2 1 4 8 2 2 0 2 3 2 0 1 0 0 1 0 3

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

# QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 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 | 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<br>President & CEO | Jonathan Irving Mishara<br>Senior Vice President & Secretary | Rachel Cope<br>Staff Senior Vice President & Controller |

Subscribed and sworn to before me this
10 day of November 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 | 5,892,559,325 | 0 | 5,892,559,325 | 5,797,022,400 |
| 2. | Stocks: | | | | |
| | 2.1 Preferred stocks | 422,853,055 | 0 | 422,853,055 | 1,683,238 |
| | 2.2 Common stocks | 13,892,293,715 | 0 | 13,892,293,715 | 12,514,228,613 |
| 3. | Mortgage loans on real estate: | | | | |
| | 3.1 First liens | 565,507 | 0 | 565,507 | 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 ($ 672,746,404 ), cash equivalents ($ 678,183,490 ) and short-term investments ($ 39,824,084 ) | 1,390,753,978 | 0 | 1,390,753,978 | 1,161,781,146 |
| 6. | Contract loans (including $ 0 premium notes) | 0 | 0 | 0 | 0 |
| 7. | Derivatives | 11,011,436 | 0 | 11,011,436 | 676,620 |
| 8. | Other invested assets | 3,702,684,173 | 0 | 3,702,684,173 | 3,506,698,039 |
| 9. | Receivables for securities | 127,195,698 | 0 | 127,195,698 | 43,234,079 |
| 10. | Securities lending reinvested collateral assets | 0 | 0 | 0 | 0 |
| 11. | Aggregate write-ins for invested assets | 52,381,000 | 0 | 52,381,000 | 0 |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | 25,492,297,887 | 0 | 25,492,297,887 | 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 | 58,043,246 | 0 | 58,043,246 | 48,631,099 |
| 15. | Premiums and considerations: | | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | 1,410,030,477 | 129,179,168 | 1,280,851,309 | 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 | 305,993,580 | 0 | 305,993,580 | 180,190,311 |
| | 16.2 Funds held by or deposited with reinsured companies | 5,005,310 | 0 | 5,005,310 | 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 | 122,963,125 | 0 | 122,963,125 | 395,698,136 |
| 18.2 | Net deferred tax asset | 0 | 0 | 0 | 23,249,792 |
| 19. | Guaranty funds receivable or on deposit | 3,673,023 | 0 | 3,673,023 | 1,987,287 |
| 20. | Electronic data processing equipment and software | 124,506,225 | 120,144,890 | 4,361,335 | 5,543,915 |
| 21. | Furniture and equipment, including health care delivery assets ($ 0 ) | 78,919,879 | 78,919,879 | 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 | 52,434,476 | 52,434,476 | 0 | 0 |
| 24. | Health care ($ 0 ) and other amounts receivable | 0 | 0 | 0 | 0 |
| 25. | Aggregate write-ins for other than invested assets | 911,363,112 | 739,716,131 | 171,646,981 | 228,634,903 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 28,565,230,340 | 1,120,394,544 | 27,444,835,796 | 25,058,981,489 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | 0 | 0 | 0 |
| 28. | Total (Lines 26 and 27) | 28,565,230,340 | 1,120,394,544 | 27,444,835,796 | 25,058,981,489 |
| | **DETAILS OF WRITE-INS** | | | | |
| 1101. | Collateral due from counterparty | 52,381,000 | 0 | 52,381,000 | 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) | 52,381,000 | 0 | 52,381,000 | 0 |
| 2501. | Pension asset | 618,660,948 | 618,660,948 | 0 | 0 |
| 2502. | CSV life insurance | 129,929,827 | 0 | 129,929,827 | 122,780,052 |
| 2503. | Prepaid expenses | 106,537,172 | 106,537,172 | 0 | 0 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 56,235,165 | 14,518,011 | 41,717,154 | 105,854,851 |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 911,363,112 | 739,716,131 | 171,646,981 | 228,634,903 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current<br>Statement Date | 2<br>December 31,<br>Prior Year |
|---|---|---|---|
| 1. | Losses (current accident year $ 1,073,625,181 ) | 2,502,165,083 | 2,773,513,065 |
| 2. | Reinsurance payable on paid losses and loss adjustment expenses | 53,314,987 | 77,739,013 |
| 3. | Loss adjustment expenses | 155,500,131 | 164,272,103 |
| 4. | Commissions payable, contingent commissions and other similar charges | 0 | 0 |
| 5. | Other expenses (excluding taxes, licenses and fees) | 700,263,144 | 823,140,448 |
| 6. | Taxes, licenses and fees (excluding federal and foreign income taxes) | 23,466,527 | 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 | 12,107,855 | 0 |
| 8. | Borrowed money $ 0 and interest thereon $ 0 | 0 | 0 |
| 9. | Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 875,718,024 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) | 2,751,351,444 | 2,225,361,692 |
| 10. | Advance premium | 473,872 | 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) | 463,369,036 | 461,924,067 |
| 13. | Funds held by company under reinsurance treaties | 40,980,054 | 214,071,809 |
| 14. | Amounts withheld or retained by company for account of others | 5,179,207 | 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 | 212,834,278 | 211,432,774 |
| 18. | Drafts outstanding | 0 | 0 |
| 19. | Payable to parent, subsidiaries and affiliates | 370,234,291 | 115,550,237 |
| 20. | Derivatives | 5,354,075 | 0 |
| 21. | Payable for securities | 100,067,666 | 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 | 158,504,592 | 160,578,344 |
| 26. | Total liabilities excluding protected cell liabilities (Lines 1 through 25) | 7,692,272,657 | 7,498,543,133 |
| 27. | Protected cell liabilities | 0 | 0 |
| 28. | Total liabilities (Lines 26 and 27) | 7,692,272,657 | 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) | 19,751,313,139 | 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) | 19,752,563,139 | 17,560,438,356 |
| 38. | Totals (Page 2, Line 28, Col. 3) | 27,444,835,796 | 25,058,981,489 |
| | **DETAILS OF WRITE-INS** | | |
| 2501. | Miscellaneous accounts payable | 103,580,919 | 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) | 158,504,592 | 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<br>Current<br>Year to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| | **UNDERWRITING INCOME** | | | |
| 1. | Premiums earned: | | | |
| | 1.1 Direct (written $ 4,054,487,290 ) | 3,631,435,367 | 3,346,561,078 | 4,439,154,647 |
| | 1.2 Assumed (written $ 1,796,221,944 ) | 1,634,911,736 | 1,420,360,804 | 1,917,575,080 |
| | 1.3 Ceded (written $ 1,675,667,479 ) | 1,617,295,100 | 1,399,110,540 | 1,894,263,443 |
| | 1.4 Net (written $ 4,175,041,755 ) | 3,649,052,003 | 3,367,811,342 | 4,462,466,284 |
| | **DEDUCTIONS:** | | | |
| 2. | Losses incurred (current accident year $ 1,532,289,570 ): | | | |
| | 2.1 Direct | 1,497,255,494 | 1,194,029,180 | 2,139,892,972 |
| | 2.2 Assumed | 488,986,169 | 624,723,039 | 789,419,884 |
| | 2.3 Ceded | 545,000,388 | 349,867,317 | 661,954,619 |
| | 2.4 Net | 1,441,241,275 | 1,468,884,902 | 2,267,358,237 |
| 3. | Loss adjustment expenses incurred | 77,856,490 | 93,602,721 | 115,588,963 |
| 4. | Other underwriting expenses incurred | 1,069,762,984 | 850,191,654 | 1,184,352,933 |
| 5. | Aggregate write-ins for underwriting deductions | 0 | 0 | 0 |
| 6. | Total underwriting deductions (Lines 2 through 5) | 2,588,860,749 | 2,412,679,277 | 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) | 1,060,191,254 | 955,132,065 | 895,166,151 |
| | **INVESTMENT INCOME** | | | |
| 9. | Net investment income earned | 270,831,042 | 157,651,693 | 199,696,610 |
| 10. | Net realized capital gains (losses) less capital gains tax of $ 51,352,234 | 270,464,304 | 367,921,735 | (122,897,224) |
| 11. | Net investment gain (loss) (Lines 9 + 10) | 541,295,346 | 525,573,428 | 76,799,386 |
| | **OTHER INCOME** | | | |
| 12. | Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 0 amount charged off $ 12,131,985 ) | (12,131,985) | (242,422) | (282,416) |
| 13. | Finance and service charges not included in premiums | 0 | 0 | 0 |
| 14. | Aggregate write-ins for miscellaneous income | (1,343,748) | 43,229,501 | 38,918,584 |
| 15. | Total other income (Lines 12 through 14) | (13,475,733) | 42,987,079 | 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) | 1,588,010,867 | 1,523,692,572 | 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) | 1,588,010,867 | 1,523,692,572 | 1,010,601,705 |
| 19. | Federal and foreign income taxes incurred | 220,335,750 | (143,441,842) | (125,573,323) |
| 20. | Net income (Line 18 minus Line 19)(to Line 22) | 1,367,675,117 | 1,667,134,414 | 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) | 1,367,675,117 | 1,667,134,414 | 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 $ 72,945,486 | 966,227,177 | (2,536,268,051) | (1,508,817,514) |
| 25. | Change in net unrealized foreign exchange capital gain (loss) | (36,929,070) | (94,009,952) | (75,352,729) |
| 26. | Change in net deferred income tax | 37,587,839 | (309,795,557) | (185,174,032) |
| 27. | Change in nonadmitted assets | (149,208,420) | (189,648,589) | (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 | 6,772,140 | 240,350,081 | 201,548,041 |
| 38. | Change in surplus as regards policyholders (Lines 22 through 37) | 2,192,124,783 | (1,222,237,654) | (297,856,722) |
| 39. | Surplus as regards policyholders, as of statement date (Lines 21 plus 38) | 19,752,563,139 | 16,636,057,424 | 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 | (397,543) | 510,211 | 409,846 |
| 1402. | Balances (charged off) recovered | (49,682) | 29,557 | 87,585 |
| 1403. | (Loss) gain on foreign exchange | (896,523) | 42,689,733 | 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) | (1,343,748) | 43,229,501 | 38,918,584 |
| 3701. | SSAP 102 and SSAP 92 amortization / actuarial gains | 6,772,140 | 240,350,081 | 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) | 6,772,140 | 240,350,081 | 201,548,041 |

# CASH FLOW

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| | **Cash from Operations** | | | |
| 1. | Premiums collected net of reinsurance | 4,003,835,873 | 3,462,188,541 | 4,383,955,156 |
| 2. | Net investment income | 243,595,572 | 204,289,792 | 206,712,488 |
| 3. | Miscellaneous income | (21,492,112) | 42,987,079 | 38,636,168 |
| 4. | Total (Lines 1 to 3) | 4,225,939,333 | 3,709,465,412 | 4,629,303,812 |
| 5. | Benefit and loss related payments | 1,797,076,921 | 1,765,268,105 | 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 | 1,274,590,435 | 1,074,762,849 | 1,330,466,881 |
| 8. | Dividends paid to policyholders | 0 | 0 | 0 |
| 9. | Federal and foreign income taxes paid (recovered) net of $ (13,900,000) tax on capital gains (losses) | (1,047,027) | 227,499,773 | 231,760,090 |
| 10. | Total (Lines 5 through 9) | 3,070,620,329 | 3,067,530,727 | 3,826,559,198 |
| 11. | Net cash from operations (Line 4 minus Line 10) | 1,155,319,004 | 641,934,684 | 802,744,614 |
| | **Cash from Investments** | | | |
| 12. | Proceeds from investments sold, matured or repaid: | | | |
| | 12.1 Bonds | 3,786,206,922 | 5,773,695,571 | 7,664,453,321 |
| | 12.2 Stocks | 2,607,071,272 | 1,556,070,816 | 2,257,612,905 |
| | 12.3 Mortgage loans | 0 | 0 | 0 |
| | 12.4 Real estate | 0 | 0 | 0 |
| | 12.5 Other invested assets | 168,379,180 | 503,268,829 | 596,435,117 |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | (197,562) | (88,214) | (367,003) |
| | 12.7 Miscellaneous proceeds | 3,704,495 | 68,963,969 | 57,607,056 |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 6,565,164,307 | 7,901,910,971 | 10,575,741,396 |
| 13. | Cost of investments acquired (long-term only): | | | |
| | 13.1 Bonds | 3,949,550,800 | 5,758,291,726 | 7,759,859,955 |
| | 13.2 Stocks | 3,049,292,076 | 2,193,567,910 | 3,018,433,705 |
| | 13.3 Mortgage loans | 565,507 | 0 | 0 |
| | 13.4 Real estate | 0 | 0 | 0 |
| | 13.5 Other invested assets | 301,049,204 | 289,737,021 | 367,784,333 |
| | 13.6 Miscellaneous applications | 146,677,435 | 13,626,493 | 61,320,309 |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 7,447,135,022 | 8,255,223,150 | 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) | (881,970,715) | (353,312,178) | (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) | (44,375,457) | 103,274,506 | 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) | (44,375,457) | 103,274,506 | 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) | 228,972,832 | 391,897,012 | 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) | 1,390,753,978 | 1,347,041,896 | 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 | $ 1,367,675,117 | $ 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 | $ 1,367,675,117 | $ 1,136,175,028 |
| SURPLUS | | | | | |
| (5) State basis (Page 3, Line 37, Columns 1 & 2) | XXX | XXX | XXX | $ 19,752,563,139 | $ 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 | $ 19,752,563,139 | $ 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)-(8)

No significant changes.

(9) Accounting Policies for Derivatives

Derivatives are valued at fair value using a mark-to-market approach.

(10)-(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

No significant changes.

# NOTES TO FINANCIAL STATEMENTS

**NOTE 5 Investments (continued from preceding page)**

B. Debt Restructuring

Not Applicable.

C. Reverse Mortgages

Not Applicable.

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 | $ 2,249,930 |
| 2. 12 Months or Longer | $ 11,349,874 |
| b)The aggregate related fair value of securities with unrealized losses: | |
| 1. Less than 12 Months | $ 140,156,072 |
| 2. 12 Months or Longer | $ 109,793,943 |

(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 | Yes | | |
| b. Tri-Party (YES/NO) | 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 | $ 2,800,000 | $ - | $ - |
| 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.

# NOTES TO FINANCIAL STATEMENTS

**NOTE 5 Investments (continued from preceding page)**

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

| | FIRST QUARTER | SECOND QUARTER | THIRD QUARTER | FOURTH QUARTER |
|---|---|---|---|---|
| a. Maximum Amount | $ 38,400,000 | $ 2,800,000 | $ - | $ - |
| b. Ending Balance | $ - | $ - | $ - | $ - |

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

Not Applicable.

(7) Collateral Provided – Secured Borrowing

| | FIRST QUARTER | SECOND QUARTER | THIRD QUARTER | FOURTH QUARTER |
|---|---|---|---|---|
| a. Maximum Amount | | | | |
| 1. Cash | $ 38,400,000 | $ 2,800,000 | $ - | $ - |
| 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 | $ 2,800,000 | $ - | $ - |
| 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 | $ 2,800,000 | $ - | $ - |
| 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.

# NOTES TO FINANCIAL STATEMENTS

**NOTE 5 Investments (continued from preceding page)**

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.

**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)**

Not Applicable.

**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 | $ 42,310,842 | $ 97,750,000 | $ 614,451 | $ 1,877,000 | $ - | $ - |
| b. Interest cost | $ 100,724,875 | $ 101,877,000 | $ 5,547,816 | $ 5,345,000 | $ - | $ - |
| c. Expected return on plan assets | $(163,573,756) | $(223,688,000) | $ (6,638,477) | $ (11,346,000) | $ - | $ - |
| d. Transition asset or obligation | $ - | $ - | $ - | $ - | $ - | $ - |
| e. Gains and losses | $ 3,706,586 | $ 16,892,000 | $ (145,500) | $ 2,004,000 | $ - | $ - |
| f. Prior service cost or credit | $ - | $ - | $ (2,715,183) | $ (3,011,000) | $ - | $ - |
| g. Gain or loss recognized due to a settlement or curtailment | $ - | $ - | $ - | $ - | $ - | $ - |
| h. Total net periodic benefit cost | $ (16,831,453) | $ (7,169,000) | $ (3,336,893) | $ (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.

# NOTES TO FINANCIAL STATEMENTS

**NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans (continued from preceding page)**

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.

**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 | $ - | $ 1,080,172,528 | $ - | $ - | $ 1,080,172,528 |
| Preferred Stocks | $ 422,853,055 | $ - | $ - | $ - | $ 422,853,055 |
| Common Stocks - Industrial & Misc. | $ 4,987,694,128 | $ - | $ - | $ - | $ 4,987,694,128 |
| Common Stocks - Mutual Funds | $ 2,680,130,329 | $ - | $ - | $ - | $ 2,680,130,329 |
| Money Market Mutual Funds | $ - | $ - | $ - | $ 459,104,230 | $ 459,104,230 |
| Total assets at fair value/NAV | $ 8,090,677,512 | $ 1,080,172,528 | $ - | $ 459,104,230 | $ 9,629,954,270 |

| 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.

# NOTES TO FINANCIAL STATEMENTS

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

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.

(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 | $ 10,948,060 | $ - | $ - | $ - | $ 10,948,060 |
| FX Forwards | $ - | $ 63,376 | $ - | $ - | $ 63,376 |
| Total Derivative Assets | $ 10,948,060 | $ - | $ - | $ - | $ 11,011,436 |
| b. Liabilities at fair value | | | | | |
| Equity Calls & Puts | $ 5,354,075 | $ - | $ - | $ - | $ 5,354,075 |
| FX Forwards | $ - | $ - | $ - | $ - | $ - |
| Total Derivative Liabilities | $ 5,354,075 | $ - | $ - | $ - | $ 5,354,075 |

All equity call and put option positions are exchange-traded and classified as Level 1. FX Forwards are classified 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 | $ 5,590,834,264 | $ 5,892,559,325 | $ - | 5,706,566,203 | $ 185,993,122 | $ - | $ - |
| Preferred Stocks | $ 423,170,953 | $ 422,853,055 | $ 22,853,055 | $ 400,000,000 | $ - | $ - | $ - |
| Common Stocks | $ 13,892,293,715 | $ 13,892,293,715 | $ 13,892,293,715 | $ - | $ - | $ - | $ - |
| Cash, cash equivalents a | $ 1,390,753,978 | $ 1,390,753,978 | $ 931,649,748 | $ - | $ - | $ 459,104,230 | $ - |
| Derivatives Assets - equi | $ 10,948,060 | $ 10,948,060 | $ 10,948,060 | $ - | $ - | $ - | $ - |
| Derivatives Liabilities - e | $ 5,354,075 | $ 5,354,075 | $ 5,354,075 | $ - | $ - | $ - | $ - |
| Derivatives Assets - FX Forwards | $ 63,376 | $ 63,376 | $ - | $ 63,376 | $ - | $ - | $ - |

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**

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<br>Name of Entity | 2<br>NAIC Company Code | 3<br>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<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>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: ..... $ 1,470,295,046

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<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|---|---|
| 14.21 Bonds | $ 0 | $ 0 |
| 14.22 Preferred Stock | $ 0 | $ 0 |
| 14.23 Common Stock | $ 5,518,148,924 | $ 6,224,469,258 |
| 14.24 Short-Term Investments | $ 0 | $ 0 |
| 14.25 Mortgage Loans on Real Estate | $ 0 | $ 0 |
| 14.26 All Other | $ 1,379,809,282 | $ 1,388,871,473 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | $ 6,897,958,206 | $ 7,613,340,731 |
| 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<br>Name of Custodian(s) | 2<br>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<br>Name(s) | 2<br>Location(s) | 3<br>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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Name of Firm or Individual | 2<br>Affiliation |
|---|---|
| Sanjay Chawla SVP, Chief Investment Officer | I |
| Scott Anthony, VP Sector 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 |
| Arrowstreet Capital, Limited Partnership | 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 |
| BV Investment Partners | U |
| Carlyle Investment Management LLC | U |
| Clayton, Dubilier & Rice, LLC | U |
| D.E. Shaw | U |
| Doubleline Funds Trust | U |
| BREAKOUT CAPITAL | 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 |
| Jennison Associates LLC | U |
| JP Morgan ESG Sustainable Leaders | 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 |
| Rockcreek Emerging Markets | 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

| 1<br>Central Registration Depository Number | 2<br>Name of Firm or Individual | 3<br>Legal Entity Identifier (LEI) | 4<br>Registered With | 5<br>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 |
| 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 |
| 159349 | BV Investment Partners | 39120001KULK7200U106 | 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 |
| 321224 | BREAKOUT CAPITAL | 5493001KJTIIGC8Y1R12 | 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 |
| 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 | 21380006LW85M22SGX13 | SEC | DS |
| 156630 | Rockpoint Group, LLC | 549300713EHGJ9M7OB59 | SEC | DS |
| 125409 | Rockcreek Emerging Markets | 54930008W10VB54K6Y79 | 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<br>Line of Business | 2<br>Maximum Interest | 3<br>Discount Rate | 4<br>Unpaid Losses | 5<br>Unpaid LAE | 6<br>IBNR | 7<br>TOTAL | 8<br>Unpaid Losses | 9<br>Unpaid LAE | 10<br>IBNR | 11<br>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<br>NAIC Company Code | 2<br>ID Number | 3<br>Name of Reinsurer | 4<br>Domiciliary Jurisdiction | 5<br>Type of Reinsurer | 6<br>Certified Reinsurer Rating (1 through 6) | 7<br>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 | | |
| | AA-3191517 | Oxford Alliance Insurance Company Ltd. | BMU | Unauthorized | | |
| | AA-1121235 | QBE Europe SA/NV | GBR | Unauthorized | | |
| | AA-1370059 | EssilorLuxottica Re | LUX | Unauthorized | | |
| | AA-1560480 | Intact Insurance Company | CAN | Unauthorized | | |

# SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

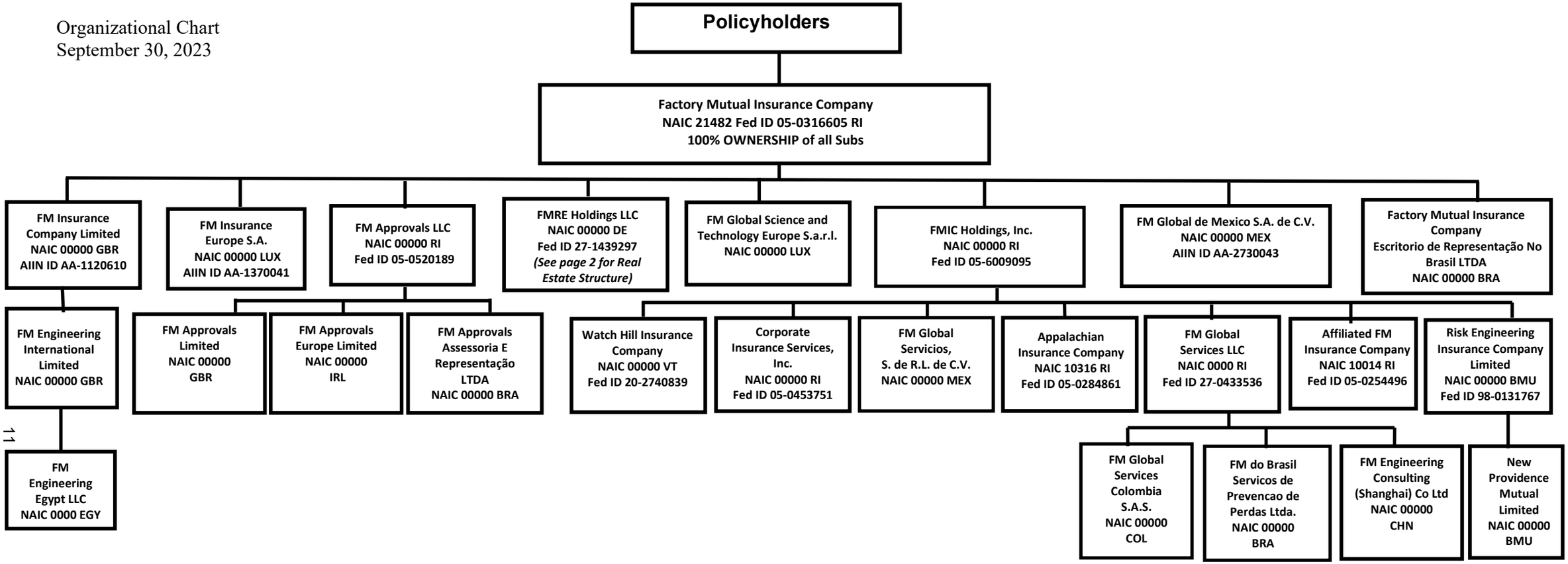
Current Year to Date - Allocated by States and Territories

| 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 | 48,018,695 | 34,587,188 | 17,483,085 | 82,604,476 | 104,562,631 | 80,993,635 |
| 2. Alaska AK | L | 5,425,768 | 12,598,877 | 766,500 | 40,549 | 1,018,640 | 1,908,271 |
| 3. Arizona AZ | L | 35,169,704 | 28,990,556 | 5,019,243 | 2,394,400 | 4,465,158 | 9,006,697 |
| 4. Arkansas AR | L | 39,163,821 | 29,449,818 | 22,226,745 | 43,247,949 | 29,986,598 | 34,941,818 |
| 5. California CA | L | 426,588,065 | 367,842,676 | 42,905,702 | 48,649,326 | 111,132,651 | 122,544,644 |
| 6. Colorado CO | L | 30,197,479 | 24,887,441 | 12,234,197 | 15,634,039 | 18,811,938 | 18,154,939 |
| 7. Connecticut CT | L | 30,956,346 | 25,421,463 | 10,533,961 | 22,224,122 | 94,046,085 | 78,219,754 |
| 8. Delaware DE | L | 4,694,687 | 3,983,659 | 364,766 | 3,345,376 | 2,853,299 | 2,144,988 |
| 9. District of Columbia DC | L | 13,786,921 | 13,629,145 | 2,930,360 | 7,806,822 | 48,970,528 | 49,484,514 |
| 10. Florida FL | L | 207,790,787 | 168,600,622 | 35,411,884 | 27,138,731 | 54,633,151 | 120,851,353 |
| 11. Georgia GA | L | 112,506,231 | 94,756,927 | 40,762,836 | 25,945,200 | 64,962,483 | 29,741,361 |
| 12. Hawaii HI | L | 9,469,039 | 7,903,492 | 156,127 | 210,014 | 20,104,149 | 138,811 |
| 13. Idaho ID | L | 18,850,606 | 14,965,630 | 3,527,344 | 2,419,153 | 20,440,492 | 3,927,876 |
| 14. Illinois IL | L | 110,754,971 | 82,077,640 | 50,043,044 | 161,512,826 | 49,743,721 | 110,628,319 |
| 15. Indiana IN | L | 66,653,065 | 52,620,630 | 31,169,184 | 9,596,138 | 135,136,903 | 10,207,904 |
| 16. Iowa IA | L | 49,016,080 | 39,305,808 | 1,134,062 | 4,012,899 | 2,690,804 | 1,567,251 |
| 17. Kansas KS | L | 34,364,318 | 31,928,392 | 3,151,112 | 1,674,476 | 2,050,302 | 6,102,851 |
| 18. Kentucky KY | L | 66,323,181 | 74,517,295 | 38,778,467 | 35,629,362 | 86,918,890 | 88,525,758 |
| 19. Louisiana LA | L | 87,481,011 | 69,830,951 | 47,891,587 | 126,270,614 | 84,135,282 | 178,458,182 |
| 20. Maine ME | L | 26,905,591 | 19,194,935 | 433,629 | 3,995,911 | 1,416,145 | 1,491,044 |
| 21. Maryland MD | L | 39,186,099 | 34,543,640 | 17,266,703 | 14,490,836 | 23,332,938 | 7,436,419 |
| 22. Massachusetts MA | L | 94,161,043 | 83,523,868 | 21,394,293 | 121,055,180 | 28,244,096 | 52,375,059 |
| 23. Michigan MI | L | 64,194,819 | 64,246,361 | 135,118,497 | 30,757,071 | 31,367,803 | 72,060,872 |
| 24. Minnesota MN | L | 63,148,159 | 51,762,800 | 10,880,800 | 5,293,452 | 13,977,116 | 8,463,928 |
| 25. Mississippi MS | L | 35,833,472 | 30,693,988 | 63,373,378 | 17,748,370 | 309,212,487 | 68,847,346 |
| 26. Missouri MO | L | 67,768,569 | 56,081,744 | 5,991,043 | 37,434,085 | 38,567,300 | 32,312,796 |
| 27. Montana MT | L | 4,070,983 | 3,943,713 | 0 | 0 | 650,000 | 0 |
| 28. Nebraska NE | L | 19,222,995 | 16,040,298 | 947,388 | 11,722,584 | 14,876,983 | 7,910,697 |
| 29. Nevada NV | L | 51,493,295 | 37,409,250 | 549,492 | 2,953,706 | 1,269,192 | 229,640 |
| 30. New Hampshire NH | L | 9,305,565 | 7,790,101 | 792,250 | 1,319,918 | 7,796,278 | 1,069,172 |
| 31. New Jersey NJ | L | 64,157,764 | 51,523,517 | 27,291,579 | 45,308,939 | 24,284,063 | 43,901,554 |
| 32. New Mexico NM | L | 5,682,325 | 4,015,382 | 0 | 12,723,380 | 832,341 | 348,350 |
| 33. New York NY | L | 162,643,846 | 126,308,833 | 56,683,238 | 46,876,642 | 133,492,396 | 160,491,498 |
| 34. North Carolina NC | L | 100,674,455 | 82,570,746 | 301,231,759 | 261,909,631 | 60,383,661 | 425,948,158 |
| 35. North Dakota ND | L | 15,333,863 | 13,345,153 | 22,267,202 | 2,340,788 | 16,747,884 | 3,413,269 |
| 36. Ohio OH | L | 118,505,966 | 102,177,518 | 84,230,923 | 34,325,471 | 143,083,520 | 143,445,662 |
| 37. Oklahoma OK | L | 38,064,073 | 33,732,737 | 14,510,928 | 9,737,399 | 57,194,224 | 6,704,247 |
| 38. Oregon OR | L | 39,037,461 | 35,801,716 | 5,282,457 | 4,051,781 | 6,108,301 | 21,475,977 |
| 39. Pennsylvania PA | L | 133,963,501 | 110,946,500 | 41,920,204 | 21,110,531 | 176,947,226 | 95,772,413 |
| 40. Rhode Island RI | L | 13,631,891 | 14,802,889 | 1,442,081 | 4,968,172 | 3,015,610 | 906,928 |
| 41. South Carolina SC | L | 53,193,405 | 51,023,751 | 7,886,177 | 8,585,695 | 20,025,162 | 13,299,792 |
| 42. South Dakota SD | L | 9,690,884 | 7,709,468 | 1,763,096 | 0 | 7,556,051 | 14,758,367 |
| 43. Tennessee TN | L | 100,562,656 | 76,806,352 | 31,586,743 | 35,140,429 | 119,965,422 | 30,209,790 |
| 44. Texas TX | L | 287,839,305 | 216,138,163 | 127,733,790 | 435,784,484 | 226,714,473 | 330,403,290 |
| 45. Utah UT | L | 31,920,002 | 22,704,552 | 7,381,952 | 2,096,379 | 4,857,028 | 15,502,712 |
| 46. Vermont VT | L | 6,775,149 | 5,274,173 | 0 | 1,000,000 | 1,401,049 | 0 |
| 47. Virginia VA | L | 70,427,480 | 59,468,335 | 43,072,642 | 29,448,388 | 47,961,954 | 55,705,823 |
| 48. Washington WA | L | 61,024,569 | 51,072,025 | 6,475,694 | 2,363,792 | 28,702,795 | 20,873,465 |
| 49. West Virginia WV | L | 14,022,310 | 11,652,697 | 3,168,576 | 0 | 11,684,967 | 0 |
| 50. Wisconsin WI | L | 66,620,909 | 53,670,874 | 19,359,103 | 25,847,418 | 7,171,604 | 20,681,597 |
| 51. Wyoming WY | L | 16,004,074 | 11,822,442 | 9,255,758 | 1,145,900 | 2,832,715 | 8,741,942 |
| 52. American Samoa AS | N | 39 | 83 | 0 | 0 | 0 | 0 |
| 53. Guam GU | L | 175,529 | 126,507 | 0 | 0 | 0 | 0 |
| 54. Puerto Rico PR | L | 25,830,248 | 20,327,015 | 15,000,000 | 0 | 18,993,747 | 43,500,000 |
| 55. U.S. Virgin Islands VI | L | 793,620 | 566,194 | 0 | 5,000,000 | 0 | 0 |
| 56. Northern Mariana Islands MP | L | 174 | 229 | 0 | 0 | 0 | 0 |
| 57. Canada CAN | L | 422,458,790 | 332,549,584 | 284,301,517 | 117,640,026 | 195,528,027 | 129,402,911 |
| 58. Aggregate Other Alien OT | XXX | 322,951,637 | 295,402,085 | 319,454,766 | 73,893,775 | 164,253,044 | 325,729,341 |
| 59. Totals | XXX | 4,054,487,290 | 3,374,668,428 | 2,054,537,864 | 2,048,426,605 | 2,887,111,308 | 3,110,962,981 |
| DETAILS OF WRITE-INS | | | | | | | |
| 58001. AFG AFGHANISTAN | XXX | 120,086 | 103,656 | 0 | 0 | 0 | 0 |
| 58002. ALB ALBANIA | XXX | 2,392 | 769 | 0 | 0 | 0 | 0 |
| 58003. AGO ANGOLA | XXX | 1,719 | 1,719 | 0 | 0 | 0 | 0 |
| 58998. Summary of remaining write-ins for Line 58 from overflow page | XXX | 322,827,440 | 295,295,940 | 319,454,766 | 73,893,775 | 164,253,044 | 325,729,341 |
| 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) | XXX | 322,951,637 | 295,402,085 | 319,454,766 | 73,893,775 | 164,253,044 | 325,729,341 |

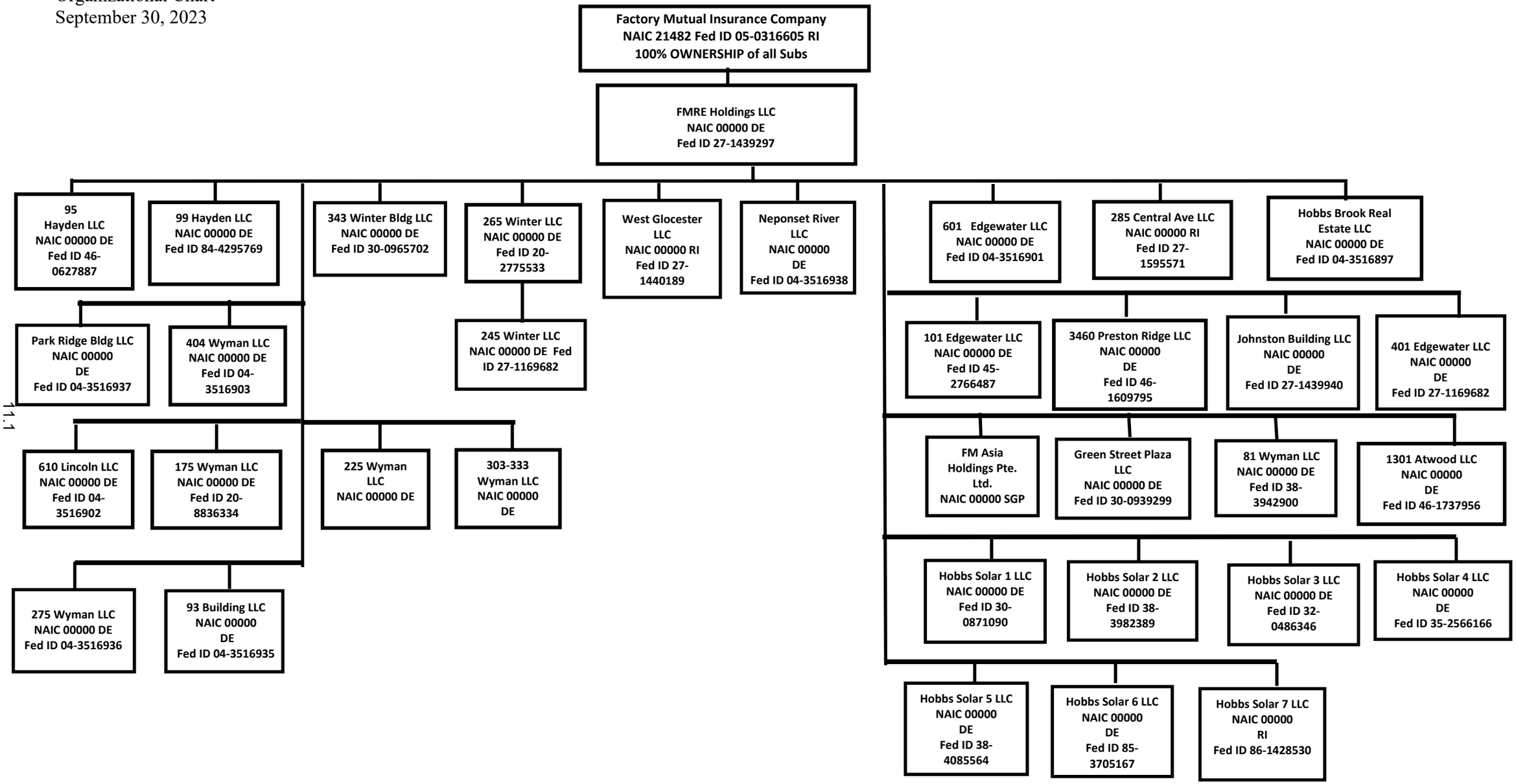
(a) Active Status Counts:

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
September 30, 2023



Organizational Chart
September 30, 2023




11.1

# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | |
| 0000 | Factory Mutual Insurance Company & its Affiliates | 00000 | | | | | FM Global Science and Technology S.a.r.l. | LUX | DS | Factory Mutual Insurance Company | Ownership | 100.000 | Factory Mutual Insurance Company | YES | |

| 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 | 788,202,958 | 270,885,981 | 34.4 | 54.7 |
| 2.1 | Allied Lines | 1,384,846,808 | 1,135,528,927 | 82.0 | 32.7 |
| 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 | 521,959 | (36,507,516) | (6,994.3) | 8,157.0 |
| 9. | Inland marine | 522,272,818 | (114,043,151) | (21.8) | 38.6 |
| 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 | 341,287,641 | 0 | 0.0 | 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 | Disability 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 | 36,953,989 | 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 | (561,652) | 0.0 | 0.0 |
| 23. | Fidelity | 0 | (9,541) | 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 | 594,303,183 | 205,008,457 | 34.5 | 38.1 |
| 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 | 3,631,435,367 | 1,497,255,494 | 41.2 | 35.7 |
| | **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<br>Current Quarter | 2<br>Current<br>Year to Date | 3<br>Prior Year<br>Year to Date |
|---|---|---|---|---|
| 1. | Fire | 309,552,277 | 963,287,300 | 675,535,251 |
| 2.1 | Allied Lines | 495,913,124 | 1,512,650,593 | 1,319,760,659 |
| 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 | 499,854 | 580,822 | 99,306 |
| 9. | Inland marine | 186,297,777 | 574,281,682 | 482,643,458 |
| 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 | 107,960,924 | 383,095,601 | 333,857,966 |
| 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 | Disability 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 | 196,931,947 | 620,591,292 | 562,771,788 |
| 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 | 1,297,155,903 | 4,054,487,290 | 3,374,668,428 |
| | **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<br>Prior Year-End Known Case Loss and LAE Reserves | 2<br>Prior Year-End IBNR Loss and LAE Reserves | 3<br>Total Prior Year-End Loss and LAE Reserves (Cols. 1+2) | 4<br>2023 Loss and LAE Payments on Claims Reported as of Prior Year-End | 5<br>2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End | 6<br>Total 2023 Loss and LAE Payments (Cols. 4+5) | 7<br>Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End | 8<br>Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End | 9<br>Q.S. Date IBNR Loss and LAE Reserves | 10<br>Total Q.S. Loss and LAE Reserves (Cols.7+8+9) | 11<br>Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1) | 12<br>Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2) | 13<br>Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. 2020 + Prior | 168,178 | 473,983 | 642,161 | 112,216 | 2,182 | 114,398 | 50,336 | 0 | 460,385 | 510,721 | (5,626) | (11,416) | (17,042) |
| 2. 2021 | 625,060 | 24,806 | 649,866 | 454,334 | 1,381 | 455,715 | 177,513 | 2,823 | 13,815 | 194,151 | 6,787 | (6,787) | 0 |
| 3. Subtotals 2021 + Prior | 793,238 | 498,789 | 1,292,027 | 566,550 | 3,563 | 570,113 | 227,848 | 2,823 | 474,200 | 704,872 | 1,160 | (18,203) | (17,042) |
| 4. 2022 | 1,304,887 | 340,872 | 1,645,759 | 767,199 | 21,434 | 788,633 | 695,456 | 45,007 | 72,636 | 813,099 | 157,768 | (201,795) | (44,028) |
| 5. Subtotals 2022 + Prior | 2,098,125 | 839,661 | 2,937,786 | 1,333,749 | 24,997 | 1,358,746 | 923,304 | 47,830 | 546,836 | 1,517,971 | 158,928 | (219,998) | (61,070) |
| 6. 2023 | XXX | XXX | XXX | XXX | 440,472 | 440,472 | XXX | 1,073,625 | 66,069 | 1,139,695 | XXX | XXX | XXX |
| 7. Totals | 2,098,125 | 839,661 | 2,937,786 | 1,333,749 | 465,469 | 1,799,218 | 923,304 | 1,121,455 | 612,906 | 2,657,665 | 158,928 | (219,998) | (61,070) |
| 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. 7.6 | 2. (26.2) | 3. (2.1) |
| | | | | | | | | | | | | | Col. 13, Line 7 As a % of Col. 1 Line 8 |
| | | | | | | | | | | | | | 4. (0.3) |

# 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 | 5,186,820 | 0 | 5,186,820 | 5,128,593 |
| 2505. | Miscellaneous receivable | 9,826,860 | 2,444,374 | 7,382,486 | 5,915,627 |
| 2506. | Intangible asset | 12,073,637 | 12,073,637 | 0 | 0 |
| 2507. | Cash clearing accounts | 29,147,848 | 0 | 29,147,848 | 94,810,631 |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 56,235,165 | 14,518,011 | 41,717,154 | 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. AIA ANGUILLA | XXX | 5,190 | 127 | 0 | 0 | 0 | 0 |
| 58005. ATA ANTARCTICA | XXX | 13,378 | 125,585 | 0 | 0 | 0 | 0 |
| 58006. ATG ANTIGUA | XXX | 40,807 | 25,197 | 0 | 0 | 0 | 0 |
| 58007. ARG ARGENTINA | XXX | 174,426 | 161,404 | 0 | 154,477 | 0 | 0 |
| 58008. ARM ARMENIA | XXX | 1,815 | 2,884 | 0 | 0 | 0 | 0 |
| 58009. ABW ARUBA | XXX | 29,644 | 21,855 | 0 | 0 | 0 | 0 |
| 58010. AUS AUSTRALIA | XXX | 175,961,950 | 160,207,868 | 145,585,756 | 60,483,499 | 64,089,716 | 150,940,672 |
| 58011. AUT AUSTRIA | XXX | 71,556 | 135,261 | 0 | 0 | 0 | 0 |
| 58012. AZE AZERBAIJAN | XXX | 74,669 | 60,134 | 0 | 0 | 0 | 0 |
| 58013. BHS BAHAMAS | XXX | 86,589 | 142,393 | 0 | 0 | 0 | 0 |
| 58014. BHR BAHRAIN | XXX | 8,780 | 8,983 | 0 | 0 | 0 | 0 |
| 58015. BGD BANGLADESH | XXX | 79,068 | 42,853 | 0 | 0 | 0 | 0 |
| 58016. BRB BARBADOS | XXX | 259,991 | 182,512 | 0 | 0 | 0 | 0 |
| 58017. BLR BELARUS | XXX | 62,964 | 62,145 | 0 | 0 | 0 | 0 |
| 58018. BEL BELGIUM | XXX | 141,913 | 129,133 | 0 | 0 | 0 | 0 |
| 58019. BLZ BELIZE | XXX | 30,645 | 31,879 | 0 | 0 | 0 | 0 |
| 58020. BEN BENIN | XXX | 2,888 | 3,223 | 0 | 0 | 0 | 0 |
| 58021. BMU BERMUDA | XXX | 6,881 | 9,796 | 0 | 0 | 0 | 0 |
| 58022. BOL BOLIVIA | XXX | 40,490 | 23,618 | 0 | 0 | 0 | 0 |
| 58023. BRA BRAZIL | XXX | 1,089,582 | 1,139,532 | 4,967,458 | 0 | 591,299 | 15,763,347 |
| 58024. BRN BRUNEI | XXX | 81,827 | 129 | 0 | 0 | 0 | 0 |
| 58025. BGR BULGARIA | XXX | 1,566 | 5,340 | 0 | 0 | 0 | 0 |
| 58026. KHM CAMBODIA | XXX | 13,686 | 41,386 | 0 | 0 | 0 | 0 |
| 58027. CMR CAMEROON | XXX | 2,272 | 1,423 | 0 | 0 | 0 | 0 |
| 58028. CPV CAPE VERDE | XXX | 4,586 | 43 | 0 | 0 | 0 | 0 |
| 58029. CYM CAYMAN ISLANDS | XXX | 31,158 | 9,363 | 0 | 0 | 0 | 0 |
| 58030. CAF CENTRAL AFRICAN REP | XXX | 6,513 | 2,327 | 0 | 0 | 0 | 0 |
| 58031. TCD CHAD | XXX | 7,284 | 124,387 | 0 | 0 | 0 | 0 |
| 58032. CHL CHILE | XXX | 257,283 | 381,499 | 0 | 0 | 0 | 0 |
| 58033. CHN CHINA | XXX | 11,573,784 | 9,756,360 | 0 | 875,186 | 0 | 5,700,000 |
| 58034. TWN CHINA - TAIWAN | XXX | 1,024,692 | 2,852,084 | 80,000,000 | 0 | 0 | 4,719,562 |
| 58035. COL COLOMBIA | XXX | 300,661 | 153,187 | 0 | 0 | 0 | 0 |
| 58036. COG CONGO | XXX | 29,983 | 18,151 | 0 | 0 | 0 | 0 |
| 58037. COD CONGO, THE DEM REPUB | XXX | 16,504 | 2,988 | 0 | 0 | 0 | 0 |
| 58038. CRI COSTA RICA | XXX | 288,178 | 309,753 | 0 | 0 | 0 | 0 |
| 58039. CUB CUBA | XXX | 12,064 | 9,433 | 0 | 0 | 0 | 0 |
| 58040. CUW CURACAO | XXX | 219,706 | 5,093 | 0 | 0 | 0 | 0 |
| 58041. CZE CZECH REPUBLIC | XXX | 553,909 | 1,629,380 | 0 | 0 | 0 | 0 |
| 58042. DNK DENMARK | XXX | 233,760 | 187,481 | 0 | 0 | 0 | 0 |
| 58043. DOM DOMINICAN REPUBLIC | XXX | 586,175 | 490,299 | 0 | 0 | 0 | 0 |
| 58044. ECU ECUADOR | XXX | 88,904 | 87,376 | 20,932 | 0 | 25,111 | 32,364 |
| 58045. EGY EGYPT | XXX | 117,657 | 123,754 | 0 | 0 | 0 | 0 |
| 58046. SLV EL SALVADOR | XXX | 8,091 | 32,515 | 0 | 0 | 0 | 0 |
| 58047. GNQ EQUATORIAL GUINEA | XXX | 5,722 | 1,021 | 0 | 0 | 0 | 0 |
| 58048. ETH ETHIOPIA | XXX | 17,032 | 36,076 | 0 | 0 | 0 | 0 |
| 58049. FJI FIJI | XXX | 14,628 | 16,976 | 0 | 0 | 0 | 0 |
| 58050. FRA FRANCE | XXX | 999,873 | 986,932 | 0 | 0 | 0 | 0 |
| 58051. GAB GABON | XXX | 19,565 | 10,940 | 0 | 0 | 0 | 0 |
| 58052. GEO GEORGIA | XXX | 4,264 | 2,640 | 0 | 0 | 0 | 0 |
| 58053. DEU GERMANY | XXX | 1,428,954 | 1,980,629 | 0 | 0 | 0 | 0 |
| 58054. GHA GHANA | XXX | 32,323 | 18,101 | 0 | 0 | 0 | 0 |
| 58055. GRC GREECE | XXX | 29,038 | (591,666) | 0 | 0 | 0 | 0 |
| 58056. GRD GRENADA | XXX | 2,152 | 485 | 0 | 0 | 0 | 0 |
| 58057. GTM GUATEMALA | XXX | 37,930 | 52,120 | 0 | 0 | 0 | 0 |
| 58058. GUY GUYANA | XXX | 43,093 | 12,925 | 0 | 0 | 0 | 0 |
| 58059. HTI HAITI | XXX | 74,999 | 115,773 | 0 | 0 | 0 | 0 |
| 58060. HND HONDURAS | XXX | 60,110 | 57,330 | 73,992,113 | 0 | 0 | 0 |
| 58061. HKG HONG KONG | XXX | 37,350,789 | 30,420,685 | 48,259 | 321,060 | 4,197,439 | 4,675,490 |
| 58062. HUN HUNGARY | XXX | 1,327,514 | 284,352 | 0 | 0 | 0 | 0 |
| 58063. ISL ICELAND | XXX | 5,049 | (26,463) | 0 | 0 | 0 | 0 |
| 58064. IND INDIA | XXX | 974,369 | 1,256,279 | 0 | 0 | 0 | 0 |
| 58065. IDN INDONESIA | XXX | 313,005 | 355,399 | 0 | 0 | 0 | 0 |
| 58066. IRQ IRAQ | XXX | 806,951 | 446,828 | 0 | 0 | 0 | 0 |
| 58067. ISR ISRAEL | XXX | 467,956 | 351,359 | 0 | 0 | 0 | 0 |
| 58068. ITA ITALY | XXX | 516,542 | 567,186 | 0 | 0 | 0 | 0 |
| 58069. CIV IVORY COAST | XXX | 10,533 | 5,119 | 0 | 0 | 0 | 0 |
| 58070. JAM JAMAICA | XXX | 12,805 | 15,300 | 0 | 0 | 0 | 0 |
| 58071. JPN JAPAN | XXX | 5,699,448 | 4,922,968 | 0 | 1,380,909 | 0 | 811,477 |
| 58072. JOR JORDAN | XXX | 67,463 | 2,927 | 0 | 0 | 0 | 0 |
| 58073. KAZ KAZAKHSTAN | XXX | 17,439 | 7,332 | 0 | 0 | 0 | 0 |
| 58074. KEN KENYA | XXX | 14,304 | 7,050 | 0 | 0 | 0 | 0 |
| 58075. KOSOVO | XXX | 5,923 | 1,252 | 0 | 0 | 0 | 0 |
| 58076. KWT KUWAIT | XXX | 14,408 | 21,913 | 0 | 0 | 0 | 0 |
| 58077. KGZ KYRGYZSTAN | XXX | 23,090 | 3,461 | 0 | 0 | 0 | 0 |
| 58078. LBN LEBANON | XXX | 59,965 | 489 | 0 | 0 | 0 | 0 |
| 58079. LSO LESOTHO | XXX | 1,353 | 539 | 0 | 0 | 0 | 0 |
| 58080. LBY LIBYA | XXX | 81,831 | 19,362 | 0 | 0 | 16,753,473 | 20,652,874 |
| 58081. LIE LIECHTENSTEIN | XXX | 211,714 | 88,121 | 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. LUX LUXEMBOURG | XXX | 11,422 | 2,787 | 0 | 0 | 0 | 0 |
| 58083. MKD MACEDONIA | XXX | 4,418 | 1,314 | 0 | 0 | 0 | 0 |
| 58084. MDG MADAGASCAR | XXX | 3,463 | 2,472 | 0 | 0 | 0 | 0 |
| 58085. MYS MALAYSIA | XXX | 1,169,804 | 1,347,931 | 474,564 | 60,861 | 0 | 0 |
| 58086. MLI MALI | XXX | 12,944 | 8,608 | 0 | 0 | 0 | 0 |
| 58087. MLT MALTA | XXX | 2,987 | 0 | 0 | 0 | 0 | 0 |
| 58088. MRT MAURITANIA | XXX | 1,308 | 1,352 | 0 | 0 | 0 | 0 |
| 58089. MUS MAURITIUS | XXX | 4,158 | 11,920 | 0 | 0 | 0 | 0 |
| 58090. MEX MEXICO | XXX | 6,598,627 | 6,353,182 | 3,715,562 | 3,645,389 | 36,047,164 | 42,074,627 |
| 58091. MNG MONGOLIA | XXX | 2,648 | 2,707 | 0 | 0 | 0 | 0 |
| 58092. MAR MOROCCO | XXX | 10,008 | 13,051 | 0 | 0 | 0 | 0 |
| 58093. MOZ MOZAMBIQUE | XXX | 4,612 | 3,927 | 0 | 0 | 0 | 0 |
| 58094. MMR MYANMAR | XXX | 6,142 | 6,276 | 0 | 0 | 0 | 0 |
| 58095. NPL NEPAL | XXX | 9,242 | 4,483 | 0 | 0 | 0 | 0 |
| 58096. NLD NETHERLANDS | XXX | 325,325 | 708,311 | 0 | 0 | 8,623,111 | 0 |
| 58097. NZL NEW ZEALAND | XXX | 14,853,029 | 13,367,915 | 7,730,446 | 1,896,045 | 12,061,332 | 3,172,174 |
| 58098. NIC NICARAGUA | XXX | 23,764 | 17,746 | 0 | 0 | 0 | 0 |
| 58099. NER NIGER | XXX | 2,341 | 1,425 | 0 | 0 | 0 | 0 |
| 58100. NGA NIGERIA | XXX | 226,054 | 149,950 | 0 | 0 | 0 | 0 |
| 58101. NOR NORWAY | XXX | 65,955 | 208,786 | 0 | 0 | 0 | 0 |
| 58102. OMN OMAN | XXX | 6,176 | (31,923) | 0 | 0 | 0 | 0 |
| 58103. PAK PAKISTAN | XXX | 166,384 | 145,095 | 0 | 0 | 0 | 0 |
| 58104. PAN PANAMA | XXX | 10,993 | 73,279 | 0 | 0 | 0 | 0 |
| 58105. PNG PAPUA NEW GUINEA | XXX | 19,185 | 6,482 | 0 | 0 | 0 | 0 |
| 58106. PRY PARAGUAY | XXX | 8,115 | 29,222 | 0 | 0 | 0 | 0 |
| 58107. PER PERU | XXX | 68,448 | 106,134 | 0 | 0 | 0 | 25,000,000 |
| 58108. POL POLAND | XXX | 34,203 | 104,381 | 0 | 0 | 0 | 0 |
| 58109. PRT PORTUGAL | XXX | 4,094 | 23,734 | 0 | 0 | 0 | 0 |
| 58110. QAT QATAR | XXX | 42,154 | 46,745 | 0 | 0 | 0 | 0 |
| 58111. ROM ROMANIA | XXX | 24,027 | 12,013 | 0 | 0 | 0 | 0 |
| 58112. KNA SAINT KITTS NEVIS | XXX | 17,537 | 1,163 | 0 | 0 | 0 | 0 |
| 58113. LCA SAINT LUCIA | XXX | 38,516 | 33,081 | 0 | 0 | 0 | 0 |
| 58114. MAF SAINT MARTIN DUTCH | XXX | 20,793 | 14,790 | 0 | 0 | 0 | 0 |
| 58115. WSM SAMOA | XXX | 21,668 | 161,212 | 0 | 0 | 0 | 0 |
| 58116. SAU SAUDI ARABIA | XXX | 2,444,392 | 1,153,738 | 0 | 0 | 0 | 0 |
| 58117. SEN SENEGAL | XXX | 16,272 | 2,251 | 0 | 0 | 0 | 0 |
| 58118. SRB SERBIA | XXX | 21,589 | 25,206 | 0 | 0 | 0 | 0 |
| 58119. SLE SIERRA LEONE | XXX | 3,791 | 1,242 | 0 | 0 | 0 | 0 |
| 58120. SGP SINGAPORE | XXX | 46,577,605 | 45,508,134 | (673,729) | 1,430,196 | 1,957,170 | 22,352,375 |
| 58121. SVN SLOVENIA | XXX | 39,684 | 50,723 | 0 | 0 | 0 | 0 |
| 58122. ZAF SOUTH AFRICA | XXX | 80,488 | 90,152 | 0 | 0 | 0 | 0 |
| 58123. KOR SOUTH KOREA | XXX | 2,849,130 | 875,524 | 3,593,406 | 3,247,069 | 13,478,248 | 22,585,205 |
| 58124. SSD SOUTH SUDAN REPUBLIC | XXX | 2,307 | 1,644 | 0 | 0 | 0 | 0 |
| 58125. ESP SPAIN | XXX | 179,354 | 88,469 | 0 | 0 | 0 | 0 |
| 58126. LKA SRI LANKA | XXX | 59,547 | 23,499 | 0 | 0 | 0 | 0 |
| 58127. SUR SURINAM | XXX | 25,451 | 19,394 | 0 | 0 | 0 | 0 |
| 58128. SWE SWEDEN | XXX | 49,004 | 86,532 | 0 | 0 | 0 | 0 |
| 58129. CHE SWITZERLAND | XXX | 650,743 | (717,310) | 0 | 0 | 0 | 0 |
| 58130. TJK TAJIKISTAN | XXX | 2,220 | 1,937 | 0 | 0 | 0 | 0 |
| 58131. TZA TANZANIA | XXX | 1,850 | 1,535 | 0 | 0 | 0 | 0 |
| 58132. THA THAILAND | XXX | 681,085 | 1,314,691 | 0 | 0 | 0 | 0 |
| 58133. TLSW TIMOR - LESTE | XXX | 1,659 | 840 | 0 | 0 | 0 | 0 |
| 58134. TGO TOGO | XXX | 2,618 | 1,364 | 0 | 0 | 0 | 0 |
| 58135. TON TONGA | XXX | 19,478 | 13,767 | 0 | 0 | 0 | 0 |
| 58136. TTO TRINIDAD TOBAGO | XXX | 147,706 | 25,437 | 0 | 0 | 0 | 0 |
| 58137. TUN TUNISIA | XXX | 13,023 | 10,995 | 0 | 0 | 0 | 0 |
| 58138. TUR TURKEY | XXX | 42,811 | 300,893 | 0 | 0 | 5,690,002 | 5,000,000 |
| 58139. TKM TURKMENISTAN | XXX | 2,046 | 1,124 | 0 | 0 | 0 | 0 |
| 58140. TCA TURKS CAICOS IS | XXX | 49,826 | 61,658 | 0 | 0 | 0 | 0 |
| 58141. UGA UGANDA | XXX | 1,814 | 5,023 | 0 | 0 | 0 | 0 |
| 58142. UKR UKRAINE | XXX | 16,243 | 47,167 | 0 | 0 | 0 | 0 |
| 58143. ARE UNITED ARAB EMIRATES | XXX | 232,207 | 250,569 | 0 | 0 | 0 | 0 |
| 58144. GBR UNITED KINGDOM | XXX | 808,942 | 1,105,952 | 0 | 399,086 | 0 | 1,000,000 |
| 58145. URY URUGUAY | XXX | 19,750 | 13,146 | 0 | 0 | 0 | 0 |
| 58146. UZB UZBEKISTAN | XXX | 4,042 | 821 | 0 | 0 | 0 | 0 |
| 58147. VEN VENEZUELA | XXX | 124,307 | 8,530 | 0 | 0 | 0 | 0 |
| 58148. VNM VIETNAM SOUTH | XXX | 302,553 | 1,298,162 | 0 | 0 | 0 | 0 |
| 58149. ZMB ZAMBIA | XXX | 1,098 | 883 | 0 | 0 | 0 | 0 |
| 58150. ZWE ZIMBABWE | XXX | 3,708 | 2,792 | 0 | 0 | 0 | 0 |
| 58151. ZZZ Other Alien | XXX | (867,047) | 488,031 | 0 | 0 | 738,981 | 1,249,174 |
| 58152. | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 58153. | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 58154. | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 58155. | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 58997. Summary of remaining write-ins for Line 58 from overflow page | XXX | 322,827,440 | 295,295,940 | 319,454,766 | 73,893,775 | 164,253,044 | 325,729,341 |

# SCHEDULE A - VERIFICATION

Real Estate

NONE

| | | 1<br>Year to Date | 2<br>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

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | 0 | 0 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 565,507 | 0 |
| | 2.2 Additional investment made after acquisition | 0 | 0 |
| 3. | Capitalized deferred interest and other | 0 | 0 |
| 4. | Accrual of discount | 0 | 0 |
| 5. | Unrealized valuation increase (decrease) | 0 | 0 |
| 6. | Total gain (loss) on disposals | 0 | 0 |
| 7. | Deduct amounts received on disposals | 0 | 0 |
| 8. | Deduct amortization of premium and mortgage interest points and commitment fees | 0 | 0 |
| 9. | Total foreign exchange change in book value/recorded investment excluding accrued interest | 0 | 0 |
| 10. | Deduct current year's other than temporary impairment recognized | 0 | 0 |
| 11. | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 565,507 | 0 |
| 12. | Total valuation allowance | 0 | 0 |
| 13. | Subtotal (Line 11 plus Line 12) | 565,507 | 0 |
| 14. | Deduct total nonadmitted amounts | 0 | 0 |
| 15. | Statement value at end of current period (Line 13 minus Line 14) | 565,507 | 0 |

# SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | | 1<br>Year to Date | 2<br>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 | 301,049,204 | 367,784,333 |
| 3. | Capitalized deferred interest and other | 0 | 0 |
| 4. | Accrual of discount | 0 | 0 |
| 5. | Unrealized valuation increase (decrease) | 18,863,235 | 13,431,055 |
| 6. | Total gain (loss) on disposals | 49,914,483 | 160,039,245 |
| 7. | Deduct amounts received on disposals | 173,840,788 | 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 | 0 | 47,734,180 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 3,702,684,173 | 3,506,698,039 |
| 12. | Deduct total nonadmitted amounts | 0 | 0 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 3,702,684,173 | 3,506,698,039 |

# SCHEDULE D - VERIFICATION

Bonds and Stocks

| | | 1<br>Year to Date | 2<br>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 | 6,998,842,876 | 10,778,293,660 |
| 3. | Accrual of discount | 11,684,395 | 6,558,267 |
| 4. | Unrealized valuation increase (decrease) | 1,010,797,089 | (1,868,365,076) |
| 5. | Total gain (loss) on disposals | 296,114,315 | 310,696,626 |
| 6. | Deduct consideration for bonds and stocks disposed of | 6,393,467,264 | 9,922,690,205 |
| 7. | Deduct amortization of premium | 21,820,267 | 36,106,875 |
| 8. | Total foreign exchange change in book/adjusted carrying value | (7,568,371) | (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 | 189,070 | 623,979 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 20,207,706,095 | 18,312,934,252 |
| 12. | Deduct total nonadmitted amounts | 0 | 0 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 20,207,706,095 | 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<br>Book/Adjusted Carrying Value Beginning of Current Quarter | 2<br>Acquisitions During Current Quarter | 3<br>Dispositions During Current Quarter | 4<br>Non-Trading Activity During Current Quarter | 5<br>Book/Adjusted Carrying Value End of First Quarter | 6<br>Book/Adjusted Carrying Value End of Second Quarter | 7<br>Book/Adjusted Carrying Value End of Third Quarter | 8<br>Book/Adjusted Carrying Value December 31 Prior Year |
|---|---|---|---|---|---|---|---|---|
| BONDS | | | | | | | | |
| 1. NAIC 1 (a) | 3,906,303,824 | 956,775,677 | 818,858,131 | (31,690,022) | 3,820,044,332 | 3,906,303,824 | 4,012,531,348 | 4,067,929,173 |
| 2. NAIC 2 (a) | 1,055,524,470 | 144,135,491 | 27,234,292 | 9,346,872 | 1,035,440,234 | 1,055,524,470 | 1,181,772,541 | 1,050,695,665 |
| 3. NAIC 3 (a) | 194,608,522 | 31,164,143 | 16,235,331 | 7,238,982 | 196,635,889 | 194,608,522 | 216,776,316 | 188,797,430 |
| 4. NAIC 4 (a) | 449,778,444 | 54,247,486 | 20,846,333 | (8,998,518) | 459,699,597 | 449,778,444 | 474,181,079 | 446,975,211 |
| 5. NAIC 5 (a) | 49,350,564 | 1,043,944 | 2,984,755 | (636,056) | 51,438,979 | 49,350,564 | 46,773,697 | 52,063,267 |
| 6. NAIC 6 (a) | 184,784 | 0 | 240,760 | 404,404 | 163,962 | 184,784 | 348,428 | 474,022 |
| 7. Total Bonds | 5,655,750,608 | 1,187,366,741 | 886,399,602 | (24,334,338) | 5,563,422,993 | 5,655,750,608 | 5,932,383,409 | 5,806,934,768 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1 | 3,712,498 | 0 | 0 | 0 | 3,740,204 | 3,712,498 | 3,712,498 | 0 |
| 9. NAIC 2 | 420,681,506 | 0 | 677,957 | (862,992) | 1,663,350 | 420,681,506 | 419,140,557 | 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 | 424,394,004 | 0 | 677,957 | (862,992) | 5,403,554 | 424,394,004 | 422,853,055 | 1,683,238 |
| 15. Total Bonds and Preferred Stock | 6,080,144,612 | 1,187,366,741 | 887,077,559 | (25,197,330) | 5,568,826,547 | 6,080,144,612 | 6,355,236,464 | 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 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

# SCHEDULE DA - PART 1

Short-Term Investments

| | 1<br>Book/Adjusted Carrying Value | 2<br>Par Value | 3<br>Actual Cost | 4<br>Interest Collected Year-to-Date | 5<br>Paid for Accrued Interest Year-to-Date |
|---|---|---|---|---|---|
| 7709999999 Totals | 39,824,084 | XXX | 39,653,657 | 74,896 | 145,730 |

# SCHEDULE DA - VERIFICATION

Short-Term Investments

| | | 1<br>Year To Date | 2<br>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 | 160,954,208 | 105,254,574 |
| 3. | Accrual of discount | 666,518 | 203,714 |
| 4. | Unrealized valuation increase (decrease) | (2,430) | (12,114) |
| 5. | Total gain (loss) on disposals | (58,231) | (378,230) |
| 6. | Deduct consideration received on disposals | 125,714,961 | 104,442,856 |
| 7. | Deduct amortization of premium | 14,864 | 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) | 39,824,084 | 3,993,844 |
| 11. | Deduct total nonadmitted amounts | 0 | 0 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 39,824,084 | 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 | 13,419,373 |
| 3. | Unrealized Valuation increase/(decrease) | 414,253 |
| 4. | SSAP No. 108 adjustments | 0 |
| 5. | Total gain (loss) on termination recognized | (8,916,261) |
| 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 | 63,376 |
| 10. | Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9) | 5,657,361 |
| 11. | Deduct nonadmitted assets | 0 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 5,657,361 |

# 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 | 0 | | | |
| | 3.14 Section 1, Column 18, prior year | 4,536 | (4,536) | (4,536) | |
| 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 | 0 | | | |
| | 3.24 Section 1, Column 19, prior year plus | 4,536 | | | |
| | 3.25 SSAP No. 108 adjustments | 0 | (4,536) | (4,536) | |
| 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 | 5,657,361 | |
| 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) | | 5,657,361 |
| 4. | Part D, Section 1, Column 6 | 11,011,436 | |
| 5. | Part D, Section 1, Column 7 | (5,354,075) | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | | 0 |

| | | | Fair Value Check |
|---|---|---|---|
| 7. | Part A, Section 1, Column 16 | 5,657,361 | |
| 8. | Part B, Section 1, Column 13 | 0 | |
| 9. | Total (Line 7 plus Line 8) | | 5,657,361 |
| 10. | Part D, Section 1, Column 9 | 11,011,436 | |
| 11. | Part D, Section 1, Column 10 | (5,354,075) | |
| 12 | Total (Line 9 minus Line 10 minus Line 11) | | 0 |

| | | | Potential Exposure Check |
|---|---|---|---|
| 13. | Part A, Section 1, Column 21 | 158,405 | |
| 14. | Part B, Section 1, Column 20 | 0 | |
| 15. | Part D, Section 1, Column 12 | 158,405 | |
| 16. | Total (Line 13 plus Line 14 minus Line 15) | | 0 |

# SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

| | | 1<br>Year To Date | 2<br>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 | 5,245,820,523 | 5,410,275,129 |
| 3. | Accrual of discount | 204,061 | 3,754 |
| 4. | Unrealized valuation increase (decrease) | (11,268) | 35,402 |
| 5. | Total gain (loss) on disposals | (125,631) | (12,070) |
| 6. | Deduct consideration received on disposals | 5,001,026,346 | 5,191,801,551 |
| 7. | Deduct amortization of premium | 1,314 | 3,391 |
| 8. | Total foreign exchange change in book/adjusted carrying value | (10,401,766) | (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) | 678,183,490 | 443,725,231 |
| 11. | Deduct total nonadmitted amounts | 0 | 0 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 678,183,490 | 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

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7200629 | Burbank | CA | | 08/23/2023 | 4.000 | 565,507 | 0 | 565,507 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | 565,507 | 0 | 565,507 |
| 0899999. Total Mortgages in good standing | | | | | | 565,507 | 0 | 565,507 |
| 1699999. Total - Restructured Mortgages | | | | | | 0 | 0 | 0 |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | 0 | 0 | 0 |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | 0 | 0 | 0 |
| 3399999 - Totals | | | | | | 565,507 | 0 | 565,507 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 0599999 - Totals | | | | | | | | | | | | | | | | | |

