

<p><b>Form 5500</b></p> <p>Department of the Treasury Internal Revenue Service</p> <hr/> <p>Department of Labor Employee Benefits Security Administration</p> <hr/> <p>Pension Benefit Guaranty Corporation</p>	<p><b>Annual Return/Report of Employee Benefit Plan</b></p> <p>This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).</p> <p>▶ <b>Complete all entries in accordance with the instructions to the Form 5500.</b></p>	<p>OMB Nos. 1210-0110 1210-0089</p> <hr/> <p style="font-size: 24pt; font-weight: bold;">2022</p> <hr/> <p><b>This Form is Open to Public Inspection</b></p>
---	---	--

**Part I Annual Report Identification Information**  
 For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

**A** This return/report is for:  a multiemployer plan  a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)

a single-employer plan  a DFE (specify) \_\_\_\_\_

**B** This return/report is:  the first return/report  the final return/report

an amended return/report  a short plan year return/report (less than 12 months)

**C** If the plan is a collectively-bargained plan, check here. . . . . ▶

**D** Check box if filing under:  Form 5558  automatic extension  the DFVC program

special extension (enter description)

**E** If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. . . . . ▶

**Part II Basic Plan Information**—enter all requested information

<p><b>1a</b> Name of plan <u>DISNEY SALARIED PENSION PLAN A</u></p>	<p><b>1b</b> Three-digit plan number (PN) ▶ <u>022</u></p>
<p><b>2a</b> Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>TWDC ENTERPRISES 18 CORP.</u></p> <p><u>500 SOUTH BUENA VISTA STREET</u> <u>BURBANK, CA 91521-7382</u></p>	<p><b>1c</b> Effective date of plan <u>11/01/1964</u></p> <p><b>2b</b> Employer Identification Number (EIN) <u>95-4545390</u></p> <p><b>2c</b> Plan Sponsor's telephone number <u>818-560-2611</u></p> <p><b>2d</b> Business code (see instructions) <u>515100</u></p>

**Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.**

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

<b>SIGN HERE</b>	Filed with authorized/valid electronic signature.	10/11/2023	PASCALE THOMAS
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
<b>SIGN HERE</b>	Filed with authorized/valid electronic signature.	10/11/2023	EUGENE HOLMES
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
<b>SIGN HERE</b>	Signature of DFE	Date	Enter name of individual signing as DFE

<b>3a</b> Plan administrator's name and address <input type="checkbox"/> Same as Plan Sponsor  INVESTMENT AND ADMINISTRATIVE COMMITTEE C/O ENTERPRISE BENEFITS 500 S. BUENA VISTA ST BURBANK, CA 91521-7381	<b>3b</b> Administrator's EIN 27-3578379  <b>3c</b> Administrator's telephone number 818-558-2709
<b>4</b> If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: <b>a</b> Sponsor's name <b>c</b> Plan Name	<b>4b</b> EIN  <b>4d</b> PN
<b>5</b> Total number of participants at the beginning of the plan year	<b>5</b> 19443
<b>6</b> Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines <b>6a(1)</b> , <b>6a(2)</b> , <b>6b</b> , <b>6c</b> , and <b>6d</b> ).	
<b>6(1)</b> Total number of active participants at the beginning of the plan year .....	<b>6a(1)</b> 4802
<b>6(2)</b> Total number of active participants at the end of the plan year .....	<b>6a(2)</b> 4631
<b>b</b> Retired or separated participants receiving benefits .....	<b>6b</b> 6268
<b>c</b> Other retired or separated participants entitled to future benefits.....	<b>6c</b> 7468
<b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> .....	<b>6d</b> 18367
<b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. ....	<b>6e</b> 731
<b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> .....	<b>6f</b> 19098
<b>g</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item).....	<b>6g</b>
<b>h</b> Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	<b>6h</b> 4
<b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item) .....	<b>7</b>
<b>8a</b> If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 3F 3H 1E	
<b>b</b> If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	

<b>9a</b> Plan funding arrangement (check all that apply) (1) <input checked="" type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input checked="" type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor	<b>9b</b> Plan benefit arrangement (check all that apply) (1) <input checked="" type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input checked="" type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor
--	--

**10** Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

<b>a Pension Schedules</b> (1) <input checked="" type="checkbox"/> <b>R</b> (Retirement Plan Information)  (2) <input type="checkbox"/> <b>MB</b> (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary  (3) <input checked="" type="checkbox"/> <b>SB</b> (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary	<b>b General Schedules</b> (1) <input checked="" type="checkbox"/> <b>H</b> (Financial Information) (2) <input type="checkbox"/> <b>I</b> (Financial Information – Small Plan) (3) <input checked="" type="checkbox"/> <b>2 A</b> (Insurance Information) (4) <input checked="" type="checkbox"/> <b>C</b> (Service Provider Information) (5) <input checked="" type="checkbox"/> <b>D</b> (DFE/Participating Plan Information) (6) <input type="checkbox"/> <b>G</b> (Financial Transaction Schedules)
---	---

---

**Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)**

---

**11a** If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) .....  Yes  No

If "Yes" is checked, complete lines 11b and 11c.

---

**11b** Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) .....  Yes  No

---

**11c** Enter the Receipt Confirmation Code for the 2022 Form M-1 annual report. If the plan was not required to file the 2022 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code \_\_\_\_\_

---

**SCHEDULE A  
(Form 5500)**

Department of the Treasury  
Internal Revenue Service  
Department of Labor  
Employee Benefits Security Administration  
Pension Benefit Guaranty Corporation

**Insurance Information**

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

**2022**

**This Form is Open to Public Inspection**

For calendar plan year 2022 or fiscal plan year beginning **01/01/2022** and ending **12/31/2022**

<b>A</b> Name of plan <b>DISNEY SALARIED PENSION PLAN A</b>	<b>B</b> Three-digit plan number (PN) ▶ <b>022</b>
<b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 <b>TWDC ENTERPRISES 18 CORP.</b>	<b>D</b> Employer Identification Number (EIN) <b>95-4545390</b>

**Part I Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

**1 Coverage Information:**

**(a)** Name of insurance carrier  
**METROPOLITAN LIFE INSURANCE COMPANY**

<b>(b)</b> EIN	<b>(c)</b> NAIC code	<b>(d)</b> Contract or identification number	<b>(e)</b> Approximate number of persons covered at end of policy or contract year	<b>Policy or contract year</b>	
				<b>(f)</b> From	<b>(g)</b> To
<b>13-5581829</b>	<b>65978</b>	<b>GAC 13214</b>	<b>54</b>	<b>01/01/2022</b>	<b>12/31/2022</b>

**2 Insurance fee and commission information.** Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

<b>(a)</b> Total amount of commissions paid	<b>(b)</b> Total amount of fees paid
---	--------------------------------------

**3 Persons receiving commissions and fees.** (Complete as many entries as needed to report all persons).

**(a)** Name and address of the agent, broker, or other person to whom commissions or fees were paid

<b>(b)</b> Amount of sales and base commissions paid	<b>Fees and other commissions paid</b>		<b>(e)</b> Organization code
	<b>(c)</b> Amount	<b>(d)</b> Purpose	

**(a)** Name and address of the agent, broker, or other person to whom commissions or fees were paid

<b>(b)</b> Amount of sales and base commissions paid	<b>Fees and other commissions paid</b>		<b>(e)</b> Organization code
	<b>(c)</b> Amount	<b>(d)</b> Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

**Part II Investment and Annuity Contract Information**  
 Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

<b>4</b> Current value of plan's interest under this contract in the general account at year end.....	<b>4</b>	
<b>5</b> Current value of plan's interest under this contract in separate accounts at year end.....	<b>5</b>	1625293

**6** Contracts With Allocated Funds:

**a** State the basis of premium rates ▶

<b>b</b> Premiums paid to carrier .....	<b>6b</b>	
<b>c</b> Premiums due but unpaid at the end of the year .....	<b>6c</b>	
<b>d</b> If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount..... Specify nature of costs ▶	<b>6d</b>	

**e** Type of contract: (1)  individual policies (2)  group deferred annuity  
 (3)  other (specify) ▶

**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶

**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

**a** Type of contract: (1)  deposit administration (2)  immediate participation guarantee  
 (3)  guaranteed investment (4)  other ▶

**b** Balance at the end of the previous year ..... **7b** 0

<b>c</b> Additions: (1) Contributions deposited during the year .....	<b>7c(1)</b>		
(2) Dividends and credits.....	<b>7c(2)</b>		
(3) Interest credited during the year.....	<b>7c(3)</b>		
(4) Transferred from separate account.....	<b>7c(4)</b>		
(5) Other (specify below) .....	<b>7c(5)</b>		

(6) Total additions..... **7c(6)** 0

**d** Total of balance and additions (add lines **7b** and **7c(6)**)..... **7d** 0

**e** Deductions:

(1) Disbursed from fund to pay benefits or purchase annuities during year	<b>7e(1)</b>		
(2) Administration charge made by carrier.....	<b>7e(2)</b>		
(3) Transferred to separate account.....	<b>7e(3)</b>		
(4) Other (specify below) .....	<b>7e(4)</b>		

