/01/2046	1.F FE
3132WK-KE-7	FEDERAL NATL MG		03/01/2023	MORTGAGE PAYDOWN		12,215	12,215	12,475	12,215	0	(1)	0	(1)	0	12,215	0	0	0	72	01/01/2047	1.F FE
3132WW-BA-9	FHLMC PC 55D WA2532		02/01/2023	VARIOUS		1,034	1,034	936	0	0	0	0	0	0	1,034	0	0	0	4	11/25/2052	1.F FE
3132XS-ED-8	FEDERAL NATL MG		03/01/2023	MORTGAGE PAYDOWN		120,311	120,311	124,348	120,356	0	(44)	0	(44)	0	120,311	0	0	0	635	08/01/2047	1.F FE
3132XS-KG-4	FEDERAL NATL MG		03/01/2023	MORTGAGE PAYDOWN		21,130	21,130	21,883	21,133	0	(3)	0	(3)	0	21,130	0	0	0	112	08/01/2047	1.F FE
3132XT-MS-4	FEDERAL NATL MG		03/01/2023	MORTGAGE PAYDOWN		82,875	82,875	84,821	82,895	0	(20)	0	(20)	0	82,875	0	0	0	617	10/01/2047	1.F FE
3132XU-NA-9	FEDERAL NATL MG		03/01/2023	MORTGAGE PAYDOWN		94,893	94,893	97,725	94,920	0	(26)	0	(26)	0	94,893	0	0	0	535	11/01/2047	1.F FE
3132XW-BJ-9	FEDERAL NATL MG		03/01/2023	MORTGAGE PAYDOWN		93,326	93,326	93,362	93,326	0	0	0	0	0	93,326	0	0	0	536	01/01/2048	1.F FE
3132XX-GL-7	FEDERAL NATL MG FNMA		03/01/2023	MORTGAGE PAYDOWN		152,108	152,108	150,610	152,095	0	13	0	13	0	152,108	0	0	0	912	03/01/2048	1.F FE
3132XY-G8-4	FEDERAL NATL MG		03/01/2023	MORTGAGE PAYDOWN		6,204	6,204	6,346	6,204	0	0	0	0	0	6,204	0	0	0	41	04/01/2048	1.F FE
3132Y0-4E-7	FHLMC FHLMC		03/01/2023	MORTGAGE PAYDOWN		156,917	156,917	159,271	156,944	0	(27)	0	(27)	0	156,917	0	0	0	1,393	07/01/2048	1.F FE
3132Y3-ZL-1	FHLMC PC GOL Q59746		01/17/2023	VARIOUS		262,998	262,835	287,702	287,400	0	(275)	0	(275)	0	287,125	0	(24,127)	(24,127)	2,351	11/15/2048	1.A FE
31334W-2K-6	FEDERAL HOME LN BKS		02/01/2023	VARIOUS		5,156	5,156	5,284	5,157	0	0	0	0	0	5,156	0	0	0	31	07/01/2049	1.F FE
31334Y-A5-6	FHLMC		02/01/2023	VARIOUS		20,437	20,437	20,966	20,439	0	(2)	0	(2)	0	20,437	0	0	0	121	08/01/2049	1.F FE
31339S-5V-3	FHLMC PC 30Y QA3560		02/01/2023	VARIOUS		5,222	5,222	5,476	5,224	0	(2)	0	(2)	0	5,222	0	0	0	38	10/25/2049	1.F FE
31339U-VJ-6	FHLMC PC 30Y QA4217		02/01/2023	VARIOUS		965	965	1,012	965	0	0	0	0	0	965	0	0	0	5	10/25/2049	1.F FE
3133A0-T8-7	FHLMC PC 30Y QA5975		02/01/2023	VARIOUS		2,949	2,949	3,123	2,949	0	(1)	0	(1)	0	2,949	0	0	0	17	01/25/2050	1.F FE
3133A1-DQ-2	FHLMC PC 30Y QA6411		02/01/2023	VARIOUS		1,563	1,563	1,699	1,564	0	0	0	0	0	1,563	0	0	0	11	01/25/2050	1.F FE
3133A3-J9-0	FHLMC PC 30Y QA8388		02/01/2023	VARIOUS		5,341	5,341	5,756	5,342	0	(1)	0	(1)	0	5,341	0	0	0	36	04/25/2050	1.F FE
3133A3-TU-2	FHLMC PC 30Y QA8663		02/01/2023	VARIOUS		10,585	10,585	11,225	10,587	0	(2)	0	(2)	0	10,585	0	0	0	59	04/25/2050	1.F FE
3133A3-ZL-5	FHLMC PC 30Y QA8847		02/01/2023	VARIOUS		167,213	167,213	175,730	167,341	0	(128)	0	(128)	0	167,213	0	0	0	918	04/25/2050	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3133A4-S8-0	FHLMC PC 30Y QA9543		02/01/2023	VARIOUS		8,689	8,689	9,191	8,691	0	(2)	0	(2)	0	8,689	0	0	0	57	05/25/2050	1.F FE
3133A6-MU-2	FHLMC PC 30Y QB0371		02/01/2023	VARIOUS		3,339	3,339	3,642	3,340	0	(1)	0	(1)	0	3,339	0	0	0	25	06/25/2050	1.F FE
3133A9-DF-9	FHLMC PC 30Y QB2802		02/01/2023	VARIOUS		182,045	182,045	191,688	182,082	0	(37)	0	(37)	0	182,045	0	0	0	574	08/25/2050	1.F FE
3133AC-HS-0	FHLMC PC 30Y QB5641		02/01/2023	VARIOUS		5,811	5,811	4,898	5,808	0	4	0	4	0	5,811	0	0	0	29	11/25/2050	1.F FE
3133AG-Q2-8	FHLMC PC 30Y QB9473		02/01/2023	VARIOUS		385,977	385,977	386,339	385,982	0	(5)	0	(5)	0	385,977	0	0	0	1,751	03/25/2051	1.F FE
3133AG-UL-1	FHLMC PC 30Y QB9587		02/01/2023	VARIOUS		1,023	1,023	1,087	1,023	0	0	0	0	0	1,023	0	0	0	6	03/25/2051	1.F FE
3133AK-2Q-2	FHLMC PC 30Y QC1683		02/01/2023	VARIOUS		2,496	2,850	2,280	2,495	0	1	0	1	0	2,496	0	0	0	2	05/25/2051	1.F FE
3133AK-W2-2	FHLMC PC 30Y QC1565		02/01/2023	VARIOUS		2,052	2,197	1,757	2,051	0	1	0	1	0	2,052	0	0	0	2	05/25/2051	1.F FE
3133AL-ZW-1	FHLMC PC 30Y QC2557		02/01/2023	VARIOUS		1,271	1,271	1,333	1,272	0	0	0	0	0	1,271	0	0	0	6	06/25/2051	1.F FE
3133AM-EF-9	FHLMC PC 30Y QC2834		02/01/2023	VARIOUS		1,829	1,829	1,956	1,829	0	(1)	0	(1)	0	1,829	0	0	0	11	06/25/2051	1.F FE
3133AQ-5Q-6	FHLMC PC 30Y QC6255		02/01/2023	VARIOUS		1,545	1,545	1,629	1,546	0	0	0	0	0	1,545	0	0	0	8	08/25/2051	1.F FE
3133AQ-ES-2	FHLMC PC 30Y QC5545		02/01/2023	VARIOUS		2,983	2,983	3,141	2,984	0	(1)	0	(1)	0	2,983	0	0	0	15	08/25/2051	1.F FE
3133AT-F7-1	FHLMC PC 30Y QC8290		02/01/2023	VARIOUS		36,038	36,038	36,809	36,043	0	(5)	0	(5)	0	36,038	0	0	0	180	10/25/2051	1.F FE
3133AW-MS-0	FHLMC PC 30Y QD0369		02/01/2023	VARIOUS		3,568	3,568	3,741	3,569	0	(1)	0	(1)	0	3,568	0	0	0	18	11/25/2051	1.F FE
3133AX-B2-7	FHLMC PC 30Y QD0957		02/01/2023	VARIOUS		2,931	2,931	3,081	2,932	0	(1)	0	(1)	0	2,931	0	0	0	15	11/25/2051	1.F FE
3133AX-M8-2	FHLMC PC 30Y QD1283		02/01/2023	VARIOUS		2,976	2,976	3,217	2,977	0	(1)	0	(1)	0	2,976	0	0	0	20	11/25/2051	1.F FE
3133AY-HA-1	FHLMC PC 30Y QD2025		12/25/2022	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	2,141	11/25/2051	1.F FE
3133AY-TK-6	FHLMC PC 30Y QD2354		02/01/2023	VARIOUS		61,607	61,607	65,419	61,647	0	(40)	0	(40)	0	61,607	0	0	0	536	12/25/2051	1.F FE
3133AY-TY-6	FHLMC PC 30Y QD2367		02/01/2023	VARIOUS		3,587	3,587	3,762	3,588	0	(1)	0	(1)	0	3,587	0	0	0	18	12/25/2051	1.F FE
3133B0-K7-7	FHLMC PC 30Y QD3018		02/01/2023	VARIOUS		2,652	2,652	2,853	2,654	0	(1)	0	(1)	0	2,652	0	0	0	18	12/25/2051	1.F FE
3133B0-UP-6	FHLMC PC 30Y QD3290		02/01/2023	VARIOUS		1,993	1,993	2,113	1,994	0	(1)	0	(1)	0	1,993	0	0	0	12	12/25/2051	1.F FE
3133B0-WZ-2	FHLMC PC 30Y QD3364		02/01/2023	VARIOUS		2,959	2,959	3,138	2,960	0	(1)	0	(1)	0	2,959	0	0	0	18	12/25/2051	1.F FE
3133B1-YC-9	FHLMC PC 30Y QD4307		02/09/2023	ZERO STAGE CAPITAL		282,298	337,073	281,456	0	0	0	0	0	0	281,456	0	843	843	225	12/25/2051	1.F FE
3133B1-ZP-9	FHLMC PC 30Y QD4350		02/01/2023	VARIOUS		5,283	5,283	5,484	5,284	0	(1)	0	(1)	0	5,283	0	0	0	26	01/25/2052	1.F FE
3133B2-Y7-8	FHLMC PC 30Y QD5234		02/01/2023	VARIOUS		3,991	3,991	4,202	3,992	0	(1)	0	(1)	0	3,991	0	0	0	23	01/25/2052	1.F FE
3133B3-FU-6	FHLMC PC 30Y QD5579		02/01/2023	VARIOUS		3,248	3,248	3,413	3,249	0	(1)	0	(1)	0	3,248	0	0	0	19	02/25/2052	1.F FE
3133B3-QF-7	FHLMC PC 30Y QD5854		02/01/2023	VARIOUS		2,314	2,314	2,317	2,314	0	0	0	0	0	2,314	0	0	0	14	01/25/2052	1.F FE
3133B3-WR-4	FHLMC PC 30Y QD6056		02/01/2023	VARIOUS		22,846	22,846	19,260	22,820	0	26	0	26	0	22,846	0	0	0	120	02/25/2052	1.F FE
3133B4-7K-5	FHLMC PC 30Y QD7198		02/01/2023	VARIOUS		3,153	3,153	3,181	3,153	0	0	0	0	0	3,153	0	0	0	16	02/25/2052	1.F FE
3133B5-7L-0	FHLMC PC 30Y QD8099		02/01/2023	VARIOUS		13,139	13,139	13,553	13,141	0	(2)	0	(2)	0	13,139	0	0	0	53	03/25/2052	1.F FE
3133BA-LH-2	FHLMC PC 30Y QE1228		02/01/2023	VARIOUS		12,838	12,838	12,541	12,835	0	3	0	3	0	12,838	0	0	0	64	05/25/2052	1.F FE
3133BD-3T-0	FHLMC PC 30Y QE4410		02/01/2023	VARIOUS		35,976	35,976	36,966	35,988	0	(11)	0	(11)	0	35,976	0	0	0	297	06/25/2052	1.F FE
3133BD-3U-7	FHLMC PC 30Y QE4411		12/25/2022	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	3,330	07/25/2052	1.F FE
3133BH-GL-4	FHLMC PC 30Y QE7403		02/02/2023	ZERO STAGE CAPITAL		57,843	60,920	57,160	0	0	0	0	0	0	57,160	0	683	683	71	08/25/2052	1.F FE
3133BM-XG-5	FHLMC PC 30Y QF0679		02/28/2023	ZERO STAGE CAPITAL		1,502,325	1,529,084	1,501,847	0	0	0	0	0	0	1,501,847	0	478	478	2,548	09/25/2052	1.F FE
3133BN-6E-8	FHLMC PC 30Y QF1769		01/10/2023	ZERO STAGE CAPITAL		466,445	499,999	463,281	0	0	0	0	0	0	463,281	0	3,164	3,164	535	10/25/2052	1.F FE
3133BN-6G-3	FHLMC PC 30Y QF1771		02/23/2023	ZERO STAGE CAPITAL		33,457	37,154	32,823	0	0	0	0	0	0	32,823	0	634	634	37	10/25/2052	1.F FE
3133BQ-YH-3	FHLMC PC 30Y QF3412		01/03/2023	ZERO STAGE CAPITAL		37,785	37,301	37,584	0	0	0	0	0	0	37,584	0	201	201	63	11/25/2052	1.F FE
3133BS-7E-6	FHLMC PC 30Y QF5393		12/14/2022	ZERO STAGE CAPITAL		511,133	500,000	507,774	507,774	0	0	0	0	0	507,774	0	3,359	3,359	917	01/25/2053	1.F FE
3133BT-4U-1	FHLMC PC 30Y QF6235		02/25/2023	VARIOUS		2,780,911	3,000,000	2,798,516	2,798,516	0	205	0	205	0	2,798,721	0	(17,810)	(17,810)	6,221	01/25/2053	1.F FE
3133BT-JZ-4	FHLMC PC 30Y QF5680		01/03/2023	ZERO STAGE CAPITAL		975,184	962,699	969,994	0	0	0	0	0	0	969,994	0	5,190	5,190	1,618	01/25/2053	1.F FE
3133BU-H9-1	FHLMC PC 30Y QF6556		12/15/2022	ZERO STAGE CAPITAL		939,115	961,269	944,897	944,897	0	0	0	0	0	944,897	0	(5,783)	(5,783)	1,322	01/25/2053	1.F FE
3133BU-RK-5	FHLMC PC 30Y QF6790		02/28/2023	ZERO STAGE CAPITAL		1,458,302	1,470,918	1,444,717	0	0	0	0	0	0	1,444,717	0	13,585	13,585	2,452	01/25/2053	1.F FE
3133D3-BL-8	FHLMC		02/01/2023	MORTGAGE PAYDOWN		27,141	27,141	27,883	27,145	0	(4)	0	(4)	0	27,141	0	0	0	69	08/01/2039	1.F FE
3133D3-PJ-8	FHLMC PC 20Y QK0425		02/01/2023	VARIOUS		134,171	134,171	141,047	134,216	0	(45)	0	(45)	0	134,171	0	0	0	559	09/25/2040	1.F FE
3133JL-CA-5	FHLMC PC 30Y QU7265		02/01/2023	VARIOUS		596,798	596,798	599,456	596,808	0	(9)	0	(9)	0	596,798	0	0	0	1,527	09/25/2049	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3133KL-2T-3	FHLMC PC 30Y RA5286		02/01/2023	VARIOUS		3,227	3,227	2,677	3,223	0	3	0	3	0	3,227	0	0	0	13	05/25/2051	1.F FE
3133KM-DF-9	FHLMC PC 30Y RA5502		02/01/2023	VARIOUS		9,032	9,032	7,635	9,027	0	5	0	5	0	9,032	0	0	0	32	06/25/2051	1.F FE
3133KM-ZL-2	FHLMC PC 30Y RA6147		02/01/2023	VARIOUS		7,069	7,069	7,660	7,074	0	(5)	0	(5)	0	7,069	0	0	0	63	10/25/2051	1.F FE
3133KN-Z6-3	FHLMC PC 30Y RA7065		03/09/2023	ZERO STAGE CAPITAL		403,554	499,951	416,482	0	0	0	0	0	0	416,482	0	(12,928)	(12,928)	333	03/25/2052	1.F FE
3133KP-RC-4	FHLMC PC 30Y RA7683		12/01/2022	VARIOUS		13,684	13,684	127	13,684	0	0	0	0	0	13,684	0	0	0	6,194	07/25/2052	1.F FE
3133KP-U5-5	FHLMC PC 30Y RA7804		02/01/2023	VARIOUS		10,620	10,620	10,567	10,620	0	0	0	0	0	10,620	0	0	0	110	08/25/2052	1.F FE
3133KQ-AE-6	FHLMC PC 30Y RA8105		02/01/2023	VARIOUS		1,551	1,551	1,556	1,551	0	0	0	0	0	1,551	0	0	0	19	10/25/2052	1.F FE
3133KY-WA-3	FHLMC PC 20Y RB5141		02/01/2023	VARIOUS		13,819	13,819	14,419	13,821	0	(2)	0	(2)	0	13,819	0	0	0	45	01/25/2042	1.F FE
3136B3-5A-4	FNMA REMIC TRUST		02/25/2023	VARIOUS		67,140	67,140	70,675	67,191	0	(51)	0	(51)	0	67,140	0	0	0	395	06/25/2048	1.F FE
3136B3-UT-5	FEDERAL NATL MG		02/25/2023	VARIOUS		63,948	63,948	63,708	63,946	0	2	0	2	0	63,948	0	0	0	477	01/25/2049	1.F FE
3136B3-WF-3	FNMA REMIC TRUST		02/25/2023	VARIOUS		12,212	12,212	12,152	12,211	0	0	0	0	0	12,212	0	0	0	166	01/25/2049	1.F FE
3136B4-5C-8	FEDERAL NATL MG		02/25/2023	VARIOUS		11,477	11,477	11,470	11,477	0	0	0	0	0	11,477	0	0	0	91	07/25/2049	1.F FE
3136BB-TQ-5	FNMA REMIC TRUST		02/27/2023	VARIOUS		0	0	2,528	2,358	0	(2,358)	0	(2,358)	0	0	0	0	0	109	09/25/2050	1.F FE
3136BB-TT-9	FNMA REMIC TRUST		02/27/2023	VARIOUS		0	0	4,846	4,539	0	(4,539)	0	(4,539)	0	0	0	0	0	209	09/25/2050	1.F FE
3136BB-TX-0	FNMA REMIC TRUST		02/27/2023	VARIOUS		0	0	9,227	8,589	0	(8,589)	0	(8,589)	0	0	0	0	0	384	09/25/2050	1.F FE
3136BB-WE-8	FNMA REMIC TRUST		02/27/2023	VARIOUS		0	0	1,896	1,765	0	(1,765)	0	(1,765)	0	0	0	0	0	94	09/25/2050	1.F FE
3136BC-PR-5	FNMA REMIC TRUST		03/07/2023	VARIOUS		990,534	1,148,336	1,176,954	1,174,179	0	(1,004)	0	(1,004)	0	1,173,176	0	(182,642)	(182,642)	4,592	11/25/2050	1.F FE
31371H-X9-4	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		1,653	1,653	2,214	1,563	0	90	0	90	0	1,653	0	0	0	18	10/01/2029	1.F FE
31371J-BD-5	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		1,914	1,914	1,875	1,913	0	0	0	0	0	1,914	0	0	0	22	02/01/2030	1.F FE
31379R-WW-4	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		499	499	482	499	0	0	0	0	0	499	0	0	0	6	06/01/2028	1.F FE
3137BR-N7-6	FHLMC		03/15/2023	MORTGAGE PAYDOWN		7,230	7,230	7,203	7,217	0	13	0	13	0	7,230	0	0	0	57	08/15/2046	1.F FE
3137F3-CW-2	FHLMC REMIC SERIES		03/15/2023	MORTGAGE PAYDOWN		33,133	33,133	32,968	33,072	0	61	0	61	0	33,133	0	0	0	231	03/15/2048	1.F FE
3137F6-6L-6	FHLMC		03/15/2023	MORTGAGE PAYDOWN		58,167	58,167	58,831	58,184	0	(17)	0	(17)	0	58,167	0	0	0	96	12/15/2040	1.F FE
3137F6-6V-4	FHLMC REMIC SERIES		03/15/2023	VARIOUS		91,542	91,542	92,629	91,566	0	(24)	0	(24)	0	91,542	0	0	0	222	05/15/2041	1.F FE
3137F7-TN-5	FHLMC		03/15/2023	MORTGAGE PAYDOWN		38,323	38,323	38,712	38,330	0	(8)	0	(8)	0	38,323	0	0	0	59	01/15/2046	1.F FE
3137F7-YY-5	FHLMC		02/25/2023	VARIOUS		47,729	47,729	48,266	47,737	0	(8)	0	(8)	0	47,729	0	0	0	75	05/25/2047	1.F FE
3137F8-NS-8	FHLMC REMIC SERIES		03/08/2023	VARIOUS		497,787	666,943	670,069	669,748	0	(84)	0	(84)	0	669,664	0	(171,877)	(171,877)	1,773	11/25/2050	1.F FE
3137F9-WP-2	FHLMC		02/27/2023	INTEREST ONLY PAYMENT		0	0	9,159	8,476	0	(8,476)	0	(8,476)	0	0	0	0	0	346	02/25/2051	1.F FE
3137FK-BB-1	FHLMC REMIC SERIES		03/15/2023	MORTGAGE PAYDOWN		18,190	18,190	18,185	18,158	0	33	0	33	0	18,190	0	0	0	132	12/15/2048	1.F FE
3137FQ-HG-1	FREDDIE MAC		02/25/2023	VARIOUS		21,461	21,461	21,501	21,461	0	0	0	0	0	21,461	0	0	0	91	09/25/2048	1.F FE
3137FU-WQ-3	FHLMC REMIC SERIES		02/27/2023	VARIOUS		0	0	2,989	2,826	0	(2,826)	0	(2,826)	0	0	0	0	0	158	07/25/2050	1.F FE
3137FW-5T-3	FHLMC REMIC SERIES		02/27/2023	VARIOUS		0	0	7,892	7,370	0	(7,370)	0	(7,370)	0	0	0	0	0	405	09/25/2050	1.F FE
3137FY-YN-0	FHLMC REMIC SERIES		03/15/2023	MORTGAGE PAYDOWN		26,776	26,776	27,369	26,777	0	(1)	0	(1)	0	26,776	0	0	0	38	08/15/2044	1.F FE
31383T-JH-2	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		677	677	648	677	0	0	0	0	0	677	0	0	0	7	09/01/2029	1.F FE
31385W-X8-7	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		17,884	17,884	18,714	17,895	0	(11)	0	(11)	0	17,884	0	0	0	208	09/01/2032	1.F FE
31389F-S4-5	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		25,441	25,441	25,527	25,441	0	0	0	0	0	25,441	0	0	0	147	02/01/2032	1.F FE
3138A7-4J-4	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		62,518	62,518	66,253	62,545	0	(27)	0	(27)	0	62,518	0	0	0	468	03/01/2041	1.F FE
3138AB-Z3-6	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		51,308	51,308	53,320	51,324	0	(17)	0	(17)	0	51,308	0	0	0	328	04/01/2041	1.F FE
3138AH-7B-6	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		2,587	2,587	2,761	2,588	0	(1)	0	(1)	0	2,587	0	0	0	22	07/01/2041	1.F FE
3138AS-PL-0	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		20,763	20,763	21,767	20,767	0	(4)	0	(4)	0	20,763	0	0	0	140	09/01/2041	1.F FE
3138E0-AE-9	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		6,771	6,771	7,172	6,772	0	(2)	0	(2)	0	6,771	0	0	0	45	01/01/2042	1.F FE
3138E2-VY-8	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		18,723	18,723	20,209	18,735	0	(12)	0	(12)	0	18,723	0	0	0	159	12/01/2041	1.F FE
3138E5-CL-0	FNMA PASS-THRU INT 15 Y		02/01/2023	VARIOUS		35,357	35,357	37,224	35,389	0	(32)	0	(32)	0	35,357	0	0	0	177	01/01/2027	1.F FE
3138ED-WV-9	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		27,599	27,599	28,983	27,605	0	(6)	0	(6)	0	27,599	0	0	0	160	05/01/2042	1.F FE
3138EH-WU-2	FNMA PASSTHRU AL1558		01/11/2023	ZERO STAGE CAPITAL		23,080	23,269	22,905	22,905	0	0	0	0	0	22,905	0	175	175	41	01/25/2027	1.F FE
3138EN-LD-9	FHICHC FHLMC		02/01/2023	VARIOUS		44,958	44,958	48,611	44,998	0	(39)	0	(39)	0	44,958	0	0	0	312	09/01/2044	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3138EP-2D-5	FEDERAL NATL MG		02/01/2023	VARIOUS		51,553	51,553	54,126	51,572	0	(20)	0	(20)	0	51,553	0	0	0	276	07/01/2045	1.F FE
3138EP-S7-0	FNMA PASSTHRU AL6841		01/11/2023	ZERO STAGE CAPITAL		23,322	23,513	23,145	23,145	0	0	0	0	0	23,145	0	176	176	42	02/25/2029	1.F FE
3138LS-KA-7	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		122,748	122,748	129,978	122,796	0	(48)	0	(48)	0	122,748	0	0	0	712	05/01/2042	1.F FE
3138LT-Q6-8	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		47,769	47,769	50,665	47,817	0	(48)	0	(48)	0	47,769	0	0	0	239	06/01/2027	1.F FE
3138M7-YZ-2	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		17,360	17,360	18,540	17,365	0	(5)	0	(5)	0	17,360	0	0	0	103	12/01/2042	1.F FE
3138NX-5Z-6	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		18,116	18,116	19,078	18,120	0	(4)	0	(4)	0	18,116	0	0	0	122	02/01/2043	1.F FE
3138WE-MM-8	FEDERAL NATL MG		02/01/2023	VARIOUS		62,776	62,776	65,110	62,814	0	(38)	0	(38)	0	62,776	0	0	0	282	05/01/2030	1.F FE
3138WK-KB-0	FEDERAL NATL MG		02/01/2023	VARIOUS		58,035	58,035	56,784	58,025	0	10	0	10	0	58,035	0	0	0	292	03/01/2037	1.F FE
3138WK-Z2-4	FNMA PASSTHRU AS9760		02/01/2023	VARIOUS		6,563	6,563	7,149	6,567	0	(4)	0	(4)	0	6,563	0	0	0	41	06/25/2047	1.F FE
3138WQ-Q5-4	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		33,405	33,405	33,061	33,404	0	2	0	2	0	33,405	0	0	0	167	05/01/2043	1.F FE
3138WV-S7-7	FNMA PASS-THRU INT 15 Y		02/01/2023	VARIOUS		54,623	54,623	56,364	54,645	0	(22)	0	(22)	0	54,623	0	0	0	277	06/01/2028	1.F FE
3138XP-QX-4	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		10,524	10,524	11,427	10,528	0	(3)	0	(3)	0	10,524	0	0	0	79	02/01/2044	1.F FE
3138XP-VH-3	FNMA PASS-THRU INT 15 Y		02/01/2023	VARIOUS		16,457	16,457	17,407	16,469	0	(12)	0	(12)	0	16,457	0	0	0	95	05/01/2029	1.F FE
3138Y4-SJ-9	FNMA PASSTHRU AX3220		02/01/2023	VARIOUS		67,205	67,205	70,713	67,256	0	(50)	0	(50)	0	67,205	0	0	0	397	10/01/2029	1.F FE
3138Y6-F3-3	FNMA PASSTHRU AX4685		02/01/2023	VARIOUS		2,666	2,666	2,830	2,666	0	(1)	0	(1)	0	2,666	0	0	0	18	11/01/2044	1.F FE
3138YE-JM-0	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		100,911	100,911	103,158	100,950	0	(40)	0	(40)	0	100,911	0	0	0	456	06/01/2030	1.F FE
3138YJ-Z3-3	FNMA PASSTHRU AY5261		02/01/2023	VARIOUS		2,164	2,164	2,268	2,165	0	0	0	0	0	2,164	0	0	0	13	04/01/2045	1.F FE
3138YJ-ZJ-8	FNMA PASSTHRU AY5244		02/01/2023	VARIOUS		6,114	6,114	6,414	6,116	0	(1)	0	(1)	0	6,114	0	0	0	36	03/01/2045	1.F FE
3138YJ-ZX-7	FNMA PASSTHRU AY5257		02/01/2023	VARIOUS		5,363	5,363	5,620	5,363	0	(1)	0	(1)	0	5,363	0	0	0	31	04/01/2045	1.F FE
3138YK-WE-9	FHICHC FHLMC		02/01/2023	VARIOUS		42,831	42,831	44,344	42,839	0	(8)	0	(8)	0	42,831	0	0	0	250	05/01/2045	1.F FE
3138YU-UG-4	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		13,339	13,339	14,175	13,342	0	(3)	0	(3)	0	13,339	0	0	0	89	07/01/2045	1.F FE
3138YU-UU-3	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		12,903	12,903	13,779	12,906	0	(3)	0	(3)	0	12,903	0	0	0	86	10/01/2045	1.F FE
3138YW-LC-9	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		261,994	261,994	278,245	262,098	0	(105)	0	(105)	0	261,994	0	0	0	2,598	07/01/2045	1.F FE
31390F-4E-6	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		925	925	957	926	0	0	0	0	0	925	0	0	0	10	05/01/2032	1.F FE
31390J-3P-4	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		1,381	1,381	1,473	1,382	0	(2)	0	(2)	0	1,381	0	0	0	17	07/01/2032	1.F FE
31391Q-JP-0	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		3,761	3,761	3,869	3,762	0	(1)	0	(1)	0	3,761	0	0	0	38	11/01/2032	1.F FE
31396W-3U-8	FEDERAL NATL MG		02/25/2023	VARIOUS		119,249	119,249	118,559	119,238	0	11	0	11	0	119,249	0	0	0	1,338	08/25/2037	1.F FE
31397V-E3-7	FNMA STRIP SMBS 424		02/27/2023	INTEREST ONLY PAYMENT		0	0	3,748	3,716	0	(3,716)	0	(3,716)	0	0	0	0	0	136	02/01/2048	1.F FE
31402E-R7-5	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		2,274	2,274	2,301	2,274	0	0	0	0	0	2,274	0	0	0	19	08/01/2033	1.F FE
31402G-R4-7	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		4,208	4,208	4,256	4,208	0	0	0	0	0	4,208	0	0	0	38	07/01/2033	1.F FE
31402L-QU-9	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		2,860	2,860	2,893	2,861	0	0	0	0	0	2,860	0	0	0	25	08/01/2033	1.F FE
31403F-PK-4	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		22,708	22,708	24,006	22,727	0	(18)	0	(18)	0	22,708	0	0	0	217	10/01/2033	1.F FE
31403J-W6-9	FEDERAL NATL MG FNMA		03/03/2023	VARIOUS		3,838	3,863	3,948	3,864	0	(1)	0	(1)	0	3,864	0	(25)	(25)	36	12/01/2033	1.F FE
31404M-L4-8	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		8,285	8,285	8,498	8,287	0	(2)	0	(2)	0	8,285	0	0	0	76	03/01/2034	1.F FE
31405R-AM-8	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		58,810	58,810	59,876	58,816	0	(6)	0	(6)	0	58,810	0	0	0	292	10/01/2034	1.F FE
31405R-AN-6	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		3,615	3,615	3,680	3,615	0	0	0	0	0	3,615	0	0	0	33	10/01/2034	1.F FE
31406B-F2-1	FEDERAL NATL MTG ASSN FNMA		02/01/2023	VARIOUS		1,622	1,622	1,646	1,622	0	0	0	0	0	1,622	0	0	0	15	01/01/2035	1.F FE
31406C-TB-4	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		6,293	6,293	6,397	6,294	0	(1)	0	(1)	0	6,293	0	0	0	61	12/01/2034	1.F FE
31406E-ML-5	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		4,394	4,394	4,466	4,394	0	0	0	0	0	4,394	0	0	0	40	01/01/2035	1.F FE
31406E-Z5-6	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		1,979	1,979	1,945	1,979	0	0	0	0	0	1,979	0	0	0	17	03/01/2035	1.F FE
31406K-LR-9	FNMA		02/01/2023	VARIOUS		6,580	6,580	6,688	6,581	0	(1)	0	(1)	0	6,580	0	0	0	60	01/01/2035	1.F FE
31406L-JC-3	FED NATL MTG ASSN #813059		02/01/2023	VARIOUS		3,311	3,311	3,217	3,310	0	1	0	1	0	3,311	0	0	0	31	03/01/2035	1.F FE
31406M-LG-9	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		6,480	6,480	6,523	6,481	0	0	0	0	0	6,480	0	0	0	60	01/01/2035	1.F FE
31407B-HM-4	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		1,061	1,061	1,031	1,061	0	0	0	0	0	1,061	0	0	0	10	06/01/2035	1.F FE
31407L-MV-6	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		2,355	2,355	2,335	2,355	0	0	0	0	0	2,355	0	0	0	22	06/01/2035	1.F FE
31407S-A2-8	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		13,091	13,091	12,459	13,085	0	6	0	6	0	13,091	0	0	0	109	08/01/2035	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31408H-KX-2	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		2,796	2,796	2,695	2,795	0	1	0	1	0	2,796	0	0	0	26	02/01/2036	1.F FE
31409F-E6-1	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		22,318	22,318	22,137	22,315	0	3	0	3	0	22,318	0	0	0	204	03/01/2036	1.F FE
31409T-RE-0	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		4,469	4,469	4,329	4,468	0	1	0	1	0	4,469	0	0	0	41	04/01/2036	1.F FE
3140E5-3K-8	FEDERAL NATL MG FNMA N		02/01/2023	VARIOUS		173,322	173,322	180,418	173,433	0	(110)	0	(110)	0	173,322	0	0	0	872	10/01/2045	1.F FE
3140E8-V6-2	FEDERAL NATL MG FNMA N		02/01/2023	VARIOUS		99,950	99,950	104,456	99,970	0	(20)	0	(20)	0	99,950	0	0	0	338	11/01/2045	1.F FE
3140EB-MN-8	FEDERAL NATL MG		02/01/2023	VARIOUS		10,239	10,239	10,805	10,242	0	(2)	0	(2)	0	10,239	0	0	0	60	04/01/2046	1.F FE
3140EU-TK-5	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		34,891	34,891	36,578	34,897	0	(6)	0	(6)	0	34,891	0	0	0	204	01/01/2046	1.F FE
3140EW-7A-7	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		50,530	50,530	51,782	50,539	0	(8)	0	(8)	0	50,530	0	0	0	290	03/01/2046	1.F FE
3140EY-XJ-5	FEDERAL NATL MG		02/01/2023	VARIOUS		67,520	67,520	70,801	67,566	0	(46)	0	(46)	0	67,520	0	0	0	337	04/01/2031	1.F FE
3140F0-BP-8	FEDERAL NATL MG		02/01/2023	VARIOUS		1,873	1,873	2,024	1,874	0	0	0	0	0	1,873	0	0	0	14	07/01/2046	1.F FE
3140F3-6F-0	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		99,012	99,012	101,356	99,024	0	(12)	0	(12)	0	99,012	0	0	0	304	06/01/2046	1.F FE
3140F5-NN-9	FEDERAL NATL MG		02/01/2023	VARIOUS		53,987	53,987	53,473	53,984	0	3	0	3	0	53,987	0	0	0	338	07/01/2046	1.F FE
3140F8-JK-4	FEDERAL NATL MG		02/01/2023	VARIOUS		165,363	165,363	170,337	165,383	0	(20)	0	(20)	0	165,363	0	0	0	580	10/01/2046	1.F FE
3140FA-5J-7	FEDERAL NATL MG		02/01/2023	VARIOUS		15,560	15,560	16,701	15,566	0	(6)	0	(6)	0	15,560	0	0	0	117	06/01/2047	1.F FE
3140FB-EK-2	FEDERAL NATL MG		02/01/2023	VARIOUS		9,286	9,286	9,705	9,287	0	(1)	0	(1)	0	9,286	0	0	0	62	08/01/2046	1.F FE
3140FK-BZ-2	FEDERAL NATL MG		02/01/2023	VARIOUS		144,838	144,838	145,902	144,851	0	(12)	0	(12)	0	144,838	0	0	0	433	11/01/2031	1.F FE
3140FK-JB-7	FEDERAL NATL MG		02/01/2023	VARIOUS		18,759	18,759	18,445	18,758	0	1	0	1	0	18,759	0	0	0	95	10/01/2046	1.F FE
3140FL-N5-3	FEDERAL NATL MG		02/01/2023	VARIOUS		14,897	14,897	14,780	14,897	0	0	0	0	0	14,897	0	0	0	75	11/01/2046	1.F FE
3140FM-BD-7	FNMA PASSTHRU BE1835		02/01/2023	VARIOUS		89,328	89,328	85,629	89,290	0	38	0	38	0	89,328	0	0	0	514	11/25/2036	1.F FE
3140FM-R9-9	FEDERAL NATL MG		02/01/2023	VARIOUS		98,165	98,165	97,111	98,156	0	9	0	9	0	98,165	0	0	0	468	01/01/2047	1.F FE
3140FN-3X-0	FNMA PASSTHRU BE3513		02/01/2023	VARIOUS		651	651	691	651	0	0	0	0	0	651	0	0	0	4	07/25/2047	1.F FE
3140FP-2K-4	FEDERAL NATL MG		02/01/2023	VARIOUS		20,870	20,870	19,980	20,867	0	4	0	4	0	20,870	0	0	0	104	01/01/2047	1.F FE
3140FP-C9-8	FNMA PASSTHRU BE3695		02/01/2023	VARIOUS		31,423	31,423	33,279	31,445	0	(22)	0	(22)	0	31,423	0	0	0	192	06/25/2047	1.F FE
3140FS-C4-3	FEDERAL NATL MG		02/01/2023	VARIOUS		206,940	206,940	212,550	206,966	0	(26)	0	(26)	0	206,940	0	0	0	1,206	04/01/2047	1.F FE
3140FS-CJ-0	FEDERAL NATL MG		02/01/2023	VARIOUS		7,755	7,755	8,162	7,756	0	(1)	0	(1)	0	7,755	0	0	0	52	02/01/2047	1.F FE
3140FS-CU-5	FEDERAL NATL MG		02/01/2023	VARIOUS		10,181	10,181	10,516	10,182	0	(1)	0	(1)	0	10,181	0	0	0	59	03/01/2047	1.F FE
3140FS-DB-6	FEDERAL NATL MG		02/01/2023	VARIOUS		10,853	10,853	11,216	10,854	0	(1)	0	(1)	0	10,853	0	0	0	63	05/01/2047	1.F FE
3140FS-MH-3	FEDERAL NATL MG		02/01/2023	VARIOUS		13,821	13,821	14,525	13,823	0	(2)	0	(2)	0	13,821	0	0	0	92	08/01/2047	1.F FE
3140FV-UY-0	FNMA PASSTHRU BE9598		02/01/2023	VARIOUS		10,764	10,764	11,561	10,769	0	(5)	0	(5)	0	10,764	0	0	0	97	05/25/2047	1.F FE
3140GN-Z5-5	FNMA PASSTHRU BH0763		02/01/2023	VARIOUS		14,825	14,825	14,997	14,826	0	(1)	0	(1)	0	14,825	0	0	0	75	10/25/2049	1.F FE
3140GR-XK-5	FEDERAL NATL MG		02/01/2023	VARIOUS		217,824	217,824	224,410	217,919	0	(95)	0	(95)	0	217,824	0	0	0	1,060	07/01/2032	1.F FE
3140GW-5Z-2	FNMA PASSTHRU BH8063		02/01/2023	VARIOUS		1,682	1,682	1,782	1,683	0	0	0	0	0	1,682	0	0	0	10	08/25/2047	1.F FE
3140GW-P5-6	FEDERAL NATL MG		02/01/2023	VARIOUS		67,083	67,083	67,325	67,085	0	(1)	0	(1)	0	67,083	0	0	0	336	09/01/2047	1.F FE
3140H5-T3-5	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		6,910	6,910	7,168	6,910	0	(1)	0	(1)	0	6,910	0	0	0	56	06/01/2048	1.F FE
3140H5-TW-1	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		7,332	7,332	7,621	7,333	0	(1)	0	(1)	0	7,332	0	0	0	55	06/01/2048	1.F FE
3140H5-UF-6	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		2,584	2,584	2,734	2,584	0	0	0	0	0	2,584	0	0	0	22	07/01/2048	1.F FE
3140HB-LY-2	FEDERAL NATL MG		02/01/2023	VARIOUS		9,754	9,754	10,119	9,755	0	(1)	0	(1)	0	9,754	0	0	0	73	03/01/2048	1.F FE
3140HB-MQ-8	FEDERAL NATL MG		02/01/2023	VARIOUS		5,254	5,254	5,353	5,254	0	0	0	0	0	5,254	0	0	0	35	04/01/2048	1.F FE
3140HD-HV-9	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		19,947	19,947	20,159	19,947	0	(1)	0	(1)	0	19,947	0	0	0	133	05/01/2048	1.F FE
3140HD-J7-0	FEDERAL NATL MG		02/01/2023	VARIOUS		15,923	15,923	16,259	15,924	0	(1)	0	(1)	0	15,923	0	0	0	106	10/01/2048	1.F FE
3140HD-PD-0	FNMA PASSTHRU BK0419		02/01/2023	VARIOUS		1,780	1,780	1,856	1,780	0	0	0	0	0	1,780	0	0	0	9	11/25/2049	1.F FE
3140HE-HR-6	FEDERAL NATL MG		02/01/2023	VARIOUS		2,932	2,932	3,007	2,932	0	0	0	0	0	2,932	0	0	0	20	03/01/2048	1.F FE
3140HE-HZ-8	FEDERAL NATL MG		02/01/2023	VARIOUS		5,430	5,430	5,567	5,430	0	0	0	0	0	5,430	0	0	0	36	04/01/2048	1.F FE
3140HE-Q9-6	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		3,771	3,771	3,912	3,772	0	0	0	0	0	3,771	0	0	0	28	06/01/2048	1.F FE
3140HF-T9-0	FNMA PASSTHRU BK2375		02/01/2023	VARIOUS		1,190	1,190	1,282	1,191	0	0	0	0	0	1,190	0	0	0	8	04/25/2050	1.F FE
3140HK-ZB-7	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		5,859	5,859	6,095	5,859	0	(1)	0	(1)	0	5,859	0	0	0	44	07/01/2048	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3140HL-3C-8	FEDERAL NATL MG		02/01/2023	VARIOUS		3,231	3,231	3,390	3,232	0	(1)	0	(1)	0	3,231	0	0	0	27	06/01/2048	1.F FE
3140HL-BA-3	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		960	960	998	960	0	0	0	0	0	960	0	0	0	7	06/01/2048	1.F FE
3140HN-5C-2	FEDERAL NATL MG		02/01/2023	VARIOUS		4,496	4,496	4,701	4,496	0	0	0	0	0	4,496	0	0	0	38	08/01/2048	1.F FE
3140HN-UK-6	FNMA PASSTHRU BK8685		01/25/2023	VARIOUS		356	356	758	380	0	(24)	0	(24)	0	356	0	0	0	1,132	07/25/2048	1.F FE
3140J6-GR-2	FNMA PASSTHRU BM2007		02/01/2023	VARIOUS		55,893	55,893	59,735	55,932	0	(39)	0	(39)	0	55,893	0	0	0	497	09/25/2048	1.F FE
3140J7-Z3-2	FNMA PASSTHRU BM3461		02/01/2023	VARIOUS		807	807	869	807	0	0	0	0	0	807	0	0	0	5	01/25/2048	1.F FE
3140J8-B4-4	FNMA PASSTHRU BM3658		02/01/2023	VARIOUS		6,774	6,774	7,210	6,777	0	(3)	0	(3)	0	6,774	0	0	0	33	03/25/2046	1.F FE
3140JG-WF-8	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		9,235	9,235	9,698	9,236	0	(1)	0	(1)	0	9,235	0	0	0	77	09/01/2048	1.F FE
3140JJ-NW-5	FEDERAL NATL MG		02/01/2023	VARIOUS		6,710	6,710	6,923	6,710	0	(1)	0	(1)	0	6,710	0	0	0	51	12/01/2048	1.F FE
3140JJ-P8-6	FEDERAL NATL MG		02/01/2023	VARIOUS		6,774	6,774	6,906	6,774	0	0	0	0	0	6,774	0	0	0	45	02/01/2049	1.F FE
3140JJ-PT-0	FEDERAL NATL MG		02/01/2023	VARIOUS		8,410	8,410	8,782	8,411	0	(1)	0	(1)	0	8,410	0	0	0	63	01/01/2049	1.F FE
3140JK-N9-3	FEDERAL NATL MG		02/01/2023	VARIOUS		17,834	17,834	18,502	17,836	0	(2)	0	(2)	0	17,834	0	0	0	114	04/01/2049	1.F FE
3140JL-4M-3	FEDERAL NATL MG		02/01/2023	VARIOUS		8,193	8,193	8,511	8,194	0	(1)	0	(1)	0	8,193	0	0	0	62	12/01/2048	1.F FE
3140JM-3W-0	FNMA PASSTHRU BN5312		02/25/2023	VARIOUS		447,719	443,323	486,408	485,902	0	(19,714)	0	(19,714)	0	466,188	0	(18,469)	(18,469)	5,084	03/25/2049	1.A FE