NONE

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 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 |
| BBG00H-TQ-2 | ROCKPOINT REAL ESTATE VI | BOSTON | MA | ROCKPOINT | | 09/30/2019 | 3 | 1,254,675 | 0 | 0 | 0 | 0.000 |
| 00LGC4-VD-9 | BLACKSTONE REAL ESTATE PARTNERS IX LP | NEW YORK | NY | The BLACKSTONE GROUP L.P. | | 12/06/2018 | 3 | 1,289,596 | 0 | 0 | 0 | 0.000 |
| 2199999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | | 2,544,271 | 0 | 0 | 0 | XXX |
| 34410@-10-1 | FMRE HOLDINGS LLC | WALTHAM | MA | INVESTMENT IN AFFILIATE | | 01/31/2010 | | 15,725,000 | 0 | 0 | 0 | 0.000 |
| 34410@-20-0 | FM GLOBAL SCIENCE & TECHNOLOGY S.a.r.l. | LUXEMBOURG | | INVESTMENT IN AFFILIATE | | 08/25/2023 | | 13,272 | 0 | 0 | 0 | 0.000 |
| 2299999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | | 15,738,272 | 0 | 0 | 0 | XXX |
| 009GZQ-BQ-2 | BALYASNY ATLAS ENHANCED FUND LTD. | CHICAGO | IL | BALYASNY CAPITAL MANAGEMENT | | 09/02/2019 | 13 | 25,000,000 | 0 | 0 | 0 | 0.000 |
| BBG00L-LP-3 | ABRY ADVANCED SECURITIES FUND IV LP | CAYMAN ISLANDS | | ABRY PARTNERS | | 12/06/2018 | 1 | 80,000 | 0 | 0 | 0 | 0.000 |
| BG011B-8C-2 | ABRY SENIOR EQUITY VI | BOSTON | MA | ABRY PARTNERS | | 06/30/2022 | 3 | 698,313 | 0 | 0 | 0 | 0.000 |
| BBG00Q-21-6 | ARES CORPORATE OPPORTUNITIES FUND VI | LOS ANGELES | CA | ARES MANAGEMENT CO., LLC | | 04/30/2020 | 3 | 2,442,970 | 0 | 0 | 0 | 0.000 |
| BBG00K-H6-2 | ANTLER GLOBAL FUND | LUXEMBOURG | | ANTLER | | 12/06/2022 | 3 | 752,908 | 0 | 0 | 0 | 0.000 |
| BBG01F-RH-7 | ARDIAN ASF IX | NEW YORK | NY | ARDIAN | | 04/12/2023 | 1 | 33 | 0 | 0 | 0 | 0.000 |
| BBG00M-H2-7 | ARDIAN SECONDARY VIII | NEW YORK | NY | ARDIAN | | 03/31/2019 | 1 | 457,026 | 0 | 0 | 0 | 0.000 |
| BBG00D-YP-7 | BC PARTNERS MANAGEMENT XI LIMITED | LONDON | | BC PARTNERS LLP | | 08/24/2020 | 3 | 1,637,596 | 0 | 0 | 0 | 0.000 |
| BBG012-1G-6 | APOLLO FUND X | NEW YORK | NY | MORGAN STANLEY | | 06/30/2023 | 1 | 3,846,417 | 0 | 0 | 0 | 0.000 |
| AAS995-1Y-3 | APOLLO HYBRID VALUE FUND | NEW YORK | NY | MORGAN STANLEY | | 09/14/2018 | 1 | 57,680 | 0 | 0 | 0 | 0.000 |
| BBG000-B9-6 | BROOKFIELD INFRASTRUCTURE FUND IV-B, LP | NEW YORK | NY | BROOKFIELD ASSET MANAGEMENT | | 11/15/2019 | 1 | 736,557 | 0 | 0 | 0 | 0.000 |
| BBG00R-MF-1 | BLACKSTONE ASIA II | NEW YORK | NY | BLACKSTONE | | 08/10/2021 | 3 | 2,087,441 | 0 | 0 | 0 | 0.000 |
| BBG00Q-XK-0 | BLACKSTONE LIFE SCIENCES V | NEW YORK | NY | BLACKSTONE | | 12/06/2018 | 3 | 1,219,533 | 0 | 0 | 0 | 0.000 |
| BBG00G-CR-0 | CARLYLE GLOBAL INFRASTRUCTURE OPPORTUNITIES | CAYMAN ISLANDS | | CARLYLE INVESTMENT MANAGEMENT LLC | | 12/21/2018 | 1 | 1,577,292 | 0 | 0 | 0 | 0.000 |
| 00M8VL-V6-2 | FORTRESS LENDING FUND I LP | NEW YORK | NY | FORTRESS INVESTMENT GROUP LLC | | 08/30/2019 | 2 | 21,642 | 0 | 0 | 0 | 0.000 |
| BBG010-HP-3 | ICONIQ VI | CAYMAN ISLANDS | | ICONIQ | | 06/01/2021 | 1 | 254,815 | 0 | 0 | 0 | 0.000 |
| BBG00Q-T5-8 | KKR ASIA IV | NEW YORK | NY | KKR Investment Management LLC | | 05/15/2020 | 3 | 538,648 | 0 | 0 | 0 | 0.000 |
| BBG00Q-XX-2 | KKR NEXT GENERATION FUND II | NEW YORK | NY | KKR Investment Management LLC | | 08/30/2019 | 1 | 636,859 | 0 | 0 | 0 | 0.000 |
| AAZ998-6E-8 | KPS SPECIAL SITUATIONS FUND V, LP | NEW YORK | NY | KPS Investors V, LP | | 10/15/2019 | 1 | 3,673 | 0 | 0 | 0 | 0.000 |
| BBG00K-5T-5 | LEXINGTON CAPITAL PARTNERS IX | NEW YORK | NY | LEXINGTON PARTNERS | | 11/30/2018 | 3 | 167,976 | 0 | 0 | 0 | 0.000 |
| ABC995-8Q-8 | OAKTREE OPPORTUNITIES XI | CAYMAN ISLANDS | | OAKTREE OPPORTUNITIES FUND XI GP | | 07/08/2020 | 1 | 1,000,000 | 0 | 0 | 0 | 0.000 |
| BBG00S-01-4 | SILVER LAKE VI | NEW YORK | NY | SILVERLAKE PARTNERS | | 06/04/2020 | 3 | 1,156,951 | 0 | 0 | 0 | 0.000 |
| BBG00T-R3-9 | VITRUVIAN INVESTMENT PARTNERSHIP V S.C.SP. | LONDON | | VITRUVIAN PARTNERS | | 04/12/2023 | | 628,749 | 0 | 0 | 0 | 0.000 |
| 09157D-10-3 | FM GLOBAL INVESTMENT PARTNERS, L.P. | PRINCETON | NJ | BLACKROCK | | 11/30/2016 | 3 | 15,528,118 | 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 | 42,460 | 0 | 0 | 0 | 0.000 |
| BBG01G-D2-3 | BLACKSTONE RATED SENIOR DIRECT LENDING FUND | NEW YORK | NY | The BLACKSTONE GROUP L.P. | | 09/30/2023 | | 12,741,011 | 0 | 0 | 0 | 0.000 |
| BBG00P-T7-6 | AUDAX SENIOR LOAN FUND IV | NEW YORK | NY | AUDAX MANAGEMENT CO., LLC | | 07/31/2020 | 3 | 863,636 | 0 | 0 | 0 | 0.000 |
| 000000-00-0 | FOSS ADMIRAL FUND, LLC | WILMINGTON | DE | FOSS RENEWABLE ENERGY PARTNERS, LLC | | 03/26/2021 | | 14,219,915 | 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 | | 2,828,820 | 0 | 0 | 0 | 0.000 |
| 000000-00-0 | STRAT FUND37 | WILMINGTON | DE | STRAT FUND37 | | 05/24/2022 | | 3,309,854 | 0 | 0 | 0 | 0.000 |
| 2599999. Joint Venture Interests - Other - Unaffiliated | | | | | | | | 94,536,891 | 0 | 0 | 0 | XXX |
| EMREVI-VA-9 | EM REVIVAL ONSHORE | MCLEAN | VA | BREAKOUT CAPITAL | | 06/29/2023 | | 10,000,000 | 0 | 0 | 0 | 0.000 |
| 4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated | | | | | | | | 10,000,000 | 0 | 0 | 0 | XXX |
| 6099999. Total - Unaffiliated | | | | | | | | 107,081,162 | 0 | 0 | 0 | XXX |
| 6199999. Total - Affiliated | | | | | | | | 15,738,272 | 0 | 0 | 0 | XXX |
| 6299999 - Totals | | | | | | | | 122,819,434 | 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 | 09/28/2023 | 0 | (2,162) | 0 | 0 | 0 | (2,162) | 0 | 586,790 | 1,271,163 | 684,373 | 0 | 684,373 | 0 |
| 2199999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | 0 | (2,162) | 0 | 0 | 0 | (2,162) | 0 | 586,790 | 1,271,163 | 684,373 | 0 | 684,373 | 0 |
| 344108-10-1 | FMRE HOLDINGS LLC | WALTHAM | MA | INVESTMENT IN AFFILIATE | 01/31/2010 | 09/30/2023 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 441,107 | 441,107 | 0 | 0 | 0 | 0 |
| 2299999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 441,107 | 441,107 | 0 | 0 | 0 | 0 |
| 100008-10-1 | TH LEE PUTNAM INTERNET PARTNERSHIP | NEW YORK | NY | TH LEE | 01/06/2000 | 08/30/2023 | 0 | 548,429 | 0 | 0 | 0 | 548,429 | 0 | 602,947 | 602,947 | 0 | 0 | 0 | 0 |
| BBG000-FB-7 | CITADEL WELLINGTON LLC | CHICAGO | IL | NORTHERN TRUST | 02/28/2019 | | 0 | 1,322,749 | 0 | 0 | 0 | 1,322,749 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| BBG00N-L4-6 | MILLENIUM USA LP | CHICAGO | IL | NORTHERN TRUST | 01/01/2020 | | 0 | 282,107 | 0 | 0 | 0 | 282,107 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| BBG00L-LP-3 | ABRY ADVANCED SECURITIES FUND IV LP | CAYMAN ISLANDS | | ABRY PARTNERS | 12/06/2018 | 08/30/2023 | 0 | (12,974) | 0 | 0 | 0 | (12,974) | 0 | 0 | 713,653 | 0 | 713,653 | 713,653 | 0 |
| BBG00M-H9-2 | ABRY PARTNERS IX LP | BOSTON | MA | ABRY PARTNERS | 02/28/2019 | | 0 | 49,156 | 0 | 0 | 0 | 49,156 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| BG011B-8C-2 | ABRY SENIOR EQUITY VI | BOSTON | MA | ABRY PARTNERS | 06/30/2022 | | 0 | 9 | 0 | 0 | 0 | 9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| BBG00Q-21-6 | ARES CORPORATE OPPORTUNITIES FUND VI | LOS ANGELES | CA | ARES MANAGEMENT CO., LLC | 04/30/2020 | 08/30/2023 | 0 | 100,690 | 0 | 0 | 0 | 100,690 | 0 | 772,249 | 772,249 | 0 | 0 | 0 | 0 |
| BBG00P-FC-0 | AG CREDIT SOLUTIONS | NEW YORK | NY | ANGELO GORDON | 09/30/2019 | 09/28/2023 | 0 | 824,590 | 0 | 0 | 0 | 824,590 | 0 | 3,994,113 | 3,994,113 | 0 | 0 | 0 | 0 |
| BBG00P-SS-1 | ALKALI IV | NEW YORK | NY | D.E. SHAW | 07/01/2019 | 08/30/2023 | 0 | 99,605 | 0 | 0 | 0 | 99,605 | 0 | 1,016,643 | 1,016,643 | 0 | 0 | 0 | 0 |
| BBG00K-H6-2 | ANTLER GLOBAL FUND | LUXEMBOURG | | ANTLER | 12/06/2022 | | 0 | (11,754) | 0 | 0 | 0 | (11,754) | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| BBG00L-BK-5 | ARCLIGHT ENERGY PARTNERS FUND VII | BOSTON | MA | ARCLIGHT CAPITAL PARNTERS | 07/08/2019 | 09/28/2023 | 0 | (380,323) | 0 | 0 | 0 | (380,323) | 0 | 1,499,229 | 3,169,306 | 0 | 1,670,077 | 1,670,077 | 0 |
| BBG01F-RH-7 | ARDIAN ASF IX | NEW YORK | NY | ARDIAN | 04/12/2023 | 09/28/2023 | 0 | 246,770 | 0 | 0 | 0 | 246,770 | 0 | 135 | 135 | 0 | 0 | 0 | 0 |
| BBG00L-LC-2 | ARDIAN CO-INVESTMENT FUND V EUROPE | NEW YORK | NY | ARDIAN | 02/21/2019 | | 0 | 4,972 | 0 | 0 | 0 | 4,972 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| BBG00M-H2-7 | ARDIAN SECONDARY VIII | NEW YORK | NY | ARDIAN | 03/31/2019 | 08/30/2023 | 0 | 12,713 | 0 | 0 | 0 | 12,713 | 0 | 188,278 | 188,278 | 0 | 0 | 0 | 0 |
| AAS995-1Y-3 | APOLLO HYBRID VALUE FUND | NEW YORK | NY | MORGAN STANLEY | 09/14/2018 | 08/30/2023 | 0 | (1,623,254) | 0 | 0 | 0 | (1,623,254) | 0 | 2,018,052 | 2,656,815 | 0 | 638,763 | 638,763 | 0 |
| BBG000-B9-6 | BROOKFIELD INFRASTRUCTURE FUND IV-B, LP | NEW YORK | NY | BROOKFIELD ASSET MANAGEMENT | 11/15/2019 | 09/28/2023 | 0 | 22,508 | 0 | 0 | 0 | 22,508 | 0 | 919,649 | 2,526,074 | 0 | 1,606,425 | 1,606,425 | 0 |
| BBG00R-MF-1 | BLACKSTONE ASIA II | NEW YORK | NY | BLACKSTONE | 08/10/2021 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 55 | 0 | 55 | 55 | 0 |
| BBG00Q-XK-0 | BLACKSTONE LIFE SCIENCES V | NEW YORK | NY | BLACKSTONE | 12/06/2018 | 08/30/2023 | 0 | (1,732) | 0 | 0 | 0 | (1,732) | 0 | 2,828 | 2,828 | 0 | 0 | 0 | 0 |
| BBG00G-CR-0 | CARLYLE GLOBAL INFRASTRUCTURE OPPORTUNITIES | CAYMAN ISLANDS | | CARLYLE INVESTMENT MANAGEMENT LLC | 12/21/2018 | 07/31/2023 | 0 | 46,234 | 0 | 0 | 0 | 46,234 | 0 | 687,533 | 761,969 | 0 | 74,436 | 74,436 | 0 |
| BBG00S-YJ-8 | CLAYTON, DUBILIER & RICE XI | DELAWARE | IA | CLAYTON, DUBILIER & RICE | 04/10/2020 | | 0 | 187 | 0 | 0 | 0 | 187 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| BBG00G-XL-0 | DYAL CAPITAL PARTNERS IV LP | NEW YORK | NY | DYAL CAPITAL PARTNERS IV LP | 03/31/2019 | | 0 | 25,281 | 0 | 0 | 0 | 25,281 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| BBG00N-0S-6 | FORTRESS CREDIT OPPORTUNITIES FUND V LP | NEW YORK | NY | FORTRESS INVESTMENT GROUP LLC | 11/30/2018 | | 0 | 221,040 | 0 | 0 | 0 | 221,040 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 00M8VL-V6-2 | FORTRESS LENDING FUND I LP | NEW YORK | NY | FORTRESS INVESTMENT GROUP LLC | 08/30/2019 | 08/30/2023 | 0 | (3,622) | 0 | 0 | 0 | (3,622) | 0 | 212,414 | 392,499 | 0 | 180,086 | 180,086 | 0 |
| 00MTY0-S2-2 | ICONIQ STRATEGIC PARTNERS IV LP | CAYMAN ISLANDS | | ICONIQ | 07/01/2019 | | 0 | 963 | 0 | 0 | 0 | 963 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| BBG00Q-T5-8 | KKR ASIA IV | NEW YORK | NY | KKR Investment Management LLC | 05/15/2020 | 08/30/2023 | 0 | (341) | 0 | 0 | 0 | (341) | 0 | 86,460 | 86,460 | 0 | 0 | 0 | 0 |
| BBG00Q-XX-2 | KKR NEXT GENERATION FUND II | NEW YORK | NY | KKR Investment Management LLC | 08/30/2019 | 08/30/2023 | 0 | 28,147 | 0 | 0 | 0 | 28,147 | 0 | 2,030 | 2,030 | 0 | 0 | 0 | 0 |
| AAZ998-6E-8 | KPS SPECIAL SITUATIONS FUND V, LP | NEW YORK | NY | KPS Investors V, LP | 10/15/2019 | 08/30/2023 | 0 | 365,968 | 0 | 0 | 0 | 365,968 | 0 | 1,650,364 | 1,650,364 | 0 | 0 | 0 | 0 |
| BBG00K-5T-5 | LEXINGTON CAPITAL PARTNERS IX | NEW YORK | NY | LEXINGTON PARTNERS | 11/30/2018 | 08/30/2023 | 0 | (10,659) | 0 | 0 | 0 | (10,659) | 0 | 175,714 | 353,027 | 0 | 177,313 | 177,313 | 0 |
| BBG00P-V3-2 | GCM GROSVENOR MAC II | NEW YORK | NY | CGM GROSVENOR | 07/10/2019 | | 0 | 4,480 | 0 | 0 | 0 | 4,480 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| ABC995-8Q-8 | OAKTREE OPPORTUNITIES XI | CAYMAN ISLANDS | | OAKTREE OPPORTUNITIES FUND XI GP | 07/08/2020 | | 0 | 196 | 0 | 0 | 0 | 196 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 00JSL5-G5-7 | OAKTREE SPECIAL SITUATIONS FUND II LP | LOS ANGELES | CA | OAKTREE | 11/16/2018 | | 0 | 49,346 | 0 | 0 | 0 | 49,346 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| BBG000-BW-5 | PECO II | W CONSHOHOCKEN | PA | MORGAN STANLEY | 04/03/2020 | | 0 | 27,862 | 0 | 0 | 0 | 27,862 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 630548-FP-5 | MORGAN STANLEY PRIVATE MARKET FUND VI LP | W CONSHOHOCKEN | PA | MORGAN STANLEY | 01/16/2014 | | 0 | 32,011 | 0 | 0 | 0 | 32,011 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 654315-GE-4 | RIVERVIEW STRATEGIC OPPORTUNITIES FUND I LP | W CONSHOHOCKEN | PA | MORGAN STANLEY | 01/17/2014 | 08/30/2023 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,549,710 | 0 | 1,549,710 | 1,549,710 | 0 |
| BBG00S-01-4 | SILVER LAKE VI | NEW YORK | NY | SILVERLAKE PARTNERS | 06/04/2020 | | 0 | 1,793 | 0 | 0 | 0 | 1,793 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| ABC998-2G-0 | VARDE DISLOCATION FUND | CAYMAN ISLANDS | | VARDE DISLOCATION FUND GP | 06/12/2020 | | 0 | 144,720 | 0 | 0 | 0 | 144,720 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| BBG00T-R4-7 | VITRUVIAN PARTNERS IV | LONDON | | VITRUVIAN PARTNERS | 05/15/2020 | | 0 | 109 | 0 | 0 | 0 | 109 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| BBG001-DQ-4 | WARBURG PINCUS GLOBAL GROWTH XIII | NEW YORK | NY | WARBURG PINCUS | 02/28/2019 | | 0 | 63,356 | 0 | 0 | 0 | 63,356 | 0 | 1,200,000 | 1,637,500 | 0 | 437,500 | 437,500 | 0 |
| 09157D-10-3 | FM GLOBAL INVESTMENT PARTNERS, L.P. | PRINCETON | NJ | BLACKROCK | 11/30/2016 | | 0 | 44,539 | 0 | 0 | 0 | 44,539 | 0 | 2,899,992 | 8,883,928 | 0 | 5,983,936 | 5,983,936 | 0 |
| G3927R-90-9 | GCM GROSVENOR FM GLOBAL INVESTMENT FUND LP | NEW YORK | NY | GCM GROSVENOR | 11/08/2005 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,208 | 18,208 | 0 | 0 | 0 | 0 |
| 380990-23-4 | GSPE - GOLDMAN SACHS PRIVATE EQUITY PARTNERS XI | NEW YORK | NY | GOLDMAN SACHS | 08/19/2011 | | 0 | (10,694) | 0 | 0 | 0 | (10,694) | 0 | 106,611 | 888,429 | 0 | 781,818 | 781,818 | 0 |
| 380990-85-3 | GSPE - GOLDMAN SACHS PRIVATE EQUITY VINTAGE FUND VI | NEW YORK | NY | GOLDMAN SACHS | 11/28/2012 | | 0 | (20,531) | 0 | 0 | 0 | (20,531) | 0 | 175,352 | 270,335 | 0 | 94,983 | 94,983 | 0 |
| 549300-58-0 | BLACKROCK SECURITIZED INVESTORS L.P. | WILMINGTON | DE | BLACKROCK | 06/15/2020 | | 0 | 111,982 | 0 | 0 | 0 | 111,982 | 0 | 475,198 | 475,198 | 0 | 0 | 0 | 0 |
| BBG01G-D2-3 | BLACKSTONE RATED SENIOR DIRECT LENDING FUND | NEW YORK | NY | The BLACKSTONE GROUP L.P. | 09/30/2023 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,459,976 | 1,459,976 | 0 | 0 | 0 | 0 |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other Than Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| BBG015-B6-0 | APOLLO ACCORD FUND V, L.P. | NEW YORK | NY | APOLLO CAPITAL MANAGEMENT, L.P. | 02/01/2022 | | 0 | 516,132 | 0 | 0 | 0 | 516,132 | 0 | 1,931,294 | 1,931,294 | 0 | 0 | 0 | 0 |
| 000000-00-0 | USB NMTC FUND 2020-7, LLC | WILMINGTON | DE | US BANCORP COMMUNITY DEVELOPMENT CORPORATION | 12/21/2020 | | 0 | (1,901,635) | 0 | 0 | 0 | (1,901,635) | 0 | 950,900 | 950,900 | 0 | 0 | 0 | 0 |
| 000000-00-0 | USB NMTC FUND 2021-8, LLC | WILMINGTON | DE | US BANCORP COMMUNITY DEVELOPMENT CORPORATION | 11/18/2021 | | 0 | (587,775) | 0 | 0 | 0 | (587,775) | 0 | 1,779,904 | 1,779,904 | 0 | 0 | 0 | 0 |
| 2599999. Joint Venture Interests - Other - Unaffiliated | | | | | | | 0 | 633,350 | 0 | 0 | 0 | 633,350 | 0 | 24,826,073 | 38,734,828 | 0 | 13,908,755 | 13,908,755 | 0 |
| 6099999. Total - Unaffiliated | | | | | | | 0 | 631,188 | 0 | 0 | 0 | 631,188 | 0 | 25,412,864 | 40,005,991 | 684,373 | 13,908,755 | 14,593,127 | 0 |
| 6199999. Total - Affiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 441,107 | 441,107 | 0 | 0 | 0 | 0 |
| 6299999 - Totals | | | | | | | 0 | 631,188 | 0 | 0 | 0 | 631,188 | 0 | 25,853,970 | 40,447,098 | 684,373 | 13,908,755 | 14,593,127 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 01F020-69-5 | UMBS TBA 30YR | | 08/29/2023 | ZERO STAGE CAPITAL | | 3,866,395 | 4,890,000 | 3,532 | 1.F FE |
| 01F020-6A-2 | UMBS TBA 30YR | | 09/14/2023 | ZERO STAGE CAPITAL | | 267,936 | 340,000 | 208 | 1.F FE |
| 01F022-47-7 | UMBS TBA 15YR | | 07/10/2023 | ZERO STAGE CAPITAL | | 903,359 | 1,000,000 | 1,181 | 1.F FE |
| 01F022-48-5 | UMBS TBA 15YR | | 08/03/2023 | ZERO STAGE CAPITAL | | 3,247,677 | 3,620,000 | 4,022 | 1.F FE |
| 01F022-69-1 | UMBS TBA 30YR | | 08/29/2023 | ZERO STAGE CAPITAL | | 2,471,719 | 3,000,000 | 2,708 | 1.F FE |
| 01F030-69-4 | UMBS TBA 30YR | | 09/12/2023 | ZERO STAGE CAPITAL | | 1,700,859 | 2,000,000 | 2,167 | 1.F FE |
| 01F030-6A-1 | UMBS TBA 30YR | | 09/18/2023 | ZERO STAGE CAPITAL | | 3,832,468 | 4,510,000 | 4,134 | 1.F FE |
| 01F032-68-2 | UMBS TBA 30YR | | 08/09/2023 | ZERO STAGE CAPITAL | | 3,202,555 | 3,555,000 | 4,493 | 1.F FE |
| 01F032-69-0 | UMBS TBA 30YR | | 08/10/2023 | ZERO STAGE CAPITAL | | 1,398,710 | 1,555,000 | 1,965 | 1.F FE |
| 01F040-47-9 | UMBS TBA 15YR | | 07/06/2023 | ZERO STAGE CAPITAL | | 957,266 | 1,000,000 | 1,889 | 1.F FE |
| 01F040-67-7 | UMBS TBA 30YR | | 06/13/2023 | ZERO STAGE CAPITAL | | 471,797 | 500,000 | 667 | 1.F FE |
| 01F040-68-5 | UMBS TBA 30YR | | 07/10/2023 | ZERO STAGE CAPITAL | | 462,402 | 500,000 | 722 | 1.F FE |
| 01F040-69-3 | UMBS TBA 30YR | | 08/23/2023 | ZERO STAGE CAPITAL | | 228,408 | 250,000 | 361 | 1.F FE |
| 01F040-6A-0 | UMBS TBA 30YR | | 09/19/2023 | ZERO STAGE CAPITAL | | 738,113 | 810,000 | 990 | 1.F FE |
| 01F042-69-9 | UMBS TBA 30YR | | 08/23/2023 | ZERO STAGE CAPITAL | | 1,219,631 | 1,305,000 | 2,121 | 1.F FE |
| 01F042-6A-6 | UMBS TBA 30YR | | 09/18/2023 | ZERO STAGE CAPITAL | | 75,063 | 80,000 | 110 | 1.F FE |
| 01F050-67-6 | UMBS TBA 30YR | | 07/10/2023 | ZERO STAGE CAPITAL | | 3,880,273 | 4,000,000 | 6,667 | 1.F FE |
| 01F050-68-4 | UMBS TBA 30YR | | 07/21/2023 | ZERO STAGE CAPITAL | | 2,433,359 | 2,500,000 | 4,514 | 1.F FE |
| 01F050-6A-9 | UMBS TBA 30YR | | 09/18/2023 | ZERO STAGE CAPITAL | | 1,412,119 | 1,470,000 | 2,246 | 1.F FE |
| 01F052-68-0 | UMBS TBA 30YR | | 08/07/2023 | ZERO STAGE CAPITAL | | 3,966,719 | 4,000,000 | 7,944 | 1.F FE |
| 01F052-6A-5 | UMBS TBA 30YR | | 09/19/2023 | ZERO STAGE CAPITAL | | 980,430 | 1,000,000 | 1,681 | 1.F FE |
| 01F060-69-1 | UMBS TBA 30YR | | 08/29/2023 | ZERO STAGE CAPITAL | | 2,992,969 | 3,000,000 | 6,500 | 1.F FE |
| 01F062-69-7 | UMBS TBA 30YR | | 08/18/2023 | ZERO STAGE CAPITAL | | 7,265,831 | 7,185,000 | 16,865 | 1.F FE |
| 01F062-6A-4 | UMBS TBA 30YR | | 09/11/2023 | ZERO STAGE CAPITAL | | 7,257,973 | 7,185,000 | 14,270 | 1.F FE |
| 21H022-68-9 | GNMAII JUMBO TBA 30Y | | 07/28/2023 | ZERO STAGE CAPITAL | | 866,289 | 1,000,000 | 1,389 | 1.F FE |
| 21H032-68-8 | GNMAII JUMBO TBA 30Y | | 06/28/2023 | ZERO STAGE CAPITAL | | 5,010,595 | 5,390,000 | 10,481 | 1.F FE |
| 21H032-69-6 | GNMAII JUMBO TBA 30Y | | 08/09/2023 | ZERO STAGE CAPITAL | | 4,922,586 | 5,390,000 | 10,481 | 1.F FE |
| 21H032-6A-3 | GNMAII JUMBO TBA 30Y | | 09/15/2023 | ZERO STAGE CAPITAL | | 4,841,525 | 5,390,000 | 11,529 | 1.F FE |
| 21H040-67-3 | GNMAII JUMBO TBA 30Y | | 07/13/2023 | ZERO STAGE CAPITAL | | 945,430 | 1,000,000 | 2,111 | 1.F FE |
| 21H042-68-7 | GNMAII JUMBO TBA 30Y | | 07/25/2023 | ZERO STAGE CAPITAL | | 2,899,277 | 3,000,000 | 7,500 | 1.F FE |
| 3130AW-Q2-9 | FEDERAL HOME LOAN BA | | 07/25/2023 | ZERO STAGE CAPITAL | | 499,000 | 500,000 | 0 | 1.B FE |
| 3130AW-S4-3 | FEDERAL HOME LOAN BA | | 07/28/2023 | ZERO STAGE CAPITAL | | 250,000 | 250,000 | 0 | 1.B FE |
| 3130AW-WK-2 | FEDERAL HOME LOAN BA | | 08/15/2023 | ZERO STAGE CAPITAL | | 499,500 | 500,000 | 0 | 1.B FE |
| 3130AX-3A-4 | FEDERAL HOME LOAN BA | | 08/29/2023 | ZERO STAGE CAPITAL | | 250,000 | 250,000 | 0 | 1.B FE |
| 3133EP-SD-8 | FEDERAL FARM CR BKS | | 07/31/2023 | ZERO STAGE CAPITAL | | 250,000 | 250,000 | 0 | 1.B FE |
| 3133EP-UB-9 | FEDERAL FARM CR BKS | | 08/16/2023 | ZERO STAGE CAPITAL | | 500,000 | 500,000 | 0 | 1.B FE |
| 36179W-2U-1 | GNMA PASSTHRU MA7987 | | 07/18/2023 | ZERO STAGE CAPITAL | | 435,273 | 500,000 | 694 | 1.F FE |
| 36179W-2W-7 | GNMA PASSTHRU MA7989 | | 06/20/2023 | ZERO STAGE CAPITAL | | (3,161) | (3,407) | (6) | 1.F FE |
| 36179W-7M-4 | GNMA PASSTHRU MA8100 | | 07/13/2023 | ZERO STAGE CAPITAL | | 477,093 | 503,819 | 1,064 | 1.F FE |
| 36179W-LP-1 | GNMA PASSTHRU MA7534 | | 07/28/2023 | ZERO STAGE CAPITAL | | 354,248 | 410,425 | 570 | 1.F FE |
| 36179W-R2-6 | GNMA PASSTHRU MA7705 | | 08/11/2023 | ZERO STAGE CAPITAL | | 244,775 | 287,917 | 400 | 1.F FE |
| 36179W-TY-4 | GNMA PASSTHRU MA7767 | | 08/11/2023 | ZERO STAGE CAPITAL | | 676,972 | 796,739 | 718 | 1.F FE |
| 36179W-VU-9 | GNMA PASSTHRU MA7827 | | 06/21/2023 | ZERO STAGE CAPITAL | | (3,482) | (4,001) | (5) | 1.F FE |
| 36179X-X3-5 | GNMA PASSTHRU MA8798 | | 07/12/2023 | ZERO STAGE CAPITAL | | 471,991 | 499,999 | 1,056 | 1.F FE |
| 36179Y-DH-4 | GNMA PASSTHRU MA9104 | | 07/18/2023 | ZERO STAGE CAPITAL | | 1,455,645 | 1,500,000 | 3,750 | 1.F FE |
| 912810-TH-1 | UNITED STATES TREAS | | 07/31/2023 | ZERO STAGE CAPITAL | | 2,038,022 | 2,330,000 | 16,050 | 1.A FE |
| 912810-TJ-7 | UNITED STATES TREAS | | 06/29/2023 | ZERO STAGE CAPITAL | | 155,920 | 185,000 | 2,070 | 1.A FE |
| 912810-TN-8 | UNITED STATES TREAS | | 08/31/2023 | ZERO STAGE CAPITAL | | 2,090,900 | 2,320,000 | 3,885 | 1.A FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 912810-TS-7 | UNITED STATES TREAS | | 08/31/2023 | VARIOUS | | 10,685,362 | 11,550,000 | 129,581 | 1.A FE |
| 912810-TU-2 | UNITED STATES TREAS | | 09/20/2023 | ZERO STAGE CAPITAL | | 4,502,458 | 4,600,000 | 18,083 | 1.A FE |
| 912828-ZE-3 | UNITED STATES TREAS | | 09/06/2023 | ZERO STAGE CAPITAL | | 2,649,146 | 3,045,000 | 8,165 | 1.A FE |
| 91282C-DF-5 | UNITED STATES TREAS | | 08/07/2023 | ZERO STAGE CAPITAL | | 2,490,361 | 2,865,000 | 10,245 | 1.A FE |
| 91282C-DH-1 | UNITED STATES TREAS | | 07/05/2023 | ZERO STAGE CAPITAL | | 7,054,824 | 7,500,000 | 7,948 | 1.A FE |
| 91282C-DS-7 | UNITED STATES TREAS | | 08/14/2023 | ZERO STAGE CAPITAL | | 2,454,867 | 2,600,000 | 2,464 | 1.A FE |
| 91282C-EF-4 | UNITED STATES TREAS | | 08/10/2023 | ZERO STAGE CAPITAL | | 4,608,680 | 4,900,000 | 45,519 | 1.A FE |
| 91282C-EH-0 | UNITED STATES TREAS | | 08/08/2023 | ZERO STAGE CAPITAL | | 3,369,980 | 3,500,000 | 29,119 | 1.A FE |
| 91282C-EN-7 | UNITED STATES TREAS | | 09/14/2023 | ZERO STAGE CAPITAL | | 1,981,710 | 2,105,000 | 17,277 | 1.A FE |
| 91282C-EP-2 | UNITED STATES TREAS | | 07/31/2023 | ZERO STAGE CAPITAL | | 1,084,263 | 1,180,000 | 7,191 | 1.A FE |
| 91282C-EU-1 | UNITED STATES TREAS | | 09/19/2023 | ZERO STAGE CAPITAL | | 16,001,138 | 16,615,000 | 99,049 | 1.A FE |
| 91282C-EY-3 | UNITED STATES TREAS | | 07/28/2023 | ZERO STAGE CAPITAL | | 13,585,842 | 14,090,000 | 18,378 | 1.A FE |
| 91282C-FN-6 | UNITED STATES TREAS | | 08/30/2023 | ZERO STAGE CAPITAL | | 18,388,174 | 18,600,000 | 285,621 | 1.A FE |
| 91282C-GB-1 | UNITED STATES TREAS | | 09/06/2023 | ZERO STAGE CAPITAL | | 2,937,171 | 3,015,000 | 21,464 | 1.A FE |
| 91282C-GM-7 | UNITED STATES TREAS | | 08/30/2023 | JP MORGAN | | 24,712,188 | 26,000,000 | 39,565 | 1.A FE |
| 91282C-GN-5 | UNITED STATES TREAS | | 08/02/2023 | ZERO STAGE CAPITAL | | 31,687,819 | 31,900,000 | 564,124 | 1.A FE |
| 91282C-GX-3 | UNITED STATES TREAS | | 06/27/2023 | ZERO STAGE CAPITAL | | 4,225,695 | 4,300,000 | 29,884 | 1.A FE |
| 91282C-HA-2 | UNITED STATES TREAS | | 08/22/2023 | GOLDMAN SACHS | | 7,666,250 | 8,000,000 | 87,500 | 1.A FE |
| 91282C-HC-8 | UNITED STATES TREAS | | 08/22/2023 | VARIOUS | | 5,274,873 | 5,680,000 | 50,581 | 1.A FE |
| 91282C-HD-6 | UNITED STATES TREAS | | 09/20/2023 | ZERO STAGE CAPITAL | | 67,947,193 | 68,800,000 | 567,967 | 1.A FE |
| 91282C-HE-4 | UNITED STATES TREAS | | 06/29/2023 | ZERO STAGE CAPITAL | | 557,424 | 570,000 | 1,694 | 1.A FE |
| 91282C-HH-7 | UNITED STATES TREAS | | 06/30/2023 | ZERO STAGE CAPITAL | | 6,735,519 | 6,805,000 | 13,805 | 1.A FE |
| 91282C-HJ-3 | UNITED STATES TREAS | | 07/18/2023 | ZERO STAGE CAPITAL | | 5,982,815 | 6,065,000 | 7,978 | 1.A FE |
| 91282C-HK-0 | UNITED STATES TREAS | | 07/27/2023 | ZERO STAGE CAPITAL | | 2,998,163 | 3,030,000 | 4,584 | 1.A FE |
| 91282C-HL-8 | UNITED STATES TREAS | | 07/27/2023 | ZERO STAGE CAPITAL | | 149,039 | 150,000 | 528 | 1.A FE |
| 91282C-HM-6 | UNITED STATES TREAS | | 07/31/2023 | ZERO STAGE CAPITAL | | 9,024,664 | 9,030,000 | 16,898 | 1.A FE |
| 91282C-HN-4 | UNITED STATES TREAS | | 09/20/2023 | ZERO STAGE CAPITAL | | 18,833,342 | 18,905,000 | 89,057 | 1.A FE |
| 91282C-HQ-7 | UNITED STATES TREAS | | 08/11/2023 | ZERO STAGE CAPITAL | | 2,707,406 | 2,716,000 | 3,041 | 1.A FE |
| 91282C-HT-1 | UNITED STATES TREAS | | 08/31/2023 | ZERO STAGE CAPITAL | | 988,820 | 1,010,000 | 1,638 | 1.A FE |
| 91282C-HU-8 | UNITED STATES TREAS | | 08/31/2023 | ZERO STAGE CAPITAL | | 5,882,767 | 5,915,000 | 10,696 | 1.A FE |
| 91282C-HW-4 | UNITED STATES TREAS | | 09/07/2023 | ZERO STAGE CAPITAL | | 1,478,965 | 1,500,000 | 1,360 | 1.A FE |
| 91282C-HX-2 | UNITED STATES TREAS | | 09/08/2023 | ZERO STAGE CAPITAL | | 500,117 | 500,000 | 661 | 1.A FE |
| 91282C-HY-0 | U S TREASURY N/B GOVERNMENT | | 09/20/2023 | ZERO STAGE CAPITAL | | 737,745 | 740,000 | 564 | 1.A FE |
| 0109999999. Subtotal - Bonds - U.S. Governments | | | | | | 375,247,209 | 389,782,491 | 2,357,923 | XXX |
| 013051-EG-8 | ALBERTA PROV | | 06/30/2023 | RBC DEXIA | | 2,651,490 | 3,000,000 | 5,729 | 1.D FE |
| 110709-GH-9 | BC PROV | | 08/30/2023 | RBC DEXIA | | 3,506,717 | 3,735,000 | 22,640 | 1.B FE |
| 135087-K3-7 | CANADA GOVT N | | 09/21/2023 | RBC DEXIA | | 41,258,910 | 48,000,000 | 93,493 | 1.A FE |
| 135087-L4-4 | CANADA GOVT | | 07/04/2023 | ZERO STAGE CAPITAL | | 14,575,860 | 18,000,000 | 8,630 | 1.A FE |
| 135087-M2-7 | CANADA GOVT | | 06/30/2023 | RBC DEXIA | | 22,640,540 | 26,000,000 | 36,329 | 1.A FE |
| 135087-N8-3 | CANADA GOVT | | 09/13/2023 | RBC DEXIA | | 16,159,860 | 17,000,000 | 17,932 | 1.A FE |
| 135087-Q4-9 | CANADA GOVT | | 08/30/2023 | RBC DEXIA | | 2,670,415 | 2,750,000 | 0 | 1.A FE |
| 135087-Q6-4 | CANADA GOVT | | 09/19/2023 | RBC DEXIA | | 8,313,445 | 8,500,000 | 31,021 | 1.A FE |
| 13509P-FA-6 | CANADA HOUSING TRUST | | 09/13/2023 | RBC DEXIA | | 10,345,390 | 11,000,000 | 54,066 | 1.A FE |
| 13509P-HM-8 | CANADA HOUSING TRUST N | | 06/30/2023 | RBC DEXIA | | 15,760,080 | 18,000,000 | 17,260 | 1.A FE |
| 13509P-HX-4 | CANADA HOUSING TRUST | | 09/13/2023 | RBC DEXIA | | 4,492,950 | 5,000,000 | 13,863 | 1.A FE |
| 13509P-JF-1 | CANADA HOUSING TRUST | | 09/13/2023 | RBC DEXIA | | 10,692,990 | 11,000,000 | 99,814 | 1.A FE |
| 13509P-JQ-7 | CANADA HOUSING TRUST | | 09/19/2023 | RBC DEXIA | | 13,911,930 | 14,000,000 | 0 | 1.A FE |
| 68333Z-AH-0 | ONTARIO PROV | | 08/30/2023 | RBC DEXIA | | 11,217,384 | 12,735,000 | 35,770 | 1.D FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 74814Z-FG-3 | QUEBEC PROV | | 06/30/2023 | RBC DEXIA | | 3,482,560 | 4,000,000 | 26,236 | 1.D FE |
| AS9049-85-7 | AUSTRALIAN GOVERNMENT | B | 07/11/2023 | MIZUHO | | 7,255,557 | 8,039,399 | 28,942 | 1.C FE |
| 0309999999. Subtotal - Bonds - All Other Governments | | | | | | 188,936,078 | 210,759,399 | 491,725 | XXX |
| 01F020-67-9 | UMBS TBA 30YR | | 06/29/2023 | ZERO STAGE CAPITAL | | 422,013 | 520,000 | 347 | 1.F FE |
| 01F020-68-7 | UMBS TBA 30YR | | 08/09/2023 | ZERO STAGE CAPITAL | | 6,178,883 | 7,570,000 | 5,467 | 1.F FE |
| 01F022-68-3 | UMBS TBA 30YR | | 08/08/2023 | ZERO STAGE CAPITAL | | 1,976,173 | 2,370,000 | 2,140 | 1.F FE |
| 01F030-67-8 | UMBS TBA 30YR | | 05/31/2023 | ZERO STAGE CAPITAL | | 887,070 | 1,000,000 | 1,000 | 1.F FE |
| 04052E-BL-1 | ARIZONA INDL DEV AUT | | 07/17/2023 | ZERO STAGE CAPITAL | | 1,010,988 | 880,000 | 20,289 | 1.E FE |
| 083763-ML-3 | BERGEN CNTY N J | | 09/20/2023 | ZERO STAGE CAPITAL | | 2,460,369 | 2,460,000 | 30,067 | 1.A FE |
| 09182N-BR-0 | BLACK BELT ENERGY GA | | 09/13/2023 | ZERO STAGE CAPITAL | | 3,796,080 | 3,915,000 | 40,536 | 1.B FE |
| 09182T-CR-6 | BLACK BELT ENERGY GA | | 07/26/2023 | ZERO STAGE CAPITAL | | 1,429,906 | 1,365,000 | 0 | 1.F FE |
| 108152-AV-1 | BRIDGEPORT CONN | | 07/13/2023 | ZERO STAGE CAPITAL | | 1,471,315 | 1,390,000 | 28,765 | 1.F FE |
| 15504R-GA-1 | CENTRAL PUGET SOUND | | 08/29/2023 | ZERO STAGE CAPITAL | | 2,571,562 | 2,480,000 | 41,333 | 1.B FE |
| 161036-VM-7 | CHARLOTTE N C ARPT R | | 09/15/2023 | ZERO STAGE CAPITAL | | 1,120,282 | 1,060,000 | 0 | 1.D FE |
| 167486-M5-5 | CHICAGO ILL | | 08/10/2023 | ZERO STAGE CAPITAL | | 5,671,692 | 5,850,000 | 27,950 | 2.B FE |
| 19648G-BS-0 | COLORADO HSG & FIN A | | 08/17/2023 | ZERO STAGE CAPITAL | | 250,000 | 250,000 | 0 | 1.A FE |
| 19648G-BT-8 | COLORADO HSG & FIN A | | 09/21/2023 | ZERO STAGE CAPITAL | | 246,578 | 250,000 | 202 | 1.A FE |
| 196632-4Y-6 | COLORADO SPRINGS COL | | 08/16/2023 | ZERO STAGE CAPITAL | | 1,018,601 | 925,000 | 0 | 1.C FE |
| 20772K-UV-9 | CONNECTICUT ST | | 07/17/2023 | ZERO STAGE CAPITAL | | 1,743,015 | 1,500,000 | 5,417 | 1.D FE |
| 207758-C5-0 | CONNECTICUT ST SPL T | | 06/28/2023 | ZERO STAGE CAPITAL | | 1,852,240 | 1,600,000 | 12,889 | 1.D FE |
| 23503C-CK-1 | DALLAS FORT WORTH TE | | 08/16/2023 | ZERO STAGE CAPITAL | | 1,032,230 | 1,000,000 | 0 | 1.E FE |
| 246381-MM-6 | DELAWARE ST | | 07/13/2023 | ZERO STAGE CAPITAL | | 1,111,545 | 1,010,000 | 22,725 | 1.A FE |
| 246428-K5-4 | DELAWARE TRANSN AUTH | | 07/24/2023 | ZERO STAGE CAPITAL | | 2,344,082 | 2,030,000 | 7,049 | 1.B FE |
| 25477G-PF-6 | DISTRICT COLUMBIA IN | | 09/12/2023 | ZERO STAGE CAPITAL | | 3,004,293 | 2,750,000 | 4,965 | 1.B FE |
| 29270C-4J-1 | ENERGY NORTHWEST WAS | | 08/28/2023 | ZERO STAGE CAPITAL | | 1,435,376 | 1,330,000 | 10,714 | 1.C FE |
| 3132D6-D8-0 | FHLMC PC 15Y SB8227 | | 06/30/2023 | ZERO STAGE CAPITAL | | 779,360 | 806,648 | 1,524 | 1.F FE |
| 3132D6-E9-7 | FHLMC PC 15Y SB8260 | | 09/13/2023 | ZERO STAGE CAPITAL | | 1,331,016 | 1,350,000 | 3,188 | 1.F FE |
| 3132D6-ED-8 | FHLMC PC 15Y SB8232 | | 06/30/2023 | ZERO STAGE CAPITAL | | 351,000 | 363,289 | 686 | 1.F FE |
| 3132D6-EU-0 | FHLMC PC 15Y SB8247 | | 09/12/2023 | ZERO STAGE CAPITAL | | 1,880,591 | 1,910,138 | 4,510 | 1.F FE |
| 3132DP-KN-7 | FHLMC PC 30Y SD2101 | | 06/22/2023 | ZERO STAGE CAPITAL | | (568) | (668) | (1) | 1.F FE |
| 3132DQ-3W-4 | FHLMC PC 30Y SD3513 | | 08/22/2023 | CANTOR | | 19,828,227 | 19,981,208 | 76,595 | 1.F FE |
| 3132DQ-K4-7 | FHLMC PC 30Y SD3015 | | 06/22/2023 | ZERO STAGE CAPITAL | | (9,505) | (10,771) | (11) | 1.F FE |
| 3132DQ-ZH-2 | FHLMC PC 30Y SD3444 | | 08/17/2023 | ZERO STAGE CAPITAL | | 362,160 | 460,708 | 333 | 1.F FE |
| 3132DW-CT-8 | FHLMC PC 30Y SD8182 | | 07/24/2023 | ZERO STAGE CAPITAL | | 18,465 | 22,659 | 16 | 1.F FE |
| 3132DW-E4-1 | FHLMC PC 30Y SD8255 | | 07/18/2023 | ZERO STAGE CAPITAL | | 1,821,920 | 1,993,553 | 2,520 | 1.F FE |
| 3132DW-F5-7 | FHLMC PC 30Y SD8288 | | 08/10/2023 | ZERO STAGE CAPITAL | | 487,432 | 500,531 | 904 | 1.F FE |
| 3132DW-F6-5 | FHLMC PC 30Y SD8289 | | 07/18/2023 | ZERO STAGE CAPITAL | | 1,906,787 | 1,909,771 | 3,793 | 1.F FE |
| 3132DW-FL-2 | FHLMC PC 30Y SD8271 | | 08/28/2023 | ZERO STAGE CAPITAL | | 68,506 | 83,386 | 75 | 1.F FE |
| 3132DW-GW-7 | FHLMC PC 30Y SD8313 | | 05/31/2023 | ZERO STAGE CAPITAL | | 472,558 | 499,999 | 667 | 1.F FE |
| 3132DW-JG-9 | FHLMC PC 30Y SD8363 | | 08/25/2023 | ZERO STAGE CAPITAL | | 496,670 | 499,951 | 1,083 | 1.F FE |
| 3133AP-Z6-9 | FHLMC PC 30Y QC5265 | | 06/22/2023 | ZERO STAGE CAPITAL | | (438) | (516) | 0 | 1.F FE |
| 3133AT-V6-5 | FHLMC PC 30Y QC8737 | | 06/22/2023 | ZERO STAGE CAPITAL | | (6,662) | (7,840) | (7) | 1.F FE |
| 3133AU-DX-3 | FHLMC PC 30Y QC9118 | | 08/22/2023 | CITIGROUP | | 8,838,152 | 10,432,345 | 19,126 | 1.F FE |
| 3133B5-ZL-9 | FHLMC PC 30Y QD7947 | | 08/15/2023 | ZERO STAGE CAPITAL | | 35,761 | 41,856 | 45 | 1.F FE |
| 3133BQ-SR-8 | FHLMC PC 30Y QF3228 | | 07/21/2023 | ZERO STAGE CAPITAL | | 489,687 | 500,000 | 903 | 1.F FE |
| 3133C7-NW-3 | FHLMC PC 30Y QG6705 | | 07/06/2023 | ZERO STAGE CAPITAL | | 919,989 | 905,000 | 1,961 | 1.F FE |
| 3133KL-BG-1 | FHLMC PC 30Y RA4539 | | 09/05/2023 | ZERO STAGE CAPITAL | | 679,558 | 910,250 | 493 | 1.F FE |
| 3133KM-JZ-9 | FHLMC PC 30Y RA5680 | | 07/13/2023 | ZERO STAGE CAPITAL | | 1,157,190 | 1,405,449 | 1,015 | 1.F FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 3133KN-RZ-8 | FHLMC PC 30Y RA6804 | | 09/12/2023 | ZERO STAGE CAPITAL | | 399,085 | 469,684 | 509 | 1.F FE |
| 3133US-JC-6 | FHLMC PC 30Y SI2059 | | 07/13/2023 | ZERO STAGE CAPITAL | | 1,855,634 | 2,259,483 | 1,548 | 1.F FE |
| 3133US-JD-4 | FHLMC PC 30Y SI2060 | | 06/29/2023 | ZERO STAGE CAPITAL | | 1,575,484 | 1,930,149 | 1,287 | 1.F FE |
| 3137FE-UA-6 | FHLMC REMIC SERIES | | 06/26/2023 | ZERO STAGE CAPITAL | | (796) | 0 | (2) | 1.A FE |
| 3137H9-MG-1 | FEDERAL HOME LN MTG | | 07/19/2023 | ZERO STAGE CAPITAL | | 91,224 | 99,460 | 257 | 1.B FE |
| 3137HA-K6-2 | FHLMC REMIC SERIES | | 08/15/2023 | ZERO STAGE CAPITAL | | 249,346 | 250,000 | 1,250 | 1.F FE |
| 3137HA-MK-9 | FEDERAL HOME LN MTG | | 09/12/2023 | ZERO STAGE CAPITAL | | 395,295 | 500,000 | 830 | 1.F FE |
| 3140LK-G5-6 | FNMA PASSTHRU BS8319 | | 09/07/2023 | ZERO STAGE CAPITAL | | 481,680 | 500,000 | 686 | 1.F FE |
| 3140LL-RE-3 | FNMA PASSTHRU BS9484 | | 08/17/2023 | ZERO STAGE CAPITAL | | 153,094 | 150,000 | 638 | 1.F FE |
| 3140LQ-C6-5 | FNMA PASSTHRU BT1892 | | 08/28/2023 | ZERO STAGE CAPITAL | | 82,148 | 99,990 | 90 | 1.F FE |
| 3140LS-3A-2 | FNMA PASSTHRU BT4392 | | 08/08/2023 | ZERO STAGE CAPITAL | | 1,026,591 | 1,225,551 | 1,106 | 1.F FE |
| 3140LU-QV-6 | FNMA PASSTHRU BT5867 | | 08/28/2023 | ZERO STAGE CAPITAL | | 1,081,689 | 1,316,624 | 1,189 | 1.F FE |
| 3140LV-MQ-9 | FNMA PASSTHRU BT6666 | | 08/09/2023 | ZERO STAGE CAPITAL | | 164,515 | 205,004 | 148 | 1.F FE |
| 3140LX-D2-8 | FNMA PASSTHRU BT8220 | | 09/12/2023 | ZERO STAGE CAPITAL | | 98,060 | 115,408 | 125 | 1.F FE |
| 3140M8-U3-1 | FNMA PASSTHRU BU6901 | | 08/23/2023 | ZERO STAGE CAPITAL | | 283,629 | 344,641 | 311 | 1.F FE |
| 3140M9-MA-2 | FNMA PASSTHRU BU7552 | | 06/22/2023 | ZERO STAGE CAPITAL | | (804) | (948) | (1) | 1.F FE |
| 3140N4-N9-4 | FNMA PASSTHRU BX0415 | | 08/22/2023 | MORGAN STANLEY | | 8,718,102 | 9,127,410 | 27,889 | 1.F FE |
| 3140N8-4Q-8 | FNMA PASSTHRU BX4430 | | 09/12/2023 | ZERO STAGE CAPITAL | | 352,542 | 414,908 | 449 | 1.F FE |
| 3140NJ-R3-0 | FNMA PASSTHRU BY2305 | | 07/11/2023 | ZERO STAGE CAPITAL | | 971,739 | 999,900 | 1,805 | 1.F FE |
| 3140NN-Q5-7 | FNMA PASSTHRU BY5875 | | 07/11/2023 | ZERO STAGE CAPITAL | | 971,739 | 999,901 | 1,805 | 1.F FE |
| 3140QL-NM-4 | FNMA PASSTHRU CB1295 | | 07/13/2023 | ZERO STAGE CAPITAL | | 1,982,962 | 2,411,812 | 1,742 | 1.F FE |
| 3140QL-XA-9 | FNMA PASSTHRU CB1572 | | 08/29/2023 | ZERO STAGE CAPITAL | | 1,190,157 | 1,500,000 | 1,083 | 1.F FE |
| 3140QM-V7-6 | FNMA PASSTHRU CB2437 | | 06/23/2023 | ZERO STAGE CAPITAL | | (10,138) | (11,425) | (11) | 1.F FE |
| 3140QM-YV-0 | FNMA PASSTHRU CB2523 | | 06/23/2023 | ZERO STAGE CAPITAL | | (4,158) | (4,871) | (4) | 1.F FE |
| 3140QN-LM-2 | FNMA PASSTHRU CB3031 | | 08/24/2023 | ZERO STAGE CAPITAL | | 36,728 | 44,774 | 40 | 1.F FE |
| 3140QN-TD-4 | FNMA PASSTHRU CB3247 | | 05/25/2023 | ZERO STAGE CAPITAL | | 873,554 | 999,999 | 1,000 | 1.F FE |
| 3140QN-UB-6 | FNMA PASSTHRU CB3277 | | 08/16/2023 | ZERO STAGE CAPITAL | | 1,454,947 | 1,702,937 | 1,845 | 1.F FE |
| 3140QS-A6-8 | FNMA PASSTHRU CB6328 | | 08/16/2023 | ZERO STAGE CAPITAL | | 483,756 | 485,958 | 1,053 | 1.F FE |
| 3140QS-AW-1 | FNMA PASSTHRU CB6320 | | 07/07/2023 | ZERO STAGE CAPITAL | | 483,294 | 489,644 | 898 | 1.F FE |
| 3140XD-3X-2 | FNMA PASSTHRU FM9813 | | 08/24/2023 | ZERO STAGE CAPITAL | | 130,481 | 164,556 | 119 | 1.F FE |
| 3140XK-QL-7 | FNMA PASSTHRU FS4058 | | 07/10/2023 | ZERO STAGE CAPITAL | | 440,017 | 484,867 | 572 | 1.F FE |
| 3140XK-Z5-2 | FNMA PASSTHRU FS4363 | | 07/10/2023 | ZERO STAGE CAPITAL | | 450,586 | 494,894 | 584 | 1.F FE |
| 3140XL-4G-0 | FNMA PASSTHRU FS5322 | | 08/17/2023 | ZERO STAGE CAPITAL | | 374,301 | 477,102 | 345 | 1.F FE |
| 3140XL-F5-2 | FNMA PASSTHRU FS4687 | | 06/23/2023 | ZERO STAGE CAPITAL | | 494,804 | 494,418 | 906 | 1.F FE |
| 3140XT-BL-4 | FNMA PASSTHRU FP0042 | | 06/29/2023 | ZERO STAGE CAPITAL | | 1,532,332 | 1,877,283 | 1,252 | 1.F FE |
| 3140XT-BM-2 | FNMA PASSTHRU FP0043 | | 06/29/2023 | ZERO STAGE CAPITAL | | 1,515,155 | 1,856,239 | 1,237 | 1.F FE |
| 31418D-3G-5 | FNMA PASSTHRU MA4398 | | 09/08/2023 | ZERO STAGE CAPITAL | | 395,993 | 501,059 | 362 | 1.F FE |
| 31418D-7K-2 | FNMA PASSTHRU MA4497 | | 06/29/2023 | ZERO STAGE CAPITAL | | 1,667,821 | 1,880,891 | 1,776 | 1.F FE |
| 31418D-WR-9 | FNMA PASSTHRU MA4255 | | 08/29/2023 | ZERO STAGE CAPITAL | | 1,204,652 | 1,503,759 | 1,086 | 1.F FE |
| 31418D-Y3-0 | FNMA PASSTHRU MA4329 | | 06/29/2023 | ZERO STAGE CAPITAL | | 527,915 | 594,102 | 561 | 1.F FE |
| 31418E-D7-2 | FNMA PASSTHRU MA4625 | | 07/18/2023 | ZERO STAGE CAPITAL | | 1,887,251 | 2,060,546 | 2,604 | 1.F FE |
| 31418E-DH-0 | FNMA PASSTHRU MA4603 | | 07/10/2023 | ZERO STAGE CAPITAL | | 451,875 | 500,000 | 590 | 1.F FE |
| 31418E-JF-8 | FNMA PASSTHRU MA4761 | | 07/18/2023 | ZERO STAGE CAPITAL | | 2,694,524 | 2,735,123 | 4,938 | 1.F FE |
| 31418E-P4-6 | FNMA PASSTHRU MA4942 | | 08/29/2023 | ZERO STAGE CAPITAL | | 1,486,572 | 1,483,096 | 3,213 | 1.F FE |
| 31418E-PD-6 | FNMA PASSTHRU MA4919 | | 07/25/2023 | ZERO STAGE CAPITAL | | 1,986,718 | 1,999,999 | 3,972 | 1.F FE |
| 31418E-Q8-6 | FNMA PASSTHRU MA4978 | | 06/16/2023 | ZERO STAGE CAPITAL | | (7,116) | (7,217) | (12) | 1.F FE |
| 31418E-RW-2 | FNMA PASSTHRU MA5000 | | 07/11/2023 | ZERO STAGE CAPITAL | | 239,490 | 266,008 | 336 | 1.F FE |
| 31418E-S7-6 | FNMA PASSTHRU MA5041 | | 07/06/2023 | ZERO STAGE CAPITAL | | 534,638 | 558,506 | 1,055 | 1.F FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 31418E-T5-9 | FNMA PASSTHRU MA5071 | | 07/10/2023 | ZERO STAGE CAPITAL | | 969,591 | 999,900 | 1,667 | 1.F FE |
| 31418E-UZ-1 | FNMA PASSTHRU MA5099 | | 07/06/2023 | ZERO STAGE CAPITAL | | 422,627 | 441,494 | 834 | 1.F FE |
| 31418E-V9-8 | FNMA PASSTHRU MA5139 | | 08/25/2023 | ZERO STAGE CAPITAL | | 993,339 | 999,900 | 2,166 | 1.F FE |
| 31418E-VZ-0 | FNMA PASSTHRU MA5131 | | 07/11/2023 | ZERO STAGE CAPITAL | | 1,560,956 | 1,733,793 | 2,191 | 1.F FE |
| 343137-QT-5 | FLORIDA ST TPK AUTH | | 07/10/2023 | ZERO STAGE CAPITAL | | 3,104,687 | 2,930,000 | 4,476 | 1.C FE |
| 407272-Y5-6 | HAMILTON CNTY OHIO H | | 09/08/2023 | ZERO STAGE CAPITAL | | 1,578,212 | 1,495,000 | 5,606 | 1.E FE |
| 414005-U8-9 | HARRIS CNTY TEX | | 08/09/2023 | ZERO STAGE CAPITAL | | 1,275,391 | 1,105,000 | 0 | 1.E FE |
| 416415-JU-2 | HARTFORD CONN | | 08/02/2023 | ZERO STAGE CAPITAL | | 1,345,679 | 1,270,000 | 10,936 | 1.D FE |
| 419792-JT-4 | HAWAII ST | | 08/29/2023 | ZERO STAGE CAPITAL | | 1,558,914 | 1,480,000 | 30,833 | 1.C FE |
| 43232V-SU-6 | HILLSBOROUGH CNTY FL | | 08/08/2023 | ZERO STAGE CAPITAL | | 1,790,600 | 1,750,000 | 8,993 | 1.F FE |
| 438687-LZ-6 | HONOLULU HAWAII CITY | | 06/27/2023 | ZERO STAGE CAPITAL | | 3,026,960 | 2,870,000 | 46,638 | 1.B FE |
| 438687-YL-3 | HONOLULU HAWAII CITY | | 08/09/2023 | ZERO STAGE CAPITAL | | 3,831,995 | 3,365,000 | 0 | 1.B FE |
| 45129Y-3V-6 | IDAHO HSG & FIN ASSN | | 09/19/2023 | ZERO STAGE CAPITAL | | 99,685 | 100,000 | 333 | 1.B FE |
| 45505K-DB-3 | INDIANA ST FIN AUTH | | 07/19/2023 | ZERO STAGE CAPITAL | | 3,079,466 | 2,625,000 | 0 | 1.D FE |
| 45528U-S5-1 | INDIANAPOLIS IND LOC | | 07/19/2023 | ZERO STAGE CAPITAL | | 2,288,820 | 2,000,000 | 13,611 | 1.F FE |
| 455719-BB-9 | INDIO CALIF REDEV AG | | 09/07/2023 | ZERO STAGE CAPITAL | | 519,050 | 500,000 | 2,538 | 1.D FE |
| 45884A-E3-3 | INTERMOUNTAIN PWR AG | | 07/12/2023 | ZERO STAGE CAPITAL | | 1,445,028 | 1,300,000 | 0 | 1.D FE |
| 45884A-E8-2 | INTERMOUNTAIN PWR AG | | 07/12/2023 | ZERO STAGE CAPITAL | | 1,977,622 | 1,720,000 | 0 | 1.D FE |
| 495260-M3-2 | KING CNTY WASH SCH D | | 06/27/2023 | ZERO STAGE CAPITAL | | 1,024,140 | 1,000,000 | 3,000 | 1.B FE |
| 495290-EK-0 | KING CNTY WASH SWR R | | 09/01/2023 | ZERO STAGE CAPITAL | | 1,291,545 | 1,125,000 | 6,563 | 1.B FE |
| 542691-AQ-3 | LONG IS PWR AUTH N Y | | 09/12/2023 | ZERO STAGE CAPITAL | | 527,525 | 500,000 | 903 | 1.F FE |
| 542691-GY-0 | LONG IS PWR AUTH N Y | | 08/02/2023 | ZERO STAGE CAPITAL | | 1,854,816 | 1,600,000 | 0 | 1.F FE |
| 54473E-SU-9 | LOS ANGELES CNTY CAL | | 08/10/2023 | ZERO STAGE CAPITAL | | 2,003,311 | 1,945,000 | 18,910 | 1.C FE |
| 546410-DD-0 | LOUISIANA STAD & EXP | | 06/16/2023 | ZERO STAGE CAPITAL | | 250,000 | 250,000 | 0 | 1.F FE |
| 560551-RG-0 | MAINE ST TPK AUTH TP | | 07/14/2023 | ZERO STAGE CAPITAL | | 1,344,969 | 1,215,000 | 2,700 | 1.D FE |
| 569203-PF-3 | MARION & POLK CNTYS | | 09/12/2023 | ZERO STAGE CAPITAL | | 1,814,157 | 1,630,000 | 20,149 | 1.B FE |
| 575577-NZ-0 | MASSACHUSETTS BAY TR | | 07/10/2023 | ZERO STAGE CAPITAL | | 3,199,073 | 2,940,000 | 4,083 | 1.A FE |
| 57584Y-6X-2 | MASSACHUSETTS ST DEV | | 08/25/2023 | ZERO STAGE CAPITAL | | 749,588 | 665,000 | 0 | 1.A FE |
| 577625-M7-8 | MAURY CNTY TENN | | 08/08/2023 | ZERO STAGE CAPITAL | | 2,243,028 | 1,940,000 | 269 | 1.C FE |
| 584002-RX-9 | MECKLENBURG CNTY N C | | 07/12/2023 | ZERO STAGE CAPITAL | | 2,634,221 | 2,405,000 | 14,029 | 1.A FE |
| 586145-Z9-8 | MEMPHIS TENN | | 08/29/2023 | ZERO STAGE CAPITAL | | 1,172,320 | 1,065,000 | 17,602 | 1.C FE |
| 592029-BY-7 | METROPOLITAN GOVT NA | | 08/24/2023 | ZERO STAGE CAPITAL | | 1,658,655 | 1,500,000 | 0 | 1.F FE |
| 603790-QA-7 | MINNEAPOLIS MINN SPL | | 08/08/2023 | ZERO STAGE CAPITAL | | 1,683,737 | 1,525,000 | 1,483 | 1.B FE |
| 603827-WS-1 | MINNEAPOLIS & ST PAU | | 07/19/2023 | ZERO STAGE CAPITAL | | 913,721 | 855,000 | 2,375 | 1.D FE |
| 60412A-D8-3 | MINNESOTA ST | | 08/04/2023 | ZERO STAGE CAPITAL | | 4,673,960 | 4,000,000 | 0 | 1.A FE |
| 60412A-J5-3 | MINNESOTA ST | | 08/29/2023 | ZERO STAGE CAPITAL | | 5,782,271 | 5,030,000 | 10,442 | 1.A FE |
| 641279-VY-7 | NEVADA HSG DIV SINGL | | 08/30/2023 | ZERO STAGE CAPITAL | | 250,000 | 250,000 | 0 | 1.B FE |
| 646139-7B-5 | NEW JERSEY ST TPK AU | | 06/28/2023 | ZERO STAGE CAPITAL | | 1,130,158 | 1,055,000 | 26,082 | 1.E FE |
| 647310-4C-2 | NEW MEXICO ST SEVERA | | 08/29/2023 | ZERO STAGE CAPITAL | | 2,090,907 | 1,890,000 | 15,488 | 1.D FE |
| 64971X-C3-0 | NEW YORK N Y CITY TR | | 08/18/2023 | ZERO STAGE CAPITAL | | 2,052,648 | 1,800,000 | 27,750 | 1.A FE |
| 64990A-SB-2 | NEW YORK ST DORM AUT | | 08/10/2023 | ZERO STAGE CAPITAL | | 1,863,226 | 1,590,000 | 0 | 1.B FE |
| 658290-FA-7 | NORTH CAROLINA ST LT | | 08/02/2023 | ZERO STAGE CAPITAL | | 2,676,001 | 2,315,000 | 29,581 | 1.B FE |
| 658909-4F-0 | NORTH DAKOTA ST HSG | | 07/19/2023 | ZERO STAGE CAPITAL | | 100,000 | 100,000 | 0 | 1.B FE |
| 659154-3B-2 | NORTH EAST INDPT SCH | | 08/16/2023 | ZERO STAGE CAPITAL | | 2,884,075 | 2,500,000 | 5,833 | 1.A FE |
| 667826-EK-3 | NORTHWEST TEX INDPT | | 08/02/2023 | ZERO STAGE CAPITAL | | 984,897 | 920,000 | 0 | 1.A FE |
| 668844-XJ-7 | NORWALK CONN | | 08/09/2023 | ZERO STAGE CAPITAL | | 668,034 | 600,000 | 0 | 1.A FE |
| 677523-DY-5 | OHIO ST | | 08/28/2023 | ZERO STAGE CAPITAL | | 911,425 | 840,000 | 20,650 | 1.B FE |
| 677523-EV-0 | OHIO ST | | 08/29/2023 | ZERO STAGE CAPITAL | | 1,573,488 | 1,440,000 | 36,000 | 1.B FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 67756D-N7-7 | OHIO ST HIGHER EDL F | | 07/12/2023 | ZERO STAGE CAPITAL | | 158,759 | 135,000 | 0 | 1.D FE |
| 67759H-LU-6 | OHIO ST SPL OBLIG | | 08/29/2023 | ZERO STAGE CAPITAL | | 1,710,041 | 1,560,000 | 6,283 | 1.C FE |
| 677632-G9-5 | OHIO ST UNIV GEN RCP | | 09/13/2023 | ZERO STAGE CAPITAL | | 1,787,977 | 1,640,000 | 0 | 1.B FE |
| 67765Q-MW-3 | OHIO ST WTR DEV AUTH | | 09/15/2023 | ZERO STAGE CAPITAL | | 2,294,729 | 1,995,000 | 0 | 1.A FE |
| 67766W-ZP-0 | OHIO ST WTR DEV AUTH | | 08/16/2023 | ZERO STAGE CAPITAL | | 2,015,186 | 1,935,000 | 20,156 | 1.A FE |
| 717893-2N-0 | PHILADELPHIA PA WTR | | 09/20/2023 | ZERO STAGE CAPITAL | | 1,962,205 | 1,750,000 | 0 | 1.E FE |
| 727199-YG-0 | PLANO TEX INDPT SCH | | 07/19/2023 | ZERO STAGE CAPITAL | | 4,734,540 | 4,500,000 | 96,875 | 1.A FE |
| 76221R-7B-3 | RHODE ISLAND HSG & M | | 07/20/2023 | ZERO STAGE CAPITAL | | 250,000 | 250,000 | 0 | 1.B FE |
| 79574C-AT-0 | SALT RIV PROJ AGRIC | | 06/27/2023 | ZERO STAGE CAPITAL | | 3,134,882 | 3,050,000 | 13,556 | 1.B FE |
| 79574C-ED-1 | SALT RIV PROJ AGRIC | | 07/11/2023 | ZERO STAGE CAPITAL | | 1,802,615 | 1,590,000 | 2,650 | 1.B FE |
| 79765P-DW-0 | SAN FRANCISCO CALIF | | 09/05/2023 | ZERO STAGE CAPITAL | | 186,094 | 250,000 | 106 | 1.B FE |
| 798170-AN-6 | SAN JOSE CALIF REDEV | | 08/01/2023 | ZERO STAGE CAPITAL | | 309,057 | 350,000 | 66 | 1.C FE |
| 87638Q-RG-6 | TARRANT CNTY TEX CUL | | 08/17/2023 | ZERO STAGE CAPITAL | | 171,311 | 230,000 | 3,206 | 1.E FE |
| 876392-AB-7 | TARRANT CNTY TEX HSG | | 08/21/2023 | ZERO STAGE CAPITAL | | 100,000 | 100,000 | 418 | 1.C FE |
| 88213A-KV-6 | TEXAS ST A&M UNIV REVENUES | | 08/22/2023 | ZERO STAGE CAPITAL | | 1,726,973 | 1,650,000 | 22,229 | 1.A FE |
| 882724-R7-4 | TEXAS ST | | 09/12/2023 | ZERO STAGE CAPITAL | | 2,914,549 | 2,580,000 | 15,408 | 1.A FE |
| 88283L-JY-3 | TEXAS TRANSN COMMN S | | 07/12/2023 | ZERO STAGE CAPITAL | | 1,062,470 | 1,000,000 | 14,028 | 1.A FE |
| 89602H-CT-2 | TRIBOROUGH BRDG & TU | | 08/31/2023 | ZERO STAGE CAPITAL | | 1,088,490 | 1,000,000 | 14,722 | 1.B FE |
| 89602H-FT-9 | TRIBOROUGH BRDG & TU | | 07/24/2023 | ZERO STAGE CAPITAL | | 1,903,315 | 1,670,000 | 2,794 | 1.B FE |
| 89602H-FU-6 | TRIBOROUGH BRDG & TU | | 07/10/2023 | ZERO STAGE CAPITAL | | 1,882,912 | 1,600,000 | 1,333 | 1.B FE |
| 91514A-BL-8 | UNIVERSITY TEX UNIV | | 08/08/2023 | ZERO STAGE CAPITAL | | 2,610,175 | 2,480,000 | 60,278 | 1.A FE |
| 91523N-VA-1 | UNIVERSITY WASH UNIV | | 08/08/2023 | ZERO STAGE CAPITAL | | 1,984,101 | 1,760,000 | 31,289 | 1.B FE |
| 917567-AV-1 | UTAH TRAN AUTH SALES | | 08/16/2023 | ZERO STAGE CAPITAL | | 1,272,219 | 1,255,000 | 8,506 | 1.C FE |
| 924258-5S-1 | VERMONT ST | | 08/23/2023 | ZERO STAGE CAPITAL | | 1,894,811 | 1,735,000 | 0 | 1.B FE |
| 924258-5X-0 | VERMONT ST | | 08/23/2023 | ZERO STAGE CAPITAL | | 1,762,200 | 1,510,000 | 0 | 1.B FE |
| 93878Y-CZ-0 | WASHINGTON D C MET A | | 08/09/2023 | ZERO STAGE CAPITAL | | 1,200,466 | 1,085,000 | 0 | 1.C FE |
| 93878Y-DG-1 | WASHINGTON D C MET A | | 08/09/2023 | ZERO STAGE CAPITAL | | 2,838,600 | 2,500,000 | 0 | 1.C FE |
| 93878Y-DS-5 | WASHINGTON D C MET A | | 08/09/2023 | ZERO STAGE CAPITAL | | 862,807 | 805,000 | 0 | 1.C FE |
| 939720-7N-2 | WASHINGTON ST CTFS P | | 06/27/2023 | ZERO STAGE CAPITAL | | 1,947,101 | 1,855,000 | 45,860 | 1.B FE |
| 93974E-J4-9 | WASHINGTON ST | | 07/26/2023 | ZERO STAGE CAPITAL | | 1,494,890 | 1,355,000 | 0 | 1.B FE |
| 97705M-D9-3 | WISCONSIN ST | | 08/23/2023 | ZERO STAGE CAPITAL | | 2,390,250 | 2,110,000 | 0 | 1.B FE |
| 97705M-E2-7 | WISCONSIN ST | | 08/23/2023 | ZERO STAGE CAPITAL | | 1,687,978 | 1,505,000 | 0 | 1.B FE |
| 977123-4G-0 | WISCONSIN ST TRANSN | | 09/01/2023 | ZERO STAGE CAPITAL | | 2,492,102 | 2,260,000 | 20,403 | 1.B FE |
| 986082-A8-8 | YONKERS N Y | | 07/25/2023 | ZERO STAGE CAPITAL | | 564,305 | 500,000 | 5,903 | 1.G FE |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 267,463,884 | 263,338,257 | 1,237,117 | XXX |
| 00109L-AA-1 | ADT SECURITY CORPORA | | 08/31/2023 | ZERO STAGE CAPITAL | | 13,125 | 15,000 | 58 | 3.C FE |
| 02154C-AH-6 | ALTICE FINANCING | | 07/18/2023 | ZERO STAGE CAPITAL | | 474,500 | 650,000 | 16,092 | 4.C FE |
| 02376A-AA-7 | AMER AIRLINES PT TR | | 08/23/2023 | ZERO STAGE CAPITAL | | 163,201 | 182,347 | 2,291 | 1.G FE |
| 025816-DG-1 | AMERICAN EXPRESS CO | | 07/25/2023 | ZERO STAGE CAPITAL | | 750,000 | 750,000 | 0 | 1.F FE |
| 025816-DH-9 | AMERICAN EXPRESS CO | | 07/25/2023 | ZERO STAGE CAPITAL | | 1,840,000 | 1,840,000 | 0 | 1.F FE |
| 02582J-KD-1 | AMERICAN EXP CR MS T | | 09/12/2023 | ZERO STAGE CAPITAL | | 1,099,951 | 1,100,000 | 0 | 1.A FE |
| 031652-BK-5 | AMKOR TECHNOLOGY INC | | 07/17/2023 | ZERO STAGE CAPITAL | | 107,268 | 107,000 | 2,442 | 3.B FE |
| 032177-AJ-6 | AMSTED INDS INC | | 07/28/2023 | ZERO STAGE CAPITAL | | 204,383 | 229,000 | 2,236 | 3.C FE |
| 03789X-AE-8 | APPLEBEES FDG 2019-1 | | 09/20/2023 | ZERO STAGE CAPITAL | | 46,089 | 49,500 | 110 | 2.B FE |
| 039524-AA-1 | ARCHES BUYER INC | | 06/27/2023 | ZERO STAGE CAPITAL | | 56,063 | 65,000 | 215 | 4.B FE |
| 04288B-AB-6 | ARSENAL AIC PARENT L | | 07/27/2023 | ZERO STAGE CAPITAL | | 845,000 | 845,000 | 0 | 3.C FE |
| 04621W-AF-7 | ASSURED GTY US HLDGS | | 08/16/2023 | ZERO STAGE CAPITAL | | 248,655 | 250,000 | 0 | 2.A FE |
| 053332-BE-1 | AUTOZONE INC | | 07/18/2023 | ZERO STAGE CAPITAL | | 459,439 | 460,000 | 0 | 2.B FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 054989-AA-6 | BAT CAPITAL CORP | | 07/31/2023 | ZERO STAGE CAPITAL | | 155,000 | 155,000 | 0 | 2.B FE |
| 05508W-AC-9 | B & G FOODS INC | | 09/14/2023 | ZERO STAGE CAPITAL | | 1,729,224 | 1,730,000 | 0 | 4.A FE |
| 06428A-AD-0 | BK OF AMER AUTO TR | | 07/25/2023 | BANK AMERICA MERRILL | | 3,499,696 | 3,500,000 | 0 | 1.A FE |
| 081925-AB-5 | BENCHMARK 2023-B39 M | | 06/28/2023 | ZERO STAGE CAPITAL | | 1,028,035 | 1,000,000 | 3,208 | 1.A FE |
| 097793-AE-3 | BONANZA CREEK ENERGY | | 09/13/2023 | ZERO STAGE CAPITAL | | 219,450 | 231,000 | 4,813 | 3.C FE |
| 09951L-AC-7 | BOOZ ALLEN HAMILTON | | 08/01/2023 | ZERO STAGE CAPITAL | | 99,044 | 100,000 | 0 | 2.C FE |
| 10569G-AA-4 | BRAVO RES FDG TR | | 09/22/2023 | ZERO STAGE CAPITAL | | 795,149 | 825,000 | 2,979 | 1.A FE |
| 10569J-AB-6 | BRAVO RES FDG TR | | 08/04/2023 | ZERO STAGE CAPITAL | | 42,929 | 43,973 | 47 | 1.C FE |
| 10569U-AA-3 | BRAVO RESI FDING TR | | 08/03/2023 | ZERO STAGE CAPITAL | | 249,996 | 250,000 | 1,717 | 1.A FE |
| 109641-AK-6 | BRINKER INTL INC | | 06/22/2023 | ZERO STAGE CAPITAL | | 740,000 | 740,000 | 0 | 4.A FE |
| 1248EP-BT-9 | CCO HLDGS LLC / CCO | | 06/28/2023 | ZERO STAGE CAPITAL | | 302,535 | 324,000 | 2,721 | 3.C FE |
| 12510H-AT-7 | CARS-DB4 DB5 | | 09/14/2023 | ZERO STAGE CAPITAL | | 241,729 | 250,000 | 0 | 1.E FE |
| 126307-BF-3 | CSC HLDGS LLC | | 09/19/2023 | ZERO STAGE CAPITAL | | 532,950 | 760,000 | 2,149 | 4.B FE |
| 13123X-BF-8 | CALLON PETE CO DEL | | 09/12/2023 | ZERO STAGE CAPITAL | | 97,515 | 99,000 | 1,836 | 3.C FE |
| 131347-CQ-7 | CALPINE CORPORATION | | 08/17/2023 | ZERO STAGE CAPITAL | | 906,619 | 1,095,000 | 10,579 | 4.A FE |
| 146869-AL-6 | CARVANA CO | | 09/01/2023 | CORPORATE REORG | | 50,123 | 38,000 | 0 | 5.A FE |
| 146869-AM-4 | CARVANA CO | | 09/01/2023 | CORPORATE REORG | | 89,693 | 68,000 | 0 | 5.A FE |
| 146869-AN-2 | CARVANA AUTO REC | | 09/01/2023 | CORPORATE REORG | | 75,184 | 57,000 | 0 | 1.A FE |
| 14688G-AC-8 | CARVANA AUTO REC TR | | 08/07/2023 | ZERO STAGE CAPITAL | | 199,983 | 200,000 | 0 | 1.A FE |
| 15675C-AJ-4 | CERBERUS | | 08/17/2023 | ZERO STAGE CAPITAL | | 500,000 | 500,000 | 0 | 1.A FE |
| 161571-HU-1 | CHASE ISSUANCE TR | | 09/07/2023 | JP MORGAN | | 6,999,416 | 7,000,000 | 0 | 1.A FE |
| 163851-AF-5 | CHEMOURS CO | | 06/28/2023 | ZERO STAGE CAPITAL | | 156,679 | 171,000 | 1,229 | 4.A FE |
| 17888H-AA-1 | CIVITAS RESOURCES IN | | 09/12/2023 | ZERO STAGE CAPITAL | | 266,770 | 259,000 | 4,519 | 3.C FE |
| 18453H-AE-6 | CLEAR CHANNEL OUTDOO | | 08/08/2023 | ZERO STAGE CAPITAL | | 65,000 | 65,000 | 0 | 4.B FE |
| 19828A-AA-5 | COLUMBIA PIPELINES H | | 08/02/2023 | ZERO STAGE CAPITAL | | 279,994 | 280,000 | 0 | 2.B FE |
| 203372-AX-5 | COMMSCOPE INC | | 08/07/2023 | ZERO STAGE CAPITAL | | 316,600 | 413,000 | 8,272 | 4.B FE |
| 205887-CJ-9 | CONAGRA BRANDS INC | | 07/17/2023 | ZERO STAGE CAPITAL | | 364,471 | 365,000 | 0 | 2.C FE |
| 20602D-AA-9 | CONCENTRIX CORP | | 07/19/2023 | ZERO STAGE CAPITAL | | 314,698 | 315,000 | 0 | 2.B FE |
| 20826F-BF-2 | CONOCOPHILLIPS | | 08/08/2023 | ZERO STAGE CAPITAL | | 653,736 | 655,000 | 0 | 1.F FE |
| 22207A-AA-0 | COTY INC | | 07/19/2023 | ZERO STAGE CAPITAL | | 1,120,000 | 1,120,000 | 0 | 3.A FE |
| 23166M-AC-7 | CUSHMAN & WAKEFIELD | | 08/10/2023 | ZERO STAGE CAPITAL | | 129,081 | 130,000 | 0 | 3.C FE |
| 23292H-AC-5 | DLLAA LLC 2023-1 | | 07/25/2023 | ZERO STAGE CAPITAL | | 244,986 | 245,000 | 0 | 1.A FE |
| 233853-AS-9 | DAIMLER TRUCKS FIN N | | 08/02/2023 | ZERO STAGE CAPITAL | | 259,899 | 260,000 | 0 | 2.A FE |
| 24023A-AA-8 | DC COML MTG TR | | 08/22/2023 | ZERO STAGE CAPITAL | | 299,999 | 300,000 | 1,526 | 1.A FE |
| 24422E-XB-0 | JOHN DEERE CAPITAL C | | 07/11/2023 | ZERO STAGE CAPITAL | | 793,815 | 795,000 | 0 | 1.F FE |
| 26441C-BZ-7 | DUKE ENERGY CORP NEW | | 09/05/2023 | ZERO STAGE CAPITAL | | 499,615 | 500,000 | 0 | 2.B FE |
| 267475-AD-3 | DYCOM INDS INC | | 07/18/2023 | ZERO STAGE CAPITAL | | 499,085 | 549,000 | 5,911 | 3.C FE |
| 27034R-AC-7 | EARTHSTONE ENERGY HL | | 06/28/2023 | ZERO STAGE CAPITAL | | 401,698 | 410,000 | 0 | 4.A FE |
| 29450Y-AA-7 | EQUIPMENTSHARE COM I | | 09/18/2023 | ZERO STAGE CAPITAL | | 283,475 | 290,000 | 9,570 | 4.C FE |
| 316773-DK-3 | FIFTH THIRD BANCORP | | 07/24/2023 | VARIOUS | | 435,000 | 435,000 | 0 | 2.A FE |
| 31677Q-BT-5 | FIFTH THIRD BK CINCI | | 09/06/2023 | GOLDMAN SACHS | | 2,465,747 | 2,505,000 | 53,343 | 1.G FE |
| 34535C-AA-4 | FORD CR AUTO OWNER T | | 08/01/2023 | ZERO STAGE CAPITAL | | 499,836 | 500,000 | 0 | 1.A FE |
| 345370-DA-5 | FORD MTR CO DEL | | 07/28/2023 | ZERO STAGE CAPITAL | | 1,018,007 | 1,280,000 | 18,722 | 3.A FE |
| 345370-DB-3 | FORD MTR CO DEL | | 08/10/2023 | ZERO STAGE CAPITAL | | 2,477,394 | 2,555,000 | 75,763 | 3.A FE |
| 345397-WW-9 | FORD MOTOR CREDIT CO | | 08/23/2023 | CITIGROUP | | 2,898,750 | 3,000,000 | 50,991 | 3.A FE |
| 347466-AG-9 | FORT IRWIN LD LLC | | 07/05/2023 | ZERO STAGE CAPITAL | | 36,576 | 37,133 | 149 | 2.B FE |
| 35640Y-AK-3 | FREEDOM MORTGAGE COR | | 09/14/2023 | ZERO STAGE CAPITAL | | 181,300 | 185,000 | 0 | 4.B FE |
| 35640Y-AL-1 | FREEDOM MORTGAGE COR | | 09/15/2023 | ZERO STAGE CAPITAL | | 262,325 | 265,000 | 0 | 4.B FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 35906A-BE-7 | FRONTIER COMMUNICATI | | 09/12/2023 | ZERO STAGE CAPITAL | | 322,995 | 353,000 | 8,584 | 4.B FE |
| 36169G-AC-9 | GCAT 2023-NQM3 TRUST | | 09/18/2023 | ZERO STAGE CAPITAL | | 249,996 | 250,000 | 1,377 | 1.F FE |
| 36267Q-AA-2 | GN BONDCO LLC | | 09/22/2023 | ZERO STAGE CAPITAL | | 98,000 | 100,000 | 0 | 3.C FE |
| 36268N-AA-8 | GTCR W-2 MERGER SUB | | 09/21/2023 | ZERO STAGE CAPITAL | | 2,043,044 | 2,035,000 | 0 | 3.B FE |
| 37677@-AE-2 | G-LAM MILHSG FEE LLC | | 04/21/2023 | JP MORGAN | | 746,687 | 750,000 | 0 | 1.E Z |
| 37960X-AA-5 | GLOBAL INFRASTRUCTUR | | 07/27/2023 | ZERO STAGE CAPITAL | | 256,963 | 305,000 | 2,859 | 4.A FE |
| 38145G-AM-2 | GOLDMAN SACHS GROUP | | 08/07/2023 | ZERO STAGE CAPITAL | | 660,000 | 660,000 | 0 | 1.F FE |
| 410345-AQ-5 | HANESBRANDS INC | | 07/20/2023 | ZERO STAGE CAPITAL | | 351,338 | 350,000 | 13,423 | 4.A FE |
| 418751-AE-3 | HAT HLDGS I LLC / HA | | 08/08/2023 | ZERO STAGE CAPITAL | | 103,213 | 115,000 | 593 | 3.A FE |
| 41984L-AA-5 | HAWAIIAN BRAND INTEL | | 07/05/2023 | ZERO STAGE CAPITAL | | 314,743 | 332,000 | 3,975 | 4.A FE |
| 422806-AB-5 | HEICO CORP NEW | | 07/19/2023 | ZERO STAGE CAPITAL | | 498,160 | 500,000 | 0 | 2.B FE |
| 428102-AF-4 | HESS MIDSTREAM OPERA | | 07/11/2023 | ZERO STAGE CAPITAL | | 55,165 | 59,000 | 793 | 3.A FE |
| 440327-AL-8 | HORACE MANN EDUCATOR | | 09/12/2023 | ZERO STAGE CAPITAL | | 499,195 | 500,000 | 0 | 2.B FE |
| 44148J-AA-7 | HOTWIRE FUNDING LLC | | 08/17/2023 | ZERO STAGE CAPITAL | | 88,109 | 100,000 | 67 | 1.F FE |
| 442722-AA-2 | HOWARD MIDSTREAM ENERGY | | 06/28/2023 | ZERO STAGE CAPITAL | | 48,705 | 51,000 | 1,578 | 4.C FE |
| 442722-AB-0 | HOWARD MIDSTREAM ENE | | 06/29/2023 | ZERO STAGE CAPITAL | | 1,205,000 | 1,205,000 | 0 | 4.C FE |
| 44644M-AD-3 | HUNTINGTON NATIONAL | | 08/23/2023 | GOLDMAN SACHS | | 4,875,000 | 5,000,000 | 55,110 | 1.G FE |
| 448579-AQ-5 | HYATT HOTELS CORP | | 06/26/2023 | ZERO STAGE CAPITAL | | 134,966 | 135,000 | 0 | 2.C FE |
| 44891A-BY-2 | HYUNDAI CAP AMER | | 08/24/2023 | HSBC | | 4,748,400 | 5,000,000 | 22,361 | 2.A FE |
| 44935V-AD-1 | HYUNDAI AUTO LEASE | | 09/12/2023 | ZERO STAGE CAPITAL | | 1,949,805 | 1,950,000 | 0 | 1.A FE |
| 45344L-AC-7 | CRESCENT ENERGY FINA | | 09/07/2023 | ZERO STAGE CAPITAL | | 288,419 | 290,000 | 7,667 | 3.C FE |
| 45687V-AB-2 | INGERSOLL RAND INC | | 08/08/2023 | ZERO STAGE CAPITAL | | 248,085 | 250,000 | 0 | 2.C FE |
| 46284V-AN-1 | IRON MTN INC DEL | | 08/22/2023 | ZERO STAGE CAPITAL | | 8,375 | 10,000 | 11 | 3.C FE |
| 46647P-CM-6 | JPMORGAN CHASE & CO | | 08/24/2023 | MORGAN STANLEY | | 5,690,100 | 6,000,000 | 2,432 | 1.E FE |
| 46647P-DU-7 | JPMORGAN CHASE & CO | | 07/17/2023 | ZERO STAGE CAPITAL | | 440,000 | 440,000 | 0 | 1.E FE |
| 46654U-AB-1 | J P MORGAN MORTGAGE | | 06/26/2023 | ZERO STAGE CAPITAL | | 797,458 | 952,738 | 2,144 | 1.A FE |
| 47233W-BM-0 | JEFFERIES FINANCIAL | | 07/18/2023 | ZERO STAGE CAPITAL | | 467,354 | 470,000 | 0 | 2.B FE |
| 50208@-AA-1 | LMH FEE II BND | | 06/09/2023 | VARIOUS | | 459,600 | 500,000 | 0 | 2.B PL |
| 516806-AF-3 | LAREDO PETROLEUM INC | | 07/18/2023 | ZERO STAGE CAPITAL | | 762,300 | 770,000 | 12,297 | 4.C FE |
| 516806-AG-1 | VITAL ENERGY INC | | 09/19/2023 | ZERO STAGE CAPITAL | | 1,386,319 | 1,370,000 | 26,972 | 4.C FE |
| 531968-AA-3 | LIGHT & WONDER INTL | | 08/09/2023 | ZERO STAGE CAPITAL | | 180,000 | 180,000 | 0 | 4.A FE |
| 53219L-AR-0 | LIFEPOINT HEALTH INC | | 08/03/2023 | ZERO STAGE CAPITAL | | 102,300 | 110,000 | 1,966 | 5.B FE |
| 53219L-AV-1 | LIFEPOINT HEALTH INC | | 07/31/2023 | ZERO STAGE CAPITAL | | 175,000 | 175,000 | 0 | 4.B FE |
| 534187-BE-8 | LINCOLN NATL CORP IN | | 08/23/2023 | WELLS FARGO | | 3,829,760 | 4,000,000 | 61,789 | 2.A FE |
| 55617L-AP-7 | MACYS RETAIL HOLDING | | 07/07/2023 | ZERO STAGE CAPITAL | | 185,525 | 204,000 | 3,245 | 3.A FE |
| 55903V-AY-9 | WARNERMEDIA HLDGS IN | | 08/23/2023 | GOLDMAN SACHS | | 4,834,850 | 5,000,000 | 84,178 | 2.C FE |
| 56085R-AA-8 | MAJORDRIVE HOLDINGS | | 07/27/2023 | ZERO STAGE CAPITAL | | 243,853 | 297,000 | 3,110 | 5.B FE |
| 57164P-AH-9 | MARRIOTT OWNERSHIP R | | 09/08/2023 | ZERO STAGE CAPITAL | | 1,226,525 | 1,435,000 | 15,606 | 4.A FE |
| 571903-BM-4 | MARRIOTT INTL INC NE | | 09/13/2023 | ZERO STAGE CAPITAL | | 173,861 | 175,000 | 0 | 2.B FE |
| 59833C-AC-6 | MIDWEST CONNECTOR CA | | 09/18/2023 | ZERO STAGE CAPITAL | | 229,925 | 250,000 | 5,589 | 2.B FE |
| 615394-AM-5 | MOOG INC | | 09/06/2023 | ZERO STAGE CAPITAL | | 159,250 | 175,000 | 1,715 | 3.C FE |
| 61690U-7U-8 | MORGAN STANLEY BK N | | 07/19/2023 | ZERO STAGE CAPITAL | | 500,000 | 500,000 | 0 | 1.D FE |
| 61775L-AG-3 | MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN | | 09/15/2023 | ZERO STAGE CAPITAL | | 492,160 | 500,000 | 2,250 | 1.A FE |
| 62482B-AA-0 | MOZART DEBT MERGER S | | 06/29/2023 | ZERO STAGE CAPITAL | | 379,644 | 437,000 | 4,328 | 4.A FE |
| 62829D-2A-7 | MUTUAL OF OMAHA COS | | 07/19/2023 | ZERO STAGE CAPITAL | | 499,937 | 500,000 | 0 | 1.E FE |
| 629377-CR-1 | NRG ENERGY INC N | | 08/17/2023 | ZERO STAGE CAPITAL | | 1,400,688 | 1,825,000 | 1,103 | 3.B FE |
| 638962-AA-8 | NCR ATLEOS ESCROW CO | | 09/22/2023 | ZERO STAGE CAPITAL | | 1,520,750 | 1,540,000 | 0 | 4.B FE |
| 641062-BH-6 | NESTLE HLDGS INC | | 09/06/2023 | RBC CAP | | 1,473,315 | 1,500,000 | 35,163 | 1.D FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 64128X-AG-5 | NEUBERGER BERMAN GRP | | 09/12/2023 | ZERO STAGE CAPITAL | | 235,577 | 250,000 | 125 | 2.B FE |
| 64830N-AA-9 | NEW RESI MTG TR | | 09/07/2023 | ZERO STAGE CAPITAL | | 244,391 | 264,430 | 202 | 1.A FE |
| 65339K-BS-8 | NEXTERA ENERGY CAP H | | 08/07/2023 | ZERO STAGE CAPITAL | | 919,816 | 920,000 | 0 | 2.A FE |
| 65342R-AD-2 | NATIONAL FINL PARTNE | | 09/13/2023 | ZERO STAGE CAPITAL | | 167,328 | 189,000 | 1,067 | 5.A FE |
| 65343H-AA-9 | NEXSTAR ESCROW INC | | 06/28/2023 | ZERO STAGE CAPITAL | | 203,830 | 218,000 | 5,620 | 4.B FE |
| 655663-AB-8 | NORDSON CORP | | 09/07/2023 | ZERO STAGE CAPITAL | | 199,430 | 200,000 | 0 | 2.B FE |
| 66815L-2F-5 | NORTHWESTERN MUTUAL | | 08/02/2023 | GOLDMAN SACHS | | 1,341,795 | 1,500,000 | 1,677 | 1.A FE |
| 67117V-AB-6 | ONSLOW BAY FINANCIAL LLC | | 07/21/2023 | ZERO STAGE CAPITAL | | 249,997 | 250,000 | 1,241 | 1.C FE |
| 674215-AL-2 | OASIS PETROLEUM INC | | 09/13/2023 | ZERO STAGE CAPITAL | | 399,341 | 405,000 | 7,459 | 3.C FE |
| 67448G-AA-1 | OBX TR 2023-NQM4 | | 08/02/2023 | ZERO STAGE CAPITAL | | 236,241 | 237,391 | 121 | 1.A FE |
| 675232-AC-6 | OCEANEERING INTL INC | | 09/21/2023 | ZERO STAGE CAPITAL | | 474,450 | 510,000 | 5,185 | 3.C FE |
| 682680-BH-5 | ONEOK INC NEW | | 08/10/2023 | ZERO STAGE CAPITAL | | 269,692 | 270,000 | 0 | 2.B FE |
| 682680-BJ-1 | ONEOK INC NEW | | 08/10/2023 | ZERO STAGE CAPITAL | | 234,692 | 235,000 | 0 | 2.B FE |
| 68269H-AA-3 | ONEMAIN FINL ISSUA T | | 08/15/2023 | ZERO STAGE CAPITAL | | 199,960 | 200,000 | 0 | 4.B FE |
| 69335P-EY-7 | PFS FING CORP 2023-C | | 08/08/2023 | ZERO STAGE CAPITAL | | 399,942 | 400,000 | 0 | 1.A FE |
| 71424V-AA-8 | PERMIAN RES OPER LLC | | 09/07/2023 | ZERO STAGE CAPITAL | | 1,150,000 | 1,150,000 | 0 | 4.B FE |
| 737446-AP-9 | POST HLDGS INC | | 09/12/2023 | ZERO STAGE CAPITAL | | 348,233 | 378,000 | 5,140 | 4.B FE |
| 74340*-BL-7 | PROLOGIS TARGETED US | | 05/23/2023 | JP MORGAN | | 979,706 | 1,000,000 | 0 | 1.G FE |
| 748956-AB-5 | RCKT MORT TRUST | | 09/13/2023 | ZERO STAGE CAPITAL | | 249,998 | 250,000 | 889 | 1.A FE |
| 74935W-AP-9 | RCKT MTG TR | | 06/20/2023 | ZERO STAGE CAPITAL | | 250,000 | 250,000 | 1,240 | 1.A FE |
| 76120H-AD-9 | RESORTS WORLD LAS VE | | 07/19/2023 | ZERO STAGE CAPITAL | | 295,362 | 300,000 | 0 | 3.A FE |
| 771367-CE-7 | ROCHESTER GAS & ELEC | | 09/12/2023 | ZERO STAGE CAPITAL | | 190,564 | 250,000 | 1,388 | 1.F FE |
| 77313L-AB-9 | ROCKET MTG LLC / ROC | | 09/14/2023 | ZERO STAGE CAPITAL | | 481,731 | 605,000 | 10,285 | 3.A FE |
| 775631-AD-6 | ROLLER BEARING CO AM | | 07/26/2023 | ZERO STAGE CAPITAL | | 133,875 | 150,000 | 1,878 | 4.B FE |
| 78397U-AA-8 | SCIL IV LLC / SCIL U | | 07/10/2023 | ZERO STAGE CAPITAL | | 307,440 | 336,000 | 3,562 | 4.A FE |
| 78410G-AG-9 | SBA COMMUNICATIONS C | | 08/01/2023 | ZERO STAGE CAPITAL | | 511,225 | 605,000 | 105 | 3.B FE |
| 80285X-AE-5 | SANTANDER DRIVE REC | | 07/18/2023 | ZERO STAGE CAPITAL | | 299,951 | 300,000 | 0 | 1.F FE |
| 802927-AD-5 | SANTER DRV AUTO REC | | 08/15/2023 | ZERO STAGE CAPITAL | | 749,855 | 750,000 | 0 | 1.A FE |
| 82453A-AA-5 | SHIFT4 PMTS LLC / SH N | | 07/06/2023 | ZERO STAGE CAPITAL | | 210,560 | 224,000 | 1,896 | 3.C FE |
| 82967N-BL-1 | SIRIUS XM RADIO INC | | 07/03/2023 | ZERO STAGE CAPITAL | | 361,024 | 400,000 | 4,307 | 3.C FE |
| 83546D-AQ-1 | SONIC CAPITAL LLC | | 08/08/2023 | ZERO STAGE CAPITAL | | 37,217 | 49,083 | 72 | 2.B FE |
| 85172F-AM-1 | SPRINGLEAF FINANCE CORP | | 07/18/2023 | ZERO STAGE CAPITAL | | 301,245 | 302,000 | 7,209 | 3.B FE |
| 85236K-AD-4 | STACK INFRA ISSUER 2 | | 07/27/2023 | ZERO STAGE CAPITAL | | 225,908 | 250,000 | 79 | 1.G FE |
| 87264A-DC-6 | T MOBILE USA INC | | 09/11/2023 | CITIGROUP | | 1,997,100 | 2,000,000 | 0 | 2.B FE |
| 87901J-AH-8 | TEGNA INC | | 06/29/2023 | ZERO STAGE CAPITAL | | 250,125 | 290,000 | 4,350 | 3.A FE |
| 88632Q-AE-3 | TIBCO SOFTWARE INC | | 07/13/2023 | ZERO STAGE CAPITAL | | 309,986 | 343,000 | 6,627 | 4.B FE |
| 88651C-AA-8 | TIERPOINT ISSUER LLC | | 06/29/2023 | ZERO STAGE CAPITAL | | 574,375 | 600,000 | 0 | 1.G FE |
| 89173U-AA-5 | TOWD PT MTG TR | | 09/11/2023 | ZERO STAGE CAPITAL | | 287,109 | 303,869 | 279 | 1.B FE |
| 89181X-AM-3 | TOWD POINT MTG TR | | 07/21/2023 | ZERO STAGE CAPITAL | | 499,236 | 500,000 | 2,531 | 1.A FE |
| 89231E-AA-1 | TOYOTA AUTO LN EXTND | | 06/27/2023 | ZERO STAGE CAPITAL | | 1,153,707 | 1,210,000 | 514 | 1.A FE |
| 89231W-AA-1 | TOYOTA AU LN EX NOTE | | 07/18/2023 | ZERO STAGE CAPITAL | | 1,534,601 | 1,535,000 | 0 | 1.A FE |
| 893647-BR-7 | TRANSDIGM INC | | 07/14/2023 | ZERO STAGE CAPITAL | | 308,050 | 305,000 | 8,218 | 4.A FE |
| 893647-BS-5 | TRANSDIGM INC | | 08/09/2023 | ZERO STAGE CAPITAL | | 845,000 | 845,000 | 0 | 4.A FE |
| 89680H-AE-2 | TRITON CONTAINER FIN | | 07/05/2023 | ZERO STAGE CAPITAL | | 33,847 | 40,438 | 36 | 1.F FE |
| 896818-AU-5 | TRIUMPH GROUP INC NE | | 07/14/2023 | ZERO STAGE CAPITAL | | 49,320 | 48,000 | 1,488 | 5.A FE |
| 90290M-AG-6 | US FOODS INC | | 09/11/2023 | ZERO STAGE CAPITAL | | 320,000 | 320,000 | 0 | 4.B FE |
| 90290M-AH-4 | US FOODS INC | | 09/12/2023 | ZERO STAGE CAPITAL | | 321,200 | 320,000 | 0 | 4.B FE |
| 90291V-AD-2 | USAA AUTO OWNER TR | | 09/07/2023 | JP MORGAN | | 11,997,655 | 12,000,000 | 0 | 1.A FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 91705J-AC-9 | URBAN ONE INC | | 07/05/2023 | ZERO STAGE CAPITAL | | 182,573 | 209,000 | 6,607 | 4.C FE |
| 92332Y-AB-7 | VENTURE GLOBAL LNG I | | 06/26/2023 | ZERO STAGE CAPITAL | | 540,000 | 540,000 | 4,020 | 3.C FE |
| 92348V-AA-7 | VERIZON MASTER TRUST | | 09/12/2023 | ZERO STAGE CAPITAL | | 2,089,820 | 2,090,000 | 0 | 1.A FE |
| 92537V-AA-8 | VERTICAL HOLDCO GMBH | | 07/26/2023 | ZERO STAGE CAPITAL | | 341,320 | 368,000 | 1,013 | 5.A FE |
| 92539X-AA-2 | VERUS SEC TR 2023-6 | | 09/07/2023 | ZERO STAGE CAPITAL | | 299,995 | 300,000 | 1,000 | 1.A FE |
| 928668-BV-3 | VOLKSWAGEN GROUP AME | | 09/05/2023 | ZERO STAGE CAPITAL | | 649,714 | 650,000 | 0 | 2.A FE |
| 92943A-AA-2 | WSTN TRUST 2023-MAUI | | 07/17/2023 | ZERO STAGE CAPITAL | | 199,981 | 200,000 | 941 | 1.A FE |
| 94988J-6D-4 | WELLS FARGO BANK NAT | | 08/02/2023 | ZERO STAGE CAPITAL | | 524,958 | 525,000 | 0 | 1.D FE |
| 95000U-3B-7 | WELLS FARGO & CO | | 09/06/2023 | USBCORP | | 2,317,650 | 2,500,000 | 14,623 | 1.E FE |
| 95000U-3E-1 | WELLS FARGO & CO | | 07/18/2023 | ZERO STAGE CAPITAL | | 1,060,000 | 1,060,000 | 0 | 1.E FE |
| 95002Y-AA-1 | WELLS FARGO & CO NEW | | 07/17/2023 | ZERO STAGE CAPITAL | | 240,000 | 240,000 | 0 | 2.B FE |
| 96221Q-AD-5 | WFRBS COML MTG TR | | 08/28/2023 | ZERO STAGE CAPITAL | | 831,818 | 835,638 | 2,623 | 1.A FE |
| ABP997-8B-3 | CLIFFWATER CORPORATE LENDING CORPORATE | | 08/04/2023 | JP MORGAN | | 492,298 | 500,000 | 0 | 1.C Z |
| BGH888-4S-8 | EVERCORE INC | | 02/22/2023 | J P MORGAN | | 0 | 21,491 | 0 | 2.A FE |
| BGH8LG-2T-5 | BLUE OWL GP STAKES V A-1A | | 09/07/2023 | JP MORGAN | | 249,500 | 249,500 | 0 | 1.D Z |
| BGH8M8-8Z-2 | BLUE OWL GP STAKES V A-1B | | 09/07/2023 | JP MORGAN | | 250,500 | 250,500 | 0 | 1.D Z |
| ZJ9047-45-8 | RESORTS WORLD/RWLV CAP | | 09/21/2023 | ZERO STAGE CAPITAL | | 194,500 | 200,000 | 2,723 | 3.A FE |
| 66679N-AA-8 | NORTHRIVER MIDSTREAM | A | 08/08/2023 | ZERO STAGE CAPITAL | | 309,200 | 320,000 | 5,750 | 3.C FE |
| 780086-ZH-0 | ROYAL BANK CDA | | 08/10/2023 | RBC DEXIA | | 3,987,200 | 4,000,000 | 29,792 | 1.E FE |
| 89115A-2S-0 | TORONTO DOMINION BAN | A | 07/10/2023 | ZERO STAGE CAPITAL | | 1,500,000 | 1,500,000 | 0 | 1.E FE |
| 00084D-BA-7 | ABN AMRO BANK N.V. | D | 09/11/2023 | ZERO STAGE CAPITAL | | 300,000 | 300,000 | 0 | 2.A FE |
| 00774M-BD-6 | AERCAP IRELAND CAPIT | D | 09/18/2023 | ZERO STAGE CAPITAL | | 278,712 | 280,000 | 0 | 2.B FE |
| 04002B-AA-3 | AREIT LTD 2023-CRE8 | D | 08/02/2023 | ZERO STAGE CAPITAL | | 298,500 | 300,000 | 0 | 1.A FE |
| 05530Q-AQ-3 | B A T INTL FIN PLC D | D | 07/31/2023 | ZERO STAGE CAPITAL | | 45,068 | 45,000 | 0 | 2.B FE |
| 060335-AB-2 | BANIJAY ENTMT S A S | D | 09/13/2023 | ZERO STAGE CAPITAL | | 305,000 | 305,000 | 0 | 4.A FE |
| 06675F-BA-4 | BANQUE FED DU CRED M | D | 07/05/2023 | ZERO STAGE CAPITAL | | 665,000 | 665,000 | 0 | 1.D FE |
| 06738E-CG-8 | BARCLAYS PLC | D | 09/06/2023 | HSBC | | 1,937,760 | 2,000,000 | 41,148 | 2.A FE |
| 143658-BN-1 | CARNIVAL CORP MTN BE | D | 09/12/2023 | ZERO STAGE CAPITAL | | 309,960 | 336,000 | 698 | 4.C FE |
| 143658-BQ-4 | CARNIVAL CORP MTN BE | D | 08/03/2023 | ZERO STAGE CAPITAL | | 243,547 | 275,000 | 183 | 3.C FE |
| 143658-BS-0 | CARNIVAL CORP | D | 07/27/2023 | ZERO STAGE CAPITAL | | 1,364,550 | 1,305,000 | 21,792 | 4.C FE |
| 143658-BW-1 | CARNIVAL CORP | D | 09/12/2023 | ZERO STAGE CAPITAL | | 303,290 | 302,000 | 1,204 | 3.C FE |
| 22534P-AE-3 | CREDIT AGRICOLE SA L | D | 06/27/2023 | ZERO STAGE CAPITAL | | 745,000 | 745,000 | 0 | 1.D FE |
| 225401-AP-3 | CREDIT SUISSE GROUP | D | 06/29/2023 | RBC CAP | | 1,328,460 | 1,500,000 | 16,077 | 1.G FE |
| 225401-BC-1 | UBS GROUP AG | D | 09/18/2023 | ZERO STAGE CAPITAL | | 635,000 | 635,000 | 0 | 1.G FE |
| 23636A-BE-0 | DANSKE BK A/S | D | 09/19/2023 | ZERO STAGE CAPITAL | | 370,000 | 370,000 | 0 | 1.E FE |
| 404280-DZ-9 | HSBC HLDGS PLC | D | 08/07/2023 | ZERO STAGE CAPITAL | | 675,000 | 675,000 | 0 | 1.G FE |
| 65535H-BM-0 | NOMURA HLDGS INC | D | 07/05/2023 | ZERO STAGE CAPITAL | | 945,000 | 945,000 | 0 | 2.A FE |
| 69380C-AE-8 | PFP 2023-10 LTD | D | 07/19/2023 | ZERO STAGE CAPITAL | | 248,750 | 250,000 | 0 | 1.D FE |
| 716973-AE-2 | PFIZER INVT ENTERPRI | D | 07/11/2023 | CITIGROUP | | 1,479,960 | 1,500,000 | 10,688 | 1.E FE |
| 822582-CG-5 | SHELL INTERNATIONAL | D | 09/06/2023 | GOLDMAN SACHS | | 2,178,175 | 2,500,000 | 29,028 | 1.E FE |
| 86562M-DA-5 | SUMITOMO MITSUI FIN | D | 07/06/2023 | ZERO STAGE CAPITAL | | 915,000 | 915,000 | 0 | 1.G FE |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 154,665,763 | 159,964,031 | 940,473 | XXX |
| 09260B-74-7 | BLACKROCK II-FLOAT RAT-INST | | 09/11/2023 | ZERO STAGE CAPITAL | 0.000 | 100,384,188 | 0 | 0 | 2.C FE |
| 23320G-44-8 | DFA INVT DIMENSIONS | | 06/29/2023 | ZERO STAGE CAPITAL | 0.000 | 157,103 | 0 | 0 | 2.B FE |
| 258620-10-3 | DOUBLELINE TTL RTRN BND-I | | 08/31/2023 | ZERO STAGE CAPITAL | 0.000 | 2,406,075 | 0 | 0 | 2.C FE |
| 72201F-49-0 | PIMCO FDS | | 08/31/2023 | ZERO STAGE CAPITAL | 0.000 | 3,167,174 | 0 | 0 | 2.C FE |
| 77958B-20-4 | ROWE T PRICE INSTL | | 08/31/2023 | ZERO STAGE CAPITAL | 0.000 | 2,748,075 | 0 | 0 | 4.B FE |
| 1619999999. Subtotal - Bonds - SVO Identified Funds | | | | | | 108,862,615 | 0 | 0 | XXX |
| BBG00Y-Z1-3 | TIGER GLOBAL PRIVATE INVESTMENT PARTNERS | | 07/06/2023 | JP MORGAN | | 4,000,000 | 4,000,000 | 0 | 2.B FE |
| BL2629-47-7 | SCIENTIFIC GAMES CORP - A CORPORATE | | 07/12/2023 | OAKTREE | | 1,074,713 | 1,080,000 | 0 | 4.B FE |
| BL2636-58-9 | TRANSDIGM INC CORPORATE | | 05/31/2023 | GOLDMAN SACHS | | 485,000 | 492,386 | 0 | 4.A FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| BL3112-35-8 | CLEAR CHANNEL OUTDOOR HOLDINGS | | 07/20/2023 | OAKTREE | | 636,169 | 655,000 | 0 | 4.A FE |
| BL3274-93-5 | PRESIDIO HLDGS INC | | 07/20/2023 | OAKTREE | | 1,229,594 | 1,225,000 | 0 | 4.A FE |
| BL3295-14-6 | NFP CORP | | 07/20/2023 | OAKTREE | | 1,638,450 | 1,655,000 | 0 | 4.A FE |
| BL3300-21-9 | ASSUREDPARTNERS INC | | 07/20/2023 | OAKTREE | | 1,026,281 | 1,025,000 | 0 | 4.B FE |
| BL3453-62-0 | TRAVELPORT LLC | | 08/31/2023 | GOLDMAN SACHS | | 8,023 | 8,023 | 0 | 4.C FE |
| BL3560-31-7 | ANCESTRY.COM | | 07/20/2023 | OAKTREE | | 1,635,863 | 1,665,000 | 0 | 4.A FE |
| BL3625-47-4 | ACADEMY SPORTS & OUTDOORS | | 07/20/2023 | OAKTREE | | 818,100 | 810,000 | 0 | 3.B FE |
| BL3626-50-6 | SRS DISTRIBUTION INC | | 07/20/2023 | OAKTREE | | 1,279,488 | 1,290,000 | 0 | 4.C FE |
| BL3636-20-8 | MADISON IAQ LLC | | 07/20/2023 | OAKTREE | | 3,081,394 | 3,125,000 | 0 | 4.B FE |
| BL3650-72-0 | CHARTER NEXT GENERATION INC | | 07/20/2023 | OAKTREE | | 2,460,000 | 2,460,000 | 0 | 4.C FE |
| BL3665-12-4 | MEDLINE BORROWER LP | | 07/20/2023 | OAKTREE | | 2,457,650 | 2,470,000 | 0 | 4.A FE |
| BL3674-59-7 | DIRECTV FING LLC / D CORPORATE | | 07/20/2023 | VARIOUS | | 1,467,714 | 1,473,497 | 0 | 3.C FE |
| BL3683-98-6 | STANDARD INDS INC CORPORATE | | 07/20/2023 | OAKTREE | | 736,838 | 735,000 | 0 | 2.C FE |
| BL3688-27-4 | WR GRACE HOLDINGS LLC CORPORATE | | 07/20/2023 | OAKTREE | | 1,343,350 | 1,340,000 | 0 | 4.A FE |
| BL3833-79-7 | FERTITTA ENTERTAINMENT LLC | | 07/20/2023 | OAKTREE | | 1,636,775 | 1,645,000 | 0 | 4.B FE |
| BL3922-26-9 | CDK GLOBAL INC | | 07/20/2023 | OAKTREE | | 776,938 | 775,000 | 0 | 4.B FE |
| BL4070-47-2 | CSC HOLDINGS LLC | | 09/19/2023 | GOLDMAN SACHS | | 532,125 | 550,000 | 0 | 4.B FE |
| BL4116-51-5 | BISON MIDSTREAM | | 07/20/2023 | OAKTREE | | 1,115,000 | 1,115,000 | 0 | 4.A FE |
| BL4200-19-4 | ALLIANT HOLDINGS INTERMEDIATE LLC | | 07/20/2023 | OAKTREE | | 2,052,669 | 2,045,000 | 0 | 4.B FE |
| BL4201-69-7 | SOTERA HEALTH HOLDINGS LLC CORPORATE | | 07/20/2023 | OAKTREE | | 917,288 | 915,000 | 0 | 4.A FE |
| BL4228-77-3 | UNIVAR USA INC (WINDSOR HOLDINGS III LLC | | 07/20/2023 | OAKTREE | | 1,630,719 | 1,645,000 | 0 | 4.B FE |
| BL4266-55-9 | TALEN ENERGY SUPPLY LLC | | 07/20/2023 | OAKTREE | | 1,129,674 | 1,126,857 | 0 | 3.C FE |
| BL4266-98-9 | TALEN ENERGY SUPPLY LLC | | 07/20/2023 | OAKTREE | | 915,426 | 913,143 | 0 | 3.C FE |
| BL4295-09-5 | COVANTA HLDG CORP | | 07/20/2023 | OAKTREE | | 1,916,593 | 1,902,326 | 0 | 3.B FE |
| BL4295-10-3 | COVANTA HLDG CORP | | 07/20/2023 | OAKTREE | | 143,744 | 142,674 | 0 | 3.B FE |
| BL4296-91-1 | HUB INTERNATIONAL CORPORATE | | 07/20/2023 | OAKTREE | | 1,356,750 | 1,350,000 | 0 | 4.B FE |
| BL4342-37-6 | ION CORPORATES/HELIOS SOFTWARE HOLDINGS | | 07/13/2023 | OAKTREE | | 1,588,800 | 1,655,000 | 0 | 4.B FE |
| BL4364-68-5 | ARCONIC CORPORATION | | 07/27/2023 | OAKTREE | | 690,000 | 690,000 | 0 | 4.A FE |
| BL4374-08-0 | GREYSTAR REAL ESTATE CORPORATE | | 08/07/2023 | OAKTREE | | 1,014,550 | 1,030,000 | 0 | 3.C FE |
| BL4376-44-0 | NORTHRIVER MIDSTREAM CORPORATE | A | 08/10/2023 | OAKTREE | | 2,702,700 | 2,730,000 | 0 | 3.C FE |
| BL3556-13-3 | JAZZ PHARMA PLC CORPORATE | D | 07/20/2023 | OAKTREE | | 1,640,000 | 1,640,000 | 0 | 3.B FE |
| 1909999999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 47,138,378 | 47,378,906 | 0 | XXX |
| 2509999997. Total - Bonds - Part 3 | | | | | | 1,142,313,927 | 1,071,223,084 | 5,027,238 | XXX |
| 2509999998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 2509999999. Total - Bonds | | | | | | 1,142,313,927 | 1,071,223,084 | 5,027,238 | XXX |
| 4509999997. Total - Preferred Stocks - Part 3 | | | | | | 0 | XXX | 0 | XXX |
| 4509999998. Total - Preferred Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 4509999999. Total - Preferred Stocks | | | | | | 0 | XXX | 0 | XXX |
| 000361-10-5 | AAR CORP | | 08/04/2023 | ZERO STAGE CAPITAL | 6,275.000 | 372,077 | | 0 | |
| 00090Q-10-3 | ADT INC | | 07/17/2023 | ZERO STAGE CAPITAL | 24,860.000 | 159,256 | | 0 | |
| 000957-10-0 | ABM INDUSTRIES INC COMMON STK | | 09/15/2023 | ZERO STAGE CAPITAL | 39,896.000 | 1,764,337 | | 0 | |
| 00130H-10-5 | AES CORP | | 08/22/2023 | ZERO STAGE CAPITAL | 2,855.000 | 51,131 | | 0 | |
| 001744-10-1 | AMN HEALTHCARE SERVICES I | | 08/24/2023 | ZERO STAGE CAPITAL | 16,770.000 | 1,784,481 | | 0 | |
| 00287Y-10-9 | ABBVIE INC | | 08/22/2023 | ZERO STAGE CAPITAL | 3,074.000 | 458,453 | | 0 | |
| 00402L-10-7 | ACADEMY SPORTS & O | | 08/16/2023 | ZERO STAGE CAPITAL | 2,441.000 | 139,097 | | 0 | |
| 00445A-10-0 | ACELYRIN INC | | 07/19/2023 | ZERO STAGE CAPITAL | 1,512.000 | 33,753 | | 0 | |
| 004498-10-1 | ACI WORLDWIDE INC | | 09/06/2023 | ZERO STAGE CAPITAL | 13,772.000 | 331,290 | | 0 | |
| 00461U-10-5 | ACLARIS THERAPEUTICS | | 07/19/2023 | ZERO STAGE CAPITAL | 3,991.000 | 41,656 | | 0 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 00653Q-10-2 | ADAPTHEALTH CORP | | 07/19/2023 | ZERO STAGE CAPITAL | 4,361.000 | 62,569 | | 0 | |
| 00673Q-10-6 | ADDUS HOMECARE CORP | | 07/19/2023 | ZERO STAGE CAPITAL | 1,085.000 | 99,926 | | 0 | |
| 00724F-10-1 | ADOBE SYS INC | | 09/07/2023 | ZERO STAGE CAPITAL | 17.000 | 8,832 | | 0 | |
| 00773J-10-3 | AEGLEA BIOTHERAPEU | | 07/19/2023 | ZERO STAGE CAPITAL | 30,929.000 | 19,860 | | 0 | |
| 00773J-20-2 | AEGLEA BIOTHERAPEUTICS INC | | 09/08/2023 | CORPORATE REORG | 6,986.000 | 104,912 | | 0 | |
| 007800-10-5 | AEROJET ROCKETDYNE | | 07/19/2023 | ZERO STAGE CAPITAL | 1,027.000 | 57,109 | | 0 | |
| 007903-10-7 | ADVANCED MICRO DEVICES IN | | 09/07/2023 | VARIOUS | 36,203.000 | 4,000,537 | | 0 | |
| 00790R-10-4 | ADVANCED DRAINAGE | | 09/07/2023 | ZERO STAGE CAPITAL | 95.000 | 11,547 | | 0 | |
| 007CVR-02-0 | AEGLEA BIOTHERAPEU | | 07/10/2023 | CORPORATE REORG | 172,266.000 | 53,029 | | 0 | |
| 008073-10-8 | AEROVIRONMENT INC | | 08/10/2023 | ZERO STAGE CAPITAL | 942.000 | 89,004 | | 0 | |
| 00846U-10-1 | AGILENT TECHNOLOGIES INC | | 09/07/2023 | ZERO STAGE CAPITAL | 95.000 | 11,508 | | 0 | |
| 00912X-30-2 | AIR LEASE CORP | | 07/19/2023 | ZERO STAGE CAPITAL | 2,422.000 | 107,652 | | 0 | |
| 00973Y-10-8 | AKERO THERAPEUTICS | | 07/19/2023 | ZERO STAGE CAPITAL | 1,033.000 | 46,214 | | 0 | |
| 012348-10-8 | ALBANY INTL CORP | | 08/17/2023 | ZERO STAGE CAPITAL | 2,370.000 | 218,162 | | 0 | |
| 013872-10-6 | ALCOA CORP | | 09/07/2023 | ZERO STAGE CAPITAL | 5,023.000 | 177,183 | | 0 | |
| 01609W-10-2 | ALIBABA GROUP HOLDING-SP ADR | | 08/21/2023 | ZERO STAGE CAPITAL | 4,655.000 | 419,658 | | 0 | |
| 01625V-10-4 | ALIGNMENT HEALTHCA | | 07/19/2023 | ZERO STAGE CAPITAL | 22,331.000 | 125,732 | | 0 | |
| 01741R-10-2 | ALLEGHENY TECHNOLOGIES IN | | 07/19/2023 | ZERO STAGE CAPITAL | 1,199.000 | 54,516 | | 0 | |
| 01988P-10-8 | ALLSCRIPTS HEALTHCARE SOL | | 09/12/2023 | ZERO STAGE CAPITAL | 22,088.000 | 290,484 | | 0 | |
| 020764-10-6 | ALPHA METALLURGICAL | | 07/19/2023 | ZERO STAGE CAPITAL | 185.000 | 29,524 | | 0 | |
| 02079K-10-7 | ALPHABET INC | | 08/30/2023 | EVERCORE | 48,000.000 | 6,379,851 | | 0 | |
| 02079K-30-5 | ALPHABET INC | | 09/07/2023 | ZERO STAGE CAPITAL | 1,198.000 | 155,818 | | 0 | |
| 023135-10-6 | AMAZON COM INC | | 09/07/2023 | VARIOUS | 194,478.000 | 26,215,761 | | 0 | |
| 023576-10-1 | AMERANT BANCORP INC | | 07/19/2023 | ZERO STAGE CAPITAL | 7,673.000 | 153,071 | | 0 | |
| 02376R-10-2 | AMERICAN AIRLINES | | 08/23/2023 | ZERO STAGE CAPITAL | 28,789.000 | 425,987 | | 0 | |
| 025932-10-4 | AMERICAN FINL GROUP INC O | | 06/26/2023 | ZERO STAGE CAPITAL | 418.000 | 49,055 | | 0 | |
| 03027X-10-0 | AMERICAN TOWER CORP | | 08/17/2023 | VARIOUS | 25,019.000 | 4,908,428 | | 0 | |
| 030371-10-8 | AMERICAN VANGUARD CO | | 09/22/2023 | ZERO STAGE CAPITAL | 5,647.000 | 87,313 | | 0 | |
| 03076K-10-8 | AMERIS BANCORP | | 07/19/2023 | ZERO STAGE CAPITAL | 7,127.000 | 287,974 | | 0 | |
| 031100-10-0 | AMETEK INC | | 08/30/2023 | EVERCORE | 21,500.000 | 3,446,484 | | 0 | |
| 031162-10-0 | AMGEN INC | | 09/07/2023 | VARIOUS | 52,063.000 | 13,631,256 | | 0 | |
| 03152W-10-9 | AMICUS THERAPEUTICS | | 07/19/2023 | ZERO STAGE CAPITAL | 5,335.000 | 73,183 | | 0 | |
| 031652-10-0 | AMKOR TECHNOLOGY INC | | 07/28/2023 | ZERO STAGE CAPITAL | 6,360.000 | 187,903 | | 0 | |
| 036752-10-3 | ANTHEM INC COMMON STK | | 09/08/2023 | ZERO STAGE CAPITAL | 2,057.000 | 921,270 | | 0 | |
| 03676B-10-2 | ANTERO MIDSTREAM CRP | | 07/19/2023 | ZERO STAGE CAPITAL | 3,702.000 | 43,928 | | 0 | |
| 03748R-74-7 | APARTMENT INVESTMENT | | 07/19/2023 | ZERO STAGE CAPITAL | 43,451.000 | 379,947 | | 0 | |
| 03750L-10-9 | APARTMENT INCOME | | 09/18/2023 | ZERO STAGE CAPITAL | 9,458.000 | 314,865 | | 0 | |
| 03753U-10-6 | APELLIS PHARMACEUTIC | | 07/19/2023 | ZERO STAGE CAPITAL | 918.000 | 37,177 | | 0 | |
| 03770N-10-1 | APOGEE THERAPEUTICS | | 07/19/2023 | ZERO STAGE CAPITAL | 3,929.000 | 79,340 | | 0 | |
| 037833-10-0 | APPLE COMPUTER | | 09/07/2023 | VARIOUS | 15,926.000 | 2,980,865 | | 0 | |
| 038222-10-5 | APPLIED MATERIALS COMMON STK | | 08/22/2023 | ZERO STAGE CAPITAL | 2,000.000 | 298,977 | | 0 | |
| 038923-10-8 | ARBOR RLTY TR INC | | 08/18/2023 | ZERO STAGE CAPITAL | 13,972.000 | 210,600 | | 0 | |
| 03937C-10-5 | ARCBEST CORP | | 09/21/2023 | ZERO STAGE CAPITAL | 17,673.000 | 1,812,293 | | 0 | |
| 03966V-10-7 | ARCONIC CORP | | 07/19/2023 | ZERO STAGE CAPITAL | 1,090.000 | 32,447 | | 0 | |
| 04271T-10-0 | ARRAY TECHNOLOGIES | | 09/21/2023 | ZERO STAGE CAPITAL | 12,141.000 | 285,727 | | 0 | |
| 047726-30-2 | LIBERTY MEDIA CORP | | 07/19/2023 | VARIOUS | 28,796.000 | 1,211,515 | | 0 | |
| 04956D-10-7 | ATMUS FILTRATION TEC | | 09/21/2023 | ZERO STAGE CAPITAL | 11,722.000 | 269,748 | | 0 | |
| 04963C-20-9 | ATRICURE INC | | 07/19/2023 | ZERO STAGE CAPITAL | 1,534.000 | 81,927 | | 0 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 051774-10-7 | AURORA INNOVATION IN | | 07/19/2023 | ZERO STAGE CAPITAL | 254,998.000 | 750,424 | | 0 | |
| 052769-10-6 | AUTODESK INC | | 09/07/2023 | ZERO STAGE CAPITAL | 1,866.000 | 396,555 | | 0 | |
| 05368V-10-6 | AVIENT CORPORATION | | 07/19/2023 | ZERO STAGE CAPITAL | 1,526.000 | 63,218 | | 0 | |
| 054540-20-8 | AXCELIS TECHNOLOGIES | | 07/19/2023 | ZERO STAGE CAPITAL | 1,423.000 | 263,522 | | 0 | |
| 05464T-10-4 | AXSOME THERAPEUTIC | | 07/19/2023 | ZERO STAGE CAPITAL | 4,256.000 | 318,670 | | 0 | |
| 05478C-10-5 | AZEK CO INC | | 09/19/2023 | ZERO STAGE CAPITAL | 11,600.000 | 356,588 | | 0 | |
| 05550J-10-1 | BJS WHSL CLUB HLDGS | | 09/07/2023 | VARIOUS | 26,834.000 | 1,787,940 | | 0 | |
| 055622-10-4 | BP AMOCO PLC COMMON STK | | 08/22/2023 | ZERO STAGE CAPITAL | 43,463.000 | 1,581,555 | | 0 | |
| 05722G-10-0 | BAKER HUGHES A GE CO | | 09/07/2023 | ZERO STAGE CAPITAL | 1,212.000 | 42,461 | | 0 | |
| 058498-10-6 | BALL CORP | | 09/07/2023 | ZERO STAGE CAPITAL | 227.000 | 12,741 | | 0 | |
| 05990K-10-6 | BANC OF CALIFORNIA | | 07/19/2023 | ZERO STAGE CAPITAL | 6,764.000 | 88,997 | | 0 | |
| 060505-10-4 | BANKAMERICA CORP NEW | | 09/07/2023 | ZERO STAGE CAPITAL | 36,204.000 | 1,107,546 | | 0 | |
| 067806-10-9 | BARNES GROUP INC | | 07/19/2023 | ZERO STAGE CAPITAL | 3,369.000 | 140,380 | | 0 | |
| 070830-10-4 | BATH & BODY WORKS | | 09/13/2023 | ZERO STAGE CAPITAL | 8,610.000 | 316,382 | | 0 | |
| 07831C-10-3 | BELLRING BRANDS INC | | 07/19/2023 | ZERO STAGE CAPITAL | 4,284.000 | 151,257 | | 0 | |
| 084670-70-2 | BERKSHIRE HATHAWAY INC DE | | 07/18/2023 | ZERO STAGE CAPITAL | 6,770.000 | 2,337,151 | | 0 | |
| 086516-10-1 | BEST BUY INC | | 09/07/2023 | ZERO STAGE CAPITAL | 189.000 | 14,890 | | 0 | |
| 09257W-10-0 | BLACKSTONE MORTGAGE | | 07/19/2023 | ZERO STAGE CAPITAL | 1,882.000 | 43,789 | | 0 | |
| 09354A-10-0 | BLINK CHARGING CO | | 07/19/2023 | ZERO STAGE CAPITAL | 12,021.000 | 75,971 | | 0 | |
| 09627Y-10-9 | BLUEPRINT MEDICINES | | 07/19/2023 | ZERO STAGE CAPITAL | 1,075.000 | 61,896 | | 0 | |
| 097023-10-5 | BOEING CO | | 08/22/2023 | ZERO STAGE CAPITAL | 2,161.000 | 492,867 | | 0 | |
| 09739D-10-0 | BOISE CASCADE COMP | | 07/19/2023 | ZERO STAGE CAPITAL | 1,081.000 | 109,297 | | 0 | |
| 099406-10-0 | BOOT BARN HLDG | | 08/22/2023 | ZERO STAGE CAPITAL | 8,104.000 | 750,162 | | 0 | |
| 101137-10-7 | BOSTON SCIENTIFIC CORP | | 09/07/2023 | ZERO STAGE CAPITAL | 14,021.000 | 707,064 | | 0 | |
| 10806X-10-2 | BRIDGEBIO PHARMA INC | | 09/13/2023 | ZERO STAGE CAPITAL | 13,012.000 | 393,772 | | 0 | |
| 110122-10-8 | BRISTOL MYERS SQUIBB CO | | 09/22/2023 | ZERO STAGE CAPITAL | 42,748.000 | 2,542,140 | | 0 | |
| 11135F-10-1 | BROADCOM LTD | | 08/30/2023 | EVERCORE | 4,322.000 | 3,856,068 | | 0 | |
| 12047B-10-5 | BUMBLE INC | | 07/19/2023 | ZERO STAGE CAPITAL | 5,355.000 | 108,119 | | 0 | |
| 12503M-10-8 | CBOE GLOBAL MARKET | | 08/23/2023 | ZERO STAGE CAPITAL | 12,267.000 | 1,836,502 | | 0 | |
| 12541W-20-9 | C H ROBINSON WLDWIDE | | 08/23/2023 | ZERO STAGE CAPITAL | 1,876.000 | 173,992 | | 0 | |
| 12572Q-10-5 | CME GROUP INC | | 09/07/2023 | ZERO STAGE CAPITAL | 1,626.000 | 305,377 | | 0 | |
| 126408-10-3 | CSX CORP | | 08/22/2023 | ZERO STAGE CAPITAL | 3,689.000 | 113,693 | | 0 | |
| 12674W-10-9 | CABALETTA BIO INC | | 09/22/2023 | ZERO STAGE CAPITAL | 4,900.000 | 77,286 | | 0 | |
| 127055-10-1 | CABOT CORP | | 07/19/2023 | ZERO STAGE CAPITAL | 2,607.000 | 181,254 | | 0 | |
| 127203-10-7 | CACTUS INC | | 09/22/2023 | ZERO STAGE CAPITAL | 2,842.000 | 136,996 | | 0 | |
| 127387-10-8 | CADENCE DESIGN SYSTEMS INC COMMON STK | | 09/07/2023 | ZERO STAGE CAPITAL | 113.000 | 26,408 | | 0 | |
| 12740C-10-3 | CADENCE BANK | | 07/19/2023 | ZERO STAGE CAPITAL | 4,483.000 | 102,291 | | 0 | |
| 134429-10-9 | CAMPBELL SOUP CO | | 08/23/2023 | ZERO STAGE CAPITAL | 13,283.000 | 567,183 | | 0 | |
| 14174T-10-7 | CARETRUST REIT INC | | 07/19/2023 | ZERO STAGE CAPITAL | 11,584.000 | 239,528 | | 0 | |
| 141788-10-9 | CARGURUS INC | | 07/19/2023 | ZERO STAGE CAPITAL | 1,970.000 | 46,467 | | 0 | |
| 144285-10-3 | CARPENTER TECHNOLOGY COMMON STK | | 07/19/2023 | ZERO STAGE CAPITAL | 479.000 | 27,283 | | 0 | |
| 14448C-10-4 | CARRIER GLOBAL CORP | | 09/07/2023 | ZERO STAGE CAPITAL | 353.000 | 18,966 | | 0 | |
| 147448-10-4 | CASELLA WASTE SYSTEMS INC - A | | 08/25/2023 | ZERO STAGE CAPITAL | 2,169.000 | 178,909 | | 0 | |
| 149568-10-7 | CAVCO INDUSTRIES | | 08/29/2023 | ZERO STAGE CAPITAL | 393.000 | 115,524 | | 0 | |
| 15117B-20-2 | CELLDEX THERAPEUTICS | | 07/19/2023 | ZERO STAGE CAPITAL | 2,048.000 | 75,935 | | 0 | |
| 15118V-20-7 | CELSIUS HOLDINGS INC | | 07/19/2023 | ZERO STAGE CAPITAL | 1,322.000 | 192,097 | | 0 | |
| 156504-30-0 | CENTURY COMMUNITIE | | 07/26/2023 | ZERO STAGE CAPITAL | 2,985.000 | 233,176 | | 0 | |
| 15961R-10-5 | CHARGEPOINT HOLDINGS | | 09/06/2023 | ZERO STAGE CAPITAL | 26,061.000 | 191,469 | | 0 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 16119P-10-8 | CHARTER COMMUNICATIO | | 09/07/2023 | ZERO STAGE CAPITAL | 45.000 | 18,170 | | 0 | |
| 163086-10-1 | CHEFS WAREHOUSE HO | | 08/29/2023 | ZERO STAGE CAPITAL | 9,077.000 | 310,859 | | 0 | |
| 166764-10-0 | CHEVRONTEXACO CORP | | 07/18/2023 | ZERO STAGE CAPITAL | 848.000 | 130,488 | | 0 | |
| 172062-10-1 | CINCINNATI FINL CORP | | 08/23/2023 | ZERO STAGE CAPITAL | 3,435.000 | 356,790 | | 0 | |
| 17243V-10-2 | CINEMARK HOLDINGS | | 07/19/2023 | ZERO STAGE CAPITAL | 11,953.000 | 190,262 | | 0 | |
| 172908-10-5 | CINTAS CORP | | 07/18/2023 | ZERO STAGE CAPITAL | 348.000 | 175,190 | | 0 | |
| 172967-42-4 | CITIGROUP INC | | 09/07/2023 | ZERO STAGE CAPITAL | 285.000 | 12,661 | | 0 | |
| 17888H-10-3 | CIVITAS RESOURCES | | 09/22/2023 | ZERO STAGE CAPITAL | 1,576.000 | 127,346 | | 0 | |
| 184496-10-7 | CLEAN HARBORS | | 07/19/2023 | ZERO STAGE CAPITAL | 1,820.000 | 301,296 | | 0 | |
| 185123-10-6 | CLEARWATER ANALYTI | | 07/19/2023 | ZERO STAGE CAPITAL | 4,856.000 | 82,831 | | 0 | |
| 189054-10-9 | CLOROX CO DEL | | 08/22/2023 | ZERO STAGE CAPITAL | 1,674.000 | 250,651 | | 0 | |
| 201723-10-3 | COMMERCIAL METALS CO COMMON STK | | 07/19/2023 | ZERO STAGE CAPITAL | 1,138.000 | 63,270 | | 0 | |
| 204166-10-2 | COMMVAULT SYSTEMS | | 08/02/2023 | ZERO STAGE CAPITAL | 2,110.000 | 151,426 | | 0 | |
| 20464U-10-0 | COMPASS INC | | 08/07/2023 | ZERO STAGE CAPITAL | 121,010.000 | 481,096 | | 0 | |
| 205768-30-2 | COMSTOCK RES INC | | 07/31/2023 | ZERO STAGE CAPITAL | 12,769.000 | 156,985 | | 0 | |
| 20825C-10-4 | CONOCOPHILLIPS | | 07/18/2023 | ZERO STAGE CAPITAL | 1,519.000 | 163,855 | | 0 | |
| 209115-10-4 | CONSOLDTD EDISON INC | | 08/22/2023 | ZERO STAGE CAPITAL | 7,013.000 | 643,520 | | 0 | |
| 21871X-10-9 | COREBRIDGE FINANCIAL | | 07/18/2023 | VARIOUS | 679,000.000 | 12,640,040 | | 0 | |
| 22052L-10-4 | CORTEVA INC | | 07/10/2023 | ZERO STAGE CAPITAL | 36,258.000 | 2,064,925 | | 0 | |
| 22160K-10-5 | COSTCO WHSL CORP NEW | | 09/07/2023 | ZERO STAGE CAPITAL | 98.000 | 53,729 | | 0 | |
| 22663K-10-7 | CRINETICS PHARMACE | | 09/13/2023 | ZERO STAGE CAPITAL | 3,603.000 | 84,310 | | 0 | |
| 227046-10-9 | CROCS INC | | 07/19/2023 | ZERO STAGE CAPITAL | 1,714.000 | 222,644 | | 0 | |
| 23282W-60-5 | CYTOKINETICS INC | | 07/19/2023 | ZERO STAGE CAPITAL | 2,306.000 | 77,545 | | 0 | |
| 235825-20-5 | DANA HOLDINGS CORP | | 08/01/2023 | ZERO STAGE CAPITAL | 8,320.000 | 159,741 | | 0 | |
| 235851-10-2 | DANAHER CORP | | 07/27/2023 | VARIOUS | 94,000.000 | 23,567,721 | | 0 | |
| 237194-10-5 | DARDEN TESTAURANTS INC | | 07/18/2023 | ZERO STAGE CAPITAL | 282.000 | 47,377 | | 0 | |
| 23804L-10-3 | DATADOG INC | | 08/16/2023 | SANFORD BERNST | 63,000.000 | 5,683,658 | | 0 | |
| 23918K-10-8 | DAVITA INC | | 07/18/2023 | ZERO STAGE CAPITAL | 2,665.000 | 283,249 | | 0 | |
| 244199-10-5 | DEERE & CO | | 09/07/2023 | VARIOUS | 20,063.000 | 8,682,120 | | 0 | |
| 24823R-10-5 | DENALI THERAPEUTICS | | 07/19/2023 | ZERO STAGE CAPITAL | 1,685.000 | 50,849 | | 0 | |
| 24906P-10-9 | DENTSPLY SIRONA INC | | 08/22/2023 | ZERO STAGE CAPITAL | 1,909.000 | 71,842 | | 0 | |
| 252131-10-7 | DEXCOM INC | | 09/15/2023 | BARCLAYS | 45,000.000 | 4,373,690 | | 0 | |
| 25271C-20-1 | DIAMOND OFFSHORE DRI | | 09/22/2023 | ZERO STAGE CAPITAL | 7,195.000 | 110,562 | | 0 | |
| 25401T-60-3 | DIGITALBRIDGE GROUP | | 09/14/2023 | ZERO STAGE CAPITAL | 36,590.000 | 595,865 | | 0 | |
| 254423-10-6 | DINEEQUITY INC | | 09/22/2023 | ZERO STAGE CAPITAL | 2,900.000 | 155,296 | | 0 | |
| 254687-10-6 | DISNEY WALT CO | | 09/07/2023 | ZERO STAGE CAPITAL | 148.000 | 12,670 | | 0 | |
| 256746-10-8 | DOLLAR TREE INC | | 08/22/2023 | ZERO STAGE CAPITAL | 792.000 | 111,367 | | 0 | |
| 26414D-10-6 | DUCKHORN PORTFOLIO | | 09/22/2023 | ZERO STAGE CAPITAL | 13,700.000 | 165,996 | | 0 | |
| 26603R-10-6 | DUOLINGO INC | | 08/21/2023 | ZERO STAGE CAPITAL | 1,044.000 | 143,430 | | 0 | |
| 26856L-10-3 | E L F BEAUTY INC | | 09/13/2023 | ZERO STAGE CAPITAL | 5,688.000 | 739,164 | | 0 | |
| 26875P-10-1 | EOG RESOURCES INC | | 08/22/2023 | ZERO STAGE CAPITAL | 2,292.000 | 299,650 | | 0 | |
| 27627N-10-5 | EASTERN BANKSHARES | | 07/19/2023 | ZERO STAGE CAPITAL | 1,910.000 | 26,659 | | 0 | |
| 278642-10-3 | EBAY INC | | 08/22/2023 | ZERO STAGE CAPITAL | 1,867.000 | 81,096 | | 0 | |
| 278865-10-0 | ECOLAB INC | | 09/07/2023 | ZERO STAGE CAPITAL | 100.000 | 18,414 | | 0 | |
| 28176E-10-8 | EDWARDS LIFESCIENCES COP | | 08/30/2023 | EVERCORE | 22,000.000 | 1,718,933 | | 0 | |
| 285512-10-9 | ELECTRONIC ARTS INC | | 08/22/2023 | ZERO STAGE CAPITAL | 1,317.000 | 156,873 | | 0 | |
| 28618M-10-6 | ELEMENT SOLUTIONS | | 09/08/2023 | ZERO STAGE CAPITAL | 81,061.000 | 1,655,166 | | 0 | |
| 293594-10-7 | ENOVIX CORPORATION | | 08/31/2023 | ZERO STAGE CAPITAL | 14,053.000 | 211,027 | | 0 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 293712-10-5 | ENTERPRISE FINL SVCS | | 07/19/2023 | ZERO STAGE CAPITAL | 2,537.000 | 111,795 | | 0 | |
| 29414B-10-4 | EPAM SYS INC | | 08/22/2023 | ZERO STAGE CAPITAL | 221.000 | 54,452 | | 0 | |
| 29444U-70-0 | EQUINIX INC | | 09/07/2023 | ZERO STAGE CAPITAL | 18.000 | 14,044 | | 0 | |
| 29670E-10-7 | ESSENTIAL PPTYS RLTY | | 07/19/2023 | ZERO STAGE CAPITAL | 13,249.000 | 335,942 | | 0 | |
| 29786A-10-6 | ETSY INC | | 07/18/2023 | ZERO STAGE CAPITAL | 7,164.000 | 678,152 | | 0 | |
| 29977A-10-5 | EVERCORE PARTNERS INC | | 07/19/2023 | ZERO STAGE CAPITAL | 584.000 | 81,379 | | 0 | |
| 30050B-10-1 | EVOLENT HEALTH INC | | 09/13/2023 | ZERO STAGE CAPITAL | 13,023.000 | 367,595 | | 0 | |
| 30052F-10-0 | EVGO INC | | 08/11/2023 | ZERO STAGE CAPITAL | 68,551.000 | 305,786 | | 0 | |
| 30063P-10-5 | EXACT SCIENCES CORP | | 08/25/2023 | VARIOUS | 100,000.000 | 8,265,115 | | 0 | |
| 30212W-10-0 | EXP WORLD HOLDINGS | | 07/31/2023 | ZERO STAGE CAPITAL | 26,879.000 | 612,178 | | 0 | |
| 30231G-10-2 | EXXON MOBIL CORPORATION | | 07/18/2023 | ZERO STAGE CAPITAL | 1,361.000 | 137,696 | | 0 | |
| 30303M-10-2 | FACEBOOK INC | | 08/30/2023 | EVERCORE | 19,434.000 | 5,878,316 | | 0 | |
| 316773-10-0 | FIFTH THIRD BANCORP | | 09/07/2023 | ZERO STAGE CAPITAL | 19,366.000 | 512,650 | | 0 | |
| 32051X-10-8 | FIRST HAWAIIAN | | 08/21/2023 | ZERO STAGE CAPITAL | 8,440.000 | 160,592 | | 0 | |
| 32054K-10-3 | FIRST IND REALTY TR | | 08/23/2023 | ZERO STAGE CAPITAL | 14,148.000 | 748,933 | | 0 | |
| 33768G-10-7 | FIRSTCASH HOLDINGS | | 07/19/2023 | ZERO STAGE CAPITAL | 1,303.000 | 127,547 | | 0 | |
| 337738-10-8 | FISERV INC | | 07/18/2023 | ZERO STAGE CAPITAL | 4,641.000 | 598,722 | | 0 | |
| 33813J-10-6 | FISKER INC | | 09/22/2023 | ZERO STAGE CAPITAL | 90,750.000 | 558,412 | | 0 | |
| 33833Q-10-6 | FIVE POINT HLDGS LLC | | 07/19/2023 | ZERO STAGE CAPITAL | 4,121.000 | 13,053 | | 0 | |
| 339041-10-5 | FLEETCOR TECHNOLOG | | 08/22/2023 | ZERO STAGE CAPITAL | 247.000 | 64,951 | | 0 | |
| 343412-10-2 | FLUOR CORP COMMON STK | | 09/19/2023 | ZERO STAGE CAPITAL | 24,848.000 | 809,353 | | 0 | |
| 34354P-10-5 | FLOWSERVE CORP | | 08/01/2023 | ZERO STAGE CAPITAL | 8,975.000 | 339,649 | | 0 | |
| 34379V-10-3 | FLUENCE ENERGY INC | | 09/07/2023 | ZERO STAGE CAPITAL | 6,163.000 | 164,515 | | 0 | |
| 344849-10-4 | FOOT LCOKER INC | | 07/19/2023 | ZERO STAGE CAPITAL | 3,310.000 | 86,482 | | 0 | |
| 346375-10-8 | FORMFACTOR INC | | 09/21/2023 | ZERO STAGE CAPITAL | 4,720.000 | 155,769 | | 0 | |
| 34959E-10-9 | FORTINET INC | | 07/18/2023 | ZERO STAGE CAPITAL | 5,138.000 | 410,924 | | 0 | |
| 34965K-10-7 | FORTREA HLDGS INC | | 08/04/2023 | ZERO STAGE CAPITAL | 51,348.000 | 1,698,222 | | 0 | |
| 35137L-10-5 | FOX CORP CLASS A | | 08/23/2023 | ZERO STAGE CAPITAL | 11,022.000 | 363,438 | | 0 | |
| 358039-10-5 | FRESHPET INC | | 07/19/2023 | ZERO STAGE CAPITAL | 1,581.000 | 105,370 | | 0 | |
| 359694-10-6 | FULLER H B CO | | 07/19/2023 | ZERO STAGE CAPITAL | 1,605.000 | 117,225 | | 0 | |
| 361448-10-3 | GATX CORP | | 08/08/2023 | ZERO STAGE CAPITAL | 2,431.000 | 298,544 | | 0 | |
| 370334-10-4 | GENERAL MILLS INC | | 09/07/2023 | ZERO STAGE CAPITAL | 16,259.000 | 1,187,066 | | 0 | |
| 37253A-10-3 | GENTHERM INC | | 07/19/2023 | ZERO STAGE CAPITAL | 1,606.000 | 88,132 | | 0 | |
| 374163-10-3 | GERON CORP | | 08/22/2023 | ZERO STAGE CAPITAL | 21,523.000 | 62,852 | | 0 | |
| 375558-10-3 | GILEAD SCIENCES | | 07/18/2023 | ZERO STAGE CAPITAL | 8,436.000 | 659,747 | | 0 | |
| 377322-10-2 | GLAUKOS CORP | | 07/19/2023 | ZERO STAGE CAPITAL | 1,135.000 | 87,846 | | 0 | |
| 382550-10-1 | GOODYEAR TIRE & RUBR | | 08/03/2023 | ZERO STAGE CAPITAL | 56,463.000 | 848,424 | | 0 | |
| 393222-10-4 | GREEN PLAINS RENEW | | 07/19/2023 | ZERO STAGE CAPITAL | 15,180.000 | 504,614 | | 0 | |
| 40131M-10-9 | GUARDANT HEALTH INC | | 07/19/2023 | ZERO STAGE CAPITAL | 1,717.000 | 65,139 | | 0 | |
| 402635-50-2 | GULFPORT ENERGY CORP | | 09/22/2023 | ZERO STAGE CAPITAL | 1,988.000 | 214,838 | | 0 | |
| 40412C-10-1 | HCA HOLDINGS INC | | 07/18/2023 | ZERO STAGE CAPITAL | 839.000 | 243,633 | | 0 | |
| 40434L-10-5 | HEWLETT PACKARD | | 08/22/2023 | ZERO STAGE CAPITAL | 2,798.000 | 87,499 | | 0 | |
| 405024-10-0 | HAEMONETICS CORP | | 07/19/2023 | ZERO STAGE CAPITAL | 1,200.000 | 110,397 | | 0 | |
| 407497-10-6 | HAMILTON LANE INC | | 07/19/2023 | ZERO STAGE CAPITAL | 1,690.000 | 147,076 | | 0 | |
| 41068X-10-0 | HANNON ARMSTRONG S | | 09/13/2023 | ZERO STAGE CAPITAL | 8,905.000 | 229,444 | | 0 | |
| 413160-10-2 | HARMONIC INC | | 07/19/2023 | ZERO STAGE CAPITAL | 11,624.000 | 179,661 | | 0 | |
| 42225T-10-7 | HEALTH CATALYST IN | | 08/02/2023 | ZERO STAGE CAPITAL | 10,560.000 | 142,387 | | 0 | |
| 422704-10-6 | HECLA MNG CO | | 07/19/2023 | ZERO STAGE CAPITAL | 6,336.000 | 38,887 | | 0 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 42328H-10-9 | HELIOS TECHNOLOGIES | | 09/22/2023 | ZERO STAGE CAPITAL | 13,354.000 | 816,977 | | 0 | |
| 423452-10-1 | HELMERICH & PAYNE COMMON STK | | 09/22/2023 | ZERO STAGE CAPITAL | 8,809.000 | 387,470 | | 0 | |
| 42704L-10-4 | HERC HLDGS INC | | 08/03/2023 | ZERO STAGE CAPITAL | 1,230.000 | 163,188 | | 0 | |
| 427866-10-8 | THE HERSHEY COMPANY | | 07/18/2023 | ZERO STAGE CAPITAL | 2,114.000 | 508,251 | | 0 | |
| 436440-10-1 | HOLOGIC INC | | 09/07/2023 | ZERO STAGE CAPITAL | 987.000 | 76,894 | | 0 | |
| 436893-20-0 | HOME BANCSHARES | | 07/19/2023 | ZERO STAGE CAPITAL | 9,820.000 | 245,363 | | 0 | |
| 438516-10-6 | HONEYWELL INTL INC | | 08/23/2023 | ZERO STAGE CAPITAL | 5,890.000 | 1,096,254 | | 0 | |
| 44109J-10-6 | HOSTESS BRANDS INC | | 08/28/2023 | ZERO STAGE CAPITAL | 8,040.000 | 199,893 | | 0 | |
| 444859-10-2 | HUMANA,INC. | | 07/18/2023 | ZERO STAGE CAPITAL | 530.000 | 233,667 | | 0 | |
| 45168D-10-4 | IDEXX LABS CORP | | 08/22/2023 | ZERO STAGE CAPITAL | 634.000 | 308,960 | | 0 | |
| 452327-10-9 | ILLUMINA INC | | 08/30/2023 | VARIOUS | 75,000.000 | 12,763,452 | | 0 | |
| 45253H-10-1 | IMMUNOGEN INC | | 07/19/2023 | ZERO STAGE CAPITAL | 7,267.000 | 144,450 | | 0 | |
| 453204-10-9 | IMPINJ INC | | 07/19/2023 | ZERO STAGE CAPITAL | 266.000 | 23,500 | | 0 | |
| 45332Y-10-9 | INARI MED INC | | 07/19/2023 | ZERO STAGE CAPITAL | 1,598.000 | 90,075 | | 0 | |
| 45337C-10-2 | INCYTE PHARMACEUTICALS INC. | | 08/22/2023 | ZERO STAGE CAPITAL | 4,681.000 | 304,458 | | 0 | |
| 45687V-10-6 | INGERSOLL RAND INC | | 09/07/2023 | ZERO STAGE CAPITAL | 371.000 | 24,713 | | 0 | |
| 45688C-10-7 | INGEVITY CORP COMMON STK | | 08/07/2023 | ZERO STAGE CAPITAL | 3,222.000 | 190,737 | | 0 | |
| 457985-20-8 | INTEGRA LIFESCIENCE | | 07/19/2023 | ZERO STAGE CAPITAL | 1,193.000 | 53,634 | | 0 | |
| 45826J-10-5 | INTELLIA THERAPEUT | | 07/19/2023 | ZERO STAGE CAPITAL | 1,357.000 | 61,917 | | 0 | |
| 45866F-10-4 | INTER CONTINENTAL EX | | 08/22/2023 | ZERO STAGE CAPITAL | 17,961.000 | 2,041,891 | | 0 | |
| 460690-10-0 | INTERPUBLIC GROUP COS INC | | 08/22/2023 | ZERO STAGE CAPITAL | 5,067.000 | 163,366 | | 0 | |
| 46116X-10-1 | INTRA CELLULAR THERA | | 08/03/2023 | ZERO STAGE CAPITAL | 1,785.000 | 111,040 | | 0 | |
| 461202-10-3 | INTUIT, INC. | | 09/07/2023 | ZERO STAGE CAPITAL | 61.000 | 30,484 | | 0 | |
| 46120E-60-2 | INTUITIVE SURGICAL INC | | 08/22/2023 | ZERO STAGE CAPITAL | 1,497.000 | 430,537 | | 0 | |
| 46266C-10-5 | IQVIA HOLDINGS INC | | 09/07/2023 | ZERO STAGE CAPITAL | 172.000 | 37,880 | | 0 | |
| 462726-10-0 | IROBOT CORP | | 07/19/2023 | ZERO STAGE CAPITAL | 548.000 | 26,730 | | 0 | |
| 464287-61-4 | ISHARES | | 07/13/2023 | ZERO STAGE CAPITAL | 2,189.000 | 613,373 | | 0 | |
| 465741-10-6 | ITRON INC | | 09/07/2023 | ZERO STAGE CAPITAL | 144.000 | 9,984 | | 0 | |
| 46590V-10-0 | JBG SMITH PROPERTIES | | 07/19/2023 | ZERO STAGE CAPITAL | 16,516.000 | 263,208 | | 0 | |
| 46625H-10-0 | JP MORGAN CHASE & CO | | 08/30/2023 | EVERCORE | 25,000.000 | 3,701,408 | | 0 | |
| 48020Q-10-7 | JONES LANG LASALLE INC | | 09/18/2023 | ZERO STAGE CAPITAL | 10,384.000 | 1,734,292 | | 0 | |
| 48203R-10-4 | JUNIPER NETWORKS COM | | 07/18/2023 | ZERO STAGE CAPITAL | 31,237.000 | 930,656 | | 0 | |
| 48576A-10-0 | KARUNA THERAPEUTICS | | 07/19/2023 | ZERO STAGE CAPITAL | 336.000 | 68,883 | | 0 | |
| 488401-10-0 | KEMPER CORPORATION | | 07/19/2023 | ZERO STAGE CAPITAL | 1,266.000 | 59,408 | | 0 | |
| 489170-10-0 | KENNAMETAL INC | | 07/19/2023 | ZERO STAGE CAPITAL | 1,654.000 | 48,805 | | 0 | |
| 49177J-10-2 | KENVUE INC. | | 08/24/2023 | CORPORATE REORG | 242,586.000 | 817,927 | | 0 | |
| 494368-10-3 | KIMBERLY CLARK CORP | | 08/23/2023 | ZERO STAGE CAPITAL | 3,380.000 | 432,284 | | 0 | |
| 50077B-20-7 | KRATOS DEF & SEC SOL | | 08/10/2023 | ZERO STAGE CAPITAL | 4,232.000 | 65,060 | | 0 | |
| 501242-10-1 | KULICKE & SOFFA INDS | | 07/28/2023 | ZERO STAGE CAPITAL | 3,176.000 | 188,196 | | 0 | |
| 501575-10-4 | KYMERA THERAPEUTIC | | 07/19/2023 | ZERO STAGE CAPITAL | 1,419.000 | 31,002 | | 0 | |
| 505743-10-4 | LADDER CAPITAL COR | | 08/21/2023 | ZERO STAGE CAPITAL | 13,662.000 | 141,994 | | 0 | |
| 512807-10-8 | LAM RESEARCH CORP | | 09/07/2023 | ZERO STAGE CAPITAL | 1,215.000 | 809,238 | | 0 | |
| 518439-10-4 | ESTEE LAUDER CO | | 09/21/2023 | ZERO STAGE CAPITAL | 32,349.000 | 4,858,395 | | 0 | |
| 52466B-10-3 | LEGALZOOM COM INC | | 09/07/2023 | ZERO STAGE CAPITAL | 6,544.000 | 81,328 | | 0 | |
| 526057-10-4 | LENNAR CORP | | 07/18/2023 | ZERO STAGE CAPITAL | 7,414.000 | 973,829 | | 0 | |
| 532457-10-8 | LILLY (ELI ) & CO | | 09/07/2023 | ZERO STAGE CAPITAL | 650.000 | 356,749 | | 0 | |
| 534187-10-9 | LINCOLN NATL CORP | | 08/23/2023 | ZERO STAGE CAPITAL | 7,522.000 | 191,176 | | 0 | |
| 53814L-10-8 | LIVENT CORPORATION | | 07/19/2023 | ZERO STAGE CAPITAL | 4,616.000 | 129,144 | | 0 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 539830-10-9 | LOCKHEED MARTIN CORP | | 07/18/2023 | ZERO STAGE CAPITAL | 232.000 | 110,271 | | 0 | |
| 546347-10-5 | LOUISIANA PAC CORP | | 07/19/2023 | ZERO STAGE CAPITAL | 1,236.000 | 95,713 | | 0 | |
| 548661-10-7 | LOWES COS INC | | 09/07/2023 | ZERO STAGE CAPITAL | 920.000 | 204,069 | | 0 | |
| 55024U-10-9 | LUMEN HOLDINGS INC | | 08/18/2023 | ZERO STAGE CAPITAL | 3,330.000 | 158,939 | | 0 | |
| 55261F-10-4 | M & T BK CORP | | 08/22/2023 | ZERO STAGE CAPITAL | 2,182.000 | 275,988 | | 0 | |
| 552848-10-3 | MGIC INVT CORP | | 07/19/2023 | ZERO STAGE CAPITAL | 13,177.000 | 218,685 | | 0 | |
| 55354G-10-0 | MSCI INC | | 08/22/2023 | ZERO STAGE CAPITAL | 175.000 | 92,515 | | 0 | |
| 553810-10-2 | MVB FINANCIAL CORP | | 07/19/2023 | ZERO STAGE CAPITAL | 1,400.000 | 33,842 | | 0 | |
| 554489-10-4 | MACK-CALI REALTY CORP | | 08/30/2023 | ZERO STAGE CAPITAL | 22,389.000 | 396,732 | | 0 | |
| 559663-10-9 | MAGNOLIA OIL & GAS | | 07/19/2023 | ZERO STAGE CAPITAL | 1,185.000 | 24,620 | | 0 | |
| 571748-10-2 | MARSH & MCLENNAN COS | | 09/07/2023 | ZERO STAGE CAPITAL | 109.000 | 20,736 | | 0 | |
| 573874-10-4 | MARVELL TECHNOLOGY | | 08/30/2023 | EVERCORE | 61,166.000 | 3,756,125 | | 0 | |
| 576323-10-9 | MASTEC INC | | 09/18/2023 | ZERO STAGE CAPITAL | 9,330.000 | 875,308 | | 0 | |
| 57636Q-10-4 | MASTERCARD INC | | 09/07/2023 | ZERO STAGE CAPITAL | 211.000 | 84,513 | | 0 | |
| 57638P-10-4 | MASTERBRAND INC | | 09/13/2023 | ZERO STAGE CAPITAL | 22,831.000 | 275,729 | | 0 | |
| 576485-20-5 | MATADOR RESOURCES | | 09/22/2023 | ZERO STAGE CAPITAL | 5,742.000 | 332,065 | | 0 | |
| 57667L-10-7 | MATCH GROUP INC | | 08/22/2023 | ZERO STAGE CAPITAL | 3,950.000 | 178,334 | | 0 | |
| 580589-10-9 | MCGRATH RENTCORP | | 09/13/2023 | ZERO STAGE CAPITAL | 6,679.000 | 661,030 | | 0 | |
| 58933Y-10-5 | MERCK & CO INC | | 09/07/2023 | ZERO STAGE CAPITAL | 5,354.000 | 580,858 | | 0 | |
| 59156R-10-8 | METLIFE INC | | 09/07/2023 | ZERO STAGE CAPITAL | 284.000 | 17,407 | | 0 | |
| 592688-10-5 | METTLER TOLEDO INTL | | 07/18/2023 | ZERO STAGE CAPITAL | 464.000 | 617,782 | | 0 | |
| 594918-10-4 | MICROSOFT | | 09/07/2023 | VARIOUS | 34,346.000 | 11,293,375 | | 0 | |
| 596278-10-1 | MIDDLEBY CORP | | 08/24/2023 | ZERO STAGE CAPITAL | 13,127.000 | 1,912,721 | | 0 | |
| 60468T-10-5 | MIRATI THERAPEUTICS | | 07/19/2023 | ZERO STAGE CAPITAL | 353.000 | 12,231 | | 0 | |
| 607525-10-2 | MODEL N INC | | 07/19/2023 | ZERO STAGE CAPITAL | 10,110.000 | 355,754 | | 0 | |
| 60770K-10-7 | MODERNA INC | | 07/18/2023 | ZERO STAGE CAPITAL | 1,556.000 | 193,946 | | 0 | |
| 60786M-10-5 | MOELIS & COMPANY | | 09/18/2023 | ZERO STAGE CAPITAL | 3,290.000 | 159,161 | | 0 | |
| 609207-10-5 | MONDELEX INTL INC NPV A | | 09/20/2023 | VARIOUS | 157,000.000 | 11,223,668 | | 0 | |
| 609839-10-5 | MONOLITHIC POWER | | 08/30/2023 | EVERCORE | 6,856.000 | 3,731,393 | | 0 | |
| 615369-10-5 | MOODYS CORP | | 08/23/2023 | ZERO STAGE CAPITAL | 1,872.000 | 621,698 | | 0 | |
| 615394-20-2 | MOOG INC -CL A | | 07/19/2023 | ZERO STAGE CAPITAL | 968.000 | 106,952 | | 0 | |
| 61559X-10-4 | MOONLAKE IMMUNOTHERA | | 07/19/2023 | ZERO STAGE CAPITAL | 3,114.000 | 162,219 | | 0 | |
| 617446-44-8 | MORGAN STANLEY DEAN WITTER&CO | | 09/07/2023 | ZERO STAGE CAPITAL | 298.000 | 25,911 | | 0 | |
| 61775R-10-5 | MORPHIC HOLDING IN | | 09/22/2023 | ZERO STAGE CAPITAL | 2,632.000 | 113,707 | | 0 | |
| 626755-10-2 | MURPHY USA INC COMMON STK | | 07/19/2023 | ZERO STAGE CAPITAL | 425.000 | 136,475 | | 0 | |
| 631103-10-8 | NASDAQ STOCK MARKET INC COMMON STK | | 07/18/2023 | ZERO STAGE CAPITAL | 29,267.000 | 1,499,050 | | 0 | |
| 633707-10-4 | NATIONAL BANK HOLD | | 07/19/2023 | ZERO STAGE CAPITAL | 4,051.000 | 141,289 | | 0 | |
| 64110D-10-4 | NETAPP INC | | 09/15/2023 | ZERO STAGE CAPITAL | 19,773.000 | 1,541,070 | | 0 | |
| 64110L-10-6 | NETFLIX INC | | 09/07/2023 | VARIOUS | 4,534.000 | 2,016,039 | | 0 | |
| 646025-10-6 | NEW JERSEY RES CORP | | 07/19/2023 | ZERO STAGE CAPITAL | 4,959.000 | 232,640 | | 0 | |
| 65249B-10-9 | NEWS CORP NEW | | 08/23/2023 | ZERO STAGE CAPITAL | 14,523.000 | 300,008 | | 0 | |
| 65336K-10-3 | NEXSTAR MEDIA GROUP | | 09/14/2023 | ZERO STAGE CAPITAL | 12,930.000 | 2,255,021 | | 0 | |
| 65339F-10-1 | NEXTERA ENERGY INC | | 09/07/2023 | ZERO STAGE CAPITAL | 490.000 | 34,358 | | 0 | |
| 654106-10-3 | NIKE INC -CL B COMMON STK | | 07/18/2023 | ZERO STAGE CAPITAL | 6,888.000 | 754,853 | | 0 | |
| 66405S-10-0 | NORTHEAST BANK | | 09/22/2023 | ZERO STAGE CAPITAL | 5,036.000 | 222,886 | | 0 | |
| 665531-30-7 | NORTHERN OIL & GAS | | 09/22/2023 | ZERO STAGE CAPITAL | 2,540.000 | 93,920 | | 0 | |
| 665859-10-4 | NORTHERN TR CORP | | 07/18/2023 | ZERO STAGE CAPITAL | 6,985.000 | 500,873 | | 0 | |
| 668771-10-8 | NORTONLIFELOCK INC | | 08/08/2023 | ZERO STAGE CAPITAL | 16,120.000 | 331,781 | | 0 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 66981J-10-2 | MINISO GROUP HOLDING LTD-ADR | | 09/18/2023 | ZERO STAGE CAPITAL | 19,256.000 | 508,985 | | 0 | |
| 67066G-10-4 | NVIDIA CORP | | 09/07/2023 | VARIOUS | 9,839.000 | 4,606,995 | | 0 | |
| 670703-10-7 | NUVALENT INC | | 07/19/2023 | ZERO STAGE CAPITAL | 1,246.000 | 55,481 | | 0 | |
| 674215-20-7 | OASIS PETROLEUM | | 09/22/2023 | ZERO STAGE CAPITAL | 1,399.000 | 210,232 | | 0 | |
| 681116-10-9 | OLLIES BARGAIN OUT | | 08/22/2023 | ZERO STAGE CAPITAL | 15,298.000 | 1,092,277 | | 0 | |
| 681919-10-6 | OMNICOM GROUP INC | | 08/23/2023 | ZERO STAGE CAPITAL | 3,125.000 | 247,258 | | 0 | |
| 68213N-10-9 | OMNICELL, INC COMMON STK | | 07/19/2023 | ZERO STAGE CAPITAL | 1,188.000 | 80,104 | | 0 | |
| 683344-10-5 | ONTO INNOVATION INC | | 07/19/2023 | ZERO STAGE CAPITAL | 803.000 | 89,376 | | 0 | |
| 68389X-10-5 | ORACLE CORP | | 09/07/2023 | VARIOUS | 38,074.000 | 4,540,130 | | 0 | |
| 686688-10-2 | ORMAT TECHNOLOGIES INC | | 06/30/2023 | ZERO STAGE CAPITAL | 3,658.000 | 292,839 | | 0 | |
| 688239-20-1 | OSHKKOSH CORP COMMON STK | | 07/12/2023 | ZERO STAGE CAPITAL | 1,782.000 | 160,577 | | 0 | |
| 68902V-10-7 | OTIS WORLDWIDE CORP | | 07/18/2023 | ZERO STAGE CAPITAL | 12,257.000 | 1,086,240 | | 0 | |
| 69007J-10-6 | OUTFRONT MEDIA INC | | 07/19/2023 | ZERO STAGE CAPITAL | 8,019.000 | 130,609 | | 0 | |
| 690732-10-2 | OWENS & MINOR INC | | 07/19/2023 | ZERO STAGE CAPITAL | 5,519.000 | 107,496 | | 0 | |
| 69331C-10-8 | PG&E CORP | | 09/12/2023 | ZERO STAGE CAPITAL | 11,233.000 | 187,417 | | 0 | |
| 69336V-10-1 | PGT INNOVATIONS INC | | 08/29/2023 | ZERO STAGE CAPITAL | 8,431.000 | 235,598 | | 0 | |
| 693506-10-7 | PPG INDS INC | | 08/23/2023 | ZERO STAGE CAPITAL | 4,841.000 | 670,053 | | 0 | |
| 693656-10-0 | PVH CORP | | 07/12/2023 | ZERO STAGE CAPITAL | 1,810.000 | 162,275 | | 0 | |
| 69366J-20-0 | PTC THERAPEUTICS I | | 07/19/2023 | ZERO STAGE CAPITAL | 2,137.000 | 85,539 | | 0 | |
| 69608A-10-8 | PALANTIR TECH INC | | 08/30/2023 | EVERCORE | 231,836.000 | 3,856,998 | | 0 | |
| 697435-10-5 | PALO ALTO NETWORKS | | 09/07/2023 | ZERO STAGE CAPITAL | 826.000 | 198,357 | | 0 | |
| 698813-10-2 | PAPA JOHNS INTL INC | | 08/24/2023 | ZERO STAGE CAPITAL | 2,023.000 | 155,756 | | 0 | |
| 703481-10-1 | PATTERSON-UTI ENERGY INC | | 07/19/2023 | ZERO STAGE CAPITAL | 14,348.000 | 210,386 | | 0 | |
| 70451X-10-4 | PAYONEER GLOBAL INC | | 07/19/2023 | ZERO STAGE CAPITAL | 32,433.000 | 170,792 | | 0 | |
| 70509V-10-0 | PEBBLEBROOK HOTEL TR | | 07/19/2023 | ZERO STAGE CAPITAL | 12,465.000 | 177,499 | | 0 | |
| 71367G-10-2 | PERELLA WEINBERG PRT | | 07/19/2023 | ZERO STAGE CAPITAL | 6,310.000 | 59,989 | | 0 | |
| 71375U-10-1 | PERFICIENT INC | | 08/07/2023 | ZERO STAGE CAPITAL | 1,486.000 | 132,307 | | 0 | |
| 717081-10-3 | PFIZER INC | | 07/18/2023 | ZERO STAGE CAPITAL | 42,054.000 | 1,524,735 | | 0 | |
| 71844V-20-1 | PHILLIPS EDISON & CO | | 07/19/2023 | ZERO STAGE CAPITAL | 7,141.000 | 248,917 | | 0 | |
| 71880K-10-1 | PHINIA INC | | 07/05/2023 | SPINOFF | 7,277.000 | 184,028 | | 0 | |
| 72016P-10-5 | PIEDMONT LITHIUM INC | | 07/19/2023 | ZERO STAGE CAPITAL | 178.000 | 10,719 | | 0 | |
| 733174-70-0 | POPULAR INC | | 07/19/2023 | ZERO STAGE CAPITAL | 2,031.000 | 135,584 | | 0 | |
| 736508-84-7 | PORTLAND GEN ELEC CO | | 09/07/2023 | ZERO STAGE CAPITAL | 7,510.000 | 352,468 | | 0 | |
| 739276-10-3 | POWER INTEGRATIONS INC | | 07/19/2023 | ZERO STAGE CAPITAL | 804.000 | 75,703 | | 0 | |
| 73939C-10-6 | POWERSCHOOL HOLDINGS | | 07/19/2023 | ZERO STAGE CAPITAL | 23,995.000 | 517,226 | | 0 | |
| 74164F-10-3 | PRIMORIS SVCS CORP | | 07/19/2023 | ZERO STAGE CAPITAL | 12,327.000 | 376,741 | | 0 | |
| 74167B-10-9 | PRIMIS FINANCIAL CRP | | 07/19/2023 | ZERO STAGE CAPITAL | 6,200.000 | 57,414 | | 0 | |
| 74276R-10-2 | PRIVIA HEALTH GROUP | | 07/19/2023 | ZERO STAGE CAPITAL | 3,529.000 | 95,909 | | 0 | |
| 743315-10-3 | PROGRESSIVE CORP | | 09/07/2023 | ZERO STAGE CAPITAL | 1,128.000 | 137,174 | | 0 | |
| 74340E-10-3 | PROGYNY INC | | 09/07/2023 | ZERO STAGE CAPITAL | 1,688.000 | 64,826 | | 0 | |
| 74340W-10-3 | PROLOGIS INC | | 09/07/2023 | ZERO STAGE CAPITAL | 274.000 | 33,849 | | 0 | |
| 74460D-10-9 | PUBLIC STORAGE | | 08/23/2023 | ZERO STAGE CAPITAL | 2,628.000 | 722,374 | | 0 | |
| 74736K-10-1 | QORVO INC COMMON STK | | 07/18/2023 | ZERO STAGE CAPITAL | 4,479.000 | 478,180 | | 0 | |
| 750917-10-6 | RAMBUS INC | | 07/19/2023 | ZERO STAGE CAPITAL | 5,089.000 | 306,650 | | 0 | |
| 753422-10-4 | RAPID7 INC | | 07/19/2023 | ZERO STAGE CAPITAL | 1,698.000 | 76,627 | | 0 | |
| 754730-10-9 | RAYMOND JAMES FINANCIAL I | | 09/07/2023 | ZERO STAGE CAPITAL | 1,162.000 | 122,210 | | 0 | |
| 754907-10-3 | RAYONIER INC | | 09/07/2023 | ZERO STAGE CAPITAL | 3,851.000 | 119,498 | | 0 | |
| 75525N-10-7 | RAYZEBIO INC | | 09/18/2023 | ZERO STAGE CAPITAL | 4,013.000 | 80,802 | | 0 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 75574U-10-1 | READY CAPITAL CORP | | 08/22/2023 | ZERO STAGE CAPITAL | 13,543.000 | 141,233 | | 0 | |
| 75615P-10-3 | REATA PHARMACEUTIC | | 07/19/2023 | ZERO STAGE CAPITAL | 622.000 | 70,297 | | 0 | |
| 758075-40-2 | REDWOOD TRUST INC | | 07/19/2023 | ZERO STAGE CAPITAL | 7,441.000 | 51,473 | | 0 | |
| 75886F-10-7 | REGENERON PHARMCTCLS | | 09/07/2023 | ZERO STAGE CAPITAL | 176.000 | 133,086 | | 0 | |
| 75960P-10-4 | REMITLY GLOBAL INC | | 08/07/2023 | ZERO STAGE CAPITAL | 12,514.000 | 245,603 | | 0 | |
| 76155X-10-0 | REVOLUTION MEDICIN | | 07/19/2023 | ZERO STAGE CAPITAL | 2,378.000 | 64,271 | | 0 | |
| 76169C-10-0 | REXFORD INDUSTRIAL | | 09/07/2023 | ZERO STAGE CAPITAL | 185.000 | 9,838 | | 0 | |
| 773122-10-6 | ROCKET LAB USA INC | | 08/10/2023 | ZERO STAGE CAPITAL | 14,506.000 | 93,016 | | 0 | |
| 77313F-10-6 | ROCKET PHARMACEUTICA | | 09/13/2023 | ZERO STAGE CAPITAL | 3,757.000 | 67,821 | | 0 | |
| 77936F-10-3 | ROVER GROUP INC | | 07/21/2023 | ZERO STAGE CAPITAL | 20,720.000 | 103,922 | | 0 | |
| 783549-10-8 | RYDER SYS INC | | 09/22/2023 | ZERO STAGE CAPITAL | 13,590.000 | 1,353,129 | | 0 | |
| 78409V-10-4 | S&P GLOBAL INC | | 09/07/2023 | ZERO STAGE CAPITAL | 82.000 | 32,358 | | 0 | |
| 78463M-10-7 | SPS COMM INC | | 07/19/2023 | ZERO STAGE CAPITAL | 3,883.000 | 730,824 | | 0 | |
| 78667J-10-8 | SAGE THERAPEUTICS | | 08/11/2023 | ZERO STAGE CAPITAL | 2,632.000 | 80,019 | | 0 | |
| 806882-10-6 | SCHNITZER STL INDS | | 07/19/2023 | ZERO STAGE CAPITAL | 475.000 | 15,251 | | 0 | |
| 808513-10-5 | THE CHARLES SCHWAB | | 09/07/2023 | ZERO STAGE CAPITAL | 5,253.000 | 300,888 | | 0 | |
| 811707-80-1 | SEACOAST BKG CORP FL | | 09/22/2023 | ZERO STAGE CAPITAL | 17,528.000 | 395,127 | | 0 | |
| 81369Y-10-0 | SELECT SECTOR SPDR | | 08/03/2023 | GOLDMAN SACHS | 178,000.000 | 14,994,293 | | 0 | |
| 81369Y-70-4 | SELECT SECTOR SPDR | | 08/03/2023 | GOLDMAN SACHS | 137,200.000 | 14,983,146 | | 0 | |
| 81730H-10-9 | SENTINELONE INC | | 07/19/2023 | ZERO STAGE CAPITAL | 2,464.000 | 38,235 | | 0 | |
| 81762P-10-2 | SERVICENOW INC | | 08/30/2023 | EVERCORE | 4,000.000 | 2,348,252 | | 0 | |
| 819047-10-1 | SHAKE SHACK INC | | 09/08/2023 | ZERO STAGE CAPITAL | 7,903.000 | 605,215 | | 0 | |
| 82452J-10-9 | SHIFT4 PMTS INC | | 09/13/2023 | ZERO STAGE CAPITAL | 6,574.000 | 413,769 | | 0 | |
| 82489T-10-4 | SHOCKWAVE MEDICAL | | 07/19/2023 | ZERO STAGE CAPITAL | 413.000 | 110,592 | | 0 | |
| 82489W-10-7 | SHOALS TECHNOLOGIES | | 07/19/2023 | ZERO STAGE CAPITAL | 10,189.000 | 272,937 | | 0 | |
| 826919-10-2 | SILICON LABORATORIES INC | | 07/19/2023 | ZERO STAGE CAPITAL | 479.000 | 78,114 | | 0 | |
| 82836G-10-2 | SILVERBOW RESOURCES | | 09/14/2023 | ZERO STAGE CAPITAL | 4,223.000 | 168,583 | | 0 | |
| 82982T-10-6 | SITIME CORP | | 07/19/2023 | ZERO STAGE CAPITAL | 229.000 | 29,673 | | 0 | |
| 82983N-10-8 | SITIO ROYALTIES CORP | | 07/19/2023 | ZERO STAGE CAPITAL | 4,417.000 | 118,711 | | 0 | |
| 830830-10-5 | SKYLINE CORP | | 08/24/2023 | ZERO STAGE CAPITAL | 6,642.000 | 459,339 | | 0 | |
| 83417M-10-4 | SOLAREDGE TECHNOLO | | 09/07/2023 | ZERO STAGE CAPITAL | 261.000 | 63,125 | | 0 | |
| 840441-10-9 | SOUTHSTATE CORP | | 07/19/2023 | ZERO STAGE CAPITAL | 1,912.000 | 145,135 | | 0 | |
| 844895-10-2 | SOUTHWEST GAS CORP | | 07/19/2023 | ZERO STAGE CAPITAL | 7,350.000 | 472,018 | | 0 | |
| 84612U-10-7 | SOVOS BRANDS INC | | 07/19/2023 | ZERO STAGE CAPITAL | 6,185.000 | 116,439 | | 0 | |
| 85209W-10-9 | SPROUT SOCIAL INC | | 07/19/2023 | ZERO STAGE CAPITAL | 6,615.000 | 336,315 | | 0 | |
| 85225A-10-7 | SQUARESPACE | | 07/19/2023 | ZERO STAGE CAPITAL | 3,902.000 | 122,351 | | 0 | |
| 85859N-10-2 | STEM INC | | 07/19/2023 | ZERO STAGE CAPITAL | 16,890.000 | 106,899 | | 0 | |
| 858912-10-8 | STERICYCLE INC COMMON STK | | 09/21/2023 | ZERO STAGE CAPITAL | 17,097.000 | 777,141 | | 0 | |
| 85914M-10-7 | STEPSTONE GROUP INC | | 07/19/2023 | ZERO STAGE CAPITAL | 3,244.000 | 89,521 | | 0 | |
| 863667-10-1 | STRYKER CORP | | 08/23/2023 | ZERO STAGE CAPITAL | 8,981.000 | 2,511,204 | | 0 | |
| 86366E-10-6 | STRUCTURE THERAPEUTICS INC | | 07/19/2023 | ZERO STAGE CAPITAL | 882.000 | 29,184 | | 0 | |
| 86745K-10-4 | SUNNOVA ENERGY INTL | | 09/01/2023 | ZERO STAGE CAPITAL | 15,900.000 | 245,819 | | 0 | |
| 86800U-10-4 | SUPER MICRO COMPUTER | | 07/19/2023 | ZERO STAGE CAPITAL | 581.000 | 176,437 | | 0 | |
| 86881A-10-0 | SURGERY PARTNERS | | 09/12/2023 | ZERO STAGE CAPITAL | 9,932.000 | 362,745 | | 0 | |
| 87043Q-10-8 | SWEETGREEN INC | | 07/19/2023 | ZERO STAGE CAPITAL | 6,178.000 | 92,522 | | 0 | |
| 87157D-10-9 | SYNAPTICS INC | | 09/14/2023 | ZERO STAGE CAPITAL | 4,475.000 | 398,449 | | 0 | |
| 87161C-50-1 | SYNOVUS FINL CORP | | 07/19/2023 | ZERO STAGE CAPITAL | 3,113.000 | 108,729 | | 0 | |
| 87164F-10-5 | SYNDAX PHARMACEUTI | | 07/19/2023 | ZERO STAGE CAPITAL | 2,344.000 | 51,000 | | 0 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 872540-10-9 | TJX COMPANIES INC | | 09/07/2023 | ZERO STAGE CAPITAL | 5,112.000 | 436,421 | | 0 | |
| 872590-10-4 | T-MOBILE US INC | | 08/30/2023 | VARIOUS | 15,409.000 | 2,122,952 | | 0 | |
| 875465-10-6 | TANGER FACTORY OUTLET CTR | | 09/15/2023 | ZERO STAGE CAPITAL | 17,024.000 | 401,406 | | 0 | |
| 876030-10-7 | TAPESTRY INC | | 08/24/2023 | ZERO STAGE CAPITAL | 5,120.000 | 170,118 | | 0 | |
| 87612E-10-6 | TARGET CORP | | 09/07/2023 | ZERO STAGE CAPITAL | 1,754.000 | 234,430 | | 0 | |
| 88031M-10-9 | TENARIS S A | | 07/20/2023 | ZERO STAGE CAPITAL | 13,443.000 | 443,141 | | 0 | |
| 88160R-10-1 | TESLA INC | | 09/07/2023 | ZERO STAGE CAPITAL | 64.000 | 16,403 | | 0 | |
| 88162G-10-3 | TETRA TECH INC | | 09/07/2023 | ZERO STAGE CAPITAL | 73.000 | 11,834 | | 0 | |
| 88224Q-10-7 | TEXAS CAPITAL BANCSHARES | | 07/21/2023 | ZERO STAGE CAPITAL | 3,585.000 | 227,345 | | 0 | |
| 882508-10-4 | TEXAS INSTRS INC | | 09/07/2023 | ZERO STAGE CAPITAL | 179.000 | 30,722 | | 0 | |
| 882681-10-9 | TEXAS ROADHOUSE INC | | 07/19/2023 | ZERO STAGE CAPITAL | 2,283.000 | 267,745 | | 0 | |
| 883556-10-2 | THERMO ELECTRON CORP | | 09/14/2023 | ZERO STAGE CAPITAL | 189.000 | 99,338 | | 0 | |
| 892356-10-6 | TRACTOR SUPPLY COMPANY | | 09/07/2023 | ZERO STAGE CAPITAL | 2,367.000 | 526,454 | | 0 | |
| 89417E-10-9 | THE TRAVELERS COS INC COMMON STK | | 09/07/2023 | ZERO STAGE CAPITAL | 4,090.000 | 703,546 | | 0 | |
| 89469A-10-4 | TREEHOUSE FOODS INC | | 08/15/2023 | ZERO STAGE CAPITAL | 4,460.000 | 214,819 | | 0 | |
| 896288-10-7 | TRINET GROUP INC COMMON STK | | 07/19/2023 | ZERO STAGE CAPITAL | 3,141.000 | 308,434 | | 0 | |
| 89679E-30-0 | TRIUMPH FINANCIAL | | 07/19/2023 | ZERO STAGE CAPITAL | 819.000 | 55,682 | | 0 | |
| 901384-10-7 | 2SEVENTY BIO INC | | 07/19/2023 | ZERO STAGE CAPITAL | 1,744.000 | 18,325 | | 0 | |
| 902788-10-8 | UMB FINL CORP | | 07/19/2023 | ZERO STAGE CAPITAL | 1,147.000 | 80,494 | | 0 | |
| 90384S-30-3 | ULTA SALON COSMETCS & FRA | | 07/18/2023 | ZERO STAGE CAPITAL | 49.000 | 23,287 | | 0 | |
| 90400D-10-8 | ULTRAGENYX PHARMAC | | 07/19/2023 | ZERO STAGE CAPITAL | 495.000 | 21,903 | | 0 | |
| 907818-10-8 | UNION PAC CORP | | 09/14/2023 | ZERO STAGE CAPITAL | 635.000 | 136,923 | | 0 | |
| 90984P-30-3 | UNITED COMMNTY BANKS | | 07/19/2023 | ZERO STAGE CAPITAL | 7,738.000 | 218,335 | | 0 | |
| 910047-10-9 | UNITED CONTL HLDGS INC | | 08/22/2023 | ZERO STAGE CAPITAL | 4,274.000 | 210,722 | | 0 | |
| 911363-10-9 | UNITED RENTALS INC | | 09/07/2023 | ZERO STAGE CAPITAL | 1,279.000 | 566,065 | | 0 | |
| 91324P-10-2 | UNITEDHEALTH GROUP INC | | 09/07/2023 | VARIOUS | 9,262.000 | 4,585,943 | | 0 | |
| 919794-10-7 | VALLEY NATL BANCORP | | 07/26/2023 | ZERO STAGE CAPITAL | 57,431.000 | 553,894 | | 0 | |
| 922280-10-2 | VARONIS SYSTEMS IN | | 07/19/2023 | ZERO STAGE CAPITAL | 5,085.000 | 135,826 | | 0 | |
| 92243G-10-8 | VAXCYTE INC | | 07/19/2023 | ZERO STAGE CAPITAL | 1,671.000 | 77,714 | | 0 | |
| 92332V-10-7 | VENTYX BIOSCIENCES I | | 07/19/2023 | ZERO STAGE CAPITAL | 988.000 | 35,605 | | 0 | |
| 92337F-10-7 | VERACYTE INC | | 07/19/2023 | ZERO STAGE CAPITAL | 3,006.000 | 88,038 | | 0 | |
| 92343E-10-2 | VERISIGN INC | | 08/23/2023 | ZERO STAGE CAPITAL | 3,684.000 | 754,679 | | 0 | |
| 92343V-10-4 | VERIZON COMMUNICATIONS | | 09/07/2023 | ZERO STAGE CAPITAL | 546.000 | 18,801 | | 0 | |
| 92511U-10-2 | VERRA MOBILITY CORP | | 09/12/2023 | ZERO STAGE CAPITAL | 16,888.000 | 330,516 | | 0 | |
| 92532F-10-0 | VERTEX PHARMACEUTICALS INC COMMON STK | | 09/07/2023 | VARIOUS | 211.000 | 72,550 | | 0 | |
| 925550-10-5 | VIAVI SOLUTIONS IN | | 07/19/2023 | ZERO STAGE CAPITAL | 12,294.000 | 135,695 | | 0 | |
| 925815-10-2 | VICOR CORP | | 07/19/2023 | ZERO STAGE CAPITAL | 1,053.000 | 62,725 | | 0 | |
| 92763M-10-5 | VIPER ENERGY PARTN | | 07/19/2023 | ZERO STAGE CAPITAL | 4,025.000 | 103,426 | | 0 | |
| 92826C-83-9 | VISA INC | | 08/30/2023 | EVERCORE | 10,000.000 | 2,466,190 | | 0 | |
| 92839U-20-6 | VISTEON CORP | | 07/19/2023 | ZERO STAGE CAPITAL | 427.000 | 65,676 | | 0 | |
| 929740-10-8 | WABTEC CORP COMMON STK | | 09/07/2023 | ZERO STAGE CAPITAL | 95.000 | 10,636 | | 0 | |
| 931142-10-3 | WAL-MART STORES INC | | 07/18/2023 | ZERO STAGE CAPITAL | 5,091.000 | 787,616 | | 0 | |
| 93627C-10-1 | WARRIOR MET COAL | | 07/19/2023 | ZERO STAGE CAPITAL | 481.000 | 18,878 | | 0 | |
| 94106L-10-9 | WASTE MANAGEMENT INC | | 09/07/2023 | ZERO STAGE CAPITAL | 160.000 | 26,024 | | 0 | |
| 957638-10-9 | WESTERN ALLIANCE BCP | | 07/19/2023 | ZERO STAGE CAPITAL | 6,072.000 | 268,601 | | 0 | |
| 971378-10-4 | WILLSCOT MOBILE MINI | | 09/07/2023 | ZERO STAGE CAPITAL | 9,250.000 | 452,569 | | 0 | |
| 974155-10-3 | WINGSTOP INC | | 09/18/2023 | ZERO STAGE CAPITAL | 1,683.000 | 299,504 | | 0 | |
| 97717P-10-4 | WISDOMTREE INC | | 09/18/2023 | ZERO STAGE CAPITAL | 20,186.000 | 144,807 | | 0 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 98138H-10-1 | WORKDAY INC | | 09/07/2023 | ZERO STAGE CAPITAL | 51.000 | 11,893 | | 0 | |
| 981811-10-2 | WORTHINGTON IND INC | | 07/19/2023 | ZERO STAGE CAPITAL | 403.000 | 28,717 | | 0 | |
| 98389B-10-0 | XCEL ENERGY INC | | 09/07/2023 | ZERO STAGE CAPITAL | 270.000 | 16,335 | | 0 | |
| 984017-10-3 | XENIA HOTELS & RESOR | | 07/19/2023 | ZERO STAGE CAPITAL | 7,258.000 | 92,438 | | 0 | |
| 98419M-10-0 | XYLEM INC | | 09/07/2023 | ZERO STAGE CAPITAL | 1,071.000 | 120,798 | | 0 | |
| 98585X-10-4 | YETI HOLDINGS INC | | 09/18/2023 | ZERO STAGE CAPITAL | 6,499.000 | 283,895 | | 0 | |
| 98943L-10-7 | ZENTALIS PHARMACEU | | 07/19/2023 | ZERO STAGE CAPITAL | 1,157.000 | 30,542 | | 0 | |
| 98956P-10-2 | ZIMMER HOLDINGS INC. | | 08/22/2023 | ZERO STAGE CAPITAL | 1,405.000 | 162,124 | | 0 | |
| 98983L-10-8 | ZURN ELKAY WATER SOL | | 07/19/2023 | ZERO STAGE CAPITAL | 5,952.000 | 166,701 | | 0 | |
| 000000-00-0 | MINTH GROUP | | 07/26/2023 | ZERO STAGE CAPITAL | 92,000.000 | 273,456 | | 0 | |
| 000000-00-0 | STAR BULK CARRIERS CORP | | 08/07/2023 | ZERO STAGE CAPITAL | 126,057.000 | 2,313,681 | | 0 | |
| 000000-00-0 | OCEANPAL INC | | 06/13/2023 | CORPORATE REORG | 2,003.000 | 57 | | 0 | |
| G037AX-10-1 | AMBARELLA INC | | 07/19/2023 | ZERO STAGE CAPITAL | 409.000 | 34,081 | | 0 | |
| G0585R-10-6 | ASSURED GUARANTY LTD | | 09/05/2023 | ZERO STAGE CAPITAL | 12,785.000 | 740,239 | | 0 | |
| G3323L-10-0 | FABRINET | | 07/19/2023 | ZERO STAGE CAPITAL | 1,029.000 | 132,749 | | 0 | |
| G3934V-10-9 | GENIUS SPORTS | | 09/14/2023 | ZERO STAGE CAPITAL | 51,078.000 | 310,459 | | 0 | |
| G54950-10-3 | LINDE PLC | | 09/07/2023 | ZERO STAGE CAPITAL | 83.000 | 31,563 | | 0 | |
| G6095L-10-9 | APTIV PLC | | 08/17/2023 | ZERO STAGE CAPITAL | 147.000 | 15,546 | | 0 | |
| G9460G-10-1 | VALARIS LIMITED | | 09/22/2023 | ZERO STAGE CAPITAL | 3,062.000 | 225,645 | | 0 | |
| M8744T-10-6 | TABOOLA.COM LTD | | 07/19/2023 | ZERO STAGE CAPITAL | 17,604.000 | 60,839 | | 0 | |
| Y41053-10-2 | INTERNATIONAL SEAWAY | | 08/08/2023 | ZERO STAGE CAPITAL | 37,960.000 | 1,517,231 | | 0 | |
| 00208D-40-8 | ARC RESOURCES LTD | A | 08/29/2023 | ZERO STAGE CAPITAL | 9,039.000 | 184,297 | | 0 | |
| 136385-10-1 | CANADIAN NAT RES LTD | | 09/14/2023 | ZERO STAGE CAPITAL | 54,786.000 | 3,554,108 | | 0 | |
| 292766-10-2 | ENERPLUS CORP | A | 09/22/2023 | ZERO STAGE CAPITAL | 21,303.000 | 349,439 | | 0 | |
| 453038-40-8 | IMPERIAL OIL LTD | | 09/14/2023 | ZERO STAGE CAPITAL | 25,348.000 | 1,461,575 | | 0 | |
| 552704-10-8 | MEG ENERGY CORP | | 08/31/2023 | ZERO STAGE CAPITAL | 2,848.000 | 50,684 | | 0 | |
| 66987E-20-6 | NOVAGOLD RESOURCES | | 07/19/2023 | ZERO STAGE CAPITAL | 3,408.000 | 15,736 | | 0 | |
| 67000B-10-4 | NOVANTA INC | A | 07/19/2023 | ZERO STAGE CAPITAL | 764.000 | 135,761 | | 0 | |
| 67079A-10-2 | NUVEI CORP | | 08/08/2023 | ZERO STAGE CAPITAL | 3,668.000 | 129,567 | | 0 | |
| 74167P-10-8 | COTT CORP | A | 09/21/2023 | ZERO STAGE CAPITAL | 26,190.000 | 369,381 | | 0 | |
| 96467A-20-0 | WHITECAP RESOURCES | | 09/21/2023 | ZERO STAGE CAPITAL | 6,939.000 | 57,865 | | 0 | |
| 000380-20-4 | ABCAM PLC | D | 07/19/2023 | ZERO STAGE CAPITAL | 6,693.000 | 157,336 | | 0 | |
| 054536-10-7 | AXA | D | 03/01/2023 | ZERO STAGE CAPITAL | 0.000 | (320) | | 0 | |
| 05968L-10-2 | BANCOLOMBIA S A | D | 09/12/2023 | ZERO STAGE CAPITAL | 16,220.000 | 448,755 | | 0 | |
| 12626K-20-3 | CRH | D | 07/25/2023 | ZERO STAGE CAPITAL | 4,345.000 | 257,550 | | 0 | |
| 000000-00-0 | CHECK POINT SOFTWARE TECHNOL | D | 09/18/2023 | ZERO STAGE CAPITAL | 12,572.000 | 1,702,926 | | 0 | |
| 000000-00-0 | CITIC LTD | B | 03/09/2023 | ZERO STAGE CAPITAL | (53,000.000) | (474,689) | | 0 | |
| 000000-00-0 | COLBUN S.A. | B | 08/08/2023 | ZERO STAGE CAPITAL | 252,100.000 | 37,629 | | 0 | |
| 000000-00-0 | ALSEA SAB DE CV | B | 09/12/2023 | ZERO STAGE CAPITAL | 30,577.000 | 105,778 | | 0 | |
| 000000-00-0 | DEUTSCHE BANK AG-REGISTERED | D | 07/24/2023 | ZERO STAGE CAPITAL | 94,889.000 | 1,016,941 | | 0 | |
| 373737-10-5 | GERDAU S A | D | 09/06/2023 | ZERO STAGE CAPITAL | 31,561.000 | 163,975 | | 0 | |
| 37733W-20-4 | GSK PLC | D | 09/21/2023 | ZERO STAGE CAPITAL | 59,645.000 | 2,243,951 | | 0 | |
| 000000-00-0 | ASSICURAZIONI GEN | B | 08/16/2023 | ZERO STAGE CAPITAL | 41,008.000 | 833,854 | | 0 | |
| 000000-00-0 | INTESA SANPAOLO | B | 07/10/2023 | ZERO STAGE CAPITAL | 177,019.000 | 454,603 | | 0 | |
| 000000-00-0 | BUDIMEX | B | 08/10/2023 | ZERO STAGE CAPITAL | 2,753.000 | 296,845 | | 0 | |
| 000000-00-0 | KBC GROEP NV | B | 09/22/2023 | ZERO STAGE CAPITAL | 28,086.000 | 1,832,724 | | 0 | |
| 45258D-10-5 | IMMUNOCORE HLDGS P | D | 07/19/2023 | ZERO STAGE CAPITAL | 987.000 | 62,850 | | 0 | |
| 000000-00-0 | MEDIOBANCA SPA | B | 07/13/2023 | ZERO STAGE CAPITAL | 5,841.000 | 72,113 | | 0 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 48268K-10-1 | KT CORPORATION | D | 09/22/2023 | ZERO STAGE CAPITAL | 13,010.000 | 160,437 | | 0 | |
| 000000-00-0 | E.ON SE | B | 09/21/2023 | ZERO STAGE CAPITAL | 6,881.000 | 86,169 | | 0 | |
| 000000-00-0 | DEUTSCHE BANK AG | B | 07/27/2023 | ZERO STAGE CAPITAL | 163,063.000 | 1,791,878 | | 0 | |
| 000000-00-0 | NOKIA OYJ | B | 08/18/2023 | ZERO STAGE CAPITAL | 219,370.000 | 869,596 | | 0 | |
| 000000-00-0 | AEGON NV | B | 07/19/2023 | ZERO STAGE CAPITAL | 131,595.000 | 673,975 | | 0 | |
| 000000-00-0 | JIANGSU EXPRESSWAY | B | 08/29/2023 | ZERO STAGE CAPITAL | 240,000.000 | 214,544 | | 0 | |
| 000000-00-0 | AISIN CORPORATION | B | 08/09/2023 | ZERO STAGE CAPITAL | 1,600.000 | 50,585 | | 0 | |
| 000000-00-0 | AJINOMOTO CO INC | B | 09/22/2023 | ZERO STAGE CAPITAL | 5,000.000 | 195,846 | | 0 | |
| 000000-00-0 | ANHUI EXPRESSWAY | B | 07/07/2023 | ZERO STAGE CAPITAL | 128,000.000 | 118,764 | | 0 | |
| 000000-00-0 | ASUSTEK COMPUTER | B | 06/26/2023 | ZERO STAGE CAPITAL | 7,000.000 | 72,170 | | 0 | |
| 000000-00-0 | QISDA CORPORATION | B | 08/08/2023 | ZERO STAGE CAPITAL | 71,000.000 | 102,427 | | 0 | |
| 000000-00-0 | BANGKOK BANK | B | 08/17/2023 | ZERO STAGE CAPITAL | 161,200.000 | 798,728 | | 0 | |
| 000000-00-0 | ANHUI CONCH CEMENT | B | 03/09/2023 | ZERO STAGE CAPITAL | 13,500.000 | 49,692 | | 0 | |
| 000000-00-0 | TAKAMATSU CONSTRUC | B | 08/23/2023 | ZERO STAGE CAPITAL | 6,900.000 | 122,636 | | 0 | |
| 000000-00-0 | ZYXEL GROUP CORP | B | 08/04/2023 | ZERO STAGE CAPITAL | 355,000.000 | 563,755 | | 0 | |
| 000000-00-0 | TRUWORTHS INTL | B | 09/07/2023 | ZERO STAGE CAPITAL | 136,846.000 | 515,926 | | 0 | |
| 000000-00-0 | OBIC CO | B | 08/30/2023 | ZERO STAGE CAPITAL | 3,800.000 | 630,501 | | 0 | |
| 000000-00-0 | QUANTA COMPUTER | B | 08/28/2023 | ZERO STAGE CAPITAL | 364,000.000 | 2,863,834 | | 0 | |
| 000000-00-0 | THINKING ELECTRONI | B | 06/27/2023 | ZERO STAGE CAPITAL | 10,000.000 | 52,388 | | 0 | |
| 000000-00-0 | SAMSUNG FIRE & MAR | B | 07/13/2023 | ZERO STAGE CAPITAL | 289.000 | 53,145 | | 0 | |
| 000000-00-0 | KT&G CORPORATION | B | 07/26/2023 | ZERO STAGE CAPITAL | 23,633.000 | 1,495,028 | | 0 | |
| 000000-00-0 | CHENG UEI PRECISION | B | 09/19/2023 | ZERO STAGE CAPITAL | 527,000.000 | 725,379 | | 0 | |
| 000000-00-0 | CHIN-POON INDL | B | 09/11/2023 | ZERO STAGE CAPITAL | 436,000.000 | 524,067 | | 0 | |
| 000000-00-0 | CITIC LIMITED | B | 08/15/2023 | ZERO STAGE CAPITAL | 1,084,000.000 | 1,229,398 | | 0 | |
| 000000-00-0 | DAIFUKU CO | B | 08/16/2023 | ZERO STAGE CAPITAL | 79,900.000 | 1,612,033 | | 0 | |
| 000000-00-0 | DISCO CORPORATION | B | 08/04/2023 | PREVIOUS QTR ADJ | 10,000.000 | (1,178,393) | | 0 | |
| 000000-00-0 | DOWA HOLDINGS | B | 09/06/2023 | ZERO STAGE CAPITAL | 11,200.000 | 371,304 | | 0 | |
| 000000-00-0 | LG UPLUS CORP | B | 08/03/2023 | ZERO STAGE CAPITAL | 51,999.000 | 400,660 | | 0 | |
| 000000-00-0 | TRIPOD TECHNOLOGY | B | 09/12/2023 | ZERO STAGE CAPITAL | 155,000.000 | 947,356 | | 0 | |
| 000000-00-0 | ELITEGROUP COMPUT | B | 07/27/2023 | ZERO STAGE CAPITAL | 396,000.000 | 390,400 | | 0 | |
| 000000-00-0 | ECHO TRADING CO | B | 07/26/2023 | ZERO STAGE CAPITAL | 31,200.000 | 255,422 | | 0 | |
| 000000-00-0 | FAST RETAILING CO | B | 09/21/2023 | ZERO STAGE CAPITAL | 8,600.000 | 1,992,435 | | 0 | |
| 000000-00-0 | NOVATEK MICROELECT | B | 06/26/2023 | ZERO STAGE CAPITAL | 6,000.000 | 87,021 | | 0 | |
| 000000-00-0 | GLOBAL BRANDS MFG | B | 08/01/2023 | ZERO STAGE CAPITAL | 312,000.000 | 512,394 | | 0 | |
| 000000-00-0 | KING YUAN ELECTRON | B | 09/14/2023 | ZERO STAGE CAPITAL | 96,000.000 | 234,860 | | 0 | |
| 000000-00-0 | SUBARU CORPORATION | B | 07/05/2023 | ZERO STAGE CAPITAL | 5,700.000 | 106,652 | | 0 | |
| 000000-00-0 | FANUC CORP | B | 03/30/2023 | ZERO STAGE CAPITAL | (21,500.000) | (764,934) | | 0 | |
| 000000-00-0 | LS INDUSTRIAL SYS | B | 09/05/2023 | ZERO STAGE CAPITAL | 13,266.000 | 955,016 | | 0 | |
| 000000-00-0 | S-OIL | B | 08/07/2023 | ZERO STAGE CAPITAL | 16,673.000 | 995,092 | | 0 | |
| 000000-00-0 | HOSIDEN CORP | B | 06/27/2023 | ZERO STAGE CAPITAL | 25,900.000 | 318,192 | | 0 | |
| 000000-00-0 | INVENTEC CORP | B | 07/27/2023 | ZERO STAGE CAPITAL | 29,000.000 | 65,179 | | 0 | |
| 000000-00-0 | IWATANI CORP | B | 06/28/2023 | ZERO STAGE CAPITAL | 1,300.000 | 68,413 | | 0 | |
| 000000-00-0 | KANSAI ELEC POWER | B | 09/15/2023 | ZERO STAGE CAPITAL | 7,900.000 | 126,297 | | 0 | |