(5) Total deductions..... **7e(5)** 0

**f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**)..... **7f** 0

**Part III Welfare Benefit Contract Information**  
 If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

**8** Benefit and contract type (check all applicable boxes)

- a**  Health (other than dental or vision)
- b**  Dental
- c**  Vision
- d**  Life insurance
- e**  Temporary disability (accident and sickness)
- f**  Long-term disability
- g**  Supplemental unemployment
- h**  Prescription drug
- i**  Stop loss (large deductible)
- j**  HMO contract
- k**  PPO contract
- l**  Indemnity contract
- m**  Other (specify) ▶

**9** Experience-rated contracts:

<b>a</b>	Premiums: (1) Amount received .....	<b>9a(1)</b>		
	(2) Increase (decrease) in amount due but unpaid .....	<b>9a(2)</b>		
	(3) Increase (decrease) in unearned premium reserve .....	<b>9a(3)</b>		
	(4) Earned ((1) + (2) - (3)) .....		<b>9a(4)</b>	0
<b>b</b>	Benefit charges (1) Claims paid .....	<b>9b(1)</b>		
	(2) Increase (decrease) in claim reserves .....	<b>9b(2)</b>		
	(3) Incurred claims (add (1) and (2)) .....		<b>9b(3)</b>	0
	(4) Claims charged .....		<b>9b(4)</b>	
<b>c</b>	Remainder of premium: (1) Retention charges (on an accrual basis) --			
	(A) Commissions .....	<b>9c(1)(A)</b>		
	(B) Administrative service or other fees .....	<b>9c(1)(B)</b>		
	(C) Other specific acquisition costs .....	<b>9c(1)(C)</b>		
	(D) Other expenses .....	<b>9c(1)(D)</b>		
	(E) Taxes .....	<b>9c(1)(E)</b>		
	(F) Charges for risks or other contingencies .....	<b>9c(1)(F)</b>		
	(G) Other retention charges .....	<b>9c(1)(G)</b>		
	(H) Total retention .....		<b>9c(1)(H)</b>	0
	(2) Dividends or retroactive rate refunds. (These amounts were <input type="checkbox"/> paid in cash, or <input type="checkbox"/> credited.) .....		<b>9c(2)</b>	
<b>d</b>	Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement .....		<b>9d(1)</b>	
	(2) Claim reserves .....		<b>9d(2)</b>	
	(3) Other reserves .....		<b>9d(3)</b>	
<b>e</b>	Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).) .....		<b>9e</b>	

**10** Nonexperience-rated contracts:

<b>a</b>	Total premiums or subscription charges paid to carrier .....	<b>10a</b>	
<b>b</b>	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. .... Specify nature of costs.	<b>10b</b>	

**Part IV Provision of Information**

**11** Did the insurance company fail to provide any information necessary to complete Schedule A? .....  Yes  No

**12** If the answer to line 11 is "Yes," specify the information not provided. ▶

**SCHEDULE A  
(Form 5500)**

Department of the Treasury  
Internal Revenue Service  
Department of Labor  
Employee Benefits Security Administration  
Pension Benefit Guaranty Corporation

**Insurance Information**

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

**2022**

**This Form is Open to Public Inspection**

For calendar plan year 2022 or fiscal plan year beginning **01/01/2022** and ending **12/31/2022**

<b>A</b> Name of plan <b>DISNEY SALARIED PENSION PLAN A</b>	<b>B</b> Three-digit plan number (PN) ▶ <b>022</b>
<b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 <b>TWDC ENTERPRISES 18 CORP.</b>	<b>D</b> Employer Identification Number (EIN) <b>95-4545390</b>

**Part I Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

**1 Coverage Information:**

**(a)** Name of insurance carrier  
**METROPOLITAN LIFE INSURANCE COMPANY**

<b>(b)</b> EIN	<b>(c)</b> NAIC code	<b>(d)</b> Contract or identification number	<b>(e)</b> Approximate number of persons covered at end of policy or contract year	<b>Policy or contract year</b>	
				<b>(f)</b> From	<b>(g)</b> To
<b>13-5581829</b>	<b>65978</b>	<b>GAC 566</b>	<b>0</b>	<b>01/01/2022</b>	<b>12/31/2022</b>

**2 Insurance fee and commission information.** Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

<b>(a)</b> Total amount of commissions paid	<b>(b)</b> Total amount of fees paid
---	--------------------------------------

**3 Persons receiving commissions and fees.** (Complete as many entries as needed to report all persons).

**(a)** Name and address of the agent, broker, or other person to whom commissions or fees were paid

<b>(b)</b> Amount of sales and base commissions paid	<b>Fees and other commissions paid</b>		<b>(e)</b> Organization code
	<b>(c)</b> Amount	<b>(d)</b> Purpose	

**(a)** Name and address of the agent, broker, or other person to whom commissions or fees were paid

<b>(b)</b> Amount of sales and base commissions paid	<b>Fees and other commissions paid</b>		<b>(e)</b> Organization code
	<b>(c)</b> Amount	<b>(d)</b> Purpose	



(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

**Part II Investment and Annuity Contract Information**  
 Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

<b>4</b> Current value of plan's interest under this contract in the general account at year end.....	<b>4</b>	
<b>5</b> Current value of plan's interest under this contract in separate accounts at year end.....	<b>5</b>	

**6** Contracts With Allocated Funds:

**a** State the basis of premium rates ▶

<b>b</b> Premiums paid to carrier .....	<b>6b</b>	
<b>c</b> Premiums due but unpaid at the end of the year .....	<b>6c</b>	
<b>d</b> If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount..... Specify nature of costs ▶	<b>6d</b>	

**e** Type of contract: (1)  individual policies (2)  group deferred annuity  
 (3)  other (specify) ▶

**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶

**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

**a** Type of contract: (1)  deposit administration (2)  immediate participation guarantee  
 (3)  guaranteed investment (4)  other ▶

**b** Balance at the end of the previous year ..... **7b** 300121

<b>c</b> Additions: (1) Contributions deposited during the year .....	<b>7c(1)</b>		
(2) Dividends and credits.....	<b>7c(2)</b>		
(3) Interest credited during the year.....	<b>7c(3)</b>	4043	
(4) Transferred from separate account.....	<b>7c(4)</b>	497640	
(5) Other (specify below) .....	<b>7c(5)</b>		

(6) Total additions..... **7c(6)** 501683

**d** Total of balance and additions (add lines **7b** and **7c(6)**)..... **7d** 801804

**e** Deductions:

(1) Disbursed from fund to pay benefits or purchase annuities during year	<b>7e(1)</b>	485338	
(2) Administration charge made by carrier.....	<b>7e(2)</b>	5350	
(3) Transferred to separate account.....	<b>7e(3)</b>		
(4) Other (specify below) .....	<b>7e(4)</b>	6952	

▶ RISK CHARGE AND TAX CHARGE

(5) Total deductions..... **7e(5)** 497640

**f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**)..... **7f** 304164

**Part III Welfare Benefit Contract Information**  
 If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

- 8** Benefit and contract type (check all applicable boxes)
- |  |  |   |  |
|--|--|---|--|
| <b>a</b> <input type="checkbox"/> Health (other than dental or vision)         | <b>b</b> <input type="checkbox"/> Dental               | <b>c</b> <input type="checkbox"/> Vision                    | <b>d</b> <input type="checkbox"/> Life insurance     |
| <b>e</b> <input type="checkbox"/> Temporary disability (accident and sickness) | <b>f</b> <input type="checkbox"/> Long-term disability | <b>g</b> <input type="checkbox"/> Supplemental unemployment | <b>h</b> <input type="checkbox"/> Prescription drug  |
| <b>i</b> <input type="checkbox"/> Stop loss (large deductible)                 | <b>j</b> <input type="checkbox"/> HMO contract         | <b>k</b> <input type="checkbox"/> PPO contract              | <b>l</b> <input type="checkbox"/> Indemnity contract |
| <b>m</b> <input type="checkbox"/> Other (specify) ▶                            |  |   |  |