3140JM-D6-6	FNMA PASSTHRU BN4624		02/01/2023	VARIOUS		19,177	19,177	19,449	19,178	0	(1)	0	(1)	0	19,177	0	0	0	98	10/25/2049	1.F FE
3140JM-DE-9	FNMA PASSTHRU BN4600		02/01/2023	VARIOUS		6,373	6,373	6,578	6,374	0	(1)	0	(1)	0	6,373	0	0	0	37	09/25/2049	1.F FE
3140JM-DX-7	FNMA PASSTHRU BN4617		02/01/2023	VARIOUS		11,502	11,502	11,665	11,502	0	(1)	0	(1)	0	11,502	0	0	0	58	09/25/2049	1.F FE
3140JN-WC-0	FNMA PASSTHRU BN6042		12/01/2022	VARIOUS		315	315	340	340	0	(25)	0	(25)	0	315	0	0	0	1,384	04/25/2049	1.F FE
3140JP-EF-8	FEDERAL NATL MG		02/01/2023	MORTGAGE PAYDOWN		9,056	9,056	9,556	9,057	0	(1)	0	(1)	0	9,056	0	0	0	38	02/01/2049	1.F FE
3140JV-PZ-9	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		239,359	239,359	242,912	239,394	0	(34)	0	(34)	0	239,359	0	0	0	958	08/01/2049	1.F FE
3140JW-QW-3	FEDERAL NATL MG		01/18/2023	VARIOUS		91,180	89,618	98,314	97,750	0	(44)	0	(44)	0	97,706	0	(6,526)	(6,526)	1,266	10/01/2049	1.F FE
3140JX-AC-2	FNMA PASSTHRU BO2702		02/01/2023	VARIOUS		228,282	228,282	237,200	228,308	0	(25)	0	(25)	0	228,282	0	0	0	812	07/25/2049	1.F FE
3140K2-RU-0	FNMA PASSTHRU BO6798		02/01/2023	VARIOUS		1,712	1,712	1,795	1,712	0	0	0	0	0	1,712	0	0	0	10	10/25/2049	1.F FE
3140K3-K3-5	FNMA PASSTHRU BO7513		12/01/2022	VARIOUS		993	993	1,060	1,059	0	(66)	0	(66)	0	993	0	0	0	1,859	01/25/2050	1.F FE
3140K4-4N-7	FNMA PASSTHRU BO8928		02/01/2023	VARIOUS		63,244	63,244	64,964	63,262	0	(17)	0	(17)	0	63,244	0	0	0	317	01/25/2035	1.F FE
3140K4-5G-1	FNMA PASSTHRU BO8946		02/01/2023	VARIOUS		18,811	18,811	19,537	18,815	0	(4)	0	(4)	0	18,811	0	0	0	159	01/25/2050	1.F FE
3140K4-5H-9	FNMA PASSTHRU BO8947		02/01/2023	VARIOUS		64,479	64,479	66,444	64,497	0	(18)	0	(18)	0	64,479	0	0	0	316	01/25/2050	1.F FE
3140K8-CQ-2	FNMA PASSTHRU BP0978		02/01/2023	VARIOUS		2,231	2,231	2,379	2,232	0	(1)	0	(1)	0	2,231	0	0	0	13	05/25/2050	1.F FE
3140KB-4C-5	FNMA PASSTHRU BP4418		02/01/2023	VARIOUS		1,801	1,801	1,928	1,802	0	0	0	0	0	1,801	0	0	0	12	05/25/2050	1.F FE
3140KB-HG-2	FNMA PASSTHRU BP3830		02/01/2023	VARIOUS		3,302	3,302	3,573	3,302	0	(1)	0	(1)	0	3,302	0	0	0	25	03/25/2050	1.F FE
3140KB-K9-4	FNMA PASSTHRU BP3919		02/01/2023	VARIOUS		42,473	42,473	43,873	42,477	0	(4)	0	(4)	0	42,473	0	0	0	178	04/25/2050	1.F FE
3140KC-5H-1	FNMA PASSTHRU BP5347		02/01/2023	VARIOUS		48,078	48,078	49,750	48,084	0	(6)	0	(6)	0	48,078	0	0	0	200	05/25/2050	1.F FE
3140KE-H6-8	FNMA PASSTHRU BP6552		02/01/2023	VARIOUS		7,595	7,595	8,408	7,596	0	(2)	0	(2)	0	7,595	0	0	0	60	08/25/2050	1.F FE
3140KH-TB-7	FNMA PASSTHRU BP9545		02/01/2023	VARIOUS		44,546	44,546	45,966	44,558	0	(12)	0	(12)	0	44,546	0	0	0	291	07/25/2050	1.F FE
3140KP-Q3-0	FNMA PASSTHRU BQ4073		02/01/2023	VARIOUS		167,057	167,057	173,713	167,083	0	(26)	0	(26)	0	167,057	0	0	0	551	12/25/2050	1.F FE
3140KX-CS-3	FNMA PASSTHRU BR0080		02/01/2023	VARIOUS		859	859	911	859	0	0	0	0	0	859	0	0	0	5	12/25/2050	1.F FE
3140L1-JK-2	FNMA PASSTHRU BR2965		02/01/2023	VARIOUS		1,686	1,686	1,799	1,686	0	(1)	0	(1)	0	1,686	0	0	0	10	05/25/2051	1.F FE
3140L6-ML-5	FNMA PASSTHRU BR7562		02/01/2023	VARIOUS		11,757	11,757	9,932	11,741	0	16	0	16	0	11,757	0	0	0	34	03/25/2051	1.F FE
3140LS-XX-9	FNMA PASSTHRU BT4293		02/01/2023	VARIOUS		252,489	252,489	262,934	252,530	0	(41)	0	(41)	0	252,489	0	0	0	611	08/25/2051	1.F FE
3140LT-DB-7	FNMA PASSTHRU BT4597		02/01/2023	VARIOUS		3,792	3,792	4,010	3,793	0	(1)	0	(1)	0	3,792	0	0	0	19	07/25/2051	1.F FE
3140M1-RW-6	FNMA PASSTHRU BU0500		02/01/2023	VARIOUS		2,645	2,645	2,756	2,645	0	(1)	0	(1)	0	2,645	0	0	0	13	10/25/2051	1.F FE
3140M2-CY-6	FNMA PASSTHRU BU0986		02/01/2023	VARIOUS		18,332	18,332	18,800	18,336	0	(4)	0	(4)	0	18,332	0	0	0	91	11/25/2051	1.F FE
3140M2-ZF-2	FNMA PASSTHRU BU1641		02/01/2023	VARIOUS		4,056	4,056	4,330	4,058	0	(1)	0	(1)	0	4,056	0	0	0	24	10/25/2051	1.F FE
3140M3-4Z-0	FNMA PASSTHRU BU2639		02/01/2023	VARIOUS		11,678	11,678	11,760	11,678	0	(1)	0	(1)	0	11,678	0	0	0	39	02/25/2052	1.F FE
3140M3-DT-4	FNMA PASSTHRU BU1913		02/01/2023	VARIOUS		4,442	4,442	4,834	4,444	0	(2)	0	(2)	0	4,442	0	0	0	30	10/25/2051	1.F FE
3140M5-H5-7	FNMA PASSTHRU BU3851		02/01/2023	VARIOUS		3,541	3,541	3,787	3,542	0	(1)	0	(1)	0	3,541	0	0	0	22	10/25/2051	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3140M8-HQ-5	FNMA PASSTHRU BU6538		02/01/2023	VARIOUS		3,137	3,137	3,391	3,138	0	(1)	0	(1)	0	3,137	0	0	0	21	11/25/2051	1.F FE
3140M8-KW-8	FNMA PASSTHRU BU6608		02/01/2023	VARIOUS		2,903	2,903	3,118	2,904	0	(1)	0	(1)	0	2,903	0	0	0	19	11/25/2051	1.F FE
3140MA-WB-6	FNMA PASSTHRU BU8741		02/01/2023	VARIOUS		2,544	2,544	2,579	2,545	0	0	0	0	0	2,544	0	0	0	21	06/25/2052	1.F FE
3140MA-WZ-3	FNMA PASSTHRU BU8763		02/01/2023	VARIOUS		8,189	8,189	7,743	8,185	0	4	0	4	0	8,189	0	0	0	40	04/25/2052	1.F FE
3140MA-YW-8	FNMA PASSTHRU BU8824		02/09/2023	ZERO STAGE CAPITAL		316,735	378,191	315,789	0	0	0	0	0	0	315,789	0	945	945	252	05/25/2052	1.F FE
3140MD-S7-4	FNMA PASSTHRU BV0541		02/01/2023	VARIOUS		8,448	8,448	8,669	8,451	0	(3)	0	(3)	0	8,448	0	0	0	71	02/25/2052	1.F FE
3140MN-VF-0	FNMA PASSTHRU BV8713		02/01/2023	VARIOUS		18,716	18,716	18,084	18,710	0	6	0	6	0	18,716	0	0	0	152	04/25/2052	1.F FE
3140MR-BQ-9	FNMA PASSTHRU BW0046		02/01/2023	VARIOUS		10,191	10,191	9,884	10,190	0	1	0	1	0	10,191	0	0	0	86	07/25/2052	1.F FE
3140MR-EK-9	FNMA PASSTHRU BW0137		02/01/2023	VARIOUS		1,111	1,111	1,074	1,111	0	0	0	0	0	1,111	0	0	0	6	05/25/2052	1.F FE
3140MS-AH-8	FNMA PASSTHRU BW0907		01/18/2023	ZERO STAGE CAPITAL		472,070	500,000	464,238	0	0	0	0	0	0	464,238	0	7,832	7,832	583	06/25/2052	1.F FE
3140MS-N3-5	FNMA PASSTHRU BW1309		12/01/2022	VARIOUS		810	810	659	660	0	150	0	150	0	810	0	0	0	2,082	11/25/2052	1.F FE
3140MS-NM-3	FNMA PASSTHRU BW1295		12/15/2022	ZERO STAGE CAPITAL		70,819	75,913	68,906	68,906	0	0	0	0	0	68,906	0	1,913	1,913	81	10/25/2052	1.F FE
3140MS-TE-5	FNMA PASSTHRU BW1448		02/01/2023	VARIOUS		960	960	987	960	0	0	0	0	0	960	0	0	0	8	06/25/2052	1.F FE
3140MX-GL-2	FNMA PASSTHRU BW5602		12/01/2022	VARIOUS		57	57	53	53	0	5	0	5	0	57	0	0	0	139	05/25/2052	1.F FE
3140N0-CB-9	FNMA PASSTHRU BW7265		02/01/2023	VARIOUS		242,819	242,819	247,524	242,844	0	(25)	0	(25)	0	242,819	0	0	0	2,326	11/25/2052	1.F FE
3140N3-CN-7	FNMA PASSTHRU BW9976		02/07/2023	ZERO STAGE CAPITAL		30,003	31,967	29,750	0	0	0	0	0	0	29,750	0	253	253	37	09/25/2052	1.F FE
3140N7-DT-4	FNMA PASSTHRU BX2813		02/08/2023	ZERO STAGE CAPITAL		490,312	500,000	493,672	0	0	0	0	0	0	493,672	0	(3,359)	(3,359)	750	11/25/2052	1.F FE
3140N8-FJ-2	FNMA PASSTHRU BX3768		12/14/2022	ZERO STAGE CAPITAL		511,134	500,001	507,384	507,384	0	0	0	0	0	507,384	0	3,750	3,750	917	12/25/2052	1.F FE
3140NA-F3-2	FNMA PASSTHRU BX5585		12/20/2022	ZERO STAGE CAPITAL		488,477	500,000	487,578	487,578	0	0	0	0	0	487,578	0	898	898	688	12/25/2052	1.F FE
3140NA-JJ-3	FNMA PASSTHRU BX5664		01/19/2023	ZERO STAGE CAPITAL		502,305	500,001	502,930	0	0	0	0	0	0	502,930	0	(625)	(625)	833	01/25/2053	1.F FE
3140NC-F2-0	FNMA PASSTHRU BX7384		01/19/2023	ZERO STAGE CAPITAL		507,891	500,000	507,578	0	0	0	0	0	0	507,578	0	313	313	917	02/25/2053	1.F FE
31400Q7-AB-3	FEDERAL NATL MG		02/01/2023	VARIOUS		154,569	154,569	155,625	154,580	0	(11)	0	(11)	0	154,569	0	0	0	920	07/01/2037	1.F FE
31400Q7-E9-4	FEDERAL NATL MG		02/01/2023	VARIOUS		102,209	102,209	104,222	102,237	0	(28)	0	(28)	0	102,209	0	0	0	657	08/01/2037	1.F FE
31400Q7-PD-3	FEDERAL NATL MG		02/01/2023	VARIOUS		102,114	102,114	103,040	102,125	0	(11)	0	(11)	0	102,114	0	0	0	425	09/01/2032	1.F FE
31400Q8-KB-0	FEDERAL NATL MG		02/01/2023	VARIOUS		71,907	71,907	70,278	71,893	0	14	0	14	0	71,907	0	0	0	510	02/01/2048	1.F FE
31400Q8-VY-8	FNMA PASSTHRU CA1530		02/01/2023	VARIOUS		16,465	16,465	17,433	16,472	0	(6)	0	(6)	0	16,465	0	0	0	96	04/25/2043	1.F FE
31400QA-5Z-9	FEDERAL NATL MG		02/01/2023	VARIOUS		49,632	49,632	50,523	49,639	0	(7)	0	(7)	0	49,632	0	0	0	248	05/01/2038	1.F FE
31400A-JA-9	FNMA PASSTHRU CA2956		01/17/2023	VARIOUS		316,851	316,658	343,128	342,725	0	(646)	0	(646)	0	342,079	0	(25,228)	(25,228)	3,990	01/25/2049	1.A FE
31400B-LE-6	FNMA PASSTHRU CA3924		02/01/2023	VARIOUS		7,355	7,355	7,745	7,357	0	(1)	0	(1)	0	7,355	0	0	0	44	07/25/2049	1.F FE
31400C-6G-6	FNMA PASSTHRU CA5370		02/25/2023	VARIOUS		443,356	455,026	482,043	481,581	0	(185)	0	(185)	0	481,396	0	(38,041)	(38,041)	5,146	03/25/2050	1.F FE
31400C-LD-6	FNMA PASSTHRU CA4823		02/01/2023	VARIOUS		4,698	4,698	5,021	4,701	0	(3)	0	(3)	0	4,698	0	0	0	33	12/25/2049	1.F FE
31400C-Y3-4	FNMA PASSTHRU CA5229		02/01/2023	VARIOUS		14,131	14,131	13,475	14,128	0	3	0	3	0	14,131	0	0	0	68	02/25/2050	1.F FE
31400D-L5-1	FNMA PASSTHRU CA5747		02/01/2023	VARIOUS		3,159	3,159	3,379	3,160	0	(1)	0	(1)	0	3,159	0	0	0	17	05/25/2050	1.F FE
31400D-WP-5	FEDERAL NATL MG FNMA		01/23/2023	VARIOUS		697,625	759,778	798,005	796,325	0	(522)	0	(522)	0	795,802	0	(98,178)	(98,178)	6,402	06/01/2050	1.F FE
31400D-ZT-4	FNMA PASSTHRU CA6153		02/01/2023	VARIOUS		15,354	15,354	15,935	15,356	0	(2)	0	(2)	0	15,354	0	0	0	64	05/25/2050	1.F FE
31400E-DK-5	FNMA PASSTHRU CA6405		02/01/2023	VARIOUS		41,132	41,132	43,134	41,139	0	(7)	0	(7)	0	41,132	0	0	0	174	07/25/2050	1.F FE
31400F-UJ-6	FNMA PASSTHRU CA7784		02/01/2023	VARIOUS		9,282	9,282	10,197	9,285	0	(4)	0	(4)	0	9,282	0	0	0	70	11/25/2050	1.F FE
31400F-WK-1	FNMA PASSTHRU CA7849		12/01/2022	VARIOUS		2,850	2,850	5	2,850	0	0	0	0	0	2,850	0	0	0	6,473	10/25/2050	1.F FE
31400G-3D-7	FNMA PASSTHRU CA8895		02/01/2023	VARIOUS		1,805	1,805	1,498	1,803	0	2	0	2	0	1,805	0	0	0	7	02/25/2051	1.F FE
31400G-EW-3	FNMA PASSTHRU CA8248		02/01/2023	VARIOUS		6,057	6,057	5,067	6,050	0	8	0	8	0	6,057	0	0	0	16	12/25/2045	1.F FE
31400H-C4-5	FNMA PASSTHRU CA9090		02/01/2023	VARIOUS		2,616	2,616	2,171	2,614	0	3	0	3	0	2,616	0	0	0	8	02/25/2051	1.F FE
31400L-2S-4	FNMA PASSTHRU CB1684		02/01/2023	VARIOUS		11,357	11,357	11,013	11,355	0	2	0	2	0	11,357	0	0	0	57	09/25/2051	1.F FE
31400L-R2-4	FNMA PASSTHRU CB1404		02/25/2023	VARIOUS		1,524,949	1,651,466	1,426,196	1,426,776	0	4,577	0	4,577	0	1,431,354	0	93,595	93,595	13,942	08/25/2051	1.F FE
31400M-CE-2	FNMA PASSTHRU CB1868		12/22/2022	ZERO STAGE CAPITAL		429,375	499,999	430,000	430,000	0	0	0	0	0	430,000	0	(625)	(625)	382	10/25/2051	1.F FE
31400M-MU-5	FNMA PASSTHRU CB2170		02/01/2023	VARIOUS		9,365	9,365	8,825	9,359	0	5	0	5	0	9,365	0	0	0	44	11/25/2051	1.F FE
31400M-U4-4	FNMA PASSTHRU CB2402		02/01/2023	VARIOUS		456	456	418	456	0	0	0	0	0	456	0	0	0	1	12/25/2051	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3140QN-DE-9	FNMA PASSTHRU CB2800		01/03/2023	ZERO STAGE CAPITAL		2,707,030	2,999,998	2,672,030	908,906	0	0	0	0	0	2,672,030	0	35,000	35,000	2,750	02/25/2052	1.F FE
3140QN-HF-2	FNMA PASSTHRU CB2929		02/01/2023	VARIOUS		2,852	2,852	2,520	2,851	0	1	0	1	0	2,852	0	0	0	11	02/25/2052	1.F FE
3140QN-XY-3	FNMA PASSTHRU CB3394		01/24/2023	ZERO STAGE CAPITAL		1,267,969	1,500,000	1,264,512	0	0	0	0	0	0	1,264,512	0	3,457	3,457	1,000	04/25/2052	1.F FE
3140QP-EV-5	FNMA PASSTHRU CB3747		02/01/2023	VARIOUS		15,217	15,217	14,703	15,211	0	6	0	6	0	15,217	0	0	0	92	03/25/2052	1.F FE
3140QQ-VL-6	FNMA PASSTHRU CB5118		01/12/2023	ZERO STAGE CAPITAL		483,535	500,000	477,109	0	0	0	0	0	0	477,109	0	6,426	6,426	667	11/25/2052	1.F FE
3140X4-KF-2	FNMA PASSTHRU FM1193		02/01/2023	VARIOUS		29,424	29,424	30,174	29,428	0	(4)	0	(4)	0	29,424	0	0	0	172	06/25/2049	1.F FE
3140X4-SE-7	FNMA PASSTHRU FM1416		12/01/2022	VARIOUS		5,066	5,066	90	5,066	0	0	0	0	0	5,066	0	0	0	2,318	11/25/2038	1.F FE
3140X5-KZ-5	FNMA PASSTHRU FM2111		12/01/2022	VARIOUS		310	310	333	331	0	(21)	0	(21)	0	310	0	0	0	676	12/25/2049	1.F FE
3140X5-M8-3	FNMA PASSTHRU FM2182		12/01/2022	VARIOUS		845	845	2	845	0	0	0	0	0	845	0	0	0	1,151	10/25/2049	1.F FE
3140X5-R7-0	FNMA PASSTHRU FM2309		02/01/2023	VARIOUS		21,775	21,775	22,728	21,784	0	(8)	0	(8)	0	21,775	0	0	0	120	03/25/2049	1.F FE
3140X6-M9-9	FNMA PASSTHRU FM3083		12/01/2022	VARIOUS		1,799	1,799	1,946	1,941	0	(142)	0	(142)	0	1,799	0	0	0	1,563	10/25/2049	1.A FE
3140X7-S4-2	FNMA PASSTHRU FM4138		02/01/2023	VARIOUS		107,677	107,677	110,588	107,710	0	(33)	0	(33)	0	107,677	0	0	0	462	09/25/2050	1.F FE
3140X7-VJ-5	FNMA PASSTHRU FM4216		02/01/2023	VARIOUS		9,100	9,100	9,480	9,103	0	(3)	0	(3)	0	9,100	0	0	0	52	06/25/2049	1.F FE
3140X9-6J-9	FNMA PASSTHRU FM6272		02/01/2023	VARIOUS		82,933	82,933	84,468	82,954	0	(21)	0	(21)	0	82,933	0	0	0	458	02/25/2051	1.F FE
3140X9-EV-3	FNMA PASSTHRU FM5547		02/01/2023	VARIOUS		20,075	20,075	19,611	20,071	0	4	0	4	0	20,075	0	0	0	141	01/25/2051	1.F FE
3140XA-ND-0	FNMA PASSTHRU FM6687		02/01/2023	VARIOUS		8,305	8,305	8,488	8,307	0	(2)	0	(2)	0	8,305	0	0	0	31	04/25/2051	1.F FE
3140XB-HT-0	FNMA PASSTHRU FM7441		02/01/2023	VARIOUS		11,236	11,236	9,499	11,225	0	10	0	10	0	11,236	0	0	0	53	05/25/2051	1.F FE
3140XC-E4-6	FNMA PASSTHRU FM8254		02/25/2023	VARIOUS		206,665	206,890	224,314	222,717	0	(192)	0	(192)	0	222,525	0	(15,860)	(15,860)	2,631	09/25/2048	1.A FE
3140XD-BS-4	FNMA PASSTHRU FM9048		02/01/2023	VARIOUS		84,974	84,974	76,381	84,918	0	56	0	56	0	84,974	0	0	0	356	10/25/2051	1.F FE
3140XD-ED-4	FNMA PASSTHRU FM9131		02/01/2023	VARIOUS		7,603	7,603	7,851	7,604	0	(1)	0	(1)	0	7,603	0	0	0	28	07/25/2051	1.F FE
3140XD-KE-5	FNMA PASSTHRU FM9292		02/01/2023	VARIOUS		37,271	37,271	31,733	37,234	0	38	0	38	0	37,271	0	0	0	178	11/25/2051	1.F FE
3140XD-N6-9	FNMA PASSTHRU FM9412		02/01/2023	VARIOUS		33,022	33,022	33,907	33,032	0	(9)	0	(9)	0	33,022	0	0	0	120	11/25/2051	1.F FE
3140XD-N7-7	FNMA PASSTHRU FM9413		02/01/2023	VARIOUS		16,175	16,175	16,850	16,181	0	(7)	0	(7)	0	16,175	0	0	0	91	11/25/2051	1.F FE
3140XD-UT-1	FNMA PASSTHRU FM9593		01/23/2023	VARIOUS		511,101	555,743	572,676	571,804	0	(275)	0	(275)	0	571,530	0	(60,429)	(60,429)	4,698	11/25/2051	1.F FE
3140XF-A8-4	FNMA PASSTHRU FS0030		02/01/2023	VARIOUS		2,547	2,793	2,436	2,546	0	0	0	0	0	2,547	0	0	0	3	04/25/2051	1.F FE
3140XF-KP-5	FNMA PASSTHRU FS0301		02/01/2023	VARIOUS		8,976	8,976	9,039	8,976	0	0	0	0	0	8,976	0	0	0	39	01/25/2052	1.F FE
3140XF-LU-3	FNMA PASSTHRU FS0338		02/01/2023	VARIOUS		6,312	6,312	6,506	6,314	0	(1)	0	(1)	0	6,312	0	0	0	32	01/25/2052	1.F FE
3140XF-NS-6	FNMA PASSTHRU FS0400		02/01/2023	VARIOUS		18,347	18,347	18,648	18,350	0	(3)	0	(3)	0	18,347	0	0	0	82	01/25/2052	1.F FE
3140XF-NU-1	FNMA PASSTHRU FS0402		02/01/2023	VARIOUS		1,426	1,426	1,446	1,427	0	0	0	0	0	1,426	0	0	0	7	01/25/2052	1.F FE
3140XF-RJ-2	FNMA PASSTHRU FS0488		02/01/2023	VARIOUS		21,765	21,765	21,877	21,767	0	(2)	0	(2)	0	21,765	0	0	0	127	02/25/2052	1.F FE
3140XF-ZF-1	FNMA PASSTHRU FS0741		02/01/2023	VARIOUS		15,512	15,512	15,904	15,514	0	(3)	0	(3)	0	15,512	0	0	0	71	02/25/2052	1.F FE
3140XG-BS-7	FNMA PASSTHRU FS0948		02/01/2023	VARIOUS		60,229	60,229	60,878	60,236	0	(7)	0	(7)	0	60,229	0	0	0	286	03/25/2052	1.F FE
3140XG-KP-3	FNMA PASSTHRU FS1201		02/01/2023	VARIOUS		13,761	13,761	13,118	13,756	0	5	0	5	0	13,761	0	0	0	64	01/25/2050	1.F FE
3140XG-LJ-6	FNMA PASSTHRU FS1228		02/01/2023	VARIOUS		3,830	3,830	3,626	3,828	0	2	0	2	0	3,830	0	0	0	22	03/25/2052	1.F FE
3140XG-MJ-5	FNMA PASSTHRU FS1260		02/01/2023	VARIOUS		17,767	17,767	17,708	17,766	0	0	0	0	0	17,767	0	0	0	93	04/25/2052	1.F FE
3140XG-W5-4	FNMA PASSTHRU FS1567		02/01/2023	VARIOUS		5,276	5,276	5,164	5,275	0	1	0	1	0	5,276	0	0	0	31	04/25/2052	1.F FE
3140XG-XA-2	FNMA PASSTHRU FS1572		02/25/2023	VARIOUS		1,004,863	1,110,307	1,030,330	1,033,230	0	1,719	0	1,719	0	1,034,950	0	(30,086)	(30,086)	7,824	11/25/2041	1.F FE
3140XH-BE-6	FNMA PASSTHRU FS1836		02/01/2023	VARIOUS		66,626	66,626	61,592	66,585	0	40	0	40	0	66,626	0	0	0	258	05/25/2052	1.F FE
3140XH-BV-8	FNMA PASSTHRU FS1851		02/01/2023	VARIOUS		14,474	14,474	13,181	14,465	0	9	0	9	0	14,474	0	0	0	93	05/25/2052	1.F FE
3140XJ-CX-9	FNMA PASSTHRU FS2785		12/01/2022	VARIOUS		13,215	13,215	11,563	11,566	0	1,649	0	1,649	0	13,215	0	0	0	20,659	04/25/2052	1.F FE
3140XJ-UD-3	FNMA PASSTHRU FS3279		12/15/2022	ZERO STAGE CAPITAL		861,979	923,987	838,699	838,699	0	0	0	0	0	838,699	0	23,280	23,280	988	11/25/2052	1.F FE
31410G-PQ-0	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		2,759	2,759	2,951	2,760	0	(1)	0	(1)	0	2,759	0	0	0	23	11/01/2037	1.F FE
31410U-GK-2	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		5,820	5,820	5,553	5,818	0	2	0	2	0	5,820	0	0	0	53	03/01/2037	1.F FE
31411A-JG-1	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		2,475	2,475	2,491	2,475	0	0	0	0	0	2,475	0	0	0	25	11/01/2036	1.F FE
31411H-P7-9	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		556	556	561	556	0	0	0	0	0	556	0	0	0	6	01/01/2037	1.F FE
31411N-XZ-5	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		4,049	4,049	3,935	4,049	0	1	0	1	0	4,049	0	0	0	36	03/01/2037	1.F FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
31411W-AU-1	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		1,153	1,153	1,162	1,153	0	0	0	0	0	1,153	0	0	0	12	04/01/2037	1.F FE
31412L-D2-3	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		6,496	6,496	6,246	6,493	0	3	0	3	0	6,496	0	0	0	57	03/01/2037	1.F FE
31412S-4L-6	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		707	707	715	707	0	0	0	0	0	707	0	0	0	7	04/01/2038	1.F FE
31414U-5K-0	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		780	780	785	780	0	0	0	0	0	780	0	0	0	8	05/01/2038	1.F FE
31416R-QR-7	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		53,439	53,439	53,431	53,439	0	0	0	0	0	53,439	0	0	0	290	06/01/2039	1.F FE
31416X-LY-4	FNMA PASS-THRU INT 15 Y		02/01/2023	VARIOUS		42,149	42,149	45,133	42,233	0	(83)	0	(83)	0	42,149	0	0	0	312	01/01/2026	1.F FE
31416X-NA-4	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		18,189	18,189	18,547	18,191	0	(2)	0	(2)	0	18,189	0	0	0	137	02/01/2041	1.F FE
31418A-SC-3	FNMA PASS-THRU SF30 LTV		02/01/2023	VARIOUS		46,060	46,060	47,176	46,066	0	(6)	0	(6)	0	46,060	0	0	0	289	04/01/2043	1.F FE
31418B-S8-0	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		8,136	8,136	8,685	8,138	0	(2)	0	(2)	0	8,136	0	0	0	54	07/01/2045	1.F FE
31418C-M4-3	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		39,724	39,724	38,930	39,715	0	9	0	9	0	39,724	0	0	0	221	07/01/2037	1.F FE
31418C-S4-7	FNMA PASSTHRU MA3238		02/01/2023	VARIOUS		24,160	24,160	25,474	24,172	0	(11)	0	(11)	0	24,160	0	0	0	142	01/25/2048	1.F FE
31418C-UC-6	FNMA PASSTHRU MA3278		12/01/2022	VARIOUS		8,413	8,413	9,089	9,071	0	(658)	0	(658)	0	8,413	0	0	0	2,217	02/25/2048	1.F FE
31418C-V2-7	FNMA PASSTHRU MA3332		02/01/2023	VARIOUS		19,616	19,616	20,793	19,626	0	(10)	0	(10)	0	19,616	0	0	0	115	04/25/2048	1.F FE
31418C-XM-1	FNMA PASSTHRU MA3383		02/01/2023	VARIOUS		15,408	15,408	16,051	15,413	0	(5)	0	(5)	0	15,408	0	0	0	96	06/25/2048	1.F FE
31418C-YL-2	FNMA PASSTHRU MA3414		02/01/2023	VARIOUS		7,353	7,353	7,626	7,356	0	(3)	0	(3)	0	7,353	0	0	0	39	07/25/2048	1.F FE
31418C-YM-0	FNMA PASSTHRU MA3415		02/01/2023	VARIOUS		9,440	9,440	10,092	9,447	0	(6)	0	(6)	0	9,440	0	0	0	89	07/25/2048	1.F FE
31418C-ZH-0	FNMA PASSTHRU MA3443		02/01/2023	VARIOUS		31,509	31,509	33,626	31,530	0	(20)	0	(20)	0	31,509	0	0	0	206	08/25/2048	1.F FE
31418D-2H-4	FNMA PASSTHRU MA4375		02/01/2023	VARIOUS		1,723	1,723	1,849	1,724	0	(1)	0	(1)	0	1,723	0	0	0	12	06/25/2051	1.F FE
31418D-2L-5	FNMA PASSTHRU MA4378		02/09/2023	ZERO STAGE CAPITAL		238,466	284,735	237,754	0	0	0	0	0	0	237,754	0	712	712	190	07/25/2051	1.F FE
31418D-3D-2	FNMA PASSTHRU MA4395		02/01/2023	VARIOUS		76,981	76,981	82,834	77,050	0	(68)	0	(68)	0	76,981	0	0	0	358	07/25/2051	1.F FE
31418D-3G-5	FNMA PASSTHRU MA4398		02/01/2023	VARIOUS		5,834	5,834	4,952	5,828	0	6	0	6	0	5,834	0	0	0	19	08/25/2051	1.F FE
31418D-4V-1	FEDERAL NATL MG		02/01/2023	VARIOUS		9,694	9,694	10,465	9,701	0	(7)	0	(7)	0	9,694	0	0	0	51	09/01/2051	1.F FE
31418D-4X-7	FNMA PASSTHRU MA4437		02/01/2023	VARIOUS		17,281	17,281	14,654	17,263	0	18	0	18	0	17,281	0	0	0	56	10/25/2051	1.F FE
31418D-6T-4	FNMA PASSTHRU MA4481		02/01/2023	VARIOUS		2,312	2,312	2,502	2,313	0	(1)	0	(1)	0	2,312	0	0	0	15	10/25/2051	1.F FE
31418D-7D-8	FNMA PASSTHRU MA4491		02/01/2023	VARIOUS		419	419	403	419	0	0	0	0	0	419	0	0	0	1	12/25/2051	1.F FE
31418D-DS-8	FEDERAL NATL MG		02/01/2023	VARIOUS		48,421	48,421	50,978	48,444	0	(23)	0	(23)	0	48,421	0	0	0	471	06/01/2039	1.F FE
31418D-FP-2	FEDERAL NATL MG		02/01/2023	VARIOUS		54,688	54,688	57,285	54,714	0	(26)	0	(26)	0	54,688	0	0	0	391	09/01/2039	1.F FE
31418D-GM-8	FNMA PASSTHRU MA3803		02/01/2023	VARIOUS		91,314	91,314	93,983	91,338	0	(24)	0	(24)	0	91,314	0	0	0	509	10/25/2049	1.F FE
31418D-NJ-7	FNMA PASSTHRU MA3992		01/27/2023	ZERO STAGE CAPITAL		106,315	113,157	106,173	0	0	0	0	0	0	106,173	0	141	141	132	04/25/2050	1.F FE
31418D-V6-6	FNMA PASSTHRU MA4236		02/01/2023	VARIOUS		10,269	10,269	9,949	10,267	0	2	0	2	0	10,269	0	0	0	25	01/25/2051	1.F FE
31418D-V7-4	FNMA PASSTHRU MA4237		02/01/2023	VARIOUS		7,541	7,541	7,511	7,540	0	0	0	0	0	7,541	0	0	0	24	01/25/2051	1.F FE
31418D-VB-5	FNMA PASSTHRU MA4209		02/01/2023	VARIOUS		18,282	18,282	17,049	18,275	0	7	0	7	0	18,282	0	0	0	44	12/25/2050	1.F FE
31418D-YB-2	FNMA PASSTHRU MA4305		02/01/2023	VARIOUS		31,308	31,308	31,210	31,307	0	1	0	1	0	31,308	0	0	0	101	04/25/2051	1.F FE
31418D-YC-0	FNMA PASSTHRU MA4306		02/01/2023	VARIOUS		75,261	75,261	67,310	75,163	0	84	0	84	0	75,261	0	0	0	5,434	04/25/2051	1.F FE
31418D-YX-4	FNMA PASSTHRU MA4325		02/01/2023	VARIOUS		35,252	35,252	30,939	35,224	0	27	0	27	0	35,252	0	0	0	114	05/25/2051	1.F FE
31418E-AB-6	FNMA PASSTHRU MA4501		02/01/2023	VARIOUS		32,796	32,796	33,226	32,800	0	(4)	0	(4)	0	32,796	0	0	0	107	12/25/2041	1.F FE
31418E-AN-0	FNMA PASSTHRU MA4512		01/25/2023	VARIOUS		948,398	1,091,307	996,159	998,670	0	964	0	964	0	999,634	0	(51,236)	(51,236)	5,363	01/25/2052	1.F FE
31418E-CH-1	FNMA PASSTHRU MA4571		02/01/2023	VARIOUS		10,325	10,325	9,546	10,317	0	8	0	8	0	10,325	0	0	0	43	03/25/2042	1.F FE
31418E-DE-7	FNMA PASSTHRU MA4600		02/01/2023	VARIOUS		3,833	3,833	3,358	3,830	0	2	0	2	0	3,833	0	0	0	17	05/25/2052	1.F FE
31418E-DM-9	FNMA PASSTHRU MA4607		02/01/2023	VARIOUS		29,586	29,586	27,487	29,565	0	21	0	21	0	29,586	0	0	0	121	05/25/2042	1.F FE
31418E-DY-3	FNMA PASSTHRU MA4618		02/01/2023	VARIOUS		7,589	7,589	7,475	7,588	0	1	0	1	0	7,589	0	0	0	49	04/25/2052	1.F FE
31418E-E3-0	FNMA PASSTHRU MA4653		01/25/2023	VARIOUS		1,752,625	1,986,301	1,836,708	1,837,738	0	1,087	0	1,087	0	1,838,825	0	(86,200)	(86,200)	11,723	07/25/2052	1.F FE
31418E-E4-8	FNMA PASSTHRU MA4654		02/25/2023	VARIOUS		1,445,322	1,533,828	1,367,018	1,373,663	0	977	0	977	0	1,374,640	0	70,682	70,682	15,117	07/25/2052	1.F FE
31418E-EB-2	FNMA PASSTHRU MA4629		02/01/2023	VARIOUS		36,100	36,100	35,671	36,094	0	6	0	6	0	36,100	0	0	0	180	06/25/2037	1.F FE
31418E-F2-1	FNMA PASSTHRU MA4684		02/01/2023	VARIOUS		29,811	29,811	29,072	29,807	0	4	0	4	0	29,811	0	0	0	166	06/25/2052	1.F FE
31418E-F4-7	FNMA PASSTHRU MA4686		02/01/2023	VARIOUS		8,409	8,409	8,140	8,407	0	2	0	2	0	8,409	0	0	0	69	06/25/2052	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31418E-J3-5	FNMA PASSTHRU MA4781		02/23/2023	ZERO STAGE CAPITAL		26,180	29,073	25,684	0	0	0	0	0	0	25,684	0	496	496	29	09/25/2052	1.F FE
31418E-J7-6	FNMA PASSTHRU MA4785		02/01/2023	VARIOUS		7,513	7,513	7,452	7,512	0	0	0	0	0	7,513	0	0	0	58	10/25/2052	1.F FE
31418E-KV-1	FNMA PASSTHRU MA4807		02/01/2023	VARIOUS		25,111	25,111	25,131	25,111	0	0	0	0	0	25,111	0	0	0	199	11/25/2052	1.F FE
31418E-LU-2	FNMA PASSTHRU MA4838		01/25/2023	VARIOUS		1,397,098	1,500,000	1,328,457	1,328,769	0	1,258	0	1,258	0	1,330,027	0	67,071	67,071	10,332	11/25/2052	1.F FE
31418E-NU-0	FNMA PASSTHRU MA4902		01/27/2023	ZERO STAGE CAPITAL		82,449	87,756	82,339	0	0	0	0	0	0	82,339	0	110	110	102	01/25/2053	1.F FE
31418E-PB-0	FNMA PASSTHRU MA4917		02/27/2023	ZERO STAGE CAPITAL		481,437	499,951	482,257	0	0	0	0	0	0	482,257	0	(820)	(820)	750	02/25/2053	1.F FE
31418E-PD-6	FNMA PASSTHRU MA4919		01/31/2023	ZERO STAGE CAPITAL		507,841	499,951	507,684	0	0	0	0	0	0	507,684	0	156	156	917	02/25/2053	1.F FE
31418E-PE-4	FNMA PASSTHRU MA4920		12/14/2022	ZERO STAGE CAPITAL		2,044,531	2,000,000	2,030,313	2,030,313	0	0	0	0	0	2,030,313	0	14,219	14,219	3,667	02/25/2053	1.F FE
31418E-PT-1	FNMA PASSTHRU MA4933		02/07/2023	ZERO STAGE CAPITAL		29,457	31,385	29,208	0	0	0	0	0	0	29,208	0	249	249	37	02/25/2053	1.F FE
31418E-Q7-8	FNMA PASSTHRU MA4977		03/06/2023	ZERO STAGE CAPITAL		1,922,464	1,999,800	1,966,327	0	0	0	0	0	0	1,966,327	0	(43,863)	(43,863)	3,000	04/25/2053	1.F FE
31418E-Q9-4	FNMA PASSTHRU MA4979		02/10/2023	ZERO STAGE CAPITAL		1,516,055	1,500,000	1,515,117	0	0	0	0	0	0	1,515,117	0	937	937	2,750	04/25/2053	1.F FE
31418E-QL-7	FNMA PASSTHRU MA4958		02/08/2023	ZERO STAGE CAPITAL		489,639	499,950	494,326	0	0	0	0	0	0	494,326	0	(4,687)	(4,687)	750	03/25/2053	1.F FE
31418E-QR-4	FNMA PASSTHRU MA4963		02/07/2023	ZERO STAGE CAPITAL		2,175,676	2,307,959	2,154,515	0	0	0	0	0	0	2,154,515	0	21,160	21,160	2,693	02/25/2053	1.F FE
31418P-UE-3	FEDERAL NATL MG FNMA		02/01/2023	VARIOUS		105,666	105,666	108,066	105,688	0	(22)	0	(22)	0	105,666	0	0	0	1,144	03/01/2040	1.F FE
31418U-4W-1	FNMA PASSTHRU AD7136		02/01/2023	VARIOUS		35,078	35,078	38,707	35,112	0	(33)	0	(33)	0	35,078	0	0	0	283	07/01/2040	1.F FE
31419A-DS-3	FNMA PASS-THRU LNG 30 Y		02/01/2023	VARIOUS		8,598	8,598	9,350	8,604	0	(6)	0	(6)	0	8,598	0	0	0	101	09/01/2039	1.F FE
31419J-SH-2	FNMA		02/01/2023	VARIOUS		137,119	137,119	136,412	137,111	0	8	0	8	0	137,119	0	0	0	906	11/01/2040	1.F FE
31419M-AU-5	FNMA PASS-THRU INT 15 Y		02/01/2023	VARIOUS		138,210	138,210	145,746	138,369	0	(160)	0	(160)	0	138,210	0	0	0	854	12/01/2025	1.F FE
342816-P2-5	FLORIDA ST MUN PWR A		03/14/2023	ZERO STAGE CAPITAL		2,741,673	2,510,000	2,914,135	2,738,780	0	(9,359)	0	(9,359)	0	2,729,422	0	12,251	12,251	57,521	10/01/2027	1.F FE
35564K-BK-4	FHLMC STACR		02/25/2023	VARIOUS		71,396	71,396	71,396	71,396	0	0	0	0	0	71,396	0	0	0	527	08/25/2033	2.B FE
35564K-CU-1	FHLMC STACR		02/25/2023	VARIOUS		52,657	52,657	52,657	52,657	0	0	0	0	0	52,657	0	0	0	400	08/25/2033	1.G FE
35564K-ED-7	FHLMC STACR		02/25/2023	VARIOUS		37,915	37,915	37,915	37,915	0	0	0	0	0	37,915	0	0	0	283	10/25/2033	1.G FE
38122N-A5-1	GOLDEN ST TOB SECURI		02/27/2023	ZERO STAGE CAPITAL		1,779,012	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	(20,988)	(20,988)	3,024	06/01/2023	1.D FE
387883-XJ-5	GRANT CNTY WASH PUB		02/10/2023	ZERO STAGE CAPITAL		1,668,624	1,555,000	1,693,208	1,668,545	0	(4,384)	0	(4,384)	0	1,664,161	0	4,463	4,463	48,162	01/01/2043	1.D FE
447025-S2-4	HUNTSVILLE ALA		03/14/2023	ZERO STAGE CAPITAL		468,036	400,000	464,128	0	0	(1,482)	0	(1,482)	0	462,646	0	5,390	5,390	10,833	09/01/2030	1.A FE
45528U-ZK-0	INDIANAPOLIS IND LOC		01/23/2023	ZERO STAGE CAPITAL		2,328,785	2,195,000	2,377,931	2,362,766	0	(1,637)	0	(1,637)	0	2,361,129	0	(32,343)	(32,343)	53,046	02/01/2054	1.F FE
46246K-Z7-0	IOWA FIN AUTH REV		01/04/2023	ZERO STAGE CAPITAL		2,333,813	2,305,000	2,599,164	2,342,180	0	(877)	0	(877)	0	2,341,303	0	(7,491)	(7,491)	49,622	08/01/2023	1.A FE
529063-UK-3	LEXINGTON CNTY S C S		02/13/2023	ZERO STAGE CAPITAL		373,831	325,000	380,253	377,146	0	(980)	0	(980)	0	376,166	0	(2,334)	(2,334)	8,757	02/01/2030	1.C FE
53627N-AE-1	LIONS GATE CAPITAL HOLD		01/11/2023	ZERO STAGE CAPITAL		306,588	490,000	490,000	284,734	205,266	0	0	205,266	0	490,000	0	(183,413)	(183,413)	6,551	04/15/2029	5.A FE
544445-NH-8	LOS ANGELES CALIF DE		01/05/2023	ZERO STAGE CAPITAL		2,055,856	1,885,000	2,113,217	2,099,851	0	(683)	0	(683)	0	2,099,168	0	(43,312)	(43,312)	14,138	05/15/2029	1.D FE
544532-CP-7	LOS ANGELES CALIF DE		02/06/2023	ZERO STAGE CAPITAL		1,616,819	1,460,000	1,581,676	0	0	(1,061)	0	(1,061)	0	1,580,615	0	36,204	36,204	7,503	07/01/2051	1.C FE
54473E-XK-5	LOS ANGELES CNTY CAL		03/02/2023	ZERO STAGE CAPITAL		168,072	150,000	163,899	163,742	0	(236)	0	(236)	0	163,506	0	4,566	4,566	1,979	12/01/2040	1.C FE
546398-C4-8	LOUISIANA PUB FACS A		03/13/2023	ZERO STAGE CAPITAL		11,000,000	11,000,000	11,000,000	5,000,000	0	0	0	0	0	11,000,000	0	0	0	42,685	08/01/2049	1.F FE
560052A-H4-1	MAINE ST		02/10/2023	ZERO STAGE CAPITAL		395,903	340,000	396,413	393,133	0	(920)	0	(920)	0	392,213	0	3,690	3,690	3,447	06/01/2029	1.C FE
56682H-CX-5	MARICOPA CNTY ARIZ I		01/20/2023	ZERO STAGE CAPITAL		2,077,405	2,140,000	1,986,412	1,986,437	0	224	0	224	0	1,986,661	0	90,744	90,744	48,269	01/01/2048	1.D FE
574204-ZG-1	MARYLAND ST DEPT TRA		01/27/2023	ISSUE CALLED at 100.000		5,750,000	5,750,000	5,754,888	5,754,888	0	(4,730)	0	(4,730)	0	5,750,158	0	(158)	(158)	115,000	02/01/2029	1.B FE
57563C-DE-9	MASSACHUSETTS ST TRANSPRTN MET HIGHWAY		03/21/2023	ZERO STAGE CAPITAL		1,941,157	1,820,000	2,148,528	1,956,138	0	(10,031)	0	(10,031)	0	1,946,107	0	(4,950)	(4,950)	66,228	01/01/2026	1.C FE
57563C-EK-4	MASSACHUSETTS ST DEPT OF TRANS MET HGWY		02/06/2023	ZERO STAGE CAPITAL		3,215,910	3,000,000	3,616,170	3,306,829	0	(10,316)	0	(10,316)	0	3,296,513	0	(80,603)	(80,603)	90,417	01/01/2026	1.E FE
591745-4F-8	MET ATLANTA GA RAPID TRANSIT AUTH		01/20/2023	ZERO STAGE CAPITAL		4,092,640	4,000,000	4,418,240	4,110,436	0	(4,654)	0	(4,654)	0	4,105,781	0	(13,141)	(13,141)	90,222	07/01/2024	1.C FE
59261A-E7-8	METROPOLITAN TRANSN		02/01/2023	VARIOUS		1,610,000	1,610,000	1,787,825	1,614,935	0	(4,935)	0	(4,935)	0	1,610,000	0	0	0	16,994	02/01/2023	1.G FE
59447T-TV-5	MICHIGAN ST FIN AUTH REVENUE		03/21/2023	ZERO STAGE CAPITAL		539,390	500,000	592,705	548,690	0	(2,713)	0	(2,713)	0	545,976	0	(6,586)	(6,586)	7,778	12/01/2026	1.D FE