| 000000-00-0 | KAWASAKI KISEN KAI | B | 08/15/2023 | ZERO STAGE CAPITAL | 1,500.000 | 52,089 | | 0 | |
| 000000-00-0 | KIKKOMAN CORP | B | 08/31/2023 | ZERO STAGE CAPITAL | 7,200.000 | 407,483 | | 0 | |
| 000000-00-0 | KRUNG THAI BNK LTD | B | 08/10/2023 | ZERO STAGE CAPITAL | 418,600.000 | 241,279 | | 0 | |
| 000000-00-0 | KT CORPORATION | B | 09/12/2023 | ZERO STAGE CAPITAL | 111,427.000 | 2,615,027 | | 0 | |
| 000000-00-0 | INFOCOM CORP | B | 08/17/2023 | ZERO STAGE CAPITAL | 12,300.000 | 225,106 | | 0 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 000000-00-0 | JFE HOLDINGS INC | B | 08/08/2023 | ZERO STAGE CAPITAL | 59,500.000 | 933,420 | | 0 | |
| 000000-00-0 | JESS-LINK PRODUCTS | B | 08/30/2023 | ZERO STAGE CAPITAL | 287,000.000 | 631,065 | | 0 | |
| 000000-00-0 | BUKIT ASAM TBK | B | 09/08/2023 | ZERO STAGE CAPITAL | 378,700.000 | 72,954 | | 0 | |
| 000000-00-0 | MARUBENI CORP | B | 06/29/2023 | ZERO STAGE CAPITAL | 21,500.000 | 368,777 | | 0 | |
| 000000-00-0 | MITSUBA CORP | B | 09/01/2023 | ZERO STAGE CAPITAL | 111,000.000 | 614,309 | | 0 | |
| 000000-00-0 | MITSUBISHI ELEC CP | B | 08/16/2023 | ZERO STAGE CAPITAL | 57,300.000 | 729,716 | | 0 | |
| 000000-00-0 | MITSUI CHEMICALS | B | 06/26/2023 | ZERO STAGE CAPITAL | 3,100.000 | 89,250 | | 0 | |
| 000000-00-0 | NOMURA HOLDINGS | B | 08/30/2023 | ZERO STAGE CAPITAL | 32,400.000 | 124,334 | | 0 | |
| 000000-00-0 | NITORI HOLDINGS | B | 08/07/2023 | ZERO STAGE CAPITAL | 3,200.000 | 374,721 | | 0 | |
| 000000-00-0 | ORIX CORP | B | 08/31/2023 | ZERO STAGE CAPITAL | 13,100.000 | 241,021 | | 0 | |
| 000000-00-0 | WISTRON CORP | B | 08/08/2023 | ZERO STAGE CAPITAL | 28,000.000 | 113,876 | | 0 | |
| 000000-00-0 | PERUSAHAAN GAS NEG | B | 09/11/2023 | ZERO STAGE CAPITAL | 5,838,900.000 | 526,925 | | 0 | |
| 000000-00-0 | ZIJIN MINING GROUP CO LTD-H | B | 09/20/2023 | ZERO STAGE CAPITAL | 186,000.000 | 312,819 | | 0 | |
| 000000-00-0 | SUPREME ELECTRONIC | B | 09/20/2023 | ZERO STAGE CAPITAL | 484,000.000 | 773,324 | | 0 | |
| 000000-00-0 | SAMSUNG ELECTRONIC | B | 07/31/2023 | ZERO STAGE CAPITAL | 17,008.000 | 941,852 | | 0 | |
| 000000-00-0 | SHINNIHON CORP | B | 08/10/2023 | ZERO STAGE CAPITAL | 5,900.000 | 51,741 | | 0 | |
| 000000-00-0 | SHIN-ETSU CHEMICAL | B | 07/11/2023 | ZERO STAGE CAPITAL | 21,600.000 | 686,219 | | 0 | |
| 000000-00-0 | SONY CORP | B | 08/03/2023 | ZERO STAGE CAPITAL | 4,900.000 | 440,030 | | 0 | |
| 000000-00-0 | SHENZHEN EXPRESSWA | B | 08/23/2023 | ZERO STAGE CAPITAL | 428,000.000 | 351,213 | | 0 | |
| 000000-00-0 | SUMITOMO FORESTRY | B | 06/28/2023 | ZERO STAGE CAPITAL | 17,500.000 | 427,083 | | 0 | |
| 000000-00-0 | TAIHEI DENGYO | B | 08/22/2023 | ZERO STAGE CAPITAL | 3,900.000 | 103,222 | | 0 | |
| 000000-00-0 | YAMATANE CORP | B | 08/18/2023 | ZERO STAGE CAPITAL | 6,700.000 | 85,032 | | 0 | |
| 000000-00-0 | TENMA CORPORATION | B | 07/06/2023 | ZERO STAGE CAPITAL | 16,200.000 | 293,609 | | 0 | |
| 000000-00-0 | TERUMO CORP | B | 08/28/2023 | ZERO STAGE CAPITAL | 17,700.000 | 517,864 | | 0 | |
| 000000-00-0 | TOA CORP(ELEC) | B | 09/06/2023 | ZERO STAGE CAPITAL | 5,500.000 | 40,723 | | 0 | |
| 000000-00-0 | TOKYO TEKKO CO | B | 09/06/2023 | ZERO STAGE CAPITAL | 11,400.000 | 275,030 | | 0 | |
| 000000-00-0 | TOKYO GAS CO | B | 06/27/2023 | ZERO STAGE CAPITAL | 65,400.000 | 1,434,577 | | 0 | |
| 000000-00-0 | TOKYO ELECTRON | B | 07/19/2023 | ZERO STAGE CAPITAL | 2,100.000 | 299,992 | | 0 | |
| 000000-00-0 | TSUZUKI DENKI CO | B | 09/20/2023 | ZERO STAGE CAPITAL | 76,600.000 | 1,122,853 | | 0 | |
| 000000-00-0 | UMW HLDGS BERHAD | B | 09/19/2023 | ZERO STAGE CAPITAL | 813,400.000 | 835,570 | | 0 | |
| 000000-00-0 | MIZRAHI TEFAHOT BK | B | 08/03/2023 | ZERO STAGE CAPITAL | 1,686.000 | 60,919 | | 0 | |
| 000000-00-0 | YAMAHA MOTOR CO | B | 07/06/2023 | ZERO STAGE CAPITAL | 24,200.000 | 692,068 | | 0 | |
| 000000-00-0 | SANTANDER BANK POL | B | 08/09/2023 | ZERO STAGE CAPITAL | 4,008.000 | 380,075 | | 0 | |
| 000000-00-0 | BNP PARIBAS | B | 09/21/2023 | ZERO STAGE CAPITAL | 39,518.000 | 2,594,912 | | 0 | |
| 000000-00-0 | OTP BANK | B | 08/21/2023 | ZERO STAGE CAPITAL | 2,388.000 | 94,494 | | 0 | |
| 780259-30-5 | SHELL PLC | D | 08/31/2023 | ZERO STAGE CAPITAL | 3,972.000 | 245,416 | | 0 | |
| 874039-10-0 | TAIWAN SEMICONDUCTOR | D | 08/30/2023 | EVERCORE | 107,018.000 | 10,217,473 | | 0 | |
| 89151E-10-9 | TOTALENERGIES SE | D | 09/11/2023 | ZERO STAGE CAPITAL | 9,861.000 | 639,038 | | 0 | |
| 928662-50-1 | VOLKSWAGEN AG | D | 09/14/2023 | ZERO STAGE CAPITAL | 27,163.000 | 315,190 | | 0 | |
| 000000-00-0 | BCO BRADESCO SA | B | 09/22/2023 | ZERO STAGE CAPITAL | 12,300.000 | 30,851 | | 0 | |
| 000000-00-0 | ASAHI INTECC CO LT | B | 08/31/2023 | ZERO STAGE CAPITAL | 52,700.000 | 1,022,699 | | 0 | |
| 000000-00-0 | ANHUI CONCH CEMENT | B | 03/09/2023 | ZERO STAGE CAPITAL | (13,500.000) | (390,077) | | 0 | |
| 000000-00-0 | THAI OIL PLC | B | 07/27/2023 | ZERO STAGE CAPITAL | 467,500.000 | 664,136 | | 0 | |
| 000000-00-0 | FORD OTOMOTIV SAN | B | 08/01/2023 | ZERO STAGE CAPITAL | 43,086.000 | 1,581,262 | | 0 | |
| 000000-00-0 | LOGO YAZILIM | B | 08/01/2023 | ZERO STAGE CAPITAL | 31,933.000 | 104,217 | | 0 | |
| 000000-00-0 | TOFAS OTOMOBIL FAB | B | 07/25/2023 | ZERO STAGE CAPITAL | 70,828.000 | 697,848 | | 0 | |
| 000000-00-0 | TURK HAVA YOLLARI | B | 07/11/2023 | ZERO STAGE CAPITAL | 6,248.000 | 52,030 | | 0 | |
| 000000-00-0 | TURKCELL ILETISIM HIZMET AS | B | 08/22/2023 | ZERO STAGE CAPITAL | 276,086.000 | 604,951 | | 0 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 000000-00-0 | YAPI VE KREDI BANKASI | B | 08/24/2023 | ZERO STAGE CAPITAL | 1,161,226.000 | 700,781 | | 0 | |
| 000000-00-0 | POWSZECHNA KASA OS | B | 08/04/2023 | ZERO STAGE CAPITAL | 22,082.000 | 218,156 | | 0 | |
| 000000-00-0 | TOVIS CO LTD | B | 09/13/2023 | ZERO STAGE CAPITAL | 54,377.000 | 769,752 | | 0 | |
| 000000-00-0 | BIM BIRLESIK MAGAZ | B | 08/15/2023 | ZERO STAGE CAPITAL | 4,953.000 | 48,535 | | 0 | |
| 000000-00-0 | JSE LIMITED | B | 08/31/2023 | ZERO STAGE CAPITAL | 9,624.000 | 48,175 | | 0 | |
| 000000-00-0 | NATL GAS & IND CO | B | 07/31/2023 | ZERO STAGE CAPITAL | 6,755.000 | 121,515 | | 0 | |
| 000000-00-0 | PTT EXPLORATION AND PRODUCTION | B | 09/19/2023 | ZERO STAGE CAPITAL | 839,600.000 | 4,004,944 | | 0 | |
| 000000-00-0 | PRAEMIUM LTD | B | 03/23/2023 | ZERO STAGE CAPITAL | 124,232.000 | 61,617 | | 0 | |
| 000000-00-0 | TOTALENERGIES SE | B | 09/18/2023 | ZERO STAGE CAPITAL | 24,158.000 | 1,619,929 | | 0 | |
| 000000-00-0 | PROTECTOR FORS ASA | B | 08/15/2023 | ZERO STAGE CAPITAL | 3,160.000 | 52,325 | | 0 | |
| 000000-00-0 | DUBAI FINANCIAL | B | 08/04/2023 | ZERO STAGE CAPITAL | 135,758.000 | 60,857 | | 0 | |
| 000000-00-0 | GPO AERO CENT NORT | B | 08/24/2023 | ZERO STAGE CAPITAL | 27,200.000 | 290,951 | | 0 | |
| 000000-00-0 | HAITIAN INTERNATIONAL HLDGS | B | 07/06/2023 | ZERO STAGE CAPITAL | 163,000.000 | 377,472 | | 0 | |
| 000000-00-0 | JIA WEI LIFESTYLE | B | 08/11/2023 | ZERO STAGE CAPITAL | 83,000.000 | 150,503 | | 0 | |
| 000000-00-0 | BCO DE SABADELL | B | 08/03/2023 | ZERO STAGE CAPITAL | 52,014.000 | 61,383 | | 0 | |
| 000000-00-0 | VULCABRAS/AZALEIA | B | 08/16/2023 | ZERO STAGE CAPITAL | 72,400.000 | 306,056 | | 0 | |
| 000000-00-0 | WHITEHAVEN COAL | B | 07/27/2023 | ZERO STAGE CAPITAL | 9,993.000 | 46,118 | | 0 | |
| 000000-00-0 | EMIRATES NBD PJSC | B | 08/10/2023 | ZERO STAGE CAPITAL | 41,504.000 | 185,444 | | 0 | |
| 000000-00-0 | ARCADYAN TECHNOLOG | B | 09/19/2023 | ZERO STAGE CAPITAL | 67,000.000 | 378,629 | | 0 | |
| 000000-00-0 | TIANJIN PHARMACEUT | B | 08/16/2023 | ZERO STAGE CAPITAL | 61,200.000 | 119,522 | | 0 | |
| 000000-00-0 | BOLSA MEXICANA DE | B | 08/31/2023 | ZERO STAGE CAPITAL | 3,482.000 | 6,841 | | 0 | |
| 000000-00-0 | NAIGAI TRANS LINE | B | 08/04/2023 | ZERO STAGE CAPITAL | 6,900.000 | 131,381 | | 0 | |
| 000000-00-0 | WINS CO LTD | B | 09/05/2023 | ZERO STAGE CAPITAL | 71,257.000 | 702,792 | | 0 | |
| 000000-00-0 | KRUK SA | B | 09/01/2023 | ZERO STAGE CAPITAL | 2,868.000 | 288,165 | | 0 | |
| 000000-00-0 | MIGROS TICARET AS | B | 08/14/2023 | ZERO STAGE CAPITAL | 75,358.000 | 943,060 | | 0 | |
| 000000-00-0 | SANY HEAVY EQUIPME | B | 07/26/2023 | ZERO STAGE CAPITAL | 428,000.000 | 603,249 | | 0 | |
| 000000-00-0 | OTSUKA HLDGS CO | B | 08/17/2023 | ZERO STAGE CAPITAL | 7,100.000 | 272,541 | | 0 | |
| 000000-00-0 | CARASSO MOTORS LTD | B | 07/05/2023 | ZERO STAGE CAPITAL | 14,053.000 | 67,663 | | 0 | |
| 000000-00-0 | HIBISCUS PETROLEUM | B | 08/24/2023 | ZERO STAGE CAPITAL | 1,141,000.000 | 230,094 | | 0 | |
| 000000-00-0 | CHAMPION MICROELEC | B | 09/07/2023 | ZERO STAGE CAPITAL | 44,000.000 | 120,017 | | 0 | |
| 000000-00-0 | SOMPO HOLDINGS INC | B | 09/21/2023 | ZERO STAGE CAPITAL | 2,700.000 | 125,192 | | 0 | |
| 000000-00-0 | PZU GR | B | 09/19/2023 | ZERO STAGE CAPITAL | 6,621.000 | 63,873 | | 0 | |
| 000000-00-0 | FAR EAST HORIZON L | B | 08/23/2023 | ZERO STAGE CAPITAL | 205,000.000 | 133,953 | | 0 | |
| 000000-00-0 | TELEFONICA DEUTSCH | B | 08/18/2023 | ZERO STAGE CAPITAL | 142,611.000 | 268,195 | | 0 | |
| 000000-00-0 | ASTRA INTL | B | 08/10/2023 | ZERO STAGE CAPITAL | 134,800.000 | 60,185 | | 0 | |
| 000000-00-0 | ASML HOLDING NV-NY REG SHS | D | 06/29/2023 | ZERO STAGE CAPITAL | 489.000 | 354,774 | | 0 | |
| 000000-00-0 | FOCUS TECHNOLOGY CO LTD-A | B | 07/14/2023 | ZERO STAGE CAPITAL | 208,400.000 | 1,037,748 | | 0 | |
| 000000-00-0 | EOPTOLINK TECHNOLO | B | 07/12/2023 | ZERO STAGE CAPITAL | 93,360.000 | 804,652 | | 0 | |
| 000000-00-0 | XINHUA WINSHARE PU | B | 07/19/2023 | ZERO STAGE CAPITAL | 25,100.000 | 50,440 | | 0 | |
| 000000-00-0 | POSTAL SAVINGS BANK OF CHI-H | B | 09/05/2023 | ZERO STAGE CAPITAL | 140,000.000 | 70,898 | | 0 | |
| 000000-00-0 | VELESTO ENERGY BHD | B | 07/20/2023 | ZERO STAGE CAPITAL | 1,473,800.000 | 74,488 | | 0 | |
| 000000-00-0 | LEEJAM SPORTS CO J | B | 08/03/2023 | ZERO STAGE CAPITAL | 4,814.000 | 192,886 | | 0 | |
| 000000-00-0 | CHINA EDUCATION GROUP HOLDIN | B | 08/10/2023 | ZERO STAGE CAPITAL | 93,000.000 | 78,280 | | 0 | |
| 000000-00-0 | AK MEDICAL HLDGS L | B | 06/27/2023 | ZERO STAGE CAPITAL | 62,000.000 | 52,707 | | 0 | |
| 000000-00-0 | NORDEA BANK KRP | B | 08/03/2023 | ZERO STAGE CAPITAL | 16,844.000 | 184,713 | | 0 | |
| 000000-00-0 | ASE TECHNOLOGY HOL | B | 06/29/2023 | ZERO STAGE CAPITAL | 32,000.000 | 126,145 | | 0 | |
| 000000-00-0 | WIX.COM LTD | D | 08/30/2023 | ZERO STAGE CAPITAL | 611.000 | 58,465 | | 0 | |
| 000000-00-0 | NORDEA BANK ABP | B | 08/16/2023 | ZERO STAGE CAPITAL | 254,877.000 | 2,859,200 | | 0 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 000000-00-0 | MEBUKIFINANCIAL G | B | 06/28/2023 | ZERO STAGE CAPITAL | 40,400.000 | 94,467 | | 0 | |
| 000000-00-0 | GENTERA SAB DE CV | B | 08/01/2023 | ZERO STAGE CAPITAL | 88,500.000 | 109,181 | | 0 | |
| 000000-00-0 | CHINA FEIHE LTD | B | 07/06/2023 | ZERO STAGE CAPITAL | 136,000.000 | 76,098 | | 0 | |
| 000000-00-0 | CENCOSUD SHOPPING | B | 08/10/2023 | ZERO STAGE CAPITAL | 35,378.000 | 59,395 | | 0 | |
| 000000-00-0 | CURY CONST E INCO | B | 08/16/2023 | ZERO STAGE CAPITAL | 29,400.000 | 106,421 | | 0 | |
| 000000-00-0 | CEMENTIR HOLDING N | B | 08/28/2023 | ZERO STAGE CAPITAL | 115,364.000 | 1,047,614 | | 0 | |
| 000000-00-0 | EVERGREEN AVIATION | B | 06/29/2023 | ZERO STAGE CAPITAL | 153,000.000 | 540,639 | | 0 | |
| 000000-00-0 | PRAEMIUM LTD | D | 03/23/2023 | ZERO STAGE CAPITAL | (124,232.000) | (93,267) | | 0 | |
| 000000-00-0 | STELLANTIS N.V | D | 08/23/2023 | ZERO STAGE CAPITAL | 75,637.000 | 1,483,954 | | 0 | |
| 000000-00-0 | STELLANTIS N V | B | 07/31/2023 | ZERO STAGE CAPITAL | 161,540.000 | 3,252,291 | | 0 | |
| 000000-00-0 | SAUDI ARAMCO BASE | B | 08/21/2023 | ZERO STAGE CAPITAL | 36,985.000 | 1,406,194 | | 0 | |
| 000000-00-0 | CAIXA SEGURIDADE P | B | 08/16/2023 | ZERO STAGE CAPITAL | 193,600.000 | 419,256 | | 0 | |
| 000000-00-0 | STS HOLDING SA | B | 07/26/2023 | ZERO STAGE CAPITAL | 27,543.000 | 166,591 | | 0 | |
| 000000-00-0 | THUNGELA RESOURCES | B | 09/12/2023 | ZERO STAGE CAPITAL | 85,062.000 | 709,662 | | 0 | |
| 000000-00-0 | TSAKOS ENERGY NAVIGATION LTD | D | 09/11/2023 | ZERO STAGE CAPITAL | 31,618.000 | 625,972 | | 0 | |
| 000000-00-0 | DIRUI INDUSTRIAL CO LTD-A | B | 07/20/2023 | ZERO STAGE CAPITAL | 38,800.000 | 144,150 | | 0 | |
| 000000-00-0 | GSK PLC | B | 07/10/2023 | ZERO STAGE CAPITAL | 29,971.000 | 504,956 | | 0 | |
| 000000-00-0 | DNB BANK ASA | B | 08/15/2023 | ZERO STAGE CAPITAL | 3,975.000 | 81,364 | | 0 | |
| 000000-00-0 | SIMCERE PHARMACEU. | B | 08/15/2023 | ZERO STAGE CAPITAL | 138,000.000 | 113,828 | | 0 | |
| 000000-00-0 | CHINA OILFIELD SERVICES-A | B | 07/11/2023 | ZERO STAGE CAPITAL | 202,900.000 | 414,250 | | 0 | |
| 000000-00-0 | ASIAN STAR ANCHOR CHAIN-A | B | 07/11/2023 | ZERO STAGE CAPITAL | 607,900.000 | 946,725 | | 0 | |
| 000000-00-0 | AMERICANA RESTAURA | B | 08/07/2023 | ZERO STAGE CAPITAL | 348.000 | 393 | | 0 | |
| 000000-00-0 | THE POWER & WATER | B | 07/27/2023 | ZERO STAGE CAPITAL | 62,098.000 | 1,372,933 | | 0 | |
| 000000-00-0 | MINISO GROUP HOLDING LTD | B | 09/07/2023 | ZERO STAGE CAPITAL | 69,000.000 | 479,294 | | 0 | |
| 000000-00-0 | RECRUIT HLDGS CO L | B | 07/14/2023 | ZERO STAGE CAPITAL | 10,600.000 | 341,805 | | 0 | |
| 000000-00-0 | CHINA RESOURCES P. | B | 08/29/2023 | ZERO STAGE CAPITAL | 539,000.000 | 373,616 | | 0 | |
| 000000-00-0 | CHANGJIANG PUBLISHING & ME-A | B | 07/20/2023 | ZERO STAGE CAPITAL | 233,600.000 | 278,765 | | 0 | |
| 000000-00-0 | GENERTEC UNIVERSAL | B | 09/06/2023 | ZERO STAGE CAPITAL | 239,000.000 | 124,321 | | 0 | |
| 000000-00-0 | BANGCHAK CORP PCL | B | 07/18/2023 | ZERO STAGE CAPITAL | 45,100.000 | 49,997 | | 0 | |
| 000000-00-0 | NORDEA BANK ABP | B | 08/03/2023 | ZERO STAGE CAPITAL | 16,491.000 | 179,976 | | 0 | |
| 000000-00-0 | NAN PAO RESINS CHE | B | 09/15/2023 | ZERO STAGE CAPITAL | 11,000.000 | 76,306 | | 0 | |
| 000000-00-0 | CHINA ZHESHANG BANK CO LTD-H | B | 08/23/2023 | ZERO STAGE CAPITAL | 1,916,000.000 | 536,175 | | 0 | |
| F21107-10-1 | CONSTELLIUM SE | D | 07/19/2023 | ZERO STAGE CAPITAL | 1,132.000 | 20,045 | | 0 | |
| G01767-10-5 | ALKERMES PLC | D | 07/19/2023 | ZERO STAGE CAPITAL | 2,671.000 | 84,771 | | 0 | |
| G0176J-10-9 | ALLEGION PLC | D | 08/23/2023 | ZERO STAGE CAPITAL | 11,976.000 | 1,309,660 | | 0 | |
| G0450A-10-5 | ARCH CAPITAL GROUP LTD COMMON STK | D | 09/07/2023 | ZERO STAGE CAPITAL | 12,347.000 | 965,893 | | 0 | |
| G1151C-10-1 | ACCENTURE LTD BERMUDA | C | 09/07/2023 | ZERO STAGE CAPITAL | 75.000 | 23,797 | | 0 | |
| G29183-10-3 | EATON CORP | D | 09/07/2023 | VARIOUS | 5,190.000 | 1,188,891 | | 0 | |
| G3075P-10-1 | ENSTAR GROUP LTD | D | 07/19/2023 | ZERO STAGE CAPITAL | 580.000 | 150,484 | | 0 | |
| G4863A-10-8 | INTL GAME TECH PLC | D | 08/29/2023 | ZERO STAGE CAPITAL | 10,692.000 | 349,561 | | 0 | |
| G51502-10-5 | JOHNSON CONTROLS INT | D | 08/23/2023 | ZERO STAGE CAPITAL | 12,300.000 | 722,527 | | 0 | |
| G5960L-10-3 | MEDTRONIC INC | D | 08/25/2023 | VARIOUS | 110,000.000 | 9,120,592 | | 0 | |
| G72800-10-8 | PROTHENA CORP PLC | D | 07/19/2023 | ZERO STAGE CAPITAL | 872.000 | 58,012 | | 0 | |
| G7997R-10-3 | SEAGATE TECH HLDNGS | D | 09/07/2023 | ZERO STAGE CAPITAL | 240.000 | 15,100 | | 0 | |
| G7997W-10-2 | SEADRILL 2021 LTD | D | 09/22/2023 | ZERO STAGE CAPITAL | 4,296.000 | 192,706 | | 0 | |
| G8192H-10-6 | SIRIUSPOINT LTD | D | 07/19/2023 | ZERO STAGE CAPITAL | 9,588.000 | 88,842 | | 0 | |
| G87110-10-5 | TECHNIPFMC PLC | D | 07/19/2023 | ZERO STAGE CAPITAL | 2,481.000 | 44,648 | | 0 | |
| G8994E-10-3 | TRANE TECHNOLOGI PLC | D | 09/14/2023 | ZERO STAGE CAPITAL | 648.000 | 132,084 | | 0 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| G9456A-10-0 | GOLAR LNG LTD | D | 07/19/2023 | ZERO STAGE CAPITAL | 1,404.000 | 33,676 | | 0 | |
| G9618E-10-7 | WHITE MTNS INS GROUP | D | 07/19/2023 | ZERO STAGE CAPITAL | 58.000 | 89,349 | | 0 | |
| G96629-10-3 | WILLIS TOWERS WATSON | D | 07/18/2023 | ZERO STAGE CAPITAL | 546.000 | 124,631 | | 0 | |
| H1467J-10-4 | CHUBB LIMITED | D | 08/23/2023 | ZERO STAGE CAPITAL | 3,966.000 | 790,389 | | 0 | |
| M98068-10-5 | WIX COM LTD | D | 07/19/2023 | ZERO STAGE CAPITAL | 687.000 | 63,436 | | 0 | |
| N07059-21-0 | ASML HLDS NV NY | D | 08/30/2023 | EVERCORE | 9,306.000 | 6,436,255 | | 0 | |
| N3144W-10-5 | EXPRO GROUP HLDS NV | D | 09/22/2023 | ZERO STAGE CAPITAL | 5,296.000 | 122,151 | | 0 | |
| N6596X-10-9 | NXP SEMICONDUCTR | D | 09/07/2023 | ZERO STAGE CAPITAL | 128.000 | 26,620 | | 0 | |
| Y8162K-20-4 | STAR BULK CARRIERS | D | 07/14/2023 | ZERO STAGE CAPITAL | 9,199.000 | 165,912 | | 0 | |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 510,207,800 | XXX | 0 | XXX |
| 46090E-10-3 | INVESCO QQQ TR | | 08/25/2023 | GOLDMAN SACHS | 178,800.000 | 65,039,243 | | 0 | |
| 464287-10-1 | ISHARES S+P 100 ETF | | 09/14/2023 | ZERO STAGE CAPITAL | 13,732.000 | 2,906,447 | | 0 | |
| 464287-23-4 | ISHARES MSCI EMERGING MKT INDEX ETF | | 07/19/2023 | GOLDMAN SACHS | 983,600.000 | 40,031,733 | | 0 | |
| 464287-49-9 | ISHARES RUSSELL MID-CAP ETF | | 08/03/2023 | GOLDMAN SACHS | 467,200.000 | 34,978,445 | | 0 | |
| 464287-65-5 | ISHARES RUSSELL 2000 ETF | | 09/20/2023 | VARIOUS | 117,977.000 | 22,749,033 | | 0 | |
| 464288-24-0 | ISHARES MSCI ACWI EX US ETF | | 08/25/2023 | GOLDMAN SACHS | 612,700.000 | 30,037,101 | | 0 | |
| 464288-25-7 | ISHARES MSCI ACWI ETF | | 07/19/2023 | GOLDMAN SACHS | 813,200.000 | 80,012,392 | | 0 | |
| 46429B-68-9 | ISHARES EDGE MSCI MIN VOL EA | | 08/14/2023 | ZERO STAGE CAPITAL | 2,096.000 | 142,712 | | 0 | |
| 46429B-69-7 | ISHARES EDGE MSCI MIN VOL US | | 07/13/2023 | ZERO STAGE CAPITAL | 48,854.000 | 3,634,699 | | 0 | |
| 46432F-33-9 | ISHARES EDGE MSCI USA QUALITY | | 08/14/2023 | ZERO STAGE CAPITAL | 31,158.000 | 4,285,795 | | 0 | |
| 46432F-39-6 | ISHARES EDGE MSCI USA MOMENT | | 09/14/2023 | ZERO STAGE CAPITAL | 23,603.000 | 3,460,429 | | 0 | |
| 46434V-44-9 | ISHARES EDGE MSCI INTL MOMENT | | 08/14/2023 | ZERO STAGE CAPITAL | 4,395.000 | 144,147 | | 0 | |
| 46435G-40-9 | ISHARES EDGE MSCI INTL VALUE | | 09/14/2023 | ZERO STAGE CAPITAL | 79,991.000 | 2,068,131 | | 0 | |
| 46435G-50-8 | ISHARES EDGE MSCI INTL SIZE | | 08/14/2023 | ZERO STAGE CAPITAL | 26,458.000 | 689,202 | | 0 | |
| 78462F-10-3 | SPDR S&P 500 TRUST ETF | | 08/25/2023 | VARIOUS | 289,500.000 | 129,890,036 | | 0 | |
| L5458T-11-7 | INVESCO US SENIOR LOAN - GX COMMON STK | | 08/01/2023 | INVESCO | 85,375.807 | 7,635,390 | | 0 | |
| 464286-10-3 | ISHARES AUSTRALIA ETF | | 08/25/2023 | GOLDMAN SACHS | 465,100.000 | 10,015,463 | | 0 | 3.A |
| 5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO | | | | | | 437,720,398 | XXX | 0 | XXX |
| 30277@-10-1 | FMIC HOLDINGS, INC. | | 07/14/2023 | CAPITAL CONTRIBUTION | 0.000 | 100,892 | | 0 | |
| 5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other | | | | | | 100,892 | XXX | 0 | XXX |
| 5989999997. Total - Common Stocks - Part 3 | | | | | | 948,029,090 | XXX | 0 | XXX |
| 5989999998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 5989999999. Total - Common Stocks | | | | | | 948,029,090 | XXX | 0 | XXX |
| 5999999999. Total - Preferred and Common Stocks | | | | | | 948,029,090 | XXX | 0 | XXX |
| 6009999999 - Totals | | | | | | 2,090,343,017 | XXX | 5,027,238 | 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 |
| 01F020-69-5 | UMBS TBA 30YR | | 08/29/2023 | ZERO STAGE CAPITAL | | 3,866,346 | 4,890,000 | 3,866,395 | 0 | 0 | 0 | 0 | 0 | 0 | 3,866,395 | 0 | (49) | (49) | 3,532 | 09/15/2051 | 1.F FE |
| 01F020-6A-2 | UMBS TBA 30YR | | 09/14/2023 | ZERO STAGE CAPITAL | | 133,875 | 170,000 | 134,061 | 0 | 0 | 0 | 0 | 0 | 0 | 134,061 | 0 | (186) | (186) | 104 | 10/15/2050 | 1.F FE |
| 01F022-47-7 | UMBS TBA 15YR | | 07/10/2023 | ZERO STAGE CAPITAL | | 903,359 | 1,000,000 | 903,359 | 0 | 0 | 0 | 0 | 0 | 0 | 903,359 | 0 | 0 | 0 | 1,181 | 07/15/2037 | 1.F FE |
| 01F022-48-5 | UMBS TBA 15YR | | 08/07/2023 | ZERO STAGE CAPITAL | | 3,255,172 | 3,620,000 | 3,247,677 | 0 | 0 | 0 | 0 | 0 | 0 | 3,247,677 | 0 | 7,495 | 7,495 | 4,022 | 08/15/2037 | 1.F FE |
| 01F022-69-1 | UMBS TBA 30YR | | 08/29/2023 | ZERO STAGE CAPITAL | | 2,471,719 | 3,000,000 | 2,471,719 | 0 | 0 | 0 | 0 | 0 | 0 | 2,471,719 | 0 | 0 | 0 | 4,375 | 09/15/2051 | 1.F FE |
| 01F030-69-4 | UMBS TBA 30YR | | 09/12/2023 | ZERO STAGE CAPITAL | | 1,700,859 | 2,000,000 | 1,700,859 | 0 | 0 | 0 | 0 | 0 | 0 | 1,700,859 | 0 | 0 | 0 | 2,167 | 09/15/2051 | 1.F FE |
| 01F030-6A-1 | UMBS TBA 30YR | | 09/18/2023 | ZERO STAGE CAPITAL | | 1,916,736 | 2,255,000 | 1,917,159 | 0 | 0 | 0 | 0 | 0 | 0 | 1,917,159 | 0 | (423) | (423) | 2,067 | 10/15/2050 | 1.F FE |
| 01F032-68-2 | UMBS TBA 30YR | | 08/10/2023 | ZERO STAGE CAPITAL | | 3,224,631 | 3,555,000 | 3,202,555 | 0 | 0 | 0 | 0 | 0 | 0 | 3,202,555 | 0 | 22,076 | 22,076 | 4,493 | 08/15/2052 | 1.F FE |
| 01F032-69-0 | UMBS TBA 30YR | | 08/16/2023 | ZERO STAGE CAPITAL | | 1,376,539 | 1,555,000 | 1,398,710 | 0 | 0 | 0 | 0 | 0 | 0 | 1,398,710 | 0 | (22,171) | (22,171) | 1,965 | 09/14/2050 | 1.F FE |
| 01F040-47-9 | UMBS TBA 15YR | | 07/06/2023 | ZERO STAGE CAPITAL | | 957,266 | 1,000,000 | 957,266 | 0 | 0 | 0 | 0 | 0 | 0 | 957,266 | 0 | 0 | 0 | 1,889 | 07/15/2038 | 1.F FE |
| 01F040-67-7 | UMBS TBA 30YR | | 07/10/2023 | ZERO STAGE CAPITAL | | 934,590 | 1,000,000 | 944,355 | 0 | 0 | 0 | 0 | 0 | 0 | 944,355 | 0 | (9,766) | (9,766) | 1,333 | 07/15/2053 | 1.F FE |
| 01F040-68-5 | UMBS TBA 30YR | | 07/12/2023 | ZERO STAGE CAPITAL | | 469,375 | 500,000 | 462,402 | 0 | 0 | 0 | 0 | 0 | 0 | 462,402 | 0 | 6,973 | 6,973 | 722 | 08/15/2052 | 1.F FE |
| 01F040-69-3 | UMBS TBA 30YR | | 08/24/2023 | ZERO STAGE CAPITAL | | 228,325 | 250,000 | 228,408 | 0 | 0 | 0 | 0 | 0 | 0 | 228,408 | 0 | (83) | (83) | 361 | 09/15/2051 | 1.F FE |
| 01F040-6A-0 | UMBS TBA 30YR | | 09/19/2023 | ZERO STAGE CAPITAL | | 369,246 | 405,000 | 369,246 | 0 | 0 | 0 | 0 | 0 | 0 | 369,246 | 0 | 0 | 0 | 495 | 10/15/2050 | 1.F FE |
| 01F042-69-9 | UMBS TBA 30YR | | 08/23/2023 | ZERO STAGE CAPITAL | | 1,223,268 | 1,305,000 | 1,219,631 | 0 | 0 | 0 | 0 | 0 | 0 | 1,219,631 | 0 | 3,636 | 3,636 | 2,121 | 09/15/2051 | 1.F FE |
| 01F042-6A-6 | UMBS TBA 30YR | | 09/18/2023 | ZERO STAGE CAPITAL | | 37,544 | 40,000 | 37,544 | 0 | 0 | 0 | 0 | 0 | 0 | 37,544 | 0 | 0 | 0 | 55 | 10/15/2050 | 1.F FE |
| 01F050-67-6 | UMBS TBA 30YR | | 07/11/2023 | ZERO STAGE CAPITAL | | 3,883,945 | 4,000,000 | 3,880,273 | 0 | 0 | 0 | 0 | 0 | 0 | 3,880,273 | 0 | 3,672 | 3,672 | 6,667 | 07/15/2052 | 1.F FE |
| 01F050-68-4 | UMBS TBA 30YR | | 08/10/2023 | ZERO STAGE CAPITAL | | 2,428,633 | 2,500,000 | 2,433,359 | 0 | 0 | 0 | 0 | 0 | 0 | 2,433,359 | 0 | (4,727) | (4,727) | 4,514 | 08/15/2052 | 1.F FE |
| 01F052-68-0 | UMBS TBA 30YR | | 08/07/2023 | ZERO STAGE CAPITAL | | 3,966,719 | 4,000,000 | 3,966,719 | 0 | 0 | 0 | 0 | 0 | 0 | 3,966,719 | 0 | 0 | 0 | 7,944 | 08/15/2052 | 1.F FE |
| 01F060-69-1 | UMBS TBA 30YR | | 08/29/2023 | ZERO STAGE CAPITAL | | 2,992,969 | 3,000,000 | 2,992,969 | 0 | 0 | 0 | 0 | 0 | 0 | 2,992,969 | 0 | 0 | 0 | 3,250 | 09/15/2051 | 1.F FE |
| 01F062-69-7 | UMBS TBA 30YR | | 09/11/2023 | ZERO STAGE CAPITAL | | 7,261,341 | 7,185,000 | 7,265,831 | 0 | 0 | 0 | 0 | 0 | 0 | 7,265,831 | 0 | (4,491) | (4,491) | 16,865 | 09/15/2049 | 1.F FE |
| 21H022-68-9 | GNMAII JUMBO TBA 30Y | | 07/28/2023 | ZERO STAGE CAPITAL | | 866,289 | 1,000,000 | 866,289 | 0 | 0 | 0 | 0 | 0 | 0 | 866,289 | 0 | 0 | 0 | 694 | 08/15/2052 | 1.F FE |
| 21H032-67-0 | GNMAII JUMBO TBA 30Y | | 06/28/2023 | ZERO STAGE CAPITAL | | 5,009,331 | 5,390,000 | 4,955,852 | 0 | 0 | 0 | 0 | 0 | 0 | 4,955,852 | 0 | 53,479 | 53,479 | 9,957 | 07/15/2052 | 1.F FE |
| 21H032-68-8 | GNMAII JUMBO TBA 30Y | | 08/09/2023 | ZERO STAGE CAPITAL | | 4,921,744 | 5,390,000 | 5,010,595 | 0 | 0 | 0 | 0 | 0 | 0 | 5,010,595 | 0 | (88,851) | (88,851) | 10,481 | 08/15/2052 | 1.F FE |
| 21H032-69-6 | GNMAII JUMBO TBA 30Y | | 09/15/2023 | ZERO STAGE CAPITAL | | 4,840,999 | 5,390,000 | 4,922,586 | 0 | 0 | 0 | 0 | 0 | 0 | 4,922,586 | 0 | (81,587) | (81,587) | 10,481 | 09/15/2051 | 1.F FE |
| 21H040-67-3 | GNMAII JUMBO TBA 30Y | | 07/13/2023 | ZERO STAGE CAPITAL | | 945,430 | 1,000,000 | 945,430 | 0 | 0 | 0 | 0 | 0 | 0 | 945,430 | 0 | 0 | 0 | 1,056 | 07/15/2052 | 1.F FE |
| 21H042-67-9 | GNMAII JUMBO TBA 30Y | | 07/18/2023 | ZERO STAGE CAPITAL | | 1,454,531 | 1,500,000 | 1,455,117 | 0 | 0 | 0 | 0 | 0 | 0 | 1,455,117 | 0 | (586) | (586) | 3,563 | 07/15/2040 | 1.F FE |
| 21H042-68-7 | GNMAII JUMBO TBA 30Y | | 07/25/2023 | ZERO STAGE CAPITAL | | 2,899,277 | 3,000,000 | 2,899,277 | 0 | 0 | 0 | 0 | 0 | 0 | 2,899,277 | 0 | 0 | 0 | 3,750 | 08/15/2039 | 1.F FE |
| 36179N-LF-3 | GNMA PASS-THRU | | 09/01/2023 | MORTGAGE PAYDOWN | | 25,285 | 25,285 | 26,916 | 25,378 | 0 | (93) | 0 | (93) | 0 | 25,285 | 0 | 0 | 0 | 751 | 08/20/2043 | 1.F FE |
| 36179Q-6P-1 | GNMA PASSTHRU MA2678 | | 09/01/2023 | MORTGAGE PAYDOWN | | 31,272 | 31,272 | 32,928 | 31,374 | 0 | (102) | 0 | (102) | 0 | 31,272 | 0 | 0 | 0 | 723 | 03/20/2045 | 1.F FE |
| 36179Q-RZ-6 | GNMA PASSTHRU MA2304 | | 09/01/2023 | MORTGAGE PAYDOWN | | 54,783 | 54,783 | 58,750 | 55,035 | 0 | (252) | 0 | (252) | 0 | 54,783 | 0 | 0 | 0 | 1,461 | 10/20/2044 | 1.F FE |
| 36179Q-YR-6 | GNMA PASSTHRU MA2520 | | 09/01/2023 | MORTGAGE PAYDOWN | | 66,461 | 66,461 | 68,675 | 66,587 | 0 | (126) | 0 | (126) | 0 | 66,461 | 0 | 0 | 0 | 1,317 | 01/20/2045 | 1.F FE |
| 36179V-5A-4 | GNMA PASSTHRU MA7141 | | 09/01/2023 | MORTGAGE PAYDOWN | | 1,620 | 1,620 | 1,779 | 1,636 | 0 | (16) | 0 | (16) | 0 | 1,620 | 0 | 0 | 0 | 58 | 01/20/2051 | 1.F FE |
| 36179V-DN-7 | GNMA PASSTHRU MA6409 | | 09/01/2023 | MORTGAGE PAYDOWN | | 241,940 | 241,940 | 248,032 | 242,322 | 0 | (383) | 0 | (383) | 0 | 241,940 | 0 | 0 | 0 | 4,817 | 01/20/2050 | 1.F FE |
| 36179W-2U-1 | GNMA PASSTHRU MA7987 | | 07/28/2023 | ZERO STAGE CAPITAL | | 431,015 | 500,000 | 435,273 | 0 | 0 | 0 | 0 | 0 | 0 | 435,273 | 0 | (4,258) | (4,258) | 694 | 04/20/2052 | 1.F FE |
| 36179W-2W-7 | GNMA PASSTHRU MA7989 | | 09/01/2023 | MORTGAGE PAYDOWN | | 6,193 | 6,193 | 5,746 | 0 | 0 | 2 | 0 | 2 | 0 | 6,193 | 0 | 0 | 0 | 28 | 04/20/2052 | 1.F FE |
| 36179W-7M-4 | GNMA PASSTHRU MA8100 | | 09/01/2023 | MORTGAGE PAYDOWN | | 7,060 | 7,060 | 6,686 | 0 | 0 | 2 | 0 | 2 | 0 | 7,060 | 0 | 0 | 0 | 36 | 06/20/2052 | 1.F FE |
| 36179W-DQ-8 | GNMA PASSTHRU MA7311 | | 09/01/2023 | MORTGAGE PAYDOWN | | 10,028 | 10,028 | 10,008 | 10,027 | 0 | 1 | 0 | 1 | 0 | 10,028 | 0 | 0 | 0 | 133 | 04/20/2051 | 1.F FE |
| 36179W-DW-5 | GNMA PASSTHRU MA7317 | | 09/01/2023 | MORTGAGE PAYDOWN | | 3,226 | 3,226 | 3,559 | 3,256 | 0 | (30) | 0 | (30) | 0 | 3,226 | 0 | 0 | 0 | 108 | 04/20/2051 | 1.F FE |
| 36179W-FG-8 | GNMA PASSTHRU MA7367 | | 09/01/2023 | MORTGAGE PAYDOWN | | 36,983 | 36,983 | 32,764 | 36,617 | 0 | 366 | 0 | 366 | 0 | 36,983 | 0 | 0 | 0 | 615 | 05/20/2051 | 1.F FE |
| 36179W-FM-5 | GNMA PASSTHRU MA7372 | | 09/01/2023 | MORTGAGE PAYDOWN | | 9,318 | 9,318 | 10,284 | 9,364 | 0 | (46) | 0 | (46) | 0 | 9,318 | 0 | 0 | 0 | 315 | 05/20/2051 | 1.F FE |
| 36179W-JQ-2 | GNMA PASSTHRU MA7471 | | 09/01/2023 | MORTGAGE PAYDOWN | | 23,213 | 23,213 | 23,040 | 23,202 | 0 | 11 | 0 | 11 | 0 | 23,213 | 0 | 0 | 0 | 307 | 07/20/2051 | 1.F FE |
| 36179W-JS-8 | GNMA PASSTHRU MA7473 | | 09/01/2023 | MORTGAGE PAYDOWN | | 13,506 | 13,506 | 11,923 | 13,397 | 0 | 109 | 0 | 109 | 0 | 13,506 | 0 | 0 | 0 | 268 | 07/20/2051 | 1.F FE |
| 36179W-LP-1 | GNMA PASSTHRU MA7534 | | 09/01/2023 | MORTGAGE PAYDOWN | | 3,621 | 3,621 | 3,126 | 0 | 0 | 0 | 0 | 0 | 0 | 3,621 | 0 | 0 | 0 | 8 | 08/20/2051 | 1.F FE |
| 36179W-ND-6 | GNMA PASSTHRU MA7588 | | 09/01/2023 | MORTGAGE PAYDOWN | | 15,005 | 15,005 | 14,545 | 14,975 | 0 | 30 | 0 | 30 | 0 | 15,005 | 0 | 0 | 0 | 200 | 09/20/2051 | 1.F FE |
| 36179W-NE-4 | GNMA PASSTHRU MA7589 | | 09/01/2023 | MORTGAGE PAYDOWN | | 22,515 | 22,515 | 19,735 | 0 | 0 | 23 | 0 | 23 | 0 | 22,515 | 0 | 0 | 0 | 94 | 09/20/2051 | 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 |
| 36179W-QB-7 | GNMA PASSTHRU MA7650 | | 09/01/2023 | MORTGAGE PAYDOWN | | 35,489 | 35,489 | 32,962 | 35,294 | 0 | 196 | 0 | 196 | 0 | 35,489 | 0 | 0 | 0 | 704 | 10/20/2051 | 1.F FE |
| 36179W-R2-6 | GNMA PASSTHRU MA7705 | | 09/20/2023 | VARIOUS | | 615,189 | 725,385 | 654,388 | 409,283 | 0 | 2,800 | 0 | 2,800 | 0 | 656,859 | 0 | (41,670) | (41,670) | 9,771 | 11/20/2051 | 1.F FE |
| 36179W-TY-4 | GNMA PASSTHRU MA7767 | | 09/01/2023 | MORTGAGE PAYDOWN | | 57,501 | 57,501 | 50,402 | 11,462 | 0 | 205 | 0 | 205 | 0 | 57,501 | 0 | 0 | 0 | 501 | 12/20/2051 | 1.F FE |
| 36179W-TZ-1 | GNMA PASSTHRU MA7768 | | 09/01/2023 | MORTGAGE PAYDOWN | | 14,356 | 14,356 | 13,100 | 14,273 | 0 | 83 | 0 | 83 | 0 | 14,356 | 0 | 0 | 0 | 286 | 12/20/2051 | 1.F FE |
| 36179W-VU-9 | GNMA PASSTHRU MA7827 | | 09/20/2023 | VARIOUS | | 439,247 | 518,115 | 451,003 | 0 | 0 | 1,225 | 0 | 1,225 | 0 | 452,228 | 0 | (12,981) | (12,981) | 2,860 | 01/20/2052 | 1.F FE |
| 36179W-Y9-3 | GNMA PASSTHRU MA7936 | | 09/20/2023 | VARIOUS | | 410,960 | 483,976 | 425,861 | 423,629 | 0 | 4,678 | 0 | 4,678 | 0 | 428,306 | 0 | (17,346) | (17,346) | 9,706 | 03/20/2052 | 1.F FE |
| 36179X-BT-2 | GNMA PASSTHRU MA8150 | | 09/01/2023 | MORTGAGE PAYDOWN | | 37,267 | 37,267 | 35,730 | 0 | 0 | 26 | 0 | 26 | 0 | 37,267 | 0 | 0 | 0 | 376 | 07/20/2052 | 1.F FE |
| 36179X-FH-4 | GNMA PASSTHRU MA8268 | | 09/01/2023 | MORTGAGE PAYDOWN | | 1,563 | 1,563 | 1,740 | 0 | 0 | 5 | 0 | 5 | 0 | 1,563 | 0 | 0 | 0 | 24 | 09/20/2052 | 1.F FE |
| 36179X-LH-7 | GNMA PASSTHRU MA8428 | | 06/16/2023 | VARIOUS | | (6,790) | (6,867) | (13,572) | 0 | 0 | 6,740 | 0 | 6,740 | 0 | (6,832) | 0 | 42 | 42 | 4,160 | 11/20/2052 | 1.F FE |
| 36179X-X3-5 | GNMA PASSTHRU MA8798 | | 07/13/2023 | ZERO STAGE CAPITAL | | 473,437 | 499,999 | 471,991 | 0 | 0 | 0 | 0 | 0 | 0 | 471,991 | 0 | 1,445 | 1,445 | 1,056 | 04/20/2053 | 1.F FE |
| 36179Y-DH-4 | GNMA PASSTHRU MA9104 | | 07/25/2023 | ZERO STAGE CAPITAL | | 1,443,633 | 1,500,000 | 1,455,645 | 0 | 0 | 0 | 0 | 0 | 0 | 1,455,645 | 0 | (12,012) | (12,012) | 3,750 | 08/20/2053 | 1.F FE |
| 36179MK-2X-6 | GNMA PASSTHRU BS8890 | | 09/01/2023 | MORTGAGE PAYDOWN | | 4,990 | 4,990 | 5,140 | 4,992 | 0 | (2) | 0 | (2) | 0 | 4,990 | 0 | 0 | 0 | 150 | 02/20/2050 | 1.F FE |
| 36181G-DG-1 | GNMA PASS-THRU C SINGLE F | | 09/01/2023 | MORTGAGE PAYDOWN | | 236,724 | 236,724 | 238,887 | 236,853 | 0 | (129) | 0 | (129) | 0 | 236,724 | 0 | 0 | 0 | 5,595 | 06/20/2043 | 1.F FE |
| 36186N-WN-5 | GOVT NATL MTGE ASSN | | 09/15/2023 | MORTGAGE PAYDOWN | | 15,323 | 15,323 | 15,544 | 15,335 | 0 | (13) | 0 | (13) | 0 | 15,323 | 0 | 0 | 0 | 307 | 08/15/2045 | 1.F FE |
| 36200Q-2T-0 | GOVT NATL MTGE ASSN | | 09/01/2023 | MORTGAGE PAYDOWN | | 2,599 | 2,599 | 2,655 | 2,602 | 0 | (3) | 0 | (3) | 0 | 2,599 | 0 | 0 | 0 | 122 | 02/15/2032 | 1.F FE |
| 36200Q-JJ-4 | GOVT NATL MTGE ASSN | | 09/01/2023 | MORTGAGE PAYDOWN | | 1,601 | 1,601 | 1,655 | 1,604 | 0 | (3) | 0 | (3) | 0 | 1,601 | 0 | 0 | 0 | 75 | 03/15/2032 | 1.F FE |
| 36201M-2F-8 | GOVT NATL MTGE ASSN | | 09/01/2023 | MORTGAGE PAYDOWN | | 4,277 | 4,277 | 4,424 | 4,286 | 0 | (9) | 0 | (9) | 0 | 4,277 | 0 | 0 | 0 | 200 | 05/15/2032 | 1.F FE |
| 36202C-6Y-4 | GOVT NATL MTGE ASSN | | 09/01/2023 | MORTGAGE PAYDOWN | | 2,858 | 2,858 | 2,866 | 2,853 | 0 | 6 | 0 | 6 | 0 | 2,858 | 0 | 0 | 0 | 110 | 12/20/2028 | 1.F FE |
| 36204J-NZ-5 | GOVT NATL MTGE ASSN | | 09/01/2023 | MORTGAGE PAYDOWN | | 3,073 | 3,073 | 2,787 | 3,020 | 0 | 53 | 0 | 53 | 0 | 3,073 | 0 | 0 | 0 | 144 | 02/15/2024 | 1.F FE |
| 3622AA-UR-3 | GNMA PASSTHRU 785192 | | 09/01/2023 | MORTGAGE PAYDOWN | | 9,824 | 9,824 | 10,627 | 9,883 | 0 | (59) | 0 | (59) | 0 | 9,824 | 0 | 0 | 0 | 232 | 11/20/2050 | 1.F FE |
| 38141G-YL-2 | GOLDMAN SACHS GROUP | | 09/11/2023 | ZERO STAGE CAPITAL | | 412,103 | 415,000 | 415,000 | 415,000 | 0 | 0 | 0 | 0 | 0 | 415,000 | 0 | (2,897) | (2,897) | 3,434 | 10/21/2024 | 1.F FE |
| 38376R-R4-0 | GNMA REMIC TRUST | | 09/20/2023 | VARIOUS | | 52,826 | 53,700 | 55,177 | 53,814 | 0 | (94) | 0 | (94) | 0 | 53,720 | 0 | (894) | (894) | 1,084 | 01/20/2067 | 1.A FE |
| 38380H-CH-3 | GNMA REMIC TRUST | | 09/20/2023 | MORTGAGE PAYDOWN | | 4,749 | 4,749 | 4,556 | 4,717 | 0 | 32 | 0 | 32 | 0 | 4,749 | 0 | 0 | 0 | 94 | 05/20/2047 | 1.F FE |
| 38381R-G6-0 | GOVT NATL MTG A | | 09/20/2023 | MORTGAGE PAYDOWN | | 13,568 | 13,568 | 13,556 | 13,530 | 0 | 39 | 0 | 39 | 0 | 13,568 | 0 | 0 | 0 | 482 | 03/20/2049 | 1.F FE |
| 38383A-BJ-2 | GNMA REMIC TR | | 09/15/2023 | INTEREST ONLY PAYMENT | | 0 | 0 | 2 | 1 | 0 | (1) | 0 | (1) | 0 | 0 | 0 | 0 | 0 | 0 | 01/20/2050 | 1.F FE |
| 38383P-5X-5 | GNMA REMIC TRUST | | 09/15/2023 | INTEREST ONLY PAYMENT | | 0 | 0 | 429 | 408 | 0 | (408) | 0 | (408) | 0 | 0 | 0 | 0 | 0 | 0 | 04/20/2052 | 1.F FE |
| 38383P-B4-2 | GNMA REMIC TRUST | | 09/15/2023 | INTEREST ONLY PAYMENT | | 0 | 0 | 230 | 225 | 0 | (225) | 0 | (225) | 0 | 0 | 0 | 0 | 0 | 0 | 04/20/2052 | 1.F FE |
| 38383P-NA-5 | GNMA REMIC TRUST | | 09/15/2023 | INTEREST ONLY PAYMENT | | 0 | 0 | 1,074 | 1,050 | 0 | (1,050) | 0 | (1,050) | 0 | 0 | 0 | 0 | 0 | 0 | 03/20/2052 | 1.F FE |
| 38383P-RN-3 | GNMA REMIC TRUST | | 09/15/2023 | INTEREST ONLY PAYMENT | | 0 | 0 | 143 | 140 | 0 | (140) | 0 | (140) | 0 | 0 | 0 | 0 | 0 | 0 | 03/20/2052 | 1.F FE |
| 38383R-3S-4 | GNMA REMIC TRUST | | 09/15/2023 | INTEREST ONLY PAYMENT | | 0 | 0 | 123 | 120 | 0 | (120) | 0 | (120) | 0 | 0 | 0 | 0 | 0 | 0 | 05/20/2052 | 1.F FE |
| 38383R-FV-4 | GNMA REMIC TRUST | | 09/15/2023 | INTEREST ONLY PAYMENT | | 0 | 0 | 377 | 366 | 0 | (366) | 0 | (366) | 0 | 0 | 0 | 0 | 0 | 0 | 04/20/2052 | 1.F FE |
| 38383R-WA-1 | GNMA REMIC TRUST | | 09/15/2023 | INTEREST ONLY PAYMENT | | 0 | 0 | 766 | 742 | 0 | (742) | 0 | (742) | 0 | 0 | 0 | 0 | 0 | 0 | 04/20/2052 | 1.F FE |
| 38383T-2H-5 | GNMA REMIC TRUST | | 09/15/2023 | INTEREST ONLY PAYMENT | | 0 | 0 | 522 | 513 | 0 | (513) | 0 | (513) | 0 | 0 | 0 | 0 | 0 | 0 | 07/20/2052 | 1.F FE |
| 38383T-YC-1 | GNMA REMIC TRUST | | 09/15/2023 | INTEREST ONLY PAYMENT | | 0 | 0 | 447 | 445 | 0 | (445) | 0 | (445) | 0 | 0 | 0 | 0 | 0 | 3 | 07/20/2052 | 1.F FE |
| 38383Y-AV-4 | GNMA REMIC TRUST | | 09/15/2023 | INTEREST ONLY PAYMENT | | 0 | 0 | 164 | 163 | 0 | (163) | 0 | (163) | 0 | 0 | 0 | 0 | 0 | 0 | 08/20/2052 | 1.F FE |
| 912810-TH-1 | UNITED STATES TREAS | | 08/24/2023 | ZERO STAGE CAPITAL | | 3,949,752 | 4,695,000 | 4,242,630 | 2,074,459 | 0 | 5,226 | 0 | 5,226 | 0 | 4,248,615 | 0 | (298,863) | (298,863) | 90,619 | 05/15/2042 | 1.A FE |
| 912810-TJ-7 | UNITED STATES TREAS | | 08/07/2023 | ZERO STAGE CAPITAL | | 2,447,578 | 2,950,000 | 2,487,542 | 0 | 0 | 1,626 | 0 | 1,626 | 0 | 2,489,168 | 0 | (41,590) | (41,590) | 36,971 | 08/15/2052 | 1.A FE |
| 912810-TU-2 | UNITED STATES TREAS | | 09/20/2023 | ZERO STAGE CAPITAL | | 3,317,500 | 3,400,000 | 3,334,011 | 0 | 0 | 2 | 0 | 2 | 0 | 3,334,013 | 0 | (16,513) | (16,513) | 12,293 | 08/15/2043 | 1.A FE |
| 912828-ZE-3 | UNITED STATES TREAS | | 09/08/2023 | ZERO STAGE CAPITAL | | 480,068 | 550,000 | 478,607 | 0 | 0 | 600 | 0 | 600 | 0 | 479,207 | 0 | 861 | 861 | 1,540 | 03/31/2027 | 1.A FE |
| 912828-ZN-3 | UNITED STATES TREAS | | 08/18/2023 | ZERO STAGE CAPITAL | | 718,145 | 830,000 | 734,205 | 0 | 0 | 8,974 | 0 | 8,974 | 0 | 743,179 | 0 | (25,035) | (25,035) | 3,349 | 04/30/2027 | 1.A FE |
| 91282C-CG-4 | UNITED STATES TREAS | | 09/13/2023 | ZERO STAGE CAPITAL | | 3,054,793 | 3,200,000 | 3,009,674 | 0 | 0 | 53,010 | 0 | 53,010 | 0 | 3,062,684 | 0 | (7,891) | (7,891) | 4,496 | 06/15/2024 | 1.A FE |
| 91282C-DH-1 | UNITED STATES TREAS | | 07/28/2023 | ZERO STAGE CAPITAL | | 19,279,283 | 20,435,000 | 19,563,665 | 9,991,393 | 0 | 93,025 | 0 | 93,025 | 0 | 19,730,688 | 0 | (451,405) | (451,405) | 63,086 | 11/15/2024 | 1.A FE |
| 91282C-DS-7 | UNITED STATES TREAS | | 08/23/2023 | ZERO STAGE CAPITAL | | 9,946,588 | 10,515,000 | 9,923,412 | 0 | 0 | 49,739 | 0 | 49,739 | 0 | 9,973,151 | 0 | (26,563) | (26,563) | 55,445 | 01/15/2025 | 1.A FE |
| 91282C-EF-4 | UNITED STATES TREAS | | 08/23/2023 | ZERO STAGE CAPITAL | | 4,575,263 | 4,900,000 | 4,608,680 | 0 | 0 | 833 | 0 | 833 | 0 | 4,609,512 | 0 | (34,250) | (34,250) | 46,880 | 03/31/2027 | 1.A FE |
| 91282C-EH-0 | UNITED STATES TREAS | | 09/06/2023 | ZERO STAGE CAPITAL | | 13,295,563 | 13,830,000 | 13,334,461 | 63,812 | 0 | 54,074 | 0 | 54,074 | 0 | 13,388,703 | 0 | (93,140) | (93,140) | 154,389 | 04/15/2025 | 1.A FE |
| 91282C-EN-7 | UNITED STATES TREAS | | 08/18/2023 | ZERO STAGE CAPITAL | | 4,375,037 | 4,640,000 | 4,405,519 | 2,925,049 | 0 | 20,962 | 0 | 20,962 | 0 | 4,430,241 | 0 | (55,204) | (55,204) | 74,317 | 04/30/2027 | 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-EP-2 | UNITED STATES TREAS | | 08/10/2023 | ZERO STAGE CAPITAL | | 1,079,700 | 1,180,000 | 1,084,263 | 0 | 0 | 329 | 0 | 329 | 0 | 1,084,592 | 0 | (4,892) | (4,892) | 8,389 | 05/15/2032 | 1.A FE |
| 91282C-EU-1 | UNITED STATES TREAS | | 09/15/2023 | ZERO STAGE CAPITAL | | 1,338,536 | 1,390,000 | 1,338,907 | 0 | 0 | 1,582 | 0 | 1,582 | 0 | 1,340,488 | 0 | (1,952) | (1,952) | 10,059 | 06/15/2025 | 1.A FE |
| 91282C-EV-9 | UNITED STATES TREAS | | 07/05/2023 | VARIOUS | | 4,036,686 | 4,230,000 | 4,078,672 | 0 | 0 | 1,069 | 0 | 1,069 | 0 | 4,079,741 | 0 | (43,055) | (43,055) | 70,380 | 06/30/2029 | 1.A FE |
| 91282C-EW-7 | UNITED STATES TREAS | | 07/06/2023 | ZERO STAGE CAPITAL | | 6,681,038 | 6,980,000 | 6,776,550 | 0 | 0 | 3,320 | 0 | 3,320 | 0 | 6,779,871 | 0 | (98,832) | (98,832) | 117,263 | 06/30/2027 | 1.A FE |
| 91282C-EY-3 | UNITED STATES TREAS | | 08/09/2023 | ZERO STAGE CAPITAL | | 1,998,016 | 2,070,000 | 2,006,930 | 0 | 0 | 4,071 | 0 | 4,071 | 0 | 2,011,001 | 0 | (12,985) | (12,985) | 34,337 | 07/15/2025 | 1.A FE |
| 91282C-FB-2 | UNITED STATES TREAS | | 08/15/2023 | ZERO STAGE CAPITAL | | 187,430 | 200,000 | 198,109 | 198,251 | 0 | 225 | 0 | 225 | 0 | 198,476 | 0 | (11,046) | (11,046) | 5,739 | 07/31/2027 | 1.A FE |
| 91282C-FC-0 | UNITED STATES TREAS | | 09/12/2023 | ZERO STAGE CAPITAL | | 7,210,091 | 7,865,000 | 7,351,298 | 0 | 0 | 31,132 | 0 | 31,132 | 0 | 7,382,430 | 0 | (172,339) | (172,339) | 145,336 | 07/31/2029 | 1.A FE |
| 91282C-FN-6 | UNITED STATES TREAS | | 08/30/2023 | ZERO STAGE CAPITAL | | 18,384,871 | 18,600,000 | 18,395,824 | 0 | 0 | 25,382 | 0 | 25,382 | 0 | 18,421,205 | 0 | (36,334) | (36,334) | 404,679 | 09/30/2024 | 1.A FE |
| 91282C-FW-6 | UNITED STATES TREAS | | 06/30/2023 | ZERO STAGE CAPITAL | | 6,184,192 | 6,216,000 | 6,254,850 | 6,253,495 | 0 | (6,220) | 0 | (6,220) | 0 | 6,247,276 | 0 | (63,084) | (63,084) | 177,105 | 11/15/2025 | 1.A FE |
| 91282C-GB-1 | UNITED STATES TREAS | | 09/12/2023 | ZERO STAGE CAPITAL | | 1,455,742 | 1,500,000 | 1,464,551 | 0 | 0 | 89 | 0 | 89 | 0 | 1,464,640 | 0 | (8,898) | (8,898) | 11,583 | 12/31/2029 | 1.A FE |
| 91282C-GL-9 | UNITED STATES TREAS | | 08/31/2023 | ZERO STAGE CAPITAL | | 11,850,959 | 12,045,000 | 11,942,788 | 0 | 0 | 16,027 | 0 | 16,027 | 0 | 11,958,815 | 0 | (107,856) | (107,856) | 238,604 | 02/15/2026 | 1.A FE |
| 91282C-GN-5 | UNITED STATES TREAS | | 08/02/2023 | ZERO STAGE CAPITAL | | 31,684,379 | 31,900,000 | 31,709,070 | 0 | 0 | 459 | 0 | 459 | 0 | 31,709,529 | 0 | (25,150) | (25,150) | 542,545 | 02/28/2025 | 1.A FE |
| 91282C-GR-6 | UNITED STATES TREAS | | 08/07/2023 | ZERO STAGE CAPITAL | | 200,336 | 200,000 | 204,531 | 0 | 0 | (503) | 0 | (503) | 0 | 204,028 | 0 | (3,692) | (3,692) | 3,670 | 03/15/2026 | 1.A FE |
| 91282C-GX-3 | UNITED STATES TREAS | | 06/27/2023 | ZERO STAGE CAPITAL | | 4,224,582 | 4,300,000 | 4,235,259 | 0 | 0 | 0 | 0 | 0 | 0 | 4,235,259 | 0 | (10,677) | (10,677) | 26,714 | 04/30/2025 | 1.A FE |
| 91282C-HB-0 | UNITED STATES TREAS | | 08/31/2023 | VARIOUS | | 7,412,570 | 7,600,000 | 7,522,646 | 0 | 0 | 6,653 | 0 | 6,653 | 0 | 7,529,300 | 0 | (116,730) | (116,730) | 77,878 | 05/15/2026 | 1.A FE |
| 91282C-HC-8 | UNITED STATES TREAS | | 07/31/2023 | ZERO STAGE CAPITAL | | 362,410 | 380,000 | 362,663 | 0 | 0 | 16 | 0 | 16 | 0 | 362,679 | 0 | (269) | (269) | 2,718 | 05/15/2033 | 1.A FE |
| 91282C-HD-6 | UNITED STATES TREAS | | 09/20/2023 | ZERO STAGE CAPITAL | | 67,934,289 | 68,800,000 | 67,986,423 | 0 | 0 | 552 | 0 | 552 | 0 | 67,986,976 | 0 | (52,687) | (52,687) | 515,945 | 05/31/2025 | 1.A FE |
| 91282C-HE-4 | UNITED STATES TREAS | | 06/30/2023 | ZERO STAGE CAPITAL | | 557,709 | 570,000 | 557,424 | 0 | 0 | 19 | 0 | 19 | 0 | 557,443 | 0 | 266 | 266 | 1,863 | 05/31/2028 | 1.A FE |
| 91282C-HF-1 | UNITED STATES TREAS | | 06/30/2023 | ZERO STAGE CAPITAL | | 882,764 | 895,000 | 888,078 | 0 | 0 | 78 | 0 | 78 | 0 | 888,156 | 0 | (5,392) | (5,392) | 3,026 | 05/31/2030 | 1.A FE |
| 91282C-HJ-3 | UNITED STATES TREAS | | 07/19/2023 | ZERO STAGE CAPITAL | | 3,827,579 | 3,865,000 | 3,828,553 | 0 | 0 | 47 | 0 | 47 | 0 | 3,828,600 | 0 | (1,021) | (1,021) | 7,260 | 06/30/2030 | 1.A FE |
| 91282C-HK-0 | UNITED STATES TREAS | | 07/28/2023 | ZERO STAGE CAPITAL | | 3,001,266 | 3,030,000 | 2,998,163 | 0 | 0 | 74 | 0 | 74 | 0 | 2,998,237 | 0 | 3,029 | 3,029 | 6,171 | 06/30/2028 | 1.A FE |
| 91282C-HL-8 | UNITED STATES TREAS | | 07/28/2023 | ZERO STAGE CAPITAL | | 149,133 | 150,000 | 149,039 | 0 | 0 | 4 | 0 | 4 | 0 | 149,043 | 0 | 90 | 90 | 584 | 06/30/2025 | 1.A FE |
| 91282C-HM-6 | UNITED STATES TREAS | | 09/13/2023 | ZERO STAGE CAPITAL | | 1,528,633 | 1,530,000 | 1,530,632 | 0 | 0 | (2) | 0 | (2) | 0 | 1,530,630 | 0 | (1,997) | (1,997) | 4,690 | 07/15/2026 | 1.A FE |
| 91282C-HN-4 | UNITED STATES TREAS | | 09/20/2023 | ZERO STAGE CAPITAL | | 16,328,273 | 16,405,000 | 16,348,414 | 0 | 0 | 82 | 0 | 82 | 0 | 16,348,496 | 0 | (20,223) | (20,223) | 74,776 | 07/31/2025 | 1.A FE |
| 91282C-HQ-7 | UNITED STATES TREAS | | 08/11/2023 | ZERO STAGE CAPITAL | | 2,711,235 | 2,716,000 | 2,707,406 | 0 | 0 | 3 | 0 | 3 | 0 | 2,707,408 | 0 | 3,826 | 3,826 | 3,567 | 07/31/2028 | 1.A FE |
| 91282C-HT-1 | UNITED STATES TREAS | | 08/31/2023 | ZERO STAGE CAPITAL | | 991,812 | 1,010,000 | 988,820 | 0 | 0 | 10 | 0 | 10 | 0 | 988,830 | 0 | 2,982 | 2,982 | 1,808 | 08/15/2033 | 1.A FE |
| 91282C-HU-8 | UNITED STATES TREAS | | 09/18/2023 | ZERO STAGE CAPITAL | | 276,992 | 280,000 | 278,688 | 0 | 0 | 21 | 0 | 21 | 0 | 278,709 | 0 | (1,716) | (1,716) | 1,165 | 08/15/2026 | 1.A FE |
| 91282C-HX-2 | UNITED STATES TREAS | | 09/08/2023 | ZERO STAGE CAPITAL | | 500,293 | 500,000 | 500,117 | 0 | 0 | 0 | 0 | 0 | 0 | 500,117 | 0 | 176 | 176 | 661 | 08/31/2028 | 1.A FE |
| 0109999999. Subtotal - Bonds - U.S. Governments | | | | | | 338,250,555 | 351,959,099 | 339,836,887 | 23,706,232 | 0 | 383,689 | 0 | 383,689 | 0 | 340,296,760 | 0 | (2,046,211) | (2,046,211) | 3,209,163 | XXX | XXX |
| 013051-DT-1 | ALBERTA PROV | | 06/30/2023 | RBC DEXIA | | 6,951,486 | 7,400,000 | 7,717,592 | 7,616,074 | 0 | (31,355) | 0 | (31,355) | 0 | 7,584,720 | 0 | (633,234) | (633,234) | 96,565 | 06/01/2026 | 1.D FE |
| 135087-H2-3 | CANADA GOVT | | 07/12/2023 | RBC DEXIA | | 25,083,000 | 27,000,000 | 26,677,835 | 24,266,374 | 0 | 23,552 | 0 | 23,552 | 0 | 26,704,751 | 0 | (1,621,751) | (1,621,751) | 325,068 | 06/01/2028 | 1.A FE |
| 135087-M2-7 | CANADA GOVT | | 09/13/2023 | RBC DEXIA | | 11,037,000 | 13,000,000 | 11,320,270 | 0 | 0 | 36,927 | 0 | 36,927 | 0 | 11,357,197 | 0 | (320,197) | (320,197) | 56,630 | 06/01/2031 | 1.A FE |
| 135087-M8-4 | CANADA GOVT | | 07/06/2023 | RBC DEXIA | | 5,882,435 | 6,500,000 | 5,878,775 | 5,945,705 | 0 | 64,744 | 0 | 64,744 | 0 | 6,010,449 | 0 | (128,014) | (128,014) | 69,786 | 03/01/2027 | 1.A FE |
| 135087-N8-3 | CANADA GOVT | | 09/13/2023 | RBC DEXIA | | 11,400,000 | 12,000,000 | 11,840,470 | 3,455,988 | 0 | 19,229 | 0 | 19,229 | 0 | 11,860,312 | 0 | (460,312) | (460,312) | 342,658 | 09/01/2027 | 1.A FE |
| 135087-P5-7 | CANADA GOVT | | 07/12/2023 | RBC DEXIA | | 5,929,980 | 6,000,000 | 5,989,380 | 0 | 0 | 306 | 0 | 306 | 0 | 5,989,686 | 0 | (59,706) | (59,706) | 77,671 | 03/01/2028 | 1.A FE |
| 135087-P6-5 | CANADA GOVT | | 09/19/2023 | RBC DEXIA | | 15,446,868 | 15,725,000 | 15,701,825 | 0 | 0 | 6,540 | 0 | 6,540 | 0 | 15,708,365 | 0 | (261,497) | (261,497) | 376,879 | 02/01/2025 | 1.A FE |
| 13509P-FL-2 | CANADA HOUSING TRUST | | 06/30/2023 | RBC DEXIA | | 13,951,650 | 15,000,000 | 15,123,400 | 15,068,063 | 0 | (9,083) | 0 | (9,083) | 0 | 15,058,980 | 0 | (1,107,330) | (1,107,330) | 229,952 | 09/15/2026 | 1.A FE |
| 563469-UJ-2 | MANITOBA PROV | | 06/30/2023 | RBC DEXIA | | 10,908,670 | 11,500,000 | 12,327,710 | 12,062,157 | 0 | (81,893) | 0 | (81,893) | 0 | 11,980,264 | 0 | (1,071,594) | (1,071,594) | 173,138 | 06/02/2026 | 1.E FE |
| 68333Z-AY-3 | ONTARIO PROV | | 09/13/2023 | RBC DEXIA | | 3,755,480 | 4,000,000 | 3,857,440 | 0 | 0 | 3,066 | 0 | 3,066 | 0 | 3,860,506 | 0 | (105,026) | (105,026) | 42,000 | 06/02/2033 | 1.D FE |
| 74814Z-ES-8 | QUEBEC PROV | | 06/30/2023 | RBC DEXIA | | 4,929,550 | 5,000,000 | 4,981,100 | 4,981,903 | 0 | 5,347 | 0 | 5,347 | 0 | 4,987,250 | 0 | (57,700) | (57,700) | 158,476 | 09/01/2024 | 1.D FE |
| 891288-DK-5 | TORONTO ONT | | 09/21/2023 | RBC DEXIA | | 3,204,286 | 3,325,000 | 3,545,182 | 3,426,989 | 0 | (35,161) | 0 | (35,161) | 0 | 3,391,828 | 0 | (187,542) | (187,542) | 92,622 | 02/06/2025 | 1.C FE |
| 0309999999. Subtotal - Bonds - All Other Governments | | | | | | 118,480,405 | 126,450,000 | 124,960,979 | 76,823,253 | 0 | 2,219 | 0 | 2,219 | 0 | 124,494,308 | 0 | (6,013,903) | (6,013,903) | 2,041,445 | XXX | XXX |
| 13063C-JG-6 | CALIFORNIA ST | | 08/07/2023 | ZERO STAGE CAPITAL | | 3,331,674 | 3,315,000 | 3,856,074 | 3,425,971 | 0 | (34,369) | 0 | (34,369) | 0 | 3,391,602 | 0 | (59,928) | (59,928) | 114,183 | 12/01/2024 | 1.C FE |
| 70914P-Q2-1 | PENNSYLVANIA ST | | 08/15/2023 | ZERO STAGE CAPITAL | | 1,883,571 | 1,755,000 | 1,889,889 | 0 | 0 | (6,952) | 0 | (6,952) | 0 | 1,882,937 | 0 | 634 | 634 | 51,675 | 07/15/2027 | 1.D FE |
| 0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 5,215,245 | 5,070,000 | 5,745,963 | 3,425,971 | 0 | (41,321) | 0 | (41,321) | 0 | 5,274,539 | 0 | (59,294) | (59,294) | 165,858 | XXX | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 95736U-7R-9 | WESTCHESTER CNTY NY | | 08/16/2023 | ZERO STAGE CAPITAL | | 1,719,530 | 1,635,000 | 1,746,883 | 1,709,754 | 0 | (8,919) | 0 | (8,919) | 0 | 1,700,835 | 0 | 18,694 | 18,694 | 44,145 | 12/15/2031 | 1.B FE |
| 0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 1,719,530 | 1,635,000 | 1,746,883 | 1,709,754 | 0 | (8,919) | 0 | (8,919) | 0 | 1,700,835 | 0 | 18,694 | 18,694 | 44,145 | XXX | XXX |
| 01026C-AC-5 | ALABAMA ECONOMIC SET | | 08/11/2023 | VARIOUS | | 150,000 | 150,000 | 150,974 | 150,433 | 0 | (109) | 0 | (109) | 0 | 150,324 | 0 | (324) | (324) | 4,745 | 09/15/2025 | 1.G FE |
| 010609-FG-5 | ALABAMA ST PUB SCH & | | 06/29/2023 | ZERO STAGE CAPITAL | | 2,792,650 | 2,500,000 | 2,883,725 | 2,844,520 | 0 | (27,964) | 0 | (27,964) | 0 | 2,816,556 | 0 | (23,906) | (23,906) | 84,028 | 11/01/2028 | 1.B FE |
| 01F020-67-9 | UMBS TBA 30YR | | 06/30/2023 | ZERO STAGE CAPITAL | | 422,500 | 520,000 | 422,013 | 0 | 0 | 0 | 0 | 0 | 0 | 422,013 | 0 | 488 | 488 | 347 | 07/15/2050 | 1.F FE |
| 01F020-68-7 | UMBS TBA 30YR | | 08/09/2023 | ZERO STAGE CAPITAL | | 6,201,617 | 7,570,000 | 6,178,883 | 0 | 0 | 0 | 0 | 0 | 0 | 6,178,883 | 0 | 22,734 | 22,734 | 5,467 | 08/15/2050 | 1.F FE |
| 01F022-68-3 | UMBS TBA 30YR | | 08/08/2023 | ZERO STAGE CAPITAL | | 1,980,524 | 2,370,000 | 1,976,173 | 0 | 0 | 0 | 0 | 0 | 0 | 1,976,173 | 0 | 4,351 | 4,351 | 2,140 | 08/15/2050 | 1.F FE |
| 01F030-67-8 | UMBS TBA 30YR | | 05/31/2023 | ZERO STAGE CAPITAL | | 873,555 | 1,000,000 | 887,070 | 0 | 0 | 0 | 0 | 0 | 0 | 887,070 | 0 | (13,516) | (13,516) | 1,000 | 07/15/2050 | 1.F FE |
| 108152-AV-1 | BRIDGEPORT CONN | | 09/07/2023 | ZERO STAGE CAPITAL | | 1,453,648 | 1,390,000 | 1,471,315 | 0 | 0 | (3,969) | 0 | (3,969) | 0 | 1,467,346 | 0 | (13,698) | (13,698) | 39,769 | 08/15/2026 | 1.F FE |
| 160070-DD-7 | CHARLESTON CNTY S C ARPT | | 07/03/2023 | ZERO STAGE CAPITAL | | 1,750,000 | 1,750,000 | 1,698,918 | 1,708,095 | 0 | 660 | 0 | 660 | 0 | 1,708,755 | 0 | 41,245 | 41,245 | 96,250 | 07/01/2041 | 1.E FE |
| 172311-LW-0 | CINCINNATI OHIO WTR | | 07/20/2023 | ZERO STAGE CAPITAL | | 2,096,190 | 1,955,000 | 2,130,324 | 0 | 0 | (15,183) | 0 | (15,183) | 0 | 2,115,141 | 0 | (18,951) | (18,951) | 63,266 | 12/01/2046 | 1.A FE |
| 196711-PZ-2 | COLORADO ST COPS | | 09/01/2023 | MATURITY | | 500,000 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | 0 | 0 | 15,535 | 09/01/2023 | 1.D FE |
| 207758-C5-0 | CONNECTICUT ST SPL T | | 08/14/2023 | ZERO STAGE CAPITAL | | 1,829,344 | 1,600,000 | 1,852,240 | 0 | 0 | (3,763) | 0 | (3,763) | 0 | 1,848,477 | 0 | (19,133) | (19,133) | 23,333 | 05/01/2033 | 1.D FE |
| 207758-E9-0 | CONNECTICUT ST SPL T | | 08/21/2023 | ZERO STAGE CAPITAL | | 914,264 | 800,000 | 950,056 | 0 | 0 | (4,732) | 0 | (4,732) | 0 | 945,324 | 0 | (31,060) | (31,060) | 25,778 | 01/01/2032 | 1.D FE |
| 207758-F9-9 | CONNECTICUT ST SPL T | | 08/21/2023 | ZERO STAGE CAPITAL | | 1,096,050 | 1,000,000 | 1,120,720 | 1,111,367 | 0 | (11,404) | 0 | (11,404) | 0 | 1,099,963 | 0 | (3,913) | (3,913) | 40,556 | 11/01/2028 | 1.D FE |
| 20775D-GP-1 | CONNECTICUT ST HEALT | | 09/14/2023 | ZERO STAGE CAPITAL | | 567,105 | 510,000 | 566,880 | 565,066 | 0 | (5,523) | 0 | (5,523) | 0 | 559,543 | 0 | 7,562 | 7,562 | 30,954 | 07/01/2029 | 1.A FE |
| 240523-ZF-0 | DE KALB CNTY GA WTR | | 07/25/2023 | ZERO STAGE CAPITAL | | 2,207,260 | 1,975,000 | 2,222,961 | 0 | 0 | (22,912) | 0 | (22,912) | 0 | 2,200,050 | 0 | 7,210 | 7,210 | 61,170 | 10/01/2028 | 1.D FE |
| 246428-K5-4 | DELAWARE TRANSN AUTH | | 07/27/2023 | ZERO STAGE CAPITAL | | 2,339,331 | 2,030,000 | 2,344,082 | 0 | 0 | (578) | 0 | (578) | 0 | 2,343,504 | 0 | (4,172) | (4,172) | 8,458 | 07/01/2032 | 1.B FE |
| 25476F-SX-7 | DISTRICT COLUMBIA | | 08/24/2023 | ZERO STAGE CAPITAL | | 1,051,740 | 1,000,000 | 1,242,710 | 1,165,834 | 0 | (27,563) | 0 | (27,563) | 0 | 1,138,271 | 0 | (86,531) | (86,531) | 37,083 | 06/01/2033 | 1.B FE |
| 25476F-YE-2 | DISTRICT COLUMBIA | | 08/16/2023 | ZERO STAGE CAPITAL | | 586,371 | 530,000 | 599,653 | 599,537 | 0 | (6,694) | 0 | (6,694) | 0 | 592,843 | 0 | (6,472) | (6,472) | 27,751 | 02/01/2029 | 1.B FE |
| 283822-GH-1 | EL PASO TEX WTR & SW | | 08/07/2023 | ZERO STAGE CAPITAL | | 1,007,510 | 1,000,000 | 1,223,400 | 1,031,116 | 0 | (16,048) | 0 | (16,048) | 0 | 1,015,068 | 0 | (7,558) | (7,558) | 46,944 | 03/01/2024 | 1.B FE |
| 29270C-4J-1 | ENERGY NORTHWEST WAS | | 09/06/2023 | ZERO STAGE CAPITAL | | 1,436,945 | 1,330,000 | 1,435,376 | 0 | 0 | (102) | 0 | (102) | 0 | 1,435,274 | 0 | 1,671 | 1,671 | 12,376 | 07/01/2040 | 1.C FE |
| 29270C-U4-5 | ENERGY NORTHWEST WAS | | 06/29/2023 | VARIOUS | | 1,251,968 | 1,180,000 | 1,252,334 | 0 | 0 | (1,061) | 0 | (1,061) | 0 | 1,251,273 | 0 | 695 | 695 | 29,828 | 07/01/2026 | 1.C FE |
| 3128K1-B7-5 | FHLMC PC GOLD COM | | 09/01/2023 | MORTGAGE PAYDOWN | | 4,957 | 4,957 | 4,842 | 4,937 | 0 | 20 | 0 | 20 | 0 | 4,957 | 0 | 0 | 0 | 182 | 12/01/2030 | 1.F FE |
| 3128K2-JM-2 | FHLMC PC GOLD COM | | 09/01/2023 | MORTGAGE PAYDOWN | | 2,776 | 2,776 | 2,712 | 2,771 | 0 | 5 | 0 | 5 | 0 | 2,776 | 0 | 0 | 0 | 102 | 01/01/2031 | 1.F FE |
| 3128K4-YG-4 | FHLMC PC GOLD COM | | 09/01/2023 | MORTGAGE PAYDOWN | | 540 | 540 | 551 | 540 | 0 | 0 | 0 | 0 | 0 | 540 | 0 | 0 | 0 | 23 | 04/01/2036 | 1.F FE |
| 3128K7-4Z-8 | FHLMC PC GOLD COM | | 09/01/2023 | MORTGAGE PAYDOWN | | 4,562 | 4,562 | 4,760 | 4,574 | 0 | (12) | 0 | (12) | 0 | 4,562 | 0 | 0 | 0 | 214 | 09/01/2033 | 1.F FE |
| 3128K9-F2-5 | FHLMC PC GOLD COM | | 09/01/2023 | MORTGAGE PAYDOWN | | 2,633 | 2,633 | 2,516 | 2,626 | 0 | 7 | 0 | 7 | 0 | 2,633 | 0 | 0 | 0 | 88 | 02/01/2036 | 1.F FE |
| 3128KD-5D-3 | FHLMC | | 09/01/2023 | MORTGAGE PAYDOWN | | 763 | 763 | 775 | 764 | 0 | 0 | 0 | 0 | 0 | 763 | 0 | 0 | 0 | 33 | 08/01/2036 | 1.F FE |
| 3128KF-J3-5 | FHLMC | | 09/01/2023 | MORTGAGE PAYDOWN | | 10,440 | 10,440 | 10,719 | 10,450 | 0 | (10) | 0 | (10) | 0 | 10,440 | 0 | 0 | 0 | 546 | 10/01/2036 | 1.F FE |
| 3128KM-UW-3 | FHLMC PC | | 09/01/2023 | MORTGAGE PAYDOWN | | 1,254 | 1,254 | 1,240 | 1,253 | 0 | 0 | 0 | 0 | 0 | 1,254 | 0 | 0 | 0 | 46 | 03/01/2037 | 1.F FE |
| 3128KQ-HL-3 | FHLMC PC | | 09/01/2023 | MORTGAGE PAYDOWN | | 799 | 799 | 771 | 798 | 0 | 1 | 0 | 1 | 0 | 799 | 0 | 0 | 0 | 29 | 05/01/2037 | 1.F FE |
| 3128LX-FW-5 | FHLMC | | 09/01/2023 | MORTGAGE PAYDOWN | | 9,324 | 9,324 | 8,673 | 9,252 | 0 | 72 | 0 | 72 | 0 | 9,324 | 0 | 0 | 0 | 311 | 12/01/2035 | 1.F FE |
| 3128M7-5T-9 | FHLMC PC | | 09/01/2023 | MORTGAGE PAYDOWN | | 19,755 | 19,755 | 20,712 | 19,821 | 0 | (66) | 0 | (66) | 0 | 19,755 | 0 | 0 | 0 | 697 | 08/01/2040 | 1.F FE |
| 3128M7-EK-8 | FHLMC PC | | 09/01/2023 | MORTGAGE PAYDOWN | | 20,067 | 20,067 | 19,693 | 20,048 | 0 | 19 | 0 | 19 | 0 | 20,067 | 0 | 0 | 0 | 587 | 02/01/2039 | 1.F FE |
| 3128M8-NC-4 | FHLMC PC | | 09/01/2023 | MORTGAGE PAYDOWN | | 14,290 | 14,290 | 15,710 | 14,352 | 0 | (62) | 0 | (62) | 0 | 14,290 | 0 | 0 | 0 | 564 | 11/01/2039 | 1.F FE |
| 3128MJ-2M-1 | FHLMC | | 09/01/2023 | MORTGAGE PAYDOWN | | 43,591 | 43,591 | 42,903 | 43,551 | 0 | 40 | 0 | 40 | 0 | 43,591 | 0 | 0 | 0 | 1,009 | 09/01/2047 | 1.F FE |
| 3128MJ-B8-2 | FHLMC PC | | 09/01/2023 | MORTGAGE PAYDOWN | | 7,247 | 7,247 | 7,240 | 7,246 | 0 | 1 | 0 | 1 | 0 | 7,247 | 0 | 0 | 0 | 246 | 06/01/2035 | 1.F FE |
| 3128MJ-E8-9 | FHLMC | | 09/01/2023 | MORTGAGE PAYDOWN | | 6,112 | 6,112 | 6,287 | 6,131 | 0 | (19) | 0 | (19) | 0 | 6,112 | 0 | 0 | 0 | 309 | 10/01/2036 | 1.F FE |
| 3128MJ-QG-8 | FHLMC | | 09/01/2023 | MORTGAGE PAYDOWN | | 9,357 | 9,357 | 10,020 | 9,396 | 0 | (39) | 0 | (39) | 0 | 9,357 | 0 | 0 | 0 | 280 | 07/01/2041 | 1.F FE |
| 3128P8-DF-5 | FEDERAL NATL MG | | 09/01/2023 | MORTGAGE PAYDOWN | | 65,157 | 65,157 | 66,603 | 65,258 | 0 | (100) | 0 | (100) | 0 | 65,157 | 0 | 0 | 0 | 1,508 | 10/01/2036 | 1.F FE |
| 3128P8-E2-3 | FEDERAL NATL MG | | 09/01/2023 | MORTGAGE PAYDOWN | | 55,714 | 55,714 | 59,375 | 55,968 | 0 | (254) | 0 | (254) | 0 | 55,714 | 0 | 0 | 0 | 1,449 | 08/01/2037 | 1.F FE |
| 3128PY-DL-5 | FHLMC PC GOLD 15 | | 09/01/2023 | MORTGAGE PAYDOWN | | 38,577 | 38,577 | 40,499 | 38,803 | 0 | (227) | 0 | (227) | 0 | 38,577 | 0 | 0 | 0 | 773 | 02/01/2027 | 1.F FE |
| 31292G-5W-2 | FHLMC GOLD PC | | 09/01/2023 | MORTGAGE PAYDOWN | | 917 | 917 | 920 | 917 | 0 | 0 | 0 | 0 | 0 | 917 | 0 | 0 | 0 | 43 | 09/01/2029 | 1.F FE |
| 31292H-AK-0 | FHLMC GOLD PC | | 09/01/2023 | MORTGAGE PAYDOWN | | 45 | 45 | 43 | 45 | 0 | 0 | 0 | 0 | 0 | 45 | 0 | 0 | 0 | 2 | 01/01/2030 | 1.F FE |
| 31292H-QN-7 | FHLMC PC GOLD CAS | | 09/01/2023 | MORTGAGE PAYDOWN | | 1,927 | 1,927 | 1,898 | 1,923 | 0 | 3 | 0 | 3 | 0 | 1,927 | 0 | 0 | 0 | 73 | 05/01/2032 | 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 |
| 31292K-ZP-5 | FHLMC PC GOLD CAS | | 09/01/2023 | MORTGAGE PAYDOWN | | 68,193 | 68,193 | 70,942 | 68,380 | 0 | (186) | 0 | (186) | 0 | 68,193 | 0 | 0 | 0 | 2,066 | 03/01/2040 | 1.F FE |
| 312930-5P-1 | FHLMC | | 09/01/2023 | MORTGAGE PAYDOWN | | 5,746 | 5,746 | 5,745 | 5,746 | 0 | 0 | 0 | 0 | 0 | 5,746 | 0 | 0 | 0 | 153 | 03/01/2039 | 1.F FE |
| 312939-PM-7 | FHLMC GOLD PC | | 09/01/2023 | MORTGAGE PAYDOWN | | 1,842 | 1,842 | 1,935 | 1,844 | 0 | (3) | 0 | (3) | 0 | 1,842 | 0 | 0 | 0 | 61 | 03/01/2040 | 1.F FE |
| 312940-4Q-9 | FHLMC PC GOLD COM | | 09/01/2023 | MORTGAGE PAYDOWN | | 11,358 | 11,358 | 12,023 | 11,512 | 0 | (154) | 0 | (154) | 0 | 11,358 | 0 | 0 | 0 | 378 | 06/01/2040 | 1.F FE |
| 312940-PZ-6 | FHLMC PC GOLD COM | | 09/01/2023 | MORTGAGE PAYDOWN | | 25,775 | 25,775 | 25,978 | 25,787 | 0 | (12) | 0 | (12) | 0 | 25,775 | 0 | 0 | 0 | 718 | 05/01/2040 | 1.F FE |
| 312941-NL-7 | FHLMC PC GOLD COM | | 09/01/2023 | MORTGAGE PAYDOWN | | 12,217 | 12,217 | 12,741 | 12,242 | 0 | (25) | 0 | (25) | 0 | 12,217 | 0 | 0 | 0 | 362 | 07/01/2040 | 1.F FE |
| 312944-PJ-4 | FHLMC | | 09/01/2023 | MORTGAGE PAYDOWN | | 21,009 | 21,009 | 22,214 | 21,087 | 0 | (78) | 0 | (78) | 0 | 21,009 | 0 | 0 | 0 | 573 | 12/01/2040 | 1.F FE |
| 31294B-6P-5 | FHLMC GOLD PC | | 09/01/2023 | MORTGAGE PAYDOWN | | 376 | 376 | 375 | 376 | 0 | 0 | 0 | 0 | 0 | 376 | 0 | 0 | 0 | 18 | 01/01/2030 | 1.F FE |
| 31294F-PT-7 | FHLMC GOLD PC | | 09/01/2023 | MORTGAGE PAYDOWN | | 23 | 23 | 22 | 23 | 0 | 0 | 0 | 0 | 0 | 23 | 0 | 0 | 0 | 1 | 05/01/2030 | 1.F FE |
| 31294F-T5-5 | FHLMC GOLD PC | | 09/01/2023 | MORTGAGE PAYDOWN | | 1 | 1 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 05/01/2030 | 1.F FE |
| 31296M-3Z-0 | FHLMC PC GOLD COM | | 09/01/2023 | MORTGAGE PAYDOWN | | 22,855 | 22,855 | 22,816 | 22,851 | 0 | 4 | 0 | 4 | 0 | 22,855 | 0 | 0 | 0 | 832 | 09/01/2033 | 1.F FE |
| 31296S-M3-7 | FHLMC FHLMC | | 09/01/2023 | MORTGAGE PAYDOWN | | 5,729 | 5,729 | 5,852 | 5,735 | 0 | (5) | 0 | (5) | 0 | 5,729 | 0 | 0 | 0 | 210 | 01/01/2034 | 1.F FE |
| 31296S-M5-2 | FHLMC FHLMC | | 09/01/2023 | MORTGAGE PAYDOWN | | 4,502 | 4,502 | 4,674 | 4,510 | 0 | (8) | 0 | (8) | 0 | 4,502 | 0 | 0 | 0 | 180 | 01/01/2034 | 1.F FE |
| 31297M-AQ-1 | FHLMC PC GOLD COM | | 09/01/2023 | MORTGAGE PAYDOWN | | 4,267 | 4,267 | 4,301 | 4,270 | 0 | (2) | 0 | (2) | 0 | 4,267 | 0 | 0 | 0 | 157 | 03/01/2035 | 1.F FE |
| 31297M-XV-5 | FHLMC PC GOLD COM | | 09/01/2023 | MORTGAGE PAYDOWN | | 17,878 | 17,878 | 17,124 | 17,823 | 0 | 56 | 0 | 56 | 0 | 17,878 | 0 | 0 | 0 | 664 | 04/01/2030 | 1.F FE |
| 31297T-WF-6 | FHLMC PC GOLD COM | | 09/01/2023 | MORTGAGE PAYDOWN | | 6,455 | 6,455 | 6,172 | 6,431 | 0 | 24 | 0 | 24 | 0 | 6,455 | 0 | 0 | 0 | 215 | 09/01/2035 | 1.F FE |
| 31297V-Y8-5 | FHLMC PC GOLD COM | | 09/01/2023 | MORTGAGE PAYDOWN | | 1,512 | 1,512 | 1,454 | 1,510 | 0 | 2 | 0 | 2 | 0 | 1,512 | 0 | 0 | 0 | 50 | 11/01/2035 | 1.F FE |
| 31298N-FU-4 | FHLMC PC GOLD CAS | | 09/01/2023 | MORTGAGE PAYDOWN | | 925 | 925 | 783 | 770 | 0 | 155 | 0 | 155 | 0 | 925 | 0 | 0 | 0 | 44 | 05/01/2031 | 1.F FE |
| 31306X-2A-0 | FHLMC | | 09/01/2023 | MORTGAGE PAYDOWN | | 232,571 | 232,571 | 242,604 | 233,714 | 0 | (1,143) | 0 | (1,143) | 0 | 232,571 | 0 | 0 | 0 | 3,782 | 10/01/2027 | 1.F FE |
| 31307M-2H-8 | FHLMC FHLMC | | 09/01/2023 | MORTGAGE PAYDOWN | | 100,895 | 100,895 | 102,944 | 101,260 | 0 | (365) | 0 | (365) | 0 | 100,895 | 0 | 0 | 0 | 1,681 | 05/01/2030 | 1.F FE |
| 31307R-6V-2 | FEDERAL NATL MG | | 09/01/2023 | MORTGAGE PAYDOWN | | 55,371 | 55,371 | 57,473 | 55,663 | 0 | (292) | 0 | (292) | 0 | 55,371 | 0 | 0 | 0 | 922 | 10/01/2031 | 1.F FE |
| 31311XV-VQ-5 | FHLMC PC 30Y ZM2423 | | 09/18/2023 | VARIOUS | | 313,566 | 362,482 | 384,910 | 384,133 | 0 | (903) | 0 | (903) | 0 | 383,230 | 0 | (69,664) | (69,664) | 8,478 | 01/25/2047 | 1.F FE |
| 31311YB-WB-0 | FHLMC PC 15Y ZN5142 | | 08/01/2023 | VARIOUS | | 28,199 | 28,199 | 29,838 | 28,432 | 0 | (233) | 0 | (233) | 0 | 28,199 | 0 | 0 | 0 | 658 | 04/25/2034 | 1.F FE |
| 3132A5-H8-1 | FHLMC PC 30Y ZS4755 | | 08/01/2023 | VARIOUS | | 19,989 | 19,989 | 21,151 | 20,071 | 0 | (82) | 0 | (82) | 0 | 19,989 | 0 | 0 | 0 | 466 | 02/25/2048 | 1.F FE |
| 3132AE-HR-0 | FHLMC PC 30Y ZT2040 | | 08/01/2023 | VARIOUS | | 27,409 | 27,409 | 29,071 | 27,517 | 0 | (107) | 0 | (107) | 0 | 27,409 | 0 | 0 | 0 | 711 | 11/25/2043 | 1.F FE |
| 3132CW-2N-3 | FHLMC PC 15Y SB0781 | | 08/01/2023 | VARIOUS | | 25,523 | 25,523 | 22,907 | 0 | 0 | 169 | 0 | 169 | 0 | 25,523 | 0 | 0 | 0 | 212 | 03/25/2037 | 1.F FE |
| 3132CW-3T-9 | FHLMC PC 15Y SB0810 | | 08/01/2023 | VARIOUS | | 48,479 | 48,479 | 44,934 | 0 | 0 | 117 | 0 | 117 | 0 | 48,479 | 0 | 0 | 0 | 305 | 06/25/2037 | 1.F FE |
| 3132CW-AT-1 | FHLMC | | 08/01/2023 | VARIOUS | | 285,044 | 285,044 | 295,800 | 287,463 | 0 | (2,419) | 0 | (2,419) | 0 | 285,044 | 0 | 0 | 0 | 6,627 | 03/01/2032 | 1.F FE |
| 3132CW-Y7-3 | FHLMC PC 15Y SB0734 | | 08/01/2023 | VARIOUS | | 38,254 | 38,254 | 35,612 | 0 | 0 | 97 | 0 | 97 | 0 | 38,254 | 0 | 0 | 0 | 239 | 06/25/2037 | 1.F FE |
| 3132D6-AL-4 | FHLMC PC 15Y SB8111 | | 08/01/2023 | VARIOUS | | 26,987 | 26,987 | 24,225 | 0 | 0 | 164 | 0 | 164 | 0 | 26,987 | 0 | 0 | 0 | 223 | 07/25/2036 | 1.F FE |
| 3132D6-D8-0 | FHLMC PC 15Y SB8227 | | 09/13/2023 | VARIOUS | | 765,945 | 801,111 | 765,817 | 0 | 0 | 189 | 0 | 189 | 0 | 774,493 | 0 | (8,548) | (8,548) | 4,167 | 04/25/2038 | 1.F FE |
| 3132D6-EB-2 | FHLMC PC 15Y SB8230 | | 08/01/2023 | VARIOUS | | 58,885 | 58,885 | 58,996 | 0 | 0 | (4) | 0 | (4) | 0 | 58,885 | 0 | 0 | 0 | 434 | 05/25/2038 | 1.F FE |
| 3132D6-ED-8 | FHLMC PC 15Y SB8232 | | 09/12/2023 | VARIOUS | | 342,569 | 358,310 | 343,090 | 0 | 0 | 84 | 0 | 84 | 0 | 346,384 | 0 | (3,814) | (3,814) | 1,865 | 06/25/2038 | 1.F FE |
| 3132DM-6A-8 | FHLMC PC 30Y SD0865 | | 08/01/2023 | VARIOUS | | 1,216 | 1,216 | 1,175 | 1,214 | 0 | 2 | 0 | 2 | 0 | 1,216 | 0 | 0 | 0 | 29 | 02/25/2052 | 1.F FE |
| 3132DM-N6-8 | FHLMC PC 30Y SD0413 | | 08/01/2023 | VARIOUS | | 59,637 | 59,637 | 62,535 | 59,851 | 0 | (214) | 0 | (214) | 0 | 59,637 | 0 | 0 | 0 | 1,205 | 07/25/2050 | 1.A FE |
| 3132DM-QE-8 | FHLMC PC 30Y SD0453 | | 09/14/2023 | VARIOUS | | 140,530 | 174,301 | 142,409 | 0 | 0 | 692 | 0 | 692 | 0 | 143,103 | 0 | (2,573) | (2,573) | 685 | 11/25/2050 | 1.F FE |
| 3132DN-CN-1 | FHLMC PC 30Y SD0977 | | 08/01/2023 | VARIOUS | | 18,599 | 18,599 | 18,239 | 18,578 | 0 | 21 | 0 | 21 | 0 | 18,599 | 0 | 0 | 0 | 437 | 02/25/2052 | 1.F FE |
| 3132DN-TN-3 | FHLMC PC 30Y SD1457 | | 08/01/2023 | VARIOUS | | 18,129 | 18,129 | 15,378 | 17,888 | 0 | 241 | 0 | 241 | 0 | 18,129 | 0 | 0 | 0 | 381 | 12/25/2051 | 1.F FE |
| 3132DN-YL-1 | FHLMC PC 30Y SD1615 | | 08/01/2023 | VARIOUS | | 16,875 | 16,875 | 16,742 | 16,865 | 0 | 10 | 0 | 10 | 0 | 16,875 | 0 | 0 | 0 | 622 | 09/25/2052 | 1.F FE |
| 3132DP-FT-0 | FHLMC PC 30Y SD1978 | | 08/01/2023 | VARIOUS | | 15,310 | 15,310 | 15,783 | 0 | 0 | (16) | 0 | (16) | 0 | 15,310 | 0 | 0 | 0 | 577 | 12/25/2052 | 1.F FE |
| 3132DP-KN-7 | FHLMC PC 30Y SD2101 | | 08/01/2023 | VARIOUS | | 2,432 | 2,432 | 2,066 | 0 | 0 | 1 | 0 | 1 | 0 | 2,432 | 0 | 0 | 0 | 5 | 12/25/2051 | 1.F FE |
| 3132DP-L6-3 | FHLMC PC 30Y SD2149 | | 08/01/2023 | VARIOUS | | 5,612 | 5,612 | 4,800 | 0 | 0 | 5 | 0 | 5 | 0 | 5,612 | 0 | 0 | 0 | 22 | 02/25/2052 | 1.F FE |
| 3132DQ-JM-9 | FHLMC PC 30Y SD2968 | | 08/01/2023 | VARIOUS | | 2,622 | 2,622 | 2,148 | 0 | 0 | 3 | 0 | 3 | 0 | 2,622 | 0 | 0 | 0 | 6 | 12/25/2051 | 1.F FE |
| 3132DQ-K4-7 | FHLMC PC 30Y SD3015 | | 08/01/2023 | VARIOUS | | 11,328 | 11,328 | 9,997 | 0 | 0 | 4 | 0 | 4 | 0 | 11,328 | 0 | 0 | 0 | 28 | 05/25/2052 | 1.F FE |
| 3132DV-5Z-4 | FHLMC PC 30Y SD8064 | | 08/01/2023 | VARIOUS | | 21,285 | 21,285 | 22,229 | 21,343 | 0 | (58) | 0 | (58) | 0 | 21,285 | 0 | 0 | 0 | 570 | 05/25/2050 | 1.F FE |
| 3132DV-7B-5 | FHLMC PC 30Y SD8090 | | 08/01/2023 | VARIOUS | | 15,290 | 15,290 | 15,259 | 15,289 | 0 | 1 | 0 | 1 | 0 | 15,290 | 0 | 0 | 0 | 205 | 09/25/2050 | 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 |
| 3132DV-L8-6 | FHLMC PC 30Y SD7551 | | 08/01/2023 | VARIOUS | | 10,987 | 10,987 | 10,679 | 10,966 | 0 | 21 | 0 | 21 | 0 | 10,987 | 0 | 0 | 0 | 216 | 01/25/2052 | 1.F FE |
| 3132DV-MD-4 | FHLMC PC 30Y SD7556 | | 08/01/2023 | VARIOUS | | 20,116 | 20,116 | 17,011 | 19,949 | 0 | 167 | 0 | 167 | 0 | 20,116 | 0 | 0 | 0 | 397 | 08/25/2052 | 1.F FE |
| 3132DW-A5-2 | FHLMC PC 30Y SD8128 | | 08/01/2023 | VARIOUS | | 1,711 | 1,711 | 1,398 | 0 | 0 | 1 | 0 | 1 | 0 | 1,711 | 0 | 0 | 0 | 4 | 02/25/2051 | 1.F FE |
| 3132DW-AD-5 | FHLMC PC 30Y SD8104 | | 08/01/2023 | VARIOUS | | 56,319 | 56,319 | 47,713 | 55,958 | 0 | 361 | 0 | 361 | 0 | 56,319 | 0 | 0 | 0 | 559 | 11/25/2050 | 1.F FE |
| 3132DW-AM-5 | FHLMC PC 30Y SD8112 | | 09/05/2023 | VARIOUS | | 704,168 | 935,898 | 785,888 | 787,371 | 0 | 7,898 | 0 | 7,898 | 0 | 795,269 | 0 | (91,101) | (91,101) | 10,970 | 12/25/2050 | 1.F FE |
| 3132DW-AR-4 | FHLMC PC 30Y SD8116 | | 08/01/2023 | VARIOUS | | 12,849 | 12,849 | 13,712 | 12,895 | 0 | (46) | 0 | (46) | 0 | 12,849 | 0 | 0 | 0 | 275 | 12/25/2050 | 1.F FE |
| 3132DW-BB-8 | FHLMC PC 30Y SD8134 | | 08/01/2023 | VARIOUS | | 5,785 | 5,785 | 4,906 | 0 | 0 | 23 | 0 | 23 | 0 | 5,785 | 0 | 0 | 0 | 48 | 03/25/2051 | 1.F FE |
| 3132DW-BP-7 | FHLMC PC 30Y SD8146 | | 08/01/2023 | VARIOUS | | 17,066 | 17,066 | 17,032 | 17,065 | 0 | 1 | 0 | 1 | 0 | 17,066 | 0 | 0 | 0 | 227 | 05/25/2051 | 1.F FE |
| 3132DW-C9-2 | FHLMC PC 30Y SD8196 | | 08/01/2023 | VARIOUS | | 982 | 982 | 949 | 980 | 0 | 2 | 0 | 2 | 0 | 982 | 0 | 0 | 0 | 23 | 02/25/2052 | 1.F FE |
| 3132DW-CG-6 | FHLMC PC 30Y SD8171 | | 08/01/2023 | VARIOUS | | 398 | 398 | 383 | 397 | 0 | 1 | 0 | 1 | 0 | 398 | 0 | 0 | 0 | 4 | 10/25/2051 | 1.F FE |
| 3132DW-CS-0 | FHLMC PC 30Y SD8181 | | 08/01/2023 | VARIOUS | | 11,838 | 11,838 | 11,392 | 11,816 | 0 | 21 | 0 | 21 | 0 | 11,838 | 0 | 0 | 0 | 116 | 12/25/2051 | 1.F FE |
| 3132DW-DZ-3 | FHLMC PC 30Y SD8220 | | 06/25/2023 | VARIOUS | | 4,600 | 4,600 | 7,836 | 7,786 | 0 | (3,187) | 0 | (3,187) | 0 | 4,600 | 0 | 0 | 0 | 2,442 | 06/25/2052 | 1.F FE |
| 3132DW-E4-1 | FHLMC PC 30Y SD8255 | | 07/21/2023 | ZERO STAGE CAPITAL | | 455,313 | 500,000 | 456,953 | 0 | 0 | 0 | 0 | 0 | 0 | 456,953 | 0 | (1,641) | (1,641) | 632 | 10/25/2052 | 1.F FE |
| 3132DW-E7-4 | FHLMC PC 30Y SD8258 | | 08/01/2023 | VARIOUS | | 7,832 | 7,832 | 7,796 | 0 | 0 | 1 | 0 | 1 | 0 | 7,832 | 0 | 0 | 0 | 98 | 10/25/2052 | 1.F FE |
| 3132DW-EC-3 | FHLMC PC 30Y SD8231 | | 08/01/2023 | VARIOUS | | 7,381 | 7,381 | 7,239 | 0 | 0 | 4 | 0 | 4 | 0 | 7,381 | 0 | 0 | 0 | 139 | 07/25/2052 | 1.F FE |
| 3132DW-EJ-8 | FHLMC PC 30Y SD8237 | | 08/01/2023 | VARIOUS | | 4,200 | 4,200 | 3,955 | 0 | 0 | 1 | 0 | 1 | 0 | 4,200 | 0 | 0 | 0 | 22 | 08/25/2052 | 1.F FE |
| 3132DW-ES-8 | FHLMC PC 30Y SD8245 | | 08/01/2023 | VARIOUS | | 3,545 | 3,545 | 3,472 | 0 | 0 | 2 | 0 | 2 | 0 | 3,545 | 0 | 0 | 0 | 67 | 09/25/2052 | 1.F FE |
| 3132DW-FL-2 | FHLMC PC 30Y SD8271 | | 08/29/2023 | ZERO STAGE CAPITAL | | 68,897 | 83,386 | 68,506 | 0 | 0 | 0 | 0 | 0 | 0 | 68,506 | 0 | 391 | 391 | 75 | 10/25/2052 | 1.F FE |
| 3132DW-FT-5 | FHLMC PC 30Y SD8278 | | 08/01/2023 | VARIOUS | | 13,022 | 13,022 | 13,426 | 0 | 0 | (17) | 0 | (17) | 0 | 13,022 | 0 | 0 | 0 | 318 | 12/25/2052 | 1.F FE |
| 3132DW-G9-8 | FHLMC PC 30Y SD8324 | | 08/01/2023 | VARIOUS | | 26,562 | 26,562 | 26,778 | 0 | 0 | (3) | 0 | (3) | 0 | 26,562 | 0 | 0 | 0 | 232 | 05/25/2053 | 1.F FE |
| 3132DW-GW-7 | FHLMC PC 30Y SD8313 | | 06/13/2023 | ZERO STAGE CAPITAL | | 471,796 | 499,999 | 472,558 | 0 | 0 | 0 | 0 | 0 | 0 | 472,558 | 0 | (762) | (762) | 667 | 04/25/2053 | 1.F FE |
| 3132DW-HG-1 | FHLMC PC 30Y SD8331 | | 08/01/2023 | VARIOUS | | 20,188 | 20,188 | 20,141 | 0 | 0 | 0 | 0 | 0 | 0 | 20,188 | 0 | 0 | 0 | 135 | 06/25/2053 | 1.F FE |
| 3132DW-JG-9 | FHLMC PC 30Y SD8363 | | 08/29/2023 | ZERO STAGE CAPITAL | | 500,888 | 499,951 | 496,670 | 0 | 0 | 0 | 0 | 0 | 0 | 496,670 | 0 | 4,218 | 4,218 | 1,083 | 09/25/2053 | 1.F FE |
| 3132GG-A2-1 | FHLMC PC GOLD PC | | 09/01/2023 | MORTGAGE PAYDOWN | | 38,677 | 38,677 | 40,133 | 38,773 | 0 | (96) | 0 | (96) | 0 | 38,677 | 0 | 0 | 0 | 1,031 | 08/01/2041 | 1.F FE |
| 3132GS-BF-5 | FHLMC PC GOLD PC | | 09/01/2023 | MORTGAGE PAYDOWN | | 29,234 | 29,234 | 30,216 | 29,269 | 0 | (35) | 0 | (35) | 0 | 29,234 | 0 | 0 | 0 | 683 | 03/01/2042 | 1.F FE |
| 3132GV-L6-7 | FHLMC FHLMC | | 09/01/2023 | MORTGAGE PAYDOWN | | 68,846 | 68,846 | 71,450 | 69,055 | 0 | (209) | 0 | (209) | 0 | 68,846 | 0 | 0 | 0 | 1,363 | 08/01/2042 | 1.F FE |
| 3132HP-KK-9 | FHLMC FHLMC | | 09/01/2023 | MORTGAGE PAYDOWN | | 17,044 | 17,044 | 17,518 | 17,062 | 0 | (18) | 0 | (18) | 0 | 17,044 | 0 | 0 | 0 | 341 | 11/01/2042 | 1.F FE |
| 3132HP-NB-6 | FHLMC | | 09/01/2023 | MORTGAGE PAYDOWN | | 74,686 | 74,686 | 78,087 | 74,846 | 0 | (160) | 0 | (160) | 0 | 74,686 | 0 | 0 | 0 | 1,526 | 11/01/2042 | 1.F FE |
| 3132HQ-EG-3 | FHLMC | | 09/01/2023 | MORTGAGE PAYDOWN | | 26,973 | 26,973 | 28,237 | 27,095 | 0 | (123) | 0 | (123) | 0 | 26,973 | 0 | 0 | 0 | 537 | 12/01/2042 | 1.F FE |
| 3132J6-E6-7 | FHLMC FHLMC | | 09/01/2023 | MORTGAGE PAYDOWN | | 35,652 | 35,652 | 36,616 | 35,687 | 0 | (35) | 0 | (35) | 0 | 35,652 | 0 | 0 | 0 | 717 | 02/01/2043 | 1.F FE |
| 3132J7-K6-8 | FHLMC PC GOLD PC | | 09/01/2023 | MORTGAGE PAYDOWN | | 9,794 | 9,794 | 10,213 | 9,868 | 0 | (74) | 0 | (74) | 0 | 9,794 | 0 | 0 | 0 | 196 | 03/01/2043 | 1.F FE |
| 3132J9-G7-7 | FHLMC PC GOLD PC | | 09/01/2023 | MORTGAGE PAYDOWN | | 22,510 | 22,510 | 23,466 | 22,566 | 0 | (56) | 0 | (56) | 0 | 22,510 | 0 | 0 | 0 | 449 | 05/01/2043 | 1.F FE |
| 3132J9-TD-0 | FHLMC PC GOLD PC | | 09/01/2023 | MORTGAGE PAYDOWN | | 29,333 | 29,333 | 30,359 | 29,369 | 0 | (36) | 0 | (36) | 0 | 29,333 | 0 | 0 | 0 | 680 | 05/01/2043 | 1.F FE |
| 3132QR-QE-3 | FHLMC FHLMC | | 09/01/2023 | MORTGAGE PAYDOWN | | 14,072 | 14,072 | 14,530 | 14,085 | 0 | (13) | 0 | (13) | 0 | 14,072 | 0 | 0 | 0 | 328 | 07/01/2045 | 1.F FE |
| 3132QU-RS-4 | FHLMC FHLMC | | 09/01/2023 | MORTGAGE PAYDOWN | | 16,510 | 16,510 | 17,050 | 16,524 | 0 | (13) | 0 | (13) | 0 | 16,510 | 0 | 0 | 0 | 385 | 12/01/2045 | 1.F FE |
| 3132QU-UZ-4 | FHLMC FHLMC | | 09/01/2023 | MORTGAGE PAYDOWN | | 52,216 | 52,216 | 51,938 | 52,197 | 0 | 18 | 0 | 18 | 0 | 52,216 | 0 | 0 | 0 | 963 | 12/01/2045 | 1.F FE |
| 3132VQ-Q3-3 | FHLMC | | 09/01/2023 | MORTGAGE PAYDOWN | | 50,222 | 50,222 | 51,317 | 50,258 | 0 | (35) | 0 | (35) | 0 | 50,222 | 0 | 0 | 0 | 1,178 | 06/01/2049 | 1.F FE |
| 3132WD-MZ-4 | FEDERAL NATL MG FNMA | | 09/01/2023 | MORTGAGE PAYDOWN | | 18,285 | 18,285 | 19,277 | 18,328 | 0 | (42) | 0 | (42) | 0 | 18,285 | 0 | 0 | 0 | 428 | 05/01/2046 | 1.F FE |
| 3132WK-KE-7 | FEDERAL NATL MG | | 09/01/2023 | MORTGAGE PAYDOWN | | 12,090 | 12,090 | 12,348 | 12,096 | 0 | (6) | 0 | (6) | 0 | 12,090 | 0 | 0 | 0 | 284 | 01/01/2047 | 1.F FE |
| 3132WW-BA-9 | FHLMC PC 55D WA2532 | | 08/01/2023 | VARIOUS | | 2,266 | 2,266 | 2,053 | 0 | 0 | 4 | 0 | 4 | 0 | 2,266 | 0 | 0 | 0 | 53 | 11/25/2052 | 1.F FE |
| 3132XS-ED-8 | FEDERAL NATL MG | | 09/01/2023 | MORTGAGE PAYDOWN | | 96,445 | 96,445 | 99,681 | 96,711 | 0 | (266) | 0 | (266) | 0 | 96,445 | 0 | 0 | 0 | 2,375 | 08/01/2047 | 1.F FE |
| 3132XS-KG-4 | FEDERAL NATL MG | | 09/01/2023 | MORTGAGE PAYDOWN | | 19,613 | 19,613 | 20,312 | 19,633 | 0 | (19) | 0 | (19) | 0 | 19,613 | 0 | 0 | 0 | 462 | 08/01/2047 | 1.F FE |
| 3132XT-MS-4 | FEDERAL NATL MG | | 09/01/2023 | MORTGAGE PAYDOWN | | 39,862 | 39,862 | 40,798 | 39,930 | 0 | (67) | 0 | (67) | 0 | 39,862 | 0 | 0 | 0 | 870 | 10/01/2047 | 1.F FE |
| 3132XU-NA-9 | FEDERAL NATL MG | | 09/01/2023 | MORTGAGE PAYDOWN | | 64,947 | 64,947 | 66,885 | 65,043 | 0 | (96) | 0 | (96) | 0 | 64,947 | 0 | 0 | 0 | 1,646 | 11/01/2047 | 1.F FE |
| 3132XW-BJ-9 | FEDERAL NATL MG | | 09/01/2023 | MORTGAGE PAYDOWN | | 112,230 | 112,230 | 112,274 | 112,232 | 0 | (2) | 0 | (2) | 0 | 112,230 | 0 | 0 | 0 | 2,364 | 01/01/2048 | 1.F FE |
| 3132XX-GL-7 | FEDERAL NATL MG FNMA | | 09/01/2023 | MORTGAGE PAYDOWN | | 167,953 | 167,953 | 166,300 | 167,860 | 0 | 93 | 0 | 93 | 0 | 167,953 | 0 | 0 | 0 | 3,776 | 03/01/2048 | 1.F FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 3132XY-G8-4 | FEDERAL NATL MG | | 09/01/2023 | MORTGAGE PAYDOWN | | 299,206 | 299,206 | 306,079 | 299,360 | 0 | (153) | 0 | (153) | 0 | 299,206 | 0 | 0 | 0 | 8,955 | 04/01/2048 | 1.F FE |
| 3132Y0-4E-7 | FHLMC FHLMC | | 09/01/2023 | MORTGAGE PAYDOWN | | 217,450 | 217,450 | 220,712 | 217,978 | 0 | (528) | 0 | (528) | 0 | 217,450 | 0 | 0 | 0 | 6,146 | 07/01/2048 | 1.F FE |
| 31334W-2K-6 | FEDERAL HOME LN BKS | | 08/01/2023 | VARIOUS | | 5,358 | 5,358 | 5,490 | 5,360 | 0 | (3) | 0 | (3) | 0 | 5,358 | 0 | 0 | 0 | 125 | 07/01/2049 | 1.F FE |
| 31334Y-A5-6 | FHLMC | | 08/01/2023 | VARIOUS | | 140,386 | 140,386 | 144,016 | 140,467 | 0 | (81) | 0 | (81) | 0 | 140,386 | 0 | 0 | 0 | 3,279 | 08/01/2049 | 1.F FE |
| 31339S-5V-3 | FHLMC PC 30Y QA3560 | | 09/18/2023 | VARIOUS | | 43,568 | 50,846 | 53,316 | 53,507 | 0 | (307) | 0 | (307) | 0 | 53,201 | 0 | (9,633) | (9,633) | 1,190 | 10/25/2049 | 1.A FE |
| 31339U-VJ-6 | FHLMC PC 30Y QA4217 | | 08/01/2023 | VARIOUS | | 1,032 | 1,032 | 1,082 | 1,033 | 0 | (1) | 0 | (1) | 0 | 1,032 | 0 | 0 | 0 | 20 | 10/25/2049 | 1.A FE |
| 3133A0-T8-7 | FHLMC PC 30Y QA5975 | | 08/25/2023 | VARIOUS | | 452,424 | 496,350 | 525,744 | 523,233 | 0 | (712) | 0 | (712) | 0 | 522,521 | 0 | (70,097) | (70,097) | 13,643 | 01/25/2050 | 1.F FE |
| 3133A1-DQ-2 | FHLMC PC 30Y QA6411 | | 08/01/2023 | VARIOUS | | 1,588 | 1,588 | 1,726 | 1,590 | 0 | (2) | 0 | (2) | 0 | 1,588 | 0 | 0 | 0 | 48 | 01/25/2050 | 1.F FE |
| 3133A3-J9-0 | FHLMC PC 30Y QA8388 | | 08/01/2023 | VARIOUS | | 5,582 | 5,582 | 6,016 | 5,590 | 0 | (8) | 0 | (8) | 0 | 5,582 | 0 | 0 | 0 | 149 | 04/25/2050 | 1.F FE |
| 3133A3-TU-2 | FHLMC PC 30Y QA8663 | | 08/01/2023 | VARIOUS | | 7,762 | 7,762 | 8,231 | 7,772 | 0 | (10) | 0 | (10) | 0 | 7,762 | 0 | 0 | 0 | 181 | 04/25/2050 | 1.F FE |
| 3133A3-ZL-5 | FHLMC PC 30Y QA8847 | | 08/01/2023 | VARIOUS | | 50,762 | 50,762 | 53,348 | 50,976 | 0 | (214) | 0 | (214) | 0 | 50,762 | 0 | 0 | 0 | 1,014 | 04/25/2050 | 1.F FE |
| 3133A4-S8-0 | FHLMC PC 30Y QA9543 | | 08/01/2023 | VARIOUS | | 8,956 | 8,956 | 9,474 | 8,975 | 0 | (19) | 0 | (19) | 0 | 8,956 | 0 | 0 | 0 | 222 | 05/25/2050 | 1.F FE |
| 3133A6-MU-2 | FHLMC PC 30Y QB0371 | | 09/18/2023 | VARIOUS | | 36,293 | 38,351 | 41,827 | 41,741 | 0 | (326) | 0 | (326) | 0 | 41,415 | 0 | (5,122) | (5,122) | 1,346 | 06/25/2050 | 1.F FE |
| 3133A9-DF-9 | FHLMC PC 30Y QB2802 | | 08/01/2023 | VARIOUS | | 253,786 | 253,786 | 267,229 | 254,407 | 0 | (621) | 0 | (621) | 0 | 253,786 | 0 | 0 | 0 | 4,228 | 08/25/2050 | 1.F FE |
| 3133AA-V9-0 | FHLMC PC 30Y QB4240 | | 08/01/2023 | VARIOUS | | 619 | 619 | 506 | 0 | 0 | 1 | 0 | 1 | 0 | 619 | 0 | 0 | 0 | 2 | 10/25/2050 | 1.F FE |
| 3133AD-US-3 | FHLMC PC 30Y QB6893 | | 08/01/2023 | VARIOUS | | 12,276 | 12,276 | 10,159 | 0 | 0 | 24 | 0 | 24 | 0 | 12,276 | 0 | 0 | 0 | 44 | 12/25/2050 | 1.F FE |
| 3133AF-6Z-9 | FHLMC PC 30Y QB8988 | | 08/01/2023 | VARIOUS | | 3,478 | 3,478 | 2,842 | 0 | 0 | 6 | 0 | 6 | 0 | 3,478 | 0 | 0 | 0 | 9 | 02/25/2051 | 1.F FE |
| 3133AG-HA-0 | FHLMC PC 30Y QB9225 | | 08/01/2023 | VARIOUS | | 1,310 | 1,310 | 1,070 | 0 | 0 | 2 | 0 | 2 | 0 | 1,310 | 0 | 0 | 0 | 3 | 03/25/2051 | 1.F FE |
| 3133AG-JU-4 | FHLMC PC 30Y QB9275 | | 08/01/2023 | VARIOUS | | 14,189 | 14,189 | 11,690 | 0 | 0 | 13 | 0 | 13 | 0 | 14,189 | 0 | 0 | 0 | 28 | 03/25/2051 | 1.F FE |
| 3133AG-Q2-8 | FHLMC PC 30Y QB9473 | | 08/01/2023 | VARIOUS | | 343,022 | 343,022 | 343,344 | 343,042 | 0 | (20) | 0 | (20) | 0 | 343,022 | 0 | 0 | 0 | 4,572 | 03/25/2051 | 1.F FE |
| 3133AG-UL-1 | FHLMC PC 30Y QB9587 | | 08/01/2023 | VARIOUS | | 1,031 | 1,031 | 1,096 | 1,033 | 0 | (2) | 0 | (2) | 0 | 1,031 | 0 | 0 | 0 | 24 | 03/25/2051 | 1.F FE |
| 3133AJ-PG-2 | FHLMC PC 30Y QC0423 | | 08/01/2023 | VARIOUS | | 6,934 | 6,934 | 5,711 | 0 | 0 | 9 | 0 | 9 | 0 | 6,934 | 0 | 0 | 0 | 18 | 04/25/2051 | 1.F FE |
| 3133AK-2Q-2 | FHLMC PC 30Y QC1683 | | 08/01/2023 | VARIOUS | | 6,929 | 6,929 | 5,543 | 6,884 | 0 | 44 | 0 | 44 | 0 | 6,929 | 0 | 0 | 0 | 52 | 05/25/2051 | 1.F FE |
| 3133AK-W2-2 | FHLMC PC 30Y QC1565 | | 08/01/2023 | VARIOUS | | 3,101 | 3,101 | 2,481 | 3,078 | 0 | 23 | 0 | 23 | 0 | 3,101 | 0 | 0 | 0 | 23 | 05/25/2051 | 1.F FE |
| 3133AL-ZW-1 | FHLMC PC 30Y QC2557 | | 08/01/2023 | VARIOUS | | 1,330 | 1,330 | 1,395 | 1,332 | 0 | (2) | 0 | (2) | 0 | 1,330 | 0 | 0 | 0 | 27 | 06/25/2051 | 1.F FE |
| 3133AP-Z6-9 | FHLMC PC 30Y QC5265 | | 08/01/2023 | VARIOUS | | 568 | 568 | 482 | 0 | 0 | 0 | 0 | 0 | 0 | 568 | 0 | 0 | 0 | 1 | 08/25/2051 | 1.F FE |
| 3133AQ-5Q-6 | FHLMC PC 30Y QC6255 | | 08/01/2023 | VARIOUS | | 1,591 | 1,591 | 1,678 | 1,594 | 0 | (3) | 0 | (3) | 0 | 1,591 | 0 | 0 | 0 | 32 | 08/25/2051 | 1.A FE |
| 3133AQ-ES-2 | FHLMC PC 30Y QC5545 | | 08/01/2023 | VARIOUS | | 3,041 | 3,041 | 3,202 | 3,046 | 0 | (5) | 0 | (5) | 0 | 3,041 | 0 | 0 | 0 | 61 | 08/25/2051 | 1.A FE |
| 3133AT-F7-1 | FHLMC PC 30Y QC8290 | | 08/01/2023 | VARIOUS | | 29,071 | 29,071 | 29,694 | 29,109 | 0 | (37) | 0 | (37) | 0 | 29,071 | 0 | 0 | 0 | 581 | 10/25/2051 | 1.F FE |
| 3133AT-V6-5 | FHLMC PC 30Y QC8737 | | 08/01/2023 | VARIOUS | | 6,780 | 6,780 | 5,761 | 0 | 0 | 3 | 0 | 3 | 0 | 6,780 | 0 | 0 | 0 | 14 | 10/25/2051 | 1.F FE |
| 3133AX-B2-7 | FHLMC PC 30Y QD0957 | | 09/18/2023 | VARIOUS | | 471,130 | 550,434 | 578,472 | 577,236 | 0 | (2,124) | 0 | (2,124) | 0 | 575,113 | 0 | (103,982) | (103,982) | 12,818 | 11/25/2051 | 1.F FE |
| 3133AX-M8-2 | FHLMC PC 30Y QD1283 | | 08/01/2023 | VARIOUS | | 3,101 | 3,101 | 3,352 | 3,109 | 0 | (9) | 0 | (9) | 0 | 3,101 | 0 | 0 | 0 | 82 | 11/25/2051 | 1.F FE |
| 3133B0-K7-7 | FHLMC PC 30Y QD3018 | | 07/31/2023 | VARIOUS | | 529,773 | 564,517 | 606,453 | 610,408 | 0 | (7,404) | 0 | (7,404) | 0 | 603,004 | 0 | (73,231) | (73,231) | 16,909 | 12/25/2051 | 1.F FE |
| 3133B0-WZ-2 | FHLMC PC 30Y QD3364 | | 08/01/2023 | VARIOUS | | 3,543 | 3,543 | 3,758 | 3,551 | 0 | (8) | 0 | (8) | 0 | 3,543 | 0 | 0 | 0 | 82 | 12/25/2051 | 1.F FE |
| 3133B2-Y7-8 | FHLMC PC 30Y QD5234 | | 08/01/2023 | VARIOUS | | 53,792 | 53,792 | 56,633 | 54,036 | 0 | (243) | 0 | (243) | 0 | 53,792 | 0 | 0 | 0 | 1,400 | 01/25/2052 | 1.F FE |
| 3133B3-FK-8 | FHLMC PC 30Y QD5570 | | 08/01/2023 | VARIOUS | | 2,879 | 2,879 | 2,514 | 0 | 0 | 3 | 0 | 3 | 0 | 2,879 | 0 | 0 | 0 | 12 | 01/25/2052 | 1.F FE |
| 3133B3-FU-6 | FHLMC PC 30Y QD5579 | | 08/01/2023 | VARIOUS | | 3,239 | 3,239 | 3,403 | 3,252 | 0 | (13) | 0 | (13) | 0 | 3,239 | 0 | 0 | 0 | 75 | 02/25/2052 | 1.F FE |
| 3133B3-H3-4 | FHLMC PC 30Y QD5650 | | 08/01/2023 | VARIOUS | | 38,538 | 38,538 | 33,408 | 0 | 0 | 35 | 0 | 35 | 0 | 38,538 | 0 | 0 | 0 | 91 | 01/25/2052 | 1.F FE |
| 3133B3-QF-7 | FHLMC PC 30Y QD5854 | | 08/01/2023 | VARIOUS | | 57,170 | 57,170 | 57,241 | 57,177 | 0 | (8) | 0 | (8) | 0 | 57,170 | 0 | 0 | 0 | 1,338 | 01/25/2052 | 1.F FE |
| 3133B3-WR-4 | FHLMC PC 30Y QD6056 | | 08/01/2023 | VARIOUS | | 31,187 | 31,187 | 26,292 | 30,946 | 0 | 241 | 0 | 241 | 0 | 31,187 | 0 | 0 | 0 | 637 | 02/25/2052 | 1.F FE |
| 3133B4-7K-5 | FHLMC PC 30Y QD7198 | | 08/01/2023 | VARIOUS | | 3,483 | 3,483 | 3,514 | 3,485 | 0 | (2) | 0 | (2) | 0 | 3,483 | 0 | 0 | 0 | 70 | 02/25/2052 | 1.F FE |
| 3133B5-7L-0 | FHLMC PC 30Y QD8099 | | 08/01/2023 | VARIOUS | | 31,719 | 31,719 | 32,720 | 31,770 | 0 | (51) | 0 | (51) | 0 | 31,719 | 0 | 0 | 0 | 657 | 03/25/2052 | 1.F FE |
| 3133B5-ZL-9 | FHLMC PC 30Y QD7947 | | 08/01/2023 | VARIOUS | | 1,720 | 1,720 | 1,520 | 0 | 0 | 3 | 0 | 3 | 0 | 1,720 | 0 | 0 | 0 | 17 | 03/25/2052 | 1.F FE |
| 3133BD-3T-0 | FHLMC PC 30Y QE4410 | | 08/01/2023 | VARIOUS | | 2,666 | 2,666 | 2,740 | 2,677 | 0 | (11) | 0 | (11) | 0 | 2,666 | 0 | 0 | 0 | 89 | 06/25/2052 | 1.F FE |
| 3133BQ-SR-8 | FHLMC PC 30Y QF3228 | | 08/10/2023 | ZERO STAGE CAPITAL | | 486,758 | 500,000 | 489,687 | 0 | 0 | 0 | 0 | 0 | 0 | 489,687 | 0 | (2,930) | (2,930) | 903 | 11/25/2052 | 1.F FE |
| 3133C7-NW-3 | FHLMC PC 30Y QG6705 | | 08/01/2023 | VARIOUS | | 711 | 711 | 723 | 0 | 0 | 0 | 0 | 0 | 0 | 711 | 0 | 0 | 0 | 4 | 07/25/2053 | 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 |
| 3133D3-BL-8 | FHLMC | | 08/01/2023 | MORTGAGE PAYDOWN | | 28,169 | 28,169 | 28,939 | 28,201 | 0 | (32) | 0 | (32) | 0 | 28,169 | 0 | 0 | 0 | 495 | 08/01/2039 | 1.F FE |
| 3133D3-PJ-8 | FHLMC PC 20Y QK0425 | | 08/01/2023 | VARIOUS | | 152,581 | 152,581 | 160,400 | 152,979 | 0 | (398) | 0 | (398) | 0 | 152,581 | 0 | 0 | 0 | 2,603 | 09/25/2040 | 1.F FE |
| 3133JL-CA-5 | FHLMC PC 30Y QU7265 | | 08/01/2023 | VARIOUS | | 13,568 | 13,568 | 13,629 | 13,583 | 0 | (14) | 0 | (14) | 0 | 13,568 | 0 | 0 | 0 | 271 | 09/25/2049 | 1.F FE |
| 3133KK-5P-0 | FHLMC PC 30Y RA4454 | | 08/01/2023 | VARIOUS | | 5,492 | 5,492 | 4,487 | 0 | 0 | 4 | 0 | 4 | 0 | 5,492 | 0 | 0 | 0 | 13 | 02/25/2051 | 1.F FE |
| 3133KL-2T-3 | FHLMC PC 30Y RA5286 | | 08/01/2023 | VARIOUS | | 4,157 | 4,157 | 3,448 | 4,125 | 0 | 33 | 0 | 33 | 0 | 4,157 | 0 | 0 | 0 | 67 | 05/25/2051 | 1.F FE |
| 3133KL-JA-6 | FHLMC PC 30Y RA4757 | | 08/01/2023 | VARIOUS | | 1,326 | 1,326 | 1,084 | 0 | 0 | 2 | 0 | 2 | 0 | 1,326 | 0 | 0 | 0 | 3 | 03/25/2046 | 1.F FE |
| 3133KL-N5-2 | FHLMC PC 30Y RA4912 | | 08/01/2023 | VARIOUS | | 6,976 | 6,976 | 6,195 | 0 | 0 | 4 | 0 | 4 | 0 | 6,976 | 0 | 0 | 0 | 32 | 03/25/2051 | 1.F FE |
| 3133KM-DF-9 | FHLMC PC 30Y RA5502 | | 08/01/2023 | VARIOUS | | 16,357 | 16,357 | 13,828 | 16,191 | 0 | 167 | 0 | 167 | 0 | 16,357 | 0 | 0 | 0 | 318 | 06/25/2051 | 1.F FE |
| 3133KN-RZ-8 | FHLMC PC 30Y RA6804 | | 09/12/2023 | ZERO STAGE CAPITAL | | 399,782 | 469,684 | 399,085 | 0 | 0 | 0 | 0 | 0 | 0 | 399,085 | 0 | 697 | 697 | 509 | 02/25/2052 | 1.F FE |
| 3133KP-U5-5 | FHLMC PC 30Y RA7804 | | 08/01/2023 | VARIOUS | | 10,072 | 10,072 | 10,021 | 10,066 | 0 | 6 | 0 | 6 | 0 | 10,072 | 0 | 0 | 0 | 362 | 08/25/2052 | 1.F FE |
| 3133KQ-AE-6 | FHLMC PC 30Y RA8105 | | 08/01/2023 | VARIOUS | | 1,417 | 1,417 | 1,422 | 1,418 | 0 | 0 | 0 | 0 | 0 | 1,417 | 0 | 0 | 0 | 57 | 10/25/2052 | 1.F FE |
| 3133KQ-FT-8 | FHLMC PC 30Y RA8278 | | 08/01/2023 | VARIOUS | | 4,213 | 4,213 | 4,198 | 0 | 0 | 0 | 0 | 0 | 0 | 4,213 | 0 | 0 | 0 | 55 | 12/25/2052 | 1.F FE |
| 3133KY-WA-3 | FHLMC PC 20Y RB5141 | | 08/01/2023 | VARIOUS | | 16,915 | 16,915 | 17,651 | 16,932 | 0 | (17) | 0 | (17) | 0 | 16,915 | 0 | 0 | 0 | 225 | 01/25/2042 | 1.F FE |
| 3133US-JC-6 | FHLMC PC 30Y SI2059 | | 08/01/2023 | VARIOUS | | 9,699 | 9,699 | 7,949 | 0 | 0 | 5 | 0 | 5 | 0 | 9,699 | 0 | 0 | 0 | 16 | 09/25/2050 | 1.F FE |
| 3133US-JD-4 | FHLMC PC 30Y SI2060 | | 08/01/2023 | VARIOUS | | 20,499 | 20,499 | 16,733 | 0 | 0 | 11 | 0 | 11 | 0 | 20,499 | 0 | 0 | 0 | 34 | 09/25/2050 | 1.F FE |
| 3136B3-5A-4 | FNMA REMIC TRUST | | 08/25/2023 | VARIOUS | | 54,546 | 54,546 | 57,418 | 54,862 | 0 | (316) | 0 | (316) | 0 | 54,546 | 0 | 0 | 0 | 1,256 | 06/25/2048 | 1.F FE |
| 3136B3-UT-5 | FEDERAL NATL MG | | 08/25/2023 | VARIOUS | | 62,618 | 62,618 | 62,383 | 62,601 | 0 | 16 | 0 | 16 | 0 | 62,618 | 0 | 0 | 0 | 2,075 | 01/25/2049 | 1.F FE |
| 3136B3-WF-3 | FNMA REMIC TRUST | | 08/25/2023 | VARIOUS | | 27,857 | 27,857 | 27,722 | 27,844 | 0 | 13 | 0 | 13 | 0 | 27,857 | 0 | 0 | 0 | 1,060 | 01/25/2049 | 1.F FE |
| 3136B4-5C-8 | FEDERAL NATL MG | | 08/25/2023 | VARIOUS | | 11,721 | 11,721 | 11,714 | 11,721 | 0 | 0 | 0 | 0 | 0 | 11,721 | 0 | 0 | 0 | 407 | 07/25/2049 | 1.F FE |
| 3136BB-TQ-5 | FNMA REMIC TRUST | | 08/25/2023 | VARIOUS | | 0 | 0 | 3,802 | 3,547 | 0 | (3,547) | 0 | (3,547) | 0 | 0 | 0 | 0 | 0 | 677 | 09/25/2050 | 1.F FE |
| 3136BB-TT-9 | FNMA REMIC TRUST | | 09/25/2023 | VARIOUS | | 0 | 0 | 5,225 | 4,894 | 0 | (4,894) | 0 | (4,894) | 0 | 0 | 0 | 0 | 0 | 947 | 09/25/2050 | 1.F FE |
| 3136BB-TX-0 | FNMA REMIC TRUST | | 08/25/2023 | VARIOUS | | 0 | 0 | 7,089 | 6,599 | 0 | (6,599) | 0 | (6,599) | 0 | 0 | 0 | 0 | 0 | 1,139 | 09/25/2050 | 1.F FE |
| 3136BB-WE-8 | FNMA REMIC TRUST | | 08/25/2023 | VARIOUS | | 0 | 0 | 2,399 | 2,233 | 0 | (2,233) | 0 | (2,233) | 0 | 0 | 0 | 0 | 0 | 463 | 09/25/2050 | 1.F FE |
| 31371H-X9-4 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 9,049 | 9,049 | 12,123 | 8,536 | 0 | 517 | 0 | 517 | 0 | 9,053 | 0 | (4) | (4) | 391 | 10/01/2029 | 1.F FE |
| 31371J-BD-5 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 1,558 | 1,558 | 1,526 | 1,553 | 0 | 4 | 0 | 4 | 0 | 1,558 | 0 | 0 | 0 | 72 | 02/01/2030 | 1.F FE |
| 31379R-WW-4 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 517 | 517 | 500 | 516 | 0 | 1 | 0 | 1 | 0 | 517 | 0 | 0 | 0 | 24 | 06/01/2028 | 1.F FE |
| 3137BR-N7-6 | FHLMC | | 09/15/2023 | MORTGAGE PAYDOWN | | 7,653 | 7,653 | 7,625 | 7,636 | 0 | 17 | 0 | 17 | 0 | 7,653 | 0 | 0 | 0 | 269 | 08/15/2046 | 1.F FE |
| 3137F3-CW-2 | FHLMC REMIC SERIES | | 09/15/2023 | MORTGAGE PAYDOWN | | 10,448 | 10,448 | 10,396 | 10,424 | 0 | 24 | 0 | 24 | 0 | 10,448 | 0 | 0 | 0 | 367 | 03/15/2048 | 1.F FE |
| 3137F6-6L-6 | FHLMC | | 09/15/2023 | MORTGAGE PAYDOWN | | 49,712 | 49,712 | 50,279 | 49,813 | 0 | (101) | 0 | (101) | 0 | 49,712 | 0 | 0 | 0 | 330 | 12/15/2040 | 1.F FE |
| 3137F6-6V-4 | FHLMC REMIC SERIES | | 09/15/2023 | VARIOUS | | 89,642 | 89,642 | 90,707 | 89,813 | 0 | (171) | 0 | (171) | 0 | 89,642 | 0 | 0 | 0 | 657 | 05/15/2041 | 1.F FE |
| 3137F7-TN-5 | FHLMC | | 09/15/2023 | MORTGAGE PAYDOWN | | 45,748 | 45,748 | 46,212 | 45,824 | 0 | (76) | 0 | (76) | 0 | 45,748 | 0 | 0 | 0 | 300 | 01/15/2046 | 1.F FE |
| 3137F7-YY-5 | FHLMC | | 08/25/2023 | VARIOUS | | 41,591 | 41,591 | 42,059 | 41,640 | 0 | (49) | 0 | (49) | 0 | 41,591 | 0 | 0 | 0 | 276 | 05/25/2047 | 1.F FE |
| 3137F9-WP-2 | FHLMC | | 08/25/2023 | VARIOUS | | 0 | 0 | 7,569 | 7,005 | 0 | (7,005) | 0 | (7,005) | 0 | 0 | 0 | 0 | 0 | 1,343 | 02/25/2051 | 1.F FE |
| 3137FE-UA-6 | FHLMC REMIC SERIES | | 08/28/2023 | MORTGAGE PAYDOWN | | 1,702 | 2,508 | 2,447 | 0 | 0 | 2 | 0 | 2 | 0 | 1,702 | 0 | 0 | 0 | 5 | 01/25/2025 | 1.A FE |
| 3137FK-BB-1 | FHLMC REMIC SERIES | | 09/15/2023 | MORTGAGE PAYDOWN | | 27,039 | 27,039 | 27,030 | 26,986 | 0 | 53 | 0 | 53 | 0 | 27,039 | 0 | 0 | 0 | 936 | 12/15/2048 | 1.F FE |
| 3137FQ-HG-1 | FREDDIE MAC | | 08/25/2023 | VARIOUS | | 25,777 | 25,777 | 25,825 | 25,780 | 0 | (3) | 0 | (3) | 0 | 25,777 | 0 | 0 | 0 | 411 | 09/25/2048 | 1.F FE |
| 3137FU-WQ-3 | FHLMC REMIC SERIES | | 08/25/2023 | VARIOUS | | 0 | 0 | 2,662 | 2,517 | 0 | (2,517) | 0 | (2,517) | 0 | 0 | 0 | 0 | 0 | 506 | 07/25/2050 | 1.F FE |
| 3137FW-5T-3 | FHLMC REMIC SERIES | | 08/25/2023 | VARIOUS | | 0 | 0 | 7,221 | 6,744 | 0 | (6,744) | 0 | (6,744) | 0 | 0 | 0 | 0 | 0 | 1,513 | 09/25/2050 | 1.F FE |
| 3137FY-YN-0 | FHLMC REMIC SERIES | | 09/15/2023 | MORTGAGE PAYDOWN | | 27,444 | 27,444 | 28,052 | 27,454 | 0 | (10) | 0 | (10) | 0 | 27,444 | 0 | 0 | 0 | 180 | 08/15/2044 | 1.F FE |
| 3137H9-MG-1 | FEDERAL HOME LN MTG | | 08/25/2023 | VARIOUS | | 75 | 75 | 69 | 0 | 0 | 0 | 0 | 0 | 0 | 69 | 0 | 6 | 6 | 0 | 08/25/2038 | 1.B FE |
| 3137HA-AA-4 | FHLMC | | 08/25/2023 | VARIOUS | | 512 | 512 | 507 | 0 | 0 | 0 | 0 | 0 | 0 | 512 | 0 | 0 | 0 | 2 | 07/25/2038 | 1.B FE |
| 31383T-JH-2 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 701 | 701 | 671 | 699 | 0 | 2 | 0 | 2 | 0 | 701 | 0 | 0 | 0 | 30 | 09/01/2029 | 1.F FE |
| 31385W-X8-7 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 14,158 | 14,158 | 14,815 | 14,219 | 0 | (61) | 0 | (61) | 0 | 14,158 | 0 | 0 | 0 | 641 | 09/01/2032 | 1.F FE |
| 31389F-S4-5 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 1,676 | 1,676 | 1,682 | 1,676 | 0 | 0 | 0 | 0 | 0 | 1,676 | 0 | 0 | 0 | 73 | 02/01/2032 | 1.F FE |
| 3138A7-4J-4 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 34,474 | 34,474 | 36,534 | 34,631 | 0 | (157) | 0 | (157) | 0 | 34,474 | 0 | 0 | 0 | 1,038 | 03/01/2041 | 1.F FE |
| 3138AB-Z3-6 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 98,437 | 98,437 | 102,297 | 98,686 | 0 | (249) | 0 | (249) | 0 | 98,437 | 0 | 0 | 0 | 3,169 | 04/01/2041 | 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 |
| 3138AH-7B-6 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 2,657 | 2,657 | 2,836 | 2,663 | 0 | (6) | 0 | (6) | 0 | 2,657 | 0 | 0 | 0 | 89 | 07/01/2041 | 1.F FE |
| 3138AS-PL-0 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 20,626 | 20,626 | 21,624 | 20,656 | 0 | (30) | 0 | (30) | 0 | 20,626 | 0 | 0 | 0 | 550 | 09/01/2041 | 1.F FE |
| 3138E0-AE-9 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 6,837 | 6,837 | 7,242 | 6,848 | 0 | (12) | 0 | (12) | 0 | 6,837 | 0 | 0 | 0 | 182 | 01/01/2042 | 1.F FE |
| 3138E2-VY-8 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 8,717 | 8,717 | 9,408 | 8,750 | 0 | (34) | 0 | (34) | 0 | 8,717 | 0 | 0 | 0 | 232 | 12/01/2041 | 1.F FE |
| 3138E5-CL-0 | FNMA PASS-THRU INT 15 Y | | 08/01/2023 | VARIOUS | | 36,803 | 36,803 | 38,747 | 37,043 | 0 | (240) | 0 | (240) | 0 | 36,803 | 0 | 0 | 0 | 737 | 01/01/2027 | 1.F FE |
| 3138ED-WV-9 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 27,910 | 27,910 | 29,309 | 27,951 | 0 | (42) | 0 | (42) | 0 | 27,910 | 0 | 0 | 0 | 651 | 05/01/2042 | 1.F FE |
| 3138EN-LD-9 | FHICHC FHLMC | | 08/01/2023 | VARIOUS | | 103,250 | 103,250 | 111,640 | 104,617 | 0 | (1,367) | 0 | (1,367) | 0 | 103,250 | 0 | 0 | 0 | 2,903 | 09/01/2044 | 1.F FE |
| 3138EP-2D-5 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 57,186 | 57,186 | 60,041 | 57,372 | 0 | (186) | 0 | (186) | 0 | 57,186 | 0 | 0 | 0 | 1,523 | 07/01/2045 | 1.F FE |
| 3138LS-KA-7 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 84,498 | 84,498 | 89,475 | 84,776 | 0 | (278) | 0 | (278) | 0 | 84,498 | 0 | 0 | 0 | 1,868 | 05/01/2042 | 1.F FE |
| 3138LT-06-8 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 38,845 | 38,845 | 41,200 | 39,118 | 0 | (273) | 0 | (273) | 0 | 38,845 | 0 | 0 | 0 | 772 | 06/01/2027 | 1.F FE |
| 3138M7-YZ-2 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 50,693 | 50,693 | 54,138 | 50,814 | 0 | (122) | 0 | (122) | 0 | 50,693 | 0 | 0 | 0 | 1,277 | 12/01/2042 | 1.F FE |
| 3138NX-5Z-6 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 20,076 | 20,076 | 21,143 | 20,109 | 0 | (33) | 0 | (33) | 0 | 20,076 | 0 | 0 | 0 | 537 | 02/01/2043 | 1.F FE |
| 3138WE-MM-8 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 80,540 | 80,540 | 83,535 | 80,885 | 0 | (346) | 0 | (346) | 0 | 80,540 | 0 | 0 | 0 | 1,291 | 05/01/2030 | 1.F FE |
| 3138WK-KB-0 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 166,774 | 166,774 | 163,178 | 166,568 | 0 | 206 | 0 | 206 | 0 | 166,774 | 0 | 0 | 0 | 3,057 | 03/01/2037 | 1.F FE |
| 3138WK-Z2-4 | FNMA PASSTHRU AS9760 | | 08/21/2023 | VARIOUS | | 307,188 | 323,503 | 352,416 | 352,805 | 0 | (1,693) | 0 | (1,693) | 0 | 351,112 | 0 | (43,924) | (43,924) | 11,421 | 06/25/2047 | 1.A FE |
| 3138WQ-Q5-4 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 33,909 | 33,909 | 33,559 | 33,898 | 0 | 11 | 0 | 11 | 0 | 33,909 | 0 | 0 | 0 | 678 | 05/01/2043 | 1.F FE |
| 3138WV-S7-7 | FNMA PASS-THRU INT 15 Y | | 08/01/2023 | VARIOUS | | 43,097 | 43,097 | 44,471 | 43,396 | 0 | (299) | 0 | (299) | 0 | 43,097 | 0 | 0 | 0 | 862 | 06/01/2028 | 1.F FE |
| 3138XP-QX-4 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 10,789 | 10,789 | 11,715 | 10,814 | 0 | (25) | 0 | (25) | 0 | 10,789 | 0 | 0 | 0 | 324 | 02/01/2044 | 1.F FE |
| 3138XP-VH-3 | FNMA PASS-THRU INT 15 Y | | 08/01/2023 | VARIOUS | | 33,222 | 33,222 | 35,140 | 33,405 | 0 | (183) | 0 | (183) | 0 | 33,222 | 0 | 0 | 0 | 775 | 05/01/2029 | 1.F FE |
| 3138Y4-SJ-9 | FNMA PASSTHRU AX3220 | | 08/01/2023 | VARIOUS | | 45,914 | 45,914 | 48,311 | 46,326 | 0 | (412) | 0 | (412) | 0 | 45,914 | 0 | 0 | 0 | 1,084 | 10/01/2029 | 1.F FE |
| 3138Y6-F3-3 | FNMA PASSTHRU AX4685 | | 08/01/2023 | VARIOUS | | 2,729 | 2,729 | 2,897 | 2,733 | 0 | (4) | 0 | (4) | 0 | 2,729 | 0 | 0 | 0 | 73 | 11/01/2044 | 1.F FE |
| 3138YE-JM-0 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 55,810 | 55,810 | 57,053 | 55,947 | 0 | (137) | 0 | (137) | 0 | 55,810 | 0 | 0 | 0 | 929 | 06/01/2030 | 1.F FE |
| 3138YJ-Z3-3 | FNMA PASSTHRU AY5261 | | 08/01/2023 | VARIOUS | | 2,239 | 2,239 | 2,346 | 2,242 | 0 | (3) | 0 | (3) | 0 | 2,239 | 0 | 0 | 0 | 52 | 04/01/2045 | 1.F FE |
| 3138YJ-ZJ-8 | FNMA PASSTHRU AY5244 | | 08/01/2023 | VARIOUS | | 6,307 | 6,307 | 6,616 | 6,342 | 0 | (35) | 0 | (35) | 0 | 6,307 | 0 | 0 | 0 | 147 | 03/01/2045 | 1.F FE |
| 3138YJ-ZX-7 | FNMA PASSTHRU AY5257 | | 08/01/2023 | VARIOUS | | 5,922 | 5,922 | 6,206 | 5,929 | 0 | (7) | 0 | (7) | 0 | 5,922 | 0 | 0 | 0 | 140 | 04/01/2045 | 1.F FE |
| 3138YK-WE-9 | FHICHC FHLMC | | 08/01/2023 | VARIOUS | | 218,110 | 218,110 | 225,812 | 218,620 | 0 | (510) | 0 | (510) | 0 | 218,110 | 0 | 0 | 0 | 5,059 | 05/01/2045 | 1.F FE |
| 3138YU-UG-4 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 13,650 | 13,650 | 14,506 | 13,672 | 0 | (22) | 0 | (22) | 0 | 13,650 | 0 | 0 | 0 | 364 | 07/01/2045 | 1.F FE |
| 3138YU-UU-3 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 11,728 | 11,728 | 12,524 | 11,748 | 0 | (20) | 0 | (20) | 0 | 11,728 | 0 | 0 | 0 | 312 | 10/01/2045 | 1.F FE |
| 3138YW-LC-9 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 5,086 | 5,086 | 5,401 | 5,178 | 0 | (93) | 0 | (93) | 0 | 5,086 | 0 | 0 | 0 | 136 | 07/01/2045 | 1.F FE |
| 31390F-4E-6 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 818 | 818 | 846 | 820 | 0 | (1) | 0 | (1) | 0 | 818 | 0 | 0 | 0 | 38 | 05/01/2032 | 1.F FE |
| 31390J-3P-4 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 1,436 | 1,436 | 1,532 | 1,448 | 0 | (12) | 0 | (12) | 0 | 1,436 | 0 | 0 | 0 | 71 | 07/01/2032 | 1.F FE |
| 31391Q-JP-0 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 3,856 | 3,856 | 3,967 | 3,862 | 0 | (5) | 0 | (5) | 0 | 3,856 | 0 | 0 | 0 | 154 | 11/01/2032 | 1.F FE |
| 31396W-3U-8 | FEDERAL NATL MG | | 08/25/2023 | VARIOUS | | 90,516 | 90,516 | 89,993 | 90,466 | 0 | 50 | 0 | 50 | 0 | 90,516 | 0 | 0 | 0 | 3,308 | 08/25/2037 | 1.F FE |
| 31397V-E3-7 | FNMA STRIP SMBS 424 | | 08/25/2023 | INTEREST ONLY PAYMENT | | 0 | 0 | 3,358 | 3,330 | 0 | (3,330) | 0 | (3,330) | 0 | 0 | 0 | 0 | 0 | 443 | 02/01/2048 | 1.F FE |
| 31402E-R7-5 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 2,337 | 2,337 | 2,365 | 2,338 | 0 | (1) | 0 | (1) | 0 | 2,337 | 0 | 0 | 0 | 78 | 08/01/2033 | 1.F FE |
| 31402G-R4-7 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 6,113 | 6,113 | 6,184 | 6,117 | 0 | (4) | 0 | (4) | 0 | 6,113 | 0 | 0 | 0 | 205 | 07/01/2033 | 1.F FE |
| 31402L-QU-9 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 6,079 | 6,079 | 6,150 | 6,083 | 0 | (4) | 0 | (4) | 0 | 6,079 | 0 | 0 | 0 | 203 | 08/01/2033 | 1.F FE |
| 31403F-PK-4 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 8,032 | 8,032 | 8,491 | 8,070 | 0 | (38) | 0 | (38) | 0 | 8,032 | 0 | 0 | 0 | 348 | 10/01/2033 | 1.F FE |
| 31403J-W6-9 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 3,953 | 3,953 | 4,040 | 3,957 | 0 | (4) | 0 | (4) | 0 | 3,953 | 0 | 0 | 0 | 146 | 12/01/2033 | 1.F FE |
| 31404M-L4-8 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 8,611 | 8,611 | 8,831 | 8,623 | 0 | (12) | 0 | (12) | 0 | 8,611 | 0 | 0 | 0 | 315 | 03/01/2034 | 1.F FE |
| 31405R-AM-8 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 5,018 | 5,018 | 5,109 | 5,031 | 0 | (13) | 0 | (13) | 0 | 5,018 | 0 | 0 | 0 | 184 | 10/01/2034 | 1.F FE |
| 31405R-AN-6 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 3,722 | 3,722 | 3,790 | 3,725 | 0 | (3) | 0 | (3) | 0 | 3,722 | 0 | 0 | 0 | 137 | 10/01/2034 | 1.F FE |
| 31406B-F2-1 | FEDERAL NATL MTG ASSN FNMA | | 08/01/2023 | VARIOUS | | 896 | 896 | 909 | 896 | 0 | (1) | 0 | (1) | 0 | 896 | 0 | 0 | 0 | 33 | 01/01/2035 | 1.F FE |
| 31406C-TB-4 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 6,540 | 6,540 | 6,648 | 6,545 | 0 | (5) | 0 | (5) | 0 | 6,540 | 0 | 0 | 0 | 239 | 12/01/2034 | 1.F FE |
| 31406E-ML-5 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 4,521 | 4,521 | 4,596 | 4,524 | 0 | (3) | 0 | (3) | 0 | 4,521 | 0 | 0 | 0 | 166 | 01/01/2035 | 1.F FE |
| 31406E-Z5-6 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 742 | 742 | 729 | 736 | 0 | 6 | 0 | 6 | 0 | 742 | 0 | 0 | 0 | 25 | 03/01/2035 | 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 |
| 31406K-LR-9 | FNMA | | 08/01/2023 | VARIOUS | | 6,782 | 6,782 | 6,893 | 6,787 | 0 | (5) | 0 | (5) | 0 | 6,782 | 0 | 0 | 0 | 249 | 01/01/2035 | 1.F FE |
| 31406L-JC-3 | FED NATL MTG ASSN #813059 | | 08/01/2023 | VARIOUS | | 4,203 | 4,203 | 4,084 | 4,194 | 0 | 9 | 0 | 9 | 0 | 4,203 | 0 | 0 | 0 | 154 | 03/01/2035 | 1.F FE |
| 31406M-LG-9 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 6,177 | 6,177 | 6,218 | 6,179 | 0 | (2) | 0 | (2) | 0 | 6,177 | 0 | 0 | 0 | 226 | 01/01/2035 | 1.F FE |
| 31407B-HM-4 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 1,168 | 1,168 | 1,135 | 1,167 | 0 | 1 | 0 | 1 | 0 | 1,168 | 0 | 0 | 0 | 43 | 06/01/2035 | 1.F FE |
| 31407L-MV-6 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 2,427 | 2,427 | 2,406 | 2,426 | 0 | 1 | 0 | 1 | 0 | 2,427 | 0 | 0 | 0 | 89 | 06/01/2035 | 1.F FE |
| 31407S-A2-8 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 1,393 | 1,393 | 1,326 | 1,383 | 0 | 10 | 0 | 10 | 0 | 1,393 | 0 | 0 | 0 | 47 | 08/01/2035 | 1.F FE |
| 31408H-KX-2 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 2,871 | 2,871 | 2,767 | 2,866 | 0 | 4 | 0 | 4 | 0 | 2,871 | 0 | 0 | 0 | 105 | 02/01/2036 | 1.F FE |
| 31409F-E6-1 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 707 | 707 | 702 | 705 | 0 | 3 | 0 | 3 | 0 | 707 | 0 | 0 | 0 | 26 | 03/01/2036 | 1.F FE |
| 31409T-RE-0 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 4,253 | 4,253 | 4,120 | 4,247 | 0 | 6 | 0 | 6 | 0 | 4,253 | 0 | 0 | 0 | 156 | 04/01/2036 | 1.F FE |
| 3140E5-3K-8 | FEDERAL NATL MG FNMA N | | 08/01/2023 | VARIOUS | | 106,158 | 106,158 | 110,504 | 106,751 | 0 | (593) | 0 | (593) | 0 | 106,158 | 0 | 0 | 0 | 2,254 | 10/01/2045 | 1.F FE |
| 3140E8-V6-2 | FEDERAL NATL MG FNMA N | | 08/01/2023 | VARIOUS | | 14,931 | 14,931 | 15,604 | 15,010 | 0 | (79) | 0 | (79) | 0 | 14,931 | 0 | 0 | 0 | 348 | 11/01/2045 | 1.F FE |
| 3140EB-MN-8 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 218,523 | 218,523 | 230,593 | 218,897 | 0 | (374) | 0 | (374) | 0 | 218,523 | 0 | 0 | 0 | 5,091 | 04/01/2046 | 1.F FE |
| 3140EU-TK-5 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 367,320 | 367,320 | 385,083 | 368,479 | 0 | (1,160) | 0 | (1,160) | 0 | 367,320 | 0 | 0 | 0 | 7,588 | 01/01/2046 | 1.F FE |
| 3140EW-7A-7 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 35,410 | 35,410 | 36,287 | 35,444 | 0 | (34) | 0 | (34) | 0 | 35,410 | 0 | 0 | 0 | 709 | 03/01/2046 | 1.F FE |
| 3140EY-XJ-5 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 38,983 | 38,983 | 40,877 | 39,540 | 0 | (557) | 0 | (557) | 0 | 38,983 | 0 | 0 | 0 | 803 | 04/01/2031 | 1.F FE |
| 3140F0-BP-8 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 1,941 | 1,941 | 2,097 | 1,944 | 0 | (3) | 0 | (3) | 0 | 1,941 | 0 | 0 | 0 | 58 | 07/01/2046 | 1.F FE |
| 3140F3-6F-0 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 18,805 | 18,805 | 19,251 | 18,841 | 0 | (35) | 0 | (35) | 0 | 18,805 | 0 | 0 | 0 | 374 | 06/01/2046 | 1.F FE |
| 3140F5-NN-9 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 61,401 | 61,401 | 60,816 | 61,370 | 0 | 31 | 0 | 31 | 0 | 61,401 | 0 | 0 | 0 | 1,174 | 07/01/2046 | 1.F FE |
| 3140F8-JK-4 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 390,164 | 390,164 | 401,899 | 391,113 | 0 | (950) | 0 | (950) | 0 | 390,164 | 0 | 0 | 0 | 7,903 | 10/01/2046 | 1.F FE |
| 3140FA-5J-7 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 14,477 | 14,477 | 15,538 | 14,734 | 0 | (257) | 0 | (257) | 0 | 14,477 | 0 | 0 | 0 | 434 | 06/01/2047 | 1.F FE |
| 3140FB-EK-2 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 8,912 | 8,912 | 9,314 | 8,948 | 0 | (36) | 0 | (36) | 0 | 8,912 | 0 | 0 | 0 | 238 | 08/01/2046 | 1.F FE |
| 3140FK-BZ-2 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 216,183 | 216,183 | 217,771 | 216,369 | 0 | (186) | 0 | (186) | 0 | 216,183 | 0 | 0 | 0 | 3,707 | 11/01/2031 | 1.F FE |
| 3140FK-JB-7 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 126,807 | 126,807 | 124,687 | 126,744 | 0 | 63 | 0 | 63 | 0 | 126,807 | 0 | 0 | 0 | 2,258 | 10/01/2046 | 1.F FE |
| 3140FL-N5-3 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 168,921 | 168,921 | 167,588 | 168,885 | 0 | 36 | 0 | 36 | 0 | 168,921 | 0 | 0 | 0 | 3,378 | 11/01/2046 | 1.F FE |
| 3140FM-BD-7 | FNMA PASSTHRU BE1835 | | 08/01/2023 | VARIOUS | | 75,446 | 75,446 | 72,322 | 75,218 | 0 | 228 | 0 | 228 | 0 | 75,446 | 0 | 0 | 0 | 1,511 | 11/25/2036 | 1.F FE |
| 3140FM-R9-9 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 98,669 | 98,669 | 97,609 | 98,615 | 0 | 54 | 0 | 54 | 0 | 98,669 | 0 | 0 | 0 | 2,049 | 01/01/2047 | 1.F FE |
| 3140FN-3X-0 | FNMA PASSTHRU BE3513 | | 08/01/2023 | VARIOUS | | 664 | 664 | 705 | 665 | 0 | (1) | 0 | (1) | 0 | 664 | 0 | 0 | 0 | 16 | 07/25/2047 | 1.F FE |
| 3140FP-2K-4 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 21,247 | 21,247 | 20,341 | 21,189 | 0 | 58 | 0 | 58 | 0 | 21,247 | 0 | 0 | 0 | 425 | 01/01/2047 | 1.F FE |
| 3140FP-C9-8 | FNMA PASSTHRU BE3695 | | 08/01/2023 | VARIOUS | | 28,359 | 28,359 | 30,034 | 28,492 | 0 | (133) | 0 | (133) | 0 | 28,359 | 0 | 0 | 0 | 657 | 06/25/2047 | 1.F FE |
| 3140FS-C4-3 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 7,189 | 7,189 | 7,384 | 7,225 | 0 | (36) | 0 | (36) | 0 | 7,189 | 0 | 0 | 0 | 165 | 04/01/2047 | 1.F FE |
| 3140FS-CJ-0 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 8,139 | 8,139 | 8,566 | 8,149 | 0 | (10) | 0 | (10) | 0 | 8,139 | 0 | 0 | 0 | 217 | 02/01/2047 | 1.F FE |
| 3140FS-CU-5 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 10,602 | 10,602 | 10,951 | 10,611 | 0 | (9) | 0 | (9) | 0 | 10,602 | 0 | 0 | 0 | 247 | 03/01/2047 | 1.F FE |
| 3140FS-DB-6 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 11,083 | 11,083 | 11,453 | 11,092 | 0 | (9) | 0 | (9) | 0 | 11,083 | 0 | 0 | 0 | 259 | 05/01/2047 | 1.F FE |
| 3140FS-MH-3 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 153,183 | 153,183 | 160,986 | 153,361 | 0 | (178) | 0 | (178) | 0 | 153,183 | 0 | 0 | 0 | 4,084 | 08/01/2047 | 1.F FE |
| 3140FV-UY-0 | FNMA PASSTHRU BE9598 | | 08/01/2023 | VARIOUS | | 31,324 | 31,324 | 33,644 | 31,476 | 0 | (153) | 0 | (153) | 0 | 31,324 | 0 | 0 | 0 | 849 | 05/25/2047 | 1.A FE |
| 3140GN-Z5-5 | FNMA PASSTHRU BH0763 | | 08/01/2023 | VARIOUS | | 17,185 | 17,185 | 17,384 | 17,190 | 0 | (5) | 0 | (5) | 0 | 17,185 | 0 | 0 | 0 | 347 | 10/25/2049 | 1.F FE |
| 3140GR-XK-5 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 173,611 | 173,611 | 178,860 | 174,233 | 0 | (622) | 0 | (622) | 0 | 173,611 | 0 | 0 | 0 | 3,602 | 07/01/2032 | 1.F FE |
| 3140GW-P5-6 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 19,618 | 19,618 | 19,689 | 19,621 | 0 | (3) | 0 | (3) | 0 | 19,618 | 0 | 0 | 0 | 392 | 09/01/2047 | 1.F FE |
| 3140H5-T3-5 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 5,979 | 5,979 | 6,203 | 5,984 | 0 | (4) | 0 | (4) | 0 | 5,979 | 0 | 0 | 0 | 180 | 06/01/2048 | 1.F FE |
| 3140H5-TW-1 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 7,525 | 7,525 | 7,821 | 7,530 | 0 | (5) | 0 | (5) | 0 | 7,525 | 0 | 0 | 0 | 226 | 06/01/2048 | 1.F FE |
| 3140H5-UF-6 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 1,381 | 1,381 | 1,461 | 1,447 | 0 | (67) | 0 | (67) | 0 | 1,381 | 0 | 0 | 0 | 46 | 07/01/2048 | 1.F FE |
| 3140HB-LY-2 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 8,177 | 8,177 | 8,483 | 8,242 | 0 | (64) | 0 | (64) | 0 | 8,177 | 0 | 0 | 0 | 245 | 03/01/2048 | 1.F FE |
| 3140HB-MQ-8 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 108,615 | 108,615 | 110,668 | 108,661 | 0 | (46) | 0 | (46) | 0 | 108,615 | 0 | 0 | 0 | 2,547 | 04/01/2048 | 1.F FE |
| 3140HD-HV-9 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 198,342 | 198,342 | 200,449 | 198,414 | 0 | (73) | 0 | (73) | 0 | 198,342 | 0 | 0 | 0 | 5,794 | 05/01/2048 | 1.F FE |
| 3140HD-J7-0 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 16,681 | 16,681 | 17,033 | 16,688 | 0 | (7) | 0 | (7) | 0 | 16,681 | 0 | 0 | 0 | 445 | 10/01/2048 | 1.F FE |
| 3140HD-PD-0 | FNMA PASSTHRU BK0419 | | 09/18/2023 | VARIOUS | | 231,824 | 269,561 | 281,018 | 280,768 | 0 | (367) | 0 | (367) | 0 | 280,401 | 0 | (48,577) | (48,577) | 6,306 | 11/25/2049 | 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 |
| 3140HE-HR-6 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 2,998 | 2,998 | 3,076 | 3,000 | 0 | (2) | 0 | (2) | 0 | 2,998 | 0 | 0 | 0 | 80 | 03/01/2048 | 1.F FE |
| 3140HE-HZ-8 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 5,557 | 5,557 | 5,697 | 5,559 | 0 | (3) | 0 | (3) | 0 | 5,557 | 0 | 0 | 0 | 148 | 04/01/2048 | 1.F FE |
| 3140HE-Q9-6 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 3,583 | 3,583 | 3,717 | 3,586 | 0 | (3) | 0 | (3) | 0 | 3,583 | 0 | 0 | 0 | 108 | 06/01/2048 | 1.F FE |
| 3140HF-T9-0 | FNMA PASSTHRU BK2375 | | 08/01/2023 | VARIOUS | | 12,745 | 12,745 | 13,731 | 12,765 | 0 | (20) | 0 | (20) | 0 | 12,745 | 0 | 0 | 0 | 340 | 04/25/2050 | 1.F FE |
| 3140HK-ZB-7 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 6,419 | 6,419 | 6,678 | 6,424 | 0 | (5) | 0 | (5) | 0 | 6,419 | 0 | 0 | 0 | 193 | 07/01/2048 | 1.F FE |
| 3140HL-3C-8 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 313 | 313 | 328 | 314 | 0 | (1) | 0 | (1) | 0 | 313 | 0 | 0 | 0 | 10 | 06/01/2048 | 1.F FE |
| 3140HL-BA-3 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 985 | 985 | 1,024 | 986 | 0 | (1) | 0 | (1) | 0 | 985 | 0 | 0 | 0 | 30 | 06/01/2048 | 1.F FE |
| 3140HN-5C-2 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 43,053 | 43,053 | 45,014 | 43,089 | 0 | (36) | 0 | (36) | 0 | 43,053 | 0 | 0 | 0 | 1,435 | 08/01/2048 | 1.F FE |
| 3140J6-GR-2 | FNMA PASSTHRU BM2007 | | 08/01/2023 | VARIOUS | | 64,887 | 64,887 | 69,349 | 65,212 | 0 | (324) | 0 | (324) | 0 | 64,887 | 0 | 0 | 0 | 1,945 | 09/25/2048 | 1.F FE |
| 3140J7-Z3-2 | FNMA PASSTHRU BM3461 | | 08/23/2023 | VARIOUS | | 113,943 | 123,015 | 132,472 | 132,384 | 0 | (292) | 0 | (292) | 0 | 132,092 | 0 | (18,149) | (18,149) | 3,864 | 01/25/2048 | 1.F FE |
| 3140J8-B4-4 | FNMA PASSTHRU BM3658 | | 09/18/2023 | VARIOUS | | 251,649 | 288,650 | 307,228 | 307,126 | 0 | (1,544) | 0 | (1,544) | 0 | 305,582 | 0 | (53,932) | (53,932) | 6,738 | 03/25/2046 | 1.F FE |
| 3140JB-UL-8 | FNMA PASSTHRU BM6886 | | 08/01/2023 | VARIOUS | | 58,803 | 58,803 | 49,895 | 0 | 0 | 116 | 0 | 116 | 0 | 58,803 | 0 | 0 | 0 | 224 | 02/25/2052 | 1.F FE |
| 3140JG-WF-8 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 10,055 | 10,055 | 10,560 | 10,067 | 0 | (11) | 0 | (11) | 0 | 10,055 | 0 | 0 | 0 | 336 | 09/01/2048 | 1.F FE |
| 3140JJ-NW-5 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 6,832 | 6,832 | 7,049 | 6,836 | 0 | (4) | 0 | (4) | 0 | 6,832 | 0 | 0 | 0 | 205 | 12/01/2048 | 1.F FE |
| 3140JJ-P8-6 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 312,971 | 312,971 | 319,059 | 313,084 | 0 | (113) | 0 | (113) | 0 | 312,971 | 0 | 0 | 0 | 7,321 | 02/01/2049 | 1.F FE |
| 3140JJ-PT-0 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 8,637 | 8,637 | 9,019 | 8,645 | 0 | (7) | 0 | (7) | 0 | 8,637 | 0 | 0 | 0 | 259 | 01/01/2049 | 1.F FE |
| 3140JK-N9-3 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 14,200 | 14,200 | 14,732 | 14,273 | 0 | (73) | 0 | (73) | 0 | 14,200 | 0 | 0 | 0 | 378 | 04/01/2049 | 1.F FE |
| 3140JL-4M-3 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 6,577 | 6,577 | 6,832 | 6,644 | 0 | (67) | 0 | (67) | 0 | 6,577 | 0 | 0 | 0 | 197 | 12/01/2048 | 1.F FE |
| 3140JM-D6-6 | FNMA PASSTHRU BN4624 | | 08/01/2023 | VARIOUS | | 20,491 | 20,491 | 20,782 | 20,498 | 0 | (7) | 0 | (7) | 0 | 20,491 | 0 | 0 | 0 | 412 | 10/25/2049 | 1.F FE |
| 3140JM-DE-9 | FNMA PASSTHRU BN4600 | | 08/01/2023 | VARIOUS | | 6,492 | 6,492 | 6,701 | 6,496 | 0 | (4) | 0 | (4) | 0 | 6,492 | 0 | 0 | 0 | 152 | 09/25/2049 | 1.F FE |
| 3140JM-DX-7 | FNMA PASSTHRU BN4617 | | 08/01/2023 | VARIOUS | | 11,730 | 11,730 | 11,896 | 11,733 | 0 | (4) | 0 | (4) | 0 | 11,730 | 0 | 0 | 0 | 235 | 09/25/2049 | 1.F FE |
| 3140JP-EF-8 | FEDERAL NATL MG | | 08/01/2023 | MORTGAGE PAYDOWN | | 9,367 | 9,367 | 9,885 | 9,375 | 0 | (8) | 0 | (8) | 0 | 9,367 | 0 | 0 | 0 | 274 | 02/01/2049 | 1.F FE |
| 3140JV-PZ-9 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 417,671 | 417,671 | 423,870 | 418,230 | 0 | (560) | 0 | (560) | 0 | 417,671 | 0 | 0 | 0 | 7,890 | 08/01/2049 | 1.F FE |
| 3140JX-AC-2 | FNMA PASSTHRU BO2702 | | 08/01/2023 | VARIOUS | | 13,314 | 13,314 | 13,834 | 13,428 | 0 | (114) | 0 | (114) | 0 | 13,314 | 0 | 0 | 0 | 355 | 07/25/2049 | 1.F FE |
| 3140K2-RU-0 | FNMA PASSTHRU BO6798 | | 08/01/2023 | VARIOUS | | 1,317 | 1,317 | 1,381 | 1,318 | 0 | (2) | 0 | (2) | 0 | 1,317 | 0 | 0 | 0 | 26 | 10/25/2049 | 1.A FE |
| 3140K4-4N-7 | FNMA PASSTHRU BO8928 | | 08/01/2023 | VARIOUS | | 269,012 | 269,012 | 276,326 | 269,842 | 0 | (829) | 0 | (829) | 0 | 269,012 | 0 | 0 | 0 | 5,881 | 01/25/2035 | 1.F FE |
| 3140K4-5G-1 | FNMA PASSTHRU BO8946 | | 08/01/2023 | VARIOUS | | 72,625 | 72,625 | 75,428 | 72,866 | 0 | (241) | 0 | (241) | 0 | 72,625 | 0 | 0 | 0 | 1,625 | 01/25/2050 | 1.F FE |
| 3140K4-5H-9 | FNMA PASSTHRU BO8947 | | 08/01/2023 | VARIOUS | | 78,037 | 78,037 | 80,415 | 78,201 | 0 | (164) | 0 | (164) | 0 | 78,037 | 0 | 0 | 0 | 1,611 | 01/25/2050 | 1.F FE |
| 3140K8-CQ-2 | FNMA PASSTHRU BP0978 | | 08/01/2023 | VARIOUS | | 2,065 | 2,065 | 2,201 | 2,069 | 0 | (4) | 0 | (4) | 0 | 2,065 | 0 | 0 | 0 | 49 | 05/25/2050 | 1.F FE |
| 3140KB-4C-5 | FNMA PASSTHRU BP4418 | | 09/19/2023 | VARIOUS | | 375,347 | 408,568 | 437,295 | 434,412 | 0 | (655) | 0 | (655) | 0 | 433,757 | 0 | (58,410) | (58,410) | 12,748 | 05/25/2050 | 1.F FE |
| 3140KB-HG-2 | FNMA PASSTHRU BP3830 | | 08/01/2023 | VARIOUS | | 3,518 | 3,518 | 3,807 | 3,524 | 0 | (6) | 0 | (6) | 0 | 3,518 | 0 | 0 | 0 | 106 | 03/25/2050 | 1.F FE |
| 3140KB-K9-4 | FNMA PASSTHRU BP3919 | | 08/01/2023 | VARIOUS | | 42,815 | 42,815 | 44,227 | 42,847 | 0 | (32) | 0 | (32) | 0 | 42,815 | 0 | 0 | 0 | 714 | 04/25/2050 | 1.F FE |
| 3140KC-5H-1 | FNMA PASSTHRU BP5347 | | 08/01/2023 | VARIOUS | | 47,599 | 47,599 | 49,254 | 47,638 | 0 | (40) | 0 | (40) | 0 | 47,599 | 0 | 0 | 0 | 793 | 05/25/2050 | 1.F FE |
| 3140KE-H6-8 | FNMA PASSTHRU BP6552 | | 09/18/2023 | VARIOUS | | 1,437,826 | 1,480,167 | 1,638,591 | 1,617,328 | 0 | (3,076) | 0 | (3,076) | 0 | 1,614,252 | 0 | (176,426) | (176,426) | 57,725 | 08/25/2050 | 1.F FE |
| 3140KH-TB-7 | FNMA PASSTHRU BP9545 | | 08/01/2023 | VARIOUS | | 62,461 | 62,461 | 64,452 | 62,602 | 0 | (141) | 0 | (141) | 0 | 62,461 | 0 | 0 | 0 | 1,248 | 07/25/2050 | 1.F FE |
| 3140KN-KS-6 | FNMA PASSTHRU BQ3004 | | 08/01/2023 | VARIOUS | | 12,319 | 12,319 | 10,198 | 0 | 0 | 24 | 0 | 24 | 0 | 12,319 | 0 | 0 | 0 | 43 | 10/25/2050 | 1.F FE |
| 3140KP-Q3-0 | FNMA PASSTHRU BQ4073 | | 08/01/2023 | VARIOUS | | 165,988 | 165,988 | 172,601 | 166,200 | 0 | (212) | 0 | (212) | 0 | 165,988 | 0 | 0 | 0 | 2,214 | 12/25/2050 | 1.F FE |
| 3140KQ-VE-8 | FNMA PASSTHRU BQ5112 | | 08/01/2023 | VARIOUS | | 13,693 | 13,693 | 11,331 | 0 | 0 | 19 | 0 | 19 | 0 | 13,693 | 0 | 0 | 0 | 44 | 11/25/2050 | 1.F FE |
| 3140KU-7F-3 | FNMA PASSTHRU BQ8993 | | 08/01/2023 | VARIOUS | | 731 | 731 | 597 | 0 | 0 | 1 | 0 | 1 | 0 | 731 | 0 | 0 | 0 | 2 | 01/25/2051 | 1.F FE |
| 3140KV-SP-6 | FNMA PASSTHRU BQ9525 | | 08/01/2023 | VARIOUS | | 1,340 | 1,340 | 1,095 | 0 | 0 | 2 | 0 | 2 | 0 | 1,340 | 0 | 0 | 0 | 3 | 11/25/2050 | 1.F FE |
| 3140KX-CS-3 | FNMA PASSTHRU BR0080 | | 08/25/2023 | VARIOUS | | 167,798 | 184,622 | 195,699 | 195,048 | 0 | (265) | 0 | (265) | 0 | 194,783 | 0 | (26,985) | (26,985) | 5,076 | 12/25/2050 | 1.F FE |
| 3140L0-3Y-1 | FNMA PASSTHRU BR2614 | | 08/01/2023 | VARIOUS | | 1,537 | 1,537 | 1,256 | 0 | 0 | 1 | 0 | 1 | 0 | 1,537 | 0 | 0 | 0 | 3 | 02/25/2051 | 1.F FE |
| 3140L6-ML-5 | FNMA PASSTHRU BR7562 | | 08/01/2023 | VARIOUS | | 13,516 | 13,516 | 11,418 | 13,422 | 0 | 94 | 0 | 94 | 0 | 13,516 | 0 | 0 | 0 | 133 | 03/25/2051 | 1.F FE |
| 3140LQ-C6-5 | FNMA PASSTHRU BT1892 | | 08/29/2023 | ZERO STAGE CAPITAL | | 82,617 | 99,990 | 82,148 | 0 | 0 | 0 | 0 | 0 | 0 | 82,148 | 0 | 469 | 469 | 90 | 02/25/2052 | 1.F FE |
| 3140LS-XX-9 | FNMA PASSTHRU BT4293 | | 08/01/2023 | VARIOUS | | 39,842 | 39,842 | 41,490 | 39,942 | 0 | (101) | 0 | (101) | 0 | 39,842 | 0 | 0 | 0 | 667 | 08/25/2051 | 1.A FE |
| 3140LT-DB-7 | FNMA PASSTHRU BT4597 | | 08/01/2023 | VARIOUS | | 4,240 | 4,240 | 4,483 | 4,247 | 0 | (8) | 0 | (8) | 0 | 4,240 | 0 | 0 | 0 | 85 | 07/25/2051 | 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 |
| 3140LU-QV-6 | FNMA PASSTHRU BT5867 | | 08/29/2023 | ZERO STAGE CAPITAL | | 1,087,861 | 1,316,624 | 1,081,689 | 0 | 0 | 0 | 0 | 0 | 0 | 1,081,689 | 0 | 6,172 | 6,172 | 1,189 | 08/25/2051 | 1.F FE |
| 3140LX-D2-8 | FNMA PASSTHRU BT8220 | | 09/12/2023 | ZERO STAGE CAPITAL | | 98,232 | 115,408 | 98,060 | 0 | 0 | 0 | 0 | 0 | 0 | 98,060 | 0 | 171 | 171 | 125 | 05/25/2052 | 1.F FE |
| 3140M1-RW-6 | FNMA PASSTHRU BU0500 | | 08/01/2023 | VARIOUS | | 27,524 | 27,524 | 28,681 | 27,568 | 0 | (44) | 0 | (44) | 0 | 27,524 | 0 | 0 | 0 | 613 | 10/25/2051 | 1.F FE |
| 3140M2-CY-6 | FNMA PASSTHRU BU0986 | | 08/01/2023 | VARIOUS | | 56,948 | 56,948 | 58,403 | 57,074 | 0 | (126) | 0 | (126) | 0 | 56,948 | 0 | 0 | 0 | 942 | 11/25/2051 | 1.F FE |
| 3140M2-ZF-2 | FNMA PASSTHRU BU1641 | | 08/01/2023 | VARIOUS | | 4,118 | 4,118 | 4,396 | 4,127 | 0 | (9) | 0 | (9) | 0 | 4,118 | 0 | 0 | 0 | 96 | 10/25/2051 | 1.F FE |
| 3140M3-4Z-0 | FNMA PASSTHRU BU2639 | | 08/01/2023 | VARIOUS | | 4,300 | 4,300 | 4,330 | 4,303 | 0 | (3) | 0 | (3) | 0 | 4,300 | 0 | 0 | 0 | 79 | 02/25/2052 | 1.F FE |
| 3140M3-BL-3 | FNMA PASSTHRU BU1842 | | 08/01/2023 | VARIOUS | | 175,334 | 175,334 | 146,254 | 0 | 0 | 457 | 0 | 457 | 0 | 175,334 | 0 | 0 | 0 | 672 | 01/25/2052 | 1.F FE |
| 3140M8-HQ-5 | FNMA PASSTHRU BU6538 | | 08/01/2023 | VARIOUS | | 3,212 | 3,212 | 3,472 | 3,221 | 0 | (9) | 0 | (9) | 0 | 3,212 | 0 | 0 | 0 | 86 | 11/25/2051 | 1.F FE |
| 3140M9-MA-2 | FNMA PASSTHRU BU7552 | | 08/01/2023 | VARIOUS | | 1,680 | 1,680 | 1,426 | 0 | 0 | 1 | 0 | 1 | 0 | 1,680 | 0 | 0 | 0 | 4 | 01/25/2052 | 1.F FE |
| 3140MA-WB-6 | FNMA PASSTHRU BU8741 | | 08/01/2023 | VARIOUS | | 16,019 | 16,019 | 16,237 | 16,033 | 0 | (13) | 0 | (13) | 0 | 16,019 | 0 | 0 | 0 | 478 | 06/25/2052 | 1.F FE |
| 3140MA-WZ-3 | FNMA PASSTHRU BU8763 | | 07/25/2023 | VARIOUS | | 5,108 | 4,350 | 4,113 | 1,219 | 0 | 579 | 0 | 579 | 0 | 4,692 | 0 | 415 | 415 | 2,413 | 04/25/2052 | 1.F FE |
| 3140MC-A2-6 | FNMA PASSTHRU BU9924 | | 08/01/2023 | VARIOUS | | 2,092 | 2,092 | 1,829 | 0 | 0 | 1 | 0 | 1 | 0 | 2,092 | 0 | 0 | 0 | 8 | 02/25/2052 | 1.F FE |
| 3140MD-S7-4 | FNMA PASSTHRU BV0541 | | 08/01/2023 | VARIOUS | | 829 | 829 | 850 | 831 | 0 | (2) | 0 | (2) | 0 | 829 | 0 | 0 | 0 | 19 | 02/25/2052 | 1.F FE |
| 3140MD-Z3-5 | FNMA PASSTHRU BV0761 | | 08/01/2023 | VARIOUS | | 5,315 | 5,315 | 4,642 | 0 | 0 | 5 | 0 | 5 | 0 | 5,315 | 0 | 0 | 0 | 22 | 01/25/2052 | 1.F FE |
| 3140MH-SS-9 | FNMA PASSTHRU BV4128 | | 08/01/2023 | VARIOUS | | 17,432 | 17,432 | 14,515 | 0 | 0 | 37 | 0 | 37 | 0 | 17,432 | 0 | 0 | 0 | 64 | 03/25/2052 | 1.F FE |
| 3140MN-SG-2 | FNMA PASSTHRU BV8618 | | 08/01/2023 | VARIOUS | | 1,549 | 1,549 | 1,458 | 0 | 0 | 0 | 0 | 0 | 0 | 1,549 | 0 | 0 | 0 | 7 | 05/25/2052 | 1.F FE |
| 3140MN-VF-0 | FNMA PASSTHRU BV8713 | | 06/25/2023 | VARIOUS | | 539 | 539 | 0 | 0 | 0 | 539 | 0 | 539 | 0 | 539 | 0 | 0 | 0 | 1,041 | 04/25/2052 | 1.F FE |
| 3140MR-BQ-9 | FNMA PASSTHRU BW0046 | | 07/10/2023 | VARIOUS | | 974,128 | 1,001,871 | 971,659 | 970,364 | 0 | 2,540 | 0 | 2,540 | 0 | 972,904 | 0 | 1,225 | 1,225 | 34,983 | 07/25/2052 | 1.F FE |
| 3140MR-EK-9 | FNMA PASSTHRU BW0137 | | 06/25/2023 | VARIOUS | | 385 | 385 | 0 | 0 | 0 | 385 | 0 | 385 | 0 | 385 | 0 | 0 | 0 | 727 | 05/25/2052 | 1.F FE |
| 3140MS-TE-5 | FNMA PASSTHRU BW1448 | | 08/01/2023 | VARIOUS | | 29,360 | 29,360 | 30,202 | 29,446 | 0 | (85) | 0 | (85) | 0 | 29,360 | 0 | 0 | 0 | 1,025 | 06/25/2052 | 1.F FE |
| 3140NO-CB-9 | FNMA PASSTHRU BW7265 | | 08/01/2023 | VARIOUS | | 376,223 | 376,223 | 383,513 | 376,897 | 0 | (674) | 0 | (674) | 0 | 376,223 | 0 | 0 | 0 | 11,760 | 11/25/2052 | 1.F FE |
| 3140N8-4Q-8 | FNMA PASSTHRU BX4430 | | 09/12/2023 | ZERO STAGE CAPITAL | | 353,158 | 414,908 | 352,542 | 0 | 0 | 0 | 0 | 0 | 0 | 352,542 | 0 | 616 | 616 | 449 | 09/25/2053 | 1.F FE |
| 3140NE-N7-6 | FNMA PASSTHRU BX9413 | | 07/10/2023 | VARIOUS | | 1,977,682 | 2,031,759 | 2,002,870 | 0 | 0 | 326 | 0 | 326 | 0 | 2,003,196 | 0 | (25,514) | (25,514) | 11,819 | 03/25/2053 | 1.F FE |
| 3140NJ-CR-3 | FNMA PASSTHRU BY1879 | | 08/01/2023 | VARIOUS | | 22,744 | 22,744 | 22,701 | 0 | 0 | 0 | 0 | 0 | 0 | 22,744 | 0 | 0 | 0 | 161 | 05/25/2053 | 1.F FE |
| 3140NJ-R3-0 | FNMA PASSTHRU BY2305 | | 07/11/2023 | ZERO STAGE CAPITAL | | 970,841 | 999,900 | 971,739 | 0 | 0 | 0 | 0 | 0 | 0 | 971,739 | 0 | (898) | (898) | 1,805 | 06/25/2053 | 1.F FE |
| 3140NN-Q5-7 | FNMA PASSTHRU BY5875 | | 07/11/2023 | ZERO STAGE CAPITAL | | 970,841 | 999,901 | 971,739 | 0 | 0 | 0 | 0 | 0 | 0 | 971,739 | 0 | (898) | (898) | 1,805 | 06/25/2053 | 1.F FE |
| 3140Q7-AB-3 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 148,809 | 148,809 | 149,826 | 148,893 | 0 | (84) | 0 | (84) | 0 | 148,809 | 0 | 0 | 0 | 3,285 | 07/01/2037 | 1.F FE |
| 3140Q7-E9-4 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 36,261 | 36,261 | 36,975 | 36,321 | 0 | (60) | 0 | (60) | 0 | 36,261 | 0 | 0 | 0 | 728 | 08/01/2037 | 1.F FE |
| 3140Q7-PD-3 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 203,282 | 203,282 | 205,124 | 203,476 | 0 | (194) | 0 | (194) | 0 | 203,282 | 0 | 0 | 0 | 3,253 | 09/01/2032 | 1.F FE |
| 3140Q8-KB-0 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 35,404 | 35,404 | 34,602 | 35,363 | 0 | 41 | 0 | 41 | 0 | 35,404 | 0 | 0 | 0 | 868 | 02/01/2048 | 1.F FE |
| 3140Q8-VY-8 | FNMA PASSTHRU CA1530 | | 08/01/2023 | VARIOUS | | 22,117 | 22,117 | 23,417 | 22,180 | 0 | (63) | 0 | (63) | 0 | 22,117 | 0 | 0 | 0 | 472 | 04/25/2043 | 1.F FE |
| 3140QA-5Z-9 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 85,657 | 85,657 | 87,197 | 85,752 | 0 | (95) | 0 | (95) | 0 | 85,657 | 0 | 0 | 0 | 1,801 | 05/01/2038 | 1.F FE |
| 3140QB-LE-6 | FNMA PASSTHRU CA3924 | | 08/01/2023 | VARIOUS | | 25,050 | 25,050 | 26,377 | 25,083 | 0 | (33) | 0 | (33) | 0 | 25,050 | 0 | 0 | 0 | 638 | 07/25/2049 | 1.F FE |
| 3140QC-LD-6 | FNMA PASSTHRU CA4823 | | 08/01/2023 | VARIOUS | | 9,324 | 9,324 | 9,965 | 9,364 | 0 | (40) | 0 | (40) | 0 | 9,324 | 0 | 0 | 0 | 277 | 12/25/2049 | 1.F FE |
| 3140QC-Y3-4 | FNMA PASSTHRU CA5229 | | 08/01/2023 | VARIOUS | | 26,462 | 26,462 | 25,234 | 26,414 | 0 | 48 | 0 | 48 | 0 | 26,462 | 0 | 0 | 0 | 528 | 02/25/2050 | 1.F FE |
| 3140QD-L5-1 | FNMA PASSTHRU CA5747 | | 08/01/2023 | VARIOUS | | 838 | 838 | 896 | 840 | 0 | (2) | 0 | (2) | 0 | 838 | 0 | 0 | 0 | 20 | 05/25/2050 | 1.F FE |
| 3140QD-ZT-4 | FNMA PASSTHRU CA6153 | | 08/01/2023 | VARIOUS | | 15,624 | 15,624 | 16,215 | 15,637 | 0 | (13) | 0 | (13) | 0 | 15,624 | 0 | 0 | 0 | 260 | 05/25/2050 | 1.F FE |
| 3140QE-AB-8 | FNMA PASSTHRU CA6301 | | 08/01/2023 | VARIOUS | | 293 | 293 | 239 | 0 | 0 | 0 | 0 | 0 | 0 | 293 | 0 | 0 | 0 | 1 | 07/25/2050 | 1.F FE |
| 3140QE-DK-5 | FNMA PASSTHRU CA6405 | | 08/01/2023 | VARIOUS | | 295,792 | 295,792 | 310,189 | 296,945 | 0 | (1,153) | 0 | (1,153) | 0 | 295,792 | 0 | 0 | 0 | 5,468 | 07/25/2050 | 1.F FE |
| 3140QF-UJ-6 | FNMA PASSTHRU CA7784 | | 08/21/2023 | VARIOUS | | 122,581 | 129,430 | 142,191 | 142,200 | 0 | (3,067) | 0 | (3,067) | 0 | 139,133 | 0 | (16,552) | (16,552) | 4,492 | 11/25/2050 | 1.F FE |
| 3140QG-3D-7 | FNMA PASSTHRU CA8895 | | 08/01/2023 | VARIOUS | | 1,597 | 1,597 | 1,325 | 1,584 | 0 | 13 | 0 | 13 | 0 | 1,597 | 0 | 0 | 0 | 26 | 02/25/2051 | 1.F FE |
| 3140QG-AU-1 | FNMA PASSTHRU CA8118 | | 08/01/2023 | VARIOUS | | 1,013 | 1,013 | 827 | 0 | 0 | 1 | 0 | 1 | 0 | 1,013 | 0 | 0 | 0 | 2 | 12/25/2050 | 1.F FE |
| 3140QG-EW-3 | FNMA PASSTHRU CA8248 | | 08/01/2023 | VARIOUS | | 7,237 | 7,237 | 5,907 | 4,041 | 0 | 45 | 0 | 45 | 0 | 7,237 | 0 | 0 | 0 | 57 | 12/25/2045 | 1.F FE |
| 3140QG-V7-9 | FNMA PASSTHRU CA8737 | | 08/25/2023 | VARIOUS | | 1,673,539 | 1,847,149 | 1,718,715 | 0 | 0 | 5,047 | 0 | 5,047 | 0 | 1,722,492 | 0 | (48,953) | (48,953) | 17,278 | 02/25/2036 | 1.F FE |
| 3140QH-C4-5 | FNMA PASSTHRU CA9090 | | 08/01/2023 | VARIOUS | | 2,461 | 2,461 | 2,042 | 2,439 | 0 | 22 | 0 | 22 | 0 | 2,461 | 0 | 0 | 0 | 40 | 02/25/2051 | 1.F FE |
| 3140QL-2S-4 | FNMA PASSTHRU CB1684 | | 08/01/2023 | VARIOUS | | 54,431 | 54,431 | 52,781 | 54,303 | 0 | 129 | 0 | 129 | 0 | 54,431 | 0 | 0 | 0 | 1,089 | 09/25/2051 | 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 |
| 3140QL-XA-9 | FNMA PASSTHRU CB1572 | | 08/29/2023 | ZERO STAGE CAPITAL | | 1,193,438 | 1,500,000 | 1,190,157 | 0 | 0 | 0 | 0 | 0 | 0 | 1,190,157 | 0 | 3,281 | 3,281 | 1,083 | 08/25/2051 | 1.F FE |
| 3140QM-CQ-5 | FNMA PASSTHRU CB1878 | | 08/01/2023 | VARIOUS | | 16,419 | 16,419 | 14,587 | 0 | 0 | 7 | 0 | 7 | 0 | 16,419 | 0 | 0 | 0 | 67 | 10/25/2051 | 1.F FE |
| 3140QM-MU-5 | FNMA PASSTHRU CB2170 | | 08/01/2023 | VARIOUS | | 10,297 | 10,297 | 9,704 | 10,257 | 0 | 40 | 0 | 40 | 0 | 10,297 | 0 | 0 | 0 | 213 | 11/25/2051 | 1.F FE |
| 3140QM-U4-4 | FNMA PASSTHRU CB2402 | | 08/25/2023 | VARIOUS | | 25,942 | 30,392 | 27,883 | 27,876 | 0 | 194 | 0 | 194 | 0 | 28,069 | 0 | (2,127) | (2,127) | 595 | 12/25/2051 | 1.F FE |
| 3140QM-V7-6 | FNMA PASSTHRU CB2437 | | 08/01/2023 | VARIOUS | | 1,318 | 1,318 | 1,170 | 0 | 0 | 0 | 0 | 0 | 0 | 1,318 | 0 | 0 | 0 | 3 | 12/25/2051 | 1.F FE |
| 3140QM-YV-0 | FNMA PASSTHRU CB2523 | | 08/01/2023 | VARIOUS | | 9,499 | 9,499 | 8,108 | 0 | 0 | 3 | 0 | 3 | 0 | 9,499 | 0 | 0 | 0 | 20 | 01/25/2052 | 1.F FE |
| 3140QN-GU-0 | FNMA PASSTHRU CB2910 | | 08/01/2023 | VARIOUS | | 2,000 | 2,000 | 1,829 | 0 | 0 | 12 | 0 | 12 | 0 | 2,000 | 0 | 0 | 0 | 23 | 02/25/2052 | 1.F FE |
| 3140QN-HF-2 | FNMA PASSTHRU CB2929 | | 08/01/2023 | VARIOUS | | 10,604 | 10,604 | 9,371 | 10,537 | 0 | 67 | 0 | 67 | 0 | 10,604 | 0 | 0 | 0 | 168 | 02/25/2052 | 1.F FE |
| 3140QN-LM-2 | FNMA PASSTHRU CB3031 | | 08/01/2023 | VARIOUS | | 30,580 | 30,580 | 26,295 | 0 | 0 | 59 | 0 | 59 | 0 | 30,580 | 0 | 0 | 0 | 190 | 03/25/2052 | 1.F FE |
| 3140QN-TD-4 | FNMA PASSTHRU CB3247 | | 05/31/2023 | ZERO STAGE CAPITAL | | 887,070 | 999,999 | 873,554 | 0 | 0 | 0 | 0 | 0 | 0 | 873,554 | 0 | 13,516 | 13,516 | 1,000 | 04/25/2052 | 1.F FE |
| 3140QN-W7-3 | FNMA PASSTHRU CB3369 | | 08/01/2023 | VARIOUS | | 5,925 | 5,925 | 5,418 | 0 | 0 | 16 | 0 | 16 | 0 | 5,925 | 0 | 0 | 0 | 74 | 04/25/2052 | 1.F FE |
| 3140QN-WK-4 | FNMA PASSTHRU CB3349 | | 08/01/2023 | VARIOUS | | 20,996 | 20,996 | 18,089 | 0 | 0 | 93 | 0 | 93 | 0 | 20,996 | 0 | 0 | 0 | 167 | 04/25/2052 | 1.F FE |
| 3140QN-YY-2 | FNMA PASSTHRU CB3426 | | 08/01/2023 | VARIOUS | | 75,597 | 75,597 | 68,630 | 0 | 0 | 206 | 0 | 206 | 0 | 75,597 | 0 | 0 | 0 | 875 | 04/25/2052 | 1.F FE |
| 3140QP-EV-5 | FNMA PASSTHRU CB3747 | | 08/01/2023 | VARIOUS | | 5,714 | 5,714 | 5,521 | 5,700 | 0 | 14 | 0 | 14 | 0 | 5,714 | 0 | 0 | 0 | 126 | 03/25/2052 | 1.F FE |
| 3140QQ-CX-9 | FNMA PASSTHRU CB4573 | | 08/01/2023 | VARIOUS | | 4,401 | 4,401 | 4,394 | 0 | 0 | 0 | 0 | 0 | 0 | 4,401 | 0 | 0 | 0 | 43 | 09/25/2052 | 1.F FE |
| 3140QS-AW-1 | FNMA PASSTHRU CB6320 | | 08/01/2023 | VARIOUS | | 3,576 | 3,576 | 3,530 | 0 | 0 | 0 | 0 | 0 | 0 | 3,576 | 0 | 0 | 0 | 16 | 05/25/2053 | 1.F FE |
| 3140X4-KF-2 | FNMA PASSTHRU FM1193 | | 08/25/2023 | VARIOUS | | 807,587 | 884,142 | 906,660 | 907,323 | 0 | (1,289) | 0 | (1,289) | 0 | 906,035 | 0 | (98,447) | (98,447) | 24,300 | 06/25/2049 | 1.F FE |
| 3140X5-R7-0 | FNMA PASSTHRU FM2309 | | 08/01/2023 | VARIOUS | | 24,585 | 24,585 | 25,660 | 24,653 | 0 | (69) | 0 | (69) | 0 | 24,585 | 0 | 0 | 0 | 572 | 03/25/2049 | 1.F FE |
| 3140X7-S4-2 | FNMA PASSTHRU FM4138 | | 08/01/2023 | VARIOUS | | 132,851 | 132,851 | 136,442 | 133,100 | 0 | (249) | 0 | (249) | 0 | 132,851 | 0 | 0 | 0 | 2,248 | 09/25/2050 | 1.F FE |
| 3140X7-VJ-5 | FNMA PASSTHRU FM4216 | | 08/01/2023 | VARIOUS | | 8,766 | 8,766 | 9,132 | 8,789 | 0 | (23) | 0 | (23) | 0 | 8,766 | 0 | 0 | 0 | 204 | 06/25/2049 | 1.F FE |
| 3140X8-K6-3 | FNMA PASSTHRU FM4816 | | 08/01/2023 | VARIOUS | | 3,006 | 3,006 | 2,456 | 0 | 0 | 4 | 0 | 4 | 0 | 3,006 | 0 | 0 | 0 | 6 | 11/25/2050 | 1.F FE |
| 3140X8-MS-3 | FNMA PASSTHRU FM4868 | | 08/01/2023 | VARIOUS | | 1,018 | 1,018 | 832 | 0 | 0 | 1 | 0 | 1 | 0 | 1,018 | 0 | 0 | 0 | 3 | 11/25/2050 | 1.F FE |
| 3140X8-QM-2 | FNMA PASSTHRU FM4959 | | 08/01/2023 | VARIOUS | | 1,471 | 1,471 | 1,202 | 0 | 0 | 1 | 0 | 1 | 0 | 1,471 | 0 | 0 | 0 | 3 | 12/25/2050 | 1.F FE |
| 3140X8-Z7-5 | FNMA PASSTHRU FM5265 | | 08/01/2023 | VARIOUS | | 4,015 | 4,015 | 3,280 | 0 | 0 | 5 | 0 | 5 | 0 | 4,015 | 0 | 0 | 0 | 11 | 01/25/2051 | 1.F FE |
| 3140X9-6J-9 | FNMA PASSTHRU FM6272 | | 08/01/2023 | VARIOUS | | 77,134 | 77,134 | 78,562 | 77,253 | 0 | (119) | 0 | (119) | 0 | 77,134 | 0 | 0 | 0 | 1,420 | 02/25/2051 | 1.F FE |
| 3140X9-EV-3 | FNMA PASSTHRU FM5547 | | 08/01/2023 | VARIOUS | | 11,805 | 11,805 | 11,532 | 11,790 | 0 | 15 | 0 | 15 | 0 | 11,805 | 0 | 0 | 0 | 276 | 01/25/2051 | 1.F FE |
| 3140X9-GQ-2 | FNMA PASSTHRU FM5606 | | 08/25/2023 | VARIOUS | | 117,019 | 143,459 | 117,210 | 0 | 0 | 459 | 0 | 459 | 0 | 117,670 | 0 | (651) | (651) | 578 | 02/25/2051 | 1.F FE |
| 3140X9-LP-8 | FNMA PASSTHRU FM5733 | | 08/25/2023 | VARIOUS | | 59,819 | 73,243 | 59,842 | 0 | 0 | 175 | 0 | 175 | 0 | 60,016 | 0 | (198) | (198) | 296 | 01/25/2051 | 1.F FE |
| 3140XA-ND-0 | FNMA PASSTHRU FM6687 | | 08/01/2023 | VARIOUS | | 4,724 | 4,724 | 4,828 | 4,731 | 0 | (7) | 0 | (7) | 0 | 4,724 | 0 | 0 | 0 | 79 | 04/25/2051 | 1.F FE |
| 3140XB-HT-0 | FNMA PASSTHRU FM7441 | | 08/01/2023 | VARIOUS | | 9,657 | 9,657 | 8,164 | 9,588 | 0 | 69 | 0 | 69 | 0 | 9,657 | 0 | 0 | 0 | 189 | 05/25/2051 | 1.F FE |
| 3140XC-HB-7 | FNMA PASSTHRU FM8325 | | 08/01/2023 | VARIOUS | | 45,677 | 45,677 | 42,565 | 0 | 0 | 45 | 0 | 45 | 0 | 45,677 | 0 | 0 | 0 | 143 | 07/25/2035 | 1.F FE |
| 3140XD-3X-2 | FNMA PASSTHRU FM9813 | | 08/01/2023 | VARIOUS | | 5,978 | 5,978 | 4,886 | 0 | 0 | 6 | 0 | 6 | 0 | 5,978 | 0 | 0 | 0 | 12 | 11/25/2051 | 1.F FE |
| 3140XD-BS-4 | FNMA PASSTHRU FM9048 | | 08/01/2023 | VARIOUS | | 154,947 | 154,947 | 139,279 | 154,006 | 0 | 941 | 0 | 941 | 0 | 154,947 | 0 | 0 | 0 | 2,784 | 10/25/2051 | 1.F FE |
| 3140XD-ED-4 | FNMA PASSTHRU FM9131 | | 08/01/2023 | VARIOUS | | 14,831 | 14,831 | 15,316 | 14,865 | 0 | (34) | 0 | (34) | 0 | 14,831 | 0 | 0 | 0 | 276 | 07/25/2051 | 1.F FE |
| 3140XD-N6-9 | FNMA PASSTHRU FM9412 | | 08/01/2023 | VARIOUS | | 33,024 | 33,024 | 33,909 | 33,092 | 0 | (68) | 0 | (68) | 0 | 33,024 | 0 | 0 | 0 | 552 | 11/25/2051 | 1.F FE |
| 3140XF-7J-4 | FNMA PASSTHRU FS0896 | | 08/01/2023 | VARIOUS | | 15,101 | 15,101 | 13,800 | 0 | 0 | 30 | 0 | 30 | 0 | 15,101 | 0 | 0 | 0 | 116 | 12/25/2051 | 1.F FE |
| 3140XF-A8-4 | FNMA PASSTHRU FS0030 | | 08/01/2023 | VARIOUS | | 3,859 | 3,859 | 3,366 | 3,838 | 0 | 22 | 0 | 22 | 0 | 3,859 | 0 | 0 | 0 | 48 | 04/25/2051 | 1.F FE |
| 3140XF-KP-5 | FNMA PASSTHRU FS0301 | | 08/01/2023 | VARIOUS | | 21,059 | 21,059 | 21,207 | 21,070 | 0 | (11) | 0 | (11) | 0 | 21,059 | 0 | 0 | 0 | 425 | 01/25/2052 | 1.F FE |
| 3140XF-LU-3 | FNMA PASSTHRU FS0338 | | 09/18/2023 | VARIOUS | | 455,708 | 529,350 | 545,644 | 545,117 | 0 | (1,278) | 0 | (1,278) | 0 | 543,840 | 0 | (88,132) | (88,132) | 12,351 | 01/25/2052 | 1.F FE |
| 3140XF-NS-6 | FNMA PASSTHRU FS0400 | | 08/01/2023 | VARIOUS | | 27,198 | 27,198 | 27,644 | 27,232 | 0 | (34) | 0 | (34) | 0 | 27,198 | 0 | 0 | 0 | 559 | 01/25/2052 | 1.F FE |
| 3140XF-NU-1 | FNMA PASSTHRU FS0402 | | 09/18/2023 | VARIOUS | | 207,702 | 241,899 | 245,263 | 245,218 | 0 | (278) | 0 | (278) | 0 | 244,940 | 0 | (37,238) | (37,238) | 5,660 | 01/25/2052 | 1.F FE |
| 3140XF-ZF-1 | FNMA PASSTHRU FS0741 | | 08/01/2023 | VARIOUS | | 14,015 | 14,015 | 14,369 | 14,041 | 0 | (26) | 0 | (26) | 0 | 14,015 | 0 | 0 | 0 | 307 | 02/25/2052 | 1.F FE |
| 3140XG-BS-7 | FNMA PASSTHRU FS0948 | | 08/01/2023 | VARIOUS | | 26,983 | 26,983 | 27,274 | 27,005 | 0 | (22) | 0 | (22) | 0 | 26,983 | 0 | 0 | 0 | 508 | 03/25/2052 | 1.F FE |
| 3140XG-KP-3 | FNMA PASSTHRU FS1201 | | 08/01/2023 | VARIOUS | | 13,602 | 13,602 | 12,966 | 13,566 | 0 | 35 | 0 | 35 | 0 | 13,602 | 0 | 0 | 0 | 269 | 01/25/2050 | 1.F FE |
| 3140XG-LJ-6 | FNMA PASSTHRU FS1228 | | 07/25/2023 | VARIOUS | | 1,274 | 1,027 | 972 | (972) | 0 | 164 | 0 | 164 | 0 | 1,138 | 0 | 136 | 136 | 2,355 | 03/25/2052 | 1.F FE |
| 3140XH-BE-6 | FNMA PASSTHRU FS1836 | | 08/01/2023 | VARIOUS | | 103,039 | 103,039 | 95,255 | 102,535 | 0 | 504 | 0 | 504 | 0 | 103,039 | 0 | 0 | 0 | 1,734 | 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 |
| 3140XH-BV-8 | FNMA PASSTHRU FS1851 | | 08/01/2023 | VARIOUS | | 19,451 | 19,451 | 17,712 | 19,347 | 0 | 104 | 0 | 104 | 0 | 19,451 | 0 | 0 | 0 | 513 | 05/25/2052 | 1.F FE |
| 3140XK-G5-3 | FNMA PASSTHRU FS3819 | | 08/01/2023 | VARIOUS | | 15,267 | 15,267 | 12,984 | 0 | 0 | 17 | 0 | 17 | 0 | 15,267 | 0 | 0 | 0 | 47 | 06/25/2052 | 1.F FE |
| 3140XK-QL-7 | FNMA PASSTHRU FS4058 | | 08/01/2023 | VARIOUS | | 4,975 | 4,975 | 4,515 | 0 | 0 | 2 | 0 | 2 | 0 | 4,975 | 0 | 0 | 0 | 10 | 12/25/2036 | 1.F FE |
| 3140XK-Z5-2 | FNMA PASSTHRU FS4363 | | 08/01/2023 | VARIOUS | | 6,435 | 6,435 | 5,859 | 0 | 0 | 3 | 0 | 3 | 0 | 6,435 | 0 | 0 | 0 | 13 | 03/25/2035 | 1.F FE |