**9** Experience-rated contracts:

<b>a</b> Premiums: (1) Amount received .....		<b>9a(1)</b>		
(2) Increase (decrease) in amount due but unpaid .....		<b>9a(2)</b>		
(3) Increase (decrease) in unearned premium reserve.....		<b>9a(3)</b>		
(4) Earned ((1) + (2) - (3)).....			<b>9a(4)</b>	0
<b>b</b> Benefit charges (1) Claims paid.....		<b>9b(1)</b>		
(2) Increase (decrease) in claim reserves .....		<b>9b(2)</b>		
(3) Incurred claims (add (1) and (2)).....			<b>9b(3)</b>	0
(4) Claims charged .....			<b>9b(4)</b>	
<b>c</b> Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions .....	<b>9c(1)(A)</b>			
(B) Administrative service or other fees .....	<b>9c(1)(B)</b>			
(C) Other specific acquisition costs.....	<b>9c(1)(C)</b>			
(D) Other expenses .....	<b>9c(1)(D)</b>			
(E) Taxes .....	<b>9c(1)(E)</b>			
(F) Charges for risks or other contingencies .....	<b>9c(1)(F)</b>			
(G) Other retention charges.....	<b>9c(1)(G)</b>			
(H) Total retention.....			<b>9c(1)(H)</b>	0
(2) Dividends or retroactive rate refunds. (These amounts were <input type="checkbox"/> paid in cash, or <input type="checkbox"/> credited.).....			<b>9c(2)</b>	
<b>d</b> Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement.....			<b>9d(1)</b>	
(2) Claim reserves .....			<b>9d(2)</b>	
(3) Other reserves .....			<b>9d(3)</b>	
<b>e</b> Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).).....			<b>9e</b>	
<b>10</b> Nonexperience-rated contracts:				
<b>a</b> Total premiums or subscription charges paid to carrier .....			<b>10a</b>	
<b>b</b> If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. .... Specify nature of costs.			<b>10b</b>	

**Part IV Provision of Information**

- 11** Did the insurance company fail to provide any information necessary to complete Schedule A? .....  Yes  No
- 12** If the answer to line 11 is "Yes," specify the information not provided. ▶

<b>SCHEDULE SB (Form 5500)</b>  <small>Department of the Treasury Internal Revenue Service</small>  <small>Department of Labor Employee Benefits Security Administration</small>  <small>Pension Benefit Guaranty Corporation</small>	<b>Single-Employer Defined Benefit Plan Actuarial Information</b>  This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).  <b>▶ File as an attachment to Form 5500 or 5500-SF.</b>	<small>OMB No. 1210-0110</small>  <b>2022</b>  <b>This Form is Open to Public Inspection</b>
---	--	--

For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

▶ **Round off amounts to nearest dollar.**  
▶ **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

<b>A</b> Name of plan <u>DISNEY SALARIED PENSION PLAN A</u>	<b>B</b> Three-digit plan number (PN) ▶	<u>022</u>
<b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF <u>TWDC ENTERPRISES 18 CORP.</u>		
<b>D</b> Employer Identification Number (EIN) <u>95-4545390</u>		
<b>E</b> Type of plan: <input checked="" type="checkbox"/> Single <input type="checkbox"/> Multiple-A <input type="checkbox"/> Multiple-B		
<b>F</b> Prior year plan size: <input type="checkbox"/> 100 or fewer <input type="checkbox"/> 101-500 <input checked="" type="checkbox"/> More than 500		

<b>Part I Basic Information</b>			
<b>1</b> Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2022</u>			
<b>2</b> Assets:			
a Market value.....	<b>2a</b>	<u>4518654189</u>	
b Actuarial value.....	<b>2b</b>	<u>4359074483</u>	
<b>3</b> Funding target/participant count breakdown			
	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment .....	<u>6954</u>	<u>1335618157</u>	<u>1335618157</u>
b For terminated vested participants.....	<u>7793</u>	<u>659888553</u>	<u>659888553</u>
c For active participants.....	<u>4802</u>	<u>992432645</u>	<u>1004135618</u>
d Total .....	<u>19549</u>	<u>2987939355</u>	<u>2999642328</u>
<b>4</b> If the plan is in at-risk status, check the box and complete lines (a) and (b)..... <input type="checkbox"/>			
a Funding target disregarding prescribed at-risk assumptions.....			<b>4a</b>
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....			<b>4b</b>
<b>5</b> Effective interest rate.....			<b>5</b> <u>5.52 %</u>
<b>6</b> Target normal cost .....			
a Present value of current plan year accruals.....			<b>6a</b> <u>67266184</u>
b Expected plan-related expenses .....			<b>6b</b> <u>2520000</u>
c Total (line 6a + line 6b) .....			<b>6c</b> <u>69786184</u>

**Statement by Enrolled Actuary**  
To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

<b>SIGN HERE</b>		
	Signature of actuary	<u>09/15/2023</u> Date
	<u>CRAIG P. ROSENTHAL</u> Type or print name of actuary	<u>23-05270</u> Most recent enrollment number
	<u>MERCER</u> Firm name	<u>212-345-7000</u> Telephone number (including area code)
	<u>1166 AVENUE OF THE AMERICAS NEW YORK, NY 10036-2708</u> Address of the firm	

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions

<b>Part II Beginning of Year Carryover and Prefunding Balances</b>		(a) Carryover balance	(b) Prefunding balance
<b>7</b>	Balance at beginning of prior year after applicable adjustments (line 13 from prior year).....	0	662885960
<b>8</b>	Portion elected for use to offset prior year's funding requirement (line 35 from prior year) .....	0	0
<b>9</b>	Amount remaining (line 7 minus line 8) .....	0	662885960
<b>10</b>	Interest on line 9 using prior year's actual return of <u>9.58</u> % .....	0	63504475
<b>11</b>	Prior year's excess contributions to be added to prefunding balance:		
	<b>a</b> Present value of excess contributions (line 38a from prior year).....		0
	<b>b(1)</b> Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.70</u> %.....		0
	<b>b(2)</b> Interest on line 38b from prior year Schedule SB, using prior year's actual return .....		0
	<b>c</b> Total available at beginning of current plan year to add to prefunding balance.....		0
	<b>d</b> Portion of (c) to be added to prefunding balance.....		0
<b>12</b>	Other reductions in balances due to elections or deemed elections.....	0	0
<b>13</b>	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12).....	0	726390435

<b>Part III Funding Percentages</b>			
<b>14</b>	Funding target attainment percentage .....	<b>14</b>	121.10 %
<b>15</b>	Adjusted funding target attainment percentage .....	<b>15</b>	145.31 %
<b>16</b>	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement.....	<b>16</b>	119.77 %
<b>17</b>	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage. ....	<b>17</b>	%

<b>Part IV Contributions and Liquidity Shortfalls</b>							
<b>18</b> Contributions made to the plan for the plan year by employer(s) and employees:							
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees		
			<b>Totals ▶</b>	<b>18(b)</b>	0	<b>18(c)</b>	0

<b>19</b>	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:	
	<b>a</b> Contributions allocated toward unpaid minimum required contributions from prior years.....	<b>19a</b> 0
	<b>b</b> Contributions made to avoid restrictions adjusted to valuation date. ....	<b>19b</b> 0
	<b>c</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date. ....	<b>19c</b> 0
<b>20</b>	Quarterly contributions and liquidity shortfalls:	
	<b>a</b> Did the plan have a "funding shortfall" for the prior year? .....	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
	<b>b</b> If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? .....	<input type="checkbox"/> Yes <input type="checkbox"/> No
	<b>c</b> If line 20a is "Yes," see instructions and complete the following table as applicable:	

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

**Part V Assumptions Used to Determine Funding Target and Target Normal Cost**

**21** Discount rate:

<b>a</b> Segment rates:	1st segment: 4.75 %	2nd segment: 5.18 %	3rd segment: 5.92 %	<input type="checkbox"/> N/A, full yield curve used
-------------------------	------------------------	------------------------	------------------------	---

**b** Applicable month (enter code)..... **21b** 0

**22** Weighted average retirement age ..... **22** 61

**23** Mortality table(s) (see instructions)  Prescribed - combined  Prescribed - separate  Substitute

**Part VI Miscellaneous Items**

**24** Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ....  Yes  No

**25** Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ....  Yes  No

**26** Demographic and benefit information

**a** Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ....  Yes  No

**b** Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ...  Yes  No

**27** If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment ..... **27**

**Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years**

<b>28</b> Unpaid minimum required contributions for all prior years.....	<b>28</b>	0
<b>29</b> Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	<b>29</b>	0
<b>30</b> Remaining amount of unpaid minimum required contributions (line 28 minus line 29).....	<b>30</b>	0

**Part VIII Minimum Required Contribution For Current Year**

**31** Target normal cost and excess assets (see instructions):

<b>a</b> Target normal cost (line 6c).....	<b>31a</b>	69786184
<b>b</b> Excess assets, if applicable, but not greater than line 31a .....	<b>31b</b>	69786184

	Outstanding Balance	Installment
<b>32</b> Amortization installments:		
<b>a</b> Net shortfall amortization installment .....	0	0
<b>b</b> Waiver amortization installment.....	0	0

**33** If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month \_\_\_\_\_ Day \_\_\_\_\_ Year \_\_\_\_\_) and the waived amount..... **33**

**34** Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).... **34** 0

	Carryover balance	Prefunding balance	Total balance
<b>35</b> Balances elected for use to offset funding requirement.....	0	0	0