60412A-LE-1	MINNESOTA ST		02/09/2023	ZERO STAGE CAPITAL		1,915,994	1,705,000	1,917,989	0	0	(954)	0	(954)	0	1,917,034	0	(1,041)	(1,041)	31,258	10/01/2029	1.A FE
60416S-4C-1	MINNESOTA ST HSG FIN		01/03/2023	CORPORATE REORG		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	133	01/01/2040	1.B FE
612223-AJ-6	MONTCLAIR TWP N J BR		01/26/2023	ZERO STAGE CAPITAL		1,359,486	1,345,000	1,355,518	0	0	0	0	0	0	1,355,518	0	3,968	3,968	0	01/15/2033	1.C FE
613580-ET-2	MONTGOMERY CNTY PA		03/01/2023	ZERO STAGE CAPITAL		2,055,187	1,760,000	2,123,053	0	0	(2,289)	0	(2,289)	0	2,120,764	0	(65,577)	(65,577)	15,156	07/01/2035	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
639557-XQ-5	NEBO UTAH SCH DIST		02/16/2023	ZERO STAGE CAPITAL		557,053	470,000	552,438	552,438	0	(1,255)	0	(1,255)	0	551,183	0	5,871	5,871	11,554	07/01/2031	1.A FE
641462-JU-1	NEVADA ST		02/13/2023	ZERO STAGE CAPITAL		1,157,720	1,000,000	1,183,220	1,165,305	0	(2,981)	0	(2,981)	0	1,162,324	0	(4,604)	(4,604)	14,444	05/01/2029	1.B FE
64577X-AT-3	NEW JERSEY ECONOMIC		03/20/2023	ZERO STAGE CAPITAL		2,449,358	2,205,000	2,440,251	0	0	(514)	0	(514)	0	2,439,738	0	9,620	9,620	43,181	11/01/2030	2.A FE
64966M-TA-7	NEW YORK N Y		03/21/2023	ZERO STAGE CAPITAL		1,483,439	1,335,000	1,461,384	0	0	(435)	0	(435)	0	1,460,950	0	22,489	22,489	9,642	08/01/2032	1.C FE
64966Q-YP-9	NEW YORK N Y		02/06/2023	ZERO STAGE CAPITAL		806,707	670,000	800,864	791,806	0	(1,299)	0	(1,299)	0	790,507	0	16,200	16,200	17,401	08/01/2031	1.C FE
64971P-KA-2	NEW YORK N Y CITY IN		02/16/2023	ZERO STAGE CAPITAL		604,336	540,000	606,631	606,200	0	(1,134)	0	(1,134)	0	605,066	0	(730)	(730)	12,750	03/01/2030	1.E FE
64972C-4F-7	NEW YORK CITY HSG DEV CORP MUNICIPAL		02/28/2023	ZERO STAGE CAPITAL		1,259,737	1,295,000	1,302,187	1,298,259	0	(159)	0	(159)	0	1,298,101	0	(38,364)	(38,364)	12,187	05/01/2026	1.C FE
64972G-XP-4	NEW YORK N Y CITY MU		01/23/2023	ZERO STAGE CAPITAL		1,863,922	1,895,000	1,803,888	0	0	88	0	88	0	1,803,977	0	59,945	59,945	8,422	06/15/2050	1.B FE
64972G-ZS-6	NEW YORK N Y CITY MU		03/21/2023	ZERO STAGE CAPITAL		809,910	750,000	804,938	0	0	(26)	0	(26)	0	804,912	0	4,998	4,998	10,208	06/15/2052	1.B FE
64972H-ZP-0	NEW YORK N Y CITY TR		02/10/2023	ZERO STAGE CAPITAL		1,710,773	1,535,000	1,715,117	0	0	(2,137)	0	(2,137)	0	1,712,980	0	(2,207)	(2,207)	6,183	07/15/2029	1.C FE
64985T-CH-2	NEW YORK ST URBAN DE		02/28/2023	ZERO STAGE CAPITAL		3,140,445	2,750,000	3,195,280	0	0	(1,435)	0	(1,435)	0	3,193,846	0	(53,401)	(53,401)	61,118	03/15/2036	1.B FE
64987J-DR-9	NEW YORK ST HSG FIN		01/27/2023	ZERO STAGE CAPITAL		816,824	890,000	890,000	890,000	0	0	0	0	0	890,000	0	(73,176)	(73,176)	1,669	11/01/2025	1.C FE
64990F-KK-9	NEW YORK ST DORM AUT		01/05/2023	ZERO STAGE CAPITAL		560,395	500,000	571,070	565,603	0	(263)	0	(263)	0	565,339	0	(4,944)	(4,944)	7,917	03/15/2028	1.B FE
64990F-MN-1	NEW YORK ST DORM AUT		03/09/2023	ZERO STAGE CAPITAL		2,333,255	2,090,000	2,317,580	0	0	(935)	0	(935)	0	2,316,646	0	16,610	16,610	51,669	03/15/2030	1.B FE
650028-YH-0	NEW YORK ST TWY AUTH		02/06/2023	ZERO STAGE CAPITAL		1,203,120	1,000,000	1,195,360	1,186,799	0	(2,110)	0	(2,110)	0	1,184,689	0	18,431	18,431	19,861	03/15/2031	1.B FE
650036-DL-7	NEW YORK ST URBAN DE		01/17/2023	ZERO STAGE CAPITAL		1,716,817	1,735,000	1,632,253	0	0	110	0	110	0	1,632,363	0	84,454	84,454	23,904	03/15/2046	1.B FE
65829Q-CY-8	NORTH CAROLINA ST LTD OBLIG		01/27/2023	ZERO STAGE CAPITAL		2,211,647	1,985,000	2,346,544	2,252,947	0	(3,260)	0	(3,260)	0	2,249,687	0	(38,040)	(38,040)	24,813	05/01/2029	1.B FE
66285W-L9-5	NORTH TEX TWY AUTH R		01/03/2023	ISSUE CALLED at 100.000		2,370,000	2,370,000	2,373,555	2,370,000	0	0	0	0	0	2,370,000	0	0	0	59,250	01/01/2025	1.B FE
677524-EL-0	OHIO ST ADULT CORREC		02/15/2023	ZERO STAGE CAPITAL		695,010	600,000	703,422	0	0	(439)	0	(439)	0	702,983	0	(7,973)	(7,973)	11,333	10/01/2029	1.C FE
67760A-FT-8	OHIO ST PARKS & REC		02/27/2023	ZERO STAGE CAPITAL		997,220	850,000	1,003,621	996,639	0	(2,427)	0	(2,427)	0	994,213	0	3,007	3,007	10,625	12/01/2031	1.C FE
67766W-ZD-7	OHIO ST WTR DEV AUTH		01/04/2023	ZERO STAGE CAPITAL		1,163,700	1,080,000	1,155,913	1,155,840	0	(123)	0	(123)	0	1,155,717	0	7,983	7,983	5,250	12/01/2050	1.A FE
682001-EY-4	OMAHA NE PUBLIC PWR DIST		03/21/2023	ZERO STAGE CAPITAL		443,266	415,000	442,378	0	0	(111)	0	(111)	0	442,267	0	999	999	2,997	02/01/2027	1.C FE
68609T-2V-9	OREGON ST		02/08/2023	ZERO STAGE CAPITAL		1,667,283	1,410,000	1,644,680	0	0	(2,013)	0	(2,013)	0	1,642,668	0	24,615	24,615	19,388	11/01/2035	1.B FE
69357X-AA-9	PFP III 21-8		01/19/2023	ZERO STAGE CAPITAL		1,219,325	1,251,794	1,251,794	1,251,794	0	0	0	0	0	1,251,794	0	(32,468)	(32,468)	7,064	08/14/2037	1.A FE
70879Q-RY-1	PENNSYLVANIA HSG FIN		02/14/2023	ZERO STAGE CAPITAL		982,640	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(17,360)	(17,360)	15,563	10/01/2042	1.B FE
709224-QF-9	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE		01/19/2023	ZERO STAGE CAPITAL		2,872,395	2,745,000	3,129,108	3,074,006	0	(713)	0	(713)	0	3,073,294	0	(200,898)	(200,898)	19,825	12/01/2041	1.E FE
720175-A4-0	PIEDMONT MUN PWR AGY		01/01/2023	MATURITY		1,000,000	1,000,000	1,055,820	1,000,000	0	0	0	0	0	1,000,000	0	0	0	25,000	01/01/2023	1.G FE
73358W-3G-7	PORT AUTH N Y & N J		01/23/2023	ZERO STAGE CAPITAL		1,182,381	1,185,000	1,139,105	0	0	138	0	138	0	1,139,242	0	43,139	43,139	18,960	09/01/2037	1.D FE
79574C-ED-1	SALT RIV PROJ AGRIC		03/01/2023	ZERO STAGE CAPITAL		1,144,510	1,000,000	1,154,290	1,154,070	0	(3,483)	0	(3,483)	0	1,150,587	0	(6,077)	(6,077)	33,611	01/01/2030	1.B FE
79765R-5J-4	SAN FRANCISCO CALIF		02/06/2023	ZERO STAGE CAPITAL		2,087,996	1,890,000	2,075,296	0	0	(1,532)	0	(1,532)	0	2,073,764	0	14,233	14,233	25,463	11/01/2050	1.D FE
797669-ZC-5	SAN FRANCISCO CALIF		01/17/2023	ZERO STAGE CAPITAL		581,543	560,000	574,767	0	0	(21)	0	(21)	0	574,746	0	6,797	6,797	1,120	07/01/2036	1.B FE
798170-BB-1	SAN JOSE CALIF REDEV		02/28/2023	ZERO STAGE CAPITAL		1,090,870	1,000,000	1,159,480	1,103,056	0	(3,597)	0	(3,597)	0	1,099,459	0	(8,589)	(8,589)	29,306	08/01/2027	1.D FE
833221-WU-4	SNOHOMISH CNTY WASH		03/08/2023	ZERO STAGE CAPITAL		2,628,302	2,300,000	2,623,587	0	0	(363)	0	(363)	0	2,623,224	0	5,078	5,078	31,625	12/01/2029	1.B FE
86476P-B6-4	SUFFOLK CNTY N Y		02/06/2023	ZERO STAGE CAPITAL		768,209	670,000	768,798	0	0	(667)	0	(667)	0	768,132	0	77	77	9,026	11/01/2028	1.C FE
86476P-N4-6	SUFFOLK CNTY N Y		03/14/2023	ZERO STAGE CAPITAL		2,418,975	2,250,000	2,454,975	2,439,349	0	(10,191)	0	(10,191)	0	2,429,159	0	(10,184)	(10,184)	60,938	09/01/2026	1.E FE
880461-VP-0	TENNESSEE HSG DEV AGY RSDL FING PROGRAM		01/03/2023	CORPORATE REORG		40,000	40,000	39,999	39,999	0	0	0	0	0	39,999	0	1	1	617	01/01/2029	1.B FE
882854-6U-1	TEXAS WATER DEV BRD		02/10/2023	ZERO STAGE CAPITAL		1,186,610	1,000,000	1,186,860	1,176,995	0	(2,540)	0	(2,540)	0	1,174,456	0	12,154	12,154	26,806	08/01/2030	1.A FE
88880L-AE-3	TOBACCO SETTLEMENT F		03/02/2023	ZERO STAGE CAPITAL		1,366,545	1,380,000	1,380,000	1,380,000	0	0	0	0	0	1,380,000	0	(13,455)	(13,455)	4,345	06/01/2023	1.F FE
89602N-7M-0	TRIBOROUGH BRDG & TU		02/03/2023	ZERO STAGE CAPITAL		1,702,254	1,540,000	1,698,897	0	0	(195)	0	(195)	0	1,698,702	0	3,552	3,552	17,539	11/15/2033	1.D FE
91412G-ST-3	UNIVERSITY CALIF REVS FOR		01/11/2023	ZERO STAGE CAPITAL		5,041,450	5,000,000	5,774,346	5,696,628	0	(472)	0	(472)	0	5,696,156	0	(654,706)	(654,706)	39,444	05/15/2048	1.C FE
924258-4E-3	VERMONT ST		01/27/2023	ZERO STAGE CAPITAL		575,960	500,000	570,040	564,613	0	(889)	0	(889)	0	563,724	0	12,236	12,236	11,528	08/15/2028	1.B FE
930864-EL-3	WAKE CNTY N C		02/09/2023	ZERO STAGE CAPITAL		2,022,244	1,675,000	2,035,912	2,020,557	0	(4,556)	0	(4,556)	0	2,016,001	0	6,244	6,244	44,667	02/01/2031	1.A FE
93878Y-AV-1	WASHINGTON D C MET A		02/03/2023	ZERO STAGE CAPITAL		2,218,412	2,005,000	2,209,049	0	0	(75)	0	(75)	0	2,208,974	0	9,438	9,438	6,126	07/15/2045	1.C FE
93974E-AV-8	WASHINGTON ST		02/08/2023	ZERO STAGE CAPITAL		1,191,091	1,085,000	1,196,820	0	0	(103)	0	(103)	0	1,196,718	0	(5,626)	(5,626)	28,481	08/01/2042	1.B FE
93974E-XY-7	WASHINGTON ST		03/10/2023	ZERO STAGE CAPITAL		1,453,796	1,330,000	1,446,721	0	0	(145)	0	(145)	0	1,446,576	0	7,221	7,221	7,943	08/01/2047	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
949289-PN-6	WELD CNTY COLO SCH D		02/10/2023	ZERO STAGE CAPITAL		641,421	550,000	628,683	628,568	0	(1,238)	0	(1,238)	0	627,330	0	14,091	14,091	5,576	12/01/2032	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						241,354,347	237,592,087	245,531,576	146,204,508	205,266	(162,172)	0	43,094	0	242,496,509	0	(1,142,158)	(1,142,158)	2,743,561	XXX	XXX
00229*-AA-3	AP TUNDRA HLDGS 4.75% 02/15/42		02/15/2023	JP MORGAN		366,923	366,923	366,923	366,923	0	0	0	0	0	366,923	0	0	0	8,690	02/15/2042	2.A PL
013092-AG-6	ALBERTSONS COS INC /		02/15/2023	ZERO STAGE CAPITAL		334,408	394,000	388,460	331,429	58,325	78	0	58,403	0	389,831	0	(55,424)	(55,424)	5,822	03/15/2029	3.C FE
01748X-AD-4	ALLEGIANT TRAVEL CO		01/27/2023	ZERO STAGE CAPITAL		291,249	295,000	294,537	281,011	13,555	6	0	13,561	0	294,572	0	(3,324)	(3,324)	9,575	08/15/2027	3.C FE
02005N-BL-3	ALLY FINL INC		01/24/2023	ZERO STAGE CAPITAL		536,525	550,000	549,610	549,901	0	9	0	9	0	549,910	0	(13,385)	(13,385)	2,525	10/02/2023	2.C FE
02079K-AD-9	ALPHABET INC		03/16/2023	CS FIRST		807,240	1,000,000	997,260	997,890	0	58	0	58	0	997,948	0	(190,708)	(190,708)	6,569	08/15/2030	1.C FE
02209S-BH-5	ALTRIA GROUP INC		01/26/2023	ZERO STAGE CAPITAL		223,031	235,000	250,338	242,523	0	(238)	0	(238)	0	242,286	0	(19,254)	(19,254)	1,243	05/06/2025	2.B FE
02665W-EC-1	AMERICAN HONDA FIN C		03/07/2023	ZERO STAGE CAPITAL		221,929	225,000	224,870	0	0	6	0	6	0	224,876	0	(2,947)	(2,947)	1,692	01/12/2026	1.G FE
02666A-AA-6	AMER HOMES 4 RENT TR		03/17/2023	MORTGAGE PAYDOWN		8,710	8,710	8,942	8,710	0	1	0	1	0	8,710	0	0	0	47	04/18/2052	1.A FE
03066P-AC-3	AMERICREDIT AUTO REC		01/25/2023	VARIOUS		310,114	313,801	313,759	313,778	0	4	0	4	0	313,781	0	(3,668)	(3,668)	175	06/18/2025	1.A FE
031162-DJ-6	AMGEN INC		02/03/2023	ZERO STAGE CAPITAL		172,888	180,000	178,988	179,019	0	8	0	8	0	179,027	0	(6,139)	(6,139)	3,549	03/01/2033	2.A FE
031162-DQ-0	AMGEN INC		02/16/2023	ZERO STAGE CAPITAL		220,810	220,000	219,492	0	0	0	0	0	0	219,492	0	1,318	1,318	0	03/02/2030	2.A FE
03465W-AA-9	ANGEL OAK MTG TR		02/25/2023	MORTGAGE PAYDOWN		12,154	12,154	11,818	0	0	0	0	0	0	12,154	0	0	0	0	09/25/2067	1.A FE
037980-AA-7	AQUA ASSETCO FINANCE TRUST 2022-A		03/17/2023	MORTGAGE PAYDOWN		535,830	535,830	537,401	537,401	0	0	0	0	0	537,401	0	(1,571)	(1,571)	2,569	07/21/2046	1.C FM
038779-AB-0	ARBYS FUNDING LLC		01/30/2023	VARIOUS		1,750	1,750	1,511	1,750	0	0	0	0	0	1,750	0	0	0	14	07/30/2050	2.C FE
03880R-AA-7	ARBOR REALTY COLLATERALIZED LOAN OBLIGAT		01/19/2023	ZERO STAGE CAPITAL		1,720,742	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	(29,258)	(29,258)	10,785	11/15/2036	1.A FE
03938L-BA-1	ARCELORMITTAL SA LUX		02/24/2023	ZERO STAGE CAPITAL		486,385	500,000	501,692	501,532	0	(71)	0	(71)	0	501,462	0	(15,077)	(15,077)	10,553	03/11/2026	2.C FE
03959K-AC-4	ARCHROCK PARTNERS L		03/14/2023	ZERO STAGE CAPITAL		504,225	540,000	561,213	494,980	59,191	(833)	0	58,358	0	553,338	0	(49,113)	(49,113)	15,469	04/01/2028	4.B FE
03966V-AA-5	ARCONIC ROLLED PRODU		03/01/2023	ZERO STAGE CAPITAL		898,150	920,000	937,625	864,782	62,466	(426)	0	62,040	0	926,822	0	(28,672)	(28,672)	30,993	02/15/2028	3.C FE
04002P-AA-2	AREIT TRUST		01/19/2023	ZERO STAGE CAPITAL		1,037,553	1,069,987	1,069,987	1,069,987	0	0	0	0	0	1,069,987	0	(32,434)	(32,434)	5,656	11/17/2038	1.A FE
04016G-BB-3	ARES CLO LTD		01/19/2023	VARIOUS		1,200,376	1,211,840	1,211,840	1,211,840	0	0	0	0	0	1,211,840	0	(11,464)	(11,464)	16,409	01/15/2029	1.A FE
049560-AU-9	ATMOS ENERGY CORP		02/27/2023	ZERO STAGE CAPITAL		1,798,218	1,800,000	1,799,928	1,799,993	0	6	0	6	0	1,799,999	0	(1,781)	(1,781)	5,375	03/09/2023	1.G FE
05352T-AA-7	AVANTOR FDG INC		03/01/2023	ZERO STAGE CAPITAL		73,400	80,000	80,000	72,858	7,142	0	0	7,142	0	80,000	0	(6,600)	(6,600)	2,343	07/15/2028	3.C FE
05369A-AC-5	AVIATION CAP GROUP L		02/27/2023	ZERO STAGE CAPITAL		398,336	400,000	412,348	400,954	0	(636)	0	(636)	0	400,318	0	(1,982)	(1,982)	5,167	05/01/2023	2.C FE
053773-BF-3	AVIS BUDGET CAR RENT		01/09/2023	ZERO STAGE CAPITAL		142,534	160,000	160,000	137,077	22,923	0	0	22,923	0	160,000	0	(17,466)	(17,466)	3,106	03/01/2029	4.B FE
05526D-BR-5	BAT CAPITAL CORP		01/26/2023	ZERO STAGE CAPITAL		158,865	185,000	185,000	185,000	0	0	0	0	0	185,000	0	(26,135)	(26,135)	1,416	03/25/2028	2.B FE
06051G-GT-0	BANK AMER CORP		03/20/2023	ZERO STAGE CAPITAL		1,440,630	1,500,000	1,544,568	1,521,610	0	(1,708)	0	(1,708)	0	1,519,902	0	(79,272)	(79,272)	22,038	10/01/2025	1.F FE
06051G-HL-6	BANK AMER CORP		02/03/2023	ZERO STAGE CAPITAL		914,738	920,000	995,688	933,875	0	(2,397)	0	(2,397)	0	931,478	0	(16,740)	(16,740)	19,058	07/23/2024	1.F FE
06051G-JH-3	BK OF AMERICA CORP		03/21/2023	ZERO STAGE CAPITAL		753,734	775,000	775,000	775,000	0	0	0	0	0	775,000	0	(21,266)	(21,266)	2,598	10/24/2024	1.F FE
06051G-KK-4	BK OF AMERICA CORP		01/30/2023	ZERO STAGE CAPITAL		1,442,620	1,700,000	1,643,492	1,647,220	0	365	0	365	0	1,647,585	0	(204,965)	(204,965)	24,841	02/04/2033	1.G FE
07335Y-AA-4	BDS LTD		01/19/2023	ZERO STAGE CAPITAL		1,470,469	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(29,531)	(29,531)	8,318	12/18/2036	1.A FE
07336N-AA-7	BAYVIEW MSR OPP FUND		03/27/2023	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	3,537	12/25/2051	1.A FE
085770-AB-1	BERRY GLOBAL ESCROW CORP		02/13/2023	ZERO STAGE CAPITAL		1,062,750	1,090,000	1,146,757	1,065,203	43,662	(1,445)	0	42,217	0	1,107,419	0	(44,669)	(44,669)	35,425	07/15/2027	3.B FE
092113-AU-3	BLACK HILLS CORP		03/20/2023	ZERO STAGE CAPITAL		469,190	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(30,810)	(30,810)	3,010	08/23/2024	2.A FE
097023-CY-9	BOEING CO		01/04/2023	ZERO STAGE CAPITAL		1,187,323	1,205,000	1,400,405	1,376,699	0	(304)	0	(304)	0	1,376,395	0	(189,073)	(189,073)	11,205	05/01/2030	2.C FE
097023-DG-7	BOEING CO		02/24/2023	ZERO STAGE CAPITAL		453,865	500,000	464,041	467,705	0	1,549	0	1,549	0	469,254	0	(15,389)	(15,389)	6,222	02/04/2026	2.C FE
097751-BM-2	BOMBARDIER INC		03/16/2023	ISSUE CALLED at 100.000		424,000	424,000	424,522	420,741	3,252	(70)	0	3,182	0	423,923	0	77	77	15,989	03/15/2025	5.A FE
10568M-AA-2	BRAVO RES FDG TR		02/25/2023	VARIOUS		10,167	10,167	10,167	0	0	0	0	0	0	10,167	0	0	0	49	01/25/2063	1.A FE
10569J-AB-6	BRAVO RES FDG TR		02/25/2023	VARIOUS		6,114	6,114	6,090	6,114	0	0	0	0	0	6,114	0	0	0	57	07/25/2062	1.C FE
10569J-AC-4	BRAVO RES FDG TR		02/25/2023	VARIOUS		6,114	6,114	6,040	6,114	0	1	0	1	0	6,114	0	0	0	57	07/25/2062	1.F FE
11044M-AA-4	BRITISH AWYS PTC SER		02/15/2023	MORTGAGE PAYDOWN		3,236	3,236	2,913	3,227	0	10	0	10	0	3,236	0	0	0	34	05/15/2034	1.F FE
12429T-AD-6	BWAY HOLDING COMPANY		02/21/2023	ISSUE CALLED at 100.000		914,000	914,000	888,578	890,602	5,378	1,938	0	7,316	0	897,917	0	16,083	16,083	18,013	04/15/2024	4.C FE
12510H-AK-6	CARS-DB4 LP 2021-1		03/15/2023	MORTGAGE PAYDOWN		3,862	3,862	3,860	3,860	0	2	0	2	0	3,862	0	0	0	9	08/15/2051	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
12510K-AC-7	CCG REVEIVALES 2021-		03/14/2023	MORTGAGE PAYDOWN		84,870	84,870	84,857	84,861	0	10	0	10	0	84,870	0	0	0	28	06/15/2027	1.A FE
12511J-AB-1	CCG REC TR 2022-1		03/21/2023	VARIOUS		2,264,804	2,300,000	2,299,966	2,299,970	0	4	0	4	0	2,299,974	0	(35,170)	(35,170)	23,625	07/16/2029	1.A FE
12530M-AL-9	CF HIPPOLYTA ISSR LL		01/15/2023	MORTGAGE PAYDOWN		3,148	3,148	3,148	3,141	0	7	0	7	0	3,148	0	0	0	17	08/15/2062	1.D FE
12553X-AD-5	CIM TR 2018-INV1		02/25/2023	VARIOUS		978	978	1,008	979	0	0	0	0	0	978	0	0	0	8	08/25/2048	1.A FE
12555D-AB-1	CIM TRUST		02/25/2023	VARIOUS		2,767	2,767	2,761	2,767	0	0	0	0	0	2,767	0	0	0	30	02/25/2049	1.A FM
12563L-AS-6	CLI FUNDING VI LLC		03/18/2023	MORTGAGE PAYDOWN		15,867	15,867	14,176	15,817	0	50	0	50	0	15,867	0	0	0	56	10/18/2045	1.F FE
12565K-AA-5	CLI FDG 2021-1 LLC		03/18/2023	MORTGAGE PAYDOWN		32,502	32,502	28,021	27,954	0	106	0	106	0	32,502	0	0	0	86	02/18/2046	1.F FE
12565K-AE-7	CLI FDG 2022-1 LLC		03/18/2023	MORTGAGE PAYDOWN		3,000	3,000	2,670	2,991	0	9	0	9	0	3,000	0	0	0	14	01/18/2047	1.F FE
12591K-AD-7	COMM MTG TR		03/10/2023	MORTGAGE PAYDOWN		162,020	162,020	167,444	162,052	0	(32)	0	(32)	0	162,020	0	0	0	1,525	10/15/2046	1.A FE
12653V-AA-4	CSMC 2019-ICE4		02/15/2023	MORTGAGE PAYDOWN		3,226	3,226	3,181	3,220	0	6	0	6	0	3,226	0	0	0	30	05/15/2036	1.A FE
12653V-AC-0	CSMC 2019-ICE4		02/15/2023	MORTGAGE PAYDOWN		3,226	3,226	3,225	3,224	0	2	0	2	0	3,226	0	0	0	31	05/15/2036	1.A FM
12658V-AA-9	CPS AUTO RECEIVABLES		03/15/2023	MORTGAGE PAYDOWN		181,863	181,863	181,852	181,827	0	36	0	36	0	181,863	0	0	0	184	10/15/2025	1.A FE
126650-DT-4	CVS HEALTH CORP		02/27/2023	ZERO STAGE CAPITAL		368,685	375,000	372,499	0	0	8	0	8	0	372,507	0	(3,822)	(3,822)	534	02/21/2030	2.B FE
126670-QT-8	COUNTRYWIDE ASSET-BACKED CERTIFICATES		02/25/2023	VARIOUS		31,679	31,679	8,421	8,544	0	0	0	0	0	8,544	0	23,135	23,135	211	05/25/2036	1.A FM
14041N-GB-1	CAPITAL ONE MULTI-EX		01/25/2023	ZERO STAGE CAPITAL		2,163,111	2,150,000	2,143,449	2,143,521	0	78	0	78	0	2,143,599	0	19,512	19,512	11,279	10/15/2027	1.A FE
14686J-AC-4	CARVANA AUTO REC TR		03/21/2023	ZERO STAGE CAPITAL		1,562,500	1,600,000	1,599,815	1,599,838	0	8	0	8	0	1,599,846	0	(37,346)	(37,346)	18,906	04/10/2027	1.A FE
15189X-BB-3	CENTERPOINT ENERGY H		03/22/2023	ZERO STAGE CAPITAL		45,554	45,000	44,890	0	0	0	0	0	0	44,890	0	664	664	6	04/01/2033	1.F FE
156700-BB-1	CENTURYLINK INC N		03/20/2023	ZERO STAGE CAPITAL		286,000	440,000	390,500	383,196	13,249	2,129	0	15,378	0	398,574	0	(112,574)	(112,574)	13,593	12/15/2026	3.C FE
156700-BD-7	LUMEN TECHNOLOGIES I		03/23/2023	ZERO STAGE CAPITAL		225,400	490,000	499,800	338,860	157,401	(467)	0	156,934	0	495,794	0	(270,394)	(270,394)	15,435	01/15/2029	3.C FE
15673Y-AN-9	CERBERUS		03/17/2023	ISSUE CALLED at 100.000		500,000	500,000	492,800	492,852	0	193	0	193	0	493,045	0	6,955	6,955	12,722	04/15/2031	1.A FE
161175-BQ-6	CHARTER COMMUNICATIO		03/02/2023	ZERO STAGE CAPITAL		691,642	700,000	751,569	713,039	0	(2,330)	0	(2,330)	0	710,709	0	(19,067)	(19,067)	18,813	02/01/2024	2.C FE
166764-BD-1	CHEVRON CORPORATION CORPORATE		03/16/2023	MK TAXES SYS		970,930	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(29,070)	(29,070)	11,364	11/17/2025	1.D FE
166764-BL-3	CHEVRON CORP NEW		03/16/2023	MORGAN STANLEY		950,890	1,000,000	981,390	992,569	0	460	0	460	0	993,029	0	(42,139)	(42,139)	10,175	05/16/2026	1.D FE
172967-HQ-7	CITIGROUP INC		03/14/2023	ZERO STAGE CAPITAL		312,675	330,000	318,450	312,510	5,940	0	0	5,940	0	318,450	0	(5,775)	(5,775)	6,988	01/01/9999	3.A FE
172967-JM-4	CITIGROUP INC		02/15/2023	ZERO STAGE CAPITAL		243,125	250,000	266,250	225,488	40,763	0	0	40,763	0	266,250	0	(23,125)	(23,125)	3,801	01/01/9999	3.A FE
172967-MF-5	CITIGROUP INC		02/08/2023	ZERO STAGE CAPITAL		660,583	675,000	723,627	691,857	0	(1,269)	0	(1,269)	0	690,588	0	(30,005)	(30,005)	6,467	04/24/2025	1.G FE
172967-MU-2	CITIGROUP INC		03/15/2023	ZERO STAGE CAPITAL		97,150	116,000	116,000	101,340	14,660	0	0	14,660	0	116,000	0	(18,850)	(18,850)	1,250	01/01/9999	3.A FE
17329P-AY-8	CITIGROUP MTG LN TR		12/25/2022	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	776	05/25/2051	1.A FE
17330V-AA-4	CITIGROUP MORTGAGE LOAN TRUST		02/25/2023	VARIOUS		4,116	4,116	4,116	4,116	0	0	0	0	0	4,116	0	0	0	34	09/25/2062	1.A Z*
19688G-AA-1	COLT MORTGAGE LOAN T		02/25/2023	VARIOUS		34,122	34,122	34,121	34,122	0	0	0	0	0	34,122	0	0	0	119	10/25/2066	1.A FE
205768-AS-3	COMSTOCK RES INC		02/16/2023	ZERO STAGE CAPITAL		610,138	665,000	675,200	601,366	71,104	(218)	0	70,886	0	672,252	0	(62,115)	(62,115)	21,197	03/01/2029	4.A FE
20753K-AB-8	CONN AVE SECS		02/25/2023	VARIOUS		117,991	117,991	118,870	118,122	0	(131)	0	(131)	0	117,991	0	0	0	1,665	08/25/2031	1.G FE
20754D-AA-5	CONNECTICUT AVE SEC		02/25/2023	VARIOUS		56,905	56,905	56,905	56,905	0	0	0	0	0	56,905	0	0	0	543	04/25/2042	2.A FE
20755D-AA-4	CONNECTICUT AVN SEC		02/25/2023	VARIOUS		41,156	41,156	41,232	41,157	0	(1)	0	(1)	0	41,156	0	0	0	549	07/25/2042	2.A FE
21036P-BC-1	CONSTELLATION BRANDS		03/03/2023	ZERO STAGE CAPITAL		968,220	1,000,000	1,003,600	1,003,485	0	(98)	0	(98)	0	1,003,387	0	(35,167)	(35,167)	14,467	11/15/2028	2.C FE
21872B-AG-1	COREVEST AMER FIN TR		03/17/2023	VARIOUS		250,000	250,000	248,281	248,281	0	1,700	0	1,700	0	249,981	0	19	19	1,448	06/15/2051	1.A FE
228180-AA-3	CROWN AMERS LLC		01/17/2023	CORPORATE REORG		192,340	200,000	180,500	181,018	0	90	0	90	0	181,108	0	11,232	11,232	3,092	04/01/2030	3.B FE
22822V-AR-2	CROWN CASTLE INC		03/20/2023	ZERO STAGE CAPITAL		445,195	500,000	445,455	447,378	0	1,321	0	1,321	0	448,699	0	(3,504)	(3,504)	11,963	07/01/2030	2.C FE
23110A-AA-4	CUMULUS MEDIA NEW HL		01/11/2023	ZERO STAGE CAPITAL		79,515	93,000	86,025	78,267	8,323	53	0	8,376	0	86,643	0	(7,128)	(7,128)	3,348	07/01/2026	4.B FE
23291Y-AC-9	DLLAA 2021-1 LLC		03/17/2023	MORTGAGE PAYDOWN		20,471	20,471	20,468	20,465	0	6	0	6	0	20,471	0	0	0	34	04/17/2026	1.A FE
23292G-AC-7	DLLST LLC 2022-1		03/02/2023	ZERO STAGE CAPITAL		1,186,761	1,215,000	1,214,823	1,214,863	0	11	0	11	0	1,214,874	0	(28,113)	(28,113)	8,262	01/21/2025	1.A FE
233046-AQ-4	DB MASTER FINANCE LL		02/20/2023	MORTGAGE PAYDOWN		625	625	535	0	0	1	0	1	0	625	0	0	0	4	11/20/2051	2.B FE
233046-AS-0	DB MASTER FINANCE LL		02/20/2023	MORTGAGE PAYDOWN		2,500	2,500	1,992	1,247	0	5	0	5	0	2,500	0	0	0	17	11/20/2051	2.B FE
23311V-AF-4	DCP MIDSTREAM OPERAT		01/10/2023	ZERO STAGE CAPITAL		188,456	195,000	197,288	182,157	15,048	(1)	0	15,047	0	197,204	0	(8,748)	(8,748)	3,003	04/01/2044	3.A FE
23345F-AC-6	DLLMT LLC 2021-1		01/19/2023	ZERO STAGE CAPITAL		1,433,555	1,500,000	1,499,934	1,499,954	0	1	0	1	0	1,499,955	0	(66,400)	(66,400)	1,375	07/20/2025	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
233851-EB-6	DAIMLER FINANCE NORT		03/07/2023	ZERO STAGE CAPITAL		714,870	750,000	748,650	749,471	0	85	0	85	0	749,556	0	(34,686)	(34,686)	2,938	03/01/2024	1.G FE
233853-AB-6	DAIMLER TRUCKS FIN N		02/13/2023	ZERO STAGE CAPITAL		333,349	345,000	344,220	344,626	0	48	0	48	0	344,674	0	(11,325)	(11,325)	658	12/14/2023	2.A FE
233853-AD-2	DAIMLER TRUCKS FIN N		03/21/2023	ZERO STAGE CAPITAL		301,056	320,000	319,917	319,945	0	6	0	6	0	319,952	0	(18,896)	(18,896)	1,444	12/13/2024	2.A FE
235851-AQ-5	DANAHER CORP CORPORATE		02/21/2023	GOLDMAN SACHS		1,920,660	2,000,000	1,997,140	1,999,130	0	44	0	44	0	1,999,174	0	(78,514)	(78,514)	29,406	09/15/2025	2.A FE
24702V-AE-2	DELL EQUIPMENT FIN T		01/26/2023	ZERO STAGE CAPITAL		1,494,539	1,550,000	1,549,953	1,549,964	0	1	0	1	0	1,549,965	0	(55,426)	(55,426)	867	12/22/2026	1.A FE
24703T-AA-4	DELL INTERNATIONAL LLC/EMC CORP		03/02/2023	ZERO STAGE CAPITAL		185,922	186,000	202,046	187,422	0	(888)	0	(888)	0	186,533	0	(611)	(611)	2,281	06/15/2023	2.B FE
254683-CX-1	DISCOVER CARD EXE TR		02/22/2023	ZERO STAGE CAPITAL		2,371,348	2,350,000	2,349,698	2,349,706	0	5	0	5	0	2,349,711	0	21,637	21,637	15,666	10/15/2027	1.A FE
25470X-AL-9	DISH DBS CORP PRIV PLACE		03/15/2023	MATURITY		595,000	595,000	593,325	593,337	1,615	48	0	1,663	0	595,000	0	0	0	14,875	03/15/2023	4.C FE
25746U-DH-9	DOMINION ENERGY INC		03/02/2023	ZERO STAGE CAPITAL		1,000,273	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	273	273	11,923	09/15/2023	2.B FE
25755T-AE-0	DOMINOS PIZZA MSTR		01/25/2023	VARIOUS		3,125	3,125	2,993	3,125	0	0	0	0	0	3,125	0	0	0	35	10/25/2045	2.A FE
25755T-AL-4	DOMINOS PIZZA MSTER		01/25/2023	VARIOUS		1,308	1,308	1,163	1,307	0	0	0	0	0	1,308	0	0	0	12	10/25/2049	2.A FE
25755T-AP-5	DOMINOS PIZZA MSTR 2		01/25/2023	VARIOUS		625	625	490	625	0	0	0	0	0	625	0	0	0	5	04/25/2051	2.A FE
262081-AC-6	DRIVE AUTO REC TR		01/19/2023	VARIOUS		1,615,730	1,624,827	1,344,864	1,344,920	0	279,775	0	279,775	0	1,624,694	0	(8,964)	(8,964)	1,292	10/15/2025	1.A FE
262108-AD-5	DRIVE AUTO REC TR		01/15/2023	MORTGAGE PAYDOWN		23,758	23,758	23,756	23,757	0	1	0	1	0	23,758	0	0	0	13	07/15/2025	1.C FE
26439X-AH-6	DCP MIDSTREAM LLC		01/10/2023	ZERO STAGE CAPITAL		291,071	285,000	322,050	281,375	37,969	(52)	0	37,917	0	319,291	0	(28,221)	(28,221)	3,523	11/03/2036	3.A FE
26442E-AJ-9	DUKE ENERGY OHIO INC		03/21/2023	ZERO STAGE CAPITAL		130,696	130,000	129,927	0	0	0	0	0	0	129,927	0	768	768	0	04/01/2033	1.F FE
26833B-AB-9	ECMC 2020		01/19/2023	VARIOUS		880,290	906,274	906,274	906,274	0	0	0	0	0	906,274	0	(25,984)	(25,984)	7,611	01/25/2070	1.A FE
26885B-AL-4	EQUITRANS MIDSTREAM		03/21/2023	ZERO STAGE CAPITAL		969,000	1,200,000	1,100,550	983,340	117,859	2,161	0	120,020	0	1,103,360	0	(134,360)	(134,360)	39,267	01/15/2031	3.C FE
28165A-AA-7	EDVESTINU PRIVATE EDUCATION LOAN ISSUE N		02/25/2023	VARIOUS		18,332	18,332	17,879	18,326	0	6	0	6	0	18,332	0	0	0	159	11/25/2040	1.A FE
28622H-AA-9	ELEVANCE HEALTH INC		02/22/2023	ZERO STAGE CAPITAL		380,599	385,000	384,596	0	0	6	0	6	0	384,601	0	(4,002)	(4,002)	838	02/08/2026	2.B FE
28628B-AA-6	ELFI GRADUATE LOAN P		03/01/2023	MORTGAGE PAYDOWN ISSUE CALLED at 100.000		100,517	100,517	100,524	100,516	0	0	0	0	0	100,517	0	0	0	196	12/26/2046	1.A FE
29275Y-AB-8	ENERSYS		03/08/2023			390,000	390,000	400,238	389,782	1,177	(556)	0	621	0	390,403	0	(403)	(403)	7,204	04/30/2023	3.C FE
29278N-AM-5	ENERGY TRANSFER OPER		02/27/2023	ZERO STAGE CAPITAL		1,502,325	1,500,000	1,686,015	1,556,192	0	(11,839)	0	(11,839)	0	1,544,352	0	(42,027)	(42,027)	55,323	01/15/2024	2.C FE
29364W-BK-3	ENTERGY LA LLC		03/21/2023	ZERO STAGE CAPITAL		525,795	560,000	559,160	559,507	0	64	0	64	0	559,571	0	(33,775)	(33,775)	2,542	10/01/2024	1.F FE
29373K-AB-9	ENTERPRISE FLEET FNC		03/20/2023	MORTGAGE PAYDOWN		52,111	52,111	57,664	52,074	0	37	0	37	0	52,111	0	0	0	155	12/20/2025	1.A FE
30165J-AC-0	EXETER ATMOBILE REC		03/14/2023	VARIOUS		522,192	522,192	522,185	522,187	0	4	0	4	0	522,191	0	1	1	580	07/15/2025	1.A FE
30165X-AD-7	EXETER AUTO RECV TR		03/15/2023	MORTGAGE PAYDOWN		297,767	297,767	297,760	297,726	0	41	0	41	0	297,767	0	0	0	281	09/15/2025	1.C FE
30166A-AD-6	EXETER AUTO RECV TR		03/15/2023	MORTGAGE PAYDOWN		185,737	185,737	185,737	185,695	0	42	0	42	0	185,737	0	0	0	209	01/15/2026	1.C FE
30227F-AA-8	EXTENDED STAY AMER T		01/19/2023	ZERO STAGE CAPITAL		959,566	976,192	976,192	976,192	0	0	0	0	0	976,192	0	(16,626)	(16,626)	5,739	07/15/2038	1.A FE
30231G-BH-4	EXXON MOBIL CORP		02/08/2023	ZERO STAGE CAPITAL		1,393,388	1,440,000	1,562,470	1,496,656	0	(2,675)	0	(2,675)	0	1,493,981	0	(100,593)	(100,593)	16,601	03/19/2025	1.D FE
3136B9-GC-5	FNMA REMIC TRUST		02/27/2023	VARIOUS		0	0	505	507	0	(507)	0	(507)	0	0	0	0	0	11	04/25/2050	1.F FE
3136B9-LQ-8	FNMA REMIC TRUST		02/27/2023	INTEREST ONLY PAYMENT		0	0	1,349	1,284	0	(1,284)	0	(1,284)	0	0	0	0	0	53	01/25/2047	1.F FE
3136BD-Q2-7	FNMA REMIC TRUST		02/06/2023	VARIOUS		116,104	0	113,546	110,821	0	(2,191)	0	(2,191)	0	108,629	0	7,474	7,474	5,418	02/25/2051	1.F FE
3136BN-CL-8	FNMA REMIC TRUST		02/25/2023	VARIOUS		24,656	24,656	24,529	24,655	0	1	0	1	0	24,656	0	0	0	149	01/25/2050	1.F FE
3136BN-CN-4	FNMA REMIC TRUST		02/25/2023	VARIOUS		16,438	16,438	16,268	16,436	0	1	0	1	0	16,438	0	0	0	111	01/25/2050	1.F FE
3136BN-JK-3	FNMA REMIC TRUST		02/27/2023	VARIOUS		0	0	1,670	1,595	0	(1,595)	0	(1,595)	0	0	0	0	0	95	08/25/2052	1.F FE
3137FW-N2-2	FHLMC REMIC SERIES		12/27/2022	INTEREST ONLY PAYMENT		0	0	266	266	0	(266)	0	(266)	0	0	0	0	0	0	10/25/2050	1.F FE
3137H7-M9-1	FHLMC REMIC SERIES		01/12/2023	VARIOUS		2,692,095	3,045,000	2,540,077	2,543,689	0	1,479	0	1,479	0	2,545,168	0	146,926	146,926	14,921	04/25/2032	1.A FE
3137H7-ZB-2	FHLMC REMIC SERIES		01/13/2023	VARIOUS		344,879	375,000	329,590	329,794	0	157	0	157	0	329,951	0	14,928	14,928	2,253	06/25/2032	1.A FE
3137H8-BK-6	FHLMC REMIC SERIES		01/12/2023	VARIOUS		338,010	365,000	322,939	323,131	0	124	0	124	0	323,255	0	14,755	14,755	2,190	06/25/2032	1.A FE
3137H8-U9-0	FHLMC REMIC SERIES		01/13/2023	VARIOUS		1,591,591	1,655,000	1,609,132	1,609,816	0	158	0	158	0	1,609,974	0	(18,383)	(18,383)	11,906	07/25/2032	1.A FE
3137H9-3C-1	FHLMC REMIC SERIES		01/12/2023	VARIOUS		464,048	480,000	442,125	442,252	0	111	0	111	0	442,363	0	21,685	21,685	3,389	08/25/2032	1.A FE
31677Q-BT-5	FIFTH THIRD BK CINCI		01/03/2023	ZERO STAGE CAPITAL		470,120	465,000	465,000	465,000	0	0	0	0	0	465,000	0	5,120	5,120	5,140	10/27/2025	1.G FE
33830J-AA-3	FIVE GUYS FDG 2017-1		01/25/2023	VARIOUS		1,250	1,250	1,174	1,250	0	0	0	0	0	1,250	0	0	0	14	07/25/2047	2.C FE
33853H-AB-7	FLAGSTAR MORTGAGE TRUST		12/27/2022	ZERO STAGE CAPITAL		1,132,198	1,328,091	1,132,198	1,132,198	0	0	0	0	0	1,132,198	0	0	0	3,099	12/30/2051	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
345397-B3-6	FORD MOTOR CREDIT CO		02/13/2023	ZERO STAGE CAPITAL		633,750	750,000	650,625	617,100	39,442	1,096	0	40,538	0	657,637	0	(23,887)	(23,887)	7,500	11/13/2030	3.A FE
345397-ZR-7	FORD MOTOR CREDIT CO		02/07/2023	ZERO STAGE CAPITAL		46,750	50,000	47,125	45,390	1,947	37	0	1,984	0	47,374	0	(624)	(624)	682	05/03/2029	3.A FE