| 3140XL-F5-2 | FNMA PASSTHRU FS4687 | | 08/01/2023 | VARIOUS | | 1,951 | 1,951 | 1,952 | 0 | 0 | 0 | 0 | 0 | 0 | 1,951 | 0 | 0 | 0 | 9 | 05/25/2053 | 1.F FE |
| 3140XL-G2-8 | FNMA PASSTHRU FS4716 | | 08/01/2023 | VARIOUS | | 8,928 | 8,928 | 7,332 | 0 | 0 | 10 | 0 | 10 | 0 | 8,928 | 0 | 0 | 0 | 20 | 01/25/2052 | 1.F FE |
| 3140XL-G6-9 | FNMA PASSTHRU FS4720 | | 08/01/2023 | VARIOUS | | 25,028 | 25,028 | 21,312 | 0 | 0 | 27 | 0 | 27 | 0 | 25,028 | 0 | 0 | 0 | 83 | 05/25/2052 | 1.F FE |
| 3140XT-BL-4 | FNMA PASSTHRU FP0042 | | 08/01/2023 | VARIOUS | | 8,300 | 8,300 | 6,775 | 0 | 0 | 4 | 0 | 4 | 0 | 8,300 | 0 | 0 | 0 | 14 | 09/25/2050 | 1.F FE |
| 3140XT-BM-2 | FNMA PASSTHRU FP0043 | | 08/01/2023 | VARIOUS | | 15,227 | 15,227 | 12,429 | 0 | 0 | 8 | 0 | 8 | 0 | 15,227 | 0 | 0 | 0 | 25 | 10/25/2050 | 1.F FE |
| 31410G-PQ-0 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 7,444 | 7,444 | 7,961 | 7,475 | 0 | (32) | 0 | (32) | 0 | 7,444 | 0 | 0 | 0 | 324 | 11/01/2037 | 1.F FE |
| 31410U-GK-2 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 88,626 | 88,626 | 84,555 | 88,432 | 0 | 195 | 0 | 195 | 0 | 88,626 | 0 | 0 | 0 | 2,866 | 03/01/2037 | 1.F FE |
| 31411A-JG-1 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 2,580 | 2,580 | 2,597 | 2,581 | 0 | (1) | 0 | (1) | 0 | 2,580 | 0 | 0 | 0 | 103 | 11/01/2036 | 1.F FE |
| 31411H-P7-9 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 577 | 577 | 582 | 577 | 0 | 0 | 0 | 0 | 0 | 577 | 0 | 0 | 0 | 23 | 01/01/2037 | 1.F FE |
| 31411N-XZ-5 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 4,152 | 4,152 | 4,035 | 4,141 | 0 | 11 | 0 | 11 | 0 | 4,152 | 0 | 0 | 0 | 154 | 03/01/2037 | 1.F FE |
| 31411W-AU-1 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 1,188 | 1,188 | 1,197 | 1,188 | 0 | 0 | 0 | 0 | 0 | 1,188 | 0 | 0 | 0 | 48 | 04/01/2037 | 1.F FE |
| 31412L-D2-3 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 6,076 | 6,076 | 5,842 | 6,054 | 0 | 22 | 0 | 22 | 0 | 6,076 | 0 | 0 | 0 | 223 | 03/01/2037 | 1.F FE |
| 31412G-4L-6 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 731 | 731 | 740 | 732 | 0 | 0 | 0 | 0 | 0 | 731 | 0 | 0 | 0 | 29 | 04/01/2038 | 1.F FE |
| 31414U-5K-0 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 804 | 804 | 809 | 805 | 0 | 0 | 0 | 0 | 0 | 804 | 0 | 0 | 0 | 32 | 05/01/2038 | 1.F FE |
| 31416R-QR-7 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 31,226 | 31,226 | 31,221 | 31,226 | 0 | 0 | 0 | 0 | 0 | 31,226 | 0 | 0 | 0 | 945 | 06/01/2039 | 1.F FE |
| 31416X-LY-4 | FNMA PASS-THRU INT 15 Y | | 08/01/2023 | VARIOUS | | 29,708 | 29,708 | 31,811 | 30,113 | 0 | (405) | 0 | (405) | 0 | 29,708 | 0 | 0 | 0 | 808 | 01/01/2026 | 1.F FE |
| 31416X-NA-4 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 20,092 | 20,092 | 20,487 | 20,108 | 0 | (16) | 0 | (16) | 0 | 20,092 | 0 | 0 | 0 | 603 | 02/01/2041 | 1.F FE |
| 31418A-SC-3 | FNMA PASS-THRU SF30 LTV | | 08/01/2023 | VARIOUS | | 104,867 | 104,867 | 107,407 | 105,006 | 0 | (139) | 0 | (139) | 0 | 104,867 | 0 | 0 | 0 | 2,785 | 04/01/2043 | 1.F FE |
| 31418B-S8-0 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 37,071 | 37,071 | 39,573 | 37,143 | 0 | (72) | 0 | (72) | 0 | 37,071 | 0 | 0 | 0 | 988 | 07/01/2045 | 1.F FE |
| 31418C-M2-7 | FNMA PASSTHRU MA3076 | | 08/01/2023 | VARIOUS | | 12,204 | 12,204 | 11,372 | 0 | 0 | 8 | 0 | 8 | 0 | 12,204 | 0 | 0 | 0 | 35 | 07/25/2032 | 1.F FE |
| 31418C-M4-3 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 41,666 | 41,666 | 40,833 | 41,597 | 0 | 69 | 0 | 69 | 0 | 41,666 | 0 | 0 | 0 | 831 | 07/01/2037 | 1.F FE |
| 31418C-N8-3 | FNMA PASSTHRU MA3114 | | 08/01/2023 | VARIOUS | | 10,017 | 10,017 | 9,335 | 0 | 0 | 9 | 0 | 9 | 0 | 10,017 | 0 | 0 | 0 | 30 | 08/25/2032 | 1.F FE |
| 31418C-PJ-7 | FNMA PASSTHRU MA3124 | | 08/01/2023 | VARIOUS | | 10,446 | 10,446 | 9,734 | 0 | 0 | 6 | 0 | 6 | 0 | 10,446 | 0 | 0 | 0 | 32 | 09/25/2032 | 1.F FE |
| 31418C-S4-7 | FNMA PASSTHRU MA3238 | | 08/01/2023 | VARIOUS | | 29,550 | 29,550 | 31,157 | 29,648 | 0 | (99) | 0 | (99) | 0 | 29,550 | 0 | 0 | 0 | 684 | 01/25/2048 | 1.F FE |
| 31418C-V2-7 | FNMA PASSTHRU MA3332 | | 08/01/2023 | VARIOUS | | 22,116 | 22,116 | 23,443 | 22,205 | 0 | (89) | 0 | (89) | 0 | 22,116 | 0 | 0 | 0 | 513 | 04/25/2048 | 1.F FE |
| 31418C-XM-1 | FNMA PASSTHRU MA3383 | | 08/01/2023 | VARIOUS | | 19,506 | 19,506 | 20,320 | 19,552 | 0 | (46) | 0 | (46) | 0 | 19,506 | 0 | 0 | 0 | 455 | 06/25/2048 | 1.F FE |
| 31418C-YL-2 | FNMA PASSTHRU MA3414 | | 08/01/2023 | VARIOUS | | 7,064 | 7,064 | 7,326 | 7,083 | 0 | (19) | 0 | (19) | 0 | 7,064 | 0 | 0 | 0 | 165 | 07/25/2048 | 1.F FE |
| 31418C-YM-0 | FNMA PASSTHRU MA3415 | | 08/01/2023 | VARIOUS | | 12,727 | 12,727 | 13,606 | 12,789 | 0 | (62) | 0 | (62) | 0 | 12,727 | 0 | 0 | 0 | 381 | 07/25/2048 | 1.F FE |
| 31418C-ZH-0 | FNMA PASSTHRU MA3443 | | 08/01/2023 | VARIOUS | | 38,117 | 38,117 | 40,678 | 38,298 | 0 | (181) | 0 | (181) | 0 | 38,117 | 0 | 0 | 0 | 1,002 | 08/25/2048 | 1.F FE |
| 31418D-2H-4 | FNMA PASSTHRU MA4375 | | 08/01/2023 | VARIOUS | | 13,034 | 13,034 | 13,983 | 13,168 | 0 | (134) | 0 | (134) | 0 | 13,034 | 0 | 0 | 0 | 347 | 06/25/2051 | 1.F FE |
| 31418D-2K-7 | FNMA PASSTHRU MA4377 | | 08/01/2023 | VARIOUS | | 4,872 | 4,872 | 3,855 | 0 | 0 | 25 | 0 | 25 | 0 | 4,872 | 0 | 0 | 0 | 30 | 07/25/2051 | 1.F FE |
| 31418D-2L-5 | FNMA PASSTHRU MA4378 | | 08/01/2023 | VARIOUS | | 56,524 | 56,524 | 46,633 | 0 | 0 | 178 | 0 | 178 | 0 | 56,524 | 0 | 0 | 0 | 284 | 07/25/2051 | 1.F FE |
| 31418D-3D-2 | FNMA PASSTHRU MA4395 | | 08/01/2023 | VARIOUS | | 71,321 | 71,321 | 76,744 | 71,839 | 0 | (518) | 0 | (518) | 0 | 71,321 | 0 | 0 | 0 | 1,788 | 07/25/2051 | 1.F FE |
| 31418D-3G-5 | FNMA PASSTHRU MA4398 | | 08/01/2023 | VARIOUS | | 41,471 | 41,471 | 34,905 | 8,724 | 0 | 219 | 0 | 219 | 0 | 41,471 | 0 | 0 | 0 | 393 | 08/25/2051 | 1.F FE |
| 31418D-4V-1 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 17,994 | 17,994 | 19,425 | 18,100 | 0 | (106) | 0 | (106) | 0 | 17,994 | 0 | 0 | 0 | 493 | 09/01/2051 | 1.F FE |
| 31418D-4X-7 | FNMA PASSTHRU MA4437 | | 08/01/2023 | VARIOUS | | 37,255 | 37,255 | 31,566 | 22,078 | 0 | 236 | 0 | 236 | 0 | 37,255 | 0 | 0 | 0 | 419 | 10/25/2051 | 1.F FE |
| 31418D-6T-4 | FNMA PASSTHRU MA4481 | | 08/01/2023 | VARIOUS | | 28,795 | 28,795 | 31,162 | 28,879 | 0 | (84) | 0 | (84) | 0 | 28,795 | 0 | 0 | 0 | 856 | 10/25/2051 | 1.F FE |
| 31418D-7D-8 | FNMA PASSTHRU MA4491 | | 08/01/2023 | VARIOUS | | 537 | 537 | 517 | 536 | 0 | 1 | 0 | 1 | 0 | 537 | 0 | 0 | 0 | 5 | 12/25/2051 | 1.F FE |
| 31418D-7K-2 | FNMA PASSTHRU MA4497 | | 08/01/2023 | VARIOUS | | 17,635 | 17,635 | 15,638 | 0 | 0 | 4 | 0 | 4 | 0 | 17,635 | 0 | 0 | 0 | 29 | 12/25/2036 | 1.F FE |
| 31418D-DS-8 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 67,022 | 67,022 | 70,561 | 67,238 | 0 | (216) | 0 | (216) | 0 | 67,022 | 0 | 0 | 0 | 1,822 | 06/01/2039 | 1.F FE |
| 31418D-FP-2 | FEDERAL NATL MG | | 08/01/2023 | VARIOUS | | 29,284 | 29,284 | 30,675 | 29,382 | 0 | (98) | 0 | (98) | 0 | 29,284 | 0 | 0 | 0 | 818 | 09/01/2039 | 1.F FE |
| 31418D-GM-8 | FNMA PASSTHRU MA3803 | | 08/01/2023 | VARIOUS | | 68,935 | 68,935 | 70,949 | 69,067 | 0 | (133) | 0 | (133) | 0 | 68,935 | 0 | 0 | 0 | 1,589 | 10/25/2049 | 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 |
| 31418D-PL-0 | FNMA PASSTHRU MA4026 | | 08/01/2023 | VARIOUS | | 10,844 | 10,844 | 10,333 | 0 | 0 | 2 | 0 | 2 | 0 | 10,844 | 0 | 0 | 0 | 46 | 05/25/2050 | 1.F FE |
| 31418D-V6-6 | FNMA PASSTHRU MA4236 | | 08/01/2023 | VARIOUS | | 12,941 | 12,941 | 12,539 | 12,925 | 0 | 16 | 0 | 16 | 0 | 12,941 | 0 | 0 | 0 | 129 | 01/25/2051 | 1.F FE |
| 31418D-V7-4 | FNMA PASSTHRU MA4237 | | 08/01/2023 | VARIOUS | | 9,465 | 9,465 | 9,428 | 9,464 | 0 | 2 | 0 | 2 | 0 | 9,465 | 0 | 0 | 0 | 125 | 01/25/2051 | 1.F FE |
| 31418D-VA-7 | FNMA PASSTHRU MA4208 | | 07/25/2023 | VARIOUS | | 5,111,429 | 6,250,349 | 5,204,636 | 0 | 0 | 19,339 | 0 | 19,339 | 0 | 5,218,349 | 0 | (106,920) | (106,920) | 35,302 | 12/25/2050 | 1.F FE |
| 31418D-VB-5 | FNMA PASSTHRU MA4209 | | 08/01/2023 | VARIOUS | | 23,452 | 23,452 | 21,870 | 23,387 | 0 | 65 | 0 | 65 | 0 | 23,452 | 0 | 0 | 0 | 235 | 12/25/2050 | 1.F FE |
| 31418D-VK-5 | FNMA PASSTHRU MA4217 | | 08/01/2023 | VARIOUS | | 2,305 | 2,305 | 1,766 | 0 | 0 | 4 | 0 | 4 | 0 | 2,305 | 0 | 0 | 0 | 5 | 12/25/2050 | 1.F FE |
| 31418D-W9-9 | FNMA PASSTHRU MA4271 | | 08/01/2023 | VARIOUS | | 6,002 | 6,002 | 4,599 | 0 | 0 | 13 | 0 | 13 | 0 | 6,002 | 0 | 0 | 0 | 14 | 02/25/2051 | 1.F FE |
| 31418D-XK-3 | FNMA PASSTHRU MA4281 | | 08/01/2023 | VARIOUS | | 9,389 | 9,389 | 7,610 | 0 | 0 | 35 | 0 | 35 | 0 | 9,389 | 0 | 0 | 0 | 63 | 03/25/2051 | 1.F FE |
| 31418D-Y3-0 | FNMA PASSTHRU MA4329 | | 08/01/2023 | VARIOUS | | 5,880 | 5,880 | 5,225 | 0 | 0 | 3 | 0 | 3 | 0 | 5,880 | 0 | 0 | 0 | 10 | 05/25/2036 | 1.F FE |
| 31418D-YB-2 | FNMA PASSTHRU MA4305 | | 08/01/2023 | VARIOUS | | 44,545 | 44,545 | 44,406 | 44,540 | 0 | 6 | 0 | 6 | 0 | 44,545 | 0 | 0 | 0 | 592 | 04/25/2051 | 1.F FE |
| 31418D-YC-0 | FNMA PASSTHRU MA4306 | | 08/01/2023 | VARIOUS | | 95,018 | 95,018 | 95,198 | 94,807 | 0 | 141 | 0 | 141 | 0 | 95,028 | 0 | (11) | (11) | 1,780 | 04/25/2051 | 1.F FE |
| 31418D-YX-4 | FNMA PASSTHRU MA4325 | | 08/01/2023 | VARIOUS | | 82,891 | 82,891 | 71,649 | 48,212 | 0 | 429 | 0 | 429 | 0 | 82,891 | 0 | 0 | 0 | 930 | 05/25/2051 | 1.F FE |
| 31418E-AB-6 | FNMA PASSTHRU MA4501 | | 08/01/2023 | VARIOUS | | 38,960 | 38,960 | 39,472 | 38,998 | 0 | (38) | 0 | (38) | 0 | 38,960 | 0 | 0 | 0 | 515 | 12/25/2041 | 1.F FE |
| 31418E-CH-1 | FNMA PASSTHRU MA4571 | | 08/01/2023 | VARIOUS | | 13,394 | 13,394 | 12,383 | 13,314 | 0 | 80 | 0 | 80 | 0 | 13,394 | 0 | 0 | 0 | 220 | 03/25/2042 | 1.F FE |
| 31418E-DE-7 | FNMA PASSTHRU MA4600 | | 08/01/2023 | VARIOUS | | 8,066 | 8,066 | 7,068 | 8,025 | 0 | 41 | 0 | 41 | 0 | 8,066 | 0 | 0 | 0 | 164 | 05/25/2052 | 1.F FE |
| 31418E-DH-0 | FNMA PASSTHRU MA4603 | | 07/10/2023 | ZERO STAGE CAPITAL | | 451,484 | 500,000 | 451,875 | 0 | 0 | 0 | 0 | 0 | 0 | 451,875 | 0 | (391) | (391) | 590 | 05/25/2037 | 1.F FE |
| 31418E-DM-9 | FNMA PASSTHRU MA4607 | | 08/01/2023 | VARIOUS | | 33,178 | 33,178 | 30,824 | 33,015 | 0 | 163 | 0 | 163 | 0 | 33,178 | 0 | 0 | 0 | 565 | 05/25/2042 | 1.F FE |
| 31418E-DY-3 | FNMA PASSTHRU MA4618 | | 08/01/2023 | VARIOUS | | 12,573 | 12,573 | 12,384 | 12,560 | 0 | 13 | 0 | 13 | 0 | 12,573 | 0 | 0 | 0 | 334 | 04/25/2052 | 1.F FE |
| 31418E-E6-3 | FNMA PASSTHRU MA4656 | | 08/01/2023 | VARIOUS | | 15,850 | 15,850 | 15,218 | 0 | 0 | 15 | 0 | 15 | 0 | 15,850 | 0 | 0 | 0 | 237 | 07/25/2052 | 1.F FE |
| 31418E-EB-2 | FNMA PASSTHRU MA4629 | | 08/01/2023 | VARIOUS | | 43,977 | 43,977 | 43,455 | 43,926 | 0 | 51 | 0 | 51 | 0 | 43,977 | 0 | 0 | 0 | 889 | 06/25/2037 | 1.F FE |
| 31418E-F2-1 | FNMA PASSTHRU MA4684 | | 08/01/2023 | VARIOUS | | 54,409 | 54,409 | 53,062 | 54,347 | 0 | 62 | 0 | 62 | 0 | 54,409 | 0 | 0 | 0 | 1,434 | 06/25/2052 | 1.F FE |
| 31418E-F4-7 | FNMA PASSTHRU MA4686 | | 08/01/2023 | VARIOUS | | 16,776 | 16,776 | 16,328 | 11,251 | 0 | 21 | 0 | 21 | 0 | 16,776 | 0 | 0 | 0 | 404 | 06/25/2052 | 1.F FE |
| 31418E-HK-9 | FNMA PASSTHRU MA4733 | | 08/01/2023 | VARIOUS | | 4,589 | 4,589 | 4,494 | 0 | 0 | 3 | 0 | 3 | 0 | 4,589 | 0 | 0 | 0 | 87 | 09/25/2052 | 1.F FE |
| 31418E-J7-6 | FNMA PASSTHRU MA4785 | | 08/01/2023 | VARIOUS | | 9,567 | 9,567 | 9,489 | 9,563 | 0 | 4 | 0 | 4 | 0 | 9,567 | 0 | 0 | 0 | 314 | 10/25/2052 | 1.F FE |
| 31418E-KU-3 | FNMA PASSTHRU MA4806 | | 08/01/2023 | VARIOUS | | 16,222 | 16,222 | 16,136 | 0 | 0 | 2 | 0 | 2 | 0 | 16,222 | 0 | 0 | 0 | 340 | 11/25/2052 | 1.F FE |
| 31418E-KV-1 | FNMA PASSTHRU MA4807 | | 08/01/2023 | VARIOUS | | 32,014 | 32,014 | 32,092 | 32,019 | 0 | (5) | 0 | (5) | 0 | 32,014 | 0 | 0 | 0 | 1,074 | 11/25/2052 | 1.F FE |
| 31418E-LV-0 | FNMA PASSTHRU MA4839 | | 06/01/2023 | VARIOUS | | 3,961 | 3,961 | 3,778 | 0 | 0 | 184 | 0 | 184 | 0 | 3,961 | 0 | 0 | 0 | 5,000 | 12/25/2052 | 1.F FE |
| 31418E-P4-6 | FNMA PASSTHRU MA4942 | | 09/07/2023 | ZERO STAGE CAPITAL | | 1,479,041 | 1,483,096 | 1,486,572 | 0 | 0 | 0 | 0 | 0 | 0 | 1,486,573 | 0 | (7,531) | (7,531) | 3,213 | 03/25/2053 | 1.F FE |
| 31418E-PD-6 | FNMA PASSTHRU MA4919 | | 08/07/2023 | ZERO STAGE CAPITAL | | 1,979,999 | 1,999,999 | 1,986,718 | 0 | 0 | 0 | 0 | 0 | 0 | 1,986,718 | 0 | (6,719) | (6,719) | 3,972 | 02/25/2053 | 1.F FE |
| 31418E-Q8-6 | FNMA PASSTHRU MA4978 | | 06/30/2023 | ZERO STAGE CAPITAL | | 999,235 | 1,019,709 | 1,005,369 | 0 | 0 | 0 | 0 | 0 | 0 | 1,005,369 | 0 | (6,134) | (6,134) | 1,700 | 04/25/2053 | 1.F FE |
| 31418E-R8-5 | FNMA PASSTHRU MA5010 | | 08/01/2023 | VARIOUS | | 27,249 | 27,249 | 27,465 | 0 | 0 | (3) | 0 | (3) | 0 | 27,249 | 0 | 0 | 0 | 241 | 05/25/2053 | 1.F FE |
| 31418E-RW-2 | FNMA PASSTHRU MA5000 | | 07/18/2023 | ZERO STAGE CAPITAL | | 243,065 | 266,008 | 239,490 | 0 | 0 | 0 | 0 | 0 | 0 | 239,490 | 0 | 3,574 | 3,574 | 336 | 04/25/2053 | 1.F FE |
| 31418E-S5-0 | FNMA PASSTHRU MA5039 | | 08/01/2023 | VARIOUS | | 46,520 | 46,520 | 46,869 | 0 | 0 | (5) | 0 | (5) | 0 | 46,520 | 0 | 0 | 0 | 440 | 06/25/2053 | 1.F FE |
| 31418E-S7-6 | FNMA PASSTHRU MA5041 | | 09/12/2023 | VARIOUS | | 527,977 | 552,318 | 525,603 | 0 | 0 | 164 | 0 | 164 | 0 | 529,021 | 0 | (1,044) | (1,044) | 2,878 | 06/25/2038 | 1.F FE |
| 31418E-T5-9 | FNMA PASSTHRU MA5071 | | 07/10/2023 | ZERO STAGE CAPITAL | | 971,114 | 999,900 | 969,591 | 0 | 0 | 0 | 0 | 0 | 0 | 969,591 | 0 | 1,523 | 1,523 | 1,667 | 07/25/2053 | 1.F FE |
| 31418E-UZ-1 | FNMA PASSTHRU MA5099 | | 09/12/2023 | VARIOUS | | 415,003 | 433,944 | 409,166 | 0 | 0 | 127 | 0 | 127 | 0 | 415,815 | 0 | (811) | (811) | 2,253 | 07/25/2038 | 1.F FE |
| 31418E-V9-8 | FNMA PASSTHRU MA5139 | | 08/29/2023 | ZERO STAGE CAPITAL | | 1,001,775 | 999,900 | 993,339 | 0 | 0 | 0 | 0 | 0 | 0 | 993,339 | 0 | 8,437 | 8,437 | 2,166 | 09/25/2053 | 1.F FE |
| 31418E-VZ-0 | FNMA PASSTHRU MA5131 | | 07/18/2023 | ZERO STAGE CAPITAL | | 1,584,254 | 1,733,793 | 1,560,956 | 0 | 0 | 0 | 0 | 0 | 0 | 1,560,956 | 0 | 23,298 | 23,298 | 2,191 | 07/25/2053 | 1.F FE |
| 31418P-UE-3 | FEDERAL NATL MG FNMA | | 08/01/2023 | VARIOUS | | 29,830 | 29,830 | 30,507 | 29,903 | 0 | (73) | 0 | (73) | 0 | 29,830 | 0 | 0 | 0 | 952 | 03/01/2040 | 1.F FE |
| 31418U-4W-1 | FNMA PASSTHRU AD7136 | | 08/01/2023 | VARIOUS | | 43,215 | 43,215 | 47,685 | 43,566 | 0 | (351) | 0 | (351) | 0 | 43,215 | 0 | 0 | 0 | 1,431 | 07/01/2040 | 1.F FE |
| 31419A-DS-3 | FNMA PASS-THRU LNG 30 Y | | 08/01/2023 | VARIOUS | | 7,676 | 7,676 | 8,348 | 7,730 | 0 | (54) | 0 | (54) | 0 | 7,676 | 0 | 0 | 0 | 301 | 09/01/2039 | 1.F FE |
| 31419J-SH-2 | FNMA | | 08/01/2023 | VARIOUS | | 130,542 | 130,542 | 129,868 | 130,490 | 0 | 52 | 0 | 52 | 0 | 130,542 | 0 | 0 | 0 | 3,312 | 11/01/2040 | 1.F FE |
| 31419M-AU-5 | FNMA PASS-THRU INT 15 Y | | 08/01/2023 | VARIOUS | | 96,247 | 96,247 | 101,496 | 96,937 | 0 | (690) | 0 | (690) | 0 | 96,247 | 0 | 0 | 0 | 2,269 | 12/01/2025 | 1.F FE |
| 3142AC-D2-2 | FHLMC | | 08/01/2023 | VARIOUS | | 1,323 | 1,323 | 1,153 | 0 | 0 | 2 | 0 | 2 | 0 | 1,323 | 0 | 0 | 0 | 21 | 01/01/2053 | 1.A FE |
| 343137-QT-5 | FLORIDA ST TPK AUTH | | 07/14/2023 | ZERO STAGE CAPITAL | | 3,111,396 | 2,930,000 | 3,104,687 | 0 | 0 | (945) | 0 | (945) | 0 | 3,103,742 | 0 | 7,654 | 7,654 | 6,918 | 07/01/2026 | 1.C FE |
| 346623-LQ-2 | FORSYTH CNTY N C | | 06/29/2023 | ZERO STAGE CAPITAL | | 2,122,758 | 1,915,000 | 2,108,951 | 0 | 0 | (1,938) | 0 | (1,938) | 0 | 2,107,013 | 0 | 15,745 | 15,745 | 5,053 | 06/01/2028 | 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 |
| 35564K-ED-7 | FHLMC STACR | | 08/25/2023 | VARIOUS | | 47,562 | 47,562 | 47,562 | 47,562 | 0 | 0 | 0 | 0 | 0 | 47,562 | 0 | 0 | 0 | 1,663 | 10/25/2033 | 1.E FE |
| 388046-LD-4 | GRANT CNTY WASH SCH | | 08/14/2023 | ZERO STAGE CAPITAL | | 26,733 | 25,000 | 27,428 | 0 | 0 | (145) | 0 | (145) | 0 | 27,283 | 0 | (551) | (551) | 708 | 12/01/2032 | 1.A FE |
| 416415-JU-2 | HARTFORD CONN | | 08/21/2023 | ZERO STAGE CAPITAL | | 3,185,929 | 2,995,000 | 3,209,714 | 0 | 0 | (13,898) | 0 | (13,898) | 0 | 3,195,816 | 0 | (9,887) | (9,887) | 70,287 | 12/01/2026 | 1.D FE |
| 425507-JR-2 | HENNEPIN CNTY MINN | | 07/31/2023 | ZERO STAGE CAPITAL | | 2,199,060 | 1,900,000 | 2,203,487 | 0 | 0 | (3,715) | 0 | (3,715) | 0 | 2,199,772 | 0 | (712) | (712) | 16,097 | 12/01/2031 | 1.A FE |
| 46247S-DL-5 | IOWA FIN AUTH REV | | 08/14/2023 | ZERO STAGE CAPITAL | | 2,973,758 | 2,565,000 | 2,988,064 | 0 | 0 | (7,997) | 0 | (7,997) | 0 | 2,980,067 | 0 | (6,308) | (6,308) | 21,731 | 08/01/2031 | 1.A FE |
| 46615S-BA-5 | JEA FL WTR & SWR REVENUE | | 08/10/2023 | ZERO STAGE CAPITAL | | 1,972,927 | 1,955,000 | 2,320,233 | 2,092,642 | 0 | (30,240) | 0 | (30,240) | 0 | 2,062,402 | 0 | (89,474) | (89,474) | 84,988 | 10/01/2025 | 1.B FE |
| 469487-JU-7 | JACKSONVILLE FL SPL REVENUE | | 08/10/2023 | ZERO STAGE CAPITAL | | 2,540,275 | 2,500,000 | 2,896,450 | 2,673,297 | 0 | (21,051) | 0 | (21,051) | 0 | 2,652,245 | 0 | (111,970) | (111,970) | 108,681 | 10/01/2027 | 1.C FE |
| 469487-PR-7 | JACKSONVILLE FLA SPL | | 08/21/2023 | ZERO STAGE CAPITAL | | 1,870,856 | 1,695,000 | 1,963,539 | 1,944,199 | 0 | (21,947) | 0 | (21,947) | 0 | 1,922,252 | 0 | (51,396) | (51,396) | 75,804 | 10/01/2030 | 1.D FE |
| 495290-AV-0 | KING CNTY WASH SWR R | | 08/17/2023 | ZERO STAGE CAPITAL | | 2,569,823 | 2,355,000 | 2,621,939 | 0 | 0 | (20,643) | 0 | (20,643) | 0 | 2,601,297 | 0 | (31,474) | (31,474) | 75,229 | 07/01/2030 | 1.B FE |
| 499513-HC-6 | KNOX CNTY TENN | | 08/16/2023 | ZERO STAGE CAPITAL | | 893,300 | 790,000 | 904,495 | 0 | 0 | (2,025) | 0 | (2,025) | 0 | 902,470 | 0 | (9,169) | (9,169) | 5,267 | 06/01/2030 | 1.B FE |
| 499513-HG-7 | KNOX CNTY TENN | | 09/07/2023 | ZERO STAGE CAPITAL | | 1,905,500 | 1,850,000 | 1,962,406 | 0 | 0 | (2,918) | 0 | (2,918) | 0 | 1,959,488 | 0 | (53,988) | (53,988) | 14,594 | 06/01/2034 | 1.B FE |
| 542691-AQ-3 | LONG IS PWR AUTH N Y | | 09/14/2023 | ZERO STAGE CAPITAL | | 527,640 | 500,000 | 527,525 | 0 | 0 | (19) | 0 | (19) | 0 | 527,506 | 0 | 134 | 134 | 1,181 | 09/01/2035 | 1.F FE |
| 542691-GY-0 | LONG IS PWR AUTH N Y | | 08/15/2023 | ZERO STAGE CAPITAL | | 1,854,032 | 1,600,000 | 1,854,816 | 0 | 0 | (559) | 0 | (559) | 0 | 1,854,257 | 0 | (225) | (225) | 1,556 | 09/01/2031 | 1.F FE |
| 544525-T3-2 | LOS ANGELES CALIF DE | | 09/06/2023 | ZERO STAGE CAPITAL | | 1,887,593 | 1,735,000 | 1,933,536 | 0 | 0 | (3,842) | 0 | (3,842) | 0 | 1,929,694 | 0 | (42,101) | (42,101) | 23,374 | 07/01/2049 | 1.C FE |
| 544646-4W-9 | LOS ANGELES CA UNIF SCH DIST | | 08/24/2023 | ZERO STAGE CAPITAL | | 2,315,172 | 2,195,000 | 2,697,787 | 2,464,402 | 0 | (30,194) | 0 | (30,194) | 0 | 2,434,209 | 0 | (119,037) | (119,037) | 126,863 | 07/01/2028 | 1.A FE |
| 569203-PB-2 | MARION & POLK CNTYS | | 08/17/2023 | ZERO STAGE CAPITAL | | 583,674 | 525,000 | 613,830 | 607,194 | 0 | (7,594) | 0 | (7,594) | 0 | 599,600 | 0 | (15,926) | (15,926) | 17,938 | 06/15/2029 | 1.B FE |
| 574296-EC-9 | MARYLAND ST STAD AUT | | 06/29/2023 | ZERO STAGE CAPITAL | | 2,389,546 | 2,080,000 | 2,360,966 | 0 | 0 | 0 | 0 | 0 | 0 | 2,360,966 | 0 | 28,579 | 28,579 | 0 | 03/01/2031 | 1.C FE |
| 575577-NZ-0 | MASSACHUSETTS BAY TR | | 08/11/2023 | ZERO STAGE CAPITAL | | 3,162,529 | 2,940,000 | 3,199,073 | 0 | 0 | (2,303) | 0 | (2,303) | 0 | 3,196,770 | 0 | (34,241) | (34,241) | 17,967 | 07/01/2052 | 1.A FE |
| 57584X-DN-8 | MASSACHUSETTS ST DEV FIN AGY REVENUE | | 07/01/2023 | MATURITY | | 885,000 | 885,000 | 1,023,706 | 894,772 | 0 | (9,772) | 0 | (9,772) | 0 | 885,000 | 0 | 0 | 0 | 44,250 | 07/01/2023 | 1.F FE |
| 57584Y-6X-2 | MASSACHUSETTS ST DEV | | 09/14/2023 | ZERO STAGE CAPITAL | | 752,634 | 665,000 | 749,588 | 0 | 0 | (360) | 0 | (360) | 0 | 749,228 | 0 | 3,406 | 3,406 | 1,108 | 10/01/2030 | 1.A FE |
| 577625-M7-8 | MAURY CNTY TENN | | 09/05/2023 | ZERO STAGE CAPITAL | | 2,216,353 | 1,940,000 | 2,243,028 | 0 | 0 | (2,440) | 0 | (2,440) | 0 | 2,240,588 | 0 | (24,235) | (24,235) | 7,814 | 04/01/2034 | 1.C FE |
| 586145-Z9-8 | MEMPHIS TENN | | 09/14/2023 | ZERO STAGE CAPITAL | | 1,172,096 | 1,065,000 | 1,172,320 | 0 | 0 | (857) | 0 | (857) | 0 | 1,171,463 | 0 | 633 | 633 | 20,265 | 05/01/2029 | 1.C FE |
| 59266T-UH-2 | METROPOLITAN WTR DIS | | 08/14/2023 | ZERO STAGE CAPITAL | | 1,012,491 | 890,000 | 1,022,388 | 1,014,276 | 0 | (10,576) | 0 | (10,576) | 0 | 1,003,700 | 0 | 8,791 | 8,791 | 38,938 | 10/01/2029 | 1.B FE |
| 594615-HE-9 | MICHIGAN ST BLDG AUT | | 06/29/2023 | ZERO STAGE CAPITAL | | 2,605,769 | 2,390,000 | 2,640,257 | 0 | 0 | (9,046) | 0 | (9,046) | 0 | 2,631,211 | 0 | (25,441) | (25,441) | 25,892 | 10/15/2027 | 1.C FE |
| 594712-XQ-9 | MICHIGAN ST UNIV REV | | 08/17/2023 | ZERO STAGE CAPITAL | | 2,522,123 | 2,205,000 | 2,608,846 | 0 | 0 | (10,716) | 0 | (10,716) | 0 | 2,598,130 | 0 | (76,007) | (76,007) | 26,644 | 08/15/2031 | 1.C FE |
| 603790-QA-7 | MINNEAPOLIS MINN SPL | | 09/19/2023 | ZERO STAGE CAPITAL | | 1,659,963 | 1,525,000 | 1,683,737 | 0 | 0 | (3,211) | 0 | (3,211) | 0 | 1,680,526 | 0 | (20,564) | (20,564) | 10,590 | 02/01/2032 | 1.B FE |
| 603790-WA-0 | MINNEAPOLIS MINN SPL | | 06/26/2023 | ZERO STAGE CAPITAL | | 1,782,768 | 1,560,000 | 1,810,240 | 0 | 0 | (5,345) | 0 | (5,345) | 0 | 1,804,894 | 0 | (22,126) | (22,126) | 43,767 | 02/01/2030 | 1.B FE |
| 60412A-WK-5 | MINNESOTA ST | | 07/31/2023 | ZERO STAGE CAPITAL | | 4,610,764 | 3,990,000 | 4,624,210 | 4,600,134 | 0 | (42,448) | 0 | (42,448) | 0 | 4,557,686 | 0 | 53,078 | 53,078 | 183,429 | 09/01/2030 | 1.A FE |
| 60637A-GJ-5 | MISSOURI ST HEALTH & EDL | | 08/10/2023 | ZERO STAGE CAPITAL | | 1,010,480 | 1,000,000 | 1,149,890 | 1,037,660 | 0 | (9,374) | 0 | (9,374) | 0 | 1,028,286 | 0 | (17,806) | (17,806) | 35,139 | 06/01/2025 | 1.E FE |
| 625517-LA-3 | MULTNOMAH CNTY ORE S | | 07/28/2023 | ZERO STAGE CAPITAL | | 563,588 | 490,000 | 575,530 | 0 | 0 | (3,579) | 0 | (3,579) | 0 | 571,951 | 0 | (8,363) | (8,363) | 15,381 | 06/15/2032 | 1.B FE |
| 625517-NW-3 | MULTNOMAH CNTY ORE S | | 07/28/2023 | ZERO STAGE CAPITAL | | 900,818 | 750,000 | 900,833 | 0 | 0 | (1,496) | 0 | (1,496) | 0 | 899,337 | 0 | 1,481 | 1,481 | 9,792 | 06/15/2033 | 1.B FE |
| 644693-ND-1 | NEW HAMPSHIRE ST TPK | | 09/19/2023 | ZERO STAGE CAPITAL | | 1,629,750 | 1,500,000 | 1,671,750 | 0 | 0 | (15,632) | 0 | (15,632) | 0 | 1,656,118 | 0 | (26,368) | (26,368) | 66,667 | 11/01/2028 | 1.D FE |
| 646139-B3-8 | NEW JERSEY ST TPK AU | | 08/29/2023 | ZERO STAGE CAPITAL | | 1,131,990 | 1,025,000 | 1,172,918 | 0 | 0 | (8,559) | 0 | (8,559) | 0 | 1,164,358 | 0 | (32,369) | (32,369) | 35,875 | 01/01/2029 | 1.E FE |
| 64613C-BW-7 | NEW JERSEY ST TRANSN | | 08/15/2023 | ZERO STAGE CAPITAL | | 409,793 | 365,000 | 406,683 | 406,461 | 0 | (2,198) | 0 | (2,198) | 0 | 404,263 | 0 | 5,530 | 5,530 | 12,623 | 06/15/2033 | 1.F FE |
| 64613C-CG-1 | NEW JERSEY ST TRANSN | | 08/16/2023 | ZERO STAGE CAPITAL | | 814,418 | 750,000 | 807,413 | 807,207 | 0 | (2,939) | 0 | (2,939) | 0 | 804,268 | 0 | 10,150 | 10,150 | 27,344 | 06/15/2043 | 1.F FE |
| 64966Q-WF-3 | NEW YORK N Y | | 08/15/2023 | ZERO STAGE CAPITAL | | 1,900,583 | 1,700,000 | 1,965,149 | 0 | 0 | (11,331) | 0 | (11,331) | 0 | 1,953,818 | 0 | (53,235) | (53,235) | 74,611 | 04/01/2035 | 1.C FE |
| 64971X-RR-1 | NEW YORK N Y CITY TR | | 07/20/2023 | ZERO STAGE CAPITAL | | 665,522 | 575,000 | 667,845 | 667,786 | 0 | (6,037) | 0 | (6,037) | 0 | 661,749 | 0 | 3,773 | 3,773 | 21,003 | 11/01/2030 | 1.A FE |
| 64971X-U4-8 | NEW YORK N Y CITY TR | | 07/28/2023 | VARIOUS | | 2,845,180 | 2,585,000 | 2,869,066 | 0 | 0 | (7,130) | 0 | (7,130) | 0 | 2,861,935 | 0 | (16,755) | (16,755) | 64,625 | 02/01/2042 | 1.A FE |
| 64986D-BN-4 | NEW YORK ST ENVIRONM | | 08/16/2023 | ZERO STAGE CAPITAL | | 2,354,794 | 2,415,000 | 2,396,888 | 2,398,142 | 0 | 277 | 0 | 277 | 0 | 2,398,419 | 0 | (43,625) | (43,625) | 65,205 | 06/15/2046 | 1.A FE |
| 64990E-MQ-7 | NEW YORK ST DORM AUTH ST | | 08/09/2023 | ZERO STAGE CAPITAL | | 5,048,525 | 5,000,000 | 5,941,150 | 5,288,246 | 0 | (52,274) | 0 | (52,274) | 0 | 5,235,973 | 0 | (187,448) | (187,448) | 241,667 | 02/15/2026 | 1.B FE |
| 65829Q-FA-7 | NORTH CAROLINA ST LT | | 09/07/2023 | ZERO STAGE CAPITAL | | 2,622,478 | 2,315,000 | 2,676,001 | 0 | 0 | (4,392) | 0 | (4,392) | 0 | 2,671,609 | 0 | (49,131) | (49,131) | 41,799 | 05/01/2031 | 1.B FE |
| 668844-XJ-7 | NORWALK CONN | | 08/16/2023 | ZERO STAGE CAPITAL | | 670,536 | 600,000 | 668,034 | 0 | 0 | (9) | 0 | (9) | 0 | 668,025 | 0 | 2,511 | 2,511 | 83 | 08/15/2038 | 1.A FE |
| 686053-DR-7 | OREGON SCH BRDS ASSN | | 06/30/2023 | VARIOUS | | 70,919 | 70,919 | 71,916 | 70,938 | 0 | (20) | 0 | (20) | 0 | 70,919 | 0 | 0 | 0 | 3,920 | 06/30/2028 | 1.C FE |
| 70870J-FB-9 | PENNSYLVANIA ECONOMI | | 09/19/2023 | ZERO STAGE CAPITAL | | 602,029 | 545,000 | 632,958 | 0 | 0 | (3,158) | 0 | (3,158) | 0 | 629,800 | 0 | (27,771) | (27,771) | 11,506 | 05/15/2034 | 1.F FE |
| 70914P-E3-2 | PENNSYLVANIA ST | | 07/31/2023 | ZERO STAGE CAPITAL | | 3,062,215 | 2,890,000 | 3,387,542 | 3,174,332 | 0 | (33,446) | 0 | (33,446) | 0 | 3,140,887 | 0 | (78,671) | (78,671) | 127,240 | 09/15/2027 | 1.D FE |
| 70914P-R3-8 | PENNSYLVANIA ST | | 06/29/2023 | ZERO STAGE CAPITAL | | 1,532,041 | 1,450,000 | 1,547,382 | 0 | 0 | (5,160) | 0 | (5,160) | 0 | 1,542,222 | 0 | (10,181) | (10,181) | 12,486 | 05/01/2026 | 1.D FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 709235-2A-2 | PENNSYLVANIA ST UNIV | | 08/17/2023 | ZERO STAGE CAPITAL | | 289,968 | 250,000 | 295,478 | 0 | 0 | (576) | 0 | (576) | 0 | 294,902 | 0 | (4,934) | (4,934) | 1,840 | 09/01/2035 | 1.C FE |
| 717813-YU-7 | PHILADELPHIA PA | | 09/05/2023 | ZERO STAGE CAPITAL | | 785,920 | 705,000 | 819,499 | 0 | 0 | (4,170) | 0 | (4,170) | 0 | 815,329 | 0 | (29,409) | (29,409) | 12,338 | 05/01/2033 | 1.F FE |
| 73358X-HU-9 | PORT AUTH N Y & N J | | 09/05/2023 | ZERO STAGE CAPITAL | | 1,105,190 | 1,000,000 | 1,113,020 | 0 | 0 | (2,147) | 0 | (2,147) | 0 | 1,110,873 | 0 | (5,683) | (5,683) | 11,528 | 07/15/2034 | 1.D FE |
| 751100-MZ-8 | RALEIGH N C COMB ENT | | 06/29/2023 | ZERO STAGE CAPITAL | | 1,631,295 | 1,385,000 | 1,615,907 | 0 | 0 | (1,273) | 0 | (1,273) | 0 | 1,614,635 | 0 | 16,660 | 16,660 | 3,463 | 09/01/2031 | 1.A FE |
| 76222R-A8-5 | RHODE ISLAND ST & PR | | 07/20/2023 | ZERO STAGE CAPITAL | | 2,290,296 | 2,020,000 | 2,309,567 | 2,298,276 | 0 | (21,196) | 0 | (21,196) | 0 | 2,277,080 | 0 | 13,216 | 13,216 | 78,275 | 10/15/2029 | 1.C FE |
| 783244-GX-8 | RUTHERFORD CNTY TENN | | 09/14/2023 | ZERO STAGE CAPITAL | | 617,538 | 600,000 | 630,468 | 630,117 | 0 | (4,806) | 0 | (4,806) | 0 | 625,312 | 0 | (7,774) | (7,774) | 23,133 | 04/01/2030 | 1.B FE |
| 786005-VW-5 | SACRAMENTO CALIF MUN | | 08/10/2023 | ISSUE CALLED at 100.000 | | 4,515,000 | 4,515,000 | 4,526,062 | 0 | 0 | (10,018) | 0 | (10,018) | 0 | 4,516,044 | 0 | (1,044) | (1,044) | 112,875 | 08/15/2028 | 1.C FE |
| 79574C-ED-1 | SALT RIV PROJ AGRIC | | 07/27/2023 | ZERO STAGE CAPITAL | | 1,816,162 | 1,590,000 | 1,802,615 | 0 | 0 | (1,512) | 0 | (1,512) | 0 | 1,801,103 | 0 | 15,059 | 15,059 | 6,625 | 01/01/2030 | 1.B FE |
| 797355-8V-9 | SAN DIEGO CALIF UNI | | 09/21/2023 | ZERO STAGE CAPITAL | | 1,333,011 | 1,380,000 | 1,385,244 | 0 | 0 | (316) | 0 | (316) | 0 | 1,384,928 | 0 | (51,917) | (51,917) | 40,480 | 07/01/2044 | 1.A FE |
| 812643-YC-2 | SEATTLE WASH MUN LT | | 08/14/2023 | ZERO STAGE CAPITAL | | 113,059 | 105,000 | 113,258 | 0 | 0 | (318) | 0 | (318) | 0 | 112,940 | 0 | 118 | 118 | 3,281 | 07/01/2052 | 1.C FE |
| 89602H-FU-6 | TRIBOROUGH BRDG & TU | | 07/27/2023 | ZERO STAGE CAPITAL | | 1,930,768 | 1,600,000 | 1,882,912 | 0 | 0 | (1,285) | 0 | (1,285) | 0 | 1,881,628 | 0 | 49,141 | 49,141 | 5,556 | 11/15/2033 | 1.B FE |
| 914245-CA-1 | UNIVERSITY DEL | | 06/27/2023 | ZERO STAGE CAPITAL | | 2,056,645 | 1,880,000 | 2,043,184 | 0 | 0 | (3,366) | 0 | (3,366) | 0 | 2,039,818 | 0 | 16,827 | 16,827 | 15,144 | 11/01/2027 | 1.B FE |
| 915130-AB-4 | UNIVERSITY TEX PERM | | 09/11/2023 | ZERO STAGE CAPITAL | | 1,492,954 | 1,295,000 | 1,548,367 | 0 | 0 | (9,575) | 0 | (9,575) | 0 | 1,538,792 | 0 | (45,838) | (45,838) | 28,598 | 07/01/2033 | 1.A FE |
| 91514A-BL-8 | UNIVERSITY TEX UNIV | | 08/14/2023 | ZERO STAGE CAPITAL | | 2,618,954 | 2,480,000 | 2,610,175 | 0 | 0 | (674) | 0 | (674) | 0 | 2,609,501 | 0 | 9,454 | 9,454 | 62,344 | 08/15/2026 | 1.A FE |
| 91523N-VA-1 | UNIVERSITY WASH UNIV | | 09/05/2023 | ZERO STAGE CAPITAL | | 1,961,344 | 1,760,000 | 1,984,101 | 0 | 0 | (2,353) | 0 | (2,353) | 0 | 1,981,748 | 0 | (20,404) | (20,404) | 38,133 | 04/01/2032 | 1.B FE |
| 924258-5X-0 | VERMONT ST | | 09/05/2023 | ZERO STAGE CAPITAL | | 1,762,200 | 1,510,000 | 1,762,200 | 0 | 0 | 0 | 0 | 0 | 0 | 1,762,200 | 0 | 0 | 0 | 0 | 08/15/2033 | 1.B FE |
| 92778V-MT-2 | VIRGINIA COLLEGE BLD | | 07/25/2023 | ZERO STAGE CAPITAL | | 1,997,537 | 1,680,000 | 1,987,541 | 0 | 0 | (3,996) | 0 | (3,996) | 0 | 1,983,545 | 0 | 13,992 | 13,992 | 11,900 | 02/01/2035 | 1.B FE |
| 928075-KL-3 | VIRGINIA PORT AUTH C | | 09/05/2023 | ZERO STAGE CAPITAL | | 1,754,953 | 1,540,000 | 1,820,634 | 0 | 0 | (10,130) | 0 | (10,130) | 0 | 1,810,504 | 0 | (55,551) | (55,551) | 24,811 | 07/01/2031 | 1.B FE |
| 928110-AJ-4 | VIRGINIA ST | | 08/16/2023 | ZERO STAGE CAPITAL | | 1,639,700 | 1,390,000 | 1,563,875 | 1,561,937 | 0 | (9,849) | 0 | (9,849) | 0 | 1,552,088 | 0 | 87,612 | 87,612 | 52,511 | 06/01/2032 | 1.A FE |
| 928172-7V-1 | VIRGINIA ST PUB BLDG | | 08/14/2023 | ZERO STAGE CAPITAL | | 2,503,827 | 2,240,000 | 2,551,786 | 2,551,667 | 0 | (27,262) | 0 | (27,262) | 0 | 2,524,405 | 0 | (20,578) | (20,578) | 116,667 | 08/01/2029 | 1.B FE |
| 939720-7N-2 | WASHINGTON ST CTFS P | | 07/19/2023 | ZERO STAGE CAPITAL | | 1,948,084 | 1,855,000 | 1,947,101 | 0 | 0 | (2,177) | 0 | (2,177) | 0 | 1,944,924 | 0 | 3,160 | 3,160 | 51,528 | 01/01/2026 | 1.B FE |
| 93974E-J4-9 | WASHINGTON ST | | 09/21/2023 | ZERO STAGE CAPITAL | | 1,427,086 | 1,355,000 | 1,494,890 | 0 | 0 | (1,496) | 0 | (1,496) | 0 | 1,493,394 | 0 | (66,308) | (66,308) | 8,657 | 08/01/2048 | 1.B FE |
| 93974E-LL-8 | WASHINGTON ST | | 07/14/2023 | ZERO STAGE CAPITAL | | 1,232,578 | 1,065,000 | 1,232,908 | 0 | 0 | (1,905) | 0 | (1,905) | 0 | 1,231,002 | 0 | 1,575 | 1,575 | 24,702 | 02/01/2033 | 1.B FE |
| 956553-G3-9 | WEST VIRGINIA ST | | 08/15/2023 | ZERO STAGE CAPITAL | | 442,204 | 400,000 | 455,272 | 0 | 0 | (3,307) | 0 | (3,307) | 0 | 451,965 | 0 | (9,761) | (9,761) | 14,222 | 06/01/2033 | 1.C FE |
| 956553-L3-3 | WEST VIRGINIA ST | | 06/30/2023 | ZERO STAGE CAPITAL | | 2,412,676 | 2,165,000 | 2,436,751 | 2,413,030 | 0 | (19,813) | 0 | (19,813) | 0 | 2,393,217 | 0 | 19,459 | 19,459 | 64,349 | 12/01/2028 | 1.C FE |
| 97705M-B2-0 | WISCONSIN ST | | 07/31/2023 | ZERO STAGE CAPITAL | | 2,438,722 | 2,130,000 | 2,422,854 | 0 | 0 | (6,643) | 0 | (6,643) | 0 | 2,416,211 | 0 | 22,511 | 22,511 | 23,963 | 05/01/2030 | 1.B FE |
| 97705M-B4-6 | WISCONSIN ST | | 06/29/2023 | ZERO STAGE CAPITAL | | 2,487,177 | 2,100,000 | 2,487,387 | 0 | 0 | (1,296) | 0 | (1,296) | 0 | 2,486,091 | 0 | 1,086 | 1,086 | 15,167 | 05/01/2032 | 1.B FE |
| 986082-A8-8 | YONKERS N Y | | 08/14/2023 | ZERO STAGE CAPITAL | | 556,310 | 500,000 | 564,305 | 0 | 0 | (404) | 0 | (404) | 0 | 563,901 | 0 | (7,591) | (7,591) | 7,292 | 05/01/2031 | 1.G FE |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 217,079,719 | 209,270,618 | 222,795,633 | 73,359,388 | 0 | (780,966) | 0 | (780,966) | 0 | 219,685,541 | 0 | (2,605,819) | (2,605,819) | 4,177,765 | XXX | XXX |
| 00229*-AA-3 | AP TUNDRA HLDGS 4.75% 02/15/42 | | 08/15/2023 | JP MORGAN | | 331,068 | 331,068 | 331,068 | 331,068 | 0 | 0 | 0 | 0 | 0 | 331,068 | 0 | 0 | 0 | 15,681 | 02/15/2042 | 2.A PL |
| 00253X-AA-9 | AADVANTAGE LOYALTY I | | 07/20/2023 | MORTGAGE PAYDOWN | | 73,333 | 73,333 | 72,650 | 70,596 | 2,059 | 103 | 0 | 2,162 | 0 | 72,758 | 0 | 575 | 575 | 3,025 | 04/20/2026 | 3.A FE |
| 00653V-AA-9 | ADAPTHEALTH LLC | | 06/29/2023 | ZERO STAGE CAPITAL | | 106,020 | 124,000 | 124,000 | 114,166 | 9,834 | 0 | 0 | 9,834 | 0 | 124,000 | 0 | (17,980) | (17,980) | 7,004 | 08/01/2028 | 4.B FE |
| 00653V-AE-1 | ADAPTHEALTH LLC | | 06/30/2023 | ZERO STAGE CAPITAL | | 153,835 | 190,000 | 190,375 | 161,992 | 28,316 | (34) | 0 | 28,282 | 0 | 190,274 | 0 | (36,439) | (36,439) | 8,223 | 03/01/2030 | 4.B FE |
| 00774C-AB-3 | AECOM | | 07/26/2023 | ZERO STAGE CAPITAL | | 368,600 | 380,000 | 369,550 | 366,369 | 4,416 | 1,133 | 0 | 5,549 | 0 | 371,919 | 0 | (3,319) | (3,319) | 16,932 | 03/15/2027 | 3.C FE |
| 00842X-AA-7 | AFFINITY GAMING | | 09/06/2023 | ZERO STAGE CAPITAL | | 653,738 | 745,000 | 754,700 | 632,565 | 119,092 | (1,469) | 0 | 117,623 | 0 | 750,188 | 0 | (96,450) | (96,450) | 39,410 | 12/15/2027 | 4.B FE |
| 019576-AC-1 | ALLIED UNVL HOLDCO L | | 09/05/2023 | ZERO STAGE CAPITAL | | 49,888 | 65,000 | 65,000 | 47,258 | 17,742 | 0 | 0 | 17,742 | 0 | 65,000 | 0 | (15,113) | (15,113) | 2,990 | 06/01/2029 | 5.B FE |
| 019736-AG-2 | ALLISON TRANSMISSION | | 06/29/2023 | ZERO STAGE CAPITAL | | 175,496 | 208,000 | 207,989 | 171,340 | 36,652 | 0 | 0 | 36,652 | 0 | 207,993 | 0 | (32,497) | (32,497) | 7,215 | 01/30/2031 | 3.B FE |
| 02666A-AA-6 | AMER HOMES 4 RENT TR | | 09/19/2023 | MORTGAGE PAYDOWN | | 7,583 | 7,583 | 7,785 | 7,589 | (5) | 0 | 0 | (5) | 0 | 7,583 | 0 | 0 | 0 | 175 | 04/18/2052 | 1.A FE |
| 030981-AJ-3 | AMERIGAS PARTNERS LP CORPORATE | | 07/14/2023 | ZERO STAGE CAPITAL | | 539,995 | 571,000 | 543,878 | 0 | 0 | 1,415 | 0 | 1,415 | 0 | 545,292 | 0 | (5,297) | (5,297) | 13,750 | 08/20/2026 | 4.A FE |
| 030981-AM-6 | AMERIGAS PARTNERS L | | 09/14/2023 | ZERO STAGE CAPITAL | | 487,200 | 480,000 | 480,000 | 0 | 0 | 0 | 0 | 0 | 0 | 480,000 | 0 | 7,200 | 7,200 | 13,188 | 06/01/2028 | 4.A FE |
| 031162-DM-9 | AMGEN INC | | 08/31/2023 | ZERO STAGE CAPITAL | | 696,682 | 700,000 | 699,538 | 0 | 0 | 110 | 0 | 110 | 0 | 699,648 | 0 | (2,966) | (2,966) | 18,273 | 03/02/2025 | 2.A FE |
| 031162-DQ-0 | AMGEN INC | | 09/11/2023 | ZERO STAGE CAPITAL | | 495,940 | 500,000 | 498,845 | 0 | 0 | 74 | 0 | 74 | 0 | 498,919 | 0 | (2,979) | (2,979) | 13,927 | 03/02/2030 | 2.A FE |
| 03465G-AA-4 | ANGEL OAK MTG TR | | 08/25/2023 | VARIOUS | | 16,032 | 16,032 | 15,162 | 0 | 0 | 27 | 0 | 27 | 0 | 16,032 | 0 | 0 | 0 | 304 | 10/25/2067 | 1.A FE |
| 03465G-AB-2 | ANGEL OAK MTG TR | | 08/25/2023 | VARIOUS | | 5,344 | 5,344 | 5,007 | 0 | 0 | 11 | 0 | 11 | 0 | 5,344 | 0 | 0 | 0 | 101 | 10/25/2067 | 1.C FE |
| 03465W-AA-9 | ANGEL OAK MTG TR | | 08/25/2023 | MORTGAGE PAYDOWN | | 26,561 | 26,561 | 25,827 | 0 | 0 | 23 | 0 | 23 | 0 | 26,561 | 0 | 0 | 0 | 527 | 09/25/2067 | 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 |
| 03740L-AF-9 | AON CORP / AON GLOBA | | 06/27/2023 | ZERO STAGE CAPITAL | | 987,380 | 1,000,000 | 999,220 | 999,238 | 0 | 30 | 0 | 30 | 0 | 999,269 | 0 | (11,889) | (11,889) | 39,722 | 09/12/2032 | 2.A FE |
| 037980-AA-7 | AQUA ASSETCO FINANCE TRUST 2022-A | | 09/18/2023 | VARIOUS | | 501,598 | 501,598 | 503,069 | 503,069 | 0 | 0 | 0 | 0 | 0 | 503,069 | 0 | (1,471) | (1,471) | 16,596 | 07/21/2046 | 1.D PL |
| 038779-AB-0 | ARBYS FUNDING LLC | | 07/31/2023 | VARIOUS | | 1,750 | 1,750 | 1,511 | 1,745 | 0 | 5 | 0 | 5 | 0 | 1,750 | 0 | 0 | 0 | 42 | 07/30/2050 | 2.C FE |
| 039524-AB-9 | ARCHES BUYER INC | | 06/29/2023 | ZERO STAGE CAPITAL | | 74,603 | 87,000 | 88,210 | 69,934 | 18,012 | (69) | 0 | 17,943 | 0 | 87,876 | 0 | (13,274) | (13,274) | 3,138 | 12/01/2028 | 5.A FE |
| 047649-AA-6 | ATKORE INC | | 07/26/2023 | ZERO STAGE CAPITAL | | 118,125 | 135,000 | 136,663 | 115,957 | 20,429 | (110) | 0 | 20,319 | 0 | 136,275 | 0 | (18,150) | (18,150) | 3,777 | 06/01/2031 | 3.B FE |
| 05526D-BR-5 | BAT CAPITAL CORP | | 07/27/2023 | ZERO STAGE CAPITAL | | 163,854 | 190,000 | 190,000 | 190,000 | 0 | 0 | 0 | 0 | 0 | 190,000 | 0 | (26,146) | (26,146) | 3,613 | 03/25/2028 | 2.B FE |
| 092174-AA-9 | BLACK KNIGHT INFOSER | | 06/29/2023 | ZERO STAGE CAPITAL | | 178,830 | 201,000 | 201,000 | 174,926 | 26,074 | 0 | 0 | 26,074 | 0 | 201,000 | 0 | (22,170) | (22,170) | 6,112 | 09/01/2028 | 3.C FE |
| 097023-DE-2 | BOEING CO | | 07/25/2023 | ZERO STAGE CAPITAL | | 400,189 | 410,000 | 410,000 | 410,000 | 0 | 0 | 0 | 0 | 0 | 410,000 | 0 | (9,811) | (9,811) | 5,761 | 02/04/2024 | 2.C FE |
| 10568M-AA-2 | BRAVO RES FDG TR | | 08/25/2023 | VARIOUS | | 57,725 | 57,725 | 57,725 | 0 | 0 | 0 | 0 | 0 | 0 | 57,725 | 0 | 0 | 0 | 1,616 | 01/25/2063 | 1.A FE |
| 10569J-AB-6 | BRAVO RES FDG TR | | 07/25/2023 | VARIOUS | | 9,298 | 9,298 | 8,918 | 9,296 | 0 | 2 | 0 | 2 | 0 | 9,298 | 0 | 0 | 0 | 328 | 07/25/2062 | 1.C FE |
| 10569J-AC-4 | BRAVO RES FDG TR | | 08/25/2023 | VARIOUS | | 9,298 | 9,298 | 9,185 | 9,290 | 0 | 8 | 0 | 8 | 0 | 9,298 | 0 | 0 | 0 | 348 | 07/25/2062 | 1.F FE |
| 10569U-AA-3 | BRAVO RESI FDING TR | | 08/29/2023 | MORTGAGE PAYDOWN | | 1,097 | 1,097 | 1,097 | 0 | 0 | 0 | 0 | 0 | 0 | 1,097 | 0 | 0 | 0 | 0 | 06/25/2063 | 1.A FE |
| 105933-AC-9 | BRAVO RESIDENTIAL FD | | 08/25/2023 | VARIOUS | | 6,180 | 6,180 | 5,750 | 0 | 0 | 16 | 0 | 16 | 0 | 6,180 | 0 | 0 | 0 | 117 | 05/25/2062 | 1.F FE |
| 110122-DU-9 | BRISTOL-MYERS SQUIBB | | 07/11/2023 | USBCORP | | 872,320 | 1,000,000 | 943,090 | 945,994 | 0 | 2,663 | 0 | 2,663 | 0 | 948,657 | 0 | (76,337) | (76,337) | 24,419 | 03/15/2032 | 1.F FE |
| 11044M-AA-4 | BRITISH AWYS PTC SER | | 08/15/2023 | MORTGAGE PAYDOWN | | 3,236 | 3,236 | 2,913 | 3,204 | 0 | 32 | 0 | 32 | 0 | 3,236 | 0 | 0 | 0 | 103 | 05/15/2034 | 1.G FE |
| 118230-AR-2 | BUCKEYE PARTNERS L P | | 09/13/2023 | ZERO STAGE CAPITAL | | 137,560 | 152,000 | 134,287 | 133,219 | 7,251 | 1,459 | 0 | 8,710 | 0 | 141,929 | 0 | (4,369) | (4,369) | 4,946 | 12/01/2027 | 3.C FE |
| 12479R-AE-7 | CARS DB4 DB11 CNI-2 | | 09/15/2023 | MORTGAGE PAYDOWN | | 237 | 237 | 232 | 0 | 0 | 0 | 0 | 0 | 0 | 237 | 0 | 0 | 0 | 3 | 04/15/2047 | 1.E FE |
| 12505B-AE-0 | CB RICHARD ELLIS SVC | | 09/07/2023 | ZERO STAGE CAPITAL | | 792,250 | 1,000,000 | 827,500 | 0 | 0 | 10,862 | 0 | 10,862 | 0 | 838,362 | 0 | (46,112) | (46,112) | 23,611 | 04/01/2031 | 2.A FE |
| 12510H-AK-6 | CARS-DB4 LP 2021-1 | | 09/15/2023 | MORTGAGE PAYDOWN | | 2,924 | 2,924 | 2,923 | 2,923 | 0 | 2 | 0 | 2 | 0 | 2,924 | 0 | 0 | 0 | 27 | 08/15/2051 | 1.A FE |
| 12510K-AC-7 | CCG REVEIVALES 2021- | | 09/14/2023 | MORTGAGE PAYDOWN | | 42,556 | 42,556 | 42,550 | 42,551 | 0 | 5 | 0 | 5 | 0 | 42,556 | 0 | 0 | 0 | 79 | 06/15/2027 | 1.A FE |
| 12543D-BG-4 | COMMUNITY HEALTH SYS | | 06/29/2023 | ZERO STAGE CAPITAL | | 503,125 | 575,000 | 575,294 | 494,086 | 81,152 | (36) | 0 | 81,116 | 0 | 575,202 | 0 | (72,077) | (72,077) | 25,605 | 03/15/2027 | 4.C FE |
| 12543D-BH-2 | COMMUNITY HEALTH SYS | | 06/30/2023 | ZERO STAGE CAPITAL | | 218,725 | 260,000 | 260,000 | 217,823 | 42,177 | 0 | 0 | 42,177 | 0 | 260,000 | 0 | (41,275) | (41,275) | 15,167 | 01/15/2029 | 4.C FE |
| 12543D-BK-5 | COMMUNITY HEALTH SYS | | 06/30/2023 | ZERO STAGE CAPITAL | | 645,525 | 855,000 | 855,000 | 622,346 | 232,654 | 0 | 0 | 232,654 | 0 | 855,000 | 0 | (209,475) | (209,475) | 36,100 | 02/15/2031 | 4.C FE |
| 125523-AF-7 | CIGNA CORP | | 07/15/2023 | MATURITY | | 917,000 | 917,000 | 916,514 | 916,937 | 0 | 63 | 0 | 63 | 0 | 917,000 | 0 | 0 | 0 | 34,388 | 07/15/2023 | 2.B FE |
| 12553X-AD-5 | CIM TR 2018-INV1 | | 08/25/2023 | VARIOUS | | 902 | 902 | 930 | 905 | 0 | (3) | 0 | (3) | 0 | 902 | 0 | 0 | 0 | 22 | 08/25/2048 | 1.A FE |
| 12555D-AB-1 | CIM TRUST | | 08/25/2023 | VARIOUS | | 2,106 | 2,106 | 2,102 | 2,106 | 0 | 1 | 0 | 1 | 0 | 2,106 | 0 | 0 | 0 | 77 | 02/25/2049 | 1.A FM |
| 12563L-AS-6 | CLI FUNDING VI LLC | | 09/18/2023 | MORTGAGE PAYDOWN | | 14,000 | 14,000 | 12,508 | 13,818 | 0 | 182 | 0 | 182 | 0 | 14,000 | 0 | 0 | 0 | 193 | 10/18/2045 | 1.F FE |
| 12565K-AA-5 | CLI FDG 2021-1 LLC | | 09/18/2023 | MORTGAGE PAYDOWN | | 34,729 | 34,729 | 29,967 | 27,621 | 0 | 510 | 0 | 510 | 0 | 34,729 | 0 | 0 | 0 | 371 | 02/18/2046 | 1.F FE |
| 12565K-AE-7 | CLI FDG 2022-1 LLC | | 09/18/2023 | MORTGAGE PAYDOWN | | 3,000 | 3,000 | 2,670 | 2,972 | 0 | 28 | 0 | 28 | 0 | 3,000 | 0 | 0 | 0 | 54 | 01/18/2047 | 1.F FE |
| 126408-HU-0 | CSX CORP | | 08/02/2023 | MORGAN STANLEY | | 1,400,010 | 1,500,000 | 1,499,070 | 1,499,089 | 0 | 45 | 0 | 45 | 0 | 1,499,134 | 0 | (99,124) | (99,124) | 44,246 | 11/15/2032 | 2.A FE |
| 12658V-AA-9 | CPS AUTO RECEIVABLES | | 07/17/2023 | CORPORATE REORG | | 20,449 | 20,449 | 20,448 | 20,468 | 0 | (20) | 0 | (20) | 0 | 20,449 | 0 | 1 | 1 | 73 | 10/15/2025 | 1.A FE |
| 126650-DS-6 | CVS HEALTH CORP | | 07/27/2023 | ZERO STAGE CAPITAL | | 179,123 | 180,000 | 179,388 | 0 | 0 | 83 | 0 | 83 | 0 | 179,471 | 0 | (348) | (348) | 3,925 | 02/20/2026 | 2.B FE |
| 126670-QT-8 | COUNTRYWIDE ASSET-BACKED CERTIFICATES | | 08/25/2023 | VARIOUS | | 49,536 | 49,536 | 13,167 | 13,361 | 0 | 0 | 0 | 0 | 0 | 13,361 | 0 | 36,176 | 36,176 | 1,278 | 05/25/2036 | 1.A FM |
| 131347-CM-6 | CALPINE CORP | | 07/13/2023 | ZERO STAGE CAPITAL | | 45,938 | 50,000 | 50,281 | 44,709 | 5,506 | (35) | 0 | 5,471 | 0 | 50,179 | 0 | (4,242) | (4,242) | 2,075 | 02/15/2028 | 3.A FE |
| 14040H-CU-7 | CAPITAL ONE FINL COR | | 09/07/2023 | ZERO STAGE CAPITAL | | 487,730 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | (12,270) | (12,270) | 27,971 | 07/24/2026 | 2.A FE |
| 142339-AK-6 | CARLISLE COS INC | | 09/01/2023 | MATURITY | | 820,000 | 820,000 | 820,027 | 819,969 | 0 | 31 | 0 | 31 | 0 | 820,000 | 0 | 0 | 0 | 4,510 | 09/01/2023 | 2.B FE |
| 146869-AF-9 | CARVANA CO | | 09/01/2023 | CORPORATE REORG | | 215,000 | 215,000 | 215,000 | 85,447 | 129,553 | 0 | 0 | 129,553 | 0 | 215,000 | 0 | 0 | 0 | 5,913 | 04/15/2027 | 6. FE |
| 14989@-AA-2 | CEAMER FINANCE II LLC | | 05/18/2023 | MORTGAGE PAYDOWN | | 3,177 | 3,177 | 3,068 | 3,070 | 0 | 2 | 0 | 2 | 0 | 3,071 | 0 | 106 | 106 | 128 | 11/15/2037 | 2.B PL |
| 156700-BC-9 | CENTURYLINK INC SR | | 07/31/2023 | ZERO STAGE CAPITAL | | 284,900 | 440,000 | 284,900 | 0 | 0 | 10,739 | 0 | 10,739 | 0 | 295,639 | 0 | (10,739) | (10,739) | 8,164 | 02/15/2027 | 4.B FE |
| 163851-AE-8 | CHEMOURS CO | | 08/07/2023 | ZERO STAGE CAPITAL | | 33,206 | 35,000 | 30,400 | 31,982 | 0 | 361 | 0 | 361 | 0 | 32,343 | 0 | 863 | 863 | 1,380 | 05/15/2027 | 3.B FE |
| 163851-AF-5 | CHEMOURS CO | | 08/10/2023 | ZERO STAGE CAPITAL | | 293,123 | 323,000 | 327,063 | 290,571 | 35,789 | (496) | 0 | 35,293 | 0 | 325,864 | 0 | (32,741) | (32,741) | 13,878 | 11/15/2028 | 4.A FE |
| 172967-LW-9 | CITIGROUP INC | | 08/30/2023 | CITIGROUP | | 562,320 | 600,000 | 648,341 | 632,808 | 0 | (3,172) | 0 | (3,172) | 0 | 629,636 | 0 | (67,316) | (67,316) | 20,918 | 04/23/2029 | 1.G FE |
| 172967-MT-5 | CITIGROUP INC | | 06/27/2023 | ZERO STAGE CAPITAL | | 730,838 | 745,000 | 745,000 | 745,000 | 0 | 0 | 0 | 0 | 0 | 745,000 | 0 | (14,162) | (14,162) | 3,838 | 10/30/2024 | 1.G FE |
| 17330V-AA-4 | CITIGROUP MORTGAGE LOAN TRUST | | 08/25/2023 | VARIOUS | | 4,536 | 4,536 | 4,536 | 4,536 | 0 | 0 | 0 | 0 | 0 | 4,536 | 0 | 0 | 0 | 180 | 09/25/2062 | 1.A Z |
| 19688G-AA-1 | COLT MORTGAGE LOAN T | | 08/25/2023 | VARIOUS | | 22,217 | 22,217 | 22,217 | 22,217 | 0 | 0 | 0 | 0 | 0 | 22,217 | 0 | 0 | 0 | 227 | 10/25/2066 | 1.A FE |
| 20338Q-AA-1 | COMMSCOPE FIN LLC | | 08/07/2023 | ZERO STAGE CAPITAL | | 306,170 | 413,000 | 400,193 | 320,728 | 80,721 | 1,347 | 0 | 82,068 | 0 | 402,796 | 0 | (96,626) | (96,626) | 31,404 | 03/01/2027 | 5.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 20753K-AB-8 | CONN AVE SECS | | 08/24/2023 | VARIOUS | | 100,824 | 100,824 | 101,576 | 102,539 | 0 | (1,571) | 0 | (1,571) | 0 | 100,968 | 0 | (144) | (144) | 5,215 | 08/25/2031 | 1.C FE |
| 20754D-AA-5 | CONNECTICUT AVE SEC | | 08/25/2023 | VARIOUS | | 74,901 | 74,901 | 74,901 | 74,901 | 0 | 0 | 0 | 0 | 0 | 74,901 | 0 | 0 | 0 | 3,259 | 04/25/2042 | 2.A FE |
| 20755D-AA-4 | CONNECTICUT AVN SEC | | 08/25/2023 | VARIOUS | | 47,534 | 47,534 | 47,622 | 47,542 | 0 | (8) | 0 | (8) | 0 | 47,534 | 0 | 0 | 0 | 2,470 | 07/25/2042 | 2.A FE |
| 23291Y-AC-9 | DLLAA 2021-1 LLC | | 09/18/2023 | MORTGAGE PAYDOWN | | 148,143 | 148,143 | 148,121 | 148,106 | 0 | 37 | 0 | 37 | 0 | 148,143 | 0 | 0 | 0 | 636 | 04/17/2026 | 1.A FE |
| 233046-AQ-4 | DB MASTER FINANCE LL | | 08/20/2023 | MORTGAGE PAYDOWN | | 625 | 625 | 535 | 0 | 0 | 2 | 0 | 2 | 0 | 625 | 0 | 0 | 0 | 12 | 11/20/2051 | 2.B FE |
| 233046-AS-0 | DB MASTER FINANCE LL | | 08/20/2023 | MORTGAGE PAYDOWN | | 2,500 | 2,500 | 1,992 | 1,242 | 0 | 14 | 0 | 14 | 0 | 2,500 | 0 | 0 | 0 | 52 | 11/20/2051 | 2.B FE |
| 24422E-XB-0 | JOHN DEERE CAPITAL C | | 07/27/2023 | ZERO STAGE CAPITAL | | 160,758 | 160,000 | 159,762 | 0 | 0 | 2 | 0 | 2 | 0 | 159,763 | 0 | 995 | 995 | 308 | 07/14/2028 | 1.F FE |
| 25525P-AA-5 | DIVERSIFIED HEALTHCA | | 08/02/2023 | ZERO STAGE CAPITAL | | 24,750 | 25,000 | 27,148 | 23,993 | 2,078 | (311) | 0 | 1,767 | 0 | 25,760 | 0 | (1,010) | (1,010) | 1,551 | 06/15/2025 | 6. FE |
| 25755T-AE-0 | DOMINOS PIZZA MSTR | | 07/25/2023 | VARIOUS | | 3,125 | 3,125 | 2,993 | 3,122 | 0 | 3 | 0 | 3 | 0 | 3,125 | 0 | 0 | 0 | 105 | 10/25/2045 | 2.A FE |
| 25755T-AL-4 | DOMINOS PIZZA MSTER | | 07/25/2023 | VARIOUS | | 1,308 | 1,308 | 1,163 | 1,305 | 0 | 3 | 0 | 3 | 0 | 1,308 | 0 | 0 | 0 | 36 | 10/25/2049 | 2.A FE |
| 25755T-AP-5 | DOMINOS PIZZA MSTR 2 | | 07/25/2023 | VARIOUS | | 625 | 625 | 490 | 622 | 0 | 3 | 0 | 3 | 0 | 625 | 0 | 0 | 0 | 15 | 04/25/2051 | 2.A FE |
| 26884L-AP-4 | EQT CORP | | 06/29/2023 | CORPORATE REORG | | 300,000 | 300,000 | 300,000 | 298,950 | 1,050 | 0 | 0 | 1,050 | 0 | 300,000 | 0 | 0 | 0 | 12,539 | 10/01/2025 | 2.C FE |
| 28165A-AA-7 | EDVESTINU PRIVATE EDUCATION LOAN ISSUE N | | 08/25/2023 | VARIOUS | | 20,704 | 20,704 | 20,192 | 20,649 | 0 | 56 | 0 | 56 | 0 | 20,704 | 0 | 0 | 0 | 714 | 11/25/2040 | 1.A FE |
| 28628B-AA-6 | ELFI GRADUATE LOAN P | | 08/25/2023 | MORTGAGE PAYDOWN | | 99,503 | 99,503 | 99,510 | 99,501 | 0 | 2 | 0 | 2 | 0 | 99,503 | 0 | 0 | 0 | 890 | 12/26/2046 | 1.A FE |
| 29278N-AH-6 | ENERGY TRANSFER L P | | 07/18/2023 | ZERO STAGE CAPITAL | | 890,368 | 900,000 | 977,085 | 936,402 | 0 | (16,599) | 0 | (16,599) | 0 | 919,803 | 0 | (29,435) | (29,435) | 30,892 | 04/15/2024 | 2.C FE |
| 29279X-AA-8 | ENDURE DIGITAL INC | | 07/31/2023 | ZERO STAGE CAPITAL | | 402,077 | 545,000 | 545,780 | 375,342 | 170,173 | (85) | 0 | 170,088 | 0 | 545,430 | 0 | (143,354) | (143,354) | 30,905 | 02/15/2029 | 5.A FE |
| 30166A-AD-6 | EXETER AUTO RECV TR | | 09/15/2023 | MORTGAGE PAYDOWN | | 145,667 | 145,667 | 145,667 | 145,697 | 0 | (31) | 0 | (31) | 0 | 145,667 | 0 | 0 | 0 | 669 | 01/15/2026 | 1.A FE |
| 30227F-AA-8 | EXTENDED STAY AMER T | | 09/15/2023 | MORTGAGE PAYDOWN | | 1,524 | 1,524 | 1,481 | 0 | 0 | 5 | 0 | 5 | 0 | 1,524 | 0 | 0 | 0 | 33 | 07/15/2038 | 1.A FE |
| 3136B3-GG-9 | FNMA REMIC TRUST | | 07/18/2023 | ZERO STAGE CAPITAL | | 5,541,876 | 5,917,743 | 5,472,063 | 5,472,526 | 0 | 4,484 | 0 | 4,484 | 0 | 5,477,009 | 0 | 64,866 | 64,866 | 13,460 | 10/25/2058 | 1.F FE |
| 3136B9-GC-5 | FNMA REMIC TRUST | | 08/25/2023 | VARIOUS | | 0 | 0 | 975 | 980 | 0 | (980) | 0 | (980) | 0 | 0 | 0 | 0 | 0 | 64 | 04/25/2050 | 1.F FE |
| 3136B9-LQ-8 | FNMA REMIC TRUST | | 08/25/2023 | VARIOUS | | 0 | 0 | 1,959 | 1,864 | 0 | (1,864) | 0 | (1,864) | 0 | 0 | 0 | 0 | 0 | 357 | 01/25/2047 | 1.F FE |
| 3136BN-CL-8 | FNMA REMIC TRUST | | 08/25/2023 | VARIOUS | | 34,572 | 34,572 | 34,394 | 34,561 | 0 | 11 | 0 | 11 | 0 | 34,572 | 0 | 0 | 0 | 971 | 01/25/2050 | 1.F FE |
| 3136BN-CN-4 | FNMA REMIC TRUST | | 08/25/2023 | VARIOUS | | 23,048 | 23,048 | 22,810 | 23,035 | 0 | 13 | 0 | 13 | 0 | 23,048 | 0 | 0 | 0 | 686 | 01/25/2050 | 1.F FE |
| 3136BN-JK-3 | FNMA REMIC TRUST | | 08/25/2023 | VARIOUS | | 0 | 0 | 1,431 | 1,367 | 0 | (1,367) | 0 | (1,367) | 0 | 0 | 0 | 0 | 0 | 195 | 08/25/2052 | 1.F FE |
| 3137FW-N2-2 | FHLMC REMIC SERIES | | 09/15/2023 | INTEREST ONLY PAYMENT | | 0 | 0 | 850 | 849 | 0 | (849) | 0 | (849) | 0 | 0 | 0 | 0 | 0 | 0 | 10/25/2050 | 1.F FE |
| 3137H9-RZ-4 | FHLMC REMIC SERIES | | 07/25/2023 | MORTGAGE PAYDOWN | | 36,236 | 36,236 | 36,077 | 0 | 0 | 8 | 0 | 8 | 0 | 36,236 | 0 | 0 | 0 | 0 | 03/25/2053 | 1.F FE |
| 31620M-BQ-8 | FIDELITY NATL INFORM | | 08/07/2023 | ZERO STAGE CAPITAL | | 179,376 | 185,000 | 184,891 | 184,957 | 0 | 22 | 0 | 22 | 0 | 184,979 | 0 | (5,603) | (5,603) | 1,042 | 03/01/2024 | 2.B FE |
| 316773-DK-3 | FIFTH THIRD BANCORP | | 07/25/2023 | VARIOUS | | 437,905 | 435,000 | 435,000 | 0 | 0 | 0 | 0 | 0 | 0 | 435,000 | 0 | 2,905 | 2,905 | 0 | 07/27/2029 | 2.A FE |
| 346232-AF-8 | FORESTAR GROUP INC | | 06/29/2023 | ZERO STAGE CAPITAL | | 142,070 | 155,000 | 155,000 | 136,107 | 18,893 | 0 | 0 | 18,893 | 0 | 155,000 | 0 | (12,930) | (12,930) | 3,779 | 05/15/2026 | 3.C FE |
| 346845-AG-5 | FORT BENNING FAMILY | | 07/15/2023 | SINKING FUND REDEMPTION | | 3,236 | 3,236 | 2,988 | 0 | 0 | 10 | 0 | 10 | 0 | 3,236 | 0 | 0 | 0 | 99 | 01/15/2051 | 2.C FE |
| 346845-AK-6 | FORT BENNING FAMILY | | 07/17/2023 | MORTGAGE PAYDOWN | | 3,236 | 3,236 | 3,176 | 0 | 0 | 1 | 0 | 1 | 0 | 3,176 | 0 | 60 | 60 | 99 | 01/15/2051 | 1.F FE |
| 35563P-E3-9 | FREDDIE MAC SCRT SER | | 08/25/2023 | VARIOUS | | 19,135 | 19,135 | 18,012 | 19,076 | 0 | 59 | 0 | 59 | 0 | 19,135 | 0 | 0 | 0 | 381 | 04/25/2062 | 1.B FE |
| 35564K-H3-6 | FHLMC STACR REMIC TR | | 08/25/2023 | VARIOUS | | 35,342 | 35,342 | 35,342 | 35,342 | 0 | 0 | 0 | 0 | 0 | 35,342 | 0 | 0 | 0 | 1,568 | 09/25/2042 | 1.G FE |
| 35564K-JG-5 | FHLMC STARC REMIC TR | | 08/25/2023 | VARIOUS | | 94,186 | 94,186 | 94,186 | 94,186 | 0 | 0 | 0 | 0 | 0 | 94,186 | 0 | 0 | 0 | 3,361 | 09/25/2041 | 2.C FE |
| 35564K-PU-7 | FHLMC STACR | | 08/25/2023 | VARIOUS | | 21,102 | 21,102 | 21,102 | 21,102 | 0 | 0 | 0 | 0 | 0 | 21,102 | 0 | 0 | 0 | 776 | 01/25/2042 | 1.G FE |
| 35564K-UW-7 | FHLMC STACR REMIC TR | | 08/25/2023 | VARIOUS | | 52,408 | 52,408 | 52,408 | 52,408 | 0 | 0 | 0 | 0 | 0 | 52,408 | 0 | 0 | 0 | 2,269 | 04/25/2042 | 1.F FE |
| 35908M-AD-2 | FRONTIER COMMUNICATI | | 07/20/2023 | ZERO STAGE CAPITAL | | 622,375 | 650,000 | 650,000 | 650,000 | 0 | 0 | 0 | 0 | 0 | 650,000 | 0 | (27,625) | (27,625) | 39,339 | 05/15/2030 | 4.B FE |
| 35908M-AE-0 | FRONTIER COMMUNICATI | | 07/21/2023 | ZERO STAGE CAPITAL | | 502,175 | 530,000 | 530,000 | 0 | 0 | 0 | 0 | 0 | 0 | 530,000 | 0 | (27,825) | (27,825) | 17,396 | 03/15/2031 | 4.B FE |
| 359694-AB-2 | FULLER H B CO | | 06/29/2023 | ZERO STAGE CAPITAL | | 23,437 | 25,000 | 25,188 | 23,134 | 1,991 | (15) | 0 | 1,976 | 0 | 25,110 | 0 | (1,673) | (1,673) | 883 | 02/15/2027 | 3.C FE |
| 36168K-AA-5 | GCAT TR 2021-NQM5 | | 08/25/2023 | VARIOUS | | 45,634 | 45,634 | 45,633 | 45,634 | 0 | 0 | 0 | 0 | 0 | 45,634 | 0 | 0 | 0 | 419 | 07/25/2066 | 1.A FE |
| 36168W-AC-5 | GCAT TR 2022-NQM5 | | 08/25/2023 | VARIOUS | | 5,582 | 5,582 | 5,266 | 5,555 | 0 | 28 | 0 | 28 | 0 | 5,582 | 0 | 0 | 0 | 211 | 08/25/2067 | 1.F FE |
| 36169D-AA-0 | GCAT TRUST 2023-NQM2 | | 08/25/2023 | MORTGAGE PAYDOWN | | 69,004 | 69,004 | 69,003 | 0 | 0 | 0 | 0 | 0 | 0 | 69,004 | 0 | 0 | 0 | 1,672 | 11/25/2067 | 1.A FE |
| 36263D-AB-3 | GLS AUTO REC TR | | 09/15/2023 | MORTGAGE PAYDOWN | | 39,687 | 39,687 | 39,680 | 39,663 | 0 | 25 | 0 | 25 | 0 | 39,687 | 0 | 0 | 0 | 455 | 04/15/2026 | 1.A FE |
| 36264B-AA-8 | GPMT LTD 2021-FL3 | | 08/18/2023 | MORTGAGE PAYDOWN | | 1,255 | 1,255 | 1,255 | 1,255 | 0 | 0 | 0 | 0 | 0 | 1,255 | 0 | 0 | 0 | 51 | 07/16/2035 | 1.A FE |
| 36267E-BT-7 | GS MRTG BCK SEC TR | | 08/25/2023 | VARIOUS | | 16,312 | 16,312 | 16,154 | 16,304 | 0 | 8 | 0 | 8 | 0 | 16,312 | 0 | 0 | 0 | 322 | 06/25/2052 | 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 |
| 36267V-AD-5 | GE HEALTHCARE HLDG L | | 07/27/2023 | ZERO STAGE CAPITAL | | 130,246 | 130,000 | 130,000 | 0 | 0 | 0 | 0 | 0 | 0 | 130,000 | 0 | 246 | 246 | 1,476 | 11/15/2025 | 2.B FE |
| 37045X-DG-8 | GENERAL MTRS FINL CO | | 08/07/2023 | ZERO STAGE CAPITAL | | 267,113 | 275,000 | 274,874 | 274,948 | 0 | 27 | 0 | 27 | 0 | 274,974 | 0 | (7,861) | (7,861) | 2,655 | 03/08/2024 | 2.B FE |
| 374276-AJ-2 | GETTY IMAGES INC | | 06/29/2023 | ZERO STAGE CAPITAL | | 187,625 | 190,000 | 180,500 | 180,500 | 0 | 0 | 0 | 0 | 0 | 180,500 | 0 | 7,125 | 7,125 | 15,540 | 03/01/2027 | 5.A FE |
| 37960B-AA-3 | GLOBAL MEDICAL RESPO | | 06/26/2023 | ZERO STAGE CAPITAL | | 470,688 | 850,000 | 688,750 | 251,052 | 98,949 | 3,915 | 0 | 102,864 | 0 | 692,665 | 0 | (221,978) | (221,978) | 24,727 | 10/01/2025 | 5.B FE |
| 38011W-AA-4 | GMAC MILITARY HSG TR | | 09/11/2023 | MORTGAGE PAYDOWN | | 3,760 | 3,760 | 3,927 | 3,769 | 0 | (10) | 0 | (10) | 0 | 3,760 | 0 | 0 | 0 | 172 | 05/10/2037 | 1.G FE |
| 38012D-AB-3 | GMAC MILITARY HSG XI | | 09/11/2023 | MORTGAGE PAYDOWN | | 1,687 | 1,687 | 1,502 | 1,680 | 0 | 7 | 0 | 7 | 0 | 1,687 | 0 | 0 | 0 | 62 | 05/10/2050 | 2.B FE |
| 38178G-AA-8 | GOLUB CAP PT CLO LTD | | 07/11/2023 | ZERO STAGE CAPITAL | | 1,957,600 | 2,000,000 | 1,917,500 | 1,918,011 | 0 | 3,478 | 0 | 3,478 | 0 | 1,921,489 | 0 | 36,111 | 36,111 | 92,835 | 08/20/2033 | 1.A FE |
| 38937L-AA-9 | GRAY OAK PIPELINE LL | | 09/15/2023 | MATURITY | | 350,000 | 350,000 | 352,293 | 350,557 | 0 | (557) | 0 | (557) | 0 | 350,000 | 0 | 0 | 0 | 7,000 | 09/15/2023 | 2.C FE |
| 39807U-AB-2 | GREYSTAR REAL ESTATE | | 08/28/2023 | ISSUE CALLED at 100.000 | | 830,000 | 830,000 | 828,788 | 804,212 | 23,595 | 379 | 0 | 23,974 | 0 | 828,185 | 0 | 1,815 | 1,815 | 35,794 | 12/01/2025 | 3.C FE |
| 410345-AQ-5 | HANESBRANDS INC | | 09/20/2023 | ZERO STAGE CAPITAL | | 128,538 | 130,000 | 131,788 | 0 | 0 | (84) | 0 | (84) | 0 | 131,703 | 0 | (3,166) | (3,166) | 7,085 | 02/15/2031 | 4.A FE |
| 42704R-AA-9 | HERA COMMERCIAL MTG | | 08/18/2023 | MORTGAGE PAYDOWN | | 527 | 527 | 508 | 523 | 0 | 4 | 0 | 4 | 0 | 527 | 0 | 0 | 0 | 20 | 02/18/2038 | 1.A FE |
| 431571-AD-0 | HILLENBRAND INC | | 07/26/2023 | ZERO STAGE CAPITAL | | 85,355 | 86,000 | 86,000 | 85,730 | 270 | 0 | 0 | 270 | 0 | 86,000 | 0 | (645) | (645) | 3,063 | 06/15/2025 | 3.A FE |
| 43730N-AA-4 | HOME PART OF AMER TR | | 09/19/2023 | VARIOUS | | 1,496,468 | 1,601,285 | 1,585,165 | 1,585,674 | 0 | 913 | 0 | 913 | 0 | 1,586,587 | 0 | (90,119) | (90,119) | 49,619 | 04/19/2039 | 1.A FE |
| 45276P-AA-4 | IMPERIAL FD MTG TR | | 08/25/2023 | VARIOUS | | 4,719 | 4,719 | 4,506 | 4,709 | 0 | 10 | 0 | 10 | 0 | 4,719 | 0 | 0 | 0 | 114 | 03/25/2067 | 1.A FE |
| 45780R-AA-9 | INSTALLED BLDG PRODS | | 06/29/2023 | ZERO STAGE CAPITAL | | 161,168 | 171,000 | 171,000 | 154,023 | 16,977 | 0 | 0 | 16,977 | 0 | 171,000 | 0 | (9,833) | (9,833) | 9,068 | 02/01/2028 | 4.A FE |
| 458140-CF-5 | INTEL CORP | | 09/20/2023 | ZERO STAGE CAPITAL | | 371,404 | 375,000 | 374,891 | 0 | 0 | 8 | 0 | 8 | 0 | 374,899 | 0 | (3,496) | (3,496) | 11,852 | 02/10/2030 | 1.F FE |
| 46284V-AE-1 | IRON MTN INC NEW | | 08/22/2023 | ZERO STAGE CAPITAL | | 9,238 | 10,000 | 10,363 | 9,216 | 1,052 | (60) | 0 | 992 | 0 | 10,207 | 0 | (970) | (970) | 494 | 03/15/2028 | 3.C FE |
| 46591T-AC-8 | JP MORGAN MTG TR | | 08/25/2023 | VARIOUS | | 16,916 | 16,916 | 17,282 | 16,937 | 0 | (21) | 0 | (21) | 0 | 16,916 | 0 | 0 | 0 | 390 | 07/25/2050 | 1.A FE |
| 46619R-AA-4 | JGWPT XXXV LLC | | 09/15/2023 | MORTGAGE PAYDOWN | | 3,713 | 3,713 | 3,349 | 0 | 0 | 24 | 0 | 24 | 0 | 3,713 | 0 | 0 | 0 | 73 | 03/15/2058 | 1.A FE |
| 466313-AM-5 | JABIL INC | | 08/09/2023 | ZERO STAGE CAPITAL | | 143,676 | 150,000 | 145,931 | 146,211 | 0 | 483 | 0 | 483 | 0 | 146,694 | 0 | (3,018) | (3,018) | 4,710 | 05/15/2027 | 2.C FE |
| 46644Y-AU-4 | JPMBB COML MTG SEC T | | 08/17/2023 | MORTGAGE PAYDOWN | | 10,572 | 10,572 | 11,247 | 10,584 | 0 | (13) | 0 | (13) | 0 | 10,572 | 0 | 0 | 0 | 268 | 08/17/2048 | 1.A FE |
| 46651X-AD-4 | JP MORGAN MTG TR | | 08/25/2023 | VARIOUS | | 2,741 | 2,741 | 2,795 | 2,746 | 0 | (4) | 0 | (4) | 0 | 2,741 | 0 | 0 | 0 | 51 | 06/25/2050 | 1.A FE |
| 46654K-AC-1 | J P MORGAN MORTGAGE | | 06/25/2023 | VARIOUS | | 3,447 | 3,447 | 3,157 | 3,155 | 0 | 291 | 0 | 291 | 0 | 3,447 | 0 | 0 | 0 | 1,187 | 01/25/2052 | 1.A FE |
| 46654U-AB-1 | J P MORGAN MORTGAGE | | 08/25/2023 | VARIOUS | | 814,118 | 969,398 | 859,701 | 387,047 | 0 | 1,111 | 0 | 1,111 | 0 | 861,080 | 0 | (46,962) | (46,962) | 11,656 | 08/25/2052 | 1.A FE |
| 46655V-BU-5 | JP MORGAN MTG TR | | 08/25/2023 | VARIOUS | | 3,446 | 3,446 | 3,318 | 3,441 | 0 | 5 | 0 | 5 | 0 | 3,446 | 0 | 0 | 0 | 97 | 01/25/2053 | 1.C FE |
| 49326E-EK-5 | KEYCORP MEDIUM TERM | | 06/29/2023 | ZERO STAGE CAPITAL | | 273,349 | 330,000 | 338,587 | 335,511 | 0 | (621) | 0 | (621) | 0 | 334,890 | 0 | (61,541) | (61,541) | 5,445 | 04/06/2027 | 2.B FE |
| 498894-AA-2 | KNIFE RIV HLDG CO | | 06/29/2023 | ZERO STAGE CAPITAL | | 91,350 | 90,000 | 90,000 | 0 | 0 | 0 | 0 | 0 | 0 | 90,000 | 0 | 1,350 | 1,350 | 1,318 | 05/01/2031 | 3.C FE |
| 50212Y-AC-8 | LPL HLDGS INC | | 08/16/2023 | ZERO STAGE CAPITAL | | 195,237 | 210,000 | 198,975 | 196,518 | 2,507 | 1,265 | 0 | 3,772 | 0 | 200,290 | 0 | (5,053) | (5,053) | 7,365 | 11/15/2027 | 2.C FE |
| 524590-AA-4 | LEEWARD RENEWABLE EN | | 08/01/2023 | ZERO STAGE CAPITAL | | 615,944 | 695,000 | 698,975 | 594,684 | 102,052 | (739) | 0 | 101,313 | 0 | 695,997 | 0 | (80,054) | (80,054) | 32,163 | 07/01/2029 | 3.C FE |
| 53219L-AV-1 | LIFEPOINT HEALTH INC | | 08/03/2023 | ZERO STAGE CAPITAL | | 173,700 | 175,000 | 175,000 | 0 | 0 | 0 | 0 | 0 | 0 | 175,000 | 0 | (1,300) | (1,300) | 0 | 08/15/2030 | 4.B FE |
| 538034-AN-9 | LIVE NATION ENTERTAI | | 08/01/2023 | ZERO STAGE CAPITAL | | 242,500 | 250,000 | 258,750 | 236,808 | 16,701 | (1,692) | 0 | 15,009 | 0 | 251,817 | 0 | (9,317) | (9,317) | 12,422 | 03/15/2026 | 4.B FE |
| 548661-EL-7 | LOWES COS INC | | 09/11/2023 | ZERO STAGE CAPITAL | | 482,585 | 500,000 | 498,740 | 498,787 | 0 | 81 | 0 | 81 | 0 | 498,869 | 0 | (16,284) | (16,284) | 25,347 | 04/15/2033 | 2.A FE |
| 55316V-AA-2 | MHC COML MTG TR | | 09/15/2023 | MORTGAGE PAYDOWN | | 100,762 | 100,762 | 100,518 | 100,689 | 0 | 73 | 0 | 73 | 0 | 100,762 | 0 | 0 | 0 | 4,387 | 04/15/2026 | 1.A FE |
| 55317J-AC-4 | MMAF EQUIP FIN | | 09/13/2023 | MORTGAGE PAYDOWN | | 59,221 | 59,221 | 59,209 | 59,210 | 0 | 12 | 0 | 12 | 0 | 59,221 | 0 | 0 | 0 | 225 | 06/13/2028 | 1.A FE |
| 55342U-AH-7 | MPT OPERATING PARTNE | | 09/19/2023 | ZERO STAGE CAPITAL | | 569,125 | 785,000 | 673,138 | 661,567 | 14,473 | 13,772 | 0 | 28,245 | 0 | 689,812 | 0 | (120,687) | (120,687) | 36,633 | 10/15/2027 | 3.A FE |
| 55446M-AA-5 | MACH I | | 09/15/2023 | MORTGAGE PAYDOWN | | 16,867 | 16,867 | 13,684 | 16,619 | 0 | 248 | 0 | 248 | 0 | 16,867 | 0 | 0 | 0 | 396 | 10/15/2039 | 2.A FE |
| 55819Q-AY-3 | MADISON PARK FUNDING LTD | | 07/24/2023 | MORTGAGE PAYDOWN | | 1,075 | 1,075 | 1,068 | 0 | 0 | 4 | 0 | 4 | 0 | 1,075 | 0 | 0 | 0 | 17 | 01/22/2028 | 1.A FE |
| 55903V-AW-3 | MAGALLANES INC | | 08/14/2023 | CORPORATE REORG | | 241,766 | 245,000 | 245,000 | 245,000 | 0 | 0 | 0 | 0 | 0 | 245,000 | 0 | (3,234) | (3,234) | 7,675 | 03/15/2024 | 2.C FE |
| 563571-AL-2 | MANITOWOC CO INC | | 06/29/2023 | ZERO STAGE CAPITAL | | 283,290 | 284,000 | 281,160 | 267,355 | 15,041 | 220 | 0 | 15,261 | 0 | 282,616 | 0 | 674 | 674 | 19,312 | 04/01/2026 | 4.B FE |
| 57636Q-AP-9 | MASTERCARD INCORPORA | | 07/27/2023 | ZERO STAGE CAPITAL | | 282,894 | 305,000 | 297,140 | 297,673 | 0 | 513 | 0 | 513 | 0 | 298,187 | 0 | (15,293) | (15,293) | 8,571 | 03/26/2030 | 1.D FE |
| 58013M-FP-4 | MCDONALDS CORP MED T | | 07/27/2023 | ZERO STAGE CAPITAL | | 128,531 | 135,000 | 152,273 | 146,094 | 0 | (1,431) | 0 | (1,431) | 0 | 144,664 | 0 | (16,133) | (16,133) | 5,079 | 07/01/2027 | 2.A FE |
| 59217G-FD-6 | METROPOLITAN LIFE GL | | 07/27/2023 | ZERO STAGE CAPITAL | | 945,930 | 1,000,000 | 999,040 | 999,082 | 0 | 70 | 0 | 70 | 0 | 999,152 | 0 | (53,222) | (53,222) | 40,133 | 08/25/2029 | 1.D FE |
| 595017-BB-9 | MICROCHIP TECHNOLOGY | | 07/05/2023 | ZERO STAGE CAPITAL | | 562,873 | 580,000 | 580,000 | 580,000 | 0 | 0 | 0 | 0 | 0 | 580,000 | 0 | (17,127) | (17,127) | 5,043 | 02/15/2024 | 2.B FE |
| 59524E-AC-6 | MID-ATLANTIC MILITAR | | 08/01/2023 | MORTGAGE PAYDOWN | | 2,303 | 2,303 | 2,055 | 0 | 0 | 2 | 0 | 2 | 0 | 2,057 | 0 | 246 | 246 | 61 | 08/01/2050 | 2.B FE |
| 59982H-AC-4 | MILL CITY MTG LN TR | | 08/25/2023 | VARIOUS | | 19,166 | 19,166 | 19,310 | 19,185 | 0 | (19) | 0 | (19) | 0 | 19,166 | 0 | 0 | 0 | 141 | 11/25/2060 | 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 |
| 60700D-AE-8 | MMAF EQUIPMENT FINANCE LLC | | 09/11/2023 | MORTGAGE PAYDOWN | | 635,773 | 635,773 | 635,550 | 636,958 | 0 | (1,184) | 0 | (1,184) | 0 | 635,773 | 0 | 0 | 0 | 15,351 | 03/10/2042 | 1.A FE |
| 60700F-AG-8 | MMAF EQUIP FIN | | 09/11/2023 | MORTGAGE PAYDOWN | | 1,376,166 | 1,376,166 | 1,455,660 | 1,439,723 | 0 | (63,557) | 0 | (63,557) | 0 | 1,376,166 | 0 | 0 | 0 | 25,879 | 03/10/2026 | 1.A FE |
| 60783X-AA-2 | MODIVACARE ESCROW ISSUER CL B | | 09/14/2023 | ZERO STAGE CAPITAL | | 423,500 | 605,000 | 605,000 | 510,983 | 94,017 | 0 | 0 | 94,017 | 0 | 605,000 | 0 | (181,500) | (181,500) | 29,158 | 10/01/2029 | 4.C FE |
| 62482B-AA-0 | MOZART DEBT MERGER S | | 08/15/2023 | ZERO STAGE CAPITAL | | 150,728 | 174,000 | 162,015 | 140,547 | 22,485 | 923 | 0 | 23,408 | 0 | 163,955 | 0 | (13,228) | (13,228) | 5,918 | 04/01/2029 | 4.A FE |
| 62482B-AB-8 | MOZART DEBT MERGER S | | 07/20/2023 | ZERO STAGE CAPITAL | | 2,468,400 | 2,805,000 | 2,534,844 | 2,232,920 | 305,871 | 17,096 | 0 | 322,967 | 0 | 2,555,887 | 0 | (87,487) | (87,487) | 119,855 | 10/01/2029 | 4.C FE |
| 63935B-AA-1 | NAVIENT PRIV ED LN 2 | | 09/15/2023 | MORTGAGE PAYDOWN | | 12,075 | 12,075 | 12,123 | 12,079 | 0 | (4) | 0 | (4) | 0 | 12,075 | 0 | 0 | 0 | 105 | 01/15/2069 | 1.A FE |
| 63938C-AL-2 | NAVIENT CORPORATION | | 09/13/2023 | ZERO STAGE CAPITAL | | 350,325 | 405,000 | 404,968 | 333,651 | 71,349 | 0 | 0 | 71,349 | 0 | 405,000 | 0 | (54,675) | (54,675) | 19,717 | 03/15/2028 | 3.C FE |
| 63940P-AB-1 | NAVIENT PRIV ED LN T | | 09/15/2023 | MORTGAGE PAYDOWN | | 8,430 | 8,430 | 10,038 | 8,750 | 0 | (320) | 0 | (320) | 0 | 8,430 | 0 | 0 | 0 | 206 | 02/18/2042 | 1.A FE |
| 63940Q-AB-9 | NAVIENT PRIV ED LN T | | 09/15/2023 | MORTGAGE PAYDOWN | | 16,350 | 16,350 | 17,168 | 16,538 | 0 | (188) | 0 | (188) | 0 | 16,350 | 0 | 0 | 0 | 399 | 12/15/2059 | 1.A FE |
| 63940U-AB-0 | NAVIENT PRIV ED LN T | | 09/15/2023 | MORTGAGE PAYDOWN | | 28,043 | 28,043 | 27,818 | 27,975 | 0 | 68 | 0 | 68 | 0 | 28,043 | 0 | 0 | 0 | 751 | 12/15/2059 | 1.A FE |
| 63940Y-AB-2 | NAVIENT PRIV REFI LN | | 09/15/2023 | MORTGAGE PAYDOWN | | 23,640 | 23,640 | 24,327 | 23,774 | 0 | (134) | 0 | (134) | 0 | 23,640 | 0 | 0 | 0 | 492 | 02/15/2068 | 1.A FE |
| 63941H-AA-0 | NAVIENT PRIV ED LN | | 09/15/2023 | MORTGAGE PAYDOWN | | 6,544 | 6,544 | 6,637 | 6,557 | 0 | (13) | 0 | (13) | 0 | 6,544 | 0 | 0 | 0 | 74 | 05/15/2069 | 1.A FE |
| 63941L-AB-9 | NAVIENT PRIV ED LN T | | 09/15/2023 | MORTGAGE PAYDOWN | | 15,146 | 15,146 | 15,917 | 15,282 | 0 | (136) | 0 | (136) | 0 | 15,146 | 0 | 0 | 0 | 344 | 12/15/2059 | 1.A FE |
| 63942B-AA-2 | NAVIENT PVT ED RI LN | | 09/15/2023 | MORTGAGE PAYDOWN | | 9,493 | 9,493 | 9,498 | 9,490 | 0 | 3 | 0 | 3 | 0 | 9,493 | 0 | 0 | 0 | 53 | 05/15/2069 | 1.A FE |
| 63942E-AA-6 | NAVIENT PRIVATE ED L | | 09/15/2023 | MORTGAGE PAYDOWN | | 25,077 | 25,077 | 25,071 | 25,068 | 0 | 9 | 0 | 9 | 0 | 25,077 | 0 | 0 | 0 | 162 | 12/15/2069 | 1.A FE |
| 63942G-AA-1 | NAVIENT PRIVATE ED L | | 09/15/2023 | MORTGAGE PAYDOWN | | 26,348 | 26,348 | 26,344 | 26,338 | 0 | 11 | 0 | 11 | 0 | 26,348 | 0 | 0 | 0 | 194 | 02/15/2070 | 1.A FE |
| 63942J-AA-5 | NAVIENT PRIVATE ED L | | 09/15/2023 | MORTGAGE PAYDOWN | | 44,617 | 44,617 | 44,722 | 44,622 | 0 | (5) | 0 | (5) | 0 | 44,617 | 0 | 0 | 0 | 316 | 10/15/2069 | 1.A FE |
| 63942N-AA-6 | NAVIENT STUDENT LN 2 | | 08/25/2023 | MORTGAGE PAYDOWN | | 16,714 | 16,714 | 16,709 | 16,714 | 0 | 1 | 0 | 1 | 0 | 16,714 | 0 | 0 | 0 | 129 | 12/26/2069 | 1.A FE |
| 651229-AW-6 | NEWELL BRANDS INC | | 09/12/2023 | ZERO STAGE CAPITAL | | 289,539 | 304,000 | 313,500 | 286,669 | 22,470 | (1,053) | 0 | 21,417 | 0 | 308,086 | 0 | (18,547) | (18,547) | 13,233 | 04/01/2026 | 3.B FE |
| 651229-BB-1 | NEWELL BRANDS INC | | 07/25/2023 | ZERO STAGE CAPITAL | | 17,348 | 18,000 | 19,710 | 17,534 | 1,638 | (282) | 0 | 1,356 | 0 | 18,890 | 0 | (1,542) | (1,542) | 2,963 | 06/01/2025 | 3.B FE |
| 67066G-AF-1 | NVIDIA CORPORATION | | 08/31/2023 | ZERO STAGE CAPITAL | | 1,292,889 | 1,440,000 | 1,580,499 | 1,545,791 | 0 | (9,277) | 0 | (9,277) | 0 | 1,536,513 | 0 | (243,624) | (243,624) | 36,967 | 04/01/2030 | 1.E FE |
| 670843-AA-9 | ONSLOW BAY FINANCIAL LLC | | 08/25/2023 | VARIOUS | | 30,439 | 30,439 | 30,377 | 0 | 0 | 3 | 0 | 3 | 0 | 30,439 | 0 | 0 | 0 | 788 | 03/25/2063 | 1.A FE |
| 670855-AB-1 | OBX TRUST 2023-NQM1 | | 08/25/2023 | VARIOUS | | 5,345 | 5,345 | 5,318 | 0 | 0 | 2 | 0 | 2 | 0 | 5,345 | 0 | 0 | 0 | 205 | 11/25/2062 | 1.C FE |
| 670855-AC-9 | OBX TRUST 2023-NQM1 | | 08/25/2023 | VARIOUS | | 16,035 | 16,035 | 15,837 | 0 | 0 | 12 | 0 | 12 | 0 | 16,035 | 0 | 0 | 0 | 615 | 11/25/2062 | 1.G FE |
| 67107F-BL-0 | OZLM LTD | | 07/15/2023 | MORTGAGE PAYDOWN | | 58,601 | 58,601 | 58,601 | 58,601 | 0 | 0 | 0 | 0 | 0 | 58,601 | 0 | 0 | 0 | 2,167 | 10/17/2029 | 1.A FE |
| 67112A-AA-9 | OZLM XXI 2018-21 | | 07/20/2023 | MORTGAGE PAYDOWN | | 96,961 | 96,961 | 96,990 | 96,963 | 0 | (2) | 0 | (2) | 0 | 96,961 | 0 | 0 | 0 | 4,349 | 01/20/2031 | 1.A FE |
| 67117D-AA-8 | OBX TR 2022-NQM7 | | 08/25/2023 | VARIOUS | | 14,043 | 14,043 | 14,051 | 14,044 | 0 | (1) | 0 | (1) | 0 | 14,043 | 0 | 0 | 0 | 500 | 08/25/2062 | 1.A FE |
| 67117D-AB-6 | OBX TR 2022-NQM7 | | 08/25/2023 | VARIOUS | | 7,021 | 7,021 | 7,010 | 7,021 | 0 | 1 | 0 | 1 | 0 | 7,021 | 0 | 0 | 0 | 279 | 08/25/2062 | 1.C FE |
| 67117D-AC-4 | OBX TR 2022-NQM7 | | 08/25/2023 | VARIOUS | | 9,830 | 9,830 | 9,717 | 9,821 | 0 | 9 | 0 | 9 | 0 | 9,830 | 0 | 0 | 0 | 391 | 08/25/2062 | 1.F FE |
| 67117P-AB-9 | OBX TR 2023-NQM3 | | 08/25/2023 | VARIOUS | | 9,938 | 9,938 | 9,934 | 0 | 0 | 0 | 0 | 0 | 0 | 9,938 | 0 | 0 | 0 | 149 | 01/25/2063 | 1.C FE |
| 67117P-AC-7 | OBX TR 2023-NQM3 | | 08/25/2023 | VARIOUS | | 9,938 | 9,938 | 9,938 | 0 | 0 | 0 | 0 | 0 | 0 | 9,938 | 0 | 0 | 0 | 155 | 01/25/2063 | 1.G FE |
| 67117V-AB-6 | ONSLOW BAY FINANCIAL LLC | | 08/25/2023 | VARIOUS | | 1,693 | 1,693 | 1,693 | 0 | 0 | 0 | 0 | 0 | 0 | 1,693 | 0 | 0 | 0 | 10 | 07/25/2063 | 1.C FE |
| 67117Y-AC-8 | OBX TR 2022-NQM8 | | 08/25/2023 | VARIOUS | | 8,304 | 8,304 | 8,092 | 8,289 | 0 | 15 | 0 | 15 | 0 | 8,304 | 0 | 0 | 0 | 321 | 09/25/2062 | 1.F FE |
| 67118L-AA-9 | OBX TR 2022-NQM9 | | 08/25/2023 | VARIOUS | | 41,912 | 41,912 | 41,880 | 34,956 | 0 | 3 | 0 | 3 | 0 | 41,912 | 0 | 0 | 0 | 1,742 | 09/25/2062 | 1.A FE |
| 67118L-AC-5 | OBX TR 2022-NQM9 | | 08/25/2023 | VARIOUS | | 6,985 | 6,985 | 6,864 | 6,977 | 0 | 9 | 0 | 9 | 0 | 6,985 | 0 | 0 | 0 | 303 | 09/25/2062 | 1.C FE |
| 67118L-AD-3 | OBX TR 2022-NQM9 | | 08/25/2023 | VARIOUS | | 6,985 | 6,985 | 6,808 | 6,973 | 0 | 12 | 0 | 12 | 0 | 6,985 | 0 | 0 | 0 | 303 | 09/25/2062 | 1.F FE |
| 67181D-AA-9 | OAK ST INV GD NET LS | | 09/20/2023 | MORTGAGE PAYDOWN | | 3,706 | 3,706 | 3,706 | 3,702 | 0 | 4 | 0 | 4 | 0 | 3,706 | 0 | 0 | 0 | 46 | 11/20/2050 | 1.A FE |
| 67190A-AA-4 | OEAK STREET INVESTMENT GRADE | | 09/20/2023 | MORTGAGE PAYDOWN | | 2,178 | 2,178 | 2,179 | 2,177 | 0 | 1 | 0 | 1 | 0 | 2,178 | 0 | 0 | 0 | 22 | 01/20/2051 | 1.A FE |
| 673919-AB-2 | OBX TR 2023-NQM5 | | 08/25/2023 | VARIOUS | | 5,637 | 5,637 | 5,637 | 0 | 0 | 0 | 0 | 0 | 0 | 5,637 | 0 | 0 | 0 | 44 | 06/25/2063 | 1.C FE |
| 67448G-AB-9 | OBX 2023-NQM4 TR | | 08/25/2023 | VARIOUS | | 12,609 | 12,609 | 12,609 | 0 | 0 | 0 | 0 | 0 | 0 | 12,609 | 0 | 0 | 0 | 121 | 06/25/2028 | 1.C FE |
| 674599-DF-9 | OCCIDENTAL PETE CORP | | 08/14/2023 | ZERO STAGE CAPITAL | | 2,795,052 | 2,755,000 | 2,770,088 | 0 | 0 | (231) | 0 | (231) | 0 | 2,769,857 | 0 | 25,195 | 25,195 | 159,875 | 09/15/2036 | 2.C FE |
| 68377H-AA-2 | OPORTUN ISSUANCE TR | | 09/08/2023 | MORTGAGE PAYDOWN | | 74,655 | 74,655 | 74,652 | 74,636 | 0 | 20 | 0 | 20 | 0 | 74,655 | 0 | 0 | 0 | 2,887 | 10/09/2029 | 1.D FE |
| 68389X-BS-3 | ORACLE CORP | | 08/31/2023 | ZERO STAGE CAPITAL | | 1,330,285 | 1,375,000 | 1,491,569 | 1,422,614 | 0 | (18,526) | 0 | (18,526) | 0 | 1,404,088 | 0 | (73,803) | (73,803) | 32,225 | 11/15/2024 | 2.B FE |
| 69007T-AC-8 | OUTFRONT MEDIA CAP / | | 06/28/2023 | ZERO STAGE CAPITAL | | 250,500 | 300,000 | 264,000 | 248,676 | 22,905 | 1,581 | 0 | 24,486 | 0 | 273,162 | 0 | (22,662) | (22,662) | 10,984 | 03/15/2030 | 4.B FE |
| 69073T-AU-7 | OWENS BROCKWAY | | 09/12/2023 | ZERO STAGE CAPITAL | | 298,302 | 300,000 | 300,000 | 0 | 0 | 0 | 0 | 0 | 0 | 300,000 | 0 | (1,698) | (1,698) | 6,585 | 05/15/2031 | 4.B FE |
| 69122D-AA-7 | OWL ROCK CLO LTD | | 08/22/2023 | MORTGAGE PAYDOWN | | 6,599 | 6,599 | 6,543 | 0 | 0 | 30 | 0 | 30 | 0 | 6,599 | 0 | 0 | 0 | 340 | 05/20/2031 | 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 |
| 69377T-AB-2 | PRKCM TRUST OTHER ABS | | 08/25/2023 | VARIOUS | | 7,156 | 7,156 | 7,156 | 7,156 | 0 | 0 | 0 | 0 | 0 | 7,156 | 0 | 0 | 0 | 292 | 08/25/2057 | 1.C FE |
| 69377T-AC-0 | PRKCM TRUST OTHER ABS | | 08/25/2023 | VARIOUS | | 7,156 | 7,156 | 7,111 | 7,153 | 0 | 2 | 0 | 2 | 0 | 7,156 | 0 | 0 | 0 | 299 | 08/25/2057 | 1.F FE |
| 695114-CU-0 | PACIFICORP | | 07/13/2023 | HILLTOP SECURITIES | | 905,330 | 1,000,000 | 998,150 | 998,738 | 0 | 96 | 0 | 96 | 0 | 998,834 | 0 | (93,504) | (93,504) | 20,611 | 06/15/2029 | 1.F FE |
| 716973-AB-8 | PFIZER INC | | 09/11/2023 | ZERO STAGE CAPITAL | | 1,001,019 | 1,020,000 | 1,018,807 | 0 | 0 | 109 | 0 | 109 | 0 | 1,018,916 | 0 | (17,897) | (17,897) | 13,298 | 05/19/2026 | 1.E FE |
| 729914-AA-9 | PMT CREDIT RISK TRANSFER TRUST | | 08/30/2023 | VARIOUS | | 12,917 | 12,917 | 12,917 | 0 | 0 | 0 | 0 | 0 | 0 | 12,917 | 0 | 0 | 0 | 384 | 03/27/2025 | 1.F FE |
| 74166M-AE-6 | PRIME SEC SVCS BORRO | | 08/31/2023 | ZERO STAGE CAPITAL | | 17,145 | 18,000 | 18,000 | 16,420 | 1,580 | 0 | 0 | 1,580 | 0 | 18,000 | 0 | (855) | (855) | 1,281 | 01/15/2028 | 4.C FE |
| 74331A-AA-0 | PROGRESS RES TR | | 09/13/2023 | VARIOUS | | 1,625,308 | 1,685,900 | 1,729,261 | 1,725,168 | 0 | (2,171) | 0 | (2,171) | 0 | 1,722,996 | 0 | (97,689) | (97,689) | 35,717 | 10/17/2036 | 1.A FE |
| 74332W-AA-1 | PROGRESS RES TR | | 09/19/2023 | MORTGAGE PAYDOWN | | 924 | 924 | 941 | 925 | 0 | (1) | 0 | (1) | 0 | 924 | 0 | 0 | 0 | 16 | 09/18/2036 | 1.A FE |
| 74368C-AY-0 | PROTECTIVE LIFE GLOB | | 08/09/2023 | ZERO STAGE CAPITAL | | 388,865 | 500,000 | 411,024 | 414,538 | 0 | 5,770 | 0 | 5,770 | 0 | 420,308 | 0 | (31,443) | (31,443) | 7,720 | 09/21/2030 | 1.D FE |
| 74935W-AP-9 | RCKT MTG TR | | 08/25/2023 | VARIOUS | | 5,660 | 5,660 | 5,660 | 0 | 0 | 0 | 0 | 0 | 0 | 5,660 | 0 | 0 | 0 | 48 | 06/25/2043 | 1.A FE |
| 74938D-AA-1 | RCKT MTG TR 2021-3 | | 08/25/2023 | VARIOUS | | 7,011 | 7,011 | 6,654 | 6,992 | 0 | 20 | 0 | 20 | 0 | 7,011 | 0 | 0 | 0 | 119 | 07/25/2051 | 1.A FE |
| 74938W-AB-7 | WOODWARD CAPITAL MANAGEMENT | | 08/25/2023 | VARIOUS | | 7,381 | 7,381 | 6,981 | 7,363 | 0 | 18 | 0 | 18 | 0 | 7,381 | 0 | 0 | 0 | 125 | 02/25/2052 | 1.A FE |
| 753272-AA-1 | RAND PARENT LLC | | 06/27/2023 | ZERO STAGE CAPITAL | | 736,888 | 835,000 | 835,000 | 0 | 0 | 0 | 0 | 0 | 0 | 835,000 | 0 | (98,113) | (98,113) | 26,024 | 02/15/2030 | 3.A FE |
| 75409J-AA-5 | RATE MTG TR 2021-J1 | | 08/25/2023 | VARIOUS | | 4,374 | 4,374 | 4,193 | 4,367 | 0 | 7 | 0 | 7 | 0 | 4,374 | 0 | 0 | 0 | 67 | 07/25/2051 | 1.A FE |
| 75409J-AG-2 | RATE MTG TR 2021-J1 | | 08/25/2023 | VARIOUS | | 4,499 | 4,499 | 4,378 | 4,493 | 0 | 6 | 0 | 6 | 0 | 4,499 | 0 | 0 | 0 | 69 | 07/25/2051 | 1.A FE |
| 75409X-AA-4 | RATE MORTGAGE TRUST | | 08/25/2023 | VARIOUS | | 34,755 | 34,755 | 34,663 | 34,753 | 0 | 3 | 0 | 3 | 0 | 34,755 | 0 | 0 | 0 | 584 | 12/25/2051 | 1.A FE |
| 75410R-AG-1 | RATE MORTGAGE TRUST | | 08/25/2023 | VARIOUS | | 8,338 | 8,338 | 8,314 | 8,337 | 0 | 1 | 0 | 1 | 0 | 8,338 | 0 | 0 | 0 | 174 | 01/25/2052 | 1.A FE |
| 75513E-CH-2 | ROCKWELL COLLINS INC | | 08/10/2023 | GOLDMAN SACHS | | 950,300 | 1,000,000 | 1,005,280 | 1,002,455 | 0 | (340) | 0 | (340) | 0 | 1,002,115 | 0 | (51,815) | (51,815) | 31,986 | 03/15/2027 | 2.A FE |
| 75585R-RZ-0 | REAL ESTATE ASSET LIGQUIDITY TRUST | | 09/12/2023 | MORTGAGE PAYDOWN | | 32,439 | 32,439 | 32,439 | 32,416 | 0 | 23 | 0 | 23 | 0 | 32,439 | 0 | 0 | 0 | 518 | 01/12/2030 | 1.A FE |
| 75951A-AJ-7 | RELIANCE STAND LIFE II | | 09/19/2023 | MATURITY | | 500,000 | 500,000 | 538,550 | 511,204 | 0 | (11,204) | 0 | (11,204) | 0 | 500,000 | 0 | 0 | 0 | 9,625 | 09/19/2023 | 1.E FE |
| 76119L-AB-7 | RESIDEO FDG INC | | 07/11/2023 | ZERO STAGE CAPITAL | | 236,550 | 285,000 | 275,052 | 230,856 | 45,419 | 606 | 0 | 46,025 | 0 | 276,880 | 0 | (40,330) | (40,330) | 9,880 | 09/01/2029 | 3.C FE |
| 780153-AZ-5 | ROYAL CARIBBEAN CRUISES | | 08/25/2023 | VARIOUS | | 80,370 | 76,000 | 85,025 | 81,510 | 0 | (2,279) | 0 | (2,279) | 0 | 79,231 | 0 | 1,139 | 1,139 | 10,547 | 06/01/2025 | 3.A FE |
| 780153-BG-6 | ROYAL CARIBBEAN CRUISES | | 07/26/2023 | ZERO STAGE CAPITAL | | 531,525 | 570,000 | 570,000 | 455,897 | 114,103 | 0 | 0 | 114,103 | 0 | 570,000 | 0 | (38,475) | (38,475) | 25,864 | 04/01/2028 | 4.A FE |
| 780153-BK-7 | ROYAL CARIBBEAN GROU | | 07/27/2023 | ZERO STAGE CAPITAL | | 184,031 | 195,000 | 195,000 | 158,135 | 36,865 | 0 | 0 | 36,865 | 0 | 195,000 | 0 | (10,969) | (10,969) | 10,918 | 07/15/2027 | 4.A FE |
| 78397K-AA-0 | SEG HOLDING LLC / SE | | 06/29/2023 | ZERO STAGE CAPITAL | | 42,636 | 45,000 | 45,000 | 42,436 | 2,564 | 0 | 0 | 2,564 | 0 | 45,000 | 0 | (2,364) | (2,364) | 1,814 | 10/15/2028 | 4.A FE |
| 78471H-AB-4 | SOFI PRFSSNAL LN PRG | | 09/15/2023 | MORTGAGE PAYDOWN | | 56,865 | 56,865 | 58,414 | 57,189 | 0 | (324) | 0 | (324) | 0 | 56,865 | 0 | 0 | 0 | 1,400 | 06/15/2048 | 1.A FE |
| 78487J-AB-2 | SVC ABS LLC 2023-1 | | 09/20/2023 | MORTGAGE PAYDOWN | | 313 | 313 | 293 | 0 | 0 | 1 | 0 | 1 | 0 | 313 | 0 | 0 | 0 | 9 | 02/20/2053 | 1.C FE |
| 785592-AJ-5 | SABINE PASS LIQUEFACTION | | 08/07/2023 | ZERO STAGE CAPITAL | | 899,408 | 900,000 | 1,004,382 | 952,800 | 0 | (20,443) | 0 | (20,443) | 0 | 932,357 | 0 | (32,949) | (32,949) | 34,260 | 05/15/2024 | 2.A FE |
| 797440-BR-4 | SAN DIEGO GAS & ELEC CO | | 09/01/2023 | MATURITY | | 2,500,000 | 2,500,000 | 2,499,600 | 2,499,967 | 0 | 33 | 0 | 33 | 0 | 2,500,000 | 0 | 0 | 0 | 90,000 | 09/01/2023 | 1.F FE |
| 810186-AW-6 | SCOTTS MIRACLE-GRO C | | 08/17/2023 | ZERO STAGE CAPITAL | | 520,950 | 690,000 | 690,000 | 521,060 | 168,940 | 0 | 0 | 168,940 | 0 | 690,000 | 0 | (169,050) | (169,050) | 31,865 | 02/01/2032 | 4.C FE |
| 810186-AX-4 | SCOTTS MIRACLE-GRO C | | 08/17/2023 | ZERO STAGE CAPITAL | | 1,556,150 | 2,034,000 | 1,496,763 | 1,482,347 | 25,113 | 28,460 | 0 | 53,573 | 0 | 1,535,920 | 0 | 20,230 | 20,230 | 71,252 | 04/01/2031 | 4.C FE |
| 816196-AT-6 | SELECT MEDICAL CORP | | 06/29/2023 | ZERO STAGE CAPITAL | | 251,140 | 257,000 | 272,420 | 244,893 | 19,294 | (1,488) | 0 | 17,806 | 0 | 262,699 | 0 | (11,558) | (11,558) | 14,189 | 08/15/2026 | 4.C FE |
| 81747J-AX-4 | SEQUOIA MTG TR | | 08/25/2023 | VARIOUS | | 1,205 | 1,205 | 1,227 | 1,206 | 0 | (2) | 0 | (2) | 0 | 1,205 | 0 | 0 | 0 | 31 | 07/25/2048 | 1.A FE |
| 817743-AA-5 | SERVPRO MTR ISSUER | | 07/25/2023 | VARIOUS | | 1,125 | 1,125 | 1,027 | 1,123 | 0 | 2 | 0 | 2 | 0 | 1,125 | 0 | 0 | 0 | 33 | 10/25/2049 | 2.C FE |
| 817743-AE-7 | SERVPRO MASTER 2021- | | 07/25/2023 | VARIOUS | | 375 | 375 | 294 | 249 | 0 | 1 | 0 | 1 | 0 | 375 | 0 | 0 | 0 | 5 | 04/25/2051 | 2.C FE |
| 83001W-AC-8 | SIX FLAGS THEME PKS | | 06/29/2023 | VARIOUS | | 108,945 | 108,000 | 108,000 | 108,000 | 0 | 0 | 0 | 0 | 0 | 108,000 | 0 | 945 | 945 | 7,602 | 07/01/2025 | 3.B FE |
| 83405N-AA-4 | SOFI PRFSNL PRG 2021 | | 09/15/2023 | MORTGAGE PAYDOWN | | 30,322 | 30,322 | 30,318 | 30,309 | 0 | 12 | 0 | 12 | 0 | 30,322 | 0 | 0 | 0 | 230 | 02/15/2047 | 1.A FE |
| 83407E-AA-2 | SOFI CONSUMER LN TR | | 09/15/2023 | MORTGAGE PAYDOWN | | 63,260 | 63,260 | 63,259 | 0 | 0 | 84 | 0 | 84 | 0 | 63,260 | 0 | 0 | 0 | 1,737 | 05/15/2031 | 1.A FE |
| 83546D-AG-3 | SONIC CAP LLC 2020-1 | | 09/20/2023 | MORTGAGE PAYDOWN | | 1,375 | 1,375 | 1,254 | 1,369 | 0 | 6 | 0 | 6 | 0 | 1,375 | 0 | 0 | 0 | 35 | 01/20/2050 | 2.B FE |
| 83546D-AJ-7 | SONIC CAP LLC 2020-1 | | 09/20/2023 | MORTGAGE PAYDOWN | | 625 | 625 | 536 | 621 | 0 | 4 | 0 | 4 | 0 | 625 | 0 | 0 | 0 | 18 | 01/20/2050 | 2.B FE |
| 83546D-AQ-1 | SONIC CAPITAL LLC | | 09/20/2023 | MORTGAGE PAYDOWN | | 708 | 708 | 513 | 620 | 0 | 5 | 0 | 5 | 0 | 708 | 0 | 0 | 0 | 11 | 08/20/2051 | 2.B FE |
| 842400-HH-9 | SOUTHERN CALIF EDISO | | 08/01/2023 | MATURITY | | 530,000 | 530,000 | 530,000 | 530,000 | 0 | 0 | 0 | 0 | 0 | 530,000 | 0 | 0 | 0 | 3,710 | 08/01/2023 | 2.A FE |
| 842587-CU-9 | SOUTHERN CO | | 07/01/2023 | MATURITY | | 1,280,000 | 1,280,000 | 1,355,760 | 1,288,966 | 0 | (8,966) | 0 | (8,966) | 0 | 1,280,000 | 0 | 0 | 0 | 37,760 | 07/01/2023 | 2.B FE |
| 84762L-AU-9 | SPECTRUM BRANDS INC | | 07/20/2023 | CORPORATE REORG | | 9,000 | 9,000 | 9,405 | 8,911 | 152 | (63) | 0 | 89 | 0 | 9,000 | 0 | 0 | 0 | 525 | 07/15/2025 | 4.B FE |
| 84762L-AV-7 | SPECTRUM BRANDS INC | | 09/12/2023 | ZERO STAGE CAPITAL | | 211,943 | 231,000 | 199,815 | 200,289 | 539 | 2,484 | 0 | 3,023 | 0 | 203,312 | 0 | 8,631 | 8,631 | 11,005 | 10/01/2029 | 4.B FE |
| 85172F-AP-4 | ONEMAIN FINANCIAL CO | | 08/21/2023 | VARIOUS | | 884,000 | 884,000 | 868,605 | 857,038 | 15,816 | 6,478 | 0 | 22,294 | 0 | 879,332 | 0 | 4,668 | 4,668 | 54,596 | 03/15/2024 | 3.B FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 85205T-AK-6 | SPIRIT AEROSYSTEMS I | | 07/17/2023 | ZERO STAGE CAPITAL | | 237,300 | 280,000 | 278,306 | 226,528 | 52,064 | 126 | 0 | 52,190 | 0 | 278,719 | 0 | (41,419) | (41,419) | 7,656 | 06/15/2028 | 5.A FE |
| 85205T-AL-4 | SPIRIT AEROSYSTEMS I | | 06/27/2023 | ZERO STAGE CAPITAL | | 132,638 | 135,000 | 128,844 | 129,753 | 63 | 1,027 | 0 | 1,090 | 0 | 130,844 | 0 | 1,793 | 1,793 | 7,144 | 04/15/2025 | 4.C FE |
| 85207U-AF-2 | SPRINT CORP CORPORATE | | 09/15/2023 | MATURITY | | 359,000 | 359,000 | 272,840 | 347,019 | 0 | 11,981 | 0 | 11,981 | 0 | 359,000 | 0 | 0 | 0 | 28,271 | 09/15/2023 | 2.C FE |
| 85236K-AA-0 | STACK INF ISSUER | | 08/25/2023 | VARIOUS | | 298,691 | 298,691 | 288,482 | 294,930 | 0 | 3,762 | 0 | 3,762 | 0 | 298,691 | 0 | 0 | 0 | 9,314 | 02/25/2044 | 1.G FE |
| 85573H-AA-8 | STARWOOD MTG RES TR | | 08/25/2023 | VARIOUS | | 20,531 | 20,531 | 20,531 | 20,531 | 0 | 0 | 0 | 0 | 0 | 20,531 | 0 | 0 | 0 | 128 | 05/25/2065 | 1.A FE |
| 86212V-AE-4 | STORE MSTR FDG I-VII | | 09/20/2023 | MORTGAGE PAYDOWN | | 1,250 | 1,250 | 1,182 | 0 | 0 | 4 | 0 | 4 | 0 | 1,250 | 0 | 0 | 0 | 22 | 10/20/2048 | 1.A FE |
| 86358E-PB-6 | STRUCTURED ASSET INV | | 08/25/2023 | VARIOUS | | 15,668 | 15,668 | 15,668 | 15,668 | 0 | 0 | 0 | 0 | 0 | 15,668 | 0 | 0 | 0 | 446 | 11/25/2034 | 1.A FM |
| 86787E-AY-3 | SUNTRUST BK ATL SR M | | 07/28/2023 | VARIOUS | | 400,000 | 400,000 | 400,012 | 400,012 | 0 | 0 | 0 | 0 | 0 | 400,012 | 0 | (12) | (12) | 14,756 | 08/02/2024 | 1.F FE |
| 872480-AE-8 | TIF FUNDING II LLC | | 09/21/2023 | MORTGAGE PAYDOWN | | 19,594 | 19,594 | 16,898 | 16,305 | 0 | 229 | 0 | 229 | 0 | 19,594 | 0 | 0 | 0 | 207 | 02/20/2046 | 1.F FE |
| 87342R-AC-8 | TACO BELL FDG LLC | | 08/25/2023 | VARIOUS | | 4,625 | 4,625 | 4,427 | 2,996 | 0 | 4 | 0 | 4 | 0 | 4,625 | 0 | 0 | 0 | 132 | 05/25/2046 | 2.B FE |
| 87342R-AE-4 | TACO BELL FDG LLC | | 08/25/2023 | VARIOUS | | 625 | 625 | 576 | 624 | 0 | 1 | 0 | 1 | 0 | 625 | 0 | 0 | 0 | 23 | 11/25/2048 | 2.B FE |
| 87342R-AJ-3 | TACO BELL FUNDING LL | | 08/25/2023 | VARIOUS | | 625 | 625 | 462 | 622 | 0 | 3 | 0 | 3 | 0 | 625 | 0 | 0 | 0 | 12 | 08/25/2051 | 2.B FE |
| 87901J-AJ-4 | TEGNA INC | | 08/07/2023 | ZERO STAGE CAPITAL | | 51,086 | 57,000 | 57,000 | 54,212 | 2,788 | 0 | 0 | 2,788 | 0 | 57,000 | 0 | (5,914) | (5,914) | 2,373 | 03/15/2028 | 3.A FE |
| 88033G-DT-4 | TENET HEALTHCARE COR | | 07/31/2023 | ZERO STAGE CAPITAL | | 1,049,725 | 1,055,000 | 1,055,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,055,000 | 0 | (5,275) | (5,275) | 15,034 | 05/15/2031 | 3.C FE |
| 88240T-AA-9 | TEXAS ELEC MKT STABI | | 08/01/2023 | MORTGAGE PAYDOWN | | 29,014 | 29,014 | 29,014 | 29,014 | 0 | 0 | 0 | 0 | 0 | 29,014 | 0 | 0 | 0 | 1,396 | 08/01/2036 | 1.A FE |
| 88315L-AE-8 | TEXTAINER MARINE VII | | 09/20/2023 | MORTGAGE PAYDOWN | | 12,594 | 12,594 | 11,439 | 12,440 | 0 | 154 | 0 | 154 | 0 | 12,594 | 0 | 0 | 0 | 227 | 08/20/2045 | 1.F FE |
| 88315L-AS-7 | TEXTAINER MARINE | | 09/20/2023 | MORTGAGE PAYDOWN | | 4,000 | 4,000 | 3,375 | 0 | 0 | 46 | 0 | 46 | 0 | 4,000 | 0 | 0 | 0 | 45 | 08/20/2046 | 1.F FE |
| 886312-AA-5 | TIAA BANK MTG LN TR | | 08/25/2023 | VARIOUS | | 6,021 | 6,021 | 6,138 | 6,028 | 0 | (7) | 0 | (7) | 0 | 6,021 | 0 | 0 | 0 | 127 | 07/25/2048 | 1.A FE |
| 89179X-AL-9 | TOWD POINT ASSET TR | | 09/20/2023 | MORTGAGE PAYDOWN | | 69,771 | 69,771 | 69,760 | 69,591 | 0 | 180 | 0 | 180 | 0 | 69,771 | 0 | 0 | 0 | 2,440 | 11/21/2061 | 1.A FE |
| 89179Y-AR-4 | TOWD POINT MORTGAGE TRUST | | 08/25/2023 | VARIOUS | | 22,015 | 22,015 | 22,379 | 22,054 | 0 | (40) | 0 | (40) | 0 | 22,015 | 0 | 0 | 0 | 313 | 11/25/2061 | 1.A FE |
| 89181X-AM-3 | TOWD POINT MTG TR | | 08/25/2023 | MORTGAGE PAYDOWN | | 15,387 | 15,387 | 15,364 | 0 | 0 | 0 | 0 | 0 | 0 | 15,387 | 0 | 0 | 0 | 0 | 07/25/2063 | 1.A FE |
| 893647-BB-2 | TRANSDIGM INC | | 09/13/2023 | ISSUE CALLED at 100.000 | | 255,000 | 255,000 | 244,112 | 245,579 | 0 | 1,757 | 0 | 1,757 | 0 | 247,336 | 0 | 7,664 | 7,664 | 12,283 | 06/15/2026 | 4.C FE |
| 893830-BX-6 | TRANSOCEAN INC | | 08/15/2023 | MORTGAGE PAYDOWN | | 2,000 | 2,000 | 2,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2,000 | 0 | 0 | 0 | 95 | 02/15/2030 | 4.B FE |
| 89383J-AA-6 | TRANSOCEAN POSEIDON | | 08/01/2023 | MORTGAGE PAYDOWN | | 16,750 | 16,750 | 12,646 | 13,731 | 0 | 343 | 0 | 343 | 0 | 14,074 | 0 | 2,676 | 2,676 | 1,152 | 02/01/2027 | 4.B FE |
| 89680H-AE-2 | TRITON CONTAINER FIN | | 09/20/2023 | MORTGAGE PAYDOWN | | 12,750 | 12,750 | 10,918 | 0 | 0 | 89 | 0 | 89 | 0 | 12,750 | 0 | 0 | 0 | 92 | 03/20/2046 | 1.F FE |
| 896818-AP-6 | TRIUMPH GROUP INC NE | | 07/14/2023 | ZERO STAGE CAPITAL | | 56,695 | 58,000 | 52,186 | 49,426 | 3,731 | 896 | 0 | 4,627 | 0 | 54,053 | 0 | 2,642 | 2,642 | 4,158 | 08/15/2025 | 5.C FE |
| 90278K-AZ-4 | UBS COML MTG TR | | 09/15/2023 | MORTGAGE PAYDOWN | | 10,516 | 10,516 | 11,487 | 10,658 | 0 | (142) | 0 | (142) | 0 | 10,516 | 0 | 0 | 0 | 292 | 12/15/2051 | 1.A FE |
| 90290M-AC-5 | US FOODS INC | | 09/13/2023 | ZERO STAGE CAPITAL | | 2,989,043 | 2,944,000 | 2,975,075 | 2,917,975 | 49,268 | (12,479) | 0 | 36,789 | 0 | 2,954,764 | 0 | 34,279 | 34,279 | 168,156 | 04/15/2025 | 3.C FE |
| 90290M-AG-6 | US FOODS INC | | 09/12/2023 | ZERO STAGE CAPITAL | | 320,000 | 320,000 | 320,000 | 0 | 0 | 0 | 0 | 0 | 0 | 320,000 | 0 | 0 | 0 | 0 | 09/15/2028 | 4.B FE |
| 90931G-AA-7 | UNITED AIRLINE INC | | 07/15/2023 | MORTGAGE PAYDOWN | | 3,585 | 3,585 | 3,836 | 3,627 | 0 | (42) | 0 | (42) | 0 | 3,585 | 0 | 0 | 0 | 140 | 10/15/2027 | 1.G FE |
| 91337C-AA-4 | UNIVAR SOLUTIONS USA | | 07/27/2023 | ISSUE CALLED at 102.563 | | 1,662,546 | 1,621,000 | 1,657,063 | 1,535,742 | 97,723 | (6,410) | 0 | 91,313 | 0 | 1,627,054 | 0 | (6,054) | (6,054) | 96,930 | 12/01/2027 | 3.B FE |
| 914906-AX-0 | UNIVISION COMMUNICAT | | 09/07/2023 | ZERO STAGE CAPITAL | | 529,688 | 565,000 | 564,139 | 540,654 | 23,538 | 58 | 0 | 23,596 | 0 | 564,250 | 0 | (34,563) | (34,563) | 50,581 | 06/30/2030 | 4.A FE |
| 91879Q-AL-3 | VAIL RESORTS INC | | 06/29/2023 | ZERO STAGE CAPITAL | | 58,988 | 59,000 | 59,000 | 59,000 | 0 | 0 | 0 | 0 | 0 | 59,000 | 0 | (12) | (12) | 2,335 | 05/15/2025 | 3.C FE |
| 92212K-AA-4 | VANTAGE DATA CTR | | 09/15/2023 | MORTGAGE PAYDOWN | | 1,250 | 1,250 | 1,171 | 1,246 | 0 | 4 | 0 | 4 | 0 | 1,250 | 0 | 0 | 0 | 27 | 07/15/2044 | 1.G FE |
| 92538E-AA-5 | VERUS SEC 2021-R3 TR | | 08/25/2023 | VARIOUS | | 17,889 | 17,889 | 17,889 | 17,889 | 0 | 0 | 0 | 0 | 0 | 17,889 | 0 | 0 | 0 | 120 | 04/25/2064 | 1.A FE |
| 92539D-AA-6 | VERUS SEC TR 2023-2 | | 08/25/2023 | VARIOUS | | 38,565 | 38,565 | 38,564 | 0 | 0 | 0 | 0 | 0 | 0 | 38,565 | 0 | 0 | 0 | 793 | 03/25/2068 | 1.A FE |
| 92539D-AC-2 | VERUS SEC TR 2023-2 | | 08/25/2023 | VARIOUS | | 28,923 | 28,923 | 28,923 | 0 | 0 | 0 | 0 | 0 | 0 | 28,923 | 0 | 0 | 0 | 658 | 03/25/2068 | 1.F FE |
| 92539T-AB-9 | VERUS SEC TR 2023-4 | | 08/25/2023 | VARIOUS | | 12,998 | 12,998 | 12,998 | 0 | 0 | 0 | 0 | 0 | 0 | 12,998 | 0 | 0 | 0 | 127 | 05/25/2068 | 1.C FE |
| 92539T-AC-7 | VERUS SEC TR 2023-4 | | 08/25/2023 | VARIOUS | | 12,998 | 12,998 | 12,998 | 0 | 0 | 0 | 0 | 0 | 0 | 12,998 | 0 | 0 | 0 | 131 | 05/25/2068 | 1.F FE |
| 92556V-AD-8 | VIATRIS INC | | 08/24/2023 | ZERO STAGE CAPITAL | | 306,193 | 380,000 | 302,356 | 304,598 | 0 | 5,258 | 0 | 5,258 | 0 | 309,857 | 0 | (3,664) | (3,664) | 6,926 | 06/22/2030 | 2.C FE |
| 93710W-AA-3 | WASH MULTIFAMILY ACQ | | 09/05/2023 | ZERO STAGE CAPITAL | | 51,288 | 55,000 | 57,888 | 51,901 | 4,878 | (517) | 0 | 4,361 | 0 | 56,262 | 0 | (4,974) | (4,974) | 2,829 | 04/15/2026 | 4.C FE |
| 95058X-AE-8 | WENDYS FDG LLC | | 09/15/2023 | MORTGAGE PAYDOWN | | 4,375 | 4,375 | 3,854 | 4,354 | 0 | 21 | 0 | 21 | 0 | 4,375 | 0 | 0 | 0 | 127 | 03/15/2048 | 2.B FE |
| 95058X-AP-3 | WENDY'S FDG 2022-1 | | 09/15/2023 | MORTGAGE PAYDOWN | | 625 | 625 | 576 | 623 | 0 | 2 | 0 | 2 | 0 | 625 | 0 | 0 | 0 | 21 | 03/15/2052 | 2.B FE |
| 95081Q-AN-4 | WESCO DISTR INC | | 07/12/2023 | ZERO STAGE CAPITAL | | 268,865 | 265,000 | 265,000 | 265,000 | 0 | 0 | 0 | 0 | 0 | 265,000 | 0 | 3,865 | 3,865 | 10,931 | 06/15/2025 | 3.B FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 96042H-AL-4 | WESTLAKE AUTORECV TR | | 08/10/2023 | VARIOUS | | 65,297 | 65,297 | 66,968 | 68,844 | 0 | (3,538) | 0 | (3,538) | 0 | 65,306 | 0 | (8) | (8) | 1,038 | 11/15/2024 | 1.A FE |
| 96042R-AD-0 | WESTLAKE AUTOMB RECV | | 09/15/2023 | MORTGAGE PAYDOWN | | 510,445 | 510,445 | 510,413 | 510,340 | 0 | 105 | 0 | 105 | 0 | 510,445 | 0 | 0 | 0 | 2,138 | 07/15/2026 | 1.A FE |
| 96221Q-AD-5 | WFRBS COML MTG TR | | 09/15/2023 | MORTGAGE PAYDOWN | | 57,574 | 57,574 | 57,311 | 0 | 0 | 87 | 0 | 87 | 0 | 57,574 | 0 | 0 | 0 | 187 | 12/17/2046 | 1.A FE |
| 96328D-BX-1 | WHEELS SPV 2021-1 | | 09/20/2023 | MORTGAGE PAYDOWN | | 56,620 | 56,620 | 56,620 | 56,620 | 0 | 0 | 0 | 0 | 0 | 56,620 | 0 | 0 | 0 | 1,946 | 08/20/2029 | 1.A FE |
| 97382W-AA-1 | WINDSTREAM ESCROW LL | | 06/30/2023 | ZERO STAGE CAPITAL | | 364,100 | 440,000 | 440,000 | 359,564 | 80,436 | 0 | 0 | 80,436 | 0 | 440,000 | 0 | (75,900) | (75,900) | 30,311 | 08/15/2028 | 4.C FE |
| 98379J-AA-3 | XPO ESCROW SUB LLC | | 07/26/2023 | ZERO STAGE CAPITAL | | 288,627 | 280,000 | 277,701 | 277,778 | 0 | 236 | 0 | 236 | 0 | 278,014 | 0 | 10,613 | 10,613 | 15,925 | 11/15/2027 | 3.A FE |
| BL3299-92-4 | ZAYO GROUP HOLDINGS INC | | 06/30/2023 | OAKTREE | | 3,638 | 3,638 | 3,547 | 3,036 | 523 | 9 | 0 | 532 | 0 | 3,568 | 0 | 69 | 69 | 191 | 03/09/2027 | 4.C FE |
| G29638-AA-0 | AP HANSEL SPV, LLC OTHER ABS | | 09/19/2023 | JP MORGAN | | 135,575 | 135,575 | 135,575 | 135,575 | 0 | 0 | 0 | 0 | 0 | 135,575 | 0 | 0 | 0 | 8,190 | 09/19/2047 | 2.C PL |
| 05570X-BT-2 | BMW CDA AUTO TR | | 09/20/2023 | VARIOUS | | 226,658 | 226,658 | 226,658 | 226,658 | 0 | 0 | 0 | 0 | 0 | 226,658 | 0 | 0 | 0 | 676 | 09/20/2023 | 1.A FE |
| 071734-AP-2 | BAUSCH HEALTH COS IN | A | 07/12/2023 | ZERO STAGE CAPITAL | | 439,898 | 675,000 | 679,013 | 466,344 | 211,893 | (522) | 0 | 211,371 | 0 | 677,716 | 0 | (237,818) | (237,818) | 39,391 | 02/01/2027 | 5.A FE |
| 12614A-DK-3 | CNH CAPITAL CANADA RECEIVABLE | | 09/15/2023 | MORTGAGE PAYDOWN | | 1,036,159 | 1,036,159 | 1,036,159 | 1,036,159 | 0 | 0 | 0 | 0 | 0 | 1,036,159 | 0 | 0 | 0 | 12,164 | 06/15/2028 | 1.A FE |
| 13509P-ER-0 | CANADA HOUSING TRUST | | 06/30/2023 | RBC DEXIA | | 4,335,255 | 4,500,000 | 4,401,495 | 0 | 0 | 8,227 | 0 | 8,227 | 0 | 4,409,722 | 0 | (74,467) | (74,467) | 35,211 | 03/15/2025 | 1.A FE |
| 13607G-RU-0 | CIBC | | 08/30/2023 | RBC DEXIA | | 3,842,680 | 4,250,000 | 4,176,858 | 4,200,953 | 0 | 10,727 | 0 | 10,727 | 0 | 4,211,680 | 0 | (369,000) | (369,000) | 52,386 | 01/19/2026 | 1.F FE |
| 31430W-HX-5 | FED DES CAISSES | | 08/30/2023 | RBC DEXIA | | 2,870,112 | 3,200,000 | 3,056,800 | 3,083,315 | 0 | 20,082 | 0 | 20,082 | 0 | 3,103,397 | 0 | (233,285) | (233,285) | 49,740 | 09/10/2026 | 1.E FE |
| 345213-HX-3 | FORD AUTO SECURITIZATION TRUST | | 09/15/2023 | MORTGAGE PAYDOWN | | 629,027 | 629,027 | 629,027 | 629,027 | 0 | 0 | 0 | 0 | 0 | 629,027 | 0 | 0 | 0 | 4,813 | 11/15/2025 | 1.A FE |
| 539481-AM-3 | LOBLAW COS LTD | | 08/10/2023 | RBC DEXIA | | 1,955,080 | 2,000,000 | 2,175,600 | 2,154,778 | 0 | (14,703) | 0 | (14,703) | 0 | 2,140,075 | 0 | (184,995) | (184,995) | 60,619 | 12/11/2028 | 2.B FE |
| 552704-AE-8 | MEG ENERGY CORP | A | 09/12/2023 | ZERO STAGE CAPITAL | | 203,250 | 200,000 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 0 | 200,000 | 0 | 3,250 | 3,250 | 15,952 | 02/01/2027 | 3.C FE |
| 552704-AF-5 | MEG ENERGY CORP | A | 09/12/2023 | ZERO STAGE CAPITAL | | 157,988 | 165,000 | 165,000 | 155,810 | 9,191 | 0 | 0 | 9,191 | 0 | 165,000 | 0 | (7,013) | (7,013) | 10,852 | 02/02/2029 | 3.C FE |
| 576339-DF-9 | MASTER CR CARD TR II | A | 06/29/2023 | ZERO STAGE CAPITAL | | 1,174,181 | 1,195,000 | 1,194,820 | 0 | 0 | 17 | 0 | 17 | 0 | 1,194,837 | 0 | (20,656) | (20,656) | 23,870 | 06/21/2027 | 1.A FE |
| 75585R-QE-8 | REAL ESTATE ASSET | | 09/12/2023 | MORTGAGE PAYDOWN | | 78,913 | 78,913 | 82,281 | 79,946 | 0 | (1,032) | 0 | (1,032) | 0 | 78,913 | 0 | 0 | 0 | 2,058 | 08/12/2053 | 1.A FE |
| 75585R-QY-4 | REAL ESTATE ASSET | | 09/12/2023 | MORTGAGE PAYDOWN | | 258,868 | 258,868 | 263,696 | 260,213 | 0 | (1,345) | 0 | (1,345) | 0 | 258,868 | 0 | 0 | 0 | 4,494 | 04/12/2024 | 1.A FE |
| 75585R-RM-9 | REAL ESTATE ASSET | | 09/12/2023 | MORTGAGE PAYDOWN | | 3,216 | 3,216 | 3,267 | 3,221 | 0 | (5) | 0 | (5) | 0 | 3,216 | 0 | 0 | 0 | 51 | 12/12/2028 | 1.A FE |
| 780082-AM-5 | ROYAL BK CDA SUSTAIN | A | 07/27/2023 | ZERO STAGE CAPITAL | | 988,740 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | (11,260) | (11,260) | 30,432 | 12/12/2025 | 1.A FE |
| 827314-AS-4 | SILVER ARROW CANADA LP | | 09/15/2023 | MORTGAGE PAYDOWN | | 451,876 | 451,876 | 451,876 | 451,876 | 0 | 0 | 0 | 0 | 0 | 451,876 | 0 | 0 | 0 | 10,041 | 10/15/2025 | 1.A FE |
| 89115A-2S-0 | TORONTO DOMINION BAN | A | 09/15/2023 | ZERO STAGE CAPITAL | | 1,495,725 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,500,000 | 0 | (4,275) | (4,275) | 14,291 | 07/17/2026 | 1.E FE |
| 89117F-Z4-4 | TD BANK | | 08/30/2023 | RBC DEXIA | | 6,229,941 | 6,900,000 | 6,813,816 | 6,828,360 | 0 | 11,741 | 0 | 11,741 | 0 | 6,840,101 | 0 | (610,160) | (610,160) | 179,865 | 01/07/2027 | 1.E FE |
| 89352H-BB-4 | TRANSCANADA PIPELINE | A | 07/25/2023 | ZERO STAGE CAPITAL | | 330,397 | 350,000 | 349,899 | 349,939 | 0 | 19 | 0 | 19 | 0 | 349,959 | 0 | (19,562) | (19,562) | 2,771 | 10/12/2024 | 2.A FE |
| 89353Z-BX-5 | TRANSCANADA PIPELINES LTD | | 07/19/2023 | MATURITY | | 1,000,000 | 1,000,000 | 1,085,940 | 1,004,087 | 0 | (4,087) | 0 | (4,087) | 0 | 1,000,000 | 0 | 0 | 0 | 36,900 | 07/19/2023 | 2.A FE |
| 02156L-AA-9 | ALTICE FRANCE S A | D | 06/29/2023 | ZERO STAGE CAPITAL | | 115,088 | 135,000 | 135,213 | 123,247 | 11,893 | (15) | 0 | 11,878 | 0 | 135,125 | 0 | (20,037) | (20,037) | 10,116 | 02/01/2027 | 4.C FE |
| 03969Y-AB-4 | ARDAGH METAL PACKAGI | D | 09/12/2023 | ZERO STAGE CAPITAL | | 354,705 | 442,000 | 442,000 | 351,125 | 90,875 | 0 | 0 | 90,875 | 0 | 442,000 | 0 | (87,295) | (87,295) | 14,684 | 09/01/2029 | 4.B FE |
| 03969Y-AC-2 | ARDAGH METAL PACKAGI | D | 09/12/2023 | ZERO STAGE CAPITAL | | 194,000 | 200,000 | 200,000 | 196,038 | 3,962 | 0 | 0 | 3,962 | 0 | 200,000 | 0 | (6,000) | (6,000) | 8,967 | 06/15/2027 | 3.B FE |
| 05530Q-AP-5 | B A T INTL FIN PLC D | D | 06/29/2023 | ZERO STAGE CAPITAL | | 367,552 | 390,000 | 390,000 | 390,000 | 0 | 0 | 0 | 0 | 0 | 390,000 | 0 | (22,448) | (22,448) | 13,685 | 03/16/2028 | 2.B FE |
| 12661P-AB-5 | CSL FIN PLC | D | 08/09/2023 | ZERO STAGE CAPITAL | | 238,275 | 250,000 | 246,607 | 246,777 | 0 | 275 | 0 | 275 | 0 | 247,052 | 0 | (8,777) | (8,777) | 7,988 | 04/27/2029 | 1.G FE |
| 12807C-AA-1 | CAL FDG IV LTD | D | 08/25/2023 | VARIOUS | | 11,687 | 11,687 | 10,398 | 10,527 | 0 | 101 | 0 | 101 | 0 | 11,687 | 0 | 0 | 0 | 163 | 09/25/2045 | 1.F FE |
| 143658-BG-6 | CARNIVAL CORP MTN BE | D | 08/08/2023 | ISSUE CALLED at 105.250 | | 123,143 | 117,000 | 117,000 | 117,000 | 0 | 0 | 0 | 0 | 0 | 117,000 | 0 | 0 | 0 | 18,769 | 02/01/2026 | 3.C FE |
| 22535W-AH-0 | CREDIT AGRICOLE SA L | D | 08/09/2023 | ZERO STAGE CAPITAL | | 223,958 | 250,000 | 221,821 | 224,028 | 0 | 3,635 | 0 | 3,635 | 0 | 227,664 | 0 | (3,706) | (3,706) | 3,247 | 01/26/2027 | 1.G FE |
| 225401-AC-2 | UBS GROUP AG | D | 06/29/2023 | RBC CAP | | 1,383,135 | 1,500,000 | 1,388,910 | 0 | 0 | 797 | 0 | 797 | 0 | 1,389,707 | 0 | (6,572) | (6,572) | 31,045 | 01/09/2028 | 1.G FE |
| 25257D-AA-6 | DIAMOND BC B V | D | 07/05/2023 | CORPORATE REORG | | 1,338,250 | 1,325,000 | 1,340,988 | 1,065,035 | 272,314 | (1,571) | 0 | 270,743 | 0 | 1,335,778 | 0 | (10,778) | (10,778) | 59,892 | 10/01/2029 | 4.B FE |
| 29446M-AE-2 | EQUINOR ASA | D | 07/27/2023 | ZERO STAGE CAPITAL | | 355,327 | 380,000 | 414,470 | 401,685 | 0 | (2,960) | 0 | (2,960) | 0 | 398,724 | 0 | (43,398) | (43,398) | 9,247 | 04/06/2027 | 1.D FE |
| 404280-DG-1 | HSBC HLDGS PLC | D | 09/18/2023 | ZERO STAGE CAPITAL | | 967,380 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | (32,620) | (32,620) | 57,599 | 08/11/2028 | 1.G FE |
| 55037A-AA-6 | LUNDIN ENERGY FINANC | D | 06/23/2023 | TENDER EX | | 25,050 | 0 | 0 | (653) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 25,050 | 25,050 | (4,398) | 07/15/2026 | 2.B FE |
| 603051-AC-7 | MINERAL RES LTD | D | 07/10/2023 | ZERO STAGE CAPITAL | | 399,939 | 400,000 | 398,611 | 398,748 | 0 | 115 | 0 | 115 | 0 | 398,863 | 0 | 1,076 | 1,076 | 22,181 | 11/01/2027 | 3.C FE |
| 60687Y-BF-5 | MIZUHO FINANCIAL GRO | D | 07/10/2023 | CORPORATE REORG | | 750,000 | 750,000 | 755,828 | 751,113 | 0 | (1,113) | 0 | (1,113) | 0 | 750,000 | 0 | 0 | 0 | 9,308 | 07/10/2024 | 1.G FE |
| 60687Y-BJ-7 | MIZUHO FINANCIAL GRO | D | 09/05/2023 | ISSUE CALLED at 100.000 | | 1,200,000 | 1,200,000 | 1,200,000 | 1,200,000 | 0 | 0 | 0 | 0 | 0 | 1,200,000 | 0 | 0 | 0 | 10,188 | 09/08/2024 | 1.G FE |
| 69291Q-AA-3 | PFP 2022-9 LTD | D | 08/21/2023 | ZERO STAGE CAPITAL | | 1,497,188 | 1,500,000 | 1,478,438 | 1,478,513 | 0 | 940 | 0 | 940 | 0 | 1,479,453 | 0 | 17,735 | 17,735 | 73,703 | 08/19/2035 | 1.A FE |
| 74977R-DR-2 | COOPERATIEVE RABOBAN | D | 09/07/2023 | ZERO STAGE CAPITAL | | 955,565 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | (44,435) | (44,435) | 36,076 | 08/22/2028 | 1.G FE |
| 75625Q-AD-1 | RECKITT BENCKISER TR | D | 07/31/2023 | ZERO STAGE CAPITAL | | 1,208,182 | 1,240,000 | 1,318,627 | 1,267,414 | 0 | (12,074) | 0 | (12,074) | 0 | 1,255,340 | 0 | (47,158) | (47,158) | 37,415 | 06/26/2024 | 1.G FE |
| 77578J-AC-2 | ROLLS ROYCE PLC | D | 09/22/2023 | ZERO STAGE CAPITAL | | 1,900,013 | 1,990,000 | 1,846,155 | 1,830,846 | 23,852 | 17,524 | 0 | 41,376 | 0 | 1,872,222 | 0 | 27,790 | 27,790 | 108,106 | 10/15/2027 | 3.B FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 780097-BJ-9 | ROYAL BK SCOTLAND GR | D | 06/26/2023 | VARIOUS | | 1,000,000 | 1,000,000 | 1,058,567 | 1,008,209 | 0 | (8,209) | 0 | (8,209) | 0 | 1,000,000 | 0 | 0 | 0 | 45,190 | 06/25/2024 | 2.B FE |
| 86563V-BE-8 | SUMITOMO MITSUI TR B | D | 08/21/2023 | ZERO STAGE CAPITAL | | 244,383 | 250,000 | 249,485 | 249,512 | 0 | 60 | 0 | 60 | 0 | 249,572 | 0 | (5,190) | (5,190) | 11,619 | 09/15/2027 | 1.F FE |
| 88315L-AG-3 | TEXTAINER MARINE VII | D | 09/20/2023 | MORTGAGE PAYDOWN | | 24,550 | 24,550 | 21,418 | 24,217 | 0 | 333 | 0 | 333 | 0 | 24,550 | 0 | 0 | 0 | 342 | 09/20/2045 | 1.F FE |
| 88315L-AL-2 | TEXTAINER MARI CONT | D | 09/20/2023 | MORTGAGE PAYDOWN | | 10,000 | 10,000 | 8,636 | 9,881 | 0 | 119 | 0 | 119 | 0 | 10,000 | 0 | 0 | 0 | 112 | 02/20/2046 | 1.F FE |
| 89680Y-AD-7 | TRITON CONTAINER INT | D | 08/01/2023 | MATURITY | | 260,000 | 260,000 | 259,815 | 259,945 | 0 | 55 | 0 | 55 | 0 | 260,000 | 0 | 0 | 0 | 2,080 | 08/01/2023 | 2.B FE |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 121,792,952 | 129,626,029 | 127,603,274 | 102,163,845 | 3,293,343 | (19,109) | 0 | 3,274,234 | 0 | 127,195,905 | 0 | (5,463,909) | (5,463,909) | 3,997,787 | XXX | XXX |
| BBG00Y-Z1-3 | TIGER GLOBAL PRIVATE INVESTMENT PARTNERS | | 09/19/2023 | VARIOUS | | 436,364 | 436,364 | 436,364 | 0 | 0 | 0 | 0 | 0 | 0 | 436,364 | 0 | 0 | 0 | 384 | 06/30/2026 | 2.B FE |
| BL1234-56-8 | SVF II FINCO (CAYMAN) LP CORPORATE | | 09/22/2023 | JP MORGAN | | 16,486,604 | 16,486,604 | 16,486,604 | 16,486,604 | 0 | 0 | 0 | 0 | 0 | 16,486,604 | 0 | 0 | 0 | 881,668 | 12/22/2023 | 1.F FE |
| BL2618-39-7 | ARBY'S RESTAURANT CORPORATE | | 06/30/2023 | VARIOUS | | 730 | 730 | 723 | 708 | 19 | 1 | 0 | 20 | 0 | 728 | 0 | 3 | 3 | 45 | 01/17/2025 | 4.A FE |
| BL2629-47-7 | SCIENTIFIC GAMES CORP - A CORPORATE | | 06/30/2023 | OAKTREE | | 415 | 415 | 410 | 0 | 0 | 0 | 0 | 0 | 0 | 410 | 0 | 5 | 5 | 0 | 08/14/2024 | 4.B FE |
| BL2636-58-9 | TRANSDIGM INC CORPORATE | | 07/31/2023 | GOLDMAN SACHS | | 490,640 | 492,386 | 485,000 | 0 | 0 | 796 | 0 | 796 | 0 | 485,796 | 0 | 4,844 | 4,844 | 0 | 08/22/2024 | 4.A FE |
| BL2689-09-1 | ALLIANT TECHSYSTEMS INC CORPORATE | | 06/30/2023 | VARIOUS | | 383 | 383 | 371 | 378 | 1 | 1 | 0 | 2 | 0 | 379 | 0 | 4 | 4 | 19 | 05/10/2025 | 4.B FE |
| BL2959-40-3 | STAPLES INC CORPORATE | | 08/01/2023 | GOLDMAN SACHS | | 1,654 | 1,654 | 1,617 | 1,527 | 102 | 4 | 0 | 106 | 0 | 1,634 | 0 | 20 | 20 | 124 | 04/12/2026 | 4.C FE |
| BL2969-54-3 | MOMENTIVE PERFORMANCE | | 06/30/2023 | VARIOUS | | 663 | 663 | 636 | 0 | 0 | 6 | 0 | 6 | 0 | 642 | 0 | 20 | 20 | 14 | 05/15/2024 | 3.C FE |
| BL3112-35-8 | CLEAR CHANNEL OUTDOOR HOLDINGS | | 08/22/2023 | OAKTREE | | 1,705,046 | 1,705,046 | 1,627,223 | 0 | 0 | 8,527 | 0 | 8,527 | 0 | 1,635,750 | 0 | 69,296 | 69,296 | 34,696 | 08/21/2026 | 4.A FE |
| BL3153-34-5 | PRIME SECURITY SERVICES BORROWER LLC | | 06/30/2023 | VARIOUS | | 1,797 | 1,797 | 1,788 | 1,779 | 9 | 1 | 0 | 10 | 0 | 1,789 | 0 | 8 | 8 | 82 | 09/23/2026 | 3.B FE |
| BL3282-53-2 | LIFE POINT HEALTH INC | | 08/23/2023 | GOLDMAN SACHS | | 20,819 | 20,819 | 20,782 | 19,581 | 1,215 | 5 | 0 | 1,220 | 0 | 20,801 | 0 | 19 | 19 | 1,349 | 11/16/2025 | 4.B FE |
| BL3425-25-5 | GAINWELL ACQUISITION CORPORATE | | 06/30/2023 | VARIOUS | | 754 | 754 | 756 | 706 | 49 | 0 | 0 | 49 | 0 | 755 | 0 | (1) | (1) | 48 | 10/01/2027 | 4.B FE |
| BL3540-79-8 | TRUCK HERO INC CORPORATE | | 08/11/2023 | PRIOR YEAR INCOME | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 20 | 02/24/2028 | 4.B FE |
| BL3547-73-6 | PG&E CORP | | 06/30/2023 | VARIOUS | | 698 | 698 | 698 | 692 | 6 | 0 | 0 | 6 | 0 | 698 | 0 | 0 | 0 | 34 | 06/23/2025 | 3.C FE |
| BL3556-84-4 | PERATON CORP | | 09/18/2023 | VARIOUS | | 1,712 | 1,712 | 1,723 | 1,669 | 51 | (1) | 0 | 50 | 0 | 1,719 | 0 | (7) | (7) | 99 | 02/01/2028 | 4.A FE |
| BL3559-85-5 | UBER TECHNOLOGIES IN CORPORATE | | 06/30/2023 | VARIOUS | | 1,250 | 1,250 | 1,247 | 0 | 0 | 0 | 0 | 0 | 0 | 1,247 | 0 | 3 | 3 | 22 | 04/04/2025 | 3.B FE |
| BL3560-31-7 | ANCESTRY.COM | | 07/31/2023 | OAKTREE | | 8,538 | 8,538 | 8,389 | 0 | 0 | 1 | 0 | 1 | 0 | 8,390 | 0 | 148 | 148 | 0 | 12/06/2027 | 4.A FE |
| BL3571-72-8 | LONZA SPECIALTY INGREDIENTS CORPORATE | | 07/24/2023 | OAKTREE | | 782,966 | 934,431 | 931,331 | 861,079 | 70,982 | 251 | 0 | 71,233 | 0 | 932,312 | 0 | (149,346) | (149,346) | 20,620 | 05/14/2028 | 4.B FE |
| BL3587-36-9 | ARXADA (HERENS HOLDCO SARL) CORPORATE | | 07/24/2023 | PRIOR YEAR INCOME | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 21,463 | 07/02/2028 | 4.C |
| BL3604-09-9 | UNITED AIRLINE INC | | 06/30/2023 | VARIOUS | | 141,545 | 141,545 | 142,429 | 139,539 | 2,701 | (65) | 0 | 2,636 | 0 | 142,175 | 0 | (630) | (630) | 8,129 | 04/21/2028 | 3.A FE |
| BL3613-15-7 | AHEAD DB HOLDINGS LLC | | 06/30/2023 | OAKTREE | | 2,794 | 2,794 | 2,794 | 2,705 | 89 | 0 | 0 | 89 | 0 | 2,794 | 0 | 0 | 0 | 150 | 10/16/2027 | 4.A FE |
| BL3626-50-6 | SRS DISTRIBUTION INC | | 07/31/2023 | OAKTREE | | 6,301 | 6,301 | 6,254 | 6,039 | 225 | 4 | 0 | 229 | 0 | 6,268 | 0 | 33 | 33 | 303 | 06/02/2028 | 4.C FE |
| BL3638-70-9 | HERTZ CORP TERM B | | 06/30/2023 | VARIOUS | | 631 | 631 | 633 | 617 | 15 | 0 | 0 | 15 | 0 | 633 | 0 | (2) | (2) | 29 | 06/30/2028 | 3.A FE |
| BL3644-91-3 | KKR APPLE BIDCO CORPORATE | | 06/30/2023 | VARIOUS | | 744 | 744 | 742 | 732 | 10 | 0 | 0 | 10 | 0 | 742 | 0 | 1 | 1 | 45 | 07/13/2028 | 4.B FE |
| BL3650-69-6 | TK ELEVATOR CORPORATE | | 06/30/2023 | GOLDMAN SACHS | | 666 | 666 | 667 | 640 | 27 | 0 | 0 | 27 | 0 | 667 | 0 | (1) | (1) | 34 | 07/31/2027 | 4.A FE |
| BL3674-59-7 | DIRECTV FING LLC / D CORPORATE | | 06/30/2023 | VARIOUS | | 12,528 | 12,528 | 12,528 | 12,176 | 352 | 0 | 0 | 352 | 0 | 12,528 | 0 | 0 | 0 | 679 | 08/02/2027 | 3.C FE |
| BL3683-98-6 | STANDARD INDS INC CORPORATE | | 09/22/2023 | OAKTREE | | 4,901 | 4,901 | 4,914 | 0 | 0 | 0 | 0 | 0 | 0 | 4,913 | 0 | (12) | (12) | 21 | 08/06/2028 | 2.C FE |
| BL3688-27-4 | WR GRACE HOLDINGS LLC CORPORATE | | 06/30/2023 | OAKTREE | | 1,788 | 1,788 | 1,799 | 1,759 | 37 | (1) | 0 | 36 | 0 | 1,796 | 0 | (8) | (8) | 112 | 08/11/2028 | 4.A FE |
| BL3689-74-4 | SEAWORD PARKS & ENTERTAINMENT, INC | | 06/30/2023 | VARIOUS | | 1,440 | 1,440 | 1,425 | 1,412 | 16 | 1 | 0 | 17 | 0 | 1,429 | 0 | 11 | 11 | 64 | 08/13/2028 | 3.B FE |
| BL3742-37-8 | LOYALTY VENTURES INC | | 07/21/2023 | GOLDMAN SACHS | | 15,817 | 15,817 | 15,778 | 6,287 | 9,496 | 4 | 0 | 9,500 | 0 | 15,788 | 0 | 30 | 30 | 1,363 | 11/03/2027 | 4.A FE |
| BL3788-33-0 | KNIGHT HEALTH HOLDINGS INC CORPORATE | | 06/30/2023 | VARIOUS | | 1,063 | 1,063 | 988 | 619 | 380 | 5 | 0 | 385 | 0 | 1,004 | 0 | 59 | 59 | 53 | 12/17/2028 | 4.C FE |
| BL3838-93-7 | PHYSICIAN PARTNERS LLC CORPORATE | | 06/30/2023 | VARIOUS | | 875 | 875 | 874 | 832 | 42 | 0 | 0 | 42 | 0 | 874 | 0 | 1 | 1 | 45 | 02/23/2028 | 4.A FE |
| BL3870-75-7 | OWENS & MINOR INC | | 07/24/2023 | PRIOR YEAR INCOME | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,008 | 03/29/2029 | 3.C FE |
| BL3878-43-8 | CLYDESDALE ACQUISITION HOLDINGS INC | | 06/30/2023 | OAKTREE | | 5,611 | 5,611 | 5,568 | 5,357 | 216 | 3 | 0 | 219 | 0 | 5,576 | 0 | 35 | 35 | 48 | 03/30/2029 | 4.B FE |
| BL3916-60-0 | CITRIX (TIBCO SOFTWARE INC) | | 09/01/2023 | OAKTREE | | 3,613 | 3,613 | 3,319 | 3,235 | 87 | 30 | 0 | 117 | 0 | 3,353 | 0 | 260 | 260 | 103 | 03/30/2029 | 4.B FE |
| BL3918-27-5 | PROJECT CASTLE INC | | 06/30/2023 | GOLDMAN SACHS | | 561 | 561 | 502 | 451 | 55 | 4 | 0 | 59 | 0 | 510 | 0 | 51 | 51 | 39 | 06/09/2029 | 4.C FE |
| BL3922-26-9 | CDK GLOBAL INC | | 06/30/2023 | OAKTREE | | 3,188 | 3,188 | 3,176 | 3,164 | 12 | 1 | 0 | 13 | 0 | 3,177 | 0 | 11 | 11 | 203 | 06/09/2029 | 4.B FE |
| BL4116-51-5 | BISON MIDSTREAM | | 06/30/2023 | OAKTREE | | 3,375 | 3,375 | 3,341 | 0 | 0 | 2 | 0 | 2 | 0 | 3,343 | 0 | 32 | 32 | 58 | 02/01/2030 | 4.A FE |
| BL4285-41-9 | CINEMARK USA INC CORPORATE | | 06/30/2023 | GOLDMAN SACHS | | 1,125 | 1,125 | 1,108 | 0 | 0 | 0 | 0 | 0 | 0 | 1,108 | 0 | 17 | 17 | 0 | 05/31/2030 | 3.B FE |
| BL3505-70-0 | GFL ENVIRONMENTAL IN CORPORATE | A | 06/29/2023 | VARIOUS | | 116,259 | 116,259 | 116,550 | 116,227 | 218 | (38) | 0 | 180 | 0 | 116,406 | 0 | (147) | (147) | 6,270 | 05/31/2025 | 3.C FE |
| BL3679-56-2 | AIR CANADA CORPORATE | A | 06/30/2023 | GOLDMAN SACHS | | 685 | 685 | 683 | 677 | 7 | 0 | 0 | 7 | 0 | 683 | 0 | 2 | 2 | 32 | 08/11/2028 | 3.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP 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 |
| 35632U-AD-7 | DONLEN LLC (FKA FREEDOM ACQUIRER LLC) | D | 07/05/2023 | JP MORGAN | | 33,543 | 33,543 | 33,543 | 33,543 | 0 | 0 | 0 | 0 | 0 | 33,543 | 0 | 0 | 0 | 1,289 | 03/30/2028 | 2.C PL |
| BL3556-13-3 | JAZZ PHARMA PLC CORPORATE | D | 06/30/2023 | VARIOUS | | 1,945 | 1,945 | 1,952 | 1,925 | 26 | (1) | 0 | 25 | 0 | 1,950 | 0 | (6) | (6) | 88 | 04/22/2028 | 3.B FE |
| 1909999999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 20,302,031 | 20,455,242 | 20,367,229 | 17,712,659 | 86,445 | 9,541 | 0 | 95,986 | 0 | 20,377,278 | 0 | (75,247) | (75,247) | 980,852 | XXX | XXX |
| 2509999997. Total - Bonds - Part 4 | | | | | | 822,840,437 | 844,465,988 | 843,056,848 | 298,901,102 | 3,379,788 | (454,866) | 0 | 2,924,922 | 0 | 839,025,166 | 0 | (16,245,689) | (16,245,689) | 14,617,015 | 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 | | | | | | 822,840,437 | 844,465,988 | 843,056,848 | 298,901,102 | 3,379,788 | (454,866) | 0 | 2,924,922 | 0 | 839,025,166 | 0 | (16,245,689) | (16,245,689) | 14,617,015 | XXX | XXX |
| 000000-00-0 | RAIZEN SA | B | 08/16/2023 | ZERO STAGE CAPITAL | 881,100.000 | 658,632 | 0.00 | 677,958 | 0 | 0 | 0 | 0 | 0 | 0 | 677,958 | 7,894 | (27,219) | (19,325) | 4,334 | | 1.A FE |
| 4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | 658,632 | XXX | 677,958 | 0 | 0 | 0 | 0 | 0 | 0 | 677,958 | 7,894 | (27,219) | (19,325) | 4,334 | XXX | XXX |
| 4509999997. Total - Preferred Stocks - Part 4 | | | | | | 658,632 | XXX | 677,958 | 0 | 0 | 0 | 0 | 0 | 0 | 677,958 | 7,894 | (27,219) | (19,325) | 4,334 | 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 | | | | | | 658,632 | XXX | 677,958 | 0 | 0 | 0 | 0 | 0 | 0 | 677,958 | 7,894 | (27,219) | (19,325) | 4,334 | XXX | XXX |
| 000361-10-5 | AAR CORP | | 08/28/2023 | ZERO STAGE CAPITAL | 460.000 | 28,188 | | 27,677 | 0 | 0 | 0 | 0 | 0 | 0 | 27,677 | 0 | 511 | 511 | 0 | | |
| 001055-10-2 | AFLAC INC | | 08/23/2023 | ZERO STAGE CAPITAL | 5,675.000 | 416,977 | | 381,775 | 432 | (220) | 0 | 0 | (220) | 0 | 381,775 | 0 | 35,201 | 35,201 | 5 | | |
| 00130H-10-5 | AES CORP | | 07/18/2023 | ZERO STAGE CAPITAL | 31,810.000 | 686,047 | | 665,392 | 0 | 0 | 0 | 0 | 0 | 0 | 665,392 | 0 | 20,655 | 20,655 | 0 | | |
| 00206R-10-2 | AT&T INC | | 07/18/2023 | VARIOUS | 450,000.000 | 6,181,555 | | 8,284,500 | 8,284,500 | 0 | 0 | 0 | 0 | 0 | 8,284,500 | 0 | (2,102,945) | (2,102,945) | 374,625 | | |
| 00287Y-10-9 | ABBVIE INC | | 07/18/2023 | VARIOUS | 4,805.000 | 657,960 | | 606,267 | 776,536 | (170,269) | 0 | 0 | (170,269) | 0 | 606,267 | 0 | 51,692 | 51,692 | 21,334 | | |
| 00402L-10-7 | ACADEMY SPORTS & O | | 09/12/2023 | ZERO STAGE CAPITAL | 8,500.000 | 427,632 | | 532,792 | 0 | 0 | 0 | 0 | 0 | 0 | 532,792 | 0 | (105,161) | (105,161) | 545 | | |
| 00404A-10-9 | ACADIA HEALTHCARE COMPANY | | 08/21/2023 | ZERO STAGE CAPITAL | 4,220.000 | 314,196 | | 300,394 | 180,281 | (23,009) | 0 | 0 | (23,009) | 0 | 300,394 | 0 | 13,801 | 13,801 | 0 | | |
| 00445A-10-0 | ACELYRIN INC | | 09/21/2023 | ZERO STAGE CAPITAL | 9,196.000 | 140,518 | | 171,747 | 0 | 0 | 0 | 0 | 0 | 0 | 171,747 | 0 | (31,229) | (31,229) | 0 | | |
| 00461U-10-5 | ACLARIS THERAPEUTICS | | 07/03/2023 | ZERO STAGE CAPITAL | 490.000 | 5,074 | | 4,479 | 0 | 0 | 0 | 0 | 0 | 0 | 4,479 | 0 | 595 | 595 | 0 | | |
| 00653Q-10-2 | ADAPTHEALTH CORP | | 08/30/2023 | ZERO STAGE CAPITAL | 27,620.000 | 345,899 | | 344,131 | 0 | 0 | 0 | 0 | 0 | 0 | 344,131 | 0 | 1,767 | 1,767 | 0 | | |
| 006739-10-6 | ADDUS HOMECARE CORP | | 06/30/2023 | ZERO STAGE CAPITAL | 444.000 | 41,913 | | 49,080 | 0 | 0 | 0 | 0 | 0 | 0 | 49,080 | 0 | (7,167) | (7,167) | 0 | | |
| 00724F-10-1 | ADOBE SYS INC | | 08/31/2023 | ZERO STAGE CAPITAL | 537.000 | 280,832 | | 225,128 | 72,354 | 0 | 0 | 0 | 0 | 0 | 225,128 | 0 | 55,704 | 55,704 | 0 | | |
| 00773J-10-3 | AEGLEA BIOTHERAPEU | | 09/05/2023 | VARIOUS | 203,195.000 | 174,703 | | 125,918 | 0 | 0 | 0 | 0 | 0 | 0 | 125,918 | 0 | 48,785 | 48,785 | 0 | | |
| 007800-10-5 | AEROJET ROCKETDYNE | | 07/28/2023 | VARIOUS | 8,347.000 | 478,012 | | 466,149 | 0 | 0 | 0 | 0 | 0 | 0 | 466,149 | 0 | 11,862 | 11,862 | 0 | | |
| 007903-10-7 | ADVANCED MICRO DEVICES IN | | 07/18/2023 | ZERO STAGE CAPITAL | 4,564.000 | 525,085 | | 496,935 | 0 | 0 | 0 | 0 | 0 | 0 | 496,935 | 0 | 28,151 | 28,151 | 0 | | |
| 00846U-10-1 | AGILENT TECHNOLOGIES INC | | 09/08/2023 | ZERO STAGE CAPITAL | 5,957.000 | 701,928 | | 869,011 | 118,523 | (9,306) | 0 | 0 | (9,306) | 0 | 869,011 | 0 | (167,083) | (167,083) | 2,859 | | |
| 00912X-30-2 | AIR LEASE CORP | | 09/01/2023 | ZERO STAGE CAPITAL | 5,230.000 | 217,646 | | 217,810 | 0 | 0 | 0 | 0 | 0 | 0 | 217,810 | 0 | (164) | (164) | 562 | | |
| 00971T-10-1 | AKAMAI TECHNOLOGIES | | 08/22/2023 | ZERO STAGE CAPITAL | 1,999.000 | 203,334 | | 176,598 | 0 | 0 | 0 | 0 | 0 | 0 | 176,598 | 0 | 26,736 | 26,736 | 0 | | |
| 012653-10-1 | ALBEMARLE CORP | | 07/18/2023 | ZERO STAGE CAPITAL | 194.000 | 46,062 | | 43,283 | 0 | 0 | 0 | 0 | 0 | 0 | 43,283 | 0 | 2,779 | 2,779 | 155 | | |
| 01609W-10-2 | ALIBABA GROUP HOLDING-SP ADR | | 09/21/2023 | ZERO STAGE CAPITAL | 3,829.000 | 354,763 | | 343,117 | 0 | 0 | 0 | 0 | 0 | 0 | 343,117 | 0 | 11,645 | 11,645 | 0 | | |
| 01625V-10-4 | ALIGNMENT HEALTHCA | | 08/02/2023 | ZERO STAGE CAPITAL | 46,067.000 | 271,170 | | 315,354 | 0 | 0 | 0 | 0 | 0 | 0 | 315,354 | 0 | (44,184) | (44,184) | 0 | | |
| 01741R-10-2 | ALLEGHENY TECHNOLOGIES IN | | 09/14/2023 | ZERO STAGE CAPITAL | 13,980.000 | 633,694 | | 429,867 | 295,017 | (10,735) | 0 | 0 | (10,735) | 0 | 429,867 | 0 | 203,828 | 203,828 | 0 | | |
| 01988P-10-8 | ALLSCRIPTS HEALTHCARE SOL | | 06/30/2023 | ZERO STAGE CAPITAL | 3,585.000 | 44,454 | | 46,147 | 0 | 0 | 0 | 0 | 0 | 0 | 46,147 | 0 | (1,694) | (1,694) | 0 | | |
| 02079K-10-7 | ALPHABET INC | | 09/21/2023 | VARIOUS | 109,000.000 | 14,032,656 | | 6,917,954 | 5,412,530 | (4,874,427) | 0 | 0 | (4,874,427) | 0 | 6,917,954 | 0 | 7,114,702 | 7,114,702 | 0 | | |
| 02209S-10-3 | ALTRIA GROUP INC | | 07/18/2023 | ZERO STAGE CAPITAL | 5,470.000 | 248,597 | | 255,698 | 250,034 | 5,665 | 0 | 0 | 5,665 | 0 | 255,698 | 0 | (7,101) | (7,101) | 15,425 | | |
| 023135-10-6 | AMAZON COM INC | | 08/07/2023 | VARIOUS | 130,543.000 | 17,953,456 | | 13,126,409 | 4,270,644 | (1,944,026) | 0 | 0 | (1,944,026) | 0 | 13,126,409 | 0 | 4,827,047 | 4,827,047 | 0 | | |
| 03027X-10-0 | AMERICAN TOWER CORP | | 09/06/2023 | ZERO STAGE CAPITAL | 1,830.000 | 338,713 | | 349,911 | 0 | 0 | 0 | 0 | 0 | 0 | 349,911 | 0 | (11,198) | (11,198) | 2,886 | | |
| 03076C-10-6 | AMERIPRISE FINANCIAL | | 07/18/2023 | ZERO STAGE CAPITAL | 6,574.000 | 2,304,185 | | 1,852,501 | 2,046,946 | (194,445) | 0 | 0 | (194,445) | 0 | 1,852,501 | 0 | 451,684 | 451,684 | 17,092 | | |
| 03076K-10-8 | AMERIS BANCORP | | 07/31/2023 | ZERO STAGE CAPITAL | 9,928.000 | 414,774 | | 385,375 | 0 | 0 | 0 | 0 | 0 | 0 | 385,375 | 0 | 29,399 | 29,399 | 420 | | |
| 032095-10-1 | AMPHENOL CORPORATION | | 08/22/2023 | ZERO STAGE CAPITAL | 4,205.000 | 360,635 | | 340,883 | 0 | 0 | 0 | 0 | 0 | 0 | 340,883 | 0 | 19,752 | 19,752 | 1,766 | | |
| 032654-10-5 | ANALOG DEVICES | | 07/18/2023 | ZERO STAGE CAPITAL | 2,639.000 | 514,976 | | 443,697 | 0 | 0 | 0 | 0 | 0 | 0 | 443,697 | 0 | 71,279 | 71,279 | 4,539 | | |
| 03662Q-10-5 | ANSYS INC | | 08/22/2023 | ZERO STAGE CAPITAL | 745.000 | 220,081 | | 162,286 | 179,985 | (17,699) | 0 | 0 | (17,699) | 0 | 162,286 | 0 | 57,795 | 57,795 | 0 | | |
| 036752-10-3 | ANTHEM INC COMMON STK | | 08/22/2023 | ZERO STAGE CAPITAL | 295.000 | 137,499 | | 146,080 | 151,326 | (5,246) | 0 | 0 | (5,246) | 0 | 146,080 | 0 | (8,581) | (8,581) | 873 | | |
| 03748R-74-7 | APARTMENT INVESTMENT | | 09/15/2023 | ZERO STAGE CAPITAL | 54,922.000 | 421,109 | | 477,512 | 0 | 0 | 0 | 0 | 0 | 0 | 477,512 | 0 | (56,404) | (56,404) | 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 |
| 03753U-10-6 | APELLIS PHARMACEUTIC | | 06/29/2023 | ZERO STAGE CAPITAL | 2,359.000 | 211,363 | | 183,568 | 0 | 0 | 0 | 0 | 0 | 0 | 183,568 | 0 | 27,795 | 27,795 | 0 | | |
| 037833-10-0 | APPLE COMPUTER | | 09/19/2023 | VARIOUS | 176,583.000 | 33,092,415 | | 3,516,693 | 20,658,870 | (20,370,283) | 0 | 0 | (20,370,283) | 0 | 3,516,693 | 0 | 29,575,722 | 29,575,722 | 83,613 | | |
| 038222-10-5 | APPLIED MATERIALS COMMON STK | | 07/18/2023 | ZERO STAGE CAPITAL | 1,925.000 | 275,888 | | 260,981 | 0 | 0 | 0 | 0 | 0 | 0 | 260,981 | 0 | 14,907 | 14,907 | 0 | | |
| 039483-10-2 | ARCHER DANIELS MIDLD | | 08/23/2023 | ZERO STAGE CAPITAL | 22,246.000 | 1,794,927 | | 1,682,102 | 570,192 | (118,157) | 0 | 0 | (118,157) | 0 | 1,682,102 | 0 | 112,825 | 112,825 | 12,774 | | |
| 039653-10-0 | ARCOSA INC | | 07/28/2023 | VARIOUS | 12,993.000 | 970,666 | | 626,403 | 706,040 | (79,637) | 0 | 0 | (79,637) | 0 | 626,403 | 0 | 344,263 | 344,263 | 1,702 | | |
| 03966V-10-7 | ARCONIC CORP | | 08/18/2023 | MERGER | 6,645.000 | 199,350 | | 174,307 | 0 | 0 | 0 | 0 | 0 | 0 | 174,307 | 0 | 25,043 | 25,043 | 0 | | |
| 04271T-10-0 | ARRAY TECHNOLOGIES | | 07/14/2023 | ZERO STAGE CAPITAL | 18,259.000 | 370,416 | | 413,903 | 0 | 0 | 0 | 0 | 0 | 0 | 413,903 | 0 | (43,486) | (43,486) | 0 | | |
| 04342Y-10-4 | ASANA INC | | 07/11/2023 | ZERO STAGE CAPITAL | 7,944.000 | 171,570 | | 152,835 | 0 | 0 | 0 | 0 | 0 | 0 | 152,835 | 0 | 18,734 | 18,734 | 0 | | |
| 04956D-10-7 | ATMUS FILTRATION TEC | | 07/27/2023 | ZERO STAGE CAPITAL | 5,402.000 | 130,680 | | 121,846 | 0 | 0 | 0 | 0 | 0 | 0 | 121,846 | 0 | 8,834 | 8,834 | 0 | | |
| 051774-10-7 | AURORA INNOVATION IN | | 09/22/2023 | ZERO STAGE CAPITAL | 142,235.000 | 388,760 | | 426,705 | 0 | 0 | 0 | 0 | 0 | 0 | 426,705 | 0 | (37,945) | (37,945) | 0 | | |
| 053015-10-3 | AUTOMATIC DATA PROCESSING INC | | 08/22/2023 | ZERO STAGE CAPITAL | 4,306.000 | 1,075,494 | | 908,195 | 1,028,531 | (120,336) | 0 | 0 | (120,336) | 0 | 908,195 | 0 | 167,299 | 167,299 | 16,148 | | |
| 053807-10-3 | AVNET INC | | 08/24/2023 | ZERO STAGE CAPITAL | 3,200.000 | 157,812 | | 141,354 | 133,056 | 8,298 | 0 | 0 | 8,298 | 0 | 141,354 | 0 | 16,459 | 16,459 | 1,841 | | |
| 054540-20-8 | AXCELIS TECHNOLOGIES | | 07/28/2023 | ZERO STAGE CAPITAL | 1,017.000 | 189,161 | | 188,336 | 0 | 0 | 0 | 0 | 0 | 0 | 188,336 | 0 | 826 | 826 | 0 | | |
| 05478C-10-5 | AZEK CO INC | | 07/13/2023 | ZERO STAGE CAPITAL | 1,182.000 | 36,734 | | 29,204 | 0 | 0 | 0 | 0 | 0 | 0 | 29,204 | 0 | 7,530 | 7,530 | 0 | | |
| 05550J-10-1 | BJS WHSL CLUB HLDGS | | 08/18/2023 | EVERCORE | 83,000.000 | 5,761,706 | | 5,601,346 | 5,491,280 | 110,066 | 0 | 0 | 110,066 | 0 | 5,601,346 | 0 | 160,360 | 160,360 | 0 | | |
| 056752-10-8 | BAIDU INC | | 07/18/2023 | ZERO STAGE CAPITAL | 2,664.000 | 396,815 | | 334,264 | 0 | 0 | 0 | 0 | 0 | 0 | 334,264 | 0 | 62,550 | 62,550 | 0 | | |
| 058498-10-6 | BALL CORP | | 07/11/2023 | ZERO STAGE CAPITAL | 7,636.000 | 428,434 | | 418,071 | 0 | 0 | 0 | 0 | 0 | 0 | 418,071 | 0 | 10,363 | 10,363 | 1,509 | | |
| 05990K-10-6 | BANC OF CALIFORNIA | | 08/23/2023 | ZERO STAGE CAPITAL | 41,226.000 | 542,664 | | 516,523 | 0 | 0 | 0 | 0 | 0 | 0 | 516,523 | 0 | 26,142 | 26,142 | 3,446 | | |
| 060505-10-4 | BANKAMERICA CORP NEW | | 07/12/2023 | VARIOUS | 257,601.000 | 7,451,870 | | 1,592,173 | 8,280,000 | (6,920,000) | 0 | 0 | (6,920,000) | 0 | 1,592,173 | 0 | 5,859,698 | 5,859,698 | 204,072 | | |
| 067806-10-9 | BARNES GROUP INC | | 08/11/2023 | ZERO STAGE CAPITAL | 1,867.000 | 71,903 | | 78,553 | 0 | 0 | 0 | 0 | 0 | 0 | 78,553 | 0 | (6,650) | (6,650) | 0 | | |
| 075887-10-9 | BECTON DICKINSON & CO | | 08/22/2023 | ZERO STAGE CAPITAL | 647.000 | 177,098 | | 167,411 | 0 | 0 | 0 | 0 | 0 | 0 | 167,411 | 0 | 9,687 | 9,687 | 0 | | |
| 08579W-10-3 | BERRY GLOBAL GROUP | | 08/25/2023 | VARIOUS | 7,500.000 | 475,441 | | 503,169 | 453,225 | 49,944 | 0 | 0 | 49,944 | 0 | 503,169 | 0 | (27,729) | (27,729) | 4,082 | | |
| 09075P-10-5 | BIOXCEL THERAPEUTI | | 06/29/2023 | ZERO STAGE CAPITAL | 6,116.000 | 39,770 | | 107,952 | 0 | 0 | 0 | 0 | 0 | 0 | 107,952 | 0 | (68,183) | (68,183) | 0 | | |
| 09247X-10-1 | BLACKROCK INC | | 07/18/2023 | ZERO STAGE CAPITAL | 118.000 | 85,783 | | 83,218 | 83,618 | (400) | 0 | 0 | (400) | 0 | 83,218 | 0 | 2,564 | 2,564 | 1,180 | | |
| 09354A-10-0 | BLINK CHARGING CO | | 09/01/2023 | ZERO STAGE CAPITAL | 24,739.000 | 101,457 | | 172,900 | 0 | 0 | 0 | 0 | 0 | 0 | 172,900 | 0 | (71,443) | (71,443) | 0 | | |
| 09627Y-10-9 | BLUEPRINT MEDICINES | | 07/31/2023 | ZERO STAGE CAPITAL | 299.000 | 19,562 | | 17,871 | 0 | 0 | 0 | 0 | 0 | 0 | 17,871 | 0 | 1,692 | 1,692 | 0 | | |
| 09739D-10-0 | BOISE CASCADE COMP | | 09/22/2023 | ZERO STAGE CAPITAL | 683.000 | 68,168 | | 69,056 | 0 | 0 | 0 | 0 | 0 | 0 | 69,056 | 0 | (889) | (889) | 137 | | |
| 09857L-10-8 | BOOKING HOLDINGS INC | | 08/22/2023 | ZERO STAGE CAPITAL | 587.000 | 1,807,981 | | 1,387,942 | 1,090,266 | 175,849 | 0 | 0 | 175,849 | 0 | 1,387,942 | 0 | 420,039 | 420,039 | 0 | | |
| 099724-10-6 | BORGWARNER INC | | 07/05/2023 | RETURN OF CAPITAL | 0.000 | 184,028 | | 184,028 | 133,218 | 0 | 0 | 0 | 0 | 0 | 184,028 | 0 | 0 | 0 | 0 | | |
| 101121-10-1 | BOSTON PROPERTIES | | 07/18/2023 | VARIOUS | 1,344.000 | 83,048 | | 90,731 | 90,828 | (97) | 0 | 0 | (97) | 0 | 90,731 | 0 | (7,683) | (7,683) | 3,951 | | |
| 101137-10-7 | BOSTON SCIENTIFIC CORP | | 08/08/2023 | VARIOUS | 224,174.000 | 11,672,459 | | 8,135,156 | 10,271,940 | (2,253,963) | 0 | 0 | (2,253,963) | 0 | 8,135,156 | 0 | 3,537,303 | 3,537,303 | 0 | | |
| 110122-10-8 | BRISTOL MYERS SQUIBB CO | | 07/14/2023 | VARIOUS | 115,603.000 | 7,126,417 | | 7,103,244 | 8,317,636 | (1,214,392) | 0 | 0 | (1,214,392) | 0 | 7,103,244 | 0 | 23,173 | 23,173 | 206,442 | | |
| 11135F-10-1 | BROADCOM LTD | | 07/27/2023 | VARIOUS | 17,500.000 | 14,328,790 | | 2,115,924 | 8,576,495 | (8,380,404) | 0 | 0 | (8,380,404) | 0 | 2,115,924 | 0 | 12,212,866 | 12,212,866 | 201,249 | | |
| 125269-10-0 | CF INDS HLDGS INC | | 08/22/2023 | VARIOUS | 817.000 | 63,909 | | 82,071 | 69,608 | 12,463 | 0 | 0 | 12,463 | 0 | 82,071 | 0 | (18,163) | (18,163) | 980 | | |
| 127203-10-7 | CACTUS INC | | 09/20/2023 | ZERO STAGE CAPITAL | 2,672.000 | 137,419 | | 124,496 | 0 | 0 | 0 | 0 | 0 | 0 | 124,496 | 0 | 12,922 | 12,922 | 390 | | |
| 127387-10-8 | CADENCE DESIGN SYSTEMS INC COMMON STK | | 07/18/2023 | ZERO STAGE CAPITAL | 2,085.000 | 506,494 | | 372,533 | 334,934 | 37,599 | 0 | 0 | 37,599 | 0 | 372,533 | 0 | 133,961 | 133,961 | 0 | | |
| 14149Y-10-8 | CARDINAL HEALTH INC | | 07/18/2023 | ZERO STAGE CAPITAL | 4,263.000 | 397,913 | | 344,826 | 327,697 | 17,130 | 0 | 0 | 17,130 | 0 | 344,826 | 0 | 53,087 | 53,087 | 6,360 | | |
| 14448C-10-4 | CARRIER GLOBAL CORP | | 09/14/2023 | VARIOUS | 11,842.000 | 669,852 | | 510,387 | 0 | 0 | 0 | 0 | 0 | 0 | 510,387 | 0 | 159,464 | 159,464 | 2,125 | | |
| 149568-10-7 | CAVCO INDUSTRIES | | 07/31/2023 | ZERO STAGE CAPITAL | 300.000 | 86,856 | | 86,944 | 0 | 0 | 0 | 0 | 0 | 0 | 86,944 | 0 | (88) | (88) | 0 | | |
| 15118V-20-7 | CELSIUS HOLDINGS INC | | 09/21/2023 | ZERO STAGE CAPITAL | 6,205.000 | 1,067,539 | | 619,545 | 0 | 0 | 0 | 0 | 0 | 0 | 619,545 | 0 | 447,994 | 447,994 | 0 | | |
| 156504-30-0 | CENTURY COMMUNITIE | | 08/02/2023 | ZERO STAGE CAPITAL | 917.000 | 68,887 | | 65,836 | 0 | 0 | 0 | 0 | 0 | 0 | 65,836 | 0 | 3,051 | 3,051 | 81 | | |
| 15872M-10-4 | CHAMPIONX CORPORATIO | | 08/31/2023 | ZERO STAGE CAPITAL | 4,440.000 | 160,740 | | 144,471 | 0 | 0 | 0 | 0 | 0 | 0 | 144,471 | 0 | 16,268 | 16,268 | 916 | | |
| 16119P-10-8 | CHARTER COMMUNICATIO | | 09/05/2023 | ZERO STAGE CAPITAL | 2,489.000 | 1,006,271 | | 1,104,646 | 551,377 | 255,322 | 0 | 0 | 255,322 | 0 | 1,104,646 | 0 | (98,376) | (98,376) | 0 | | |
| 163086-10-1 | CHEFS WAREHOUSE HO | | 07/28/2023 | ZERO STAGE CAPITAL | 506.000 | 18,181 | | 18,483 | 0 | 0 | 0 | 0 | 0 | 0 | 18,483 | 0 | (302) | (302) | 0 | | |
| 166764-10-0 | CHEVRONTEXACO CORP | | 08/11/2023 | | 58,000.000 | 9,375,202 | | 3,170,727 | 10,410,420 | (7,239,693) | 0 | 0 | (7,239,693) | 0 | 3,170,727 | 0 | 6,204,475 | 6,204,475 | 175,160 | | |
| 169656-10-5 | CHIPOTLE MEXICAN GRILL IN | | 08/22/2023 | ZERO STAGE CAPITAL | 165.000 | 308,670 | | 311,594 | 117,937 | 25,504 | 0 | 0 | 25,504 | 0 | 311,594 | 0 | (2,924) | (2,924) | 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 |
| 17275R-10-2 | CISCO SYSTEMS INC | | 08/22/2023 | ZERO STAGE CAPITAL | 6,987.000 | 388,568 | | 398,200 | 332,861 | 65,339 | 0 | 0 | 65,339 | 0 | 398,200 | 0 | (9,632) | (9,632) | 8,105 | | |
| 17888H-10-3 | CIVITAS RESOURCES | | 06/29/2023 | PRIOR YEAR INCOME | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,810 | | |
| 184496-10-7 | CLEAN HARBORS | | 09/20/2023 | ZERO STAGE CAPITAL | 8,824.000 | 1,502,949 | | 1,257,586 | 0 | 0 | 0 | 0 | 0 | 0 | 1,257,586 | 0 | 245,363 | 245,363 | 0 | | |
| 185123-10-6 | CLEARWATER ANALYTI | | 08/09/2023 | ZERO STAGE CAPITAL | 4,114.000 | 69,850 | | 70,175 | 0 | 0 | 0 | 0 | 0 | 0 | 70,175 | 0 | (325) | (325) | 0 | | |
| 192446-10-2 | COGNIZANT TECHNOLOGY SOLU | | 07/18/2023 | ZERO STAGE CAPITAL | 2,308.000 | 158,885 | | 142,439 | 131,995 | 10,444 | 0 | 0 | 10,444 | 0 | 142,439 | 0 | 16,446 | 16,446 | 1,339 | | |
| 200340-10-7 | COMERICA INC | | 08/22/2023 | VARIOUS | 4,010.000 | 183,478 | | 341,102 | 268,069 | 73,034 | 0 | 0 | 73,034 | 0 | 341,102 | 0 | (157,624) | (157,624) | 14,727 | | |
| 205768-30-2 | COMSTOCK RES INC | | 09/20/2023 | ZERO STAGE CAPITAL | 12,769.000 | 138,611 | | 156,985 | 0 | 0 | 0 | 0 | 0 | 0 | 156,985 | 0 | (18,373) | (18,373) | 1,596 | | |
| 22160K-10-5 | COSTCO WHSL CORP NEW | | 07/18/2023 | ZERO STAGE CAPITAL | 2,347.000 | 1,284,173 | | 1,145,347 | 0 | 0 | 0 | 0 | 0 | 0 | 1,145,347 | 0 | 138,827 | 138,827 | 2,329 | | |
| 000000-00-0 | CREDICORP LTD | | 06/29/2023 | ZERO STAGE CAPITAL | 1,276.000 | 186,042 | | 166,742 | 0 | 0 | 0 | 0 | 0 | 0 | 166,742 | 0 | 19,300 | 19,300 | 8,645 | | |
| 22663K-10-7 | CRINETICS PHARMACE | | 09/18/2023 | ZERO STAGE CAPITAL | 3,174.000 | 85,983 | | 71,417 | 0 | 0 | 0 | 0 | 0 | 0 | 71,417 | 0 | 14,566 | 14,566 | 0 | | |
| 227046-10-9 | CROCS INC | | 09/13/2023 | ZERO STAGE CAPITAL | 12,076.000 | 1,227,998 | | 1,538,912 | 0 | 0 | 0 | 0 | 0 | 0 | 1,538,912 | 0 | (310,914) | (310,914) | 0 | | |
| 22822V-10-1 | CROWN CASTLE INTL CORP | | 07/13/2023 | EVERCORE | 40,000.000 | 4,603,599 | | 2,921,556 | 5,425,600 | (2,504,044) | 0 | 0 | (2,504,044) | 0 | 2,921,556 | 0 | 1,682,043 | 1,682,043 | 187,800 | | |
| 229663-10-9 | CUBESMART | | 09/13/2023 | ZERO STAGE CAPITAL | 3,890.000 | 156,251 | | 174,795 | 156,573 | 18,222 | 0 | 0 | 18,222 | 0 | 174,795 | 0 | (18,544) | (18,544) | 5,718 | | |
| 233331-10-7 | DTE ENERGY CO | | 07/15/2023 | PRIOR YEAR INCOME | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,422 | | |
| 24790A-10-1 | DENBURY INC | | 07/13/2023 | ZERO STAGE CAPITAL | 1,244.000 | 108,422 | | 117,412 | 0 | 0 | 0 | 0 | 0 | 0 | 117,412 | 0 | (8,990) | (8,990) | 0 | | |
| 252131-10-7 | DEXCOM INC | | 07/21/2023 | ALEX BROWN | 35,000.000 | 4,604,630 | | 3,125,580 | 3,963,400 | (837,820) | 0 | 0 | (837,820) | 0 | 3,125,580 | 0 | 1,479,050 | 1,479,050 | 0 | | |
| 25271C-20-1 | DIAMOND OFFSHORE DRI | | 07/21/2023 | ZERO STAGE CAPITAL | 1,265.000 | 19,198 | | 19,944 | 0 | 0 | 0 | 0 | 0 | 0 | 19,944 | 0 | (746) | (746) | 0 | | |
| 25754A-20-1 | DOMINOS PIZZA INC | | 07/18/2023 | ZERO STAGE CAPITAL | 729.000 | 285,716 | | 227,894 | 0 | 0 | 0 | 0 | 0 | 0 | 227,894 | 0 | 57,822 | 57,822 | 882 | | |
| 260557-10-3 | DOW INC | | 08/23/2023 | ZERO STAGE CAPITAL | 16,517.000 | 887,147 | | 885,149 | 779,080 | 46,916 | 0 | 0 | 46,916 | 0 | 885,149 | 0 | 1,998 | 1,998 | 23,124 | | |
| 267475-10-1 | DYCOM INDUSTRIES INC | | 07/07/2023 | ZERO STAGE CAPITAL | 1,440.000 | 158,997 | | 157,320 | 134,784 | 22,536 | 0 | 0 | 22,536 | 0 | 157,320 | 0 | 1,677 | 1,677 | 0 | | |
| 27627N-10-5 | EASTERN BANKSHARES | | 07/18/2023 | ZERO STAGE CAPITAL | 3,400.000 | 46,271 | | 42,906 | 0 | 0 | 0 | 0 | 0 | 0 | 42,906 | 0 | 3,366 | 3,366 | 340 | | |
| 29670E-10-7 | ESSENTIAL PPTYS RLTY | | 07/11/2023 | ZERO STAGE CAPITAL | 9,089.000 | 212,267 | | 222,461 | 0 | 0 | 0 | 0 | 0 | 0 | 222,461 | 0 | (10,194) | (10,194) | 2,545 | | |
| 297178-10-5 | ESSEX PPTY TR INC | | 07/18/2023 | ZERO STAGE CAPITAL | 828.000 | 198,249 | | 171,889 | 175,470 | (3,580) | 0 | 0 | (3,580) | 0 | 171,889 | 0 | 26,360 | 26,360 | 5,647 | | |
| 29786A-10-6 | ETSY INC | | 08/22/2023 | ZERO STAGE CAPITAL | 1,049.000 | 76,304 | | 106,245 | 125,649 | (19,405) | 0 | 0 | (19,405) | 0 | 106,245 | 0 | (29,941) | (29,941) | 0 | | |
| 29977A-10-5 | EVERCORE PARTNERS INC | | 09/01/2023 | ZERO STAGE CAPITAL | 1,010.000 | 143,156 | | 130,268 | 0 | 0 | 0 | 0 | 0 | 0 | 130,268 | 0 | 12,887 | 12,887 | 1,091 | | |
| 30050B-10-1 | EVOLENT HEALTH INC | | 06/30/2023 | ZERO STAGE CAPITAL | 1,672.000 | 50,638 | | 52,690 | 0 | 0 | 0 | 0 | 0 | 0 | 52,690 | 0 | (2,052) | (2,052) | 0 | | |
| 30063P-10-5 | EXACT SCIENCES CORP | | 08/01/2023 | UBS | 89,800.000 | 8,562,344 | | 4,413,053 | 4,445,998 | (32,945) | 0 | 0 | (32,945) | 0 | 4,413,053 | 0 | 4,149,291 | 4,149,291 | 0 | | |
| 30212W-10-0 | EXP WORLD HOLDINGS | | 09/14/2023 | VARIOUS | 19,021.000 | 351,027 | | 442,686 | 0 | 0 | 0 | 0 | 0 | 0 | 442,686 | 0 | (91,658) | (91,658) | 951 | | |
| 30303M-10-2 | FACEBOOK INC | | 09/21/2023 | VARIOUS | 45,000.000 | 13,852,370 | | 7,477,820 | 3,076,612 | (1,477,109) | 0 | 0 | (1,477,109) | 0 | 7,477,820 | 0 | 6,374,550 | 6,374,550 | 0 | | |
| 318672-70-6 | FIRST BANCORP P R | | 08/24/2023 | VARIOUS | 21,950.000 | 304,637 | | 330,567 | 279,204 | 51,363 | 0 | 0 | 51,363 | 0 | 330,567 | 0 | (25,930) | (25,930) | 6,524 | | |
| 31946M-10-3 | FIRST CITIZENS BANCS | | 07/31/2023 | ZERO STAGE CAPITAL | 120.000 | 170,844 | | 50,265 | 91,003 | (40,738) | 0 | 0 | (40,738) | 0 | 50,265 | 0 | 120,579 | 120,579 | 180 | | |
| 344849-10-4 | FOOT LOCKER INC | | 09/12/2023 | VARIOUS | 29,190.000 | 691,738 | | 1,149,187 | 0 | 0 | 0 | 0 | 0 | 0 | 1,149,187 | 0 | (457,449) | (457,449) | 18,918 | | |
| 35137L-20-4 | FOX CORPORATION | | 08/23/2023 | ZERO STAGE CAPITAL | 24,071.000 | 736,908 | | 696,066 | 0 | 0 | 0 | 0 | 0 | 0 | 696,066 | 0 | 40,842 | 40,842 | 0 | | |
| 35671D-85-7 | FREEPORT-MCMORAN COPPER & | | 07/18/2023 | VARIOUS | 2,256.000 | 91,110 | | 67,787 | 85,728 | (17,941) | 0 | 0 | (17,941) | 0 | 67,787 | 0 | 23,323 | 23,323 | 1,000 | | |
| 363576-10-9 | GALLAGHER ARTHR J&CO | | 08/22/2023 | ZERO STAGE CAPITAL | 162.000 | 35,666 | | 30,542 | 0 | 0 | 0 | 0 | 0 | 0 | 30,542 | 0 | 5,125 | 5,125 | 178 | | |
| 37253A-10-3 | GENTHERM INC | | 08/01/2023 | ZERO STAGE CAPITAL | 6,990.000 | 424,254 | | 397,717 | 0 | 0 | 0 | 0 | 0 | 0 | 397,717 | 0 | 26,537 | 26,537 | 0 | | |
| 374297-10-9 | GETTY RLTY CORP NEW | | 08/28/2023 | ZERO STAGE CAPITAL | 30,173.000 | 962,981 | | 1,040,360 | 0 | 0 | 0 | 0 | 0 | 0 | 1,040,360 | 0 | (77,379) | (77,379) | 12,974 | | |
| 377322-10-2 | GLAUKOS CORP | | 07/14/2023 | ZERO STAGE CAPITAL | 628.000 | 49,722 | | 30,616 | 0 | 0 | 0 | 0 | 0 | 0 | 30,616 | 0 | 19,106 | 19,106 | 0 | | |
| 38141G-10-4 | GOLDMAN SACHS GROUP INC | | 08/22/2023 | ZERO STAGE CAPITAL | 1,854.000 | 591,873 | | 627,123 | 0 | 0 | 0 | 0 | 0 | 0 | 627,123 | 0 | (35,250) | (35,250) | 4,635 | | |
| 384802-10-4 | GRAINGER W W INC | | 07/18/2023 | ZERO STAGE CAPITAL | 768.000 | 582,580 | | 523,067 | 0 | 0 | 0 | 0 | 0 | 0 | 523,067 | 0 | 59,514 | 59,514 | 0 | | |
| 393222-10-4 | GREEN PLAINS RENEW | | 09/07/2023 | ZERO STAGE CAPITAL | 19,114.000 | 600,270 | | 628,798 | 0 | 0 | 0 | 0 | 0 | 0 | 628,798 | 0 | (28,528) | (28,528) | 0 | | |
| 407497-10-6 | HAMILTON LANE INC | | 09/08/2023 | ZERO STAGE CAPITAL | 3,906.000 | 358,950 | | 303,486 | 0 | 0 | 0 | 0 | 0 | 0 | 303,486 | 0 | 55,465 | 55,465 | 986 | | |
| 410867-10-5 | THE HANOVER INS GRP | | 08/03/2023 | ZERO STAGE CAPITAL | 1,630.000 | 183,559 | | 234,602 | 220,262 | 14,340 | 0 | 0 | 14,340 | 0 | 234,602 | 0 | (51,043) | (51,043) | 3,961 | | |
| 413160-10-2 | HARMONIC INC | | 08/08/2023 | ZERO STAGE CAPITAL | 17,349.000 | 231,339 | | 267,868 | 0 | 0 | 0 | 0 | 0 | 0 | 267,868 | 0 | (36,529) | (36,529) | 0 | | |
| 42225T-10-7 | HEALTH CATALYST IN | | 06/30/2023 | ZERO STAGE CAPITAL | 2,374.000 | 29,472 | | 30,644 | 0 | 0 | 0 | 0 | 0 | 0 | 30,644 | 0 | (1,173) | (1,173) | 0 | | |
| 42704L-10-4 | HERC HLDGS INC | | 08/08/2023 | ZERO STAGE CAPITAL | 5,090.000 | 712,266 | | 542,696 | 102,625 | (13,587) | 0 | 0 | (13,587) | 0 | 542,696 | 0 | 169,571 | 169,571 | 4,161 | | |