**36** Additional cash requirement (line 34 minus line 35)..... **36** 0

**37** Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)..... **37** 0

**38** Present value of excess contributions for current year (see instructions)

<b>a</b> Total (excess, if any, of line 37 over line 36)	<b>38a</b>	0
<b>b</b> Portion included in line 38a attributable to use of prefunding and funding standard carryover balances .....	<b>38b</b>	0

**39** Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)..... **39** 0

**40** Unpaid minimum required contributions for all years..... **40** 0

**Part IX Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)**

**41** If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies.  2019  2020  2021

**SCHEDULE C  
(Form 5500)**

Department of the Treasury  
Internal Revenue Service

Department of Labor  
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

**Service Provider Information**

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

**2022**

**This Form is Open to Public Inspection.**

For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

<b>A</b> Name of plan <u>DISNEY SALARIED PENSION PLAN A</u>	<b>B</b> Three-digit plan number (PN) ▶	<u>022</u>
<b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 <u>TWDC ENTERPRISES 18 CORP.</u>	<b>D</b> Employer Identification Number (EIN) <u>95-4545390</u>	

**Part I Service Provider Information (see instructions)**

You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

**1 Information on Persons Receiving Only Eligible Indirect Compensation**

**a** Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).....  Yes  No

**b** If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

---

---

**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

---

---

---

**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

---

---

---

**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

---

---

---

**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

---

---

---

**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

---

---

---

**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

---

---

---

**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

---

---

---

**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

---



**2. Information on Other Service Providers Receiving Direct or Indirect Compensation.** Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

STATE STREET CORPORATION

04-1867445

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
25 28 50 63 99	NONE	349141	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

MOSS ADAMS LLP

91-0189318

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	101800	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

MERCER HUMAN RESOURCES CONSULTING

13-1439577

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 50	NONE	67457	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

**2. Information on Other Service Providers Receiving Direct or Indirect Compensation.** Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

NEWPORT TRUST COMPANY

27-4411131

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	NONE	36069	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

COVINGTON & BURLING, LLP

53-0018841

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	31796	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

PRICEWATERHOUSECOOPERS LLP

13-4008324

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	31355	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

**2. Information on Other Service Providers Receiving Direct or Indirect Compensation.** Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

METROPOLITAN LIFE INSURANCE CO.

13-5581829

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
23 50 53	NONE	22192	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

BLACKROCK FINANCIAL MANAGEMENT, INC

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	NONE	20133	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

BSR & CO.

LODHA EXCELUS 1ST FLOOR APOLLO MILLS  
MUMBAI, MUMBAI 400011 IN

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	17267	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

**2. Information on Other Service Providers Receiving Direct or Indirect Compensation.** Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

EVESTMENT

58-1433845

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50	NONE	8825	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes <input type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes <input type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

**Part I Service Provider Information (continued)**

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

<b>(a)</b> Enter service provider name as it appears on line 2	<b>(b)</b> Service Codes (see instructions)	<b>(c)</b> Enter amount of indirect compensation
<b>(d)</b> Enter name and EIN (address) of source of indirect compensation	<b>(e)</b> Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
<b>(a)</b> Enter service provider name as it appears on line 2	<b>(b)</b> Service Codes (see instructions)	<b>(c)</b> Enter amount of indirect compensation
<b>(d)</b> Enter name and EIN (address) of source of indirect compensation	<b>(e)</b> Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
<b>(a)</b> Enter service provider name as it appears on line 2	<b>(b)</b> Service Codes (see instructions)	<b>(c)</b> Enter amount of indirect compensation
<b>(d)</b> Enter name and EIN (address) of source of indirect compensation	<b>(e)</b> Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

**Part II Service Providers Who Fail or Refuse to Provide Information**

**4** Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

<b>(a)</b> Enter name and EIN or address of service provider (see instructions)	<b>(b)</b> Nature of Service Code(s)	<b>(c)</b> Describe the information that the service provider failed or refused to provide

<b>(a)</b> Enter name and EIN or address of service provider (see instructions)	<b>(b)</b> Nature of Service Code(s)	<b>(c)</b> Describe the information that the service provider failed or refused to provide

<b>(a)</b> Enter name and EIN or address of service provider (see instructions)	<b>(b)</b> Nature of Service Code(s)	<b>(c)</b> Describe the information that the service provider failed or refused to provide

<b>(a)</b> Enter name and EIN or address of service provider (see instructions)	<b>(b)</b> Nature of Service Code(s)	<b>(c)</b> Describe the information that the service provider failed or refused to provide

<b>(a)</b> Enter name and EIN or address of service provider (see instructions)	<b>(b)</b> Nature of Service Code(s)	<b>(c)</b> Describe the information that the service provider failed or refused to provide

<b>(a)</b> Enter name and EIN or address of service provider (see instructions)	<b>(b)</b> Nature of Service Code(s)	<b>(c)</b> Describe the information that the service provider failed or refused to provide

**Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)**  
(complete as many entries as needed)

<b>a</b> Name:	<b>b</b> EIN:
<b>c</b> Position:	
<b>d</b> Address:	<b>e</b> Telephone:

Explanation:

<b>a</b> Name:	<b>b</b> EIN:
<b>c</b> Position:	
<b>d</b> Address:	<b>e</b> Telephone:

Explanation:

<b>a</b> Name:	<b>b</b> EIN:
<b>c</b> Position:	
<b>d</b> Address:	<b>e</b> Telephone:

Explanation:

<b>a</b> Name:	<b>b</b> EIN:
<b>c</b> Position:	
<b>d</b> Address:	<b>e</b> Telephone:

Explanation:

<b>a</b> Name:	<b>b</b> EIN:
<b>c</b> Position:	
<b>d</b> Address:	<b>e</b> Telephone:

Explanation:

<b>SCHEDULE D</b> <b>(Form 5500)</b>  <small>Department of the Treasury Internal Revenue Service</small>  <small>Department of Labor Employee Benefits Security Administration</small>	<b>DFE/Participating Plan Information</b>  This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).  <b>▶ File as an attachment to Form 5500.</b>	OMB No. 1210-0110  <hr/> <b>2022</b>  <b>This Form is Open to Public Inspection.</b>
---	--	--

For calendar plan year 2022 or fiscal plan year beginning <u>01/01/2022</u> and ending <u>12/31/2022</u>		
<b>A</b> Name of plan <u>DISNEY SALARIED PENSION PLAN A</u>	<b>B</b> Three-digit plan number (PN) ▶	<u>022</u>
<b>C</b> Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>TWDC ENTERPRISES 18 CORP.</u>	<b>D</b> Employer Identification Number (EIN) <u>95-4545390</u>	

<b>Part I</b>	<b>Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)</b> (Complete as many entries as needed to report all interests in DFEs)
---------------	--

<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>THE WALT DISNEY COMPANY RETIRE MT</u>		
<b>b</b> Name of sponsor of entity listed in (a): <u>TWDC ENTERPRISES 18 CORP.</u>		
<b>c</b> EIN-PN <u>95-4545390-006</u>	<b>d</b> Entity code <u>M</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>3783237136</u>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:		
<b>b</b> Name of sponsor of entity listed in (a):		
<b>c</b> EIN-PN	<b>d</b> Entity code	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:		
<b>b</b> Name of sponsor of entity listed in (a):		
<b>c</b> EIN-PN	<b>d</b> Entity code	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:		
<b>b</b> Name of sponsor of entity listed in (a):		
<b>c</b> EIN-PN	<b>d</b> Entity code	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:		
<b>b</b> Name of sponsor of entity listed in (a):		
<b>c</b> EIN-PN	<b>d</b> Entity code	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:		
<b>b</b> Name of sponsor of entity listed in (a):		
<b>c</b> EIN-PN	<b>d</b> Entity code	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:		
<b>b</b> Name of sponsor of entity listed in (a):		
<b>c</b> EIN-PN	<b>d</b> Entity code	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)



**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

**c** EIN-PN

**d** Entity  
code

**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

**c** EIN-PN

**d** Entity  
code

**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

**c** EIN-PN

**d** Entity  
code

**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

**c** EIN-PN

**d** Entity  
code

**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

**c** EIN-PN

**d** Entity  
code

**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

**c** EIN-PN

**d** Entity  
code

**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

**c** EIN-PN

**d** Entity  
code

**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

**c** EIN-PN

**d** Entity  
code

**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

**c** EIN-PN

**d** Entity  
code

**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

**c** EIN-PN

**d** Entity  
code

**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)



<p align="center"><b>SCHEDULE H</b> <b>(Form 5500)</b></p> <p align="center">Department of the Treasury Internal Revenue Service</p> <hr/> <p align="center">Department of Labor Employee Benefits Security Administration</p> <hr/> <p align="center">Pension Benefit Guaranty Corporation</p>	<p><b>Financial Information</b></p> <p>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).</p> <p>► <b>File as an attachment to Form 5500.</b></p>	<p>OMB No. 1210-0110</p> <hr/> <p><b>2022</b></p> <hr/> <p><b>This Form is Open to Public Inspection</b></p>
---	---	--