34706C-AA-7	FORTRESS CBO INVESTMENTS LTD		01/19/2023	ZERO STAGE CAPITAL		485,156	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(14,844)	(14,844)	4,707	12/17/2026	1.A FE
35563P-E3-9	FREDDIE MAC SCRT SER		02/25/2023	VARIOUS		20,535	20,535	19,330	20,525	0	10	0	10	0	20,535	0	0	0	100	04/25/2062	1.F FE
35564K-H3-6	FHLMC STACR REMIC TR		02/25/2023	VARIOUS		16,563	16,563	16,563	16,563	0	0	0	0	0	16,563	0	0	0	208	09/25/2042	1.G FE
35564K-JG-5	FHLMC STARC REMIC TR		02/25/2023	VARIOUS		68,709	68,709	68,709	68,709	0	0	0	0	0	68,709	0	0	0	543	09/25/2041	2.C FE
35564K-PU-7	FHLMC STACR		02/25/2023	VARIOUS		14,815	14,815	14,815	14,815	0	0	0	0	0	14,815	0	0	0	119	01/25/2042	1.G FE
35564K-UW-7	FHLMC STACR REMIC TR		02/25/2023	VARIOUS		40,044	40,044	40,044	40,044	0	0	0	0	0	40,044	0	0	0	386	04/25/2042	1.F FE
36143L-2C-8	GA GLOBAL FUNDING TR		03/21/2023	ZERO STAGE CAPITAL		464,380	500,000	498,895	499,370	0	84	0	84	0	499,454	0	(35,074)	(35,074)	2,111	09/13/2024	1.F FE
36168K-AA-5	GCAT TR 2021-NQM5		02/25/2023	VARIOUS		18,269	18,269	18,269	18,269	0	0	0	0	0	18,269	0	0	0	44	07/25/2066	1.A FE
36168W-AC-5	GCAT TR 2022-NQM5		02/25/2023	VARIOUS		3,886	3,886	3,665	3,885	0	1	0	1	0	3,886	0	0	0	43	08/25/2067	1.F FE
36168Y-AA-5	GCAT TR 2022-INV1		12/27/2022	VARIOUS		659,924	782,712	659,924	659,924	0	0	0	0	0	659,924	0	0	0	3,788	12/26/2051	1.A FE
36169D-AA-0	GCAT TRUST 2023-NQM2		02/25/2023	MORTGAGE PAYDOWN		8,920	8,920	8,920	0	0	0	0	0	0	8,920	0	0	0	0	11/25/2067	1.A FE
362541-AD-6	GM FIN ATMBL LEASE T		03/21/2023	ZERO STAGE CAPITAL		551,783	550,000	549,909	0	0	4	0	4	0	549,913	0	1,871	1,871	2,917	04/20/2026	1.A FE
36262T-AA-1	GPMT LTD 2021-FL4		01/19/2023	ZERO STAGE CAPITAL		1,946,563	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(53,438)	(53,438)	10,153	11/17/2036	1.A FE
36267E-BT-7	GS MRTG BCK SEC TR		02/25/2023	VARIOUS		9,617	9,617	9,524	9,617	0	1	0	1	0	9,617	0	0	0	41	06/25/2052	1.A FE
37045V-AE-0	GENERAL MTRS CO		02/24/2023	ISSUE CALLED at 100.000		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	30,266	10/02/2023	2.C FE
37185L-AF-9	GENESIS ENERGY LP/ G		01/25/2023	CORPORATE REORG		184,313	184,000	178,480	177,939	4,076	88	0	4,164	0	182,103	0	2,210	2,210	1,150	06/15/2024	4.B FE
378272-AF-5	GLENCORE FDG LLC		01/19/2023	ZERO STAGE CAPITAL		959,767	964,000	1,022,042	977,807	0	(1,404)	0	(1,404)	0	976,403	0	(16,636)	(16,636)	5,098	05/30/2023	2.A FE
38011W-AA-4	GMAC MILITARY HSG TR		03/10/2023	MORTGAGE PAYDOWN		3,626	3,626	3,787	3,627	0	(1)	0	(1)	0	3,626	0	0	0	41	05/10/2037	1.G
38012D-AB-3	GMAC MILITARY HSG XI		03/10/2023	MORTGAGE PAYDOWN		1,623	1,623	1,445	1,620	0	2	0	2	0	1,623	0	0	0	12	05/10/2050	2.B FE
38141G-XG-4	GOLDMAN SACHS GROUP		02/14/2023	ZERO STAGE CAPITAL		826,667	965,000	980,728	974,508	0	(187)	0	(187)	0	974,321	0	(147,654)	(147,654)	13,172	02/07/2030	1.F FE
38141G-XZ-2	GOLDMAN SACHS GROUP		03/03/2023	ISSUE CALLED at 100.000		385,000	385,000	385,000	385,000	0	0	0	0	0	385,000	0	0	0	1,296	03/08/2024	1.F FE
38141G-ZM-9	GOLDMAN SACHS GROUP		01/30/2023	ZERO STAGE CAPITAL		1,450,766	1,700,000	1,649,476	1,652,757	0	286	0	286	0	1,653,042	0	(202,276)	(202,276)	22,481	02/24/2033	2.A FE
38141G-ZV-9	GOLDMAN SACHS GROUP		01/10/2023	ZERO STAGE CAPITAL		836,724	825,000	824,538	824,575	0	7	0	7	0	824,581	0	12,143	12,143	9,240	11/01/2024	2.A FE
389286-AA-3	GRAY ESCROW II INC		02/23/2023	ZERO STAGE CAPITAL		271,660	375,000	375,000	270,911	104,089	0	0	104,089	0	375,000	0	(103,340)	(103,340)	5,583	11/15/2031	4.B FE
40428H-TA-0	HSBC USA INC NEW		02/03/2023	ZERO STAGE CAPITAL		660,942	670,000	669,973	669,981	0	1	0	1	0	669,982	0	(9,041)	(9,041)	5,025	05/24/2024	1.E FE
41984L-AA-5	HAWAIIAN BRAND INTEL		01/19/2023	ZERO STAGE CAPITAL		296,076	310,027	305,570	281,163	25,353	63	0	25,416	0	306,580	0	(10,505)	(10,505)	4,605	01/20/2026	4.A FE
42218S-AF-5	HEALTH CARE SVC CORP		02/24/2023	ZERO STAGE CAPITAL		810,740	1,000,000	867,189	873,099	0	2,328	0	2,328	0	875,427	0	(64,687)	(64,687)	5,317	06/01/2030	1.G FE
42704R-AA-9	HERA COMMERCIAL MTG		02/20/2023	MORTGAGE PAYDOWN		67,431	67,431	65,037	67,227	0	204	0	204	0	67,431	0	0	0	654	02/18/2038	1.A FE
428040-DA-4	HERTZ CORP		01/20/2023	ZERO STAGE CAPITAL		1,469,781	1,660,000	1,627,225	1,392,325	239,093	384	0	239,477	0	1,631,802	0	(162,021)	(162,021)	10,026	12/01/2026	5.A FE
42824C-BM-0	HEWLETT PACKARD ENTE		03/21/2023	ZERO STAGE CAPITAL		979,729	975,000	974,971	0	0	0	0	0	0	974,971	0	4,758	4,758	331	04/01/2026	2.B FE
437076-BK-7	HOME DEPOT CORPORATE		03/16/2023	CITIGROUP		970,240	1,000,000	998,570	999,565	0	34	0	34	0	999,599	0	(29,359)	(29,359)	17,215	09/15/2025	1.F FE
43730N-AA-4	HOME PART OF AMER TR		03/17/2023	MORTGAGE PAYDOWN		11,028	11,028	10,917	11,027	0	1	0	1	0	11,028	0	0	0	92	04/19/2039	1.A FE
43730X-AA-2	HOME PART OF AMER TR		03/17/2023	MORTGAGE PAYDOWN		3,868	3,868	3,867	3,864	0	4	0	4	0	3,868	0	0	0	16	01/17/2041	1.A FE
440452-AF-7	HORMEL FOODS CORP		03/16/2023	USBCORP		1,788,633	2,175,000	2,169,062	2,170,479	0	125	0	125	0	2,170,603	0	(381,970)	(381,970)	10,766	06/11/2030	1.F FE
444859-BP-6	HUMANA INC		02/27/2023	ZERO STAGE CAPITAL		1,470,968	1,500,000	1,498,995	1,499,703	0	84	0	84	0	1,499,787	0	(28,819)	(28,819)	5,633	08/03/2023	2.B FE
446413-AW-6	HUNTINGTON INGALLS I		01/30/2023	ZERO STAGE CAPITAL		204,979	210,000	210,000	210,000	0	0	0	0	0	210,000	0	(5,021)	(5,021)	645	08/16/2023	2.C FE
448579-AL-6	HYATT HOTELS CORP		03/02/2023	ZERO STAGE CAPITAL		976,250	1,000,000	999,410	999,777	0	53	0	53	0	999,830	0	(23,580)	(23,580)	5,597	10/01/2023	2.C FE
44891A-BM-8	HYUNDAI CAP AMER		02/13/2023	ZERO STAGE CAPITAL		389,888	400,000	399,524	399,884	0	20	0	20	0	399,904	0	(10,016)	(10,016)	2,042	09/18/2023	2.A FE
448978-AD-8	HYUNDAI AUTO LEASE T		03/21/2023	ZERO STAGE CAPITAL		989,375	1,000,000	999,969	999,972	0	2	0	2	0	999,974	0	(10,599)	(10,599)	11,923	10/15/2025	1.A FE
449253-AB-9	IAA SPINCO INC		01/31/2023	ZERO STAGE CAPITAL		876,305	873,000	915,413	852,982	38,814	(659)	0	38,155	0	891,137	0	(14,832)	(14,832)	6,265	06/15/2027	4.B FE
45174H-BC-0	IHEARTCOMMUNICATIONS		03/16/2023	ZERO STAGE CAPITAL		329,650	380,000	387,600	350,200	34,736	(784)	0	33,952	0	384,152	0	(54,502)	(54,502)	15,410	05/01/2026	4.A FE
452327-AL-3	ILLUMINA INC		02/27/2023	ZERO STAGE CAPITAL		997,145	1,000,000	999,980	999,998	0	2	0	2	0	999,999	0	(2,854)	(2,854)	2,414	03/23/2023	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45276P-AA-4	IMPERIAL FD MTG TR		02/25/2023	VARIOUS		3,176	3,176	3,032	3,175	0	1	0	1	0	3,176	0	0	0	20	03/25/2067	1.A FE
45866F-AV-6	INTERCONTINENTAL EXC		02/24/2023	ZERO STAGE CAPITAL		959,240	1,000,000	1,000,380	1,000,380	0	0	0	0	0	1,000,380	0	(41,140)	(41,140)	8,821	06/15/2029	1.G FE
46284V-AJ-0	IRON MOUNTAIN INC		02/10/2023	ZERO STAGE CAPITAL		519,188	585,000	598,125	509,681	84,924	(186)	0	84,738	0	594,419	0	(75,231)	(75,231)	17,830	07/15/2030	3.C FE
46591T-AC-8	JP MORGAN MTG TR		02/25/2023	VARIOUS		2,135	2,135	2,181	2,135	0	0	0	0	0	2,135	0	0	0	13	07/25/2050	1.A FE
46619R-AA-4	JGWPT XXXV LLC		03/15/2023	MORTGAGE PAYDOWN		1,134	1,134	1,023	0	0	2	0	2	0	1,134	0	0	0	4	03/15/2058	1.A FE
46625H-MN-7	JPMORGAN CHASE & CO		02/08/2023	ZERO STAGE CAPITAL		702,266	715,000	806,027	758,783	0	(1,994)	0	(1,994)	0	756,789	0	(54,523)	(54,523)	15,802	07/15/2025	1.F FE
46647P-BS-4	JPMORGAN CHASE & CO		03/21/2023	ZERO STAGE CAPITAL		732,893	750,000	749,430	749,753	0	33	0	33	0	749,785	0	(16,893)	(16,893)	2,544	09/16/2024	1.F FE
46647P-DM-5	JPMORGAN CHASE & CO		03/20/2023	ZERO STAGE CAPITAL		2,406,792	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	6,792	6,792	35,864	12/15/2025	1.G FE
46649J-AA-6	JP MORGAN CHASE CMBS		01/19/2023	ZERO STAGE CAPITAL		1,474,219	1,500,000	1,479,375	1,483,925	0	68	0	68	0	1,483,993	0	(9,774)	(9,774)	8,608	02/15/2035	1.A FM
46651X-AD-4	JP MORGAN MTG TR		02/25/2023	VARIOUS		3,029	3,029	3,088	3,029	0	0	0	0	0	3,029	0	0	0	15	06/25/2050	1.A FE
46654E-AA-9	JP MRGN CHASE COM TR		01/19/2023	ZERO STAGE CAPITAL		1,468,828	1,500,000	1,496,250	1,496,669	0	11	0	11	0	1,496,680	0	(27,851)	(27,851)	8,299	06/15/2038	1.A FE
46654K-AC-1	J P MORGAN MORTGAGE		02/25/2023	VARIOUS		6,786	6,786	6,215	6,782	0	3	0	3	0	6,786	0	0	0	26	01/25/2052	1.A FE
46654U-AB-1	J P MORGAN MORTGAGE		02/25/2023	VARIOUS		18,410	18,410	17,556	18,405	0	5	0	5	0	18,410	0	0	0	90	08/25/2052	1.A FE
46655V-BU-5	JP MORGAN MTG TR		02/25/2023	VARIOUS		2,106	2,106	2,028	2,106	0	0	0	0	0	2,106	0	0	0	12	01/25/2053	1.C FE
46849L-UV-1	JACKSON NATL LIFE GL		03/21/2023	ZERO STAGE CAPITAL		253,176	270,000	269,954	269,969	0	3	0	3	0	269,972	0	(16,796)	(16,796)	3,294	01/12/2025	1.F FE
47232M-AF-9	JEFFERIES FINANCE LL		01/05/2023	ZERO STAGE CAPITAL		288,750	350,000	336,875	286,020	52,225	39	0	52,264	0	338,285	0	(49,535)	(49,535)	7,000	08/15/2028	3.C FE
475795-AD-2	JELD-WEN INC		02/16/2023	ZERO STAGE CAPITAL		223,845	274,000	272,170	206,665	66,168	28	0	66,196	0	272,861	0	(49,016)	(49,016)	2,365	12/15/2027	4.B FE
489399-AN-5	KENNEDY WILSON INC		03/14/2023	ZERO STAGE CAPITAL		90,345	114,000	107,730	87,073	21,164	139	0	21,303	0	108,376	0	(18,031)	(18,031)	2,933	02/01/2030	4.A FE
49327M-2U-7	KEYBANK NATIONAL ASS		03/07/2023	MATURITY		500,000	500,000	496,390	499,846	0	154	0	154	0	500,000	0	0	0	0	03/07/2023	1.G FE
50184K-BL-1	LCM LTD PARTNERSHIP		01/20/2023	VARIOUS		1,045,475	1,054,974	1,054,974	1,054,974	0	0	0	0	0	1,054,974	0	(9,499)	(9,499)	14,488	07/19/2027	1.A FE
50190F-AA-9	LCCM TRUST 2021-FL3		01/19/2023	ZERO STAGE CAPITAL		1,698,047	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	(51,953)	(51,953)	10,990	11/15/2038	1.A FE
513075-BZ-3	LAMAR MEDIA CORP		01/11/2023	ZERO STAGE CAPITAL		189,020	222,000	220,200	183,820	36,550	6	0	36,556	0	220,376	0	(31,356)	(31,356)	1,959	01/15/2031	3.C FE
513272-AD-6	LAMB WESTON HLDGS IN		01/12/2023	ZERO STAGE CAPITAL		45,750	50,000	49,975	44,228	5,757	0	0	5,757	0	49,985	0	(4,235)	(4,235)	945	01/31/2030	3.C FE
52604A-AA-6	LENDMARK FUNDING TRUST		03/20/2023	MORTGAGE PAYDOWN		202,717	202,717	205,948	203,026	0	(309)	0	(309)	0	202,717	0	0	0	905	04/20/2028	1.F FE
527298-BN-2	LEVEL 3 FING INC		03/24/2023	ZERO STAGE CAPITAL		148,513	261,000	269,156	217,739	46,452	(429)	0	46,023	0	263,762	0	(115,250)	(115,250)	6,407	09/15/2027	3.B FE
534187-BH-1	LINCOLN NATIONAL CORP		02/14/2023	MK TAXES SYS		1,285,749	1,375,000	1,345,565	1,357,543	0	382	0	382	0	1,357,926	0	(72,177)	(72,177)	10,885	03/01/2028	2.A FE
538034-AV-1	LIVE NATION ENTERTAI		02/28/2023	ZERO STAGE CAPITAL		1,456,225	1,485,000	1,515,038	1,456,161	55,680	(1,231)	0	54,449	0	1,510,610	0	(54,385)	(54,385)	28,689	05/15/2027	4.A FE
53948H-AA-4	LOANCORE ISSUER LTD		01/19/2023	ZERO STAGE CAPITAL		1,610,813	1,650,000	1,650,000	1,650,000	0	0	0	0	0	1,650,000	0	(39,188)	(39,188)	10,094	11/15/2038	1.A FE
548661-DU-8	LOWES COS INC		01/26/2023	ZERO STAGE CAPITAL		223,508	225,000	276,719	264,150	0	(377)	0	(377)	0	263,773	0	(40,265)	(40,265)	2,869	04/15/2030	2.A FE
552953-CC-3	MGM GRAND INC CORPORATE		03/15/2023	MATURITY		210,000	210,000	219,188	209,679	833	(512)	0	321	0	210,000	0	0	0	6,300	03/15/2023	4.A FE
55317J-AC-4	MMAF EQUIP FIN		03/13/2023	MORTGAGE PAYDOWN		5,216	5,216	5,214	5,215	0	1	0	1	0	5,216	0	0	0	7	06/13/2028	1.A FE
55446M-AA-5	MACH I		03/15/2023	MORTGAGE PAYDOWN		1,475	1,475	1,197	1,470	0	5	0	5	0	1,475	0	0	0	11	10/15/2039	1.G FE
563571-AL-2	MANITOWOC CO INC		03/02/2023	ZERO STAGE CAPITAL		279,078	277,000	276,840	260,765	16,145	4	0	16,149	0	276,914	0	2,164	2,164	10,734	04/01/2026	4.C FE
57164P-AG-1	MARRIOTT OWNERSHIP R		01/04/2023	ISSUE CALLED at 103.063		251,474	244,000	244,000	244,000	0	0	0	0	0	244,000	0	0	0	9,508	09/15/2025	3.B FE
57767X-AB-6	MAV ACQUISITION CORP		02/15/2023	ZERO STAGE CAPITAL		323,550	360,000	348,400	298,174	51,712	147	0	51,859	0	350,033	0	(26,483)	(26,483)	15,680	08/01/2029	5.B FE
57778K-AC-9	MAXAR TECHNOLOGIES INC		01/30/2023	ZERO STAGE CAPITAL		427,938	410,000	410,000	410,000	0	0	0	0	0	410,000	0	17,938	17,938	4,060	06/15/2027	4.B FE
58013M-EY-6	MCDONALDS CORP MED T		02/09/2023	MK TAXES SYS		488,835	500,000	498,380	499,453	0	20	0	20	0	499,472	0	(10,637)	(10,637)	9,918	01/30/2026	2.A FE
58013M-FS-8	MCDONALDS CORP		03/03/2023	ZERO STAGE CAPITAL		481,825	500,000	497,780	497,835	0	32	0	32	0	497,867	0	(16,042)	(16,042)	11,372	09/09/2032	2.A FE
59524E-AC-6	MID-ATLANTIC MILITAR		02/01/2023	MORTGAGE PAYDOWN		1,836	1,836	1,611	0	0	0	0	0	0	1,611	0	225	225	49	08/01/2050	2.B FE
59982H-AC-4	MILL CITY MTG LN TR		02/25/2023	VARIOUS		15,626	15,626	15,744	15,629	0	(2)	0	(2)	0	15,626	0	0	0	30	11/25/2060	1.A FE
60700D-AE-8	MMAF EQUIPMENT FINANCE LLC		03/10/2023	MORTGAGE PAYDOWN		3,213,174	3,213,174	3,212,044	3,210,309	0	2,865	0	2,865	0	3,213,174	0	0	0	28,999	03/10/2042	1.A FE
60700F-AG-8	MMAF EQUIP FIN		03/10/2023	MORTGAGE PAYDOWN		1,859,669	1,859,669	1,967,093	1,868,743	0	(9,074)	0	(9,074)	0	1,859,669	0	0	0	9,134	03/10/2026	1.A FE
60700K-AC-6	MMAF EQUIP FIN		01/27/2023	VARIOUS		1,826,608	1,889,012	1,886,281	1,887,506	0	131	0	131	0	1,887,637	0	(61,029)	(61,029)	1,183	08/14/2025	1.A FE
61747Y-EQ-4	MORGAN STANLEY		03/21/2023	ZERO STAGE CAPITAL		1,098,608	1,120,000	1,120,000	1,120,000	0	0	0	0	0	1,120,000	0	(21,392)	(21,392)	17,569	04/17/2025	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
628530-BD-8	MYLAN INC		03/21/2023	ZERO STAGE CAPITAL ISSUE CALLED at 102.250		743,412	750,000	823,388	767,051	0	(5,504)	0	(5,504)	0	761,547	0	(18,135)	(18,135)	9,532	11/29/2023	2.C FE
62957H-AH-8	NABORS INDUSTRIES LTD		03/02/2023			171,780	168,000	173,696	170,347	861	(258)	0	603	0	170,950	0	(2,950)	(2,950)	12,852	02/01/2025	4.C FE
63743H-EY-4	NATIONAL RURAL UTILS		03/21/2023	ZERO STAGE CAPITAL		563,862	600,000	599,454	599,669	0	42	0	42	0	599,710	0	(35,848)	(35,848)	2,583	10/18/2024	1.F FE
63743H-FH-0	NATIONAL RURAL UTILS		03/21/2023	ZERO STAGE CAPITAL		565,280	570,000	569,595	0	0	20	0	20	0	569,616	0	(4,335)	(4,335)	3,100	03/13/2026	1.G FE
63935B-AA-1	NAVIENT PRIV ED LN 2		03/15/2023	VARIOUS		541,362	589,405	572,673	571,987	0	17,372	0	17,372	0	589,360	0	(47,997)	(47,997)	822	01/15/2069	1.A FE
63940P-AB-1	NAVIENT PRIV ED LN T		03/15/2023	MORTGAGE PAYDOWN		12,483	12,483	14,865	12,511	0	(28)	0	(28)	0	12,483	0	0	0	38	02/18/2042	1.A FE
63940Q-AB-9	NAVIENT PRIV ED LN T		03/15/2023	MORTGAGE PAYDOWN		16,658	16,658	17,491	16,683	0	(25)	0	(25)	0	16,658	0	0	0	103	12/15/2059	1.A FE
63940U-AB-0	NAVIENT PRIV ED LN T		03/15/2023	MORTGAGE PAYDOWN		30,011	30,011	29,770	29,974	0	37	0	37	0	30,011	0	0	0	204	12/15/2059	1.A FE
63940Y-AB-2	NAVIENT PRIV REFI LN		03/15/2023	MORTGAGE PAYDOWN		24,680	24,680	25,397	24,699	0	(19)	0	(19)	0	24,680	0	0	0	128	02/15/2068	1.A FE
63941F-AC-0	NAVIENT STUDENT LOAN TRUST		01/19/2023	VARIOUS		674,781	687,420	674,347	674,347	0	0	0	0	0	674,347	0	433	433	3,890	11/15/2068	1.A FE
63941H-AA-0	NAVIENT PRIV ED LN		03/15/2023	MORTGAGE PAYDOWN		6,601	6,601	6,695	6,603	0	(2)	0	(2)	0	6,601	0	0	0	18	05/15/2069	1.A FE
63941L-AB-9	NAVIENT PRIV ED LN T		03/15/2023	MORTGAGE PAYDOWN		16,603	16,603	17,449	16,623	0	(20)	0	(20)	0	16,603	0	0	0	93	12/15/2059	1.A FE
63942A-AA-4	NAVIENT PVT ED LN 20		01/19/2023	VARIOUS		791,159	890,327	875,499	875,506	0	14,661	0	14,661	0	890,167	0	(99,008)	(99,008)	1,246	04/15/2069	1.A FE
63942B-AA-2	NAVIENT PVT ED RI LN		03/15/2023	MORTGAGE PAYDOWN		10,844	10,844	10,850	10,841	0	3	0	3	0	10,844	0	0	0	15	05/15/2069	1.A FE
63942E-AA-6	NAVIENT PRIVATE ED L		03/15/2023	MORTGAGE PAYDOWN		24,954	24,954	24,949	24,945	0	9	0	9	0	24,954	0	0	0	40	12/15/2069	1.A FE
63942G-AA-1	NAVIENT PRIVATE ED L		03/15/2023	MORTGAGE PAYDOWN		27,060	27,060	27,055	27,048	0	11	0	11	0	27,060	0	0	0	49	02/15/2070	1.A FE
63942J-AA-5	NAVIENT PRIVATE ED L		03/15/2023	MORTGAGE PAYDOWN		49,348	49,348	49,464	49,341	0	7	0	7	0	49,348	0	0	0	84	10/15/2069	1.A FE
63942N-AA-6	NAVIENT STUDENT LN 2		02/25/2023	MORTGAGE PAYDOWN		23,531	23,531	23,524	23,530	0	0	0	0	0	23,531	0	0	0	15	12/26/2069	1.B FE
63942P-AA-1	NAVIENT PVT ED LN TR		01/30/2023	VARIOUS		858,716	887,744	887,587	887,589	0	2	0	2	0	887,592	0	(28,876)	(28,876)	4,698	10/15/2070	1.A FE
64128X-AG-5	NEUBERGER BERMAN GRP		02/24/2023	ZERO STAGE CAPITAL		946,420	1,000,000	1,001,900	1,001,785	0	(63)	0	(63)	0	1,001,722	0	(55,302)	(55,302)	20,375	03/15/2027	2.B FE
64828X-AA-1	NEW RESIDENTIAL MORTGAGE LOAN TRUST		01/25/2023	VARIOUS		542,062	577,229	586,508	585,963	0	(205)	0	(205)	0	585,758	0	(43,696)	(43,696)	3,623	11/25/2059	1.A FM
64831E-AA-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST		01/25/2023	VARIOUS		172,463	189,995	189,995	189,995	0	0	0	0	0	189,995	0	(17,532)	(17,532)	404	10/25/2058	1.A FE
65336Y-AN-3	NEXSTAR BROADCASTING		02/13/2023	ZERO STAGE CAPITAL		561,181	635,000	635,000	550,234	84,766	0	0	84,766	0	635,000	0	(73,819)	(73,819)	8,546	11/01/2028	4.B FE
65339K-BP-4	NEXTERA ENERGY CAP H		03/21/2023	ZERO STAGE CAPITAL		425,977	420,000	421,050	0	0	(19)	0	(19)	0	421,031	0	4,946	4,946	1,553	03/01/2025	2.A FE
65339K-BU-3	NEXTERA ENERGY CAP H		02/27/2023	ZERO STAGE CAPITAL		1,499,865	1,500,000	1,499,850	1,499,987	0	12	0	12	0	1,499,999	0	(134)	(134)	4,794	03/01/2023	2.A FE
65343H-AA-9	NEXSTAR ESCROW INC		03/21/2023	ZERO STAGE CAPITAL		431,600	470,000	488,606	432,109	49,603	(490)	0	49,113	0	481,222	0	(49,622)	(49,622)	17,780	07/15/2027	4.B FE
670837-AC-7	OGE ENERGY CORP		02/27/2023	ZERO STAGE CAPITAL		1,483,365	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(16,635)	(16,635)	2,783	05/26/2023	2.A FE
670855-AB-1	OBX TRUST 2023-NQM1		02/25/2023	VARIOUS		2,005	2,005	1,995	0	0	0	0	0	0	2,005	0	0	0	19	11/25/2062	1.C FE
670855-AC-9	OBX TRUST 2023-NQM1		02/25/2023	VARIOUS		6,015	6,015	5,941	0	0	0	0	0	0	6,015	0	0	0	58	11/25/2062	1.G FE
671026-AA-0	OSD CLO 2021-23 LTD		01/20/2023	ZERO STAGE CAPITAL		970,586	996,256	995,758	995,809	0	3	0	3	0	995,812	0	(25,226)	(25,226)	13,559	04/17/2031	1.A FE
67107F-BL-0	OZLM LTD		01/17/2023	MORTGAGE PAYDOWN		42,680	42,680	42,680	42,680	0	0	0	0	0	42,680	0	0	0	552	10/17/2029	1.A FE
67117D-AA-8	OBX TR 2022-NQM7		02/25/2023	VARIOUS		20,323	20,323	20,335	20,323	0	0	0	0	0	20,323	0	0	0	151	08/25/2062	1.A FE
67117D-AB-6	OBX TR 2022-NQM7		02/25/2023	VARIOUS		10,161	10,161	10,145	10,161	0	0	0	0	0	10,161	0	0	0	84	08/25/2062	1.C FE
67117D-AC-4	OBX TR 2022-NQM7		02/25/2023	VARIOUS		14,226	14,226	14,062	14,224	0	2	0	2	0	14,226	0	0	0	119	08/25/2062	1.F FE
67117Y-AC-8	OBX TR 2022-NQM8		02/25/2023	VARIOUS		3,522	3,522	3,432	3,522	0	1	0	1	0	3,522	0	0	0	39	09/25/2062	1.F FE
67118L-AA-9	OBX TR 2022-NQM9		02/25/2023	VARIOUS		29,333	29,333	29,293	25,465	0	1	0	1	0	29,333	0	0	0	359	09/25/2062	1.A FE
67118L-AC-5	OBX TR 2022-NQM9		02/25/2023	VARIOUS		5,361	5,361	5,268	5,360	0	1	0	1	0	5,361	0	0	0	65	09/25/2062	1.C FE
67118L-AD-3	OBX TR 2022-NQM9		02/25/2023	VARIOUS		5,361	5,361	5,225	5,359	0	1	0	1	0	5,361	0	0	0	65	09/25/2062	1.F FE
67181D-AA-9	OAK ST INV GD NET LS		03/21/2023	MORTGAGE PAYDOWN		3,706	3,706	3,706	3,702	0	4	0	4	0	3,706	0	0	0	11	11/20/2050	1.A FE
67190A-AA-4	OEAK STREET INVESTMENT GRADE		03/20/2023	MORTGAGE PAYDOWN		2,541	2,541	2,542	2,539	0	1	0	1	0	2,541	0	0	0	6	01/20/2051	1.A FE
67578A-AA-6	OCTANE RECEIVABLES T		01/19/2023	ZERO STAGE CAPITAL		740,626	776,159	781,195	776,111	0	1	0	1	0	776,111	0	(35,486)	(35,486)	861	09/20/2028	1.C FE
681639-AB-6	OLYMPUS WTR US HLDG		03/23/2023	ZERO STAGE CAPITAL		305,800	415,000	414,625	315,608	99,065	9	0	99,074	0	414,682	0	(108,882)	(108,882)	12,568	10/01/2029	5.B FE
68235P-AL-2	ONE GAS INC		03/07/2023	ZERO STAGE CAPITAL		498,792	522,000	521,400	521,759	0	38	0	38	0	521,797	0	(23,005)	(23,005)	2,839	03/11/2024	2.A FE
68377H-AA-2	OPORTUN ISSUANCE TR		03/08/2023	MORTGAGE PAYDOWN		87,119	87,119	87,116	87,025	0	95	0	95	0	87,119	0	0	0	574	10/09/2029	1.D FE
690732-AG-7	OWENS & MINOR INC		03/17/2023	ZERO STAGE CAPITAL		364,000	455,000	455,000	391,619	63,382	0	0	63,382	0	455,000	0	(91,000)	(91,000)	14,235	04/01/2030	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
69290L-AA-5	PFP 2021-7 LTD		01/19/2023	VARIOUS		261,249	263,371	263,371	263,371	0	0	0	0	0	263,371	0	(2,122)	(2,122)	1,362	04/14/2038	1.A FE
693475-BL-8	PNC FINL SVCS GROUP		02/27/2023	ZERO STAGE CAPITAL		531,922	540,000	540,000	0	0	0	0	0	0	540,000	0	(8,078)	(8,078)	2,641	01/26/2027	1.G FE
69377T-AB-2	PRKCM TRUST OTHER ABS		02/25/2023	VARIOUS		3,933	3,933	3,933	3,933	0	0	0	0	0	3,933	0	0	0	50	08/25/2057	1.C FE
69377T-AC-0	PRKCM TRUST OTHER ABS		02/25/2023	VARIOUS		3,933	3,933	3,909	3,933	0	0	0	0	0	3,933	0	0	0	51	08/25/2057	1.F FE
69527A-AA-4	PACTIV EVERGREEN GRO		03/01/2023	ZERO STAGE CAPITAL		226,244	265,000	265,000	237,088	27,912	0	0	27,912	0	265,000	0	(38,756)	(38,756)	4,412	10/15/2028	4.A FE
70052L-AC-7	PARK INTER HLDGS LLC		02/07/2023	ZERO STAGE CAPITAL		653,650	755,000	755,000	640,089	114,911	0	0	114,911	0	755,000	0	(101,350)	(101,350)	8,000	05/15/2029	4.A FE
704100-AB-2	PAWNEE EQUIP REC LLC		01/19/2023	VARIOUS		1,967,588	2,049,999	1,944,913	1,944,947	0	104,922	0	104,922	0	2,049,868	0	(82,281)	(82,281)	2,353	07/15/2027	1.A FE
70932M-AA-5	PENNYMAC FINL SVCS I		01/31/2023	ZERO STAGE CAPITAL		1,971,600	2,120,000	2,090,250	1,914,296	182,069	674	0	182,743	0	2,097,040	0	(125,440)	(125,440)	33,868	10/15/2025	3.C FE
718546-AY-0	PHILLIPS 66		03/02/2023	ZERO STAGE CAPITAL		1,192,884	1,245,000	1,243,655	1,244,529	0	69	0	69	0	1,244,597	0	(51,714)	(51,714)	6,072	02/15/2024	2.A FE
72650R-BB-7	PLAINS ALL AMER PIPELINE CORPORATE		01/31/2023	VARIOUS		500,000	500,000	498,760	499,989	0	11	0	11	0	500,000	0	0	0	7,125	01/31/2023	2.C FE
737446-AM-6	POST HLDGS INC		02/10/2023	ZERO STAGE CAPITAL		168,675	173,000	169,578	167,557	3,328	53	0	3,381	0	170,938	0	(2,263)	(2,263)	4,504	03/01/2027	4.B FE
74331A-AA-0	PROGRESS RES TR		02/17/2023	MORTGAGE PAYDOWN		2,133	2,133	2,188	2,133	0	0	0	0	0	2,133	0	0	0	10	10/17/2036	1.A FE
74333V-AA-2	PROGRESS RES 2021-SF		01/20/2023	MORTGAGE PAYDOWN		665	665	654	664	0	1	0	1	0	665	0	0	0	1	05/19/2038	1.A FE
74938D-AA-1	ROKT MTG TR 2021-3		02/25/2023	VARIOUS		3,467	3,467	3,291	3,466	0	1	0	1	0	3,467	0	0	0	12	07/25/2051	1.A FE
74938W-AB-7	WOODWARD CAPITAL MANAGEMENT		02/25/2023	VARIOUS		4,664	4,664	4,412	4,663	0	1	0	1	0	4,664	0	0	0	20	02/25/2052	1.A FE
75409J-AA-5	RATE MTG TR 2021-J1		02/25/2023	VARIOUS		2,558	2,558	2,453	2,558	0	0	0	0	0	2,558	0	0	0	9	07/25/2051	1.A FE
75409J-AG-2	RATE MTG TR 2021-J1		02/25/2023	VARIOUS		2,631	2,631	2,561	2,631	0	0	0	0	0	2,631	0	0	0	9	07/25/2051	1.A FE
75409X-AA-4	RATE MORTGAGE TRUST		02/25/2023	VARIOUS		13,294	13,294	13,259	13,294	0	0	0	0	0	13,294	0	0	0	56	12/25/2051	1.A FE
75410R-AG-1	RATE MORTGAGE TRUST		02/25/2023	VARIOUS		5,633	5,633	5,616	5,633	0	0	0	0	0	5,633	0	0	0	28	01/25/2052	1.A FE
75574Y-AA-1	READYCAP COMMERICIAL TRUST		01/19/2023	VARIOUS		579,829	592,449	592,449	592,449	0	0	0	0	0	592,449	0	(12,620)	(12,620)	5,021	01/25/2026	1.A FE
75585R-RZ-0	REAL ESTATE ASSET LIGQUIDITY TRUST		03/12/2023	MORTGAGE PAYDOWN		32,034	32,034	32,035	32,011	23	0	0	23	0	32,034	0	0	0	129	01/12/2030	1.A FE
756109-BQ-6	REALTY INCOME CORP		01/19/2023	ZERO STAGE CAPITAL		220,583	220,000	219,160	0	0	7	0	7	0	219,167	0	1,416	1,416	309	01/13/2026	1.G FE
76174L-AA-1	REYNOLDS GROUP ISSUE		03/01/2023	ZERO STAGE CAPITAL		1,245,600	1,440,000	1,399,769	1,279,656	126,687	1,064	0	127,751	0	1,407,407	0	(161,807)	(161,807)	22,080	10/15/2027	4.A FE
78409V-BA-1	S&P GLOBAL INC		03/01/2023	CORPORATE REORG		1,375,000	1,375,000	1,367,823	1,368,895	0	231	0	231	0	1,369,126	0	5,874	5,874	16,844	03/01/2027	1.G FE
78442F-EQ-7	NAVIENT CORP		01/25/2023	VARIOUS		538,000	538,000	530,627	537,875	0	125	0	125	0	538,000	0	0	0	14,795	01/25/2023	3.C FE
78443C-CL-6	SLM PRIVATE ST LN TR		01/19/2023	ZERO STAGE CAPITAL		1,234,617	1,310,862	1,285,873	1,287,348	0	72	0	72	0	1,287,420	0	(52,803)	(52,803)	7,184	06/15/2039	1.A FE
78443D-AD-4	SLM PRIVATE ST LN TR		01/19/2023	ZERO STAGE CAPITAL		448,856	472,267	465,693	466,091	0	16	0	16	0	466,107	0	(17,251)	(17,251)	2,563	12/15/2041	1.A FE
78458M-AA-2	SMR MORTGAGE TRUST		02/15/2023	MORTGAGE PAYDOWN		7,475	7,475	7,475	7,475	0	0	0	0	0	7,475	0	0	0	78	02/15/2039	1.A FE
78471H-AB-4	SOFI PRFSSNAL LN PRG		03/15/2023	MORTGAGE PAYDOWN		62,076	62,076	63,767	62,122	0	(46)	0	(46)	0	62,076	0	0	0	382	06/15/2048	1.A FE
78471R-AD-8	SRS DISTRIBUTION INC		03/03/2023	ZERO STAGE CAPITAL		170,395	202,000	202,000	161,024	40,976	0	0	40,976	0	202,000	0	(31,605)	(31,605)	2,722	12/01/2029	5.B FE
78473J-AA-0	SREIT TR 2021-IND		01/19/2023	ZERO STAGE CAPITAL		1,459,219	1,500,000	1,485,272	1,486,315	0	43	0	43	0	1,486,359	0	(27,140)	(27,140)	8,201	10/15/2038	1.A FE
78486Q-AD-3	SVB FINANCIAL GROUP		03/10/2023	ZERO STAGE CAPITAL		615,000	1,000,000	1,082,260	1,050,175	0	(4,851)	0	(4,851)	0	1,045,324	0	(430,324)	(430,324)	21,875	01/29/2025	2.B FE
78487J-AB-2	SVC ABS LLC 2023-1		03/21/2023	MORTGAGE PAYDOWN		104	104	98	0	0	0	0	0	0	104	0	0	0	1	02/20/2053	1.C FE
80285V-AC-3	SANTANDER DRIVE AUTO		03/15/2023	MORTGAGE PAYDOWN		607,315	607,315	607,259	607,248	0	66	0	66	0	607,315	0	0	0	509	08/15/2025	1.A FE
80286R-AC-1	SANTANDER RETAIL AU		01/25/2023	VARIOUS		612,354	621,381	621,693	621,508	0	(15)	0	(15)	0	621,493	0	(9,139)	(9,139)	359	04/22/2024	1.A FE
81282U-AG-7	SEAWORLD PKS & ENTMT		02/09/2023	ZERO STAGE CAPITAL		925,650	1,020,000	1,020,000	889,430	130,570	0	0	130,570	0	1,020,000	0	(94,350)	(94,350)	25,451	08/15/2029	5.A FE
81747J-AX-4	SEQUOIA MTG TR		02/25/2023	VARIOUS		876	876	892	876	0	0	0	0	0	876	0	0	0	6	07/25/2048	1.A FE
817743-AA-5	SERVPRO MTR ISSUER		01/25/2023	VARIOUS		1,125	1,125	1,027	1,125	0	0	0	0	0	1,125	0	0	0	11	10/25/2049	2.C FE
817743-AE-7	SERVPRO MASTER 2021-		01/25/2023	VARIOUS		250	250	190	250	0	0	0	0	0	250	0	0	0	2	04/25/2051	2.C FE
830867-AA-5	SKYMILES IP LTD & DE		03/08/2023	VARIOUS		980,824	1,005,000	1,064,590	1,048,409	0	(2,671)	0	(2,671)	0	1,045,738	0	(64,914)	(64,914)	17,063	10/20/2025	2.B FE
83088M-AJ-1	SKYWORKS SOLUTIONS I		02/27/2023	ZERO STAGE CAPITAL		987,090	1,000,000	999,700	999,938	0	25	0	25	0	999,963	0	(12,873)	(12,873)	2,250	06/01/2023	2.C FE
83405N-AA-4	SOFI PRFSNL PRG 2021		03/15/2023	MORTGAGE PAYDOWN		36,552	36,552	36,547	36,536	0	16	0	16	0	36,552	0	0	0	69	02/15/2047	1.A FE
83546D-AG-3	SONIC CAP LLC 2020-1		03/20/2023	MORTGAGE PAYDOWN		1,375	1,375	1,254	1,372	0	3	0	3	0	1,375	0	0	0	7	01/20/2050	2.B FE
83546D-AJ-7	SONIC CAP LLC 2020-1		03/20/2023	MORTGAGE PAYDOWN		625	625	536	623	0	2	0	2	0	625	0	0	0	5	01/20/2050	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC		03/20/2023	MORTGAGE PAYDOWN		625	625	450	623	0	2	0	2	0	625	0	0	0	3	08/20/2051	2.B FE
842400-HC-0	SOUTHERN CALIF EDISO		02/27/2023	ZERO STAGE CAPITAL		699,097	700,000	700,000	700,000	0	0	0	0	0	700,000	0	(903)	(903)	13,655	04/01/2024	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
842587-DC-8	SOUTHERN CO		01/24/2023	ZERO STAGE CAPITAL		301,801	305,000	306,385	306,237	0	(52)	0	(52)	0	306,185	0	(4,385)	(4,385)	6,635	08/01/2024	2.C FE
842587-DK-0	SOUTHERN CO		02/27/2023	ZERO STAGE CAPITAL		1,999,090	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(910)	(910)	51,282	05/10/2023	2.B FE
845467-AN-9	SOUTHWESTERN ENERGY CO		02/22/2023	ISSUE CALLED at 103.875		545,344	525,000	516,303	513,451	5,344	(400)	0	4,944	0	518,395	0	6,605	6,605	36,732	10/01/2027	3.B FE
85172F-AQ-2	SPRINGLEAF FINANCE C		03/02/2023	ZERO STAGE CAPITAL		256,531	275,000	310,406	253,709	51,004	(936)	0	50,068	0	303,778	0	(47,247)	(47,247)	11,594	01/15/2028	3.C FE
85236K-AA-0	STACK INF ISSUER		03/15/2023	VARIOUS		231,187	231,187	223,285	230,693	0	494	0	494	0	231,187	0	0	0	2,613	02/25/2044	1.G FE
85573H-AA-8	STARWOOD MTG RES TR		02/25/2023	VARIOUS		18,496	18,496	18,496	18,496	0	0	0	0	0	18,496	0	0	0	22	05/25/2065	1.A FE
86358E-PB-6	STRUCTURED ASSET INV		02/25/2023	VARIOUS		33,526	33,526	33,526	33,526	0	0	0	0	0	33,526	0	0	0	265	11/25/2034	1.A FM
87229W-AQ-4	TCI TYMPHONY CLO		01/20/2023	ZERO STAGE CAPITAL		1,728,353	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	(21,648)	(21,648)	25,306	10/13/2032	1.A FE
87240U-AR-1	TCW CLO		01/19/2023	ZERO STAGE CAPITAL		1,480,500	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(19,500)	(19,500)	19,982	04/25/2031	1.A FE
872480-AE-8	TIF FUNDING II LLC		03/20/2023	MORTGAGE PAYDOWN		17,198	17,198	14,878	16,118	0	0	0	50	0	17,198	0	0	0	46	02/20/2046	1.F FE
87264A-BT-1	T MOBILE USA INC		03/20/2023	ZERO STAGE CAPITAL		424,425	500,000	440,775	413,835	29,233	1,312	0	30,545	0	444,380	0	(19,955)	(19,955)	8,665	02/15/2031	3.A FE
87342R-AC-8	TACO BELL FDG LLC		02/25/2023	VARIOUS		3,000	3,000	2,855	2,999	0	1	0	1	0	3,000	0	0	0	37	05/25/2046	2.B FE
87342R-AE-4	TACO BELL FDG LLC		02/25/2023	VARIOUS		625	625	576	625	0	0	0	0	0	625	0	0	0	8	11/25/2048	2.B FE
87342R-AJ-3	TACO BELL FUNDING LL		02/25/2023	VARIOUS		625	625	462	625	0	0	0	0	0	625	0	0	0	4	08/25/2051	2.B FE
87612E-BP-0	TARGET CORP		03/03/2023	ZERO STAGE CAPITAL		959,400	1,000,000	998,240	998,280	0	26	0	26	0	998,306	0	(38,906)	(38,906)	21,750	09/15/2032	1.F FE
88047P-AA-2	TENN MERGER SUB INC		01/26/2023	ZERO STAGE CAPITAL		277,680	416,000	371,828	240,373	158,989	580	0	159,569	0	399,942	0	(122,262)	(122,262)	13,186	02/01/2025	6. FE
88146L-AA-1	TERRIER MEDIA BUYER		01/19/2023	ZERO STAGE CAPITAL		239,370	303,000	303,000	228,547	74,453	0	0	74,453	0	303,000	0	(63,630)	(63,630)	2,839	12/15/2027	5.A FE