# 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 |
| 42809H-10-7 | HESS CORPORATION COMMON STK | | 08/11/2023 | UBS | 62,000.000 | 9,724,411 | | 4,201,532 | 8,792,840 | (4,591,308) | 0 | 0 | (4,591,308) | 0 | 4,201,532 | 0 | 5,522,879 | 5,522,879 | 77,500 | | |
| 42824C-10-9 | HEWLETT PACKARD COMMON STK | | 07/14/2023 | PRIOR YEAR INCOME | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,214 | | |
| 43283X-10-5 | HILTON GRAND VACATIO | | 08/25/2023 | ZERO STAGE CAPITAL | 10,820.000 | 488,099 | | 497,933 | 417,003 | 80,930 | 0 | 0 | 80,930 | 0 | 497,933 | 0 | (9,834) | (9,834) | 0 | | |
| 437076-10-2 | HOME DEPOT INC | | 07/18/2023 | ZERO STAGE CAPITAL | 3,407.000 | 1,078,349 | | 1,067,258 | 971,901 | (9,320) | 0 | 0 | (9,320) | 0 | 1,067,258 | 0 | 11,091 | 11,091 | 14,241 | | |
| 44109J-10-6 | HOSTESS BRANDS INC | | 09/18/2023 | ZERO STAGE CAPITAL | 10,781.000 | 260,641 | | 270,489 | 0 | 0 | 0 | 0 | 0 | 0 | 270,489 | 0 | (9,848) | (9,848) | 0 | | |
| 447011-10-7 | HUNTSMAN CORP | | 09/13/2023 | VARIOUS | 29,380.000 | 771,463 | | 807,362 | 807,362 | 0 | 0 | 0 | 0 | 0 | 807,362 | 0 | (35,900) | (35,900) | 20,855 | | |
| 45253H-10-1 | IMMUNOGEN INC | | 07/31/2023 | ZERO STAGE CAPITAL | 7,752.000 | 142,882 | | 126,043 | 0 | 0 | 0 | 0 | 0 | 0 | 126,043 | 0 | 16,838 | 16,838 | 0 | | |
| 453204-10-9 | IMPINJ INC | | 08/01/2023 | ZERO STAGE CAPITAL | 1,954.000 | 127,786 | | 248,808 | 0 | 0 | 0 | 0 | 0 | 0 | 248,808 | 0 | (121,022) | (121,022) | 0 | | |
| 45687V-10-6 | INGERSOLL RAND INC | | 07/12/2023 | ZERO STAGE CAPITAL | 3,388.000 | 219,961 | | 198,502 | 0 | 0 | 0 | 0 | 0 | 0 | 198,502 | 0 | 21,459 | 21,459 | 63 | | |
| 458334-10-9 | INTER PARFUMS INC | | 07/26/2023 | VARIOUS | 1,400.000 | 199,799 | | 194,925 | 0 | 0 | 0 | 0 | 0 | 0 | 194,925 | 0 | 4,874 | 4,874 | 1,101 | | |
| 459200-10-1 | INTERNATIONAL BUSINESS MACHS | | 08/22/2023 | VARIOUS | 2,415.000 | 343,254 | | 300,816 | 0 | 0 | 0 | 0 | 0 | 0 | 300,816 | 0 | 42,438 | 42,438 | 8,018 | | |
| 460146-10-3 | INTERNATIONAL PAPER CO | | 07/18/2023 | ZERO STAGE CAPITAL | 8,694.000 | 272,060 | | 292,790 | 301,073 | (8,284) | 0 | 0 | (8,284) | 0 | 292,790 | 0 | (20,730) | (20,730) | 8,042 | | |
| 461202-10-3 | INTUIT, INC. | | 08/31/2023 | ZERO STAGE CAPITAL | 672.000 | 340,137 | | 295,486 | 0 | 0 | 0 | 0 | 0 | 0 | 295,486 | 0 | 44,651 | 44,651 | 603 | | |
| 46120E-60-2 | INTUITIVE SURGICAL INC | | 07/21/2023 | VARIOUS | 30,737.000 | 10,499,855 | | 7,406,117 | 7,164,450 | (929,501) | 0 | 0 | (929,501) | 0 | 7,406,117 | 0 | 3,093,738 | 3,093,738 | 0 | | |
| 46266C-10-5 | IQVIA HOLDINGS INC | | 09/14/2023 | ZERO STAGE CAPITAL | 1,272.000 | 274,811 | | 261,853 | 0 | 0 | 0 | 0 | 0 | 0 | 261,853 | 0 | 12,958 | 12,958 | 0 | | |
| 462726-10-0 | IROBOT CORP | | 07/25/2023 | ZERO STAGE CAPITAL | 3,341.000 | 138,418 | | 142,783 | 0 | 0 | 0 | 0 | 0 | 0 | 142,783 | 0 | (4,365) | (4,365) | 0 | | |
| 464287-61-4 | ISHARES | | 09/14/2023 | ZERO STAGE CAPITAL | 13,494.000 | 3,767,817 | | 3,513,872 | 0 | 0 | 0 | 0 | 0 | 0 | 3,513,872 | 0 | 253,945 | 253,945 | 4,059 | | |
| 47580P-10-3 | JELD WEN HLDG INC | | 07/06/2023 | ZERO STAGE CAPITAL | 2,286.000 | 36,602 | | 26,082 | 0 | 0 | 0 | 0 | 0 | 0 | 26,082 | 0 | 10,521 | 10,521 | 0 | | |
| 477143-10-1 | JETBLUE AWYS CORP | | 09/19/2023 | ZERO STAGE CAPITAL | 112,051.000 | 765,923 | | 783,595 | 0 | 0 | 0 | 0 | 0 | 0 | 783,595 | 0 | (17,672) | (17,672) | 0 | | |
| 478160-10-4 | JOHNSON & JOHNSON | | 08/24/2023 | VARIOUS | 57,201.000 | 5,473,768 | | 6,791,356 | 10,104,557 | (3,313,201) | 0 | 0 | (3,313,201) | 0 | 6,791,356 | 0 | (1,317,588) | (1,317,588) | 132,706 | | |
| 482480-10-0 | KLA-TENCOR CORP | | 06/28/2023 | CITIGROUP | 10,000.000 | 4,754,913 | | 3,996,831 | 3,770,300 | 226,531 | 0 | 0 | 226,531 | 0 | 3,996,831 | 0 | 758,082 | 758,082 | 26,000 | | |
| 48576A-10-0 | KARUNA THERAPEUTICS | | 09/14/2023 | ZERO STAGE CAPITAL | 1,630.000 | 323,313 | | 300,193 | 0 | 0 | 0 | 0 | 0 | 0 | 300,193 | 0 | 23,120 | 23,120 | 0 | | |
| 488401-10-0 | KEMPER CORPORATION | | 08/31/2023 | VARIOUS | 876.000 | 41,667 | | 51,029 | 0 | 0 | 0 | 0 | 0 | 0 | 51,029 | 0 | (9,362) | (9,362) | 543 | | |
| 489170-10-0 | KENNAMETAL INC | | 08/21/2023 | ZERO STAGE CAPITAL | 2,414.000 | 64,013 | | 68,640 | 0 | 0 | 0 | 0 | 0 | 0 | 68,640 | 0 | (4,627) | (4,627) | 152 | | |
| 499049-10-4 | KNIGHT-SWIFT TRANSPORATION | | 08/02/2023 | ZERO STAGE CAPITAL | 5,640.000 | 336,533 | | 316,258 | 153,037 | 7,214 | 0 | 0 | 7,214 | 0 | 316,258 | 0 | 20,275 | 20,275 | 1,963 | | |
| 501242-10-1 | KULICKE & SOFFA INDS | | 09/14/2023 | VARIOUS | 9,030.000 | 471,003 | | 423,439 | 351,026 | 21,104 | 0 | 0 | 21,104 | 0 | 423,439 | 0 | 47,564 | 47,564 | 5,287 | | |
| 501889-20-8 | LKQ CORP | | 08/22/2023 | VARIOUS | 1,440.000 | 75,089 | | 84,341 | 0 | 0 | 0 | 0 | 0 | 0 | 84,341 | 0 | (9,252) | (9,252) | 1,188 | | |
| 531229-88-8 | LIBERTY MEDIA DELAWA | | 07/19/2023 | CORPORATE REORG | 24,071.000 | 1,010,741 | | 842,126 | 0 | 0 | 0 | 0 | 0 | 0 | 842,126 | 0 | 168,615 | 168,615 | 0 | | |
| 532457-10-8 | LILLY (ELI ) & CO | | 07/18/2023 | ZERO STAGE CAPITAL | 2,420.000 | 1,088,672 | | 637,151 | 614,977 | (251,455) | 0 | 0 | (251,455) | 0 | 637,151 | 0 | 451,522 | 451,522 | 4,589 | | |
| 538034-10-9 | LIVE NATION ENTERTAN | | 07/18/2023 | ZERO STAGE CAPITAL | 2,234.000 | 215,111 | | 173,544 | 135,365 | 17,204 | 0 | 0 | 17,204 | 0 | 173,544 | 0 | 41,567 | 41,567 | 0 | | |
| 546347-10-5 | LOUISIANA PAC CORP | | 08/07/2023 | ZERO STAGE CAPITAL | 900.000 | 58,173 | | 69,694 | 0 | 0 | 0 | 0 | 0 | 0 | 69,694 | 0 | (11,521) | (11,521) | 0 | | |
| 548661-10-7 | LOWES COS INC | | 08/22/2023 | ZERO STAGE CAPITAL | 1,332.000 | 298,207 | | 272,950 | 117,352 | 4,022 | 0 | 0 | 4,022 | 0 | 272,950 | 0 | 25,256 | 25,256 | 2,452 | | |
| 55261F-10-4 | M & T BK CORP | | 07/18/2023 | ZERO STAGE CAPITAL | 2,148.000 | 288,598 | | 318,189 | 0 | 0 | 0 | 0 | 0 | 0 | 318,189 | 0 | (29,590) | (29,590) | 5,585 | | |
| 552848-10-3 | MGIC INVT CORP | | 08/31/2023 | ZERO STAGE CAPITAL | 4,765.000 | 83,601 | | 79,080 | 0 | 0 | 0 | 0 | 0 | 0 | 79,080 | 0 | 4,521 | 4,521 | 548 | | |
| 559663-10-9 | MAGNOLIA OIL & GAS | | 09/15/2023 | VARIOUS | 9,458.000 | 214,507 | | 212,691 | 0 | 0 | 0 | 0 | 0 | 0 | 212,691 | 0 | 1,816 | 1,816 | 1,782 | | |
| 571748-10-2 | MARSH & MCLENNAN COS | | 06/27/2023 | ZERO STAGE CAPITAL | 591.000 | 108,466 | | 94,717 | 0 | 0 | 0 | 0 | 0 | 0 | 94,717 | 0 | 13,749 | 13,749 | 327 | | |
| 575385-10-9 | MASONITE CORP | | 09/20/2023 | ZERO STAGE CAPITAL | 5,434.000 | 533,934 | | 458,755 | 438,035 | 20,720 | 0 | 0 | 20,720 | 0 | 458,755 | 0 | 75,179 | 75,179 | 0 | | |
| 57636Q-10-4 | MASTERCARD INC | | 07/18/2023 | VARIOUS | 2,473.000 | 984,005 | | 879,832 | 859,936 | 19,896 | 0 | 0 | 19,896 | 0 | 879,832 | 0 | 104,173 | 104,173 | 4,229 | | |
| 57638P-10-4 | MASTERBRAND INC | | 09/21/2023 | ZERO STAGE CAPITAL | 2,524.000 | 31,573 | | 31,618 | 0 | 0 | 0 | 0 | 0 | 0 | 31,618 | 0 | (44) | (44) | 0 | | |
| 57667L-10-7 | MATCH GROUP INC | | 07/18/2023 | ZERO STAGE CAPITAL | 6,483.000 | 312,152 | | 286,046 | 244,210 | 15,473 | 0 | 0 | 15,473 | 0 | 286,046 | 0 | 26,106 | 26,106 | 0 | | |
| 58155Q-10-3 | MCKESSON CORP | | 07/18/2023 | ZERO STAGE CAPITAL | 300.000 | 123,803 | | 115,606 | 112,536 | 3,070 | 0 | 0 | 3,070 | 0 | 115,606 | 0 | 8,197 | 8,197 | 324 | | |
| 58502B-10-6 | MEDNAX INC | | 09/06/2023 | ZERO STAGE CAPITAL | 10,030.000 | 141,122 | | 149,046 | 149,046 | 0 | 0 | 0 | 0 | 0 | 149,046 | 0 | (7,924) | (7,924) | 0 | | |
| 58933Y-10-5 | MERCK & CO INC | | 07/18/2023 | VARIOUS | 22,459.000 | 2,383,027 | | 2,222,048 | 1,084,203 | (312,147) | 0 | 0 | (312,147) | 0 | 2,222,048 | 0 | 160,979 | 160,979 | 52,337 | | |
| 59156R-10-8 | METLIFE INC | | 07/18/2023 | VARIOUS | 51,266.000 | 2,974,898 | | 3,642,554 | 3,039,540 | (58,393) | 0 | 0 | (58,393) | 0 | 3,642,554 | 0 | (667,656) | (667,656) | 52,291 | | |
| 594918-10-4 | MICROSOFT | | 09/22/2023 | VARIOUS | 66,444.000 | 22,940,382 | | 4,752,700 | 14,470,739 | (11,802,588) | 0 | 0 | (11,802,588) | 0 | 4,752,700 | 0 | 18,187,682 | 18,187,682 | 87,797 | | |
| 60770K-10-7 | MODERNA INC | | 08/22/2023 | ZERO STAGE CAPITAL | 1,393.000 | 157,911 | | 250,211 | 250,211 | 0 | 0 | 0 | 0 | 0 | 250,211 | 0 | (92,300) | (92,300) | 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 |
| 60786M-10-5 | MOELIS & COMPANY | | 07/19/2023 | ZERO STAGE CAPITAL | 3,340.000 | 167,988 | | 128,156 | 128,156 | 0 | 0 | 0 | 0 | 0 | 128,156 | 0 | 39,833 | 39,833 | 4,008 | | |
| 615394-20-2 | MOOG INC -CL A | | 08/11/2023 | VARIOUS | 511.000 | 57,846 | | 56,459 | 0 | 0 | 0 | 0 | 0 | 0 | 56,459 | 0 | 1,387 | 1,387 | 68 | | |
| 617446-44-8 | MORGAN STANLEY DEAN WITTER&CO | | 08/10/2023 | ZERO STAGE CAPITAL | 2,570.000 | 224,515 | | 237,118 | 0 | 0 | 0 | 0 | 0 | 0 | 237,118 | 0 | (12,603) | (12,603) | 198 | | |
| 61775R-10-5 | MORPHIC HOLDING IN | | 08/02/2023 | ZERO STAGE CAPITAL | 619.000 | 36,494 | | 34,031 | 0 | 0 | 0 | 0 | 0 | 0 | 34,031 | 0 | 2,463 | 2,463 | 0 | | |
| 626755-10-2 | MURPHY USA INC COMMON STK | | 09/18/2023 | VARIOUS | 2,044.000 | 658,796 | | 563,377 | 0 | 0 | 0 | 0 | 0 | 0 | 563,377 | 0 | 95,419 | 95,419 | 1,298 | | |
| 631103-10-8 | NASDAQ STOCK MARKET INC COMMON STK | | 08/23/2023 | ZERO STAGE CAPITAL | 39,770.000 | 2,072,277 | | 2,037,721 | 0 | 0 | 0 | 0 | 0 | 0 | 2,037,721 | 0 | 34,556 | 34,556 | 1,336 | | |
| 64110L-10-6 | NETFLIX INC | | 08/28/2023 | VARIOUS | 30,160.000 | 13,202,913 | | 10,403,411 | 0 | 0 | 0 | 0 | 0 | 0 | 10,403,411 | 0 | 2,799,502 | 2,799,502 | 0 | | |
| 64110W-10-2 | NETEASE COM INC | | 07/12/2023 | ZERO STAGE CAPITAL | 2,200.000 | 224,680 | | 193,009 | 0 | 0 | 0 | 0 | 0 | 0 | 193,009 | 0 | 31,671 | 31,671 | 1,018 | | |
| 647581-20-6 | NEW ORIENTAL EDUCATIO-SP ADR | | 07/31/2023 | ZERO STAGE CAPITAL | 3,916.000 | 220,176 | | 155,597 | 0 | 0 | 0 | 0 | 0 | 0 | 155,597 | 0 | 64,579 | 64,579 | 0 | | |
| 65339F-10-1 | NEXTERA ENERGY INC | | 09/12/2023 | ZERO STAGE CAPITAL | 7,740.000 | 547,880 | | 643,068 | 0 | 0 | 0 | 0 | 0 | 0 | 643,068 | 0 | (95,188) | (95,188) | 8,994 | | |
| 65342K-10-5 | NEXTDECADE CORP | | 07/14/2023 | ZERO STAGE CAPITAL | 7,986.000 | 51,613 | | 39,496 | 0 | 0 | 0 | 0 | 0 | 0 | 39,496 | 0 | 12,118 | 12,118 | 0 | | |
| 654106-10-3 | NIKE INC -CL B COMMON STK | | 08/22/2023 | EVERCORE | 87,941.000 | 8,917,454 | | 4,352,597 | 10,289,976 | (5,937,379) | 0 | 0 | (5,937,379) | 0 | 4,352,597 | 0 | 4,564,857 | 4,564,857 | 89,700 | | |
| 655663-10-2 | NORDSON CORP | | 07/18/2023 | ZERO STAGE CAPITAL | 5,508.000 | 1,360,448 | | 1,166,234 | 1,186,698 | (127,441) | 0 | 0 | (127,441) | 0 | 1,166,234 | 0 | 194,214 | 194,214 | 10,070 | | |
| 670346-10-5 | NUCOR CORP | | 07/18/2023 | VARIOUS | 1,696.000 | 289,165 | | 256,805 | 0 | 0 | 0 | 0 | 0 | 0 | 256,805 | 0 | 32,360 | 32,360 | 1,270 | | |
| 670703-10-7 | NUVALENT INC | | 08/07/2023 | ZERO STAGE CAPITAL | 1,621.000 | 73,495 | | 65,080 | 0 | 0 | 0 | 0 | 0 | 0 | 65,080 | 0 | 8,416 | 8,416 | 0 | | |
| 68213N-10-9 | OMNICELL, INC COMMON STK | | 09/15/2023 | ZERO STAGE CAPITAL | 7,469.000 | 420,578 | | 450,883 | 0 | 0 | 0 | 0 | 0 | 0 | 450,883 | 0 | (30,306) | (30,306) | 0 | | |
| 686688-10-2 | ORMAT TECHNOLOGIES INC | | 08/04/2023 | ZERO STAGE CAPITAL | 9,616.000 | 766,383 | | 801,535 | 0 | 0 | 0 | 0 | 0 | 0 | 801,535 | 0 | (35,153) | (35,153) | 715 | | |
| 688239-20-1 | OSHKKOSH CORP COMMON STK | | 09/13/2023 | VARIOUS | 4,890.000 | 491,395 | | 442,265 | 220,475 | 10,827 | 0 | 0 | 10,827 | 0 | 442,265 | 0 | 49,130 | 49,130 | 3,674 | | |
| 690732-10-2 | OWENS & MINOR INC | | 06/30/2023 | ZERO STAGE CAPITAL | 2,356.000 | 44,646 | | 34,924 | 0 | 0 | 0 | 0 | 0 | 0 | 34,924 | 0 | 9,721 | 9,721 | 0 | | |
| 697435-10-5 | PALO ALTO NETWORKS | | 08/16/2023 | ZERO STAGE CAPITAL | 1,261.000 | 278,976 | | 249,363 | 0 | 0 | 0 | 0 | 0 | 0 | 249,363 | 0 | 29,613 | 29,613 | 0 | | |
| 703481-10-1 | PATTERSON-UTI ENERGY INC | | 08/30/2023 | ZERO STAGE CAPITAL | 14,348.000 | 201,447 | | 210,386 | 0 | 0 | 0 | 0 | 0 | 0 | 210,386 | 0 | (8,939) | (8,939) | 0 | | |
| 704326-10-7 | PAYCHEX INC COMMON STK | | 08/23/2023 | ZERO STAGE CAPITAL | 7,729.000 | 926,762 | | 885,553 | 0 | 0 | 0 | 0 | 0 | 0 | 885,553 | 0 | 41,209 | 41,209 | 13,758 | | |
| 70450Y-10-3 | PAYPAL INC | | 08/22/2023 | ZERO STAGE CAPITAL | 3,404.000 | 204,799 | | 242,433 | 242,433 | 0 | 0 | 0 | 0 | 0 | 242,433 | 0 | (37,634) | (37,634) | 0 | | |
| 70451X-10-4 | PAYONEER GLOBAL INC | | 09/13/2023 | ZERO STAGE CAPITAL | 43,663.000 | 238,143 | | 259,288 | 0 | 0 | 0 | 0 | 0 | 0 | 259,288 | 0 | (21,145) | (21,145) | 0 | | |
| 717081-10-3 | PFIZER INC | | 08/22/2023 | VARIOUS | 10,863.000 | 397,949 | | 582,286 | 556,620 | 25,666 | 0 | 0 | 25,666 | 0 | 582,286 | 0 | (184,337) | (184,337) | 13,361 | | |
| 71880K-10-1 | PHINIA INC | | 07/18/2023 | ZERO STAGE CAPITAL | 7,277.000 | 202,049 | | 184,028 | 0 | 0 | 0 | 0 | 0 | 0 | 184,028 | 0 | 18,020 | 18,020 | 0 | | |
| 723787-10-7 | PIONEER NATURAL RES | | 08/22/2023 | VARIOUS | 17,699.000 | 4,195,252 | | 1,689,635 | 4,042,275 | (2,352,639) | 0 | 0 | (2,352,639) | 0 | 1,689,635 | 0 | 2,505,617 | 2,505,617 | 157,875 | | |
| 733174-70-0 | POPULAR INC | | 07/26/2023 | ZERO STAGE CAPITAL | 2,120.000 | 150,406 | | 140,813 | 0 | 0 | 0 | 0 | 0 | 0 | 140,813 | 0 | 9,593 | 9,593 | 44 | | |
| 736508-84-7 | PORTLAND GEN ELEC CO | | 08/10/2023 | ZERO STAGE CAPITAL | 3,005.000 | 140,149 | | 151,357 | 0 | 0 | 0 | 0 | 0 | 0 | 151,357 | 0 | (11,208) | (11,208) | 1,456 | | |
| 74164F-10-3 | PRIMORIS SVCS CORP | | 09/22/2023 | ZERO STAGE CAPITAL | 21,385.000 | 720,982 | | 608,276 | 0 | 0 | 0 | 0 | 0 | 0 | 608,276 | 0 | 112,706 | 112,706 | 543 | | |
| 742718-10-9 | PROCTER & GAMBLE CO | | 07/18/2023 | ZERO STAGE CAPITAL | 1,703.000 | 254,729 | | 247,675 | 258,107 | (10,432) | 0 | 0 | (10,432) | 0 | 247,675 | 0 | 7,055 | 7,055 | 3,157 | | |
| 74276R-10-2 | PRIVIA HEALTH GROUP | | 06/30/2023 | ZERO STAGE CAPITAL | 1,426.000 | 37,326 | | 31,372 | 0 | 0 | 0 | 0 | 0 | 0 | 31,372 | 0 | 5,954 | 5,954 | 0 | | |
| 743315-10-3 | PROGRESSIVE CORP | | 08/23/2023 | ZERO STAGE CAPITAL | 16,065.000 | 2,098,391 | | 2,113,298 | 1,591,931 | (8,962) | 0 | 0 | (8,962) | 0 | 2,113,298 | 0 | (14,907) | (14,907) | 4,314 | | |
| 74340W-10-3 | PROLOGIS INC | | 09/06/2023 | ZERO STAGE CAPITAL | 1,820.000 | 222,522 | | 222,030 | 0 | 0 | 0 | 0 | 0 | 0 | 222,030 | 0 | 492 | 492 | 2,473 | | |
| 745867-10-1 | PULTE HOMES INC | | 08/16/2023 | VARIOUS | 7,830.000 | 631,542 | | 239,417 | 356,500 | (117,083) | 0 | 0 | (117,083) | 0 | 239,417 | 0 | 392,125 | 392,125 | 4,432 | | |
| 750917-10-6 | RAMBUS INC | | 07/28/2023 | ZERO STAGE CAPITAL | 3,129.000 | 192,153 | | 188,546 | 0 | 0 | 0 | 0 | 0 | 0 | 188,546 | 0 | 3,607 | 3,607 | 0 | | |
| 753422-10-4 | RAPID7 INC | | 07/03/2023 | ZERO STAGE CAPITAL | 854.000 | 38,535 | | 39,763 | 0 | 0 | 0 | 0 | 0 | 0 | 39,763 | 0 | (1,227) | (1,227) | 0 | | |
| 75513E-10-1 | RAYTHEON TECHNOLOGIES CORP | | 09/15/2023 | ALEX BROWN | 60,000.000 | 4,568,141 | | 1,586,255 | 6,055,200 | (4,468,945) | 0 | 0 | (4,468,945) | 0 | 1,586,255 | 0 | 2,981,886 | 2,981,886 | 103,800 | | |
| 75615P-10-3 | REATA PHARMACEUTIC | | 09/11/2023 | ZERO STAGE CAPITAL | 3,788.000 | 626,816 | | 364,034 | 0 | 0 | 0 | 0 | 0 | 0 | 364,034 | 0 | 262,782 | 262,782 | 0 | | |
| 758750-10-3 | REGAL BELOIT CORP | | 07/17/2023 | VARIOUS | 6,340.000 | 953,883 | | 812,688 | 555,747 | 35,184 | 0 | 0 | 35,184 | 0 | 812,688 | 0 | 141,195 | 141,195 | 5,674 | | |
| 759351-60-4 | REINSURANCE GROUP AMER IN | | 08/02/2023 | ZERO STAGE CAPITAL | 9,782.000 | 1,388,853 | | 1,277,808 | 1,389,924 | (112,116) | 0 | 0 | (112,116) | 0 | 1,277,808 | 0 | 111,045 | 111,045 | 15,651 | | |
| 77313F-10-6 | ROCKET PHARMACEUTICA | | 09/18/2023 | ZERO STAGE CAPITAL | 2,315.000 | 50,604 | | 41,842 | 0 | 0 | 0 | 0 | 0 | 0 | 41,842 | 0 | 8,762 | 8,762 | 0 | | |
| 78409V-10-4 | S&P GLOBAL INC | | 07/05/2023 | ZERO STAGE CAPITAL | 140.000 | 55,928 | | 49,799 | 0 | 0 | 0 | 0 | 0 | 0 | 49,799 | 0 | 6,129 | 6,129 | 103 | | |
| 79546E-10-4 | SALLY BEAUTY HLDGS | | 09/22/2023 | ZERO STAGE CAPITAL | 40,533.000 | 396,401 | | 507,473 | 507,473 | 0 | 0 | 0 | 0 | 0 | 507,473 | 0 | (111,072) | (111,072) | 0 | | |
| 816300-10-7 | SELECTIVE INSURANCE GROUP | | 09/15/2023 | ZERO STAGE CAPITAL | 1,560.000 | 156,684 | | 122,603 | 138,232 | (15,628) | 0 | 0 | (15,628) | 0 | 122,603 | 0 | 34,081 | 34,081 | 1,404 | | |
| 81730H-10-9 | SENTINELONE INC | | 07/07/2023 | ZERO STAGE CAPITAL | 11,583.000 | 171,770 | | 185,583 | 0 | 0 | 0 | 0 | 0 | 0 | 185,583 | 0 | (13,813) | (13,813) | 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 |
| 82982T-10-6 | SITIME CORP | | 09/06/2023 | ZERO STAGE CAPITAL | 1,404.000 | 182,288 | | 187,372 | 0 | 0 | 0 | 0 | 0 | 0 | 187,372 | 0 | (5,084) | (5,084) | 0 | | |
| 82983N-10-8 | SITIO ROYALTIES CORP | | 07/31/2023 | ZERO STAGE CAPITAL | 2,146.000 | 58,726 | | 57,676 | 0 | 0 | 0 | 0 | 0 | 0 | 57,676 | 0 | 1,050 | 1,050 | 0 | | |
| 830830-10-5 | SKYLINE CORP | | 08/01/2023 | ZERO STAGE CAPITAL | 480.000 | 33,173 | | 33,564 | 0 | 0 | 0 | 0 | 0 | 0 | 33,564 | 0 | (391) | (391) | 0 | | |
| 84612U-10-7 | SOVOS BRANDS INC | | 09/19/2023 | ZERO STAGE CAPITAL | 36,306.000 | 817,782 | | 643,817 | 0 | 0 | 0 | 0 | 0 | 0 | 643,817 | 0 | 173,965 | 173,965 | 0 | | |
| 85254J-10-2 | STAG INDL INC | | 07/13/2023 | ZERO STAGE CAPITAL | 4,340.000 | 163,537 | | 145,223 | 0 | 0 | 0 | 0 | 0 | 0 | 145,223 | 0 | 18,314 | 18,314 | 1,595 | | |
| 860630-10-2 | STIFEL FINL CORP | | 09/14/2023 | ZERO STAGE CAPITAL | 2,550.000 | 165,299 | | 162,128 | 148,844 | 13,284 | 0 | 0 | 13,284 | 0 | 162,128 | 0 | 3,171 | 3,171 | 2,754 | | |
| 86745K-10-4 | SUNNOVA ENERGY INTL | | 09/14/2023 | ZERO STAGE CAPITAL | 19,691.000 | 275,821 | | 316,983 | 0 | 0 | 0 | 0 | 0 | 0 | 316,983 | 0 | (41,162) | (41,162) | 0 | | |
| 86800U-10-4 | SUPER MICRO COMPUTER | | 08/11/2023 | ZERO STAGE CAPITAL | 1,620.000 | 373,782 | | 340,296 | 0 | 0 | 0 | 0 | 0 | 0 | 340,296 | 0 | 33,486 | 33,486 | 0 | | |
| 86881A-10-0 | SURGERY PARTNERS | | 06/30/2023 | ZERO STAGE CAPITAL | 1,056.000 | 47,750 | | 37,692 | 0 | 0 | 0 | 0 | 0 | 0 | 37,692 | 0 | 10,058 | 10,058 | 0 | | |
| 87043Q-10-8 | SWEETGREEN INC | | 08/08/2023 | ZERO STAGE CAPITAL | 1,215.000 | 17,551 | | 18,720 | 0 | 0 | 0 | 0 | 0 | 0 | 18,720 | 0 | (1,169) | (1,169) | 0 | | |
| 87161C-50-1 | SYNOVUS FINL CORP | | 09/07/2023 | ZERO STAGE CAPITAL | 43,640.000 | 1,336,422 | | 1,163,895 | 1,638,682 | (474,787) | 0 | 0 | (474,787) | 0 | 1,163,895 | 0 | 172,527 | 172,527 | 48,004 | | |
| 87165B-10-3 | SYNCHRONY FINL | | 07/18/2023 | ZERO STAGE CAPITAL | 7,080.000 | 254,903 | | 206,784 | 83,267 | (1,489) | 0 | 0 | (1,489) | 0 | 206,784 | 0 | 48,119 | 48,119 | 2,211 | | |
| 872540-10-9 | TJX COMPANIES INC | | 08/14/2023 | VARIOUS | 3,248.000 | 280,463 | | 254,030 | 0 | 0 | 0 | 0 | 0 | 0 | 254,030 | 0 | 26,433 | 26,433 | 992 | | |
| 876030-10-7 | TAPESTRY INC | | 07/24/2023 | PRIOR YEAR INCOME | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,992 | | |
| 87612E-10-6 | TARGET CORP | | 07/06/2023 | ZERO STAGE CAPITAL | 2,424.000 | 322,983 | | 389,404 | 0 | 0 | 0 | 0 | 0 | 0 | 389,404 | 0 | (66,421) | (66,421) | 2,618 | | |
| 87612G-10-1 | TARGA RESOURCES IN | | 08/22/2023 | ZERO STAGE CAPITAL | 1,150.000 | 96,594 | | 81,140 | 0 | 0 | 0 | 0 | 0 | 0 | 81,140 | 0 | 15,454 | 15,454 | 575 | | |
| 88032Q-10-9 | TENCENT HLDGS LTD | | 06/28/2023 | ZERO STAGE CAPITAL | 302.000 | 12,886 | | 11,858 | 0 | 0 | 0 | 0 | 0 | 0 | 11,858 | 0 | 1,028 | 1,028 | 0 | | |
| 88160R-10-1 | TESLA INC | | 07/21/2023 | VARIOUS | 20,000.000 | 5,294,504 | | 2,463,600 | 2,463,600 | 0 | 0 | 0 | 0 | 0 | 2,463,600 | 0 | 2,830,904 | 2,830,904 | 0 | | |
| 88224Q-10-7 | TEXAS CAPITAL BANCSHARES | | 09/14/2023 | ZERO STAGE CAPITAL | 2,760.000 | 168,508 | | 199,006 | 166,456 | 32,551 | 0 | 0 | 32,551 | 0 | 199,006 | 0 | (30,499) | (30,499) | 0 | | |
| 882508-10-4 | TEXAS INSTRS INC | | 08/31/2023 | VARIOUS | 1,058.000 | 177,937 | | 181,017 | 119,454 | 2,878 | 0 | 0 | 2,878 | 0 | 181,017 | 0 | (3,080) | (3,080) | 2,991 | | |
| 883556-10-2 | THERMO ELECTRON CORP | | 09/08/2023 | VARIOUS | 7,051.000 | 3,743,169 | | 3,914,024 | 1,202,707 | 4,587 | 0 | 0 | 4,587 | 0 | 3,914,024 | 0 | (170,854) | (170,854) | 5,673 | | |
| 88579Y-10-1 | 3M COMPANY | | 08/23/2023 | VARIOUS | 19,566.000 | 1,925,372 | | 2,260,821 | 1,884,423 | (11,941) | 0 | 0 | (11,941) | 0 | 2,260,821 | 0 | (335,449) | (335,449) | 82,269 | | |
| 887389-10-4 | TIMKEN CO | | 08/11/2023 | ZERO STAGE CAPITAL | 25,560.000 | 2,224,837 | | 2,002,728 | 1,662,865 | 196,427 | 0 | 0 | 196,427 | 0 | 2,002,728 | 0 | 222,109 | 222,109 | 16,358 | | |
| 89417E-10-9 | THE TRAVELERS COS INC COMMON STK | | 07/17/2023 | ZERO STAGE CAPITAL | 337.000 | 56,787 | | 58,129 | 0 | 0 | 0 | 0 | 0 | 0 | 58,129 | 0 | (1,342) | (1,342) | 0 | | |
| 896288-10-7 | TRINET GROUP INC COMMON STK | | 09/05/2023 | VARIOUS | 1,763.000 | 188,457 | | 173,120 | 0 | 0 | 0 | 0 | 0 | 0 | 173,120 | 0 | 15,338 | 15,338 | 0 | | |
| 89677Q-10-7 | TRIP COM GROUP LTD | | 07/05/2023 | ZERO STAGE CAPITAL | 3,919.000 | 137,445 | | 68,145 | 134,814 | (66,669) | 0 | 0 | (66,669) | 0 | 68,145 | 0 | 69,300 | 69,300 | 0 | | |
| 89832Q-10-9 | TRUIST FINANCIAL COR | | 07/18/2023 | ZERO STAGE CAPITAL | 8,202.000 | 279,806 | | 353,473 | 352,932 | 541 | 0 | 0 | 541 | 0 | 353,473 | 0 | (73,668) | (73,668) | 8,530 | | |
| 901384-10-7 | 2SEVENTY BIO INC | | 07/03/2023 | ZERO STAGE CAPITAL | 804.000 | 8,114 | | 7,735 | 0 | 0 | 0 | 0 | 0 | 0 | 7,735 | 0 | 379 | 379 | 0 | | |
| 907818-10-8 | UNION PAC CORP | | 08/22/2023 | ZERO STAGE CAPITAL | 3,555.000 | 768,181 | | 732,013 | 458,246 | 5,597 | 0 | 0 | 5,597 | 0 | 732,013 | 0 | 36,167 | 36,167 | 10,279 | | |
| 90984P-30-3 | UNITED COMMNTY BANKS | | 07/18/2023 | ZERO STAGE CAPITAL | 6,448.000 | 182,717 | | 180,889 | 0 | 0 | 0 | 0 | 0 | 0 | 180,889 | 0 | 1,828 | 1,828 | 1,483 | | |
| 911363-10-9 | UNITED RENTALS INC | | 08/22/2023 | ZERO STAGE CAPITAL | 230.000 | 102,901 | | 74,385 | 81,747 | (7,361) | 0 | 0 | (7,361) | 0 | 74,385 | 0 | 28,515 | 28,515 | 1,145 | | |
| 91324P-10-2 | UNITEDHEALTH GROUP INC | | 09/06/2023 | VARIOUS | 935.000 | 446,166 | | 436,890 | 0 | 0 | 0 | 0 | 0 | 0 | 436,890 | 0 | 9,276 | 9,276 | 10,372 | | |
| 92276F-10-0 | VENTAS INC | | 07/18/2023 | ZERO STAGE CAPITAL | 3,093.000 | 147,105 | | 138,229 | 0 | 0 | 0 | 0 | 0 | 0 | 138,229 | 0 | 8,876 | 8,876 | 1,392 | | |
| 923451-10-8 | VERITEX HLDGS INC | | 07/20/2023 | ZERO STAGE CAPITAL | 13,196.000 | 260,929 | | 238,479 | 0 | 0 | 0 | 0 | 0 | 0 | 238,479 | 0 | 22,450 | 22,450 | 2,639 | | |
| 92511U-10-2 | VERRA MOBILITY CORP | | 08/07/2023 | ZERO STAGE CAPITAL | 909.000 | 18,267 | | 18,894 | 0 | 0 | 0 | 0 | 0 | 0 | 18,894 | 0 | (628) | (628) | 0 | | |
| 92537N-10-8 | VERTIV HOLDINGS LLC | | 09/20/2023 | ZERO STAGE CAPITAL | 74,160.000 | 2,402,709 | | 899,608 | 999,912 | (113,355) | 0 | 0 | (113,355) | 0 | 899,608 | 0 | 1,503,101 | 1,503,101 | 0 | | |
| 925815-10-2 | VICOR CORP | | 08/04/2023 | ZERO STAGE CAPITAL | 2,771.000 | 229,553 | | 140,702 | 0 | 0 | 0 | 0 | 0 | 0 | 140,702 | 0 | 88,851 | 88,851 | 0 | | |
| 92826C-83-9 | VISA INC | | 07/19/2023 | | 60,000.000 | 14,520,244 | | 5,558,220 | 12,465,600 | (6,907,380) | 0 | 0 | (6,907,380) | 0 | 5,558,220 | 0 | 8,962,024 | 8,962,024 | 54,558 | | |
| 929089-10-0 | VOYA FINANCIAL INC | | 06/27/2023 | VARIOUS | 7,384.000 | 522,030 | | 532,407 | 0 | 0 | 0 | 0 | 0 | 0 | 532,407 | 0 | (10,377) | (10,377) | 1,163 | | |
| 934423-10-4 | WARNER BROS DISCOVERY INC | | 08/22/2023 | EVERCORE | 483,060.000 | 6,085,020 | | 4,579,409 | 4,579,409 | 0 | 0 | 0 | 0 | 0 | 4,579,409 | 0 | 1,505,611 | 1,505,611 | 0 | | |
| 941848-10-3 | WATERS CORP | | 07/18/2023 | ZERO STAGE CAPITAL | 523.000 | 141,688 | | 163,283 | 179,169 | (15,886) | 0 | 0 | (15,886) | 0 | 163,283 | 0 | (21,595) | (21,595) | 0 | | |
| 947890-10-9 | WEBSTER FINANCIAL CORP COMMON STK | | 08/25/2023 | ZERO STAGE CAPITAL | 3,750.000 | 156,141 | | 198,209 | 177,525 | 20,684 | 0 | 0 | 20,684 | 0 | 198,209 | 0 | (42,069) | (42,069) | 4,500 | | |
| 95058W-10-0 | THE WENDY'S COMPANY | | 08/07/2023 | ZERO STAGE CAPITAL | 17,812.000 | 382,258 | | 385,477 | 0 | 0 | 0 | 0 | 0 | 0 | 385,477 | 0 | (3,218) | (3,218) | 4,042 | | |
| 950755-10-8 | WERNER ENTERPRISES INC | | 07/19/2023 | ZERO STAGE CAPITAL | 3,838.000 | 169,938 | | 167,358 | 0 | 0 | 0 | 0 | 0 | 0 | 167,358 | 0 | 2,580 | 2,580 | 537 | | |
| 957638-10-9 | WESTERN ALLIANCE BCP | | 08/22/2023 | VARIOUS | 4,609.000 | 227,780 | | 206,682 | 0 | 0 | 0 | 0 | 0 | 0 | 206,682 | 0 | 21,098 | 21,098 | 748 | | |
| 969457-10-0 | WILLIAMS COS INC | | 07/18/2023 | ZERO STAGE CAPITAL | 8,606.000 | 287,489 | | 277,582 | 0 | 0 | 0 | 0 | 0 | 0 | 277,582 | 0 | 9,907 | 9,907 | 7,702 | | |