For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

<p><b>A</b> Name of plan <u>DISNEY SALARIED PENSION PLAN A</u></p>	<p><b>B</b> Three-digit plan number (PN) ►</p>	<p><u>022</u></p>
<p><b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 <u>TWDC ENTERPRISES 18 CORP.</u></p>	<p><b>D</b> Employer Identification Number (EIN) <u>95-4545390</u></p>	

**Part I Asset and Liability Statement**

**1** Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
<b>a</b> Total noninterest-bearing cash.....	<b>1a</b>	10565980	11142970
<b>b</b> Receivables (less allowance for doubtful accounts):			
<b>(1)</b> Employer contributions.....	<b>1b(1)</b>	6306881	0
<b>(2)</b> Participant contributions.....	<b>1b(2)</b>		
<b>(3)</b> Other.....	<b>1b(3)</b>	443063	100175
<b>c</b> General investments:			
<b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit).....	<b>1c(1)</b>	236492	0
<b>(2)</b> U.S. Government securities.....	<b>1c(2)</b>	1401556	779190
<b>(3)</b> Corporate debt instruments (other than employer securities):			
<b>(A)</b> Preferred.....	<b>1c(3)(A)</b>	502766	343848
<b>(B)</b> All other.....	<b>1c(3)(B)</b>	437477	270250
<b>(4)</b> Corporate stocks (other than employer securities):			
<b>(A)</b> Preferred.....	<b>1c(4)(A)</b>		
<b>(B)</b> Common.....	<b>1c(4)(B)</b>		
<b>(5)</b> Partnership/joint venture interests.....	<b>1c(5)</b>		
<b>(6)</b> Real estate (other than employer real property).....	<b>1c(6)</b>		
<b>(7)</b> Loans (other than to participants).....	<b>1c(7)</b>		
<b>(8)</b> Participant loans.....	<b>1c(8)</b>		
<b>(9)</b> Value of interest in common/collective trusts.....	<b>1c(9)</b>		
<b>(10)</b> Value of interest in pooled separate accounts.....	<b>1c(10)</b>		
<b>(11)</b> Value of interest in master trust investment accounts.....	<b>1c(11)</b>	4567645109	3783237136
<b>(12)</b> Value of interest in 103-12 investment entities.....	<b>1c(12)</b>		
<b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds).....	<b>1c(13)</b>	226506	222757
<b>(14)</b> Value of funds held in insurance company general account (unallocated contracts).....	<b>1c(14)</b>	300121	304164
<b>(15)</b> Other.....	<b>1c(15)</b>	0	68301

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities.....	1d(1)		
(2) Employer real property.....	1d(2)		
e Buildings and other property used in plan operation.....	1e		
f Total assets (add all amounts in lines 1a through 1e).....	1f	4588065951	3796468791
<b>Liabilities</b>			
g Benefit claims payable.....	1g	4675341	1183584
h Operating payables.....	1h	238324	184664
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	821481	159516
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	5735146	1527764
<b>Net Assets</b>			
l Net assets (subtract line 1k from line 1f).....	1l	4582330805	3794941027

**Part II Income and Expense Statement**

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

<b>Income</b>		(a) Amount	(b) Total
<b>a Contributions:</b>			
(1) Received or receivable in cash from: (A) Employers.....	2a(1)(A)		
(B) Participants.....	2a(1)(B)		
(C) Others (including rollovers).....	2a(1)(C)		
(2) Noncash contributions.....	2a(2)		
(3) Total contributions. Add lines 2a(1)(A), (B), (C), and line 2a(2).....	2a(3)		0
<b>b Earnings on investments:</b>			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)		
(B) U.S. Government securities.....	2b(1)(B)		
(C) Corporate debt instruments.....	2b(1)(C)		
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)		
(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)		0
(2) Dividends: (A) Preferred stock.....	2b(2)(A)		
(B) Common stock.....	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	4043	
(D) Total dividends. Add lines 2b(2)(A), (B), and (C).....	2b(2)(D)		
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds.....	2b(4)(A)		
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)		
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate.....	2b(5)(A)		
(B) Other.....	2b(5)(B)	-291677	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B).....	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts .....	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts .....	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts .....	2b(8)		-639005076
(9) Net investment gain (loss) from 103-12 investment entities.....	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds) .....	2b(10)		
<b>c</b> Other income .....	2c		
<b>d</b> Total income. Add all <b>income</b> amounts in column (b) and enter total .....	2d		-639292710
<b>Expenses</b>			
<b>e</b> Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers .....	2e(1)	145253474	
(2) To insurance carriers for the provision of benefits .....	2e(2)		
(3) Other .....	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3).....	2e(4)		145253474
<b>f</b> Corrective distributions (see instructions).....	2f		
<b>g</b> Certain deemed distributions of participant loans (see instructions) .....	2g		
<b>h</b> Interest expense.....	2h		
<b>i</b> Administrative expenses: (1) Professional fees .....	2i(1)	1110418	
(2) Contract administrator fees.....	2i(2)	22192	
(3) Investment advisory and management fees .....	2i(3)		
(4) Other .....	2i(4)	1710984	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		2843594
<b>j</b> Total expenses. Add all <b>expense</b> amounts in column (b) and enter total .....	2j		148097068
<b>Net Income and Reconciliation</b>			
<b>k</b> Net income (loss). Subtract line 2j from line 2d.....	2k		-787389778
<b>l</b> Transfers of assets:			
(1) To this plan .....	2l(1)		
(2) From this plan.....	2l(2)		

**Part III Accountant's Opinion**

**3** Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

**a** The attached opinion of an independent qualified public accountant for this plan is (see instructions):

- (1)  Unmodified (2)  Qualified (3)  Disclaimer (4)  Adverse

**b** Check the appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C) audit. Check both boxes (1) and (2) if the audit was performed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant to neither.

- (1)  DOL Regulation 2520.103-8 (2)  DOL Regulation 2520.103-12(d) (3)  neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

**c** Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: MOSS ADAMS

(2) EIN: 91-0189318

**d** The opinion of an independent qualified public accountant is **not attached** because:

- (1)  This form is filed for a CCT, PSA, or MTIA. (2)  It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

**Part IV Compliance Questions**

**4** CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l.

During the plan year:

**a** Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.) .....

	Yes	No	Amount
4a		X	

		Yes	No	Amount
<b>b</b> Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.).....	<b>4b</b>		X	
<b>c</b> Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.) .....	<b>4c</b>		X	
<b>d</b> Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.).....	<b>4d</b>		X	
<b>e</b> Was this plan covered by a fidelity bond?.....	<b>4e</b>	X		100000000
<b>f</b> Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty? .....	<b>4f</b>		X	
<b>g</b> Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser? .....	<b>4g</b>		X	
<b>h</b> Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?.....	<b>4h</b>		X	
<b>i</b> Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.).....	<b>4i</b>	X		
<b>j</b> Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.).....	<b>4j</b>		X	
<b>k</b> Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC? .....	<b>4k</b>		X	
<b>l</b> Has the plan failed to provide any benefit when due under the plan? .....	<b>4l</b>		X	
<b>m</b> If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.) .....	<b>4m</b>		X	
<b>n</b> If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3. ....	<b>4n</b>			

**5a** Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?.....  Yes  No  
 If "Yes," enter the amount of any plan assets that reverted to the employer this year \_\_\_\_\_.

**5b** If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)

**5c** Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) .....  Yes  No  Not determined  
 If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 480049.

<b>SCHEDULE R</b> <b>(Form 5500)</b>  <small>Department of the Treasury Internal Revenue Service</small>  <small>Department of Labor Employee Benefits Security Administration</small>  <small>Pension Benefit Guaranty Corporation</small>	<b>Retirement Plan Information</b>  This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).  <b>▶ File as an attachment to Form 5500.</b>	<small>OMB No. 1210-0110</small>  <b>2022</b>  <b>This Form is Open to Public Inspection.</b>
--	---	---

For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

<b>A</b> Name of plan <u>DISNEY SALARIED PENSION PLAN A</u>	<b>B</b> Three-digit plan number (PN) ▶	<u>022</u>
<b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 <u>TWDC ENTERPRISES 18 CORP.</u>	<b>D</b> Employer Identification Number (EIN) <u>95-4545390</u>	

<b>Part I</b>	<b>Distributions</b>
---------------	----------------------

**All references to distributions relate only to payments of benefits during the plan year.**

**1** Total value of distributions paid in property other than in cash or the forms of property specified in the instructions..... 