88240T-AA-9	TEXAS ELEC MKT STABI		02/01/2023	MORTGAGE PAYDOWN		20,730	20,730	20,730	20,730	0	0	0	0	0	20,730	0	0	0	555	08/01/2036	1.A FE
88315L-AE-8	TEXTAINER MARINE VII		03/20/2023	MORTGAGE PAYDOWN		13,473	13,473	12,238	13,428	0	46	0	46	0	13,473	0	0	0	61	08/20/2045	1.F FE
88315L-AS-7	TEXTAINER MARINE		03/20/2023	MORTGAGE PAYDOWN		2,667	2,667	2,250	0	0	7	0	7	0	2,667	0	0	0	6	08/20/2046	1.F FE
886312-AA-5	TIAA BANK MTG LN TR		02/25/2023	VARIOUS		580	580	591	580	0	0	0	0	0	580	0	0	0	3	07/25/2048	1.A FE
88632Q-AE-3	TIBCO SOFTWARE INC		01/27/2023	ZERO STAGE CAPITAL		189,738	215,000	179,656	180,665	0	321	0	321	0	180,986	0	8,751	8,751	4,658	03/31/2029	4.B FE
891027-AS-3	GLOBE LIFE INC		03/03/2023	ZERO STAGE CAPITAL		972,170	1,000,000	1,000,040	1,000,040	0	0	0	0	0	1,000,040	0	(27,870)	(27,870)	21,739	09/15/2028	2.A FE
89176U-AN-4	TOWD POINT MTG TR		01/25/2023	VARIOUS		318,608	360,307	301,833	301,542	0	64,466	0	64,466	0	366,008	0	(47,400)	(47,400)	1,263	04/25/2060	1.A FE
89177B-AA-3	TOWD PT MTG TR		01/25/2023	VARIOUS		503,176	520,644	560,669	558,760	0	(1,466)	0	(1,466)	0	557,294	0	(54,117)	(54,117)	4,386	03/25/2058	1.A FE
89177H-AA-0	TOWD POINT MORTGAGE TRUST		01/19/2023	VARIOUS		260,772	262,143	262,677	262,622	0	(8)	0	(8)	0	262,614	0	(1,842)	(1,842)	1,839	12/25/2048	1.A FM
89177X-AA-5	TOWD POINT MORTGAGE TRUST		01/19/2023	VARIOUS		310,551	312,019	312,396	312,366	0	(8)	0	(8)	0	312,358	0	(1,807)	(1,807)	2,270	12/25/2048	1.A FM
89178W-AU-2	TOWD POINT MTG TR		01/25/2023	VARIOUS		322,960	342,871	357,255	356,519	0	(424)	0	(424)	0	356,095	0	(33,135)	(33,135)	2,115	01/25/2060	1.A FE
89179X-AL-9	TOWD POINT ASSET TR		03/20/2023	MORTGAGE PAYDOWN		75,500	75,500	75,489	75,307	0	193	0	193	0	75,500	0	0	0	355	11/21/2061	1.A FE
89179Y-AR-4	TOWD POINT MORTGAGE TRUST		02/25/2023	VARIOUS		18,563	18,563	18,870	18,568	0	(5)	0	(5)	0	18,563	0	0	0	68	11/25/2061	1.A FE
89231X-AA-9	TOYOTA AUTO LN EXD N		03/02/2023	ZERO STAGE CAPITAL		357,209	370,000	360,023	360,120	0	94	0	94	0	360,214	0	(3,005)	(3,005)	2,578	11/25/2031	1.A FE
893830-BF-5	TRANSOCEAN INC		01/11/2023	ZERO STAGE CAPITAL		399,280	434,000	151,900	151,900	0	0	0	0	0	151,900	0	247,380	247,380	16,094	01/15/2026	6. FE
89383J-AA-6	TRANSOCEAN POSEIDON		02/01/2023	MORTGAGE PAYDOWN		16,750	16,750	12,646	13,731	0	47	0	47	0	13,777	0	2,973	2,973	576	02/01/2027	5.A FE
89668Q-AF-5	TRINSEO MATLS OPER S		02/08/2023	ZERO STAGE CAPITAL		305,550	420,000	420,000	272,588	147,412	0	0	147,412	0	420,000	0	(114,450)	(114,450)	10,464	04/01/2029	4.B FE
896818-AP-6	TRIUMPH GROUP INC NE		03/07/2023	ZERO STAGE CAPITAL		166,625	174,000	160,544	148,278	13,621	662	0	14,283	0	162,560	0	4,065	4,065	7,501	08/15/2025	5.C FE
896818-AQ-4	TRIUMPH GROUP INC NE		03/14/2023	CORPORATE REORG		476,714	476,000	472,919	451,976	22,193	206	0	22,399	0	474,375	0	2,339	2,339	14,792	09/15/2024	5.C FE
897051-AC-2	TRONOX INC		02/14/2023	ZERO STAGE CAPITAL		680,625	825,000	825,000	687,324	137,676	0	0	137,676	0	825,000	0	(144,375)	(144,375)	16,004	03/15/2029	4.B FE
90278K-AZ-4	UBS COML MTG TR		03/17/2023	MORTGAGE PAYDOWN		152,781	152,781	166,878	152,863	0	(82)	0	(82)	0	152,781	0	0	0	574	12/15/2051	1.A FE
90327Q-D4-8	USAA CAP CORP MTN BE		03/16/2023	MK TAXES SYS		497,445	500,000	499,380	499,931	0	46	0	46	0	499,976	0	(2,531)	(2,531)	2,896	05/01/2023	1.C FE
90473L-AC-6	UNIFRAX ESCROW ISSUE		02/01/2023	ZERO STAGE CAPITAL		565,518	779,000	690,610	495,444	199,160	625	0	199,785	0	695,229	0	(129,711)	(129,711)	18,899	09/30/2029	5.A FE
907818-GB-8	UNION PAC CORP		03/03/2023	ZERO STAGE CAPITAL		961,070	1,000,000	996,610	996,650	0	42	0	42	0	996,691	0	(35,621)	(35,621)	22,250	01/20/2033	1.G FE
90931G-AA-7	UNITED AIRLINE INC		01/15/2023	MORTGAGE PAYDOWN		3,585	3,585	3,836	3,585	0	0	0	0	0	3,585	0	0	0	53	10/15/2027	1.G FE
91159H-JH-4	US BANCORP		03/09/2023	ZERO STAGE CAPITAL		161,078	160,000	159,699	159,712	0	13	0	13	0	159,725	0	1,353	1,353	3,538	10/21/2026	1.F FE
91324P-ER-9	UNITEDHEALTH GROUP I		03/23/2023	USBCORP		3,700,480	3,500,000	3,485,295	3,485,314	0	143	0	143	0	3,485,457	0	215,023	215,023	77,501	02/15/2033	1.G FE
92211M-AE-3	VANTAGE DATA CTR		03/21/2023	VARIOUS		335,708	335,708	326,201	326,234	0	109	0	109	0	326,343	0	9,366	9,366	3,870	11/15/2043	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92212K-AA-4	VANTAGE DATA CTR		03/15/2023	MORTGAGE PAYDOWN		1,250	1,250	1,171	1,248	0	2	0	2	0	1,250	0	0	0	7	07/15/2044	1.G FE
92328M-AE-3	VENTURE GLOBAL CALCA		01/10/2023	ZERO STAGE CAPITAL		360,450	360,000	360,000	0	0	0	0	0	0	360,000	0	450	450	0	01/15/2030	3.B FE
92332N-AS-4	VENTURE 38 CLO LTD		01/20/2023	ZERO STAGE CAPITAL		1,761,768	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	(38,232)	(38,232)	23,693	07/30/2032	1.A FE
92538E-AA-5	VERUS SEC 2021-R3 TR		02/25/2023	VARIOUS		14,523	14,523	14,523	14,523	0	0	0	0	0	14,523	0	0	0	18	04/25/2064	1.A FE
92538M-AA-7	VERUS SEC TR 2021-6		01/25/2023	VARIOUS		1,163,126	1,367,861	1,367,835	1,367,836	0	0	0	0	0	1,367,836	0	(204,710)	(204,710)	5,099	10/25/2066	1.A FE
92539L-AC-4	VERUS SEC TRUST		01/25/2023	VARIOUS		752,488	879,170	879,166	879,166	0	0	0	0	0	879,166	0	(126,677)	(126,677)	2,842	06/25/2066	1.F FE
92556V-AD-8	VIATRIS INC		01/26/2023	ZERO STAGE CAPITAL		119,874	145,000	145,000	145,000	0	0	0	0	0	145,000	0	(25,126)	(25,126)	381	06/22/2030	2.C FE
928563-AH-8	VMWARE INC		03/21/2023	ZERO STAGE CAPITAL		297,596	315,000	314,849	314,919	0	11	0	11	0	314,930	0	(17,334)	(17,334)	1,908	08/15/2024	2.C FE
928668-AR-3	VOLKSWAGEN GROUP AME		02/27/2023	ZERO STAGE CAPITAL		494,810	500,000	534,430	507,765	0	(1,483)	0	(1,483)	0	506,282	0	(11,472)	(11,472)	6,375	11/13/2023	2.A FE
928668-BR-2	VOLKSWAGEN GROUP AME		03/21/2023	ZERO STAGE CAPITAL		274,036	280,000	279,874	279,896	0	9	0	9	0	279,905	0	(5,869)	(5,869)	3,287	06/06/2025	2.A FE
92868A-AC-9	VOLSWAGEN AUTO LEASE		01/25/2023	ZERO STAGE CAPITAL		1,374,406	1,400,000	1,399,889	1,399,909	0	2	0	2	0	1,399,911	0	(25,505)	(25,505)	4,950	07/21/2025	1.A FE
92939U-AF-3	WEC ENERGY GROUP INC		03/02/2023	ZERO STAGE CAPITAL		951,920	1,000,000	999,590	999,833	0	25	0	25	0	999,858	0	(47,938)	(47,938)	3,800	03/15/2024	2.A FE
92943G-AC-5	GRACE W R & CO CONN		03/06/2023	ISSUE CALLED at 100.411		887,630	884,000	903,901	871,969	17,173	(524)	0	16,649	0	888,617	0	(4,617)	(4,617)	25,454	10/01/2024	3.C FE
931142-ER-0	WALMART INC		03/17/2023	GOLDMAN SACHS		1,796,900	2,000,000	1,788,580	0	0	7,544	0	7,544	0	1,796,124	0	776	776	10,733	09/17/2026	1.C FE
95000U-2H-5	WELLS FARGO & CO		03/21/2023	ZERO STAGE CAPITAL		1,805,703	1,900,000	1,982,441	1,947,531	0	(5,865)	0	(5,865)	0	1,941,666	0	(135,963)	(135,963)	18,159	10/30/2025	1.E FE
95000U-2R-3	WELLS FARGO & CO		03/21/2023	ZERO STAGE CAPITAL		148,707	150,000	152,711	150,430	0	(233)	0	(233)	0	150,196	0	(1,489)	(1,489)	765	06/02/2024	1.E FE
95000U-2T-9	WELLS FARGO & CO		03/21/2023	ZERO STAGE CAPITAL		156,328	165,000	165,000	165,000	0	0	0	0	0	165,000	0	(8,672)	(8,672)	458	05/19/2025	1.E FE
95000U-3C-5	WELLS FARGO & CO		03/03/2023	ZERO STAGE CAPITAL		975,800	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(24,200)	(24,200)	25,474	08/15/2026	2.A FE
95002B-AC-7	WELLS FARGO COMMERCIAL MORTGAGE TRUST		01/20/2023	ZERO STAGE CAPITAL		841,887	900,000	926,949	924,676	0	(47)	0	(47)	0	924,629	0	(82,743)	(82,743)	3,927	10/15/2052	1.A FM
95058X-AE-8	WENDYS FDG LLC		03/15/2023	MORTGAGE PAYDOWN		4,375	4,375	3,854	4,364	0	11	0	11	0	4,375	0	0	0	42	03/15/2048	2.B FE
95058X-AP-3	WENDY'S FDG 2022-1		03/15/2023	MORTGAGE PAYDOWN		625	625	576	624	0	1	0	1	0	625	0	0	0	7	03/15/2052	2.B FE
96042H-AL-4	WESTLAKE AUTORECV TR		03/15/2023	MORTGAGE PAYDOWN		246,203	246,203	252,502	247,130	0	(927)	0	(927)	0	246,203	0	0	0	1,101	11/15/2024	1.B FE
96042V-AD-1	WESTLAKE AUTMBLE REC		03/21/2023	ZERO STAGE CAPITAL		2,357,719	2,400,000	2,399,658	2,399,704	0	20	0	20	0	2,399,724	0	(42,005)	(42,005)	24,500	04/15/2026	1.A FE
96328D-BX-1	WHEELS SPV 2021-1		03/20/2023	MORTGAGE PAYDOWN		61,758	61,758	61,758	61,758	0	0	0	0	0	61,758	0	0	0	501	08/20/2029	1.A FE
96950G-AE-2	WILLIAMS SCOTSMAN IN		02/16/2023	ZERO STAGE CAPITAL		379,725	415,000	415,000	375,202	39,799	0	0	39,799	0	415,000	0	(35,275)	(35,275)	9,917	08/15/2028	4.B FE
974153-AB-4	WINGSTOP FUNDING LLC		03/06/2023	MORTGAGE PAYDOWN		2,000	2,000	1,714	1,998	0	2	0	2	0	2,000	0	0	0	14	12/05/2050	2.B FE
974153-AD-0	WINGSTOP FUNDING LLC		03/06/2023	MORTGAGE PAYDOWN		1,125	1,125	980	1,124	0	1	0	1	0	1,125	0	0	0	11	03/05/2052	2.B FE
98163G-AD-3	WORLD OMNI AUTO LEAS		03/15/2023	MORTGAGE PAYDOWN		412,546	412,546	412,512	412,511	0	35	0	35	0	412,546	0	0	0	317	02/15/2024	1.A FE
BL2678-67-2	STARFRUIT FINCO B.V.		12/30/2022	GOLDMAN SACHS		2,391	2,391	2,382	2,354	31	0	0	31	0	2,385	0	6	6	2	09/20/2025	4.A FE
BL3256-43-7	LOGMEIN INC		02/23/2023	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	1,734	08/31/2027	4.B FE
BL3299-92-4	ZAYO GROUP HOLDINGS INC		12/30/2022	OAKTREE		3,638	3,638	3,547	3,036	523	0	0	523	0	3,559	0	79	79	25	03/09/2027	4.C FE
G2963@-AA-0	AP HANSEL SPV, LLC OTHER ABS		03/17/2023	JP MORGAN		183,277	183,277	183,277	183,277	0	0	0	0	0	183,277	0	0	0	5,118	09/19/2047	2.C PL
05570X-BT-2	BMW CDA AUTO TR		03/20/2023	MORTGAGE PAYDOWN		472,908	472,908	472,908	472,908	0	0	0	0	0	472,908	0	0	0	395	09/20/2023	1.A FE
05590H-AY-3	BMW CDA INC		02/27/2023	RBC DEXIA		3,932,040	4,000,000	4,008,440	4,001,884	0	(475)	0	(475)	0	4,001,409	0	(69,369)	(69,369)	24,826	11/27/2023	1.F FE
097751-BZ-3	BOMBARDIER INC	A	01/18/2023	ZERO STAGE CAPITAL		65,813	65,000	65,000	0	0	0	0	0	0	65,000	0	813	813	0	02/01/2029	4.C FE
12614A-DB-3	CNH CAPITAL CANADA RECEIVABLE		03/15/2023	MORTGAGE PAYDOWN		99,709	99,709	99,709	99,709	0	0	0	0	0	99,709	0	0	0	220	11/17/2025	1.A FE
17039A-AG-1	CHOICE PPTYS REAL ES		03/07/2023	MATURITY		6,000,000	6,000,000	6,166,749	6,012,608	0	(12,608)	0	(12,608)	0	6,000,000	0	0	0	95,880	03/07/2023	2.B FE
29250N-BD-6	ENBRIDGE INC MTN CDS	A	02/17/2023	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	11,749	02/17/2023	2.A FE
36168Q-AN-4	GFL ENVIRONMENTAL IN	A	02/14/2023	ZERO STAGE CAPITAL		622,075	705,000	705,000	617,947	87,053	0	0	87,053	0	705,000	0	(82,925)	(82,925)	5,488	06/15/2029	4.C FE
36252M-CE-8	GMF CANADA LEASING TRUST		03/20/2023	MORTGAGE PAYDOWN		1,612,512	1,612,512	1,612,512	1,612,512	0	0	0	0	0	1,612,512	0	0	0	1,526	03/20/2024	1.A FE
539481-AL-5	LOBLAW COS LTD		02/27/2023	RBC DEXIA		2,984,405	3,025,000	3,125,888	3,054,361	0	(3,182)	0	(3,182)	0	3,051,179	0	(66,775)	(66,775)	26,302	06/10/2024	2.B FE
576339-CJ-2	MASTER CREIT CARD TR	A	03/21/2023	ZERO STAGE CAPITAL		1,231,750	1,300,000	1,299,758	1,299,841	0	12	0	12	0	1,299,853	0	(68,103)	(68,103)	1,761	11/21/2025	1.A FE
63307A-2P-9	NATL BANK OF CANADA	A	03/21/2023	ZERO STAGE CAPITAL		572,595	610,000	609,713	609,847	0	22	0	22	0	609,868	0	(37,274)	(37,274)	2,885	08/06/2024	1.G FE
67077M-AY-4	NUTRIEN LTD	A	01/04/2023	ZERO STAGE CAPITAL		567,093	555,000	554,401	554,427	0	3	0	3	0	554,429	0	12,664	12,664	5,229	11/07/2025	2.B FE
75585R-QE-8	REAL ESTATE ASSET		03/13/2023	MORTGAGE PAYDOWN		99,560	99,560	103,809	99,762	0	(201)	0	(201)	0	99,560	0	0	0	530	06/12/2023	1.A FE
75585R-QY-4	REAL ESTATE ASSET		03/12/2023	MORTGAGE PAYDOWN		23,555	23,555	23,995	23,566	0	(10)	0	(10)	0	23,555	0	0	0	96	04/12/2024	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
75585R-RM-9	REAL ESTATE ASSET		03/12/2023	MORTGAGE PAYDOWN		3,168	3,168	3,218	3,169	0	(1)	0	(1)	0	3,168	0	0	0	13	12/12/2028	1.A FE
767744-AA-3	RITCHIE BROS AUCTION	A	01/30/2023	ZERO STAGE CAPITAL		346,938	350,000	364,875	344,477	11,431	(231)	0	11,200	0	355,677	0	(8,739)	(8,739)	10,242	01/15/2025	3.C FE
775109-BA-8	ROGERS COMMUNICATIONS		02/27/2023	RBC DEXIA		5,439,335	5,500,000	5,808,644	5,571,324	0	(9,549)	0	(9,549)	0	5,561,776	0	(122,441)	(122,441)	101,863	03/13/2024	2.A FE
780086-NK-6	ROYAL BANK CANADA		02/03/2023	RBC DEXIA		15,599,331	15,900,000	15,667,164	15,860,698	0	4,168	0	4,168	0	15,864,866	0	(265,535)	(265,535)	64,026	12/05/2023	1.D FE
82028K-AT-8	SHAW COMMUNICATIONS		02/27/2023	RBC DEXIA		2,979,660	3,000,000	3,181,830	3,043,089	0	(6,487)	0	(6,487)	0	3,036,602	0	(56,942)	(56,942)	75,618	01/31/2024	2.C FE
82028K-AX-9	SHAW COMMUNICATIONS		02/27/2023	RBC DEXIA		2,974,470	3,000,000	2,999,130	2,999,639	0	(108)	0	(108)	0	2,999,531	0	(25,061)	(25,061)	37,167	11/02/2023	2.C FE
89352H-AK-5	TRANSCANADA PIPELINES LTD	A	03/06/2023	BARCLAYS		1,038,975	1,050,000	1,068,743	1,051,920	0	(446)	0	(446)	0	1,051,474	0	(12,499)	(12,499)	15,531	10/16/2023	2.A FE
89352H-BE-8	TRANSCANADA PIPELINE	A	03/21/2023	ZERO STAGE CAPITAL		513,325	510,000	510,000	0	0	0	0	0	0	510,000	0	3,325	3,325	1,230	03/09/2026	2.A FE
03969A-AP-5	ARDAGH PACKAGING	D	01/18/2023	ZERO STAGE CAPITAL		199,325	238,000	242,165	178,338	61,163	(47)	0	61,116	0	239,455	0	(40,130)	(40,130)	2,256	08/15/2027	4.C FE
03969A-AR-1	ARDAGH PACKAGING	D	02/01/2023	ZERO STAGE CAPITAL		206,826	249,000	249,000	186,581	62,419	0	0	62,419	0	249,000	0	(42,174)	(42,174)	2,832	08/15/2027	4.C FE
05971K-AG-4	BANCO SANTANDER S.A.	D	03/15/2023	ZERO STAGE CAPITAL		305,900	400,000	318,572	322,321	0	1,650	0	1,650	0	323,971	0	(18,071)	(18,071)	3,177	12/03/2030	2.B FE
05973K-AA-5	BANCO MERCANTIL DEL	D	03/21/2023	ZERO STAGE CAPITAL		219,078	270,000	270,000	241,256	28,744	0	0	28,744	0	270,000	0	(50,922)	(50,922)	6,565	01/01/9999	3.C FE
06738E-BG-9	BARCLAYS PLC	D	03/20/2023	ZERO STAGE CAPITAL		173,250	200,000	212,500	194,820	17,680	0	0	17,680	0	212,500	0	(39,250)	(39,250)	4,311	01/01/9999	3.B FE
09659W-2N-3	BNP PARIBAS	D	03/21/2023	ZERO STAGE CAPITAL		1,546,470	1,760,000	1,720,514	1,728,692	0	1,710	0	1,710	0	1,730,402	0	(183,932)	(183,932)	16,163	01/13/2027	1.G FE
126395-AA-0	CREDIT SUISSE MORTGAGE TRUST	D	01/19/2023	ZERO STAGE CAPITAL		684,469	700,000	700,000	700,000	0	0	0	0	0	700,000	0	(15,531)	(15,531)	4,320	10/15/2037	1.A FE
12807C-AA-1	CAL FDG IV LTD	D	02/25/2023	VARIOUS		10,625	10,625	9,443	10,611	0	14	0	14	0	10,625	0	0	0	39	09/25/2045	1.F FE
19123M-AD-5	COCA-COLA EUROPACIFI	D	01/24/2023	ZERO STAGE CAPITAL		987,558	1,000,000	998,030	999,560	0	88	0	88	0	999,648	0	(12,090)	(12,090)	1,121	05/05/2023	2.A FE
225401-AR-9	CREDIT SUISSE INTERN	D	03/15/2023	ZERO STAGE CAPITAL		63,000	225,000	226,125	146,966	79,160	0	0	79,160	0	226,125	0	(163,125)	(163,125)	7,088	01/01/9999	6. FE
22546D-AB-2	CREDIT SUISSE INTERNATION	D	03/15/2023	ZERO STAGE CAPITAL		72,000	200,000	206,400	175,200	31,200	0	0	31,200	0	206,400	0	(134,400)	(134,400)	4,000	01/01/9999	6. FE
251525-AX-9	DEUTSCHE BANK A G	D	03/20/2023	ZERO STAGE CAPITAL		137,600	200,000	200,056	170,614	29,442	0	0	29,442	0	200,056	0	(62,456)	(62,456)	10,718	01/01/9999	3.C FE
25160P-AJ-6	DEUTSCHE BK AG N Y	D	03/01/2023	ZERO STAGE CAPITAL		597,582	600,000	600,000	600,000	0	0	0	0	0	600,000	0	(2,418)	(2,418)	23,354	07/14/2026	2.C FE
25243Y-BG-3	DIAGEO CAP PLC	D	02/08/2023	ZERO STAGE CAPITAL		273,096	265,000	264,608	264,621	0	7	0	7	0	264,628	0	8,468	8,468	4,096	10/24/2027	1.G FE
25257D-AA-6	DIAMOND BC B V	D	03/16/2023	ZERO STAGE CAPITAL		161,976	175,000	177,300	140,665	36,101	(96)	0	36,005	0	176,671	0	(14,694)	(14,694)	3,537	10/01/2029	5.A FE
29446M-AE-2	EQUINOR ASA	D	02/08/2023	ZERO STAGE CAPITAL		222,526	235,000	256,317	248,410	0	(335)	0	(335)	0	248,076	0	(25,549)	(25,549)	2,409	04/06/2027	1.D FE
39843U-AA-0	GRIFOLS ESCROW ISSUE	D	01/20/2023	ZERO STAGE CAPITAL		927,188	1,075,000	1,013,000	922,208	91,361	545	0	91,906	0	1,014,114	0	(86,926)	(86,926)	14,042	10/15/2028	4.B FE
404280-BS-7	HSBC HOLDINGS PLC	D	03/16/2023	HSBC		1,987,000	2,000,000	2,002,720	2,000,232	0	(134)	0	(134)	0	2,000,098	0	(13,098)	(13,098)	26,772	05/18/2024	1.G FE
44920U-AQ-1	HYUNDAI CAP SVCS INC	D	03/03/2023	ZERO STAGE CAPITAL		1,460,940	1,500,000	1,498,035	1,499,303	0	181	0	181	0	1,499,484	0	(38,544)	(38,544)	5,375	09/15/2023	2.A FE
46115H-AW-7	INTESA SANPAOLO S P CORPORATE	D	03/14/2023	ZERO STAGE CAPITAL		316,470	330,000	307,916	317,490	2,302	639	0	2,941	0	320,431	0	(3,961)	(3,961)	12,614	01/15/2026	3.A FE
53944Y-AN-3	LLOYDS TSB GROUP PLC	D	03/02/2023	ZERO STAGE CAPITAL		1,237,450	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	(12,550)	(12,550)	2,775	05/11/2024	1.F FE
53944Y-AT-0	LLOYDS BANKING GROUP	D	03/20/2023	ZERO STAGE CAPITAL		961,420	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(38,580)	(38,580)	28,951	08/11/2026	2.A FE
55607P-AF-2	MACQUARIE GROUP LTD	D	01/10/2023	ZERO STAGE CAPITAL		214,565	250,000	211,275	213,095	0	211	0	211	0	213,305	0	1,260	1,260	1,233	09/23/2027	2.A FE
55608J-BG-2	MACQUARIE GROUP LIMI	D	01/10/2023	ZERO STAGE CAPITAL		484,800	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(15,200)	(15,200)	4,805	11/09/2033	1.G FE
606822-CH-5	MITSUBISHI UFJ FINAN	D	03/21/2023	ZERO STAGE CAPITAL		514,441	520,000	520,000	520,000	0	0	0	0	0	520,000	0	(5,559)	(5,559)	16,806	07/18/2025	1.G FE
60687Y-BJ-7	MIZUHO FINANCIAL GRO	D	03/20/2023	ZERO STAGE CAPITAL		293,106	300,000	300,000	300,000	0	0	0	0	0	300,000	0	(6,894)	(6,894)	1,373	09/08/2024	1.G FE
60920L-AS-3	MONDELEZ INTL HLDGS	D	02/24/2023	ZERO STAGE CAPITAL		974,590	1,000,000	996,830	997,125	0	158	0	158	0	997,283	0	(22,693)	(22,693)	19,243	09/15/2025	2.B FE
67052N-AB-1	NUFARM AUSTRALIA LTD	D	02/16/2023	ZERO STAGE CAPITAL		304,050	340,000	340,850	295,066	45,647	(20)	0	45,627	0	340,693	0	(36,643)	(36,643)	9,379	01/27/2030	4.A FE
68784C-AE-2	OSCAR US FD TR VIII	D	03/09/2023	VARIOUS		117,000	117,000	89,606	87,602	0	29,732	0	29,732	0	117,334	0	(334)	(334)	293	05/12/2025	1.A FE
78081B-AG-8	ROYALTY PHARMA PLC	D	02/02/2023	ZERO STAGE CAPITAL ISSUE CALLED at 100.000		365,614	375,000	376,748	375,452	0	(66)	0	(66)	0	375,387	0	(9,773)	(9,773)	1,203	09/02/2023	2.C FE
80281L-AH-8	SANTANDER UK GROUP H	D	01/05/2023			1,500,000	1,500,000	1,577,340	1,500,463	0	(463)	0	(463)	0	1,500,000	0	0	0	25,298	01/05/2024	2.A FE
82660C-AA-0	SIGMA HOLDCO B V	D	02/14/2023	ZERO STAGE CAPITAL		665,913	835,000	684,225	598,653	105,876	3,707	0	109,583	0	708,236	0	(42,324)	(42,324)	16,622	05/15/2026	5.A FE
853254-BJ-8	STANDARD CHARTERED P	D	03/02/2023	ZERO STAGE CAPITAL		899,622	900,000	939,492	905,718	0	(5,022)	0	(5,022)	0	900,695	0	(1,073)	(1,073)	16,608	03/15/2024	1.G FE
853254-BX-7	STANDARD CHARTERED P	D	03/20/2023	ZERO STAGE CAPITAL		209,219	325,000	325,000	249,067	75,933	0	0	75,933	0	325,000	0	(115,781)	(115,781)	10,635	01/01/9999	3.A FE
853254-BY-5	STANDARD CHARTERED P	D	03/03/2023	ZERO STAGE CAPITAL		957,800	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(42,200)	(42,200)	6,469	01/12/2025	1.G FE
86562M-CC-2	SUMITOMO MITSUI FIN	D	03/20/2023	ZERO STAGE CAPITAL		288,123	300,000	300,000	300,000	0	0	0	0	0	300,000	0	(11,877)	(11,877)	1,058	01/12/2024	1.G FE
88315L-AG-3	TEXTAINER MARINE VII	D	03/20/2023	MORTGAGE PAYDOWN		24,329	24,329	21,226	24,245	0	85	0	85	0	24,329	0	0	0	85	09/20/2045	1.F FE
88315L-AL-2	TEXTAINER MARI CONT	D	03/20/2023	MORTGAGE PAYDOWN		10,000	10,000	8,636	9,970	0	30	0	30	0	10,000	0	0	0	28	02/20/2046	1.F FE
902613-AT-5	UBS GROUP AG	D	03/21/2023	ZERO STAGE CAPITAL		698,348	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(51,653)	(51,653)	23,693	08/05/2033	1.G FE
902613-AV-0	UBS GROUP AG	D	03/21/2023	ZERO STAGE CAPITAL		250,563	250,000	250,000	0	0	0	0	0	0	250,000	0	563	563	2,938	01/12/2034	1.G FE
EJ5972-61-1	SAUDI ELECTRICITY GLOBAL	D	02/27/2023	ZERO STAGE CAPITAL		997,940	1,000,000	1,040,140	1,007,159	0	(4,354)	0	(4,354)	0	1,002,804	0	(4,864)	(4,864)	13,796	04/08/2023	1.F FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						263,157,755	275,010,287	274,097,933	260,804,561	4,272,415	441,420	0	4,713,835	0	273,198,892	0	(10,076,381)	(10,076,381)	3,208,489	XXX	XXX
72201F-49-0	PIMCO FDS		12/27/2022	ZERO STAGE CAPITAL	0.000	1,897,527	0	1,897,527	1,893,867	3,660	0	0	3,660	0	1,897,527	0	0	0	19,846		2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
1619999999. Subtotal - Bonds - SVO Identified Funds						1,897,527	0	1,897,527	1,893,867	3,660	0	0	3,660	0	1,897,527	0	0	0	19,846	XXX	XXX
BL2387-53-0	BWAY		02/23/2023	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	21,713	04/03/2024	4.B FE
BL2543-54-6	NUMERICABLE U.S. LLC		01/25/2023	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	4,290	01/31/2026	4.B FE
BL2561-32-4	AMERICAN AIRLINES INC CORPORATE		12/19/2022	OAKTREE		582,604	582,604	578,379	580,514	389	(59)	0	330	0	580,844	0	1,760	1,760	0	12/15/2023	4.C FE
BL2618-39-7	ARBY'S RESTAURANT CORPORATE		03/15/2023	GOLDMAN SACHS		264,688	275,000	274,149	266,406	8,175	43	0	8,218	0	274,624	0	(9,937)	(9,937)	1,845	01/17/2025	4.A FE
BL2636-58-9	TRANSDIGM INC CORPORATE		03/01/2023	GOLDMAN SACHS		493,140	493,140	486,990	289,955	1,342	246	0	1,588	0	489,282	0	3,857	3,857	0	08/22/2024	3.C FE
BL2636-86-0	CHARTER NEX US INC CORPORATE		01/25/2023	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	1,586	05/17/2024	4.B FE
BL2640-57-3	CYANCO INTERMEDIATE 2 CORP. CORPORATE		03/16/2023	GOLDMAN SACHS		266,486	278,148	275,937	266,327	10,523	125	0	10,648	0	276,975	0	(10,489)	(10,489)	5,439	03/16/2025	4.B FE
BL2651-41-4	TITAN ACQUISITION LTD CORPORATE		01/25/2023	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	5,378	03/16/2025	3.A FE
BL2684-93-6	HUB INTERNATIONAL CORPORATE		02/23/2023	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	4,963	04/25/2025	4.B FE
BL2689-09-1	ALLIANT TECHSYSTEMS INC CORPORATE		02/13/2023	GOLDMAN SACHS		161,936	161,936	157,078	159,628	229	107	0	336	0	159,964	0	1,972	1,972	3,421	05/10/2025	4.B FE
BL2725-58-0	BMC SOFTWARE FINANCE INC CORPORATE		02/23/2023	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	1,534	06/28/2025	4.B FE
BL2768-42-4	CENTRALSQUARE TECH(TRITECH) CORPORATE		01/25/2023	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	7,836	08/29/2025	4.C FE
BL2959-40-3	STAPLES INC CORPORATE		02/02/2023	GOLDMAN SACHS		1,654	1,654	1,617	1,527	102	1	0	103	0	1,630	0	24	24	40	04/12/2026	4.B FE
BL3153-34-5	PRIME SECURITY SERVICES BORROWER LLC		12/30/2022	GOLDMAN SACHS		1,797	1,797	1,788	1,779	9	0	0	9	0	1,788	0	9	9	14	09/23/2026	3.C FE
BL3200-37-7	CAMELOT US ACQUISITION CORPORATE		03/15/2023	GOLDMAN SACHS		392,000	400,000	398,884	393,100	6,022	48	0	6,070	0	399,170	0	(7,170)	(7,170)	5,260	10/31/2026	4.A FE
BL3425-25-5	GAINWELL ACQUISITION CORPORATE		12/30/2022	GOLDMAN SACHS		754	754	756	706	49	0	0	49	0	755	0	(1)	(1)	15	10/01/2027	4.B FE
BL3453-62-0	TRAVELPORT LLC		03/15/2023	GOLDMAN SACHS		416,453	417,497	408,468	413,027	5	423	0	428	0	413,454	0	2,999	2,999	5,364	02/28/2025	4.C FE
BL3540-79-8	TRUCK HERO INC CORPORATE		02/23/2023	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	2,470	02/24/2028	4.B FE
BL3544-74-1	DUN & BRADSTREET		02/23/2023	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	2,707	02/08/2026	4.A FE
BL3547-73-6	PG&E CORP		12/30/2022	GOLDMAN SACHS		698	698	698	692	6	0	0	6	0	698	0	0	0	6	06/23/2025	3.C FE
BL3556-84-4	PERATON CORP		12/30/2022	GOLDMAN SACHS		813	813	818	792	24	0	0	24	0	817	0	(4)	(4)	5	02/01/2028	4.A FE
BL3557-04-0	ADS TACTICAL INC		01/25/2023	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	1,874	03/19/2026	4.C FE
BL3559-85-5	UBER TECHNOLOGIES IN CORPORATE		03/03/2023	GOLDMAN SACHS		887,436	887,436	886,827	886,167	1,025	20	0	1,045	0	887,212	0	224	224	17,901	04/04/2025	3.B FE
BL3571-72-8	LONZA SPECIALTY INGREDIENTS CORPORATE		12/30/2022	OAKTREE		2,348	2,348	2,348	2,164	184	0	0	184	0	2,348	0	0	0	0	05/14/2028	4.C FE
BL3573-84-9	ICON PUB LTD CO SPONSOR CORPORATE		01/25/2023	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	2,592	07/01/2028	3.A FE
BL3587-36-9	ARXADA (HERENS HOLDCO SARL) CORPORATE		01/25/2023	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	18,218	07/02/2028	4.B FE
BL3591-89-0	ADIENT US LLC		12/30/2022	OAKTREE		1,234	1,234	1,231	1,223	8	0	0	8	0	1,232	0	3	3	8	04/08/2028	3.A FE
BL3604-09-9	UNITED AIRLINE INC		12/30/2022	GOLDMAN SACHS		1,752	1,752	1,763	1,727	33	0	0	33	0	1,760	0	(9)	(9)	0	04/21/2028	3.A FE
BL3608-77-7	LASERSHIP INC. CORPORATE		02/13/2023	GOLDMAN SACHS		74,375	125,000	123,750	73,750	50,228	23	0	50,251	0	124,001	0	(49,626)	(49,626)	4,615	05/07/2028	4.C FE
BL3608-79-3	LASERSHIP INC. CORPORATE		02/01/2023	GOLDMAN SACHS		184,547	247,500	246,263	176,240	70,219	15	0	70,234	0	246,473	0	(61,926)	(61,926)	3,246	05/07/2029	4.C FE
BL3613-15-7	AHEAD DB HOLDINGS LLC		12/30/2022	OAKTREE		2,794	2,794	2,794	2,705	89	0	0	89	0	2,794	0	0	0	28	10/16/2027	4.A FE
BL3626-50-6	SRS DISTRIBUTION INC		01/31/2023	OAKTREE		3,019	3,019	2,996	2,893	108	0	0	108	0	3,001	0	17	17	40	06/02/2028	4.C FE
BL3638-38-6	QUIKRETE HOLDINGS		03/15/2023	GOLDMAN SACHS		268,849	273,625	271,573	271,146	880	62	0	942	0	272,088	0	(3,239)	(3,239)	5,011	06/11/2028	3.C FE
BL3638-70-9	HERTZ CORP TERM B		12/30/2022	GOLDMAN SACHS		631	631	633	617	15	0	0	15	0	633	0	(2)	(2)	4	06/30/2028	3.A FE
BL3644-91-3	KKR APPLE BIDCO CORPORATE		03/15/2023	GOLDMAN SACHS		243,250	251,375	250,747	247,486	3,391	19	0	3,410	0	250,896	0	(7,646)	(7,646)	4,437	07/13/2028	4.A FE
BL3646-39-7	ICON PUB LTD CO SPONSOR CORPORATE		01/25/2023	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	646	07/01/2028	3.A FE
BL3650-69-6	TK ELEVATOR CORPORATE		12/30/2022	GOLDMAN SACHS		669	669	670	643	27	0	0	27	0	670	0	(1)	(1)	0	07/31/2027	4.A FE
BL3674-59-7	DIRECTV FING LLC / D CORPORATE		03/15/2023	GOLDMAN SACHS		207,598	217,598	217,598	211,479	6,119	0	0	6,119	0	217,598	0	(10,000)	(10,000)	4,251	08/02/2027	3.B FE
BL3676-94-9	ROUGH COUNTRY, LLC CORPORATE		01/30/2023	GOLDMAN SACHS		3,500	3,500	3,491	3,262	231	0	0	231	0	3,493	0	7	7	64	07/29/2028	4.A FE
BL3679-86-9	TEKNI-PLEX INMC CORPORATE		02/23/2023	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,669)	07/29/2028	4.B FE
BL3683-98-6	STANDARD INDS INC CORPORATE		03/22/2023	OAKTREE		1,963	1,963	1,943	1,947	0	1	0	1	0	1,947	0	15	15	32	08/06/2028	2.C FE
BL3686-36-9	TRIDENT MICROSYSTEMS INC CORPORATE		01/25/2023	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	4,698	09/17/2028	4.B FE
BL3688-27-4	WR GRACE HOLDINGS LLC CORPORATE		12/30/2022	OAKTREE		1,788	1,788	1,799	1,759	37	0	0	37	0	1,796	0	(9)	(9)	34	08/11/2028	4.B FE
BL3689-74-4	SEAWORD PARKS & ENTERTAINMENT, INC		03/15/2023	GOLDMAN SACHS		347,513	352,326	348,803	345,529	3,964	105	0	4,069	0	349,599	0	(2,086)	(2,086)	5,258	08/13/2028	3.B FE
BL3742-37-8	LOYALTY VENTURES INC		12/30/2022	GOLDMAN SACHS		5,625	5,625	5,611	2,236	3,377	0	0	3,377	0	5,613	0	12	12	40	11/03/2027	6. 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
BL3754-55-5	CHARIOT BUYER LLC		02/23/2023	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	981	10/22/2028	4.B FE
BL3788-33-0	KNIGHT HEALTH HOLDINGS INC CORPORATE		12/30/2022	GOLDMAN SACHS		1,063	1,063	988	619	380	0	0	380	0	999	0	64	64	8	12/17/2028	4.C FE
BL3833-60-7	DUN & BRADSTREET		02/23/2023	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	1,169	01/07/2029	4.A FE
BL3838-93-7	PHYSICIAN PARTNERS LLC CORPORATE		12/30/2022	GOLDMAN SACHS		875	875	874	832	42	0	0	42	0	874	0	1	1	6	02/23/2028	4.B FE
BL3857-51-5	DIAMOND SPORTS GROUP LLC		02/14/2023	VARIOUS		58,006	64,433	62,500	60,660	2,199	57	0	2,256	0	62,916	0	(4,910)	(4,910)	650	05/25/2026	4.B FE
BL3870-75-7	OWENS & MINOR INC		12/30/2022	OAKTREE		438	438	431	432	0	0	0	0	0	432	0	6	6	5	03/29/2029	3.C FE
BL3878-43-8	CLYDESDALE ACQUISITION HOLDINGS INC		12/30/2022	VARIOUS		5,611	5,611	5,568	5,357	216	0	0	216	0	5,573	0	38	38	1,969	03/30/2029	4.B FE
BL3918-27-5	PROJECT CASTLE INC		03/15/2023	GOLDMAN SACHS		190,125	226,125	202,382	181,748	22,317	684	0	23,001	0	204,749	0	(14,624)	(14,624)	5,104	06/09/2029	4.C FE
BL3925-00-7	MAXAR TECHNOLOGIES INC		12/30/2022	OAKTREE		2,000	2,000	1,910	1,917	0	0	0	0	0	1,917	0	83	83	14	06/09/2029	4.A FE
BL3971-37-3	TEKNI-PLEX INMC CORPORATE		01/25/2023	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	150	09/17/2028	4.B FE
BL3986-83-5	CITADEL SECURITIES LP		01/19/2023	VARIOUS		492,645	500,000	490,000	490,585	0	92	0	92	0	490,677	0	1,968	1,968	13,125	02/02/2028	2.C FE
BL3505-70-0	GFL ENVIRONMENTAL IN CORPORATE	A	03/15/2023	GOLDMAN SACHS		424,647	426,772	427,839	426,653	1,167	(91)	0	1,076	0	427,728	0	(3,081)	(3,081)	9,278	05/31/2025	3.C FE
BL3679-56-2	AIR CANADA CORPORATE	A	03/15/2023	GOLDMAN SACHS		421,440	426,753	425,686	421,487	4,207	40	0	4,247	0	425,733	0	(4,293)	(4,293)	5,825	08/11/2028	3.B FE
BL3556-13-3	JAZZ PHARMA PLC CORPORATE	D	12/30/2022	GOLDMAN SACHS		1,945	1,945	1,952	1,925	26	0	0	26	0	1,951	0	(6)	(6)	6	04/22/2028	3.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						6,420,709	6,650,239	6,576,532	6,199,641	197,364	1,961	0	199,325	0	6,596,704	0	(176,000)	(176,000)	183,504	XXX	XXX
2509999997. Total - Bonds - Part 4						1,981,129,462	2,028,357,574	2,004,977,078	928,721,496	4,678,705	537,457	0	5,216,162	0	2,001,650,604	0	(20,556,395)	(20,556,395)	15,546,142	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						1,981,129,462	2,028,357,574	2,004,977,078	928,721,496	4,678,705	537,457	0	5,216,162	0	2,001,650,604	0	(20,556,395)	(20,556,395)	15,546,142	XXX	XXX
000000-00-0	PORSCHE AUTOMOBIL HL	B	03/23/2023	ZERO STAGE CAPITAL	47,083.000	2,594,505	0.00	2,703,292	0	0	0	0	0	0	2,703,292	0	(108,786)	(108,786)	0		1.