# 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 |
| 969904-10-1 | WILLIAMS-SONOMA INC | | 08/29/2023 | VARIOUS | 1,170.000 | 167,803 | | 169,486 | 134,456 | 35,029 | 0 | 0 | 35,029 | 0 | 169,486 | 0 | (1,683) | (1,683) | 3,019 | | |
| 97650W-10-8 | WINTRUST FINANCIAL CORP | | 08/24/2023 | ZERO STAGE CAPITAL | 2,050.000 | 156,549 | | 182,575 | 173,266 | 9,309 | 0 | 0 | 9,309 | 0 | 182,575 | 0 | (26,026) | (26,026) | 2,784 | | |
| 983793-10-0 | XPO LOGISTICS INC | | 09/22/2023 | ZERO STAGE CAPITAL | 39,340.000 | 2,699,709 | | 1,121,421 | 1,176,469 | (200,436) | 0 | 0 | (200,436) | 0 | 1,121,421 | 0 | 1,578,288 | 1,578,288 | 0 | | |
| 98389B-10-0 | XCEL ENERGY INC | | 07/20/2023 | PRIOR YEAR INCOME | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,351 | | |
| 98422X-10-1 | XPONENTIAL FITNESS | | 07/06/2023 | ZERO STAGE CAPITAL | 12,737.000 | 219,828 | | 387,523 | 0 | 0 | 0 | 0 | 0 | 0 | 387,523 | 0 | (167,695) | (167,695) | 0 | | |
| 98585X-10-4 | YETI HOLDINGS INC | | 08/17/2023 | ZERO STAGE CAPITAL | 2,201.000 | 101,105 | | 93,622 | 0 | 0 | 0 | 0 | 0 | 0 | 93,622 | 0 | 7,483 | 7,483 | 0 | | |
| 989701-10-7 | ZIONS BANCORPORATION | | 09/13/2023 | ZERO STAGE CAPITAL | 5,000.000 | 178,813 | | 307,608 | 245,800 | 61,808 | 0 | 0 | 61,808 | 0 | 307,608 | 0 | (128,795) | (128,795) | 6,150 | | |
| 98978V-10-3 | ZOETIS INC | | 07/18/2023 | ZERO STAGE CAPITAL | 240.000 | 40,841 | | 40,411 | 0 | 0 | 0 | 0 | 0 | 0 | 40,411 | 0 | 430 | 430 | 0 | | |
| 98983L-10-8 | ZURN ELKAY WATER SOL | | 07/26/2023 | ZERO STAGE CAPITAL | 4,453.000 | 131,070 | | 124,717 | 0 | 0 | 0 | 0 | 0 | 0 | 124,717 | 0 | 6,353 | 6,353 | 0 | | |
| 000000-00-0 | STAR BULK CARRIERS CORP | | 08/25/2023 | VARIOUS | 126,057.000 | 2,282,577 | | 2,313,681 | 0 | 0 | 0 | 0 | 0 | 0 | 2,313,681 | 0 | (31,104) | (31,104) | 13,994 | | |
| 000000-00-0 | OCEANPAL INC | | 06/27/2023 | ZERO STAGE CAPITAL | 100.000 | 178 | | 3 | 0 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 175 | 175 | 0 | | |
| G6095L-10-9 | APTIV PLC | | 09/07/2023 | ZERO STAGE CAPITAL | 1,627.000 | 164,559 | | 184,559 | 0 | 0 | 0 | 0 | 0 | 0 | 184,559 | 0 | (20,000) | (20,000) | 0 | | |
| G65431-12-7 | NOBLE IND | | 07/28/2023 | ZERO STAGE CAPITAL | 3,570.000 | 184,127 | | 21,313 | 134,625 | (113,312) | 0 | 0 | (113,312) | 0 | 21,313 | 0 | 162,814 | 162,814 | 0 | | |
| 05577W-20-0 | BRP INC | | 08/15/2023 | ZERO STAGE CAPITAL | 20,550.000 | 1,695,281 | | 1,765,623 | 0 | 0 | 0 | 0 | 0 | 0 | 1,765,623 | 33,298 | (103,639) | (70,341) | 5,453 | | |
| 13321L-10-8 | CAMECO CORP | | 08/23/2023 | ZERO STAGE CAPITAL | 14,010.000 | 482,579 | | 376,403 | 187,934 | (21,090) | 0 | 0 | (21,090) | 59,638 | 376,403 | 0 | 106,176 | 106,176 | 0 | | |
| 249906-10-8 | DESCARTES SYSTEMS GRP/TH | | 08/03/2023 | ZERO STAGE CAPITAL | 964.000 | 71,857 | | 72,436 | 0 | 0 | 0 | 0 | 0 | 0 | 72,436 | 0 | (578) | (578) | 0 | | |
| 49448Q-10-9 | KINAXIS INC | | 07/31/2023 | ZERO STAGE CAPITAL | 3,427.000 | 467,462 | | 395,831 | 0 | 0 | 0 | 0 | 0 | 0 | 395,831 | 15,217 | 56,414 | 71,631 | 0 | | |
| 72585V-10-3 | PIZZA PIZZA ROYALTY | | 06/26/2023 | ZERO STAGE CAPITAL | 4,479.000 | 50,228 | | 45,966 | 0 | 0 | 0 | 0 | 0 | 0 | 45,966 | 1,767 | 2,495 | 4,262 | 717 | | |
| 90457D-10-0 | UNI SELECT INC | | 08/04/2023 | MERGER | 7,037.000 | 337,776 | | 240,325 | 0 | 0 | 0 | 0 | 0 | 0 | 240,325 | 89,461 | 7,990 | 97,451 | 0 | | |
| 000000-00-0 | BALFOUR BEATTY | B | 07/24/2023 | PRIOR YEAR INCOME | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,996 | | |
| 02319V-10-3 | AMBEV SA | D | 07/05/2023 | ZERO STAGE CAPITAL | 90,541.000 | 281,580 | | 227,131 | 0 | 0 | 0 | 0 | 0 | 0 | 227,131 | 0 | 54,449 | 54,449 | 0 | | |
| 000000-00-0 | SPECTRIS | B | 07/25/2023 | ZERO STAGE CAPITAL | 23,761.000 | 1,078,822 | | 1,010,747 | 0 | 0 | 0 | 0 | 0 | 0 | 1,010,747 | 72,528 | (4,453) | 68,075 | 15,189 | | |
| 000000-00-0 | SPIRENT COMMUNICAT | B | 07/21/2023 | ZERO STAGE CAPITAL | 76,919.000 | 166,140 | | 197,337 | 0 | 0 | 0 | 0 | 0 | 0 | 197,337 | 14,160 | (45,357) | (31,197) | 3,763 | | |
| 054536-10-7 | AXA | D | 04/25/2023 | ZERO STAGE CAPITAL | 0.000 | 0 | | (320) | 0 | 0 | 0 | 0 | 0 | 0 | (320) | 0 | 320 | 320 | 0 | | |
| 000000-00-0 | LEGAL & GENERAL GP | B | 09/07/2023 | ZERO STAGE CAPITAL | 1,217,544.000 | 3,339,437 | | 3,732,753 | 0 | 0 | 0 | 0 | 0 | 0 | 3,732,753 | 244,178 | (637,494) | (393,316) | 212,276 | | |
| 05965X-10-9 | BANCO SANTANDER CHIL | D | 08/01/2023 | ZERO STAGE CAPITAL | 20,108.000 | 428,715 | | 395,082 | 273,034 | 74,770 | 0 | 0 | 74,770 | 0 | 395,082 | 0 | 33,633 | 33,633 | 25,220 | | |
| 000000-00-0 | MORGAN ADVANCED MA | B | 07/24/2023 | PRIOR YEAR INCOME | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,544 | | |
| 072730-30-2 | BAYER A G | D | 07/11/2023 | ZERO STAGE CAPITAL | 8,952.000 | 122,148 | | 139,059 | 0 | 0 | 0 | 0 | 0 | 0 | 139,059 | 0 | (16,911) | (16,911) | 5,597 | | |
| 000000-00-0 | CLOSE BROTHERS GP. | B | 09/22/2023 | ZERO STAGE CAPITAL | 3,550.000 | 38,353 | | 54,352 | 44,628 | 5,120 | 0 | 0 | 5,120 | 4,604 | 54,352 | (2,305) | (13,695) | (16,000) | 948 | | |
| 000000-00-0 | TAYLOR WIMPEY | B | 08/22/2023 | ZERO STAGE CAPITAL | 136,161.000 | 188,947 | | 192,693 | 0 | 0 | 0 | 0 | 0 | 0 | 192,693 | 13,754 | (17,500) | (3,746) | 7,728 | | |
| 12626K-20-3 | CRH | D | 09/18/2023 | ZERO STAGE CAPITAL | 4,345.000 | 236,437 | | 257,550 | 0 | 0 | 0 | 0 | 0 | 0 | 257,550 | 0 | (21,113) | (21,113) | 0 | | |
| 000000-00-0 | KINGFISHER | B | 07/24/2023 | PRIOR YEAR INCOME | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 33,862 | | |
| 373737-10-5 | GERDAU S A | D | 08/11/2023 | ZERO STAGE CAPITAL | 3,537.000 | 18,420 | | 19,315 | 0 | 0 | 0 | 0 | 0 | 0 | 19,315 | 0 | (895) | (895) | 0 | | |
| 37733W-20-4 | GSK PLC | D | 07/24/2023 | PRIOR YEAR INCOME | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,675 | | |
| 000000-00-0 | PORR AG | B | 08/18/2023 | ZERO STAGE CAPITAL | 13,542.000 | 187,058 | | 203,784 | 0 | 0 | 0 | 0 | 0 | 0 | 203,784 | 2,700 | (19,427) | (16,727) | 8,921 | | |
| 40523H-10-6 | HAIER SMART HOME CO | D | 08/01/2023 | VARIOUS | 6,285.000 | 76,964 | | 87,401 | 0 | 0 | 0 | 0 | 0 | 0 | 87,401 | 0 | (10,438) | (10,438) | 1,247 | | |
| 000000-00-0 | BUDIMEX | B | 09/19/2023 | ZERO STAGE CAPITAL | 22,964.000 | 2,433,822 | | 2,071,638 | 0 | 0 | 0 | 0 | 0 | 0 | 2,071,638 | (21,844) | 384,028 | 362,184 | 87,260 | | |
| 000000-00-0 | FRESENIUS SE&KGAA | B | 07/31/2023 | ZERO STAGE CAPITAL | 17,511.000 | 548,055 | | 494,843 | 0 | 0 | 0 | 0 | 0 | 0 | 494,843 | (3,045) | 56,257 | 53,212 | 17,687 | | |
| 465562-10-6 | ITAU UNIBANCO HLDG | D | 08/31/2023 | ZERO STAGE CAPITAL | 27,059.000 | 150,967 | | 150,471 | 0 | 0 | 0 | 0 | 0 | 0 | 150,471 | 0 | 496 | 496 | 2,030 | | |
| 000000-00-0 | ROTHSCHILD & CO | B | 09/18/2023 | MERGER | 4,242.000 | 175,610 | | 213,236 | 0 | 0 | 0 | 0 | 0 | 0 | 213,236 | 2,478 | (40,104) | (37,626) | 43,779 | | |
| 485537-40-1 | KAO CORP | D | 07/10/2023 | VARIOUS | 4,285.000 | 32,422 | | 31,479 | 0 | 0 | 0 | 0 | 0 | 0 | 31,479 | 0 | 943 | 943 | 334 | | |
| 495724-40-3 | KINGFISHER PLC | D | 07/24/2023 | PRIOR YEAR INCOME | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,199 | | |
| 000000-00-0 | BAYER AG | B | 07/28/2023 | ZERO STAGE CAPITAL | 50,946.000 | 2,868,081 | | 3,262,869 | 0 | 0 | 0 | 0 | 0 | 0 | 3,262,869 | (20,077) | (374,711) | (394,788) | 134,241 | | |
| 000000-00-0 | BK HANDLOWY W WARS | B | 08/23/2023 | ZERO STAGE CAPITAL | 1,380.000 | 28,696 | | 29,022 | 0 | 0 | 0 | 0 | 0 | 0 | 29,022 | 863 | (1,189) | (326) | 0 | | |
| 000000-00-0 | MUENCHENER RUECKVE | B | 08/07/2023 | ZERO STAGE CAPITAL | 1,714.000 | 640,934 | | 409,514 | 550,001 | (148,356) | 0 | 0 | (148,356) | 7,869 | 409,514 | 13,697 | 217,723 | 231,420 | 21,829 | | |
| 000000-00-0 | KITRON ASA | B | 08/15/2023 | ZERO STAGE CAPITAL | 30,440.000 | 118,249 | | 111,015 | 0 | 0 | 0 | 0 | 0 | 0 | 111,015 | 4,908 | 2,326 | 7,234 | 399 | | |