1		0
---	--	---

**2** Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):  
EIN(s): 04-3275867

**Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.**

**3** Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year..... 

3		152
---	--	-----

<b>Part II</b>	<b>Funding Information</b> (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)
----------------	---

**4** Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? .....  Yes  No  N/A  
**If the plan is a defined benefit plan, go to line 8.**

**5** If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. **Date:** Month \_\_\_\_\_ Day \_\_\_\_\_ Year \_\_\_\_\_  
**If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.**

<b>6 a</b> Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived).....	<b>6a</b>	
<b>b</b> Enter the amount contributed by the employer to the plan for this plan year.....	<b>6b</b>	
<b>c</b> Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount).....	<b>6c</b>	

**If you completed line 6c, skip lines 8 and 9.**

**7** Will the minimum funding amount reported on line 6c be met by the funding deadline? .....  Yes  No  N/A

**8** If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? .....  Yes  No  N/A

<b>Part III</b>	<b>Amendments</b>
-----------------	-------------------

**9** If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box.....  Increase  Decrease  Both  No

<b>Part IV</b>	<b>ESOPs</b> (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
----------------	---

**10** Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?.....  Yes  No

**11 a** Does the ESOP hold any preferred stock?.....  Yes  No

**b** If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.).....  Yes  No

**12** Does the ESOP hold any stock that is not readily tradable on an established securities market?.....  Yes  No

**Part V Additional Information for Multiemployer Defined Benefit Pension Plans**

**13** Enter the following information for each employer that (1) contributed more than 5% of total contributions to the plan during the plan year or (2) was one of the top-ten highest contributors (measured in dollars). See instructions. Complete as many entries as needed to report all applicable employers.

**a** Name of contributing employer \_\_\_\_\_

**b** EIN \_\_\_\_\_ **c** Dollar amount contributed by employer \_\_\_\_\_

**d** Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box  and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month \_\_\_\_\_ Day \_\_\_\_\_ Year \_\_\_\_\_

**e** Contribution rate information (If more than one rate applies, check this box  and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

(2) Base unit measure:  Hourly  Weekly  Unit of production  Other (specify): \_\_\_\_\_

**a** Name of contributing employer \_\_\_\_\_

**b** EIN \_\_\_\_\_ **c** Dollar amount contributed by employer \_\_\_\_\_

**d** Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box  and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month \_\_\_\_\_ Day \_\_\_\_\_ Year \_\_\_\_\_

**e** Contribution rate information (If more than one rate applies, check this box  and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

(2) Base unit measure:  Hourly  Weekly  Unit of production  Other (specify): \_\_\_\_\_

**a** Name of contributing employer \_\_\_\_\_

**b** EIN \_\_\_\_\_ **c** Dollar amount contributed by employer \_\_\_\_\_

**d** Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box  and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month \_\_\_\_\_ Day \_\_\_\_\_ Year \_\_\_\_\_

**e** Contribution rate information (If more than one rate applies, check this box  and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

(2) Base unit measure:  Hourly  Weekly  Unit of production  Other (specify): \_\_\_\_\_

**a** Name of contributing employer \_\_\_\_\_

**b** EIN \_\_\_\_\_ **c** Dollar amount contributed by employer \_\_\_\_\_

**d** Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box  and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month \_\_\_\_\_ Day \_\_\_\_\_ Year \_\_\_\_\_

**e** Contribution rate information (If more than one rate applies, check this box  and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

(2) Base unit measure:  Hourly  Weekly  Unit of production  Other (specify): \_\_\_\_\_

**a** Name of contributing employer \_\_\_\_\_

**b** EIN \_\_\_\_\_ **c** Dollar amount contributed by employer \_\_\_\_\_

**d** Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box  and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month \_\_\_\_\_ Day \_\_\_\_\_ Year \_\_\_\_\_

**e** Contribution rate information (If more than one rate applies, check this box  and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

(2) Base unit measure:  Hourly  Weekly  Unit of production  Other (specify): \_\_\_\_\_

**a** Name of contributing employer \_\_\_\_\_

**b** EIN \_\_\_\_\_ **c** Dollar amount contributed by employer \_\_\_\_\_

**d** Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box  and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month \_\_\_\_\_ Day \_\_\_\_\_ Year \_\_\_\_\_

**e** Contribution rate information (If more than one rate applies, check this box  and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

(2) Base unit measure:  Hourly  Weekly  Unit of production  Other (specify): \_\_\_\_\_



**14** Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:

<b>a</b> The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: <input type="checkbox"/> last contributing employer <input type="checkbox"/> alternative <input type="checkbox"/> reasonable approximation (see instructions for required attachment).....	<b>14a</b>	
<b>b</b> The plan year immediately preceding the current plan year. <input type="checkbox"/> Check the box if the number reported is a change from what was previously reported (see instructions for required attachment) .....	<b>14b</b>	
<b>c</b> The second preceding plan year. <input type="checkbox"/> Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....	<b>14c</b>	

**15** Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

<b>a</b> The corresponding number for the plan year immediately preceding the current plan year.....	<b>15a</b>	
<b>b</b> The corresponding number for the second preceding plan year.....	<b>15b</b>	

**16** Information with respect to any employers who withdrew from the plan during the preceding plan year:

<b>a</b> Enter the number of employers who withdrew during the preceding plan year .....	<b>16a</b>	
<b>b</b> If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers.....	<b>16b</b>	

**17** If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment .....

**Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans**

**18** If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment .....

**19** If the total number of participants is 1,000 or more, complete lines (a) through (c)

**a** Enter the percentage of plan assets held as:  
 Stock: 54.3 % Investment-Grade Debt: 8.6 % High-Yield Debt: 35.0 % Real Estate: 0.9 % Other: 1.2 %

**b** Provide the average duration of the combined investment-grade and high-yield debt:  
 0-3 years  3-6 years  6-9 years  9-12 years  12-15 years  15-18 years  18-21 years  21 years or more

**c** What duration measure was used to calculate line 19(b)?  
 Effective duration  Macaulay duration  Modified duration  Other (specify):

**20 PBGC missed contribution reporting requirements.** If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.

**a** Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero?  Yes  No

**b** If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:  
 Yes.  
 No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.  
 No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.  
 No. Other. Provide explanation \_\_\_\_\_

**DISNEY SALARIED PENSION PLAN A**  
**REPORT ON FINANCIAL STATEMENTS**  
**DECEMBER 31, 2022 AND 2021**

**DISNEY SALARIED PENSION PLAN A  
INDEX TO FINANCIAL STATEMENTS  
DECEMBER 31, 2022 AND 2021**

	<u>Page</u>
Report of Independent Auditors	<a href="#">1</a>
Financial Statements:	
Statements of Net Assets Available for Benefits as of December 31, 2022 and 2021	<a href="#">4</a>
Statement of Changes in Net Assets Available for Benefits for the Year Ended December 31, 2022	<a href="#">5</a>
Statements of Accumulated Plan Benefits as of December 31, 2022 and 2021 and Statement of Changes in Accumulated Plan Benefits for the Year Ended December 31, 2022	<a href="#">6</a>
Notes to Financial Statements	<a href="#">7</a>
Additional Information (included pursuant to the Department of Labor’s Rules and Regulations):	
Schedule H, line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2022	<a href="#">23</a>
Other schedules required by the Department of Labor’s Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 (“ERISA”) have been omitted because they are either not applicable or have been filed directly with the Department of Labor as part of The Walt Disney Company Retirement Plan Master Trust filing.	

## Report of Independent Auditors

To the Investment and Administrative Committee of The Walt Disney Company Sponsored Qualified Benefit Plans and Key Employees Deferred Compensation and Retirement Plan and Participants of Disney Salaried Pension Plan A

### Report on the Audit of the Financial Statements

#### *Scope and Nature of the ERISA Section 103(a)(3)(C) Audit*

We have performed audits of the financial statements of Disney Salaried Pension Plan A, an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), as permitted by ERISA Section 103(a)(3)(C) (ERISA Section 103(a)(3)(C) audit). The financial statements comprise the statements of net assets available for benefits as of December 31, 2022 and 2021, and the related statement of changes in net assets available for benefits for the year ended December 31, 2022, the statements of accumulated plan benefits as of December 31, 2022 and 2021, and the related statement of changes in accumulated plan benefits for the year ended December 31, 2022, and the related notes to the financial statements.

Management, having determined it is permissible in the circumstances, has elected to have the audits of the Disney Salaried Pension Plan A's financial statements performed in accordance with ERISA Section 103(a)(3)(C) pursuant to 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. As permitted by ERISA Section 103(a)(3)(C), our audits need not extend to any statements or information related to assets held for investment of the plan (investment information) by a bank or similar institution or insurance carrier that is regulated, supervised, and subject to periodic examination by a state or federal agency, provided that the statements or information regarding assets so held are prepared and certified to by the bank or similar institution or insurance carrier in accordance with 29 CFR 2520.103-5 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA (qualified institution).

Management has obtained certifications from qualified institutions as of December 31, 2022 and 2021, and for the year ended December 31, 2022, stating that the certified investment information, as described in Note 6 to the financial statements, is complete and accurate.

#### **Opinion**

In our opinion, based on our audits and on the procedures performed as described in the Auditor's Responsibilities for the Audit of the Financial Statements section:

- the amounts and disclosures in the accompanying financial statements, other than those agreed to or derived from the certified investment information, are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America (GAAP).
- the information in the accompanying financial statements related to assets held by and certified to by qualified institutions agrees to, or is derived from, in all material respects, the information prepared and certified by the institutions that management determined meets the requirements of ERISA Section 103(a)(3)(C).