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,594,505	XXX	2,703,292	0	0	0	0	0	0	2,703,292	0	(108,786)	(108,786)	0	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						2,594,505	XXX	2,703,292	0	0	0	0	0	0	2,703,292	0	(108,786)	(108,786)	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						2,594,505	XXX	2,703,292	0	0	0	0	0	0	2,703,292	0	(108,786)	(108,786)	0	XXX	XXX
002824-10-0	ABBOTT LABS		03/16/2023	VARIOUS	14,636.000	1,598,292		674,937	1,606,886	(931,949)	0	0	(931,949)	0	674,937	0	923,354	923,354	7,082		
00404A-10-9	ACADIA HEALTHCARE COMPANY		01/25/2023	ZERO STAGE CAPITAL	1,890.000	157,368		157,433	155,585	1,849	0	0	1,849	0	157,433	0	(65)	(65)	0		
004498-10-1	ACI WORLDWIDE INC		02/28/2023	ZERO STAGE CAPITAL	17,910.000	475,838		411,930	411,930	0	0	0	0	0	411,930	0	63,908	63,908	0		
00766T-10-0	AECOM TECHNOLOGY CORP DEL		02/21/2023	ZERO STAGE CAPITAL	23,270.000	2,072,407		841,432	1,976,321	(1,134,889)	0	0	(1,134,889)	0	841,432	0	1,230,975	1,230,975	4,189		
007903-10-7	ADVANCED MICRO DEVICES IN		02/17/2023	ZERO STAGE CAPITAL	2,033.000	158,793		234,723	131,677	103,046	0	0	103,046	0	234,723	0	(75,930)	(75,930)	0		
012653-10-1	ALBEMARLE CORP		02/17/2023	ZERO STAGE CAPITAL	557.000	142,420		133,423	53,348	10,688	0	0	10,688	0	133,423	0	8,998	8,998	97		
01741R-10-2	ALLEGHENY TECHNOLOGIES IN		03/17/2023	ZERO STAGE CAPITAL	20,440.000	740,822		603,450	610,338	(6,888)	0	0	(6,888)	0	603,450	0	137,372	137,372	0		
02079K-10-7	ALPHABET INC		03/16/2023	VARIOUS	81,132.000	7,979,020		2,803,961	7,198,842	(4,394,881)	0	0	(4,394,881)	0	2,803,961	0	5,175,059	5,175,059	0		
02079K-30-5	ALPHABET INC		03/21/2023	ZERO STAGE CAPITAL	53,847.000	5,326,404		4,750,921	4,750,921	0	0	0	0	0	4,750,921	0	575,483	575,483	0		
023135-10-6	AMAZON COM INC		03/16/2023	VARIOUS	64,235.000	6,387,643		5,493,888	4,480,140	0	0	0	0	0	5,493,888	0	893,755	893,755	0		
025816-10-9	AMERICAN EXPRESS		02/06/2023	VARIOUS	4,100.000	680,868		516,194	605,775	(89,581)	0	0	(89,581)	0	516,194	0	164,673	164,673	2,132		
026874-78-4	AMERN INTL GROUP INC		03/24/2023	ZERO STAGE CAPITAL	22,054.000	1,107,199		1,257,582	1,394,695	(137,113)	0	0	(137,113)	0	1,257,582	0	(150,383)	(150,383)	7,057		
03027X-10-0	AMERICAN TOWER CORP		03/16/2023	VARIOUS	7,700.000	1,695,725		1,471,239	1,631,322	(160,083)	0	0	(160,083)	0	1,471,239	0	224,486	224,486	12,012		
036752-10-3	ANTHEM INC COMMON STK		01/10/2023	ZERO STAGE CAPITAL	29.000	13,679		14,365	14,876	(512)	0	0	(512)	0	14,365	0	(685)	(685)	0		
03743Q-10-8	APA CORPORATION		01/10/2023	ZERO STAGE CAPITAL	633.000	26,733		30,321	29,548	773	0	0	773	0	30,321	0	(3,588)	(3,588)	0		
037833-10-0	APPLE COMPUTER		03/16/2023	VARIOUS	113,905.000	16,682,405		16,226,187	14,799,677	1,426,511	0	0	1,426,511	0	16,226,187	0	456,218	456,218	7,843		
038222-10-5	APPLIED MATERIALS COMMON STK		01/10/2023	ZERO STAGE CAPITAL	1,063.000	113,445		147,987	103,515	44,472	0	0	44,472	0	147,987	0	(34,542)	(34,542)	0		
039653-10-0	ARCOSA INC		03/24/2023	ZERO STAGE CAPITAL	3,047.000	181,936		183,681	165,574	18,107	0	0	18,107	0	183,681	0	(1,745)	(1,745)	152		
053484-10-1	AVALONBAY COMMUNITIES INC		02/17/2023	ZERO STAGE CAPITAL	4,177.000	743,017		700,432	440,627	23,587	0	0	23,587	0	700,432	0	42,586	42,586	4,338		
053611-10-9	AVERY DENNISON CORP		03/24/2023	ZERO STAGE CAPITAL	1,398.000	235,902		252,517	140,456	(5,608)	0	0	(5,608)	0	252,517	0	(16,616)	(16,616)	1,049		
05550J-10-1	BJS WHSL CLUB HLDGS		03/16/2023	VARIOUS	17,200.000	1,241,221		1,210,395	1,137,952	72,443	0	0	72,443	0	1,210,395	0	30,826	30,826	0		
05722G-10-0	BAKER HUGHES A GE CO		03/24/2023	ZERO STAGE CAPITAL	3,994.000	105,172		121,177	117,943	3,234	0	0	3,234	0	121,177	0	(16,005)	(16,005)	759		

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
058498-10-6	BALL CORP		03/24/2023	ZERO STAGE CAPITAL	12,074.000	634,603		649,018	617,464	31,553	0	0	31,553	0	649,018	0	(14,415)	(14,415)	2,415		
060505-10-4	BANKAMERICA CORP NEW		03/16/2023	VARIOUS	44,100.000	1,446,655		350,366	1,314,864	(1,098,896)	0	0	(1,098,896)	0	350,366	0	1,096,289	1,096,289	8,734		
06652K-10-3	BANKUNITED INC		03/13/2023	ZERO STAGE CAPITAL	4,630.000	141,703		185,426	157,281	28,144	0	0	28,144	0	185,426	0	(43,723)	(43,723)	1,158		
070830-10-4	BATH & BODY WORKS		01/10/2023	ZERO STAGE CAPITAL	2,239.000	101,719		72,307	94,351	(22,044)	0	0	(22,044)	0	72,307	0	29,411	29,411	0		
075887-10-9	BECTON DICKINSON & CO		02/17/2023	ZERO STAGE CAPITAL	2,479.000	616,765		593,883	630,410	(36,527)	0	0	(36,527)	0	593,883	0	22,883	22,883	1,158		
077454-10-6	BELDEN INC		01/06/2023	ZERO STAGE CAPITAL	2,030.000	150,151		145,004	145,957	(953)	0	0	(953)	0	145,004	0	5,146	5,146	170		
084670-70-2	BERKSHIRE HATHAWAY INC DE		03/24/2023	VARIOUS	8,577.000	2,665,105		1,430,576	2,649,435	(1,218,859)	0	0	(1,218,859)	0	1,430,576	0	1,234,529	1,234,529	0		
08579W-10-3	BERRY GLOBAL GROUP		03/10/2023	ZERO STAGE CAPITAL	5,000.000	302,370		340,919	302,150	38,769	0	0	38,769	0	340,919	0	(38,549)	(38,549)	645		
09062X-10-3	BIOGEN IDEC INC		03/24/2023	ZERO STAGE CAPITAL	924.000	243,791		260,081	0	0	0	0	0	0	260,081	0	(16,290)	(16,290)	0		
09247X-10-1	BLACKROCK INC		02/17/2023	VARIOUS	623.000	456,914		461,908	158,024	(756)	0	0	(756)	0	461,908	0	(4,994)	(4,994)	0		
097023-10-5	BOEING CO		03/16/2023	VARIOUS	5,100.000	1,055,288		196,118	971,499	(775,381)	0	0	(775,381)	0	196,118	0	859,170	859,170	0		
09857L-10-8	BOOKING HOLDINGS INC		01/10/2023	ZERO STAGE CAPITAL	44.000	97,282		100,967	88,672	12,295	0	0	12,295	0	100,967	0	(3,685)	(3,685)	0		
101121-10-1	BOSTON PROPERTIES		01/10/2023	VARIOUS	1,303.000	85,998		144,455	88,057	56,398	0	0	56,398	0	144,455	0	(58,456)	(58,456)	1,277		
101137-10-7	BOSTON SCIENTIFIC CORP		03/16/2023	VARIOUS	28,800.000	1,362,257		1,073,756	1,332,576	(258,820)	0	0	(258,820)	0	1,073,756	0	288,500	288,500	0		
110122-10-8	BRISTOL MYERS SQUIBB CO		03/16/2023	VARIOUS	22,800.000	1,636,317		1,655,134	0	0	0	0	0	0	1,655,134	0	(18,817)	(18,817)	0		
11135F-10-1	BROADCOM LTD		03/16/2023	VARIOUS	20,684.000	11,822,616		700,605	11,565,045	(10,864,440)	0	0	(10,864,440)	0	700,605	0	11,122,012	11,122,012	95,146		
115637-20-9	BROWN FORMAN CORP		03/24/2023	ZERO STAGE CAPITAL	13,777.000	858,962		899,139	0	0	0	0	0	0	899,139	0	(40,177)	(40,177)	0		
126650-10-0	CVS CORP		03/16/2023	VARIOUS	98,800.000	7,538,440		1,251,565	9,207,172	(7,955,607)	0	0	(7,955,607)	0	1,251,565	0	6,286,875	6,286,875	54,135		
127387-10-8	CADENCE DESIGN SYSTEMS INC COMMON STK		01/10/2023	ZERO STAGE CAPITAL	849.000	139,526		155,945	136,383	19,561	0	0	19,561	0	155,945	0	(16,419)	(16,419)	0		
14040H-10-5	CAPITAL ONE FINL CO		03/24/2023	ZERO STAGE CAPITAL	4,514.000	395,700		422,981	419,621	3,359	0	0	3,359	0	422,981	0	(27,281)	(27,281)	2,708		
143658-30-0	CARNIVAL CORP		01/10/2023	ZERO STAGE CAPITAL	4,225.000	39,478		43,338	34,054	9,284	0	0	9,284	0	43,338	0	(3,859)	(3,859)	0		
14448C-10-4	CARRIER GLOBAL CORP		03/24/2023	ZERO STAGE CAPITAL	9,484.000	410,845		410,794	48,758	(2,443)	0	0	(2,443)	0	410,794	0	52	52	219		
166764-10-0	CHEVRONTEXACO CORP		03/16/2023	VARIOUS	25,054.000	4,202,740		1,474,999	4,496,942	(3,021,944)	0	0	(3,021,944)	0	1,474,999	0	2,727,741	2,727,741	11,476		
171340-10-2	CHURCH & DWIGHT INC		01/10/2023	ZERO STAGE CAPITAL	906.000	74,298		72,764	73,033	(269)	0	0	(269)	0	72,764	0	1,535	1,535	0		
17275R-10-2	CISCO SYSTEMS INC		02/16/2023	VARIOUS	265,300.000	13,419,605		3,920,368	12,638,892	(8,718,524)	0	0	(8,718,524)	0	3,920,368	0	9,499,237	9,499,237	100,814		
172967-42-4	CITIGROUP INC		01/10/2023	ZERO STAGE CAPITAL	9,011.000	428,099		428,893	407,568	21,325	0	0	21,325	0	428,893	0	(793)	(793)	0		
174610-10-5	CITIZENS FINANCIAL		01/10/2023	ZERO STAGE CAPITAL	6,350.000	260,802		273,088	250,000	23,088	0	0	23,088	0	273,088	0	(12,286)	(12,286)	0		
189054-10-9	CLOROX CO DEL		03/24/2023	ZERO STAGE CAPITAL	1,409.000	218,525		199,734	0	0	0	0	0	0	199,734	0	18,791	18,791	1,663		
191216-10-0	COCA COLA CO		03/16/2023	VARIOUS	52,200.000	3,164,666		1,049,589	3,320,442	(2,270,853)	0	0	(2,270,853)	0	1,049,589	0	2,115,078	2,115,078	0		
194162-10-3	COLGATE PALMOLIVE CO		01/10/2023	ZERO STAGE CAPITAL	12,010.000	941,872		971,533	946,268	25,266	0	0	25,266	0	971,533	0	(29,661)	(29,661)	0		
20030N-10-1	COMCAST CORP CL A		03/16/2023	VARIOUS	34,000.000	1,300,485		554,598	1,188,980	(634,382)	0	0	(634,382)	0	554,598	0	745,887	745,887	9,180		
204166-10-2	COMMVAULT SYSTEMS		03/17/2023	ZERO STAGE CAPITAL	5,720.000	316,508		390,665	359,445	31,220	0	0	31,220	0	390,665	0	(74,157)	(74,157)	0		
219350-10-5	CORNING INC		01/10/2023	ZERO STAGE CAPITAL	4,329.000	154,150		147,318	138,268	9,050	0	0	9,050	0	147,318	0	6,832	6,832	0		
22160K-10-5	COSTCO WHSL CORP NEW		02/17/2023	VARIOUS	4,908.000	2,470,921		2,380,330	1,731,961	113,292	0	0	113,292	0	2,380,330	0	90,591	90,591	3,787		
222795-50-2	COUSINS PPTYS INC		03/24/2023	ZERO STAGE CAPITAL	40,256.000	830,678		1,015,287	1,018,074	(2,787)	0	0	(2,787)	0	1,015,287	0	(184,609)	(184,609)	12,882		
	CREDICORP LTD		03/15/2023	ZERO STAGE CAPITAL	6,972.000	894,460		911,069	0	0	0	0	0	0	911,069	0	(16,609)	(16,609)	0		
229663-10-9	CUBESMART		03/08/2023	ZERO STAGE CAPITAL	3,830.000	182,186		196,291	154,158	42,133	0	0	42,133	0	196,291	0	(14,105)	(14,105)	1,877		
235851-10-2	DANAHER CORP		02/17/2023	ZERO STAGE CAPITAL	2,033.000	515,811		540,795	0	0	0	0	0	0	540,795	0	(24,984)	(24,984)	0		
244199-10-5	DEERE & CO		02/06/2023	VARIOUS	1,800.000	768,028		3,432	771,768	(768,336)	0	0	(768,336)	0	3,432	0	764,596	764,596	2,160		
247361-70-2	DELTA AIR LINES		03/24/2023	ZERO STAGE CAPITAL	8,375.000	264,242		313,110	0	0	0	0	0	0	313,110	0	(48,869)	(48,869)	0		
24906P-10-9	DENTSPLY SIRONA INC		03/24/2023	ZERO STAGE CAPITAL	14,318.000	528,870		434,174	455,885	(21,711)	0	0	(21,711)	0	434,174	0	94,695	94,695	1,790		
254687-10-6	DISNEY WALT CO		02/17/2023	ZERO STAGE CAPITAL	9,394.000	981,292		816,151	816,151	0	0	0	0	0	816,151	0	165,141	165,141	0		
25746U-10-9	DOMINION RES INC VA NEW		01/10/2023	ZERO STAGE CAPITAL	10,491.000	644,972		610,214	643,308	(33,094)	0	0	(33,094)	0	610,214	0	34,758	34,758	0		
260557-10-3	DOW INC		02/17/2023	ZERO STAGE CAPITAL	970.000	56,283		56,823	48,878	7,944	0	0	7,944	0	56,823	0	(540)	(540)	0		
278642-10-3	EBAY INC		01/10/2023	ZERO STAGE CAPITAL	5,648.000	249,748		236,367	234,223	2,145	0	0	2,145	0	236,367	0	13,381	13,381	0		
278865-10-0	ECOLAB INC		02/06/2023	SANFORD BERNST	2,000.000	303,519		359,234	291,120	68,114	0	0	68,114	0	359,234	0	(55,715)	(55,715)	1,060		

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
281020-10-7	EDISON INTL		02/21/2023	ZERO STAGE CAPITAL	15,828.000	1,065,340		992,749	1,006,977	(14,228)	0	0	(14,228)	0	992,749	0	72,591	72,591	11,673		
28176E-10-8	EDWARDS LIFESCIENCES COP		03/16/2023	VARIOUS	9,521.000	753,285		936,852	710,362	226,490	0	0	226,490	0	936,852	0	(183,567)	(183,567)	0		
285512-10-9	ELECTRONIC ARTS INC		03/24/2023	ZERO STAGE CAPITAL	6,660.000	787,887		881,149	813,719	67,430	0	0	67,430	0	881,149	0	(93,262)	(93,262)	1,265		
291011-10-4	EMERSON ELEC CO		01/10/2023	ZERO STAGE CAPITAL	4,361.000	424,276		357,843	418,918	(61,075)	0	0	(61,075)	0	357,843	0	66,434	66,434	0		
29364G-10-3	ENTERGY CORP NEW		03/24/2023	VARIOUS	4,470.000	467,814		513,903	502,875	11,028	0	0	11,028	0	513,903	0	(46,089)	(46,089)	4,783		
29414B-10-4	EPAM SYS INC		03/24/2023	ZERO STAGE CAPITAL	1,621.000	448,339		543,202	531,267	11,935	0	0	11,935	0	543,202	0	(94,863)	(94,863)	0		
29444U-70-0	EQUINIX INC		03/24/2023	ZERO STAGE CAPITAL	401.000	266,558		276,987	0	0	0	0	0	0	276,987	0	(10,430)	(10,430)	1,367		
29476L-10-7	EQUITY RESIDENTIAL		03/24/2023	ZERO STAGE CAPITAL	1,939.000	106,405		118,846	114,401	4,445	0	0	4,445	0	118,846	0	(12,441)	(12,441)	1,212		
30161N-10-1	EXELON CORP		01/10/2023	ZERO STAGE CAPITAL	32,004.000	1,390,321		1,215,573	1,383,533	(167,960)	0	0	(167,960)	0	1,215,573	0	174,748	174,748	0		
30231G-10-2	EXXON MOBIL CORPORATION		03/16/2023	VARIOUS	23,880.000	2,593,132		196,686	2,633,964	(2,437,278)	0	0	(2,437,278)	0	196,686	0	2,396,446	2,396,446	6,370		
30303M-10-2	FACEBOOK INC		03/16/2023	VARIOUS	87,399.000	16,460,827		10,517,596	10,517,596	0	0	0	0	0	10,517,596	0	5,943,232	5,943,232	0		
303075-10-5	FACTSET RESH SYS INC		03/24/2023	ZERO STAGE CAPITAL	917.000	352,920		344,079	233,103	(24,445)	0	0	(24,445)	0	344,079	0	8,841	8,841	816		
311900-10-4	FASTENAL CO		03/24/2023	ZERO STAGE CAPITAL	23,877.000	1,238,017		1,214,830	1,062,760	83,735	0	0	83,735	0	1,214,830	0	23,188	23,188	8,357		
316773-10-0	FIFTH THIRD BANCORP		03/13/2023	ZERO STAGE CAPITAL	7,800.000	215,517		247,223	0	0	0	0	0	0	247,223	0	(31,706)	(31,706)	0		
337738-10-8	FISERV INC		03/16/2023	VARIOUS	15,200.000	1,603,233		1,670,486	1,536,264	134,222	0	0	134,222	0	1,670,486	0	(67,253)	(67,253)	0		
339041-10-5	FLEETCOR TECHNOLOG		03/24/2023	ZERO STAGE CAPITAL	1,730.000	340,108		328,597	317,766	10,831	0	0	10,831	0	328,597	0	11,511	11,511	0		
345370-86-0	FORD MTR CO DEL		02/17/2023	VARIOUS	19,146.000	243,535		217,370	222,668	(5,298)	0	0	(5,298)	0	217,370	0	26,166	26,166	2,872		
34959E-10-9	FORTINET INC		01/10/2023	ZERO STAGE CAPITAL	3,045.000	149,186		205,767	148,870	56,897	0	0	56,897	0	205,767	0	(56,581)	(56,581)	0		
35671D-85-7	FREEPORT-MCMORAN COPPER &		01/10/2023	ZERO STAGE CAPITAL	693.000	30,211		29,539	26,334	3,205	0	0	3,205	0	29,539	0	672	672	0		
36266G-10-7	GE HEALTHCARE TECHN		01/05/2023	EVERCORE	12,422.000	735,439		21,800	0	0	0	0	0	0	21,800	0	713,639	713,639	0		
366651-10-7	GARTNER GROUP INC. - CL A		01/10/2023	ZERO STAGE CAPITAL	551.000	182,168		172,118	185,213	(13,095)	0	0	(13,095)	0	172,118	0	10,050	10,050	0		
369550-10-8	GENERAL DYNAMICS		03/24/2023	ZERO STAGE CAPITAL	562.000	124,099		120,160	139,438	(19,278)	0	0	(19,278)	0	120,160	0	3,939	3,939	708		
369604-30-1	GENERAL ELEC CO		02/17/2023	VARIOUS	14,334.000	1,454,849		1,104,003	1,239,109	(135,106)	0	0	(135,106)	0	1,104,003	0	350,846	350,846	1,147		
375558-10-3	GILEAD SCIENCES COMMON STK		01/10/2023	VARIOUS	702.000	60,799		46,713	60,267	(13,553)	0	0	(13,553)	0	46,713	0	14,086	14,086	6,341		
38141G-10-4	GOLDMAN SACHS GROUP INC		12/29/2022	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	62,500		
382550-10-1	GOODYEAR TIRE & RUBR		03/20/2023	ZERO STAGE CAPITAL	14,430.000	147,588		146,465	146,465	0	0	0	0	0	146,465	0	1,123	1,123	0		
384802-10-4	GRAINGER W W INC		03/24/2023	ZERO STAGE CAPITAL	2,012.000	1,331,950		1,075,633	1,119,175	(43,542)	0	0	(43,542)	0	1,075,633	0	256,318	256,318	3,461		
40412C-10-1	HCA HOLDINGS INC		01/10/2023	ZERO STAGE CAPITAL	333.000	82,843		76,290	79,907	(3,617)	0	0	(3,617)	0	76,290	0	6,554	6,554	186		
418056-10-7	HASBRO INC COMMON STK		01/10/2023	ZERO STAGE CAPITAL	884.000	56,442		53,800	53,933	(132)	0	0	(132)	0	53,800	0	2,641	2,641	0		
423452-10-1	HELMERICH & PAYNE COMMON STK		03/22/2023	VARIOUS	28,800.000	1,191,766		1,352,680	1,427,616	(74,936)	0	0	(74,936)	0	1,352,680	0	(160,913)	(160,913)	10,961		
42704L-10-4	HERC HLDGS INC		02/14/2023	ZERO STAGE CAPITAL	1,240.000	179,183		162,525	163,147	(622)	0	0	(622)	0	162,525	0	16,658	16,658	713		
42809H-10-7	HESS CORPORATION COMMON STK		03/16/2023	VARIOUS	44,500.000	6,253,179		4,138,318	6,310,990	(2,172,672)	0	0	(2,172,672)	0	4,138,318	0	2,114,861	2,114,861	16,688		
436440-10-1	HOLOGIC INC		01/10/2023	ZERO STAGE CAPITAL	6,083.000	491,102		451,446	455,069	(3,623)	0	0	(3,623)	0	451,446	0	39,655	39,655	0		
437076-10-2	HOME DEPOT INC		03/16/2023	VARIOUS	7,834.000	2,484,549		2,570,659	2,474,447	96,212	0	0	96,212	0	2,570,659	0	(86,110)	(86,110)	3,553		
438516-10-6	HONEYWELL INTL INC		03/16/2023	VARIOUS	11,100.000	2,250,314		407,240	2,378,730	(1,971,490)	0	0	(1,971,490)	0	407,240	0	1,843,074	1,843,074	3,605		
440452-10-0	HORMEL FOODS CORP		01/10/2023	ZERO STAGE CAPITAL	8,356.000	384,478		398,923	380,616	18,307	0	0	18,307	0	398,923	0	(14,444)	(14,444)	0		
449253-10-3	IAA INC		03/21/2023	CORPORATE REORG	137,496.000	5,627,855		5,627,855	1,820,793	(59,941)	0	0	(59,941)	0	5,627,855	0	0	0	0		
452327-10-9	ILLUMINA INC		01/10/2023	ZERO STAGE CAPITAL	298.000	58,183		63,440	60,256	3,184	0	0	3,184	0	63,440	0	(5,256)	(5,256)	0		
45768S-10-5	INNOSPEC INC		03/24/2023	ZERO STAGE CAPITAL	3,949.000	408,588		382,158	406,194	(24,036)	0	0	(24,036)	0	382,158	0	26,430	26,430	0		
46120E-60-2	INTUITIVE SURGICAL INC		02/06/2023	VARIOUS	20,300.000	5,368,772		5,641,170	5,386,605	254,565	0	0	254,565	0	5,641,170	0	(272,397)	(272,397)	0		
46266C-10-5	IQVIA HOLDINGS INC		03/24/2023	ZERO STAGE CAPITAL	1,683.000	310,795		342,147	344,830	(2,683)	0	0	(2,683)	0	342,147	0	(31,353)	(31,353)	0		
46625H-10-0	JP MORGAN CHASE & CO		03/16/2023	VARIOUS	22,300.000	3,051,174		2,612,949	2,990,430	(377,481)	0	0	(377,481)	0	2,612,949	0	438,225	438,225	22,300		
478160-10-4	JOHNSON & JOHNSON		03/16/2023	VARIOUS	21,261.000	3,485,922		3,536,086	3,755,756	(219,669)	0	0	(219,669)	0	3,536,086	0	(50,165)	(50,165)	7,458		
482480-10-0	KLA-TENCOR CORP		03/16/2023	VARIOUS	4,200.000	1,688,048		1,809,892	1,583,526	226,366	0	0	226,366	0	1,809,892	0	(121,844)	(121,844)	1,690		
49338L-10-3	KEYSIGHT TECHNOLOGIES INC COMMON STK		03/24/2023	ZERO STAGE CAPITAL	3,614.000	574,520		554,186	618,247	(64,061)	0	0	(64,061)	0	554,186	0	20,334	20,334	0		
494368-10-3	KIMBERLY CLARK CORP		01/04/2023	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	6,779		

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
499049-10-4	KNIGHT-SWIFT TRANSPORATION		01/25/2023	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	554		
518439-10-4	ESTEE LAUDER CO		02/17/2023	ZERO STAGE CAPITAL	2,983.000	765,930		701,010	740,112	(39,102)	0	0	(39,102)	0	701,010	0	64,920	64,920	0		
540424-10-8	LOEWS CORP		01/11/2023	ZERO STAGE CAPITAL	7,082.000	418,003		402,082	413,093	(11,011)	0	0	(11,011)	0	402,082	0	15,921	15,921	0		
548661-10-7	LOWES COS INC		03/16/2023	VARIOUS	6,000.000	1,256,378		48,878	1,195,440	(1,146,563)	0	0	(1,146,563)	0	48,878	0	1,207,500	1,207,500	4,221		
550241-10-3	LUMEN TECHNOLOGIES		03/24/2023	ZERO STAGE CAPITAL	161,994.000	388,118		767,511	114,151	103,267	0	0	103,267	0	767,511	0	(379,393)	(379,393)	0		
56585A-10-2	MARATHON PETROLEUM		01/10/2023	ZERO STAGE CAPITAL	924.000	106,121		97,803	107,544	(9,741)	0	0	(9,741)	0	97,803	0	8,318	8,318	0		
57060D-10-8	MARKETAXESS HLDGS		01/10/2023	ZERO STAGE CAPITAL	614.000	196,643		158,161	171,238	(13,078)	0	0	(13,078)	0	158,161	0	38,482	38,482	0		
571903-20-2	MARRIOTT INTL INC NEW		12/30/2022	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	53		
574599-10-6	MASCO CORP		01/10/2023	ZERO STAGE CAPITAL	819.000	41,037		43,949	38,223	5,726	0	0	5,726	0	43,949	0	(2,912)	(2,912)	0		
57636Q-10-4	MASTERCARD INC		01/10/2023	VARIOUS	405.000	149,403		144,795	140,831	3,964	0	0	3,964	0	144,795	0	4,608	4,608	231		
580135-10-1	MCDONALD'S CORP		03/24/2023	VARIOUS	24,160.000	6,480,656		898,460	6,366,885	(5,468,425)	0	0	(5,468,425)	0	898,460	0	5,582,197	5,582,197	5,715		
58155Q-10-3	MCKESSON CORP		01/10/2023	ZERO STAGE CAPITAL	393.000	150,028		151,444	147,422	4,022	0	0	4,022	0	151,444	0	(1,416)	(1,416)	0		
58933Y-10-5	MERCK & CO INC		03/24/2023	VARIOUS	2,570.000	265,901		252,138	285,142	(33,004)	0	0	(33,004)	0	252,138	0	13,763	13,763	31,076		
594918-10-4	MICROSOFT		03/23/2023	VARIOUS	88,819.000	22,511,863		11,896,451	17,703,273	(9,280,510)	0	0	(9,280,510)	0	11,896,451	0	10,615,412	10,615,412	19,461		
595017-10-4	MICROCHIP TECHNOLOGY INC		01/10/2023	ZERO STAGE CAPITAL	2,777.000	206,187		204,135	195,084	9,051	0	0	9,051	0	204,135	0	2,052	2,052	0		
595112-10-3	MICRON TECHNOLOGY INC		02/17/2023	ZERO STAGE CAPITAL	6,958.000	412,533		495,320	347,761	147,559	0	0	147,559	0	495,320	0	(82,787)	(82,787)	800		
60770K-10-7	MODERNA INC		01/10/2023	ZERO STAGE CAPITAL	499.000	93,705		89,630	89,630	0	0	0	0	0	89,630	0	4,075	4,075	0		
60786M-10-5	MOELIS & COMPANY		01/31/2023	ZERO STAGE CAPITAL	3,590.000	164,526		137,748	137,748	0	0	0	0	0	137,748	0	26,778	26,778	0		
609207-10-5	MONDELEX INTL INC NPV A		03/16/2023	VARIOUS	22,800.000	1,518,702		1,502,579	1,519,620	(17,041)	0	0	(17,041)	0	1,502,579	0	16,122	16,122	8,778		
617446-44-8	MORGAN STANLEY DEAN WITTER&CO		02/17/2023	ZERO STAGE CAPITAL	4,290.000	423,887		376,177	0	0	0	0	0	0	376,177	0	47,711	47,711	3,325		
64110D-10-4	NETAPP INC		03/24/2023	VARIOUS	3,773.000	231,556		245,431	226,606	18,824	0	0	18,824	0	245,431	0	(13,875)	(13,875)	1,887		
64110L-10-6	NETFLIX INC		03/16/2023	VARIOUS	19,600.000	5,875,846		4,516,368	5,779,648	(1,263,280)	0	0	(1,263,280)	0	4,516,368	0	1,359,478	1,359,478	0		
654106-10-3	NIKE INC -CL B COMMON STK		03/16/2023	VARIOUS	16,028.000	1,991,220		1,890,365	1,673,243	0	0	0	0	0	1,890,365	0	100,855	100,855	4,862		
655844-10-8	NORFOLK SOUTHERN CORP		01/10/2023	ZERO STAGE CAPITAL	936.000	236,985		240,808	230,649	10,159	0	0	10,159	0	240,808	0	(3,823)	(3,823)	0		
666807-10-2	NORTHROP GRUMMAN CORP		03/16/2023	VARIOUS	12,900.000	6,207,748		553,451	7,038,369	(6,484,918)	0	0	(6,484,918)	0	553,451	0	5,654,297	5,654,297	1,557		
670346-10-5	NUCOR CORP		01/10/2023	VARIOUS	520.000	74,272		73,322	68,541	4,781	0	0	4,781	0	73,322	0	949	949	265		
67103H-10-7	O'REILLY AUTOMOTIVE		03/24/2023	ZERO STAGE CAPITAL	282.000	226,317		216,953	238,016	(21,064)	0	0	(21,064)	0	216,953	0	9,364	9,364	0		
679580-10-0	OLD DOMINION FREIGHT LINE		02/17/2023	ZERO STAGE CAPITAL	1,426.000	500,648		415,585	404,670	10,915	0	0	10,915	0	415,585	0	85,063	85,063	0		
682189-10-5	ON SEMICONDUCTOR CRP		01/25/2023	ZERO STAGE CAPITAL	11,530.000	754,551		440,492	719,126	(278,635)	0	0	(278,635)	0	440,492	0	314,059	314,059	0		
68902V-10-7	OTIS WORLDWIDE CORP		02/06/2023	VARIOUS	38,300.000	3,142,782		2,517,735	2,999,273	(481,538)	0	0	(481,538)	0	2,517,735	0	625,047	625,047	0		
693475-10-5	PNC FINANCIAL SERVICES GROUP		02/06/2023	VARIOUS	4,100.000	668,586		679,433	0	0	0	0	0	0	679,433	0	(10,847)	(10,847)	5,774		
698813-10-2	PAPA JOHNS INTL INC		02/17/2023	ZERO STAGE CAPITAL	1,780.000	168,265		186,424	146,512	39,913	0	0	39,913	0	186,424	0	(18,160)	(18,160)	748		
70450Y-10-3	PAYPAL INC		02/10/2023	VARIOUS	203,759.000	16,379,232		6,122,672	14,511,716	(8,389,044)	0	0	(8,389,044)	0	6,122,672	0	10,256,560	10,256,560	0		
713448-10-8	PEPSICO INC MTN		03/24/2023	VARIOUS	16,894.000	2,977,966		2,144,039	3,052,070	(908,031)	0	0	(908,031)	0	2,144,039	0	833,927	833,927	11,628		
717081-10-3	PFIZER INC		03/16/2023	VARIOUS	28,800.000	1,252,489		1,575,613	1,475,712	99,901	0	0	99,901	0	1,575,613	0	(323,124)	(323,124)	7,831		
718172-10-9	PHILIP MORRIS INT'L		03/16/2023	VARIOUS	45,929.000	4,670,258		4,446,307	4,648,474	(202,167)	0	0	(202,167)	0	4,446,307	0	223,951	223,951	58,330		
718546-10-4	PHILLIPS 66		01/10/2023	ZERO STAGE CAPITAL	4,547.000	460,800		379,797	473,252	(93,454)	0	0	(93,454)	0	379,797	0	81,003	81,003	0		
742718-10-9	PROCTER & GAMBLE CO		03/16/2023	VARIOUS	21,600.000	3,132,806		1,041,332	3,273,696	(2,232,364)	0	0	(2,232,364)	0	1,041,332	0	2,091,475	2,091,475	13,152		
74340W-10-3	PROLOGIS INC		02/17/2023	ZERO STAGE CAPITAL	5,278.000	655,896		568,517	594,989	(26,472)	0	0	(26,472)	0	568,517	0	87,379	87,379	4,170		
745867-10-1	PULTE HOMES INC		03/17/2023	ZERO STAGE CAPITAL	6,010.000	329,647		297,663	273,635	24,028	0	0	24,028	0	297,663	0	31,984	31,984	962		
747525-10-3	QUALCOMM INC		02/17/2023	ZERO STAGE CAPITAL	5,140.000	656,780		658,725	565,092	93,633	0	0	93,633	0	658,725	0	(1,944)	(1,944)	0		
74982T-10-3	RXO INC		01/24/2023	ZERO STAGE CAPITAL	13,853.000	237,496		348,347	238,272	110,075	0	0	110,075	0	348,347	0	(110,851)	(110,851)	0		
751212-10-1	RALPH LAUREN CORP		02/01/2023	ZERO STAGE CAPITAL	2,580.000	319,559		260,709	272,629	(11,919)	0	0	(11,919)	0	260,709	0	58,849	58,849	1,935		
754730-10-9	RAYMOND JAMES FINANCIAL I		03/24/2023	ZERO STAGE CAPITAL	9,350.000	896,164		645,091	999,048	(353,956)	0	0	(353,956)	0	645,091	0	251,073	251,073	3,927		
75513E-10-1	RAYTHEON TECHNOLOGIES CORP		01/24/2023	VARIOUS	48,500.000	4,594,323		1,284,315	4,894,620	(3,610,305)	0	0	(3,610,305)	0	1,284,315	0	3,310,008	3,310,008	0		
758750-10-3	REGAL BELOIT CORP		03/17/2023	ZERO STAGE CAPITAL	3,500.000	513,247		455,845	280,753	23,647	0	0	23,647	0	455,845	0	57,402	57,402	819		

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
7591EP-10-0	REGIONS FINL CORP		02/17/2023	VARIOUS	16,968.000	399,913		388,649	365,830	22,819	0	0	22,819	0	388,649	0	11,264	11,264	3,544		
759509-10-2	RELIANCE STEEL & ALUMINUM		02/21/2023	ZERO STAGE CAPITAL	5,838.000	1,339,118		622,187	1,181,845	(559,658)	0	0	(559,658)	0	622,187	0	716,931	716,931	0		
760759-10-0	REPUBLIC SERVICES INC		03/24/2023	ZERO STAGE CAPITAL	1,069.000	137,566		133,368	0	0	0	0	0	0	133,368	0	4,198	4,198	0		
761152-10-7	RESMED INC		03/24/2023	ZERO STAGE CAPITAL	1,335.000	281,987		285,621	0	0	0	0	0	0	285,621	0	(3,634)	(3,634)	587		
79466L-30-2	SALESFORCE COM INC		03/16/2023	VARIOUS	35,600.000	4,905,922		4,720,204	4,720,204	0	0	0	0	0	4,720,204	0	185,718	185,718	0		
808513-10-5	THE CHARLES SCHWAB		03/24/2023	ZERO STAGE CAPITAL	3,500.000	186,059		232,661	0	0	0	0	0	0	232,661	0	(46,602)	(46,602)	0		
816300-10-7	SELECTIVE INSURANCE GROUP		02/22/2023	VARIOUS	1,680.000	170,752		157,619	148,865	8,754	0	0	8,754	0	157,619	0	13,134	13,134	504		
81762P-10-2	SERVICENOW INC		03/16/2023	SANFORD BERNST	1,900.000	847,488		849,968	0	0	0	0	0	0	849,968	0	(2,480)	(2,480)	0		
82669G-10-4	SIGNATURE BANK NY		02/17/2023	ZERO STAGE CAPITAL	1,358.000	161,404		209,263	156,469	52,794	0	0	52,794	0	209,263	0	(47,859)	(47,859)	559		
83088M-10-2	SKYWORKS SOLUTIONS INC		01/10/2023	ZERO STAGE CAPITAL	521.000	50,154		45,518	47,479	(1,961)	0	0	(1,961)	0	45,518	0	4,636	4,636	0		
83417M-10-4	SOLAREDGE TECHNOLO		03/17/2023	ZERO STAGE CAPITAL	380.000	99,568		119,144	0	0	0	0	0	0	119,144	0	(19,576)	(19,576)	0		
848574-10-9	SPIRIT AEROSYSTEMS HLDGS		02/17/2023	ZERO STAGE CAPITAL	14,120.000	475,877		417,952	417,952	0	0	0	0	0	417,952	0	57,925	57,925	0		
855244-10-9	STARBUCKS CORP		03/24/2023	VARIOUS	10,773.000	1,099,902		1,022,901	1,068,682	(45,780)	0	0	(45,780)	0	1,022,901	0	77,001	77,001	5,710		
87161C-50-1	SYNOVUS FINL CORP		02/21/2023	ZERO STAGE CAPITAL	8,170.000	327,763		336,896	306,784	30,112	0	0	30,112	0	336,896	0	(9,133)	(9,133)	2,778		
872590-10-4	T-MOBILE US INC		03/16/2023	VARIOUS	14,500.000	2,089,501		1,327,337	2,030,000	(702,663)	0	0	(702,663)	0	1,327,337	0	762,164	762,164	0		
876030-10-7	TAPESTRY INC		01/30/2023	VARIOUS	21,678.000	932,547		875,609	825,498	50,111	0	0	50,111	0	875,609	0	56,937	56,937	8,075		
87612E-10-6	TARGET CORP		02/17/2023	VARIOUS	5,366.000	923,712		793,458	799,749	(6,291)	0	0	(6,291)	0	793,458	0	130,254	130,254	5,795		
879360-10-5	TELEDYNE TECH INC		03/24/2023	ZERO STAGE CAPITAL	952.000	400,462		340,890	380,714	(39,824)	0	0	(39,824)	0	340,890	0	59,572	59,572	0		
88160R-10-1	TESLA INC		03/16/2023	VARIOUS	16,950.000	2,854,315		2,115,287	2,020,152	0	0	0	0	0	2,115,287	0	739,028	739,028	0		
882508-10-4	TEXAS INSTRS INC		03/24/2023	VARIOUS	15,100.000	2,697,898		1,718,781	2,494,822	(776,041)	0	0	(776,041)	0	1,718,781	0	979,117	979,117	15,500		
883556-10-2	THERMO ELECTRON CORP		03/16/2023	VARIOUS	5,100.000	2,916,277		2,691,579	2,808,519	(116,940)	0	0	(116,940)	0	2,691,579	0	224,698	224,698	1,530		
89677Q-10-7	TRIP COM GROUP LTD		03/23/2023	ZERO STAGE CAPITAL	1,355.000	51,620		23,713	46,612	(22,899)	0	0	(22,899)	0	23,713	0	27,907	27,907	0		
89832Q-10-9	TRUIST FINANCIAL COR		01/10/2023	ZERO STAGE CAPITAL	3,562.000	163,008		160,038	153,273	6,765	0	0	6,765	0	160,038	0	2,970	2,970	0		
902494-10-3	TYSON FOODS INC		03/24/2023	ZERO STAGE CAPITAL	17,359.000	1,057,975		1,296,646	1,080,598	216,048	0	0	216,048	0	1,296,646	0	(238,671)	(238,671)	4,349		
902973-30-4	US BANCORP DEL		03/09/2023	VARIOUS	268,867.000	12,175,924		11,655,762	11,725,290	(69,528)	0	0	(69,528)	0	11,655,762	0	520,162	520,162	129,056		
90384S-30-3	ULTA SALON COSMETCS & FRA		01/10/2023	ZERO STAGE CAPITAL	508.000	247,378		207,329	238,288	(30,959)	0	0	(30,959)	0	207,329	0	40,049	40,049	0		
907818-10-8	UNION PAC CORP		03/24/2023	VARIOUS	15,385.000	2,971,594		2,593,751	3,020,116	(586,025)	0	0	(586,025)	0	2,593,751	0	377,843	377,843	18,961		
911363-10-9	UNITED RENTALS INC		01/10/2023	ZERO STAGE CAPITAL	988.000	372,371		363,102	351,155	11,947	0	0	11,947	0	363,102	0	9,269	9,269	0		
91324P-10-2	UNITEDHEALTH GROUP INC		03/16/2023	VARIOUS	12,200.000	5,938,282		2,716,872	6,468,196	(3,751,324)	0	0	(3,751,324)	0	2,716,872	0	3,221,410	3,221,410	0		