# 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 | SCHOUW & CO | B | 07/24/2023 | ZERO STAGE CAPITAL | 400.000 | 31,208 | | 31,477 | 0 | 0 | 0 | 0 | 0 | 0 | 31,477 | 918 | (1,188) | (270) | 883 | | |
| 000000-00-0 | PALFINGER AG ORD | B | 08/21/2023 | ZERO STAGE CAPITAL | 1,866.000 | 50,029 | | 62,587 | 0 | 0 | 0 | 0 | 0 | 0 | 62,587 | 2,134 | (14,693) | (12,559) | 1,576 | | |
| 000000-00-0 | AEGON NV | B | 08/28/2023 | ZERO STAGE CAPITAL | 131,595.000 | 685,029 | | 673,975 | 0 | 0 | 0 | 0 | 0 | 0 | 673,975 | (779) | 11,833 | 11,054 | 0 | | |
| 000000-00-0 | AJINOMOTO CO INC | B | 07/24/2023 | PRIOR YEAR INCOME | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,786 | | |
| 000000-00-0 | FUJI MEDIA HOLDINGS | B | 07/24/2023 | PRIOR YEAR INCOME | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,236 | | |
| 000000-00-0 | ASICS CORP | B | 09/08/2023 | VARIOUS | 33,500.000 | 1,071,340 | | 718,286 | 746,580 | (118,354) | 0 | 0 | (118,354) | 90,060 | 718,286 | (119,329) | 472,383 | 353,054 | 11,646 | | |
| 000000-00-0 | SAMUDERA SHIP LINE | B | 09/14/2023 | ZERO STAGE CAPITAL | 166,100.000 | 90,284 | | 152,768 | 0 | 0 | 0 | 0 | 0 | 0 | 152,768 | (1,094) | (61,390) | (62,484) | 33,553 | | |
| 000000-00-0 | ANHUI CONCH CEMENT | B | 09/07/2023 | ZERO STAGE CAPITAL | 144,500.000 | 410,189 | | 537,932 | 0 | 0 | 0 | 0 | 0 | 0 | 537,932 | 717 | (128,459) | (127,742) | 30,230 | | |
| 000000-00-0 | FUJI SEAL INTL INC | B | 09/21/2023 | ZERO STAGE CAPITAL | 18,000.000 | 207,551 | | 210,045 | 0 | 0 | 0 | 0 | 0 | 0 | 210,045 | (11,258) | 8,764 | (2,494) | 1,751 | | |
| 000000-00-0 | EBARA JITSUGYO CO | B | 07/20/2023 | VARIOUS | 800.000 | 16,499 | | 16,441 | 0 | 0 | 0 | 0 | 0 | 0 | 16,441 | (865) | 924 | 59 | 230 | | |
| 000000-00-0 | HENGAN INTERNATION | B | 07/18/2023 | ZERO STAGE CAPITAL | 41,000.000 | 158,839 | | 188,084 | 0 | 0 | 0 | 0 | 0 | 0 | 188,084 | 448 | (29,693) | (29,245) | 4,168 | | |
| 000000-00-0 | HUADIAN POWER INT CO | B | 07/12/2023 | VARIOUS | 436,000.000 | 225,517 | | 173,629 | 0 | 0 | 0 | 0 | 0 | 0 | 173,629 | 414 | 51,475 | 51,889 | 12,317 | | |
| 000000-00-0 | THINKING ELECTRONI | B | 08/14/2023 | ZERO STAGE CAPITAL | 10,000.000 | 51,082 | | 52,388 | 0 | 0 | 0 | 0 | 0 | 0 | 52,388 | (1,137) | (169) | (1,306) | 0 | | |
| 000000-00-0 | CANON INC | B | 08/07/2023 | VARIOUS | 3,000.000 | 75,225 | | 70,575 | 0 | 0 | 0 | 0 | 0 | 0 | 70,575 | (3,290) | 7,941 | 4,651 | 1,422 | | |
| 000000-00-0 | CANON ELECTRONICS | B | 08/30/2023 | ZERO STAGE CAPITAL | 1,000.000 | 12,527 | | 13,389 | 0 | 0 | 0 | 0 | 0 | 0 | 13,389 | (716) | (146) | (862) | 203 | | |
| 000000-00-0 | CAPCOM CO | B | 09/15/2023 | ZERO STAGE CAPITAL | 10,500.000 | 407,012 | | 296,642 | 338,075 | (48,979) | 0 | 0 | (48,979) | 7,546 | 296,642 | (25,869) | 136,239 | 110,370 | 3,070 | | |
| 000000-00-0 | CTI ENGINEERING CO | B | 07/03/2023 | ZERO STAGE CAPITAL | 1,900.000 | 47,523 | | 43,361 | 0 | 0 | 0 | 0 | 0 | 0 | 43,361 | (3,778) | 7,940 | 4,162 | 0 | | |
| 000000-00-0 | DAIKIN INDUSTRIES | B | 09/14/2023 | VARIOUS | 20,600.000 | 3,462,498 | | 3,624,662 | 0 | 0 | 0 | 0 | 0 | 0 | 3,624,662 | (231,020) | 68,856 | (162,164) | 12,919 | | |
| 000000-00-0 | DELEK AUTOMOTIVE S | B | 07/25/2023 | VARIOUS | 17,624.000 | 127,828 | | 175,242 | 0 | 0 | 0 | 0 | 0 | 0 | 175,242 | (3,871) | (43,544) | (47,415) | 9,689 | | |
| 000000-00-0 | OTSUKA CORP | B | 09/14/2023 | ZERO STAGE CAPITAL | 7,700.000 | 330,660 | | 313,255 | 0 | 0 | 0 | 0 | 0 | 0 | 313,255 | (16,754) | 34,159 | 17,405 | 0 | | |
| 000000-00-0 | DISCO CORPORATION | B | 04/19/2023 | PRIOR QTR ADJ | 16,500.000 | (12,138,541) | | 1,738,589 | 0 | 0 | 0 | 0 | 0 | 0 | 1,738,589 | (9,514,954) | 3,543 | (9,511,411) | 0 | | |
| 000000-00-0 | NIHON TRIM CO LTD | B | 08/07/2023 | ZERO STAGE CAPITAL | 3,800.000 | 83,157 | | 83,117 | 0 | 0 | 0 | 0 | 0 | 0 | 83,117 | (3,834) | 3,875 | 41 | 3,262 | | |
| 000000-00-0 | TOWER SEMICONDUCTOR | B | 08/14/2023 | ZERO STAGE CAPITAL | 4,156.000 | 148,547 | | 168,762 | 0 | 0 | 0 | 0 | 0 | 0 | 168,762 | (4,259) | (15,956) | (20,215) | 0 | | |
| 000000-00-0 | TRAVELSKY TECHNOLO | B | 08/11/2023 | ZERO STAGE CAPITAL | 11,000.000 | 21,128 | | 18,984 | 23,231 | (4,326) | 0 | 0 | (4,326) | 79 | 18,984 | (87) | 2,231 | 2,144 | 0 | | |
| 000000-00-0 | FANUC CORP | B | 04/06/2023 | VARIOUS | (4,300.000) | (764,934) | | 0 | (764,934) | 0 | 0 | 0 | 0 | 0 | (764,934) | 0 | 0 | 0 | 8,089 | | |
| 000000-00-0 | GOLDWIN INC | B | 08/14/2023 | ZERO STAGE CAPITAL | 3,200.000 | 232,508 | | 279,539 | 0 | 0 | 0 | 0 | 0 | 0 | 279,539 | (12,409) | (34,623) | (47,032) | 1,946 | | |
| 000000-00-0 | ELECOM CO | B | 09/14/2023 | ZERO STAGE CAPITAL | 43,900.000 | 494,817 | | 423,138 | 0 | 0 | 0 | 0 | 0 | 0 | 423,138 | (26,800) | 98,478 | 71,678 | 3,754 | | |
| 000000-00-0 | HAMAMATSU PHOTONIC | B | 08/02/2023 | ZERO STAGE CAPITAL | 5,400.000 | 2,295,112 | | 295,895 | 261,008 | 17,613 | 0 | 0 | 17,613 | 17,274 | 295,895 | 2,042,150 | (42,933) | 1,999,217 | 562 | | |
| 000000-00-0 | S-OIL | B | 09/05/2023 | ZERO STAGE CAPITAL | 16,673.000 | 944,552 | | 995,092 | 0 | 0 | 0 | 0 | 0 | 0 | 995,092 | (11,128) | (39,412) | (50,540) | 0 | | |
| 000000-00-0 | CHINA MERCHANTS PO | B | 07/27/2023 | ZERO STAGE CAPITAL | 18,000.000 | 24,319 | | 27,408 | 0 | 0 | 0 | 0 | 0 | 0 | 27,408 | 65 | (3,155) | (3,090) | 1,377 | | |
| 000000-00-0 | HITACHI | B | 08/28/2023 | ZERO STAGE CAPITAL | 11,500.000 | 738,654 | | 584,101 | 0 | 0 | 0 | 0 | 0 | 0 | 584,101 | (31,497) | 186,050 | 154,553 | 6,170 | | |
| 000000-00-0 | CAPITEC BANK HLDGS | B | 09/20/2023 | ZERO STAGE CAPITAL | 113.000 | 10,035 | | 10,831 | 0 | 0 | 0 | 0 | 0 | 0 | 10,831 | (418) | (378) | (796) | 171 | | |
| 000000-00-0 | HOYA CORP | B | 09/22/2023 | ZERO STAGE CAPITAL | 13,300.000 | 1,491,341 | | 1,438,436 | 1,292,315 | (192,734) | 0 | 0 | (192,734) | 338,855 | 1,438,436 | (389,981) | 442,887 | 52,906 | 6,184 | | |
| 000000-00-0 | SK HYNIX INC | B | 06/26/2023 | ZERO STAGE CAPITAL | 2,799.000 | 241,509 | | 180,128 | 0 | 0 | 0 | 0 | 0 | 0 | 180,128 | 1,991 | 59,390 | 61,381 | 0 | | |
| 000000-00-0 | ITO EN | B | 07/05/2023 | VARIOUS | 3,200.000 | 87,788 | | 107,928 | 0 | 0 | 0 | 0 | 0 | 0 | 107,928 | (5,681) | (14,459) | (20,140) | 447 | | |
| 000000-00-0 | IBIDEN CO | B | 07/28/2023 | ZERO STAGE CAPITAL | 14,500.000 | 825,955 | | 614,520 | 296,421 | (16,220) | 0 | 0 | (16,220) | 55,936 | 614,520 | (82,988) | 294,423 | 211,435 | 1,184 | | |
| 000000-00-0 | KIKKOMAN CORP | B | 09/22/2023 | ZERO STAGE CAPITAL | 2,300.000 | 125,253 | | 131,155 | 0 | 0 | 0 | 0 | 0 | 0 | 131,155 | 0 | (5,901) | (5,901) | 0 | | |
| 000000-00-0 | KURITA WATER INDS | B | 07/24/2023 | PRIOR YEAR INCOME | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,696 | | |
| 000000-00-0 | KYOKUYO CO | B | 07/05/2023 | ZERO STAGE CAPITAL | 1,300.000 | 32,483 | | 34,699 | 0 | 0 | 0 | 0 | 0 | 0 | 34,699 | (1,827) | (389) | (2,216) | 900 | | |
| 000000-00-0 | TOKIO MARINE HLDG | B | 08/03/2023 | ZERO STAGE CAPITAL | 20,900.000 | 432,439 | | 355,501 | 451,951 | (179,622) | 0 | 0 | (179,622) | 83,172 | 355,501 | (94,624) | 171,562 | 76,938 | 7,639 | | |
| 000000-00-0 | NOVA LTD | B | 08/17/2023 | ZERO STAGE CAPITAL | 1,584.000 | 188,822 | | 143,848 | 0 | 0 | 0 | 0 | 0 | 0 | 143,848 | (3,925) | 48,900 | 44,975 | 0 | | |
| 000000-00-0 | AMIYAKI TEI CO LTD | B | 08/03/2023 | ZERO STAGE CAPITAL | 5,600.000 | 131,189 | | 145,930 | 0 | 0 | 0 | 0 | 0 | 0 | 145,930 | (9,590) | (5,151) | (14,741) | 408 | | |
| 000000-00-0 | MITSUBISHI CORP | B | 09/06/2023 | ZERO STAGE CAPITAL | 8,400.000 | 433,029 | | 356,008 | 0 | 0 | 0 | 0 | 0 | 0 | 356,008 | (19,040) | 96,062 | 77,022 | 0 | | |
| 000000-00-0 | MITSUBISHI HVY IND | B | 07/24/2023 | PRIOR YEAR INCOME | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 145 | | |
| 000000-00-0 | MITSUI CHEMICALS | B | 07/24/2023 | PRIOR YEAR INCOME | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,061 | | |
| 000000-00-0 | MORITA HOLDINGS | B | 07/27/2023 | ZERO STAGE CAPITAL | 2,900.000 | 30,917 | | 25,963 | 0 | 0 | 0 | 0 | 0 | 0 | 25,963 | (1,367) | 6,321 | 4,954 | 477 | | |