### ***Basis for Opinion***

We conducted our audits in accordance with auditing standards generally accepted in the United States of America (GAAS). Our responsibilities under those standards are further described in the Auditor's Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of Disney Salaried Pension Plan A and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audits. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our ERISA Section 103(a)(3)(C) audit opinion.

### ***Responsibilities of Management for the Financial Statements***

Management is responsible for the preparation and fair presentation of the financial statements in accordance with GAAP, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error. Management's election of the ERISA Section 103(a)(3)(C) audit does not affect management's responsibility for the financial statements.

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about Disney Salaried Pension Plan A's ability to continue as a going concern within one year after the date that the financial statements are available to be issued.

Management is also responsible for maintaining a current plan instrument, including all plan amendments, administering the plan, and determining that the plan's transactions that are presented and disclosed in the financial statements are in conformity with the plan's provisions, including maintaining sufficient records with respect to each of the participants, to determine the benefits due or which may become due to such participants.

### ***Auditor's Responsibilities for the Audit of the Financial Statements***

Except as described in the Scope and Nature of the ERISA Section 103(a)(3)(C) Audit section of our report, our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with GAAS, we:

- exercise professional judgment and maintain professional skepticism throughout the audit.
- identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.
- obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of Disney Salaried Pension Plan A's internal control. Accordingly, no such opinion is expressed.

- evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about Disney Salaried Pension Plan A's ability to continue as a going concern for a reasonable period of time.

Our audits did not extend to the certified investment information, except for obtaining and reading the certification, comparing the certified investment information with the related information presented and disclosed in the financial statements, and reading the disclosures relating to the certified investment information to assess whether they are in accordance with the presentation and disclosure requirements of GAAP.

Accordingly, the objective of an ERISA Section 103(a)(3)(C) audit is not to express an opinion about whether the financial statements as a whole are presented fairly, in all material respects, in accordance with GAAP.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control-related matters that we identified during the audit.

The image shows a handwritten signature in cursive script that reads "Moss Adams LLP". The signature is written in dark ink and is positioned to the left of the main body of text.

Los Angeles, California  
October 3, 2023

**DISNEY SALARIED PENSION PLAN A  
STATEMENTS OF  
NET ASSETS AVAILABLE FOR BENEFITS**

	December 31,	
	2022	2021
<b>Assets</b>		
Investments at fair value:		
Undivided interest in net assets of The Walt Disney Company Retirement Plan Master Trust (Note 7)	\$ 3,737,511,934	\$ 4,506,765,259
Net assets of 401(h) Account (Notes 5 and 7)	45,723,701	67,184,318
Guaranteed Annuity Contracts	1,929,458	2,724,622
Prepaid benefits	11,142,681	10,567,858
Total assets	3,796,307,774	4,587,242,057
<b>Liabilities</b>		
Accrued administrative expenses	183,163	235,911
	3,796,124,611	4,587,006,146
Less: 401(h) Account assets	45,723,701	67,184,318
<b>Net assets available for benefits</b>	<b>\$ 3,750,400,910</b>	<b>\$ 4,519,821,828</b>

The accompanying notes are an integral part of the financial statements.

**DISNEY SALARIED PENSION PLAN A  
STATEMENT OF CHANGES IN  
NET ASSETS AVAILABLE FOR BENEFITS**

	Year Ended December 31, 2022
Share of net loss of The Walt Disney Company Retirement Plan Master Trust (Note 7)	\$ (630,301,521)
Investment loss from the Guaranteed Annuity Contracts	(309,826)
	(630,611,347)
Benefit payments to participants	(136,000,290)
Administrative expenses	(1,098,297)
Pension Benefit Guaranty Corporation premium payments	(1,710,984)
	(138,809,571)
Net decrease	(769,420,918)
<b>Net assets available for benefits:</b>	
<b>Beginning of year</b>	4,519,821,828
<b>End of year</b>	\$ 3,750,400,910

The accompanying notes are an integral part of the financial statements.



**DISNEY SALARIED PENSION PLAN A  
STATEMENTS OF ACCUMULATED PLAN BENEFITS AND  
STATEMENT OF CHANGES IN ACCUMULATED PLAN BENEFITS**

**Accumulated Plan Benefits**

	December 31,	
	2022	2021
Actuarial present value of accumulated plan benefits:		
Vested Benefits:		
Participants currently receiving payments	\$ 1,242,357,871	\$ 1,193,925,682
Other participants	1,451,097,194	1,394,775,868
	2,693,455,065	2,588,701,550
Nonvested benefits	7,855,524	7,038,160
<b>Total actuarial present value of accumulated plan benefits</b>	<b>\$ 2,701,310,589</b>	<b>\$ 2,595,739,710</b>

**Changes in Accumulated Plan Benefits**

	Year Ended December 31, 2022
Actuarial present value of accumulated plan benefits at beginning of year	\$ 2,595,739,710
Increase (decrease) during the year due to:	
Accumulation of benefits	57,685,205
Interest	176,568,173
Benefits paid	(136,000,290)
Other adjustments:	
Actuarial losses	6,634,321
Change in actuarial assumptions	683,470
Net increase	105,570,879
Actuarial present value of accumulated plan benefits at end of year	<b>\$ 2,701,310,589</b>

The accompanying notes are an integral part of the financial statements.

## **DISNEY SALARIED PENSION PLAN A NOTES TO FINANCIAL STATEMENTS**

### **1. Description of the Plan**

The following description of the Disney Salaried Pension Plan A (the “Plan”) provides only general information. Participants should refer to the Summary Plan Description, Plan Document or Trust Agreement for specific Plan provisions.

#### **General**

The Plan is a noncontributory defined benefit plan to provide retirement, disability and postretirement health care benefits for eligible employees. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (“ERISA”), as amended.

#### **Administration**

The Plan is administered by the Investment and Administrative Committee of The Walt Disney Company Sponsored Qualified Benefit Plans and Key Employees’ Deferred Compensation and Retirement Plan (the “Committee” or “Plan Administrator”). Plan assets are held by State Street Bank & Trust Company (“State Street” or the “Trustee”) and Metropolitan Life Insurance Company (“MetLife”) and are under the overall direction of the Committee. Administrative expenses of the Plan are paid from the assets of the Plan, unless TWDC Enterprises 18 Corp. (the “Company”), at its discretion, pays such expenses.

#### **Trust**

The net assets of the Plan are included in The Walt Disney Company Retirement Plan Master Trust (the “Master Trust”). The Master Trust includes the net assets of five pension plans and three medical benefit accounts sponsored by The Walt Disney Company (“Disney”).

Each plan has an undivided interest in the net assets of the Master Trust (Note 7). The Plan also holds Guaranteed Annuity Contracts (“GAC”) with MetLife.

#### **Income Tax Status**

The Master Trust was established to hold the Plan’s cash and investments and is qualified pursuant to Section 501(a) of the Internal Revenue Code (the “Code”). Accordingly, the Master Trust’s net investment income is exempt from income taxes. On May 4, 2017, the Company received a favorable determination letter from the Internal Revenue Service (“IRS”) stating that the Plan is qualified under Section 401(a) of the Code. The Plan has been amended since the May 4, 2017 favorable determination letter. However, the Plan Administrator believes that the Plan is designed and is currently being operated in compliance with the applicable requirements of the Code.

Generally accepted accounting principles in the United States (“U.S. GAAP”) require the Plan Administrator to evaluate tax positions taken by the Plan and recognize a tax liability if the Plan has taken an uncertain tax position that more likely than not would not be sustained upon examination by the IRS. As of December 31, 2022 and 2021, there are no uncertain tax positions taken or expected to be taken that would require recognition of a liability or disclosure in the financial statements. The Plan is subject to routine audits by the IRS; however, there are currently no audits in progress.

#### **Participation**

Most domestic employees of ABC, Inc. and its subsidiaries hired prior to January 2012 are covered by the Plan.

**DISNEY SALARIED PENSION PLAN A**  
**NOTES TO FINANCIAL STATEMENTS**  
**(continued)**

**Benefits**

The Plan utilizes a salary-related benefit formula based on average monthly compensation and years of benefit service. The Plan provides unreduced monthly retirement income at age 65 and reduced benefits for early retirement, as early as age 55, after completing three years of service. Terminated vested participants with a present value benefit equal to or less than \$100,000 can elect a single lump sum payment.

**Plan Termination**

The Company anticipates that the Plan will continue without interruption but reserves the right to discontinue the Plan at any time. In the event the Plan is discontinued, the net assets of the Plan would be allocated among the participants and beneficiaries of the Plan in the order provided for by Section 4044 of ERISA. Whether a particular participant's accumulated plan benefit will be paid depends on both the priority of those benefits and the level of benefits guaranteed by the Pension Benefit Guaranty Corporation (the "PBGC") at that time. Whether all participants receive their benefits should the Plan terminate at some future time will depend on the adequacy, at that time, of the Plan's net assets and may also depend on the financial condition of the Company and the level of benefits guaranteed by the PBGC.