92343E-10-2	VERISIGN INC		01/10/2023	ZERO STAGE CAPITAL	1,233.000	256,118		250,826	253,308	(2,482)	0	0	(2,482)	0	250,826	0	5,292	5,292	0		
92343V-10-4	VERIZON COMMUNICATIONS		03/16/2023	VARIOUS	45,553.000	1,846,756		1,794,788	1,794,788	0	0	0	0	0	1,794,788	0	51,968	51,968	29,723		
92537N-10-8	VERTIV HOLDINGS LLC		02/07/2023	ZERO STAGE CAPITAL	34,450.000	495,817		621,977	470,587	151,390	0	0	151,390	0	621,977	0	(126,161)	(126,161)	0		
92826C-83-9	VISA INC		03/16/2023	VARIOUS	15,300.000	3,392,887		3,162,166	3,178,728	(16,562)	0	0	(16,562)	0	3,162,166	0	230,721	230,721	2,023		
928563-40-2	VMWARE INC		03/22/2023	SANFORD BERNST	134,500.000	16,102,628		15,069,039	16,511,220	(1,442,181)	0	0	(1,442,181)	0	15,069,039	0	1,033,589	1,033,589	0		
929042-10-9	VORNADO RLTY TR		01/10/2023	ZERO STAGE CAPITAL	31,246.000	675,426		925,399	650,229	275,169	0	0	275,169	0	925,399	0	(249,972)	(249,972)	0		
929089-10-0	VOYA FINANCIAL INC		03/14/2023	ZERO STAGE CAPITAL	3,600.000	240,235		260,477	0	0	0	0	0	0	260,477	0	(20,242)	(20,242)	0		
929740-10-8	WABTEC CORP COMMON STK		03/24/2023	ZERO STAGE CAPITAL	3,207.000	304,331		293,129	320,091	(26,962)	0	0	(26,962)	0	293,129	0	11,202	11,202	545		
931142-10-3	WAL-MART STORES INC		03/16/2023	VARIOUS	7,700.000	1,090,335		1,158,043	1,091,783	66,260	0	0	66,260	0	1,158,043	0	(67,708)	(67,708)	4,312		
934423-10-4	WARNER BROS DISCOVERY INC		03/16/2023	VARIOUS	69,200.000	963,326		656,016	656,016	0	0	0	0	0	656,016	0	307,310	307,310	0		
949746-10-1	WELLS FARGO & CO NEW		03/16/2023	VARIOUS	154,500.000	6,563,494		5,913,214	6,379,305	(466,091)	0	0	(466,091)	0	5,913,214	0	650,280	650,280	8,880		
955306-10-5	WEST PHARMACEUTICAL SERVICES COMMON STK		03/24/2023	ZERO STAGE CAPITAL	516.000	171,467		190,002	121,441	68,562	0	0	68,562	0	190,002	0	(18,535)	(18,535)	98		
958102-10-5	WESTERN DIGITAL CORP		02/17/2023	ZERO STAGE CAPITAL	1,157.000	48,423		64,616	36,503	28,113	0	0	28,113	0	64,616	0	(16,193)	(16,193)	0		
959802-10-9	WESTERN UNION CO COMMON STK		01/09/2023	VARIOUS	90,328.000	1,262,459		1,484,530	1,243,817	240,713	0	0	240,713	0	1,484,530	0	(222,071)	(222,071)	26,424		
96145D-10-5	WESTROCK		01/10/2023	ZERO STAGE CAPITAL	2,814.000	102,407		93,238	98,940	(5,702)	0	0	(5,702)	0	93,238	0	9,169	9,169	0		
962166-10-4	WEYERHAEUSER CO		01/10/2023	ZERO STAGE CAPITAL	24,551.000	749,100		810,409	761,081	49,328	0	0	49,328	0	810,409	0	(61,309)	(61,309)	0		
97650W-10-8	WINTRUST FINANCIAL CORP		01/25/2023	VARIOUS	2,020.000	178,713		180,271	170,730	9,541	0	0	9,541	0	180,271	0	(1,558)	(1,558)	182		

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
98956P-10-2	ZIMMER HOLDINGS INC.		01/10/2023	VARIOUS	344.000	43,203		35,611	43,860	(8,249)	0	0	(8,249)	0	35,611	0	7,592	7,592	83		
989701-10-7	ZIONS BANCORPORATION		03/13/2023	ZERO STAGE CAPITAL	2,500.000	91,084		103,414	0	0	0	0	0	0	103,414	0	(12,330)	(12,330)	0		
	B&S GROUP SA		03/14/2023	ZERO STAGE CAPITAL	9,124.000	36,804		38,943	0	0	0	0	0	0	38,943	0	(2,139)	(2,139)	0		
G0250X-10-7	AMCOR PLC		03/24/2023	ZERO STAGE CAPITAL	13,998.000	151,807		172,975	166,716	6,259	0	0	6,259	0	172,975	0	(21,168)	(21,168)	1,715		
H84989-10-4	TE CONNECTIVITY LTD		02/17/2023	VARIOUS	2,797.000	367,186		322,323	321,096	1,228	0	0	1,228	0	322,323	0	44,862	44,862	1,566		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		01/10/2023	ZERO STAGE CAPITAL	2,332.000	135,148		107,660	115,271	(7,610)	0	0	(7,610)	0	107,660	0	27,488	27,488	0		
22576C-10-1	CRESCENY POINT ENERGY TRUST COMMON STK		03/14/2023	ZERO STAGE CAPITAL	330,459.000	2,317,429		2,324,675	0	0	0	0	0	0	2,324,675	0	(7,246)	(7,246)	1,197		
286181-20-1	ELEMENT FINANCIAL CORP COMMON STK		02/02/2023	ZERO STAGE CAPITAL	9,692.000	133,599		92,491	132,005	(46,366)	0	0	(46,366)	6,852	92,491	(5,369)	46,477	41,108	714		
449586-10-6	IGM FINANCIAL INC		03/09/2023	ZERO STAGE CAPITAL	14,397.000	453,709		441,115	0	0	0	0	0	0	441,115	0	12,593	12,593	0		
702925-10-8	PASON SYSTEMS		03/16/2023	ZERO STAGE CAPITAL	7,724.000	67,584		83,442	0	0	0	0	0	0	83,442	0	(15,857)	(15,857)	0		
767744-10-5	RITCHIE BROS AUCTNRS	A	03/21/2023	FRACTIONAL SHARE	0.900	48		70	0	0	0	0	0	0	70	0	(23)	(23)	0		
895945-10-3	TRICAN WLL SERVICE LTD COMMON STK		03/14/2023	ZERO STAGE CAPITAL	37,312.000	86,935		96,142	0	0	0	0	0	0	96,142	0	(9,208)	(9,208)	0		
05541J-10-3	BB SEGURIDADE PARTIC	D	01/31/2023	ZERO STAGE CAPITAL	11,149.000	82,566		44,951	71,184	(26,234)	0	0	(26,234)	0	44,951	0	37,616	37,616	0		
000000-00-0	ST JAMES PLACE	B	03/13/2023	ZERO STAGE CAPITAL	1,036.000	14,675		13,418	13,621	(202)	0	0	(202)	0	13,418	(141)	1,398	1,257	0		
000000-00-0	ASTRAZENECA	B	02/10/2023	ZERO STAGE CAPITAL	596.000	83,504		71,053	80,278	(17,152)	0	0	(17,152)	7,928	71,053	(6,292)	18,743	12,451	0		
108441-20-5	BRIDGESTONE CORP	D	03/14/2023	ZERO STAGE CAPITAL	2,200.000	41,986		42,198	0	0	0	0	0	0	42,198	0	(212)	(212)	0		
000000-00-0	CAMTEK LTD	D	03/24/2023	ZERO STAGE CAPITAL	706.000	19,372		19,630	0	0	0	0	0	0	19,630	0	(258)	(258)	0		
404280-40-6	HSBC HLDGS PLC	D	03/20/2023	ZERO STAGE CAPITAL	121,968.000	4,157,395		4,679,445	0	0	0	0	0	0	4,679,445	0	(522,050)	(522,050)	0		
000000-00-0	BELSHIPS CO	B	03/24/2023	ZERO STAGE CAPITAL	25,930.000	48,116		49,426	0	0	0	0	0	0	49,426	0	(1,310)	(1,310)	0		
000000-00-0	CIR SPA CIE INDUST	B	03/17/2023	ZERO STAGE CAPITAL	299,213.000	127,080		134,058	0	0	0	0	0	0	134,058	0	(6,978)	(6,978)	0		
423012-30-1	HEINEKEN NV	D	03/23/2023	ZERO STAGE CAPITAL	2,173.000	113,913		112,015	0	0	0	0	0	0	112,015	0	1,898	1,898	0		
438090-80-5	HON HAI PRECISION	D	03/02/2023	ZERO STAGE CAPITAL	2,044.000	13,476		13,466	0	0	0	0	0	0	13,466	0	10	10	0		
000000-00-0	SKAND ENSKILDA BKN	B	03/22/2023	ZERO STAGE CAPITAL	13,645.000	144,855		165,872	0	0	0	0	0	0	165,872	0	(21,017)	(21,017)	0		
000000-00-0	SULZER AG	D	03/17/2023	ZERO STAGE CAPITAL	2,162.000	168,223		190,733	0	0	0	0	0	0	190,733	0	(22,510)	(22,510)	0		
000000-00-0	UPONOR OYJ	B	03/14/2023	ZERO STAGE CAPITAL	1,455.000	27,505		27,339	0	0	0	0	0	0	27,339	0	165	165	0		
000000-00-0	DEUTSCHE LUFTHANSA	B	03/17/2023	ZERO STAGE CAPITAL	6,681.000	67,806		77,556	0	0	0	0	0	0	77,556	0	(9,751)	(9,751)	0		
000000-00-0	CEZ	B	03/02/2023	ZERO STAGE CAPITAL	1,415.000	66,538		66,610	0	0	0	0	0	0	66,610	0	(72)	(72)	0		
000000-00-0	MLP SE	B	03/15/2023	ZERO STAGE CAPITAL	12,410.000	62,685		67,788	0	0	0	0	0	0	67,788	0	(5,103)	(5,103)	0		
000000-00-0	SUEDZUCKER AG	B	03/17/2023	ZERO STAGE CAPITAL	4,316.000	68,822		73,576	0	0	0	0	0	0	73,576	0	(4,754)	(4,754)	0		
000000-00-0	VOPAK (KON)	B	03/16/2023	ZERO STAGE CAPITAL	14,911.000	484,872		475,371	0	0	0	0	0	0	475,371	0	9,502	9,502	0		
000000-00-0	BEKAERT SA	B	03/02/2023	ZERO STAGE CAPITAL	46.000	2,113		2,075	0	0	0	0	0	0	2,075	0	38	38	0		
000000-00-0	KON KPN NV	B	03/20/2023	ZERO STAGE CAPITAL	320,055.000	1,095,884		1,094,841	0	0	0	0	0	0	1,094,841	0	1,043	1,043	0		
000000-00-0	ZURICH INSURANCE	D	03/14/2023	ZERO STAGE CAPITAL	3,040.000	1,353,731		1,448,797	0	0	0	0	0	0	1,448,797	0	(95,066)	(95,066)	0		
000000-00-0	AIDA ENGINEERING	B	03/14/2023	ZERO STAGE CAPITAL	8,600.000	50,268		50,428	0	0	0	0	0	0	50,428	0	(160)	(160)	0		
000000-00-0	AJINOMOTO CO INC	B	01/19/2023	ZERO STAGE CAPITAL	23,100.000	715,978		655,367	712,143	(191,976)	0	0	(191,976)	135,200	655,367	(115,844)	176,455	60,611	0		
000000-00-0	FUJI MEDIA HOLDINGS	B	03/14/2023	ZERO STAGE CAPITAL	5,400.000	47,111		45,650	0	0	0	0	0	0	45,650	0	1,461	1,461	0		
000000-00-0	ASICS CORP	B	03/22/2023	ZERO STAGE CAPITAL	27,100.000	697,111		701,849	603,950	(34,079)	0	0	(34,079)	131,978	701,849	(125,609)	120,871	(4,738)	0		
000000-00-0	AUTOBACS SEVEN CO	B	03/02/2023	ZERO STAGE CAPITAL	5,300.000	56,266		56,360	0	0	0	0	0	0	56,360	0	(94)	(94)	0		
000000-00-0	RORZE CORP	B	03/15/2023	ZERO STAGE CAPITAL	1,100.000	91,403		88,257	0	0	0	0	0	0	88,257	0	3,146	3,146	0		
000000-00-0	NTT DATA CORP	B	03/06/2023	ZERO STAGE CAPITAL	52,800.000	702,572		1,107,520	780,159	138,105	0	0	138,105	189,256	1,107,520	(178,993)	(225,955)	(404,948)	0		
000000-00-0	TAKASHO CO LTD	B	03/15/2023	ZERO STAGE CAPITAL	11,200.000	59,460		56,187	0	0	0	0	0	0	56,187	0	3,273	3,273	0		
000000-00-0	AVEX INC	B	03/22/2023	ZERO STAGE CAPITAL	9,300.000	102,159		108,197	0	0	0	0	0	0	108,197	0	(6,037)	(6,037)	0		
000000-00-0	BRIDGESTONE CORP	B	03/14/2023	ZERO STAGE CAPITAL	105,100.000	3,925,629		4,021,528	0	0	0	0	0	0	4,021,528	0	(95,899)	(95,899)	0		
000000-00-0	BHP GROUP LTD	B	03/09/2023	ZERO STAGE CAPITAL	100,433.000	3,086,849		3,138,986	0	0	0	0	0	0	3,138,986	0	(52,137)	(52,137)	0		
000000-00-0	CAPCOM CO	B	03/02/2023	ZERO STAGE CAPITAL	1,600.000	50,667		50,169	0	0	0	0	0	0	50,169	0	498	498	0		
000000-00-0	DFI RETAIL GROUP H	D	03/07/2023	ZERO STAGE CAPITAL	19,900.000	65,332		63,531	0	0	0	0	0	0	63,531	0	1,801	1,801	0		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	CHUBU STEEL PLATE	B	03/13/2023	ZERO STAGE CAPITAL	3,200.000	60,904		50,894	0	0	0	0	0	0	50,894	0	10,010	10,010	0		
000000-00-0	CHUDENKO CORP	B	03/22/2023	ZERO STAGE CAPITAL	1,400.000	22,118		22,177	0	0	0	0	0	0	22,177	0	(59)	(59)	0		
000000-00-0	CSR LIMITED	B	03/22/2023	ZERO STAGE CAPITAL	19,462.000	61,804		65,834	0	0	0	0	0	0	65,834	0	(4,030)	(4,030)	0		
000000-00-0	JARDINE CYCLE & CARR	D	03/23/2023	ZERO STAGE CAPITAL	3,900.000	112,289		116,894	0	0	0	0	0	0	116,894	0	(4,605)	(4,605)	0		
000000-00-0	ABC-MART INC	B	03/02/2023	ZERO STAGE CAPITAL	1,100.000	54,514		54,472	0	0	0	0	0	0	54,472	0	42	42	0		
000000-00-0	INFORMATION SERVIC	B	03/02/2023	ZERO STAGE CAPITAL	1,800.000	62,540		62,064	0	0	0	0	0	0	62,064	0	477	477	0		
000000-00-0	EAGERS AUTOMOTIVE	B	03/16/2023	ZERO STAGE CAPITAL	56,314.000	491,595		517,728	0	0	0	0	0	0	517,728	0	(26,133)	(26,133)	0		
000000-00-0	TECHNOLOGY ONE	B	03/02/2023	ZERO STAGE CAPITAL	5,572.000	54,621		54,350	0	0	0	0	0	0	54,350	0	270	270	0		
000000-00-0	LINTEC CORP	B	03/22/2023	ZERO STAGE CAPITAL	3,100.000	48,604		50,464	0	0	0	0	0	0	50,464	0	(1,860)	(1,860)	0		
000000-00-0	FLETCHER BUILDING	B	03/16/2023	ZERO STAGE CAPITAL	82,870.000	224,812		239,672	0	0	0	0	0	0	239,672	0	(14,860)	(14,860)	0		
000000-00-0	FUJICCO CO	B	03/02/2023	ZERO STAGE CAPITAL	3,400.000	46,077		46,129	0	0	0	0	0	0	46,129	0	(51)	(51)	0		
000000-00-0	FUJI CO(TOKYO)	B	03/24/2023	ZERO STAGE CAPITAL	12,400.000	153,346		157,088	0	0	0	0	0	0	157,088	0	(3,742)	(3,742)	0		
000000-00-0	FUJI CORPORATION	B	03/14/2023	ZERO STAGE CAPITAL	20,900.000	331,516		321,946	0	0	0	0	0	0	321,946	0	9,569	9,569	0		
000000-00-0	GODO STEEL	B	03/16/2023	ZERO STAGE CAPITAL	5,800.000	147,539		160,148	0	0	0	0	0	0	160,148	0	(12,609)	(12,609)	0		
000000-00-0	SHIN-NIHON TATEMON	B	03/23/2023	ZERO STAGE CAPITAL	5,700.000	21,230		20,739	0	0	0	0	0	0	20,739	0	491	491	0		
000000-00-0	NOMURA RESEARCH IN	B	02/14/2023	ZERO STAGE CAPITAL	29,600.000	690,749		884,670	705,167	121,620	0	0	121,620	57,883	884,670	(5,252)	(188,669)	(193,921)	0		
000000-00-0	HASEKO CORPORATION	B	03/22/2023	ZERO STAGE CAPITAL	32,900.000	366,398		375,627	0	0	0	0	0	0	375,627	0	(9,229)	(9,229)	0		
000000-00-0	DENTSU GROUP INC	B	03/16/2023	ZERO STAGE CAPITAL	12,200.000	399,349		390,505	0	0	0	0	0	0	390,505	0	8,845	8,845	0		
000000-00-0	SPARX GROUP CO.LTD	B	03/23/2023	ZERO STAGE CAPITAL	4,000.000	43,195		46,427	0	0	0	0	0	0	46,427	0	(3,232)	(3,232)	0		
000000-00-0	HONDA MOTOR CO	B	03/10/2023	ZERO STAGE CAPITAL	18,100.000	479,386		474,194	0	0	0	0	0	0	474,194	0	5,192	5,192	0		
000000-00-0	IBIDEN CO	B	03/15/2023	ZERO STAGE CAPITAL	25,800.000	933,481		962,344	340,335	(18,623)	0	0	(18,623)	61,518	962,344	(41,038)	12,175	(28,863)	0		
000000-00-0	ISUZU MOTORS	B	03/14/2023	ZERO STAGE CAPITAL	86,700.000	996,921		1,041,666	0	0	0	0	0	0	1,041,666	0	(44,746)	(44,746)	0		
000000-00-0	ITOCHU CORP	B	03/22/2023	ZERO STAGE CAPITAL	28,200.000	858,858		842,182	0	0	0	0	0	0	842,182	0	16,676	16,676	0		
000000-00-0	JAPAN SECS FINANCE	B	03/14/2023	ZERO STAGE CAPITAL	6,600.000	47,867		50,666	0	0	0	0	0	0	50,666	0	(2,800)	(2,800)	0		
000000-00-0	AEON CO	B	03/15/2023	ZERO STAGE CAPITAL	54,600.000	1,012,445		1,003,405	0	0	0	0	0	0	1,003,405	0	9,041	9,041	0		
000000-00-0	K'S HOLDINGS	B	03/14/2023	ZERO STAGE CAPITAL	9,400.000	81,492		80,746	0	0	0	0	0	0	80,746	0	745	745	0		
000000-00-0	PIOLAX INC	B	03/14/2023	ZERO STAGE CAPITAL	7,900.000	108,454		117,086	0	0	0	0	0	0	117,086	0	(8,632)	(8,632)	0		
000000-00-0	KOITO MFG CO	B	03/07/2023	ZERO STAGE CAPITAL	4,700.000	81,144		79,193	0	0	0	0	0	0	79,193	0	1,950	1,950	0		
000000-00-0	KOMATSU	B	03/23/2023	ZERO STAGE CAPITAL	34,500.000	809,446		839,601	0	0	0	0	0	0	839,601	0	(30,156)	(30,156)	0		
000000-00-0	KUMIAI CHEM IND CO	B	03/02/2023	ZERO STAGE CAPITAL	7,800.000	48,919		49,035	0	0	0	0	0	0	49,035	0	(116)	(116)	0		
000000-00-0	KURITA WATER INDS	B	01/24/2023	ZERO STAGE CAPITAL	4,100.000	178,468		153,852	171,206	(23,859)	0	0	(23,859)	6,506	153,852	2,024	22,591	24,615	0		
000000-00-0	KYOKUYO CO	B	03/20/2023	ZERO STAGE CAPITAL	600.000	14,946		16,015	0	0	0	0	0	0	16,015	0	(1,068)	(1,068)	0		
000000-00-0	KYOWA KIRIN CO LTD	B	01/25/2023	ZERO STAGE CAPITAL	15,800.000	346,629		503,381	364,927	38,319	0	0	38,319	100,135	503,381	(76,723)	(80,029)	(156,752)	0		
000000-00-0	DAIKOKU DENKI CO	B	03/16/2023	ZERO STAGE CAPITAL	6,100.000	134,602		123,616	0	0	0	0	0	0	123,616	0	10,986	10,986	0		
000000-00-0	MABUCHI MOTOR CO	B	03/14/2023	ZERO STAGE CAPITAL	3,000.000	81,165		79,547	85,695	(9,512)	0	0	(9,512)	3,364	79,547	(2,512)	4,130	1,618	0		
000000-00-0	MAEZAWA KASEI IND	B	03/15/2023	ZERO STAGE CAPITAL	3,500.000	37,779		35,961	0	0	0	0	0	0	35,961	0	1,819	1,819	0		
000000-00-0	RETAIL PARTNERS CO	B	03/02/2023	ZERO STAGE CAPITAL	3,300.000	31,476		31,041	0	0	0	0	0	0	31,041	0	435	435	0		
000000-00-0	MARS GP HLDGS CO	B	03/16/2023	ZERO STAGE CAPITAL	2,800.000	58,057		51,210	0	0	0	0	0	0	51,210	0	6,847	6,847	0		
000000-00-0	MITSUBA CORP	B	03/17/2023	ZERO STAGE CAPITAL	18,800.000	63,106		76,098	0	0	0	0	0	0	76,098	0	(12,992)	(12,992)	0		
000000-00-0	SUMITOMO MITSUI CO	B	03/22/2023	ZERO STAGE CAPITAL	22,100.000	66,846		69,292	0	0	0	0	0	0	69,292	0	(2,446)	(2,446)	0		
000000-00-0	NGK SPARK PLUG CO	B	03/14/2023	ZERO STAGE CAPITAL	77,800.000	1,521,729		1,575,851	0	0	0	0	0	0	1,575,851	0	(54,122)	(54,122)	0		
000000-00-0	NAGASE & CO	B	03/14/2023	ZERO STAGE CAPITAL	8,700.000	131,460		130,461	0	0	0	0	0	0	130,461	0	999	999	0		
000000-00-0	NINTENDO CO	B	03/13/2023	ZERO STAGE CAPITAL	4,900.000	182,857		201,342	126,925	(19,503)	0	0	(19,503)	23,155	201,342	(21,954)	3,469	(18,485)	0		
000000-00-0	NISSIN ELECTRIC	B	03/22/2023	CORPORATE REORG	7,200.000	89,477		89,315	0	0	0	0	0	0	89,315	0	162	162	0		
000000-00-0	NISSIN FOODS HLDG CO	B	03/06/2023	ZERO STAGE CAPITAL	3,200.000	267,482		266,865	0	0	0	0	0	0	266,865	0	618	618	0		
000000-00-0	NIPPON SIGNAL CO	B	03/02/2023	ZERO STAGE CAPITAL	3,700.000	28,123		28,254	0	0	0	0	0	0	28,254	0	(131)	(131)	0		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	MITSUBISHI LOGISNE	B	03/17/2023	ZERO STAGE CAPITAL	8,400.000	49,618		50,332	0	0	0	0	0	0	50,332	0	(714)	(714)	0		
000000-00-0	OSG CORP	B	03/02/2023	ZERO STAGE CAPITAL	1,700.000	24,831		24,602	0	0	0	0	0	0	24,602	0	229	229	0		
000000-00-0	OPTEX GROUP COMPAN	B	03/14/2023	ZERO STAGE CAPITAL	3,500.000	50,464		52,828	0	0	0	0	0	0	52,828	0	(2,364)	(2,364)	0		
000000-00-0	ORIX CORP	B	03/17/2023	ZERO STAGE CAPITAL	34,200.000	535,045		529,941	554,111	(39,310)	0	0	(39,310)	15,140	529,941	(9,386)	14,491	5,105	0		
000000-00-0	OSAKA STEEL CO	B	03/22/2023	ZERO STAGE CAPITAL	1,800.000	16,427		18,542	0	0	0	0	0	0	18,542	0	(2,115)	(2,115)	0		
000000-00-0	P.S.MITSUBISHI CON	B	03/22/2023	ZERO STAGE CAPITAL	9,400.000	45,744		47,363	0	0	0	0	0	0	47,363	0	(1,619)	(1,619)	0		
000000-00-0	KOMEHYO HOLDINGS C	B	03/23/2023	ZERO STAGE CAPITAL	7,500.000	134,152		152,500	0	0	0	0	0	0	152,500	0	(18,348)	(18,348)	0		
000000-00-0	NEW HOPE CORP	B	03/17/2023	ZERO STAGE CAPITAL	167,352.000	571,984		603,088	0	0	0	0	0	0	603,088	0	(31,104)	(31,104)	0		
000000-00-0	NABTESCO CORP	B	03/17/2023	ZERO STAGE CAPITAL	4,100.000	96,888		105,913	0	0	0	0	0	0	105,913	0	(9,025)	(9,025)	0		
000000-00-0	TOSHO CO LTD	B	03/22/2023	ZERO STAGE CAPITAL	7,000.000	57,000		62,190	0	0	0	0	0	0	62,190	0	(5,190)	(5,190)	0		
000000-00-0	RICOH LEASING	B	03/22/2023	ZERO STAGE CAPITAL	1,900.000	54,096		55,829	0	0	0	0	0	0	55,829	0	(1,733)	(1,733)	0		
000000-00-0	SMC CORP	B	03/24/2023	ZERO STAGE CAPITAL	700.000	349,581		437,550	297,549	34,309	0	0	34,309	105,692	437,550	(101,983)	14,014	(87,969)	0		
000000-00-0	SOFTBANK GROUP CO	B	02/17/2023	ZERO STAGE CAPITAL	23,000.000	1,021,571		1,378,832	992,789	74,024	0	0	74,024	312,019	1,378,832	(244,109)	(113,152)	(357,261)	0		
000000-00-0	SANKI ENGINEERING	B	03/22/2023	ZERO STAGE CAPITAL	8,100.000	86,251		90,530	0	0	0	0	0	0	90,530	0	(4,279)	(4,279)	0		
000000-00-0	SANRIO CO	B	03/22/2023	ZERO STAGE CAPITAL	2,500.000	98,103		74,749	0	0	0	0	0	0	74,749	0	23,354	23,354	0		
000000-00-0	SAPPORO HOLDINGS	B	03/14/2023	ZERO STAGE CAPITAL	8,700.000	206,288		204,150	0	0	0	0	0	0	204,150	0	2,138	2,138	0		
000000-00-0	SEIREN CO	B	03/23/2023	ZERO STAGE CAPITAL	1,900.000	30,969		33,227	0	0	0	0	0	0	33,227	0	(2,258)	(2,258)	0		
000000-00-0	SHIMAMURA CO	B	03/14/2023	ZERO STAGE CAPITAL	1,000.000	96,015		93,178	0	0	0	0	0	0	93,178	0	2,837	2,837	0		
000000-00-0	SHIKOKU KASEI HOLD	B	03/24/2023	ZERO STAGE CAPITAL	5,300.000	52,083		50,389	0	0	0	0	0	0	50,389	0	1,694	1,694	0		
000000-00-0	RESONAC HOLDINGS C	B	03/14/2023	ZERO STAGE CAPITAL	19,200.000	295,093		317,400	0	0	0	0	0	0	317,400	0	(22,307)	(22,307)	0		
000000-00-0	SINGAPORE AIRLINES	B	03/16/2023	ZERO STAGE CAPITAL	295,800.000	1,242,187		1,249,636	0	0	0	0	0	0	1,249,636	0	(7,450)	(7,450)	0		
000000-00-0	STANLEY ELECTRIC	B	03/14/2023	ZERO STAGE CAPITAL	18,000.000	378,313		378,341	0	0	0	0	0	0	378,341	0	(28)	(28)	0		
000000-00-0	SUMITOMO OSAKA CEM	B	03/22/2023	ZERO STAGE CAPITAL	5,900.000	160,496		163,353	0	0	0	0	0	0	163,353	0	(2,858)	(2,858)	0		
000000-00-0	SUMITOMO ELECTRIC	B	03/17/2023	ZERO STAGE CAPITAL	143,400.000	1,666,595		1,769,683	0	0	0	0	0	0	1,769,683	0	(103,088)	(103,088)	0		
000000-00-0	ADVANTEST	B	03/06/2023	ZERO STAGE CAPITAL	4,600.000	377,648		391,973	298,329	26,927	0	0	26,927	66,717	391,973	(63,082)	48,757	(14,325)	0		
000000-00-0	TABCORP HOLDINGS LTD	B	03/17/2023	ZERO STAGE CAPITAL	263,328.000	169,776		177,152	0	0	0	0	0	0	177,152	0	(7,376)	(7,376)	0		
000000-00-0	TOTTORI BANK	B	03/15/2023	ZERO STAGE CAPITAL	5,400.000	46,571		50,056	0	0	0	0	0	0	50,056	0	(3,485)	(3,485)	0		
000000-00-0	TOHO BANK	B	03/15/2023	ZERO STAGE CAPITAL	66,900.000	107,968		118,048	0	0	0	0	0	0	118,048	0	(10,080)	(10,080)	0		
000000-00-0	TOEI CO	B	03/16/2023	ZERO STAGE CAPITAL	1,500.000	191,003		187,593	0	0	0	0	0	0	187,593	0	3,409	3,409	0		
000000-00-0	TOKYO ELEC POWER H	B	03/02/2023	ZERO STAGE CAPITAL	17,200.000	56,441		56,626	0	0	0	0	0	0	56,626	0	(185)	(185)	0		
000000-00-0	TOKYO ROPE MFG CO	B	03/23/2023	ZERO STAGE CAPITAL	2,200.000	18,342		20,437	0	0	0	0	0	0	20,437	0	(2,095)	(2,095)	0		
000000-00-0	TOWA BANK	B	03/22/2023	ZERO STAGE CAPITAL	10,900.000	44,400		49,208	0	0	0	0	0	0	49,208	0	(4,808)	(4,808)	0		
000000-00-0	TOKEN CORPORATION	B	03/22/2023	ZERO STAGE CAPITAL	2,400.000	131,223		137,708	0	0	0	0	0	0	137,708	0	(6,485)	(6,485)	0		
000000-00-0	YAKULT HONSHA CO	B	03/03/2023	ZERO STAGE CAPITAL	1,800.000	124,178		122,792	0	0	0	0	0	0	122,792	0	1,386	1,386	0		
000000-00-0	DORMAKABA HOLDING	D	03/17/2023	ZERO STAGE CAPITAL	252.000	102,402		112,475	0	0	0	0	0	0	112,475	0	(10,073)	(10,073)	0		
000000-00-0	ST GALLER KTBK AG	D	03/14/2023	ZERO STAGE CAPITAL	128.000	65,785		67,516	0	0	0	0	0	0	67,516	0	(1,731)	(1,731)	0		
000000-00-0	VONTOBEL HLDGS AG	D	03/13/2023	ZERO STAGE CAPITAL	925.000	53,692		57,908	0	0	0	0	0	0	57,908	0	(4,216)	(4,216)	0		
000000-00-0	NESTLE SA	D	03/24/2023	ZERO STAGE CAPITAL	7,538.000	879,284		976,103	860,774	91,628	0	0	91,628	23,701	976,103	(12,983)	(83,836)	(96,819)	0		
000000-00-0	BENETEAU	B	03/14/2023	ZERO STAGE CAPITAL	3,757.000	63,266		67,713	0	0	0	0	0	0	67,713	0	(4,446)	(4,446)	0		
000000-00-0	NORWEGIAN AIR SHUT	B	03/23/2023	ZERO STAGE CAPITAL	263,567.000	260,897		280,453	0	0	0	0	0	0	280,453	0	(19,556)	(19,556)	0		
000000-00-0	HEINEKEN NV	B	03/24/2023	ZERO STAGE CAPITAL	1,977.000	202,901		202,370	0	0	0	0	0	0	202,370	0	530	530	0		
86562M-20-9	SUMITOMO MITSUI FINL	D	03/22/2023	ZERO STAGE CAPITAL	25,733.000	204,325		201,348	0	0	0	0	0	0	201,348	0	2,976	2,976	0		
000000-00-0	SHOEI CO LTD	B	03/14/2023	ZERO STAGE CAPITAL	1,300.000	51,000		51,379	0	0	0	0	0	0	51,379	0	(379)	(379)	0		
000000-00-0	ALARKO HOLDING	B	03/14/2023	ZERO STAGE CAPITAL	58,849.000	233,666		246,103	0	0	0	0	0	0	246,103	0	(12,437)	(12,437)	0		
000000-00-0	ARCELIK	B	03/13/2023	ZERO STAGE CAPITAL	26,760.000	192,000		172,051	0	0	0	0	0	0	172,051	0	19,949	19,949	0		
000000-00-0	EREGLI DEMIR CELIK	B	03/20/2023	ZERO STAGE CAPITAL	1,422,677.000	2,918,775		3,349,865	0	0	0	0	0	0	3,349,865	0	(431,090)	(431,090)	0		

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	KEREVITAS GIDA SAN	B	03/15/2023	ZERO STAGE CAPITAL	132,889.000	85,521		86,567	0	0	0	0	0	0	86,567	0	(1,046)	(1,046)	0		
000000-00-0	DIANA SHIPPING INC	D	03/23/2023	ZERO STAGE CAPITAL	6,303.000	25,029		29,855	0	0	0	0	0	0	29,855	0	(4,827)	(4,827)	945		
000000-00-0	METCASH LTD	B	03/15/2023	ZERO STAGE CAPITAL	46,674.000	118,132		125,913	0	0	0	0	0	0	125,913	0	(7,781)	(7,781)	0		
000000-00-0	WEBUILD SPA	B	03/17/2023	ZERO STAGE CAPITAL	31,589.000	63,838		57,651	0	0	0	0	0	0	57,651	0	6,187	6,187	0		
000000-00-0	MITSUBISHI CHEM GP	B	03/17/2023	ZERO STAGE CAPITAL	105,600.000	583,701		617,996	0	0	0	0	0	0	617,996	0	(34,295)	(34,295)	0		
000000-00-0	SANLAM LTD	B	03/01/2023	ZERO STAGE CAPITAL	35,674.000	115,469		149,774	102,403	24,189	0	0	24,189	23,181	149,774	(33,765)	(540)	(34,305)	0		
000000-00-0	SPAREBANK 1 SMN	B	03/21/2023	ZERO STAGE CAPITAL	19,527.000	229,484		252,357	0	0	0	0	0	0	252,357	0	(22,873)	(22,873)	0		
000000-00-0	CHINA CONSTRUCTION BANK-H	B	03/21/2023	ZERO STAGE CAPITAL	695,000.000	447,819		435,475	0	0	0	0	0	0	435,475	0	12,345	12,345	0		
000000-00-0	EARTH CORPORATION	B	03/13/2023	ZERO STAGE CAPITAL	1,500.000	52,358		51,922	0	0	0	0	0	0	51,922	0	436	436	0		
000000-00-0	LANCASHIRE HLDGS	D	03/22/2023	ZERO STAGE CAPITAL	8,768.000	46,372		53,624	0	0	0	0	0	0	53,624	0	(7,252)	(7,252)	0		
000000-00-0	CAMTEK	D	03/23/2023	ZERO STAGE CAPITAL	677.000	68,543		67,551	0	0	0	0	0	0	67,551	0	992	992	0		
000000-00-0	SCHINDLER HOLDING AG	D	03/22/2023	ZERO STAGE CAPITAL	4,216.000	959,369		964,862	0	0	0	0	0	0	964,862	0	(5,494)	(5,494)	0		
000000-00-0	MBB SE	B	03/21/2023	ZERO STAGE CAPITAL	495.000	40,441		41,642	0	0	0	0	0	0	41,642	0	(1,202)	(1,202)	0		
000000-00-0	SPAR NORD BANK AS	B	03/14/2023	ZERO STAGE CAPITAL	8,475.000	139,371		155,973	0	0	0	0	0	0	155,973	0	(16,602)	(16,602)	0		
000000-00-0	SBM OFFSHORE NV	D	03/24/2023	ZERO STAGE CAPITAL	16,237.000	206,545		222,537	0	0	0	0	0	0	222,537	0	(15,993)	(15,993)	0		
000000-00-0	ADWAYS CO.LTD	B	03/14/2023	ZERO STAGE CAPITAL	12,600.000	64,357		60,802	0	0	0	0	0	0	60,802	0	3,555	3,555	0		
000000-00-0	JDC CORPORATION	B	03/22/2023	ZERO STAGE CAPITAL	10,700.000	46,026		44,248	0	0	0	0	0	0	44,248	0	1,778	1,778	0		
000000-00-0	PROTECTOR FORS ASA	B	03/23/2023	ZERO STAGE CAPITAL	1,742.000	22,838		24,236	0	0	0	0	0	0	24,236	0	(1,398)	(1,398)	0		
000000-00-0	DCM HOLDINGS CO	B	03/16/2023	ZERO STAGE CAPITAL	3,000.000	24,624		25,224	0	0	0	0	0	0	25,224	0	(600)	(600)	0		
000000-00-0	FAMUR SA	B	03/14/2023	ZERO STAGE CAPITAL	13,798.000	11,939		12,031	0	0	0	0	0	0	12,031	0	(92)	(92)	0		
000000-00-0	SANEI ARCHITECTURE	B	03/02/2023	ZERO STAGE CAPITAL	3,400.000	37,129		37,272	0	0	0	0	0	0	37,272	0	(142)	(142)	0		
000000-00-0	SRA HOLDINGS	B	03/02/2023	ZERO STAGE CAPITAL	1,000.000	22,100		22,264	0	0	0	0	0	0	22,264	0	(164)	(164)	0		
000000-00-0	POLAR CAPITAL HLDG	B	03/15/2023	ZERO STAGE CAPITAL	10,014.000	55,953		62,759	0	0	0	0	0	0	62,759	0	(6,807)	(6,807)	0		
000000-00-0	HIRATA CORPORATION	B	03/17/2023	ZERO STAGE CAPITAL	1,400.000	65,697		68,986	0	0	0	0	0	0	68,986	0	(3,289)	(3,289)	0		
000000-00-0	BANCA GENERALI	B	03/14/2023	ZERO STAGE CAPITAL	1,711.000	53,623		59,662	0	0	0	0	0	0	59,662	0	(6,038)	(6,038)	0		
000000-00-0	SKF AB	B	03/24/2023	ZERO STAGE CAPITAL	25,824.000	455,333		488,702	0	0	0	0	0	0	488,702	0	(33,369)	(33,369)	0		
000000-00-0	TOKUSHU TOKAI PAPE	B	03/15/2023	ZERO STAGE CAPITAL	1,500.000	33,289		33,481	0	0	0	0	0	0	33,481	0	(192)	(192)	0		
000000-00-0	KINGSOFT CORP LTD	B	03/23/2023	ZERO STAGE CAPITAL	64,200.000	273,644		221,533	0	0	0	0	0	0	221,533	0	52,111	52,111	0		
000000-00-0	ZOZO INC	B	03/07/2023	ZERO STAGE CAPITAL	9,300.000	208,613		206,693	0	0	0	0	0	0	206,693	0	1,920	1,920	0		
000000-00-0	TREASURE FACTORY C	B	03/14/2023	ZERO STAGE CAPITAL	6,200.000	56,290		49,998	0	0	0	0	0	0	49,998	0	6,292	6,292	0		
000000-00-0	SEVEN GROUP HLDGS	B	03/02/2023	ZERO STAGE CAPITAL	3,034.000	49,517		49,204	0	0	0	0	0	0	49,204	0	314	314	0		
000000-00-0	AWILCO LNG ASA	B	03/20/2023	ZERO STAGE CAPITAL	179,826.000	137,556		147,782	0	0	0	0	0	0	147,782	0	(10,226)	(10,226)	0		
000000-00-0	JULIUS BAER GRUPPE	D	03/23/2023	ZERO STAGE CAPITAL	26,978.000	1,764,258		1,795,168	0	0	0	0	0	0	1,795,168	0	(30,910)	(30,910)	0		
000000-00-0	JANTSA JANT SAN	B	03/22/2023	ZERO STAGE CAPITAL	38,847.000	224,363		222,890	0	0	0	0	0	0	222,890	0	1,473	1,473	0		
000000-00-0	PLAYTECH PLC	B	03/13/2023	ZERO STAGE CAPITAL	15,794.000	104,274		106,673	0	0	0	0	0	0	106,673	0	(2,399)	(2,399)	0		
000000-00-0	AGEAS	B	03/10/2023	ZERO STAGE CAPITAL	17,608.000	795,946		798,148	0	0	0	0	0	0	798,148	0	(2,202)	(2,202)	0		
000000-00-0	COMMERZBANK AG	B	03/16/2023	ZERO STAGE CAPITAL	56,527.000	575,484		684,752	0	0	0	0	0	0	684,752	0	(109,268)	(109,268)	0		
000000-00-0	BPOST SA/NV	B	03/23/2023	ZERO STAGE CAPITAL	21,120.000	113,387		113,634	0	0	0	0	0	0	113,634	0	(248)	(248)	0		
000000-00-0	RICHEMONT(CIE FIN)	D	01/06/2023	ZERO STAGE CAPITAL	13,043.000	1,805,577		1,658,246	1,666,779	(48,798)	0	0	(48,798)	40,264	1,658,246	(17,674)	165,004	147,330	0		
000000-00-0	MONETA MONEY BANK AS	B	03/14/2023	ZERO STAGE CAPITAL	16,753.000	62,671		63,697	0	0	0	0	0	0	63,697	0	(1,027)	(1,027)	0		
000000-00-0	BAROQUE JAPAN LTD	B	03/22/2023	ZERO STAGE CAPITAL	8,700.000	51,258		50,679	0	0	0	0	0	0	50,679	0	579	579	0		
000000-00-0	VALEO	B	03/21/2023	ZERO STAGE CAPITAL	67,774.000	1,288,577		1,447,928	0	0	0	0	0	0	1,447,928	0	(159,352)	(159,352)	0		
000000-00-0	EVT LIMITED	B	03/17/2023	ZERO STAGE CAPITAL	12,513.000	97,962		107,445	0	0	0	0	0	0	107,445	0	(9,483)	(9,483)	1,176		
000000-00-0	SOFTWARE AG	B	03/02/2023	ZERO STAGE CAPITAL	825.000	16,911		16,758	0	0	0	0	0	0	16,758	0	154	154	0		
000000-00-0	UMICORE	B	03/07/2023	ZERO STAGE CAPITAL	2,070.000	68,878		69,748	0	0	0	0	0	0	69,748	0	(870)	(870)	0		
000000-00-0	2020 BULKERS LTD	D	03/21/2023	ZERO STAGE CAPITAL	23,886.000	2,401,998		2,673,813	0	0	0	0	0	0	2,673,813	0	(271,815)	(271,815)	0		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	CEMBRA MONEY BANK	D	03/14/2023	ZERO STAGE CAPITAL	4,047.000	316,468		335,371	0	0	0	0	0	0	335,371	0	(18,904)	(18,904)	0		
000000-00-0	ABSA GROUP LTD	B	03/23/2023	ZERO STAGE CAPITAL	48,656.000	474,054		532,750	0	0	0	0	0	0	532,750	0	(58,696)	(58,696)	0		
000000-00-0	BE SEMICONDUCTOR	B	03/08/2023	ZERO STAGE CAPITAL	25,718.000	2,022,669		2,027,495	0	0	0	0	0	0	2,027,495	0	(4,826)	(4,826)	0		
000000-00-0	FLEX LNG LTD	D	03/16/2023	ZERO STAGE CAPITAL	10,270.000	320,786		355,804	0	0	0	0	0	0	355,804	0	(35,018)	(35,018)	0		
000000-00-0	MAN GROUP PLC/JERSEY	D	03/14/2023	ZERO STAGE CAPITAL	466,943.000	1,214,636		1,292,897	0	0	0	0	0	0	1,292,897	0	(78,261)	(78,261)	0		
000000-00-0	FLEX LNG LTD (BM)	D	03/16/2023	ZERO STAGE CAPITAL	3,156.000	1,086,757		1,145,847	0	0	0	0	0	0	1,145,847	0	(59,090)	(59,090)	0		
000000-00-0	ILLIMITY BANK SPA	B	03/14/2023	ZERO STAGE CAPITAL	7,110.000	47,540		49,897	0	0	0	0	0	0	49,897	0	(2,357)	(2,357)	0		
000000-00-0	BCA MPS	B	03/14/2023	ZERO STAGE CAPITAL	55,153.000	123,676		146,391	0	0	0	0	0	0	146,391	0	(22,715)	(22,715)	0		
000000-00-0	JOYFUL HONDA CO LT	B	03/02/2023	ZERO STAGE CAPITAL	3,900.000	48,837		49,694	0	0	0	0	0	0	49,694	0	(857)	(857)	0		
000000-00-0	LIVECHAT SOFTWARE	B	03/02/2023	ZERO STAGE CAPITAL	1,997.000	60,194		62,012	0	0	0	0	0	0	62,012	0	(1,818)	(1,818)	0		