# 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 | NINTENDO CO | B | 09/19/2023 | ZERO STAGE CAPITAL | 83,300.000 | 3,608,846 | | 3,102,496 | 0 | 0 | 0 | 0 | 0 | 0 | 3,102,496 | (228,755) | 735,105 | 506,350 | 99,299 | | |
| 000000-00-0 | NIPPON DENSETSU | B | 07/24/2023 | PRIOR YEAR INCOME | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 512 | | |
| 000000-00-0 | NIDEC CORPORATION | B | 09/05/2023 | ZERO STAGE CAPITAL | 7,800.000 | 400,061 | | 704,376 | 407,971 | 131,779 | 0 | 0 | 131,779 | 164,626 | 704,376 | (198,836) | (105,479) | (304,315) | 1,996 | | |
| 000000-00-0 | NISHIMATSU CONSTCN | B | 07/24/2023 | PRIOR YEAR INCOME | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,805 | | |
| 000000-00-0 | NIPPON SIGNAL CO | B | 07/31/2023 | ZERO STAGE CAPITAL | 7,200.000 | 50,706 | | 56,639 | 0 | 0 | 0 | 0 | 0 | 0 | 56,639 | (2,981) | (2,952) | (5,933) | 1,030 | | |
| 000000-00-0 | NISSAN MOTOR CO | B | 07/24/2023 | PRIOR YEAR INCOME | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,972 | | |
| 000000-00-0 | NOHMI BOSAI | B | 07/28/2023 | VARIOUS | 6,400.000 | 75,369 | | 76,156 | 0 | 0 | 0 | 0 | 0 | 0 | 76,156 | (4,009) | 3,222 | (787) | 1,537 | | |
| 000000-00-0 | OKUWA CO | B | 07/28/2023 | ZERO STAGE CAPITAL | 9,000.000 | 52,441 | | 56,977 | 0 | 0 | 0 | 0 | 0 | 0 | 56,977 | (2,999) | (1,537) | (4,536) | 0 | | |
| 000000-00-0 | OLYMPUS CORP | B | 08/21/2023 | ZERO STAGE CAPITAL | 32,400.000 | 408,777 | | 660,135 | 582,807 | 7,787 | 0 | 0 | 7,787 | 69,542 | 660,135 | (89,450) | (161,908) | (251,358) | 3,790 | | |
| 000000-00-0 | ONOKEN CO | B | 07/24/2023 | PRIOR YEAR INCOME | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 609 | | |
| 000000-00-0 | TAIHEIYO CEMENT | B | 07/24/2023 | PRIOR YEAR INCOME | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,024 | | |
| 000000-00-0 | SERIA CO LTD | B | 07/19/2023 | ZERO STAGE CAPITAL | 8,400.000 | 136,663 | | 159,652 | 0 | 0 | 0 | 0 | 0 | 0 | 159,652 | (8,404) | (14,585) | (22,989) | 2,103 | | |
| 000000-00-0 | RAITO KOGYO CO | B | 07/24/2023 | PRIOR YEAR INCOME | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 380 | | |
| 000000-00-0 | ARCS COMPANY LTD | B | 09/13/2023 | ZERO STAGE CAPITAL | 8,000.000 | 147,877 | | 127,828 | 0 | 0 | 0 | 0 | 0 | 0 | 127,828 | (9,425) | 29,474 | 20,049 | 0 | | |
| 000000-00-0 | T-GAIA CORPORATION | B | 07/20/2023 | ZERO STAGE CAPITAL | 4,500.000 | 54,641 | | 54,007 | 0 | 0 | 0 | 0 | 0 | 0 | 54,007 | (2,843) | 3,477 | 634 | 1,207 | | |
| 000000-00-0 | ROHM CO | B | 09/21/2023 | ZERO STAGE CAPITAL | 900.000 | 69,323 | | 69,224 | 0 | 0 | 0 | 0 | 0 | 0 | 69,224 | (5,104) | 5,202 | 98 | 623 | | |
| 000000-00-0 | RYOYO ELECTRO CORP | B | 07/28/2023 | ZERO STAGE CAPITAL | 13,300.000 | 327,914 | | 246,707 | 0 | 0 | 0 | 0 | 0 | 0 | 246,707 | (12,986) | 94,193 | 81,207 | 0 | | |
| 000000-00-0 | SMC CORP | B | 08/25/2023 | VARIOUS | 800.000 | 363,889 | | 441,380 | 340,056 | (3,049) | 0 | 0 | (3,049) | 104,374 | 441,380 | (125,733) | 48,242 | (77,491) | 5,263 | | |
| 000000-00-0 | SECOM CO | B | 06/27/2023 | VARIOUS | 5,400.000 | 363,021 | | 418,853 | 311,516 | 18,378 | 0 | 0 | 18,378 | 88,960 | 418,853 | (102,832) | 47,000 | (55,832) | 9,584 | | |
| 000000-00-0 | SINOPEC S/PETROLEU | B | 07/07/2023 | ZERO STAGE CAPITAL | 180,000.000 | 27,660 | | 31,187 | 0 | 0 | 0 | 0 | 0 | 0 | 31,187 | 74 | (3,601) | (3,527) | 0 | | |
| 000000-00-0 | SHIN-ETSU CHEMICAL | B | 09/19/2023 | ZERO STAGE CAPITAL | 21,600.000 | 679,024 | | 686,219 | 0 | 0 | 0 | 0 | 0 | 0 | 686,219 | (15,279) | 8,084 | (7,195) | 0 | | |
| 000000-00-0 | SUMITOMO DENSETSU | B | 07/07/2023 | VARIOUS | 2,200.000 | 47,873 | | 41,974 | 0 | 0 | 0 | 0 | 0 | 0 | 41,974 | (2,209) | 8,109 | 5,900 | 954 | | |
| 000000-00-0 | SUZUKI MOTOR CORP | B | 08/17/2023 | ZERO STAGE CAPITAL | 68,600.000 | 2,495,068 | | 2,431,604 | 0 | 0 | 0 | 0 | 0 | 0 | 2,431,604 | (107,939) | 171,403 | 63,464 | 23,754 | | |
| 000000-00-0 | TAIHEI DENGYO | B | 09/14/2023 | ZERO STAGE CAPITAL | 800.000 | 21,684 | | 25,459 | 0 | 0 | 0 | 0 | 0 | 0 | 25,459 | (1,932) | (1,843) | (3,775) | 0 | | |
| 000000-00-0 | ADVANTEST | B | 09/19/2023 | ZERO STAGE CAPITAL | 9,400.000 | 1,218,650 | | 852,891 | 479,921 | 15,747 | 0 | 0 | 15,747 | 104,346 | 852,891 | (137,891) | 503,650 | 365,759 | 3,706 | | |
| 000000-00-0 | SPARK NEW ZEALAND | B | 09/14/2023 | ZERO STAGE CAPITAL | 36,349.000 | 104,524 | | 111,777 | 0 | 0 | 0 | 0 | 0 | 0 | 111,777 | (4,797) | (2,457) | (7,254) | 3,545 | | |
| 000000-00-0 | TOKYO TEKKO CO | B | 08/16/2023 | ZERO STAGE CAPITAL | 1,700.000 | 39,517 | | 40,778 | 0 | 0 | 0 | 0 | 0 | 0 | 40,778 | 355 | (1,616) | (1,261) | 0 | | |
| 000000-00-0 | TOTO | B | 09/12/2023 | ZERO STAGE CAPITAL | 9,500.000 | 253,045 | | 314,084 | 0 | 0 | 0 | 0 | 0 | 0 | 314,084 | (23,158) | (37,881) | (61,039) | 3,398 | | |
| 000000-00-0 | TSINGTAO BREWERY | B | 07/05/2023 | VARIOUS | 114,000.000 | 1,007,553 | | 1,202,632 | 0 | 0 | 0 | 0 | 0 | 0 | 1,202,632 | 2,821 | (197,900) | (195,079) | 28,781 | | |
| 000000-00-0 | ZENRIN CO | B | 09/21/2023 | ZERO STAGE CAPITAL | 8,100.000 | 50,229 | | 49,637 | 0 | 0 | 0 | 0 | 0 | 0 | 49,637 | (3,660) | 4,251 | 591 | 782 | | |
| 000000-00-0 | HUBER & SUHNER AG | D | 09/07/2023 | ZERO STAGE CAPITAL | 4,107.000 | 331,639 | | 351,266 | 0 | 0 | 0 | 0 | 0 | 0 | 351,266 | 18,352 | (37,979) | (19,627) | 9,171 | | |
| 000000-00-0 | JUMBO SA | B | 08/18/2023 | ZERO STAGE CAPITAL | 20,518.000 | 598,928 | | 484,136 | 0 | 0 | 0 | 0 | 0 | 0 | 484,136 | (2,513) | 117,305 | 114,792 | 0 | | |
| 000000-00-0 | RAYSEARCH LAB | B | 08/28/2023 | ZERO STAGE CAPITAL | 30,698.000 | 192,080 | | 234,538 | 0 | 0 | 0 | 0 | 0 | 0 | 234,538 | (4,538) | (37,920) | (42,458) | 0 | | |
| 000000-00-0 | YARA INTERNATIONAL | B | 09/13/2023 | ZERO STAGE CAPITAL | 1,854.000 | 70,822 | | 85,631 | 0 | 0 | 0 | 0 | 0 | 0 | 85,631 | (855) | (13,954) | (14,809) | 9,199 | | |
| 780259-30-5 | SHELL PLC | D | 09/21/2023 | VARIOUS | 5,158.000 | 324,426 | | 319,606 | 0 | 0 | 0 | 0 | 0 | 0 | 319,606 | 0 | 4,820 | 4,820 | 5,318 | | |
| 874039-10-0 | TAIWAN SEMICONDUCTOR | D | 07/26/2023 | ZERO STAGE CAPITAL | 22,866.000 | 2,292,305 | | 2,257,385 | 0 | 0 | 0 | 0 | 0 | 0 | 2,257,385 | 0 | 34,920 | 34,920 | 10,038 | | |
| 87936R-20-5 | TELEFONICA BRASIL SA | D | 07/05/2023 | VARIOUS | 148,846.000 | 1,323,037 | | 1,332,471 | 1,064,249 | 268,222 | 0 | 0 | 268,222 | 0 | 1,332,471 | 0 | (9,434) | (9,434) | 77,430 | | |
| 88579N-10-5 | 3I GROUP PLC | D | 08/23/2023 | PRIOR YEAR INCOME | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 841 | | |
| 88706T-10-8 | TIM S.A. | D | 08/02/2023 | ZERO STAGE CAPITAL | 52,843.000 | 787,226 | | 634,245 | 494,321 | 22,821 | 0 | 0 | 22,821 | 0 | 634,245 | 0 | 152,980 | 152,980 | 34,328 | | |
| 890747-10-8 | TOPPAN INC | B | 07/10/2023 | ZERO STAGE CAPITAL | 2,800.000 | 59,621 | | 57,961 | 0 | 0 | 0 | 0 | 0 | 0 | 57,961 | (1,851) | 3,511 | 1,660 | 0 | | |
| 000000-00-0 | MCJ CO LTD | B | 08/08/2023 | ZERO STAGE CAPITAL | 26,000.000 | 203,186 | | 184,196 | 0 | 0 | 0 | 0 | 0 | 0 | 184,196 | (7,535) | 26,524 | 18,989 | 4,274 | | |
| 000000-00-0 | ACS ACTIVIDADES CO | B | 06/26/2023 | ZERO STAGE CAPITAL | 5,222.000 | 176,475 | | 159,117 | 0 | 0 | 0 | 0 | 0 | 0 | 159,117 | 4,757 | 12,601 | 17,358 | 0 | | |
| 000000-00-0 | THAI OIL PLC | B | 09/20/2023 | ZERO STAGE CAPITAL | 330,400.000 | 449,216 | | 469,370 | 0 | 0 | 0 | 0 | 0 | 0 | 469,370 | (7,627) | (12,527) | (20,154) | 6,056 | | |
| 000000-00-0 | ASELSAN | B | 07/05/2023 | ZERO STAGE CAPITAL | 620,064.000 | 1,357,692 | | 1,830,256 | 0 | 0 | 0 | 0 | 0 | 0 | 1,830,256 | (498,243) | 25,679 | (472,564) | 0 | | |
| 000000-00-0 | DOGAN HOLDINGS | B | 08/01/2023 | ZERO STAGE CAPITAL | 1,287,215.000 | 645,021 | | 658,288 | 0 | 0 | 0 | 0 | 0 | 0 | 658,288 | (178,879) | 165,613 | (13,266) | 15,790 | | |
| 000000-00-0 | ENKA INSAAT | B | 08/22/2023 | ZERO STAGE CAPITAL | 567,136.000 | 688,809 | | 978,416 | 0 | 0 | 0 | 0 | 0 | 0 | 978,416 | (293,131) | 3,524 | (289,607) | 10,714 | | |

# 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 | KEREVITAS GIDA SAN | B | 07/05/2023 | ZERO STAGE CAPITAL | 364,086.000 | 130,717 | | 158,392 | 0 | 0 | 0 | 0 | 0 | 0 | 158,392 | (39,794) | 12,120 | (27,674) | 0 | | |
| 000000-00-0 | TUPRAS | B | 09/18/2023 | ZERO STAGE CAPITAL | 425,631.000 | 2,225,543 | | 1,727,644 | 0 | 0 | 0 | 0 | 0 | 0 | 1,727,644 | (487,741) | 985,640 | 497,899 | 0 | | |
| 000000-00-0 | IG GROUP HLDGS | B | 09/14/2023 | ZERO STAGE CAPITAL | 5,163.000 | 44,359 | | 49,472 | 0 | 0 | 0 | 0 | 0 | 0 | 49,472 | 2,837 | (7,950) | (5,113) | 0 | | |
| 000000-00-0 | CARLSBERG BRWRY(M) | B | 07/20/2023 | ZERO STAGE CAPITAL | 4,400.000 | 19,409 | | 22,273 | 0 | 0 | 0 | 0 | 0 | 0 | 22,273 | (859) | (2,005) | (2,864) | 520 | | |
| 000000-00-0 | ENGIE | B | 07/28/2023 | ZERO STAGE CAPITAL | 59,962.000 | 979,343 | | 876,622 | 0 | 0 | 0 | 0 | 0 | 0 | 876,622 | 26,210 | 76,510 | 102,720 | 92,085 | | |
| 000000-00-0 | HEINEKEN HOLDING | B | 08/03/2023 | ZERO STAGE CAPITAL | 9,288.000 | 763,594 | | 798,223 | 0 | 0 | 0 | 0 | 0 | 0 | 798,223 | 23,866 | (58,495) | (34,629) | 18,469 | | |
| 000000-00-0 | BAIDU INC-CLASS A | B | 08/17/2023 | ZERO STAGE CAPITAL | 10,800.000 | 197,878 | | 196,563 | 0 | 0 | 0 | 0 | 0 | 0 | 196,563 | 498 | 817 | 1,315 | 0 | | |
| 000000-00-0 | CREATE RESTAURANTS | B | 07/10/2023 | ZERO STAGE CAPITAL | 18,200.000 | 123,443 | | 131,428 | 0 | 0 | 0 | 0 | 0 | 0 | 131,428 | (6,918) | (1,067) | (7,985) | 0 | | |
| 000000-00-0 | STARTIA INC | B | 07/05/2023 | ZERO STAGE CAPITAL | 8,500.000 | 79,689 | | 83,730 | 0 | 0 | 0 | 0 | 0 | 0 | 83,730 | (4,407) | 367 | (4,040) | 2,189 | | |
| 000000-00-0 | NORSK HYDRO ASA | B | 09/13/2023 | ZERO STAGE CAPITAL | 14,891.000 | 84,677 | | 110,741 | 0 | 0 | 0 | 0 | 0 | 0 | 110,741 | (1,106) | (24,958) | (26,064) | 7,772 | | |
| 000000-00-0 | PRAEMIUM LTD | B | 09/15/2023 | ZERO STAGE CAPITAL | 375,986.000 | 158,353 | | 195,730 | 0 | 0 | 0 | 0 | 0 | 0 | 195,730 | (6,873) | (30,503) | (37,376) | 0 | | |
| 000000-00-0 | PIAGGIO | B | 08/16/2023 | ZERO STAGE CAPITAL | 88,401.000 | 325,451 | | 380,283 | 0 | 0 | 0 | 0 | 0 | 0 | 380,283 | 12,969 | (67,800) | (54,831) | 9,697 | | |
| 000000-00-0 | JYP ENTERTAINMENT | B | 09/07/2023 | ZERO STAGE CAPITAL | 983.000 | 77,830 | | 86,710 | 0 | 0 | 0 | 0 | 0 | 0 | 86,710 | 768 | (9,648) | (8,880) | 0 | | |
| 000000-00-0 | PROTECTOR FORS ASA | B | 07/11/2023 | ZERO STAGE CAPITAL | 4,200.000 | 63,908 | | 61,226 | 0 | 0 | 0 | 0 | 0 | 0 | 61,226 | 1,080 | 1,602 | 2,682 | 1,270 | | |
| 000000-00-0 | IPSOS | B | 07/07/2023 | ZERO STAGE CAPITAL | 2,082.000 | 110,425 | | 131,190 | 0 | 0 | 0 | 0 | 0 | 0 | 131,190 | 3,922 | (24,687) | (20,765) | 3,064 | | |
| 000000-00-0 | POLAR CAPITAL HLDG | B | 06/27/2023 | ZERO STAGE CAPITAL | 2,546.000 | 16,341 | | 15,956 | 0 | 0 | 0 | 0 | 0 | 0 | 15,956 | 1,145 | (760) | 385 | 0 | | |
| 000000-00-0 | DUBAI FINANCIAL | B | 09/22/2023 | ZERO STAGE CAPITAL | 135,758.000 | 60,955 | | 60,857 | 0 | 0 | 0 | 0 | 0 | 0 | 60,857 | 1 | 97 | 98 | 0 | | |
| 000000-00-0 | HAITIAN INTERNATIONAL HLDGS | B | 09/22/2023 | ZERO STAGE CAPITAL | 19,000.000 | 40,566 | | 50,570 | 0 | 0 | 0 | 0 | 0 | 0 | 50,570 | 67 | (10,072) | (10,005) | 1,331 | | |
| 000000-00-0 | ZHUZHOU CRRC TIMES ELECTRIC | B | 06/29/2023 | VARIOUS | 1,700.000 | 6,208 | | 7,847 | 0 | 0 | 0 | 0 | 0 | 0 | 7,847 | 19 | (1,657) | (1,638) | 130 | | |
| 000000-00-0 | AKER BP ASA | B | 07/10/2023 | ZERO STAGE CAPITAL | 3,526.000 | 86,433 | | 93,458 | 0 | 0 | 0 | 0 | 0 | 0 | 93,458 | 60 | (7,084) | (7,024) | 1,901 | | |
| 000000-00-0 | AIT CORPORATION | B | 06/26/2023 | ZERO STAGE CAPITAL | 2,500.000 | 32,260 | | 28,004 | 0 | 0 | 0 | 0 | 0 | 0 | 28,004 | (1,474) | 5,729 | 4,255 | 0 | | |
| 000000-00-0 | GENTING MALAYSIA B | B | 09/08/2023 | ZERO STAGE CAPITAL | 22,800.000 | 12,608 | | 13,716 | 0 | 0 | 0 | 0 | 0 | 0 | 13,716 | (584) | (524) | (1,108) | 0 | | |
| 000000-00-0 | ANDRITZ AG | B | 07/31/2023 | ZERO STAGE CAPITAL | 21,360.000 | 1,084,362 | | 1,331,307 | 0 | 0 | 0 | 0 | 0 | 0 | 1,331,307 | (24,139) | (222,806) | (246,945) | 47,482 | | |
| 000000-00-0 | BCO DE SABADELL | B | 09/11/2023 | ZERO STAGE CAPITAL | 52,014.000 | 58,149 | | 61,383 | 0 | 0 | 0 | 0 | 0 | 0 | 61,383 | (1,090) | (2,144) | (3,234) | 0 | | |
| 000000-00-0 | VEIDEKKE | B | 07/11/2023 | ZERO STAGE CAPITAL | 44,099.000 | 462,003 | | 475,009 | 0 | 0 | 0 | 0 | 0 | 0 | 475,009 | 1,452 | (14,458) | (13,006) | 31,571 | | |
| 000000-00-0 | U-BLOX HOLDING AG | D | 07/27/2023 | ZERO STAGE CAPITAL | 307.000 | 33,740 | | 34,588 | 0 | 0 | 0 | 0 | 0 | 0 | 34,588 | 1,722 | (2,569) | (847) | 0 | | |
| 000000-00-0 | ZOZO INC | B | 08/03/2023 | ZERO STAGE CAPITAL | 1,400.000 | 25,636 | | 31,115 | 0 | 0 | 0 | 0 | 0 | 0 | 31,115 | (1,638) | (3,841) | (5,479) | 398 | | |
| 000000-00-0 | TURK TELEKOMUNIKAS | B | 07/11/2023 | ZERO STAGE CAPITAL | 268,502.000 | 231,710 | | 243,066 | 0 | 0 | 0 | 0 | 0 | 0 | 243,066 | (42,048) | 30,692 | (11,356) | 0 | | |
| 000000-00-0 | NAIGAI TRANS LINE | B | 09/11/2023 | ZERO STAGE CAPITAL | 7,400.000 | 132,772 | | 141,130 | 0 | 0 | 0 | 0 | 0 | 0 | 141,130 | (4,300) | (4,058) | (8,358) | 135 | | |
| 000000-00-0 | CALBEE INC | B | 07/06/2023 | ZERO STAGE CAPITAL | 20,300.000 | 379,541 | | 399,663 | 0 | 0 | 0 | 0 | 0 | 0 | 399,663 | (21,038) | 915 | (20,123) | 7,552 | | |
| 000000-00-0 | SINOPHARM GROUP CO | B | 08/01/2023 | VARIOUS | 51,600.000 | 161,420 | | 179,976 | 0 | 0 | 0 | 0 | 0 | 0 | 179,976 | 430 | (18,985) | (18,555) | 5,922 | | |
| 000000-00-0 | MS AUTOTECH CO LTD | B | 08/14/2023 | ZERO STAGE CAPITAL | 31,245.000 | 120,257 | | 139,813 | 0 | 0 | 0 | 0 | 0 | 0 | 139,813 | (786) | (18,769) | (19,555) | 0 | | |
| 000000-00-0 | CHINA DATANG CORP | B | 08/01/2023 | VARIOUS | 328,000.000 | 105,478 | | 112,037 | 0 | 0 | 0 | 0 | 0 | 0 | 112,037 | 260 | (6,818) | (6,558) | 2,262 | | |
| 000000-00-0 | MIGROS TICARET AS | B | 08/24/2023 | ZERO STAGE CAPITAL | 36,620.000 | 466,687 | | 464,477 | 0 | 0 | 0 | 0 | 0 | 0 | 464,477 | 0 | 2,210 | 2,210 | 0 | | |
| 000000-00-0 | CARASSO MOTORS LTD | B | 09/07/2023 | ZERO STAGE CAPITAL | 19,665.000 | 85,224 | | 95,469 | 0 | 0 | 0 | 0 | 0 | 0 | 95,469 | (3,024) | (7,221) | (10,245) | 3,329 | | |
| 000000-00-0 | MEIJI HOLDINGS CO | B | 07/12/2023 | ZERO STAGE CAPITAL | 49,400.000 | 1,115,783 | | 1,118,949 | 0 | 0 | 0 | 0 | 0 | 0 | 1,118,949 | (58,900) | 55,734 | (3,166) | 16,786 | | |
| 000000-00-0 | KOEI TECMO HOLDING | B | 09/14/2023 | ZERO STAGE CAPITAL | 17,500.000 | 262,424 | | 289,272 | 0 | 0 | 0 | 0 | 0 | 0 | 289,272 | (21,329) | (5,519) | (26,848) | 6,260 | | |
| 000000-00-0 | DEDICARE AB | B | 07/27/2023 | ZERO STAGE CAPITAL | 3,792.000 | 32,129 | | 51,999 | 0 | 0 | 0 | 0 | 0 | 0 | 51,999 | (635) | (19,235) | (19,870) | 2,217 | | |
| 000000-00-0 | MONEX CO LTD | B | 08/01/2023 | ZERO STAGE CAPITAL | 11,198.000 | 235,760 | | 278,681 | 0 | 0 | 0 | 0 | 0 | 0 | 278,681 | 1,422 | (44,343) | (42,921) | 0 | | |
| 000000-00-0 | COCA COLA HBC | B | 07/11/2023 | ZERO STAGE CAPITAL | 20,801.000 | 619,555 | | 609,356 | 0 | 0 | 0 | 0 | 0 | 0 | 609,356 | 12,959 | (2,759) | 10,200 | 0 | | |
| 000000-00-0 | COCA COLA HBC | B | 09/13/2023 | ZERO STAGE CAPITAL | 1,551.000 | 43,007 | | 47,699 | 0 | 0 | 0 | 0 | 0 | 0 | 47,699 | (1,175) | (3,517) | (4,692) | 0 | | |
| 000000-00-0 | CENTRALNIC GROUP P | B | 06/26/2023 | ZERO STAGE CAPITAL | 37,206.000 | 52,316 | | 60,763 | 0 | 0 | 0 | 0 | 0 | 0 | 60,763 | 4,360 | (12,807) | (8,447) | 464 | | |
| 000000-00-0 | MLP SAGLIK HIZMETL | B | 09/22/2023 | ZERO STAGE CAPITAL | 70,182.000 | 358,949 | | 250,999 | 0 | 0 | 0 | 0 | 0 | 0 | 250,999 | (68,668) | 176,618 | 107,950 | 0 | | |
| 000000-00-0 | ENERJISA ENERJI | B | 08/31/2023 | ZERO STAGE CAPITAL | 516,748.000 | 957,465 | | 778,460 | 0 | 0 | 0 | 0 | 0 | 0 | 778,460 | (171,555) | 350,561 | 179,006 | 15,328 | | |
| 000000-00-0 | RAFFLES MEDICAL | B | 07/31/2023 | ZERO STAGE CAPITAL | 185,700.000 | 184,981 | | 194,959 | 0 | 0 | 0 | 0 | 0 | 0 | 194,959 | 550 | (10,527) | (9,977) | 5,283 | | |
| 000000-00-0 | PARADOX INTERACTIV | B | 08/11/2023 | PRIOR YEAR INCOME | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,751 | | |

# 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 | EOPTOLINK TECHNOLO | B | 08/29/2023 | ZERO STAGE CAPITAL | 93,360.000 | 584,242 | | 804,652 | 0 | 0 | 0 | 0 | 0 | 0 | 804,652 | (8,841) | (211,569) | (220,410) | 0 | | |
| 000000-00-0 | JOST WERKE AG | B | 08/15/2023 | ZERO STAGE CAPITAL | 1,417.000 | 73,819 | | 81,036 | 0 | 0 | 0 | 0 | 0 | 0 | 81,036 | 2,764 | (9,980) | (7,216) | 2,178 | | |
| 000000-00-0 | EVT LIMITED | B | 06/28/2023 | ZERO STAGE CAPITAL | 1,479.000 | 11,819 | | 12,700 | 0 | 0 | 0 | 0 | 0 | 0 | 12,700 | 179 | (1,060) | (881) | 139 | | |
| 000000-00-0 | ALLIGO AB | B | 07/24/2023 | PRIOR YEAR INCOME | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,987 | | |
| 000000-00-0 | AK MEDICAL HLDGS L | B | 08/18/2023 | ZERO STAGE CAPITAL | 94,000.000 | 85,653 | | 91,548 | 0 | 0 | 0 | 0 | 0 | 0 | 91,548 | 149 | (6,043) | (5,894) | 245 | | |
| 000000-00-0 | SG HOLDINGS CO LTD | B | 07/20/2023 | ZERO STAGE CAPITAL | 12,200.000 | 180,805 | | 174,434 | 0 | 0 | 0 | 0 | 0 | 0 | 174,434 | (9,182) | 15,553 | 6,371 | 2,269 | | |
| 000000-00-0 | ARTERIA NETWORKS C | B | 07/06/2023 | ZERO STAGE CAPITAL | 6,700.000 | 91,673 | | 64,351 | 0 | 0 | 0 | 0 | 0 | 0 | 64,351 | (3,387) | 30,710 | 27,323 | 1,450 | | |
| 000000-00-0 | IMI | B | 08/22/2023 | VARIOUS | 2,808.000 | 53,095 | | 52,936 | 0 | 0 | 0 | 0 | 0 | 0 | 52,936 | 3,778 | (3,620) | 158 | 937 | | |
| 000000-00-0 | ASIAINFO TECHNOLOGIES LTD | B | 09/22/2023 | ZERO STAGE CAPITAL | 202,400.000 | 253,425 | | 392,811 | 0 | 0 | 0 | 0 | 0 | 0 | 392,811 | 1,101 | (140,487) | (139,386) | 10,339 | | |
| 000000-00-0 | CURY CONST E INCO | B | 09/22/2023 | ZERO STAGE CAPITAL | 16,600.000 | 54,219 | | 60,088 | 0 | 0 | 0 | 0 | 0 | 0 | 60,088 | (641) | (5,228) | (5,869) | 0 | | |
| 000000-00-0 | YAKUODO HLDGS CO L | B | 09/13/2023 | ZERO STAGE CAPITAL | 2,900.000 | 52,368 | | 50,276 | 0 | 0 | 0 | 0 | 0 | 0 | 50,276 | (3,707) | 5,799 | 2,092 | 0 | | |
| 000000-00-0 | ISS AS | B | 08/14/2023 | ZERO STAGE CAPITAL | 107,884.000 | 2,160,402 | | 2,345,003 | 0 | 0 | 0 | 0 | 0 | 0 | 2,345,003 | 72,940 | (257,541) | (184,601) | 33,357 | | |
| 000000-00-0 | EVERGREEN AVIATION | B | 09/19/2023 | ZERO STAGE CAPITAL | 153,000.000 | 535,653 | | 540,639 | 0 | 0 | 0 | 0 | 0 | 0 | 540,639 | (13,177) | 8,191 | (4,986) | 19,664 | | |
| 000000-00-0 | THUNGELA RESOURCES | B | 06/28/2023 | ZERO STAGE CAPITAL | 30,240.000 | 222,382 | | 272,052 | 0 | 0 | 0 | 0 | 0 | 0 | 272,052 | (1,989) | (47,680) | (49,669) | 0 | | |
| 000000-00-0 | STS HOLDING SA | B | 08/08/2023 | ZERO STAGE CAPITAL | 124,840.000 | 753,502 | | 609,087 | 0 | 0 | 0 | 0 | 0 | 0 | 609,087 | 16,949 | 127,466 | 144,415 | 0 | | |
| 000000-00-0 | H.LUNDBECK A/S | B | 06/29/2023 | ZERO STAGE CAPITAL | 6,642.000 | 31,938 | | 31,037 | 24,558 | 4,652 | 0 | 0 | 4,652 | 1,828 | 31,037 | (334) | 1,235 | 901 | 548 | | |
| 000000-00-0 | SCICLONE PHARMACEU | B | 07/24/2023 | PRIOR YEAR INCOME | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 373 | | |
| 000000-00-0 | HALEON PLC | B | 09/19/2023 | ZERO STAGE CAPITAL | 120,557.000 | 491,443 | | 341,095 | 473,848 | (64,534) | 0 | 0 | (64,534) | (68,219) | 341,095 | 87,133 | 63,216 | 150,349 | 3,435 | | |
| 000000-00-0 | BRUNEL INTL | B | 06/27/2023 | ZERO STAGE CAPITAL | 5,047.000 | 63,623 | | 63,163 | 0 | 0 | 0 | 0 | 0 | 0 | 63,163 | 1,888 | (1,428) | 460 | 2,787 | | |
| 000000-00-0 | DIRUI INDUSTRIAL CO LTD-A | B | 09/21/2023 | ZERO STAGE CAPITAL | 21,400.000 | 70,034 | | 79,506 | 0 | 0 | 0 | 0 | 0 | 0 | 79,506 | (850) | (8,622) | (9,472) | 0 | | |
| 000000-00-0 | STABILUS SE | B | 09/20/2023 | ZERO STAGE CAPITAL | 1,414.000 | 79,150 | | 95,835 | 0 | 0 | 0 | 0 | 0 | 0 | 95,835 | 1,113 | (17,798) | (16,685) | 0 | | |
| 000000-00-0 | ASIAN STAR ANCHOR CHAIN-A | B | 09/13/2023 | ZERO STAGE CAPITAL | 478,800.000 | 654,431 | | 745,669 | 0 | 0 | 0 | 0 | 0 | 0 | 745,669 | (3,629) | (87,609) | (91,238) | 0 | | |
| 000000-00-0 | SHELL PLC | B | 09/20/2023 | VARIOUS | 8,232.000 | 259,504 | | 251,870 | 0 | 0 | 0 | 0 | 0 | 0 | 251,870 | 5,430 | 2,204 | 7,634 | 5,165 | | |
| 000000-00-0 | SHIFT INC | B | 08/10/2023 | ZERO STAGE CAPITAL | 1,700.000 | 369,963 | | 331,728 | 0 | 0 | 0 | 0 | 0 | 0 | 331,728 | (7,795) | 46,030 | 38,235 | 0 | | |
| 000000-00-0 | YANGTZE OPTICAL FIBRE AND-H | B | 08/01/2023 | ZERO STAGE CAPITAL | 8,500.000 | 12,849 | | 17,153 | 0 | 0 | 0 | 0 | 0 | 0 | 17,153 | 41 | (4,344) | (4,303) | 545 | | |
| 000000-00-0 | SFP DINING CO LTD | B | 07/10/2023 | ZERO STAGE CAPITAL | 4,000.000 | 60,576 | | 49,634 | 0 | 0 | 0 | 0 | 0 | 0 | 49,634 | (2,613) | 13,555 | 10,942 | 0 | | |
| 000000-00-0 | EUROPRIS ASA | B | 07/18/2023 | ZERO STAGE CAPITAL | 28,422.000 | 190,004 | | 197,270 | 0 | 0 | 0 | 0 | 0 | 0 | 197,270 | 126 | (7,391) | (7,265) | 15,449 | | |
| G0176J-10-9 | ALLEGION PLC | D | 07/18/2023 | VARIOUS | 3,461.000 | 433,236 | | 360,589 | 0 | 0 | 0 | 0 | 0 | 0 | 360,589 | 0 | 72,647 | 72,647 | 2,574 | | |
| G29183-10-3 | EATON CORP | D | 09/15/2023 | VARIOUS | 44,836.000 | 10,030,798 | | 5,768,669 | 2,040,350 | (1,780,379) | 0 | 0 | (1,780,379) | 0 | 5,768,669 | 0 | 4,262,129 | 4,262,129 | 46,175 | | |
| G3075P-10-1 | ENSTAR GROUP LTD | D | 08/31/2023 | ZERO STAGE CAPITAL | 1,829.000 | 461,994 | | 443,119 | 0 | 0 | 0 | 0 | 0 | 0 | 443,119 | 0 | 18,874 | 18,874 | 0 | | |
| G72800-10-8 | PROTHENA CORP PLC | D | 08/17/2023 | ZERO STAGE CAPITAL | 361.000 | 20,710 | | 24,016 | 0 | 0 | 0 | 0 | 0 | 0 | 24,016 | 0 | (3,307) | (3,307) | 0 | | |
| G7997R-10-3 | SEAGATE TECH HLDNGS | D | 07/26/2023 | ZERO STAGE CAPITAL | 3,550.000 | 204,152 | | 225,002 | 0 | 0 | 0 | 0 | 0 | 0 | 225,002 | 0 | (20,850) | (20,850) | 4,803 | | |
| G87110-10-5 | TECHNIPFMC PLC | D | 08/01/2023 | ZERO STAGE CAPITAL | 29,582.000 | 522,023 | | 408,685 | 0 | 0 | 0 | 0 | 0 | 0 | 408,685 | 0 | 113,338 | 113,338 | 0 | | |
| G8994E-10-3 | TRANE TECHNOLOGI PLC | D | 07/12/2023 | ZERO STAGE CAPITAL | 1,151.000 | 221,305 | | 217,686 | 0 | 0 | 0 | 0 | 0 | 0 | 217,686 | 0 | 3,619 | 3,619 | 762 | | |
| G9456A-10-0 | GOLAR LNG LTD | D | 09/06/2023 | ZERO STAGE CAPITAL | 8,559.000 | 194,166 | | 185,327 | 0 | 0 | 0 | 0 | 0 | 0 | 185,327 | 0 | 8,839 | 8,839 | 3,929 | | |
| G96629-10-3 | WILLIS TOWERS WATSON | D | 08/22/2023 | ZERO STAGE CAPITAL | 2,749.000 | 549,797 | | 641,155 | 0 | 0 | 0 | 0 | 0 | 0 | 641,155 | 0 | (91,358) | (91,358) | 1,851 | | |
| N53745-10-0 | LYONDELLBASELL INDUS | D | 08/22/2023 | ZERO STAGE CAPITAL | 3,264.000 | 318,217 | | 306,842 | 271,010 | 35,832 | 0 | 0 | 35,832 | 0 | 306,842 | 0 | 11,375 | 11,375 | 7,964 | | |
| N6596X-10-9 | NXP SEMICONDUCTR | D | 08/31/2023 | ZERO STAGE CAPITAL | 275.000 | 56,566 | | 52,881 | 0 | 0 | 0 | 0 | 0 | 0 | 52,881 | 0 | 3,685 | 3,685 | 219 | | |
| N70544-10-6 | PLAYA HOTELS & RESOR | D | 07/11/2023 | ZERO STAGE CAPITAL | 60,859.000 | 489,344 | | 554,352 | 0 | 0 | 0 | 0 | 0 | 0 | 554,352 | 0 | (65,008) | (65,008) | 0 | | |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 451,565,748 | XXX | 319,350,740 | 242,255,754 | (101,337,703) | 0 | 0 | (101,337,703) | 1,130,490 | 318,585,806 | (10,919,667) | 148,265,333 | 137,345,666 | 4,671,612 | XXX | XXX |
| 46090E-10-3 | INVESCO QQQ TR | | 08/31/2023 | GOLDMAN SACHS | 66,000.000 | 24,961,984 | | 24,030,848 | 0 | 0 | 0 | 0 | 0 | 0 | 24,030,848 | 0 | 931,135 | 931,135 | 0 | | |
| 464286-77-2 | ISHARES MSCI SOUTH KOREA ETF | | 09/13/2023 | ZERO STAGE CAPITAL | 91,745.000 | 5,766,799 | | 5,474,998 | 0 | 0 | 0 | 0 | 0 | 0 | 5,474,998 | 0 | 291,801 | 291,801 | 0 | | |
| 464287-10-1 | ISHARES S+P 100 ETF | | 07/13/2023 | ZERO STAGE CAPITAL | 8,186.000 | 1,714,995 | | 1,657,157 | 0 | 0 | 0 | 0 | 0 | 0 | 1,657,157 | 0 | 57,838 | 57,838 | 4,590 | | |
| 464287-18-4 | ISHARES CHINA LARGE-CAP ETF | | 09/22/2023 | GOLDMAN SACHS | 1,287,338.000 | 34,880,543 | | 41,920,486 | 36,431,665 | 5,488,821 | 0 | 0 | 5,488,821 | 0 | 41,920,486 | 0 | (7,039,944) | (7,039,944) | 198,732 | | |
| 464287-22-6 | ISHARES TR | | 09/19/2023 | GOLDMAN SACHS | 406,100.000 | 38,718,401 | | 39,986,610 | 0 | 0 | 0 | 0 | 0 | 0 | 39,986,610 | 0 | (1,268,209) | (1,268,209) | 421,343 | | 1.E |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 464287-23-4 | ISHARES MSCI EMERGING MKT INDEX ETF | | 09/22/2023 | GOLDMAN SACHS | 983,600.000 | 37,834,068 | | 40,031,733 | 0 | 0 | 0 | 0 | 0 | 0 | 40,031,733 | 0 | (2,197,665) | (2,197,665) | 0 | | |
| 464287-65-5 | ISHARES RUSSELL 2000 ETF | | 09/22/2023 | ZERO STAGE CAPITAL | 31,087.000 | 5,776,946 | | 5,820,229 | 0 | 0 | 0 | 0 | 0 | 0 | 5,820,229 | 0 | (43,284) | (43,284) | 3,986 | | |
| 464288-24-0 | ISHARES MSCI ACWI EX US ETF | | 09/22/2023 | GOLDMAN SACHS | 992,783.000 | 47,741,216 | | 49,945,278 | 17,293,777 | 2,614,401 | 0 | 0 | 2,614,401 | 0 | 49,945,278 | 0 | (2,204,062) | (2,204,062) | 303,248 | | |
| 46429B-68-9 | ISHARES EDGE MSCI MIN VOL EA | | 09/14/2023 | ZERO STAGE CAPITAL | 1,935.000 | 130,557 | | 134,766 | 0 | 0 | 0 | 0 | 0 | 0 | 134,766 | 0 | (4,209) | (4,209) | 2,475 | | |
| 46429B-69-7 | ISHARES EDGE MSCI MIN VOL US | | 09/14/2023 | ZERO STAGE CAPITAL | 5,913.000 | 445,850 | | 439,922 | 0 | 0 | 0 | 0 | 0 | 0 | 439,922 | 0 | 5,927 | 5,927 | 0 | | |
| 46432F-33-9 | ISHARES EDGE MSCI USA QUALITY | | 09/14/2023 | ZERO STAGE CAPITAL | 19,203.000 | 2,653,104 | | 2,643,447 | 0 | 0 | 0 | 0 | 0 | 0 | 2,643,447 | 0 | 9,657 | 9,657 | 0 | | |
| 46432F-39-6 | ISHARES EDGE MSCI USA MOMENT | | 08/14/2023 | ZERO STAGE CAPITAL | 41,747.000 | 6,081,473 | | 5,723,956 | 2,952,310 | (189,353) | 0 | 0 | (189,353) | 0 | 5,723,956 | 0 | 357,517 | 357,517 | 68,311 | | |
| 46434G-77-2 | ISHARES MSCI TAIWAN ETF | | 09/19/2023 | ZERO STAGE CAPITAL | 343,658.000 | 16,181,771 | | 15,762,531 | 0 | 0 | 0 | 0 | 0 | 0 | 15,762,531 | 0 | 419,241 | 419,241 | 0 | | |
| 46434V-44-9 | ISHARES EDGE MSCI INTL MOMENT | | 09/14/2023 | ZERO STAGE CAPITAL | 5,315.000 | 177,736 | | 163,861 | 163,861 | 0 | 0 | 0 | 0 | 0 | 163,861 | 0 | 13,875 | 13,875 | 2,279 | | |
| 46434V-45-6 | ISHARES EDGE MSCI INTL QUALITY | | 09/14/2023 | ZERO STAGE CAPITAL | 78,168.000 | 2,801,557 | | 2,426,539 | 2,531,862 | (105,322) | 0 | 0 | (105,322) | 0 | 2,426,539 | 0 | 375,018 | 375,018 | 44,417 | | |
| 46435G-50-8 | ISHARES EDGE MSCI INTL SIZE | | 09/14/2023 | ZERO STAGE CAPITAL | 2,872.000 | 73,127 | | 76,202 | 0 | 0 | 0 | 0 | 0 | 0 | 76,202 | 0 | (3,074) | (3,074) | 0 | | |
| 78462F-10-3 | SPDR S&P 500 TRUST ETF | | 09/20/2023 | VARIOUS | 56,300.000 | 24,972,363 | | 25,761,033 | 0 | 0 | 0 | 0 | 0 | 0 | 25,761,033 | 0 | (788,670) | (788,670) | 828 | | |
| 922042-87-4 | VANGUARD EUROPEAN ETF | | 06/29/2023 | GOLDMAN SACHS | 735,795.000 | 44,699,189 | | 42,682,783 | 40,792,475 | 1,890,308 | 0 | 0 | 1,890,308 | 0 | 42,682,783 | 0 | 2,016,406 | 2,016,406 | 964,995 | | |
| 5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO | | | | | | 295,611,679 | XXX | 304,682,379 | 100,165,950 | 9,698,855 | 0 | 0 | 9,698,855 | 0 | 304,682,379 | 0 | (9,070,702) | (9,070,702) | 2,015,204 | XXX | XXX |
| 30277@-10-1 | FMIC HOLDINGS, INC. | | 08/22/2023 | RETURN OF CAPITAL | 0.000 | 102,250 | | 102,250 | 102,250 | 0 | 0 | 0 | 0 | 0 | 102,250 | 0 | 0 | 0 | 0 | | |
| 5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded | | | | | | 102,250 | XXX | 102,250 | 102,250 | 0 | 0 | 0 | 0 | 0 | 102,250 | 0 | 0 | 0 | 0 | XXX | XXX |
| 5989999997. Total - Common Stocks - Part 4 | | | | | | 747,279,677 | XXX | 624,135,369 | 342,523,954 | (91,638,848) | 0 | 0 | (91,638,848) | 1,130,490 | 623,370,435 | (10,919,667) | 139,194,631 | 128,274,964 | 6,686,816 | 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 | | | | | | 747,279,677 | XXX | 624,135,369 | 342,523,954 | (91,638,848) | 0 | 0 | (91,638,848) | 1,130,490 | 623,370,435 | (10,919,667) | 139,194,631 | 128,274,964 | 6,686,816 | XXX | XXX |
| 5999999999. Total - Preferred and Common Stocks | | | | | | 747,938,309 | XXX | 624,813,327 | 342,523,954 | (91,638,848) | 0 | 0 | (91,638,848) | 1,130,490 | 624,048,393 | (10,911,773) | 139,167,412 | 128,255,639 | 6,691,150 | XXX | XXX |
| 6009999999 - Totals | | | | | | 1,570,778,746 | XXX | 1,467,870,175 | 641,425,056 | (88,259,060) | (454,866) | 0 | (88,713,926) | 1,130,490 | 1,463,073,559 | (10,911,773) | 122,921,723 | 112,009,950 | 21,308,165 | XXX | XXX |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>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 | D 2-2 | Equity/Index | Jane Street Execution Services LLC 549300HXJLXCPDWAH070 | 04/11/2023 | 10/20/2023 | 24,300 | 99,022,500 | 4075 | 0 | 4,254,055 | 0 | 281,880 | | 281,880 | (3,972,175) | 0 | 0 | 0 | 0 | | |
| SPX Put Option | Equity Portfolio Hedge | D 2-2 | Equity/Index | JPMorgan Chase Bank, N.A. 549300HXJLXCPDWAH070 | 07/28/2023 | 12/29/2023 | 43,600 | 196,200,000 | 4500 | 0 | 4,317,010 | 0 | 9,251,920 | | 9,251,920 | 4,934,910 | 0 | 0 | 0 | 0 | | |
| SPX Put Option | Equity Portfolio Hedge | D 2-2 | Equity/Index | JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97 | 04/12/2023 | 12/29/2023 | 24,300 | 99,022,500 | 4075 | 0 | 5,034,520 | 0 | 1,414,260 | | 1,414,260 | (3,620,260) | 0 | 0 | 0 | 0 | | |
| 0169999999. Subtotal - Purchased Options - Hedging Other - Put Options | | | | | | | | | | 0 | 13,605,586 | 0 | 10,948,060 | XXX | 10,948,060 | (2,657,525) | 0 | 0 | 0 | 0 | XXX | XXX |
| 0219999999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | 0 | 13,605,586 | 0 | 10,948,060 | XXX | 10,948,060 | (2,657,525) | 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 | 13,605,586 | 0 | 10,948,060 | XXX | 10,948,060 | (2,657,525) | 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 | 13,605,586 | 0 | 10,948,060 | XXX | 10,948,060 | (2,657,525) | 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 | D 2-2 | Equity/Index | JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97 | 04/12/2023 | 12/29/2023 | 24,300 | 109,350,000 | 4500 | 0 | (2,618,128) | 0 | (1,263,600) | | (1,263,600) | 1,354,528 | 0 | 0 | 0 | 0 | | |
| 0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants | | | | | | | | | | 0 | (2,618,128) | 0 | (1,263,600) | XXX | (1,263,600) | 1,354,528 | 0 | 0 | 0 | 0 | XXX | XXX |
| SPX Put Option | Equity Portfolio Hedge | D 2-2 | Equity/Index | JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97 | 04/12/2023 | 12/29/2023 | 24,300 | 87,480,000 | 3600 | 0 | (2,387,988) | 0 | (358,425) | | (358,425) | 2,029,563 | 0 | 0 | 0 | 0 | | |
| SPX Put Option | Equity Portfolio Hedge | D 2-2 | Equity/Index | Citadel 12UUJYTN7D3SW8KCSG25 | 07/28/2023 | 12/29/2023 | 43,600 | 183,120,000 | 4200 | 0 | (2,318,910) | 0 | (3,690,740) | | (3,690,740) | (1,371,830) | 0 | 0 | 0 | 0 | | |
| SPX Put Option | Equity Portfolio Hedge | D 2-2 | Equity/Index | Jane Street Execution Services LLC 549300HXJLXCPDWAH070 | 04/11/2023 | 10/20/2023 | 24,300 | 87,480,000 | 3600 | 0 | (1,777,448) | 0 | (41,310) | | (41,310) | 1,736,138 | 0 | 0 | 0 | 0 | | |
| 0659999999. Subtotal - Written Options - Hedging Other - Put Options | | | | | | | | | | 0 | (6,484,345) | 0 | (4,090,475) | XXX | (4,090,475) | 2,393,871 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0709999999. Subtotal - Written Options - Hedging Other | | | | | | | | | | 0 | (9,102,473) | 0 | (5,354,075) | XXX | (5,354,075) | 3,748,399 | 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 | (2,618,128) | 0 | (1,263,600) | XXX | (1,263,600) | 1,354,528 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0939999999. Total Written Options - Put Options | | | | | | | | | | 0 | (6,484,345) | 0 | (4,090,475) | XXX | (4,090,475) | 2,393,871 | 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 | (9,102,473) | 0 | (5,354,075) | XXX | (5,354,075) | 3,748,399 | 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 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1369999999. Total Swaps - Credit Default | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1379999999. Total Swaps - Foreign Exchange | | | | | | | | | | 0 | 0 | 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 | Foreign Currency Exposure | D Part 1 | Currency | JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97 | 03/01/2023 | 07/28/2026 | 0 | 18,841,100 | USD -EUR | 0 | 0 | 0 | 63,376 | | 63,376 | 0 | 63,376 | 0 | 0 | 158,405 | | |
| 1439999999. Subtotal - Forwards - Hedging Other | | | | | | | | | | 0 | 0 | 0 | 63,376 | XXX | 63,376 | 0 | 63,376 | 0 | 0 | 158,405 | XXX | XXX |
| 1479999999. Subtotal - Forwards | | | | | | | | | | 0 | 0 | 0 | 63,376 | XXX | 63,376 | 0 | 63,376 | 0 | 0 | 158,405 | 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 | 4,503,112 | 0 | 5,657,361 | XXX | 5,657,361 | 1,090,874 | 63,376 | 0 | 0 | 158,405 | 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 | 4,503,112 | 0 | 5,657,361 | XXX | 5,657,361 | 1,090,874 | 63,376 | 0 | 0 | 158,405 | 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

**N O N E**

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

**N O N E**

# SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open 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<br>Fair Value of Acceptable Collateral | 5<br>Present Value of Financing Premium | 6<br>Contracts With Book/Adjusted Carrying Value >0 | 7<br>Contracts With Book/Adjusted Carrying Value <0 | 8<br>Exposure Net of Collateral | 9<br>Contracts With Fair Value >0 | 10<br>Contracts With Fair Value <0 | 11<br>Exposure Net of Collateral | Potential Exposure | Off-Balance Sheet Exposure |
| 0199999999 - Aggregate Sum of Exchange Traded Derivatives | XXX | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97 | Y | | 0 | 0 | 63,376 | 0 | 63,376 | 63,376 | 0 | 63,376 | 158,405 | 0 |
| 0299999999. Total NAIC 1 Designation | | | 0 | 0 | 63,376 | 0 | 63,376 | 63,376 | 0 | 63,376 | 158,405 | 0 |
| 0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded) | | | 0 | 0 | 10,948,060 | (5,354,075) | 5,593,985 | 10,948,060 | (5,354,075) | 5,593,985 | 0 | 0 |
| 0999999999 - Gross Totals | | | 0 | 0 | 11,011,436 | (5,354,075) | 5,657,361 | 11,011,436 | (5,354,075) | 5,657,361 | 158,405 | 0 |
| 1. Offset per SSAP No. 64 | | | | | 0 | 0 | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | | 11,011,436 | (5,354,075) | | | | | | |

# SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| JP Morgan Securities LLC ZBUT11V806EZRVTWT807 | Cash | | Cash pledged as collateral | 52,381,000 | 52,381,000 | 52,381,000 | | IV |
| 0199999999 - Total | | | | 52,381,000 | 52,381,000 | 52,381,000 | XXX | XXX |

Collateral Pledged to Reporting Entity

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

NONE

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 | 16,867,011 | 16,851,359 | 16,699,107 | XXX |
| BANK OF AMERICA (OPERATING) . WILMINGTON, DE | | 0.000 | 0 | 0 | 43,446,166 | 45,928,666 | (400,852) | XXX |
| BANK OF AMERICA (LOSS PAYMENT) ..... WILMINGTON, DE | | 0.000 | 0 | 0 | (12,408,312) | (4,014,976) | (1,086,325) | XXX |
| BANK OF AMERICA (CDR AP) ..... WILMINGTON, DE | | 0.000 | 0 | 0 | (3,294,574) | (2,295,240) | (3,968,599) | XXX |
| BANK OF AMERICA - SINGAPORE . WILMINGTON, DE | | 0.000 | 0 | 0 | 16,968,347 | 16,968,347 | 16,968,347 | XXX |
| BANK OF AMERICA ACH BENEFITS ..... WILMINGTON, DE | | 0.000 | 0 | 0 | (41,817,640) | (41,817,485) | 0 | XXX |
| BANK OF AMERICA - KOREA ..... BOA SEOUL BRANCH | | 0.000 | 0 | 0 | 1,536,600 | 1,520,200 | 3,005,917 | XXX |
| BANK OF AMERICA ..... MALAYSIA | | 0.000 | 0 | 0 | 11,047,970 | 11,219,757 | 11,031,444 | XXX |
| HSBC BANK OF AUSTRALIA LIMITED USD ACCOUNT ..... AUSTRALIA | | 0.000 | 0 | 0 | 16,298,895 | 35,887,803 | 36,997,672 | XXX |
| HSBC-HK&SHANGHAI BANKING CORP LTD. ..... HONG KONG | | 0.000 | 0 | 0 | 40,724,004 | 40,410,702 | 40,320,014 | XXX |
| HSBC-HK&SHANGHAI BANKING CORP LTD. USD ACCOUNT ..... HONG KONG | | 0.000 | 0 | 0 | 23,641,486 | 24,083,747 | 25,462,170 | XXX |
| HSBC-HK&SHANGHAI BANKING CORP LTD. ..... INDIA | | 0.000 | 0 | 0 | 13,172,551 | 15,162,724 | 11,337,750 | XXX |
| HSBC-HK&SHANGHAI BANKING CORP LTD. CUSTODY ACCT ..... INDIA | | 0.000 | 0 | 0 | 1,037,512 | 1,101,362 | 1,147,623 | XXX |
| HSBC-HK&SHANGHAI BANKING CORP LTD. ..... SINGAPORE | | 0.000 | 0 | 0 | 5,679,849 | 10,432,764 | 14,021,972 | XXX |
| HSBC-HK&SHANGHAI BANKING CORP LTD. USD ACCOUNT ..... SINGAPORE | | 0.000 | 0 | 0 | 17,891,887 | 11,645,340 | 14,420,427 | XXX |
| HSBC OFFSHORE LABUAN OFFICE USD ACCOUNT ..... MALAYSIA | | 0.000 | 0 | 0 | 2,374,338 | 2,939,506 | 2,927,227 | XXX |
| HSBC-BANK MALAYSIA BERHAD ..... MALAYSIA | | 0.000 | 0 | 0 | 9,081,638 | 8,729,143 | 8,020,227 | XXX |
| HSBC-HK&SHANGHAI BANKING CORP LTD. USD ..... NEW ZEALAND | | 0.000 | 0 | 0 | 818,159 | 864,366 | 885,112 | XXX |
| HSBC-HK&SHANGHAI BANKING CORP LTD. NZD ..... NEW ZEALAND | | 0.000 | 0 | 0 | 33,338,764 | 30,552,387 | 29,664,779 | XXX |
| HSBC-HK&SHANGHAI BANKING CORP LTD. AUD ..... NEW ZEALAND | | 0.000 | 0 | 0 | 7,434,151 | 7,224,526 | 7,072,524 | XXX |
| HSBC-HK&SHANGHAI BANKING CORP LTD. USD ..... KOREA REPUBLIC OF | | 0.000 | 0 | 0 | 408,534 | 435,885 | 435,865 | XXX |
| HSBC-HK&SHANGHAI BANKING CORP LTD. ..... KOREA REPUBLIC OF | | 0.000 | 0 | 0 | 7,208,346 | 7,943,496 | 6,063,066 | XXX |
| JP MORGAN CHASE ..... COLUMBUS,OH | | 2.810 | 2,135,043 | 0 | 168,282,437 | 238,591,241 | 186,600,987 | XXX |
| JP MORGAN PRIV EQ-M.STANLEY . COLUMBUS,OH | | 2.810 | 9,288 | 0 | 1,621,110 | 0 | 0 | XXX |
| JPM ARROWST FOREIGN ..... COLUMBUS,OH | | 0.000 | 0 | 0 | 1,589,653 | 990,030 | 1,139,639 | XXX |
| JP MORGAN CHASE SINGAPORE BRANCH ..... COLUMBUS, OH | | 2.810 | 202,197 | 0 | 16,968,347 | 17,022,409 | 17,060,287 | XXX |
| JP MORGAN CHASE AUSTRALIA BRANCH ..... LONDON | | 2.810 | 2,932 | 0 | 301,597 | 288,749 | 311,543 | XXX |
| JPM GSAM JAPAN ..... COLUMBUS,OH | | 2.810 | 98 | 0 | 13,430,543 | 12,267,931 | 146,032,571 | XXX |
| NORTHERN TRUST DDA ..... CHICAGO, IL | | 0.000 | 0 | 0 | 20,239,516 | 11,986,788 | 3,420,093 | XXX |
| ROYAL BANK (RES ACCT) ..... TORONTO, ON, CAN | | 5.024 | 468,117 | 131,500 | (881,295) | 0 | 0 | XXX |
| ROYAL BANK (USD ACCT) ..... TORONTO, ON, CAN | | 5.024 | 76,774 | 0 | 16,164,134 | 7,559,374 | 8,214,808 | XXX |
| ROYAL BANK (LOSS PAY) ..... TORONTO, ON, CAN | | 0.000 | 0 | 0 | 75,607,519 | 44,417,502 | 68,097,958 | XXX |
| RBC INVESTOR SERVICES ..... TORONTO, ON, CAN | | 5.024 | 191,628 | 0 | 22,743,696 | 14,802,861 | 598,522 | XXX |
| 0199998. Deposits in ... 6 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories | XXX | XXX | 0 | 0 | 48,537 | 244,474 | 232,811 | XXX |
| 0199999. Totals - Open Depositories | XXX | XXX | 3,086,077 | 131,500 | 547,571,476 | 589,945,738 | 672,734,686 | 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 | 3,086,077 | 131,500 | 547,571,476 | 589,945,738 | 672,734,686 | XXX |
| 0499999. Cash in Company's Office | XXX | XXX | XXX | XXX | 11,718 | 11,718 | 11,718 | XXX |
| 0599999. Total - Cash | XXX | XXX | 3,086,077 | 131,500 | 547,583,194 | 589,957,456 | 672,746,404 | XXX |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>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 | 3.758 | | 94,971,326 | 1,178 | 1,498,922 |
| | HSBC BRAZIL | | 01/30/1990 | 0.000 | | 5,060,496 | 0 | 0 |
| | BANK OF AMERICA AUSTRALIAN TERM DEPOSIT | | 07/01/2015 | 3.000 | | 30,081 | 0 | 326,705 |
| | BANK OF AMERICA (USD) TERM DEPOSIT | | 07/01/2015 | 0.000 | | 31,152,428 | 0 | 0 |
| | ANZ AUSTRALIAN TERM DEPOSIT | | 03/31/2015 | 0.000 | | 24,846,722 | 95 | 1,982,505 |
| | BOA ST DEPOSITS - USD | | 08/01/2320 | 4.200 | | 40,070,000 | 0 | 0 |
| | BOA ST DEPOSITS - AUD | | 08/23/2320 | 3.100 | | 22,948,207 | 0 | 0 |
| 8109999999. Subtotal - Sweep Accounts | | | | | | 219,079,260 | 1,273 | 3,808,132 |
| 09248U-61-9 | BLACKROCK LIQUIDITY TEMPFUND INST'L | | 08/31/2023 | 5.400 | | 25,384,737 | 0 | 382,167 |
| 38141W-23-2 | GLDMN SCHS FIN SQ GV-FST | | 08/09/2023 | 5.370 | | 156,006,101 | 0 | 0 |
| 4812A0-36-7 | JPM PRIME MMKT-CAPITAL | | 08/31/2023 | 5.420 | | 50,079,006 | 0 | 74,007 |
| 61747C-71-5 | MORGAN STANLEY INST'L LIQUIDITY MMF | | 08/31/2023 | 5.440 | | 101,644,540 | 0 | 1,639,350 |
| 85749P-10-1 | STATE ST INST LIQ RES-PREM | | 08/31/2023 | 5.450 | | 125,989,846 | 0 | 977,294 |
| 8309999999. Subtotal - All Other Money Market Mutual Funds | | | | | | 459,104,230 | 0 | 3,072,818 |
| 8609999999 - Total Cash Equivalents | | | | | | 678,183,490 | 1,273 | 6,880,950 |