000000-00-0	BAPCOR LTD	B	03/21/2023	ZERO STAGE CAPITAL	31,634.000	135,939		138,582	0	0	0	0	0	0	138,582	0	(2,643)	(2,643)	0		
000000-00-0	DEEP VALUE DRILLER	B	03/15/2023	ZERO STAGE CAPITAL	26,653.000	49,450		49,300	0	0	0	0	0	0	49,300	0	150	150	0		
000000-00-0	FRONTLINE PLC	D	03/14/2023	ZERO STAGE CAPITAL	22,348.000	4,271,887		4,417,444	0	0	0	0	0	0	4,417,444	0	(145,558)	(145,558)	0		
000000-00-0	KAMBI GRP PLC	B	03/14/2023	ZERO STAGE CAPITAL	567.000	11,231		10,903	0	0	0	0	0	0	10,903	0	328	328	0		
000000-00-0	KIZILBUK GAYRIMENK	B	03/08/2023	ZERO STAGE CAPITAL	41,861.000	55,640		50,584	0	0	0	0	0	0	50,584	0	5,056	5,056	0		
000000-00-0	BAIRONG INC	B	03/21/2023	ZERO STAGE CAPITAL	90,500.000	117,102		129,279	0	0	0	0	0	0	129,279	0	(12,177)	(12,177)	0		
000000-00-0	KILER HOLDING	B	03/14/2023	ZERO STAGE CAPITAL	15,800.000	17,173		17,446	0	0	0	0	0	0	17,446	0	(273)	(273)	0		
000000-00-0	HALEON PLC	B	03/22/2023	ZERO STAGE CAPITAL	295,641.000	1,152,167		836,464	1,162,014	(158,257)	0	0	(158,257)	(167,293)	836,464	177,251	138,453	315,704	0		
000000-00-0	PROACT IT GROUP	B	03/16/2023	ZERO STAGE CAPITAL	2,065.000	20,080		20,681	0	0	0	0	0	0	20,681	0	(602)	(602)	0		
000000-00-0	CONDUIT HLDGS LTD	B	03/16/2023	ZERO STAGE CAPITAL	1,767.000	10,057		10,392	0	0	0	0	0	0	10,392	0	(335)	(335)	0		
000000-00-0	SYNLAB AG	B	03/14/2023	ZERO STAGE CAPITAL	12,607.000	125,250		92,400	0	0	0	0	0	0	92,400	0	32,850	32,850	0		
000000-00-0	COFACE	B	03/02/2023	ZERO STAGE CAPITAL	333.000	4,948		4,955	0	0	0	0	0	0	4,955	0	(7)	(7)	0		
000000-00-0	SHIZUOKA FINANCIAL	B	03/15/2023	ZERO STAGE CAPITAL	28,300.000	199,270		226,400	0	0	0	0	0	0	226,400	0	(27,130)	(27,130)	0		
000000-00-0	MICHELIN (CGDE)	B	03/20/2023	ZERO STAGE CAPITAL	131,314.000	3,790,089		4,163,589	0	0	0	0	0	0	4,163,589	0	(373,500)	(373,500)	0		
000000-00-0	XIABUXIABU CATERING MANAGEME	B	03/21/2023	ZERO STAGE CAPITAL	245,500.000	203,046		275,912	0	0	0	0	0	0	275,912	0	(72,865)	(72,865)	0		
000000-00-0	BAIC MOTOR CORP LTD-H	B	03/21/2023	ZERO STAGE CAPITAL	442,500.000	116,182		128,909	0	0	0	0	0	0	128,909	0	(12,727)	(12,727)	0		
000000-00-0	UNITED SUPER MARKE	B	03/02/2023	ZERO STAGE CAPITAL	6,500.000	51,819		52,365	0	0	0	0	0	0	52,365	0	(547)	(547)	0		
000000-00-0	WAL-MART DE MEXICO	B	01/30/2023	ZERO STAGE CAPITAL	56,026.000	224,815		194,183	197,814	3,441	0	0	3,441	(7,071)	194,183	11,444	19,187	30,631	2,508		
000000-00-0	SCHIBSTED ASA	B	03/02/2023	ZERO STAGE CAPITAL	5,101.000	95,922		97,112	0	0	0	0	0	0	97,112	0	(1,190)	(1,190)	0		
000000-00-0	SVENSKA HANDELSBKN	B	03/13/2023	ZERO STAGE CAPITAL	4,838.000	56,394		58,699	0	0	0	0	0	0	58,699	0	(2,305)	(2,305)	0		
000000-00-0	BAYCURRENT CONSULT	B	01/18/2023	ZERO STAGE CAPITAL	11,400.000	397,952		372,026	358,771	(9,359)	0	0	(9,359)	22,615	372,026	(14,336)	40,262	25,926	0		
000000-00-0	DFDS AS	B	03/24/2023	ZERO STAGE CAPITAL	7,210.000	272,878		293,054	0	0	0	0	0	0	293,054	0	(20,176)	(20,176)	0		
000000-00-0	JAPAN POST BANK CO	B	03/07/2023	ZERO STAGE CAPITAL	83,800.000	744,904		725,814	0	0	0	0	0	0	725,814	0	19,090	19,090	0		
000000-00-0	IPTO HLDG S.A	B	03/23/2023	ZERO STAGE CAPITAL	9,957.000	18,473		20,188	0	0	0	0	0	0	20,188	0	(1,715)	(1,715)	0		
000000-00-0	AMBEA AB	B	03/02/2023	ZERO STAGE CAPITAL	9,299.000	30,592		31,126	0	0	0	0	0	0	31,126	0	(535)	(535)	0		
000000-00-0	ISKENDERUN DEMIR	B	03/22/2023	ZERO STAGE CAPITAL	131,643.000	257,156		347,173	0	0	0	0	0	0	347,173	0	(90,018)	(90,018)	0		
000000-00-0	BELLSYSTEM24 HOLDI	B	03/22/2023	ZERO STAGE CAPITAL	5,700.000	58,894		60,545	0	0	0	0	0	0	60,545	0	(1,651)	(1,651)	0		
000000-00-0	DOVALUE	B	03/21/2023	ZERO STAGE CAPITAL	6,639.000	42,386		46,238	0	0	0	0	0	0	46,238	0	(3,852)	(3,852)	0		
000000-00-0	ITALMOBILIARE	B	03/23/2023	ZERO STAGE CAPITAL	1,391.000	37,178		36,018	0	0	0	0	0	0	36,018	0	1,159	1,159	0		
G29183-10-3	EATON CORP	D	03/16/2023	VARIOUS	39,800.000	6,407,195		4,796,914	4,363,210	(1,404,191)	0	0	(1,404,191)	0	4,796,914	0	1,610,280	1,610,280	2,494		
G5494J-10-3	LINDE PLC	D	03/16/2023	VARIOUS	4,200.000	1,383,465		1,154,361	1,369,956	(215,595)	0	0	(215,595)	0	1,154,361	0	229,104	229,104	0		
G5960L-10-3	MEDTRONIC INC	D	02/17/2023	ZERO STAGE CAPITAL	31,760.000	2,623,704		2,887,795	2,468,387	419,407	0	0	419,407	0	2,887,795	0	(264,090)	(264,090)	21,597		
G66721-10-4	NORWEGIAN CRUISE L	D	01/10/2023	ZERO STAGE CAPITAL	3,408.000	45,878		47,562	41,714	5,848	0	0	5,848	0	47,562	0	(1,684)	(1,684)	0		
G8994E-10-3	TRANE TECHNOLOGI PLC	D	03/17/2023	ZERO STAGE CAPITAL	540.000	94,755		102,106	0	0	0	0	0	0	102,106	0	(7,351)	(7,351)	0		
N07059-21-0	ASML HLDS NV NY	D	03/16/2023	VARIOUS	1,700.000	1,097,413		854,156	928,880	(74,724)	0	0	(74,724)	0	854,156	0	243,257	243,257	1,376		
N53745-10-0	LYONDELLBASELL INDUS	D	01/10/2023	ZERO STAGE CAPITAL	501.000	45,526		49,461	41,598	7,863	0	0	7,863	0	49,461	0	(3,936)	(3,936)	0		

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
N6596X-10-9	NXP SEMICONDUCTR	D	01/10/2023	ZERO STAGE CAPITAL	1,058.000	172,939		193,628	167,196	26,433	0	0	26,433	0	193,628	0	(20,689)	(20,689)	760		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						445,597,429	XXX	336,955,329	339,761,500	(97,403,052)	0	0	(97,403,052)	1,158,740	336,955,329	(886,326)	109,528,417	108,642,091	1,045,296	XXX	XXX
46090E-10-3	INVESCO QQQ TR		03/16/2023	VARIOUS	278,344.000	81,383,073		79,557,592	55,477,840	3,482,251	0	0	3,482,251	0	79,557,592	0	1,825,481	1,825,481	208,245		
464286-77-2	ISHARES MSCI SOUTH KOREA ETF		03/08/2023	ZERO STAGE CAPITAL	91,509.000	5,409,390		5,460,914	0	0	0	0	0	0	5,460,914	0	(51,524)	(51,524)	0		
464287-10-1	ISHARES S+P 100 ETF		03/09/2023	ZERO STAGE CAPITAL	13,433.000	2,377,975		2,706,576	2,291,267	415,309	0	0	415,309	0	2,706,576	0	(328,602)	(328,602)	0		
464287-22-6	ISHARES TR		03/27/2023	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	60,655		1.F
464287-23-4	ISHARES MSCI EMERGING MKT INDEX ETF		02/28/2023	GOLDMAN SACHS	2,006,100.000	76,781,659		80,146,725	76,031,190	4,115,535	0	0	4,115,535	0	80,146,725	0	(3,365,065)	(3,365,065)	0		
464287-65-5	ISHARES RUSSELL 2000 ETF		01/17/2023	GOLDMAN SACHS	267,300.000	49,837,104		48,694,569	46,606,428	2,088,141	0	0	2,088,141	0	48,694,569	0	1,142,535	1,142,535	0		
464288-25-7	ISHARES MSCI ACWI ETF		01/24/2023	GOLDMAN SACHS	459,100.000	41,482,545		40,037,606	38,968,408	1,069,198	0	0	1,069,198	0	40,037,606	0	1,444,939	1,444,939	0		
46429B-69-7	ISHARES EDGE MSCI MIN VOL US		03/09/2023	ZERO STAGE CAPITAL	35,792.000	2,594,257		2,662,472	2,580,603	81,868	0	0	81,868	0	2,662,472	0	(68,214)	(68,214)	0		
46432F-33-9	ISHARES EDGE MSCI USA QUALITY		03/09/2023	ZERO STAGE CAPITAL	22,944.000	2,713,370		2,807,343	0	0	0	0	0	0	2,807,343	0	(93,973)	(93,973)	0		
46432F-38-8	ISHARES EDGE MSCI USA VALUE		01/13/2023	ZERO STAGE CAPITAL	54,937.000	5,271,365		5,236,379	5,006,958	229,421	0	0	229,421	0	5,236,379	0	34,986	34,986	0		
46432F-39-6	ISHARES EDGE MSCI USA MOMENT		02/10/2023	ZERO STAGE CAPITAL	46,733.000	6,804,318		6,868,580	6,819,747	48,833	0	0	48,833	0	6,868,580	0	(64,262)	(64,262)	0		
46434G-77-2	ISHARES MSCI TAIWAN ETF		03/06/2023	ZERO STAGE CAPITAL	45,102.000	2,022,638		1,996,138	0	0	0	0	0	0	1,996,138	0	26,500	26,500	0		
46434V-44-9	ISHARES EDGE MSCI INTL MOMENT		03/10/2023	ZERO STAGE CAPITAL	9,680.000	310,969		298,434	298,434	0	0	0	0	0	298,434	0	12,535	12,535	0		
46434V-45-6	ISHARES EDGE MSCI INTL QUALITY		03/21/2023	ZERO STAGE CAPITAL	16,965.000	581,484		664,095	549,496	114,599	0	0	114,599	0	664,095	0	(82,611)	(82,611)	0		
46435G-50-8	ISHARES EDGE MSCI INTL SIZE		02/10/2023	ZERO STAGE CAPITAL	1,553.000	39,893		38,812	30,746	1,082	0	0	1,082	0	38,812	0	1,081	1,081	0		
78462F-10-3	SPDR S&P 500 TRUST ETF		02/01/2023	VARIOUS	61,800.000	24,979,433		24,566,959	23,634,174	932,785	0	0	932,785	0	24,566,959	0	412,474	412,474	180,356		
78464A-78-9	SPDR S&P INSURANCE ETF		02/06/2023	VARIOUS	14,600.000	625,356		449,230	597,870	(148,640)	0	0	(148,640)	0	449,230	0	176,126	176,126	0		
81369Y-50-6	SELECT ENERGY SECTOR SPDR		02/01/2023	GOLDMAN SACHS	835,440.000	74,794,471		71,697,201	73,075,937	(1,378,736)	0	0	(1,378,736)	0	71,697,201	0	3,097,270	3,097,270	165,859		
81369Y-60-5	FINANCIAL SELECT SECTOR SPDR		02/01/2023	GOLDMAN SACHS	687,700.000	24,929,379		24,225,406	23,519,340	706,066	0	0	706,066	0	24,225,406	0	703,973	703,973	0		3.A
81369Y-80-3	SELECT SECTOR TECHNOLOGY SPDR		01/13/2023	GOLDMAN SACHS	444,838.000	57,594,437		62,590,418	55,355,641	7,234,777	0	0	7,234,777	0	62,590,418	0	(4,995,981)	(4,995,981)	0		
81369Y-85-2	SELECT SECTOR COMMUNICATIONS SPDR		01/05/2023	GOLDMAN SACHS	311,647.000	15,412,461		14,955,940	14,955,940	0	0	0	0	0	14,955,940	0	456,521	456,521	0		
81369Y-88-6	SELECT SECTOR UTILITIES SPDR		03/16/2023	VARIOUS	15,800.000	1,088,107		953,898	1,113,900	(160,002)	0	0	(160,002)	0	953,898	0	134,209	134,209	0		
922042-87-4	VANGUARD EUROPEAN ETF		02/28/2023	GOLDMAN SACHS	167,305.000	9,998,234		11,057,235	9,275,389	1,781,846	0	0	1,781,846	0	11,057,235	0	(1,059,001)	(1,059,001)	0		
922908-55-3	VANGUARD SPECIALIZED		02/28/2023	GOLDMAN SACHS	266,600.000	22,929,283		24,969,489	21,989,168	2,980,321	0	0	2,980,321	0	24,969,489	0	(2,040,207)	(2,040,207)	310,189		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						509,961,201	XXX	512,642,011	458,178,476	23,594,654	0	0	23,594,654	0	512,642,011	0	(2,680,810)	(2,680,810)	925,304	XXX	XXX
30277@-10-1	FMIC HOLDINGS INC		01/04/2023	TRANSACTION WITH AFFILIATE	0.000	131,042		131,042	131,042	0	0	0	0	0	0	0	0	0	0		
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						131,042	XXX	131,042	131,042	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						955,689,672	XXX	849,728,382	798,071,018	(73,808,398)	0	0	(73,808,398)	1,158,740	849,597,340	(886,326)	106,847,607	105,961,281	1,970,600	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						955,689,672	XXX	849,728,382	798,071,018	(73,808,398)	0	0	(73,808,398)	1,158,740	849,597,340	(886,326)	106,847,607	105,961,281	1,970,600	XXX	XXX
5999999999. Total - Preferred and Common Stocks						958,284,177	XXX	852,431,674	798,071,018	(73,808,398)	0	0	(73,808,398)	1,158,740	852,300,632	(886,326)	106,738,821	105,852,495	1,970,600	XXX	XXX
6009999999 - Totals						2,939,413,639	XXX	2,857,408,752	1,726,792,514	(69,129,693)	537,457	0	(68,592,236)	1,158,740	2,853,951,236	(886,326)	86,182,426	85,296,100	17,516,742	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										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
SPX Put Option	Equity Portfolio Hedge	N/A	Equity/Index	Jane Street Execution Services LLC 549300HXJLXCPDWAH070	03/21/2023	06/30/2023	25,000	98,750,000	3,950	0	3,269,600	0	2,083,750		2,083,750	(1,185,850)	0	0	0	0		
SPX Put Option	Equity Portfolio Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/23/2023	06/30/2023	50,300	198,685,000	3,950	0	7,709,179	0	4,192,505		4,192,505	(3,516,674)	0	0	0	0		
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										0	10,978,779	0	6,276,255	XXX	6,276,255	(4,702,524)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	10,978,779	0	6,276,255	XXX	6,276,255	(4,702,524)	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	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	10,978,779	0	6,276,255	XXX	6,276,255	(4,702,524)	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	10,978,779	0	6,276,255	XXX	6,276,255	(4,702,524)	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
SPX Call Option	Equity Portfolio Hedge	N/A	Equity/Index	Jane Street Execution Services LLC 549300HXJLXCPDWAH070	03/21/2023	06/30/2023	25,000	105,625,000	4,225	0	(1,689,650)	0	(2,461,250)		(2,461,250)	(771,600)	0	0	0	0		
SPX Call Option	Equity Portfolio Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/23/2023	06/30/2023	50,300	212,517,500	4,225	0	(4,025,811)	0	(4,952,035)		(4,952,035)	(926,224)	0	0	0	0		
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(5,715,461)	0	(7,413,285)	XXX	(7,413,285)	(1,697,824)	0	0	0	0	XXX	XXX
SPX Put Option	Equity Portfolio Hedge	N/A	Equity/Index	Jane Street Execution Services LLC 549300HXJLXCPDWAH070	03/21/2023	06/30/2023	25,000	90,000,000	3,600	0	(1,326,400)	0	(756,250)		(756,250)	570,150	0	0	0	0		
SPX Put Option	Equity Portfolio Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/23/2023	06/30/2023	50,300	181,080,000	3,600	0	(3,314,066)	0	(1,521,575)		(1,521,575)	1,792,491	0	0	0	0		
0659999999. Subtotal - Written Options - Hedging Other - Put Options										0	(4,640,466)	0	(2,277,825)	XXX	(2,277,825)	2,362,641	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	(10,355,927)	0	(9,691,110)	XXX	(9,691,110)	664,817	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	(5,715,461)	0	(7,413,285)	XXX	(7,413,285)	(1,697,824)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	(4,640,466)	0	(2,277,825)	XXX	(2,277,825)	2,362,641	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	(10,355,927)	0	(9,691,110)	XXX	(9,691,110)	664,817	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
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
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	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										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Currency Forwards - USD/(EUR)	Foreign Currency Exposure	N/A	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/01/2023	07/28/2026	0	18,841,100	USD (EUR)	0	0	0	(136,806)		(136,806)	0	(136,806)	0	0	171,877		
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	(136,806)	XXX	(136,806)	0	(136,806)	0	0	171,877	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	(136,806)	XXX	(136,806)	0	(136,806)	0	0	171,877	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	622,852	0	(3,551,661)	XXX	(3,551,661)	(4,037,707)	(136,806)	0	0	171,877	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										0	622,852	0	(3,551,661)	XXX	(3,551,661)	(4,037,707)	(136,806)	0	0	171,877	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 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or 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
FVM3	3	3,000	June 23 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	06/30/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/15/2023	107.8411	109.5078	(18,790)	0	0	0	0	5,000	5,000	5,100		1,000
FVM3	18	18,000	June 23 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	06/30/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/16/2023	107.6889	109.5078	(17,578)	0	0	0	0	32,741	32,741	30,600		1,000
TYM3	3	3,000	June 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/17/2023	112.3890	114.9219	(3,563)	0	0	0	0	7,599	7,599	6,750		1,000
FVM3	12	12,000	June 23 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	06/30/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/17/2023	107.6547	109.5078	(11,719)	0	0	0	0	22,238	22,238	20,400		1,000
TYM3	5	5,000	June 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/21/2023	112.4844	114.9219	(5,938)	0	0	0	0	12,188	12,188	11,250		1,000
TYM3	43	43,000	June 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/21/2023	112.4915	114.9219	(51,063)	0	0	0	0	104,508	104,508	96,750		1,000
FVM3	9	9,000	June 23 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	06/30/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/21/2023	107.7812	109.5078	(8,789)	0	0	0	0	15,540	15,540	15,300		1,000
TYM3	48	48,000	June 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/22/2023	111.5585	114.9219	(57,000)	0	0	0	0	161,442	161,442	108,000		1,000
TYM3	29	29,000	June 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/22/2023	111.5703	114.9219	(34,438)	0	0	0	0	97,196	97,196	65,250		1,000
TYM3	22	22,000	June 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/23/2023	111.7103	114.9219	(26,125)	0	0	0	0	70,654	70,654	49,500		1,000
FVM3	8	8,000	June 23 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	06/30/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/23/2023	107.2578	109.5078	(7,813)	0	0	0	0	18,000	18,000	13,600		1,000
FVM3	27	27,000	June 23 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	06/30/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/23/2023	107.3203	109.5078	(26,367)	0	0	0	0	59,063	59,063	45,900		1,000
FVM3	11	11,000	June 23 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	06/30/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/23/2023	107.3750	109.5078	(10,742)	0	0	0	0	23,461	23,461	18,700		1,000
TUM3	15	30,000	June 23 2 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	06/30/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/27/2023	101.8906	103.2266	(19,922)	0	0	0	0	40,078	40,078	21,000		2,000
TUM3	14	28,000	June 23 2 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	06/30/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/28/2023	101.8555	103.2266	(18,594)	0	0	0	0	38,391	38,391	19,600		2,000
FVM3	23	23,000	June 23 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	06/30/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	03/15/2023	110.1521	109.5078	(22,461)	0	0	0	0	(14,818)	(14,818)	39,100		1,000
TYM3	3	3,000	June 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	03/16/2023	114.2414	114.9219	(3,563)	0	0	0	0	2,041	2,041	6,750		1,000
TYM3	2	2,000	June 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	03/17/2023	115.8128	114.9219	(2,375)	0	0	0	0	(1,782)	(1,782)	4,500		1,000
TYM3	1	1,000	June 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	03/20/2023	115.0912	114.9219	(1,188)	0	0	0	0	(169)	(169)	2,250		1,000
TYM3	1	1,000	June 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	03/20/2023	115.1115	114.9219	(1,188)	0	0	0	0	(190)	(190)	2,250		1,000
TYM3	4	4,000	June 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	03/20/2023	115.6122	114.9219	(4,750)	0	0	0	0	(2,761)	(2,761)	9,000		1,000
TYM3	1	1,000	June 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	03/22/2023	114.7937	114.9219	(1,188)	0	0	0	0	128	128	2,250		1,000
1539999999. Subtotal - Long Futures - Hedging Other												(355,154)	0	0	0	0	690,548	690,548	593,800	XXX	XXX
1579999999. Subtotal - Long Futures												(355,154)	0	0	0	0	690,548	690,548	593,800	XXX	XXX
USM3	3	(3,000)	June 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/13/2023	128.2813	131.1563	3,563	0	0	0	0	(8,625)	(8,625)	12,600		1,000
USM3	4	(4,000)	June 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/14/2023	128.6719	131.1563	4,750	0	0	0	0	(9,938)	(9,938)	16,800		1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
UXYM3	1	(1,000)	June 23 Ultra 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/14/2023	119.1172	121.1406	1,172	0	0	0	0	(2,023)	(2,023)	3,100		1,000
UXYM3	1	(1,000)	June 23 Ultra 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/15/2023	118.6954	121.1406	1,172	0	0	0	0	(2,445)	(2,445)	3,100		1,000
UXYM3	1	(1,000)	June 23 Ultra 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/16/2023	118.2578	121.1406	1,172	0	0	0	0	(2,883)	(2,883)	3,100		1,000
USM3	6	(6,000)	June 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/17/2023	126.6483	131.1563	7,125	0	0	0	0	(27,048)	(27,048)	25,200		1,000
UXYM3	10	(10,000)	June 23 Ultra 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/17/2023	117.9144	121.1406	11,719	0	0	0	0	(32,262)	(32,262)	31,000		1,000
USM3	7	(7,000)	June 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/21/2023	126.8045	131.1563	8,313	0	0	0	0	(30,462)	(30,462)	29,400		1,000
USM3	10	(10,000)	June 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/21/2023	126.8276	131.1563	11,875	0	0	0	0	(43,287)	(43,287)	42,000		1,000
USM3	14	(14,000)	June 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/21/2023	126.8304	131.1563	16,625	0	0	0	0	(60,562)	(60,562)	58,800		1,000
UXYM3	19	(19,000)	June 23 Ultra 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/21/2023	118.0469	121.1406	22,266	0	0	0	0	(58,781)	(58,781)	58,900		1,000
UXYM3	10	(10,000)	June 23 Ultra 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/21/2023	118.0547	121.1406	11,719	0	0	0	0	(30,859)	(30,859)	31,000		1,000
USM3	13	(13,000)	June 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/22/2023	125.1564	131.1563	15,438	0	0	0	0	(77,998)	(77,998)	54,600		1,000
USM3	17	(17,000)	June 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/22/2023	125.1650	131.1563	20,188	0	0	0	0	(101,851)	(101,851)	71,400		1,000
USM3	20	(20,000)	June 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/22/2023	125.1857	131.1563	23,750	0	0	0	0	(119,411)	(119,411)	84,000		1,000
USM3	21	(21,000)	June 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/22/2023	125.2247	131.1563	24,938	0	0	0	0	(124,563)	(124,563)	88,200		1,000
UXYM3	19	(19,000)	June 23 Ultra 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/22/2023	116.8516	121.1406	22,266	0	0	0	0	(81,492)	(81,492)	58,900		1,000
USM3	28	(28,000)	June 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/23/2023	125.6004	131.1563	33,250	0	0	0	0	(155,562)	(155,562)	117,600		1,000
USM3	41	(41,000)	June 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/23/2023	125.6839	131.1563	48,688	0	0	0	0	(224,365)	(224,365)	172,200		1,000
USM3	6	(6,000)	June 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/23/2023	125.7767	131.1563	7,125	0	0	0	0	(32,277)	(32,277)	25,200		1,000
UXYM3	27	(27,000)	June 23 Ultra 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/23/2023	117.1250	121.1406	31,641	0	0	0	0	(108,422)	(108,422)	83,700		1,000
USM3	32	(32,000)	June 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/24/2023	126.2508	131.1563	38,000	0	0	0	0	(156,975)	(156,975)	134,400		1,000
UXYM3	15	(15,000)	June 23 Ultra 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest	06/21/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	02/24/2023	117.5156	121.1406	17,578	0	0	0	0	(54,375)	(54,375)	46,500		1,000
1609999999. Subtotal - Short Futures - Hedging Other												384,333	0	0	0	0	(1,546,466)	(1,546,466)	1,251,700	XXX	XXX
1649999999. Subtotal - Short Futures												384,333	0	0	0	0	(1,546,466)	(1,546,466)	1,251,700	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												29,179	0	0	0	0	(855,918)	(855,918)	1,845,500	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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
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												29,179	0	0	0	0	(855,918)	(855,918)	1,845,500	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
	0	0	0
Total Net Cash Deposits	0	0	0

(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	6,276,255	(9,691,110)	6,276,255	6,660,583	(10,046,259)	6,660,583	1,845,500	1,845,500
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Y	Y	0	0	0	(136,806)	0	0	(136,806)	0	171,877	0
0299999999. Total NAIC 1 Designation			0	0	0	(136,806)	0	0	(136,806)	0	171,877	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			0	0	6,276,255	(9,827,916)	6,276,255	6,660,583	(10,183,065)	6,660,583	2,017,377	1,845,500
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					6,276,255	(9,827,916)						

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)
CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	Treasury	91282C-DH-1	US TREASURY N/ 0.75% 15 NOV 24	1,153,421	1,217,000	1,084,216	11/15/2024	IV
JP Morgan Securities LLC ZBUT11V806EZRVTWT807	Cash		Cash pledged as collateral	42,715,000	42,715,000	42,715,000		IV
0199999999 - Total				43,868,421	43,932,000	43,799,216	XXX	XXX

Collateral Pledged to Reporting Entity

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

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

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
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
ANZ BANKING GROUP LIMITED ..... SINGAPORE		0.000	0	0	27,293,331	27,902,776	27,128,734	XXX
BANK OF AMERICA (OPERATING) . WILMINGTON, DE		0.000	0	0	2,000,128	379,486	37,227,094	XXX
BANK OF AMERICA (LOSS PAYMENT) ..... WILMINGTON, DE		0.000	0	0	(1,781,887)	(3,568,207)	(1,832,965)	XXX
BANK OF AMERICA (CDR AP) ..... WILMINGTON, DE		0.000	0	0	(1,535,774)	(1,301,481)	(732,637)	XXX
BANK OF AMERICA - SINGAPORE . WILMINGTON, DE		0.000	0	0	27,107,794	27,107,794	27,107,794	XXX
BANK OF AMERICA ACH BENEFITS ..... WILMINGTON, DE		0.000	0	0	0	717,914	(36,227,221)	XXX
BANK OF AMERICA ..... MALAYSIA		0.000	0	0	15,330,121	15,845,228	15,118,054	XXX
HSBC BANK OF AUSTRALIA LIMITED USD ACCOUNT ..... AUSTRALIA		0.000	0	0	30,801,507	39,470,740	39,823,888	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. ..... HONG KONG		0.000	0	0	27,957,488	27,865,280	27,148,735	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD ACCOUNT ..... HONG KONG		0.000	0	0	15,646,982	15,672,696	21,545,266	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. ..... INDIA		0.000	0	0	5,151,368	7,079,938	7,566,598	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. CUSTODY ACCT ..... INDIA		0.000	0	0	490,002	495,737	587,609	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. ..... SINGAPORE		0.000	0	0	19,403,773	18,513,511	13,629,179	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD ACCOUNT ..... SINGAPORE		0.000	0	0	7,615,757	7,680,025	8,854,296	XXX
HSBC OFFSHORE LABUAN OFFICE USD ACCOUNT ..... MALAYSIA		0.000	0	0	2,374,338	2,374,338	2,374,338	XXX
HSBC-BANK MALAYSIA BERHAD ..... MALAYSIA		0.000	0	0	14,336,632	13,124,384	12,163,463	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD ..... NEW ZEALAND		0.000	0	0	973,273	2,061,354	2,061,973	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. NZD ..... NEW ZEALAND		0.000	0	0	22,966,372	24,559,997	20,715,289	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. AUD ..... NEW ZEALAND		0.000	0	0	8,502,547	8,884,583	8,329,807	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. ..... KOREA REPUBLIC OF		0.000	0	0	7,962,895	8,083,728	7,342,689	XXX
JP MORGAN CHASE ..... COLUMBUS,OH		2.450	1,832,931	0	374,143,249	263,082,647	277,826,634	XXX
JP MORGAN PRIV EQ-M.STANLEY . COLUMBUS,OH		2.450	40,555	0	3,403,948	2,534,209	417,339	XXX
JPM ARROWST FOREIGN ..... COLUMBUS,OH		0.000	0	0	0	0	1,768,408	XXX
JP MORGAN CHASE SINGAPORE BRANCH ..... COLUMBUS, OH		2.450	127,187	0	27,107,794	27,149,368	27,201,039	XXX
JP MORGAN CHASE AUSTRALIA BRANCH ..... LONDON		2.450	8,107	0	4,380,892	4,579,803	4,325,328	XXX
JPM GSAM JAPAN ..... COLUMBUS,OH		2.450	35,174	0	11,818,437	7,631,080	12,216,265	XXX
NORTHERN TRUST DDA ..... CHICAGO, IL		0.000	0	0	2,837,629	3,262,834	7,845,036	XXX
ROYAL BANK (RES ACCT) ..... TORONTO, ON, CAN		4.521	1,511,206	396,500	84,053,889	33,798,340	14,140,329	XXX
ROYAL BANK (USD ACCT) ..... TORONTO, ON, CAN		4.521	262,733	0	21,769,035	38,937,013	14,295,866	XXX
ROYAL BANK (PAYROLL) ..... TORONTO, ON, CAN		0.000	0	0	0	0	0	XXX
ROYAL BANK (LOSS PAY) ..... TORONTO, ON, CAN		0.000	0	0	78,460,094	31,343,386	19,307,086	XXX
RBC INVESTOR SERVICES ..... TORONTO, ON, CAN		4.521	51,357	0	1,255,796	12,152,826	11,946,289	XXX
0199998. Deposits in ... 5 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	116,613	213,115	261,601	XXX
0199999. Totals - Open Depositories	XXX	XXX	3,869,250	396,500	841,944,023	667,634,442	631,483,203	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	3,869,250	396,500	841,944,023	667,634,442	631,483,203	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	12,325	12,325	12,325	XXX
0599999. Total - Cash	XXX	XXX	3,869,250	396,500	841,956,348	667,646,767	631,495,528	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
	HSBC TERM DEPOSIT		12/31/2014	0.000		71,014,771	1,218	455,810
	HSBC BRAZIL		01/30/1990	0.000		5,060,496	0	0
	BANK OF AMERICA AUSTRALIAN TERM DEPOSIT		07/01/2015	0.000		77,911,034	0	0
	BANK OF AMERICA (USD) TERM DEPOSIT		07/01/2015	0.000		24,911,033	0	0
	ANZ AUSTRALIAN TERM DEPOSIT		03/31/2015	0.000		120,169,905	98	600,284
8109999999. Subtotal - Sweep Accounts						299,067,239	1,316	1,056,094
38141W-23-2	GOLDMAN SACHS FINANCIAL SQUARE INST'L		03/20/2023	4.790		50,000,000	0	0
4812A0-36-7	JPM PRIME MMKT-CAPITAL		03/24/2023	4.920		296,954,414	0	280,247
61747C-71-5	MORGAN STANLEY INST'L LIQUIDITY MMF		02/28/2023	4.920		75,047,613	0	0
8309999999. Subtotal - All Other Money Market Mutual Funds						422,002,027	0	280,247
	CANADA GOVT		03/07/2023	4.539	06/22/2023	14,849,035	0	44,185
	CANADA GOVERNMENT DISC NOTE		03/06/2023	4.408	04/13/2023	9,985,373	0	30,473
8509999999. Subtotal - Other Cash Equivalents						24,834,408	0	74,658
8609999999 - Total Cash Equivalents						745,903,674	1,316	1,410,999