**Party-In-Interest Transactions**

Under ERISA rules, transactions with related parties of the Plan such as a sponsor, administrator, trustee or participant (Parties-in-Interest) are considered either exempt or non-exempt from ERISA prohibited transaction provisions. Non-exempt transactions are subject to penalty taxes.

The Plan had the following exempt party-in-interest transactions:

- State Street, which is the Trustee of the Plan, manages certain Plan investments.
- The Master Trust invests in the common stock of Disney, of which 2,902,379 shares and 2,891,494 shares were held at December 31, 2022 and 2021 (valued at \$252,158,688 and \$447,863,506), respectively.
- The Company paid certain administrative expenses on behalf of the Plan totaling \$754,069 during the year ended December 31, 2022. In addition, the Plan incurred administrative expenses of \$67,247 for the year ended December 31, 2022, which were paid by the Company in 2023.

**2. Summary of Significant Accounting Policies**

**Basis of Accounting**

The financial statements of the Plan are prepared on the accrual basis of accounting.

**Use of Estimates**

The preparation of financial statements in conformity with U.S. GAAP requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities, the actuarial present value of accumulated plan benefits and disclosure of contingent assets and liabilities at the date of the financial statements, and the reported amounts in the Statement of Changes in Net Assets Available for Benefits and the Statement of Changes in Accumulated Plan Benefits during the reporting period. Actual results could differ from those estimates.

**Risks and Uncertainties**

The Master Trust holds investments that are exposed to various risks such as interest rate, market, foreign currency and credit. Due to the level of risk associated with certain investments, it is at least reasonably possible that changes in the level of these risks will occur in the near term and that such changes could materially affect the amounts reported in the Statements of Net Assets Available for Benefits and the Statement of Changes in Net Assets Available for Benefits.

The Master Trust invests in securities with contractual cash flows, such as asset-backed securities, collateralized mortgage obligations and commercial mortgage-backed securities, including securities backed by subprime mortgage loans. The value, liquidity and related income (loss) of these securities are sensitive to changes in

**DISNEY SALARIED PENSION PLAN A**  
**NOTES TO FINANCIAL STATEMENTS**  
**(continued)**

economic conditions, including real estate values, delinquencies and/or defaults, and may be adversely affected by shifts in the market's perception of the issuers and changes in interest rates.

Plan contributions are made, and the actuarial present value of accumulated plan benefits are reported, based on estimates and assumptions related to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term could be material to the financial statements.

**Income Recognition**

The Statement of Changes in Net Assets Available for Benefits presents the Plan's share of the Master Trust's net income (loss), which includes interest, dividends, realized gains or losses, the unrealized appreciation or depreciation of investments included in the Master Trust, investment management expenses and administrative expenses allocable to the plans (Note 7). Interest income is recorded on the accrual basis. Dividends are recorded on ex-dividend dates. Net appreciation / depreciation includes unrealized and realized gains and losses on investments. Realized gains and losses are determined based on the trade date of the underlying purchases and sales.

**Investments at Fair Value**

The value of the Plan's undivided interest in the Master Trust is based on the Plan's share of the fair value of the Master Trust's net assets at the beginning of the year plus contributions and allocated net investment income (loss) less benefit payments and allocated administrative expenses.

The value of the GAC is based on the fair value of the underlying securities.

**Benefit Payments and Prepaid Benefits**

Master Trust assets used to fund benefit payments that will occur in the following month are first removed from the Master Trust and are recorded as prepaid benefits. Benefit payments are recorded as a reduction in net assets available for benefits when paid to the participants.

At December 31, 2022 and 2021, the Plan had benefit liabilities of \$505,688 and \$1,114,141 respectively. These amounts are not recorded as benefit payments in the Statement of Changes in Net Assets Available for Benefits but are reflected as liabilities in the Form 5500 (See Note 8).

**Expenses**

The Plan incurs administrative expenses directly related to the Plan, which consist primarily of PBGC fees, trustee fees and actuarial fees. These expenses are reported on the Statement of Changes in Net Assets Available for Benefits as administrative expenses. Administrative and investment management expenses related to the Master Trust are allocated to the Plan and are reflected in the net investment income or loss from the Master Trust. Certain administrative expenses are paid by the Company on behalf of the Plan.

**Derivative Financial Instruments**

Assets of the Master Trust include derivative financial instruments, which are used to maximize investment returns or minimize risks. These instruments include, but are not limited to, options, forwards and futures related to investments in both U.S. and foreign financial markets. The fair value of derivative financial instruments held by the Master Trust was a net asset of \$11,621,779 and a net asset of \$9,988,136 at December 31, 2022 and 2021, respectively. Derivative financial instruments were reported at their gross fair values on the Statements of Net Assets of the Master Trust. The gross notional amount of derivatives at December 31, 2022 and 2021 was \$5,328,045,114 and \$5,658,219,941, respectively. The gross notional amount of derivatives at December 31, 2022 comprised of \$3,583,665,740 in the asset position and \$1,744,379,374 in the liability position. The gross notional amount of derivatives at December 31, 2021 comprised of \$4,605,875,006 in the asset position and

**DISNEY SALARIED PENSION PLAN A**  
**NOTES TO FINANCIAL STATEMENTS**  
**(continued)**

\$1,052,344,935 in the liability position. At December 31, 2022 and 2021, the amount of cash collateral posted by the Master Trust against certain of these derivatives was not material.

The Master Trust is exposed to credit loss in the event of counterparty nonperformance related to derivative financial instruments. Based on the fair value of the investment in these derivatives with any one counterparty, the risk of loss to the Master Trust as of December 31, 2022 and 2021 in the event of nonperformance by a counterparty was not material.

**3. Funding Policy**

The Plan is funded by employer contributions. It is the policy of the Company to fund the Plan and the related medical benefit account in compliance with the minimum funding requirements of ERISA as calculated by the Plan's actuary; however, at times the Company may fund additional amounts.

**4. Accumulated Plan Benefits**

Accumulated plan benefits are the aggregate projected future periodic payments, including lump-sum distributions, as determined by the Plan's actuary that are attributable under the Plan's provisions to the service employees have rendered. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated employees or their beneficiaries, (b) beneficiaries of deceased employees and (c) present employees or their beneficiaries.

The actuarial present value of accumulated plan benefits was determined by the Plan's actuary as of December 31, 2022 and 2021, and is the amount that results from adjusting the accumulated plan benefits to reflect the time value of money.

The key assumptions used in the actuarial valuation as of December 31, 2022 are as follows:

Mortality – Healthy	Pri-2012 sex-distinct, separate employee and retiree tables with contingent survivor adjustments for existing survivors and white collar adjustments applied, and projected generationally from that time with a modified version of the MP-2021 scale with an ultimate rate of 1.20% at age 64, grading down to 0% at age 115 in a straight line (MMP-2021)
Mortality – Disabled	2015 Select and Ultimate Pension Disability Mortality Table for males and females
Interest Rate	7.00% per annum
Turnover	Varies by service and age
Retirement Age	From age 55 to age 70
Disability	1985 Pension Disability Table Class 1
Pre-retirement Spouse's Benefit	100% of participants are assumed to be married. Females are assumed to be three years older than males

The foregoing actuarial assumptions are based on continuation of the Plan. In the event of Plan termination, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits. The assumptions in the table above are consistent from 2021 to 2022.

Changes in certain assumptions used to calculate optional forms of benefit payments, including lump sum payments, increased the actuarial present value of accumulated plan benefits by \$683,470.

**DISNEY SALARIED PENSION PLAN A**  
**NOTES TO FINANCIAL STATEMENTS**  
**(continued)**

**5. 401(h) Account**

The Plan includes a medical-benefit component, which funds a portion of the postretirement obligations for qualified employees and their beneficiaries. This medical-benefit component is a separate health and welfare plan in accordance with Section 401(h) of the Code (“401(h) Account”). Participants hired before January 1987 that have at least 10 credited years of service and work for the Company until at least age 55 are eligible for postretirement medical benefits. The postretirement medical benefit is not available for employees hired on or after January 1987.

A separate account has been established in the Master Trust for the net assets related to the 401(h) Account. In accordance with Section 401(h) of the Code, the Plan’s investments in the 401(h) Account may not be used for, or diverted to, any purpose other than providing health benefits for qualified employees and their beneficiaries. The related obligations for health benefits are not included in the Plan’s obligations in the statements of accumulated plan benefits, but rather are the obligations of the health and welfare plan. Plan participants do not contribute to the 401(h) Account. The Company’s contributions to the 401(h) Account are determined annually.

At December 31, 2022 and 2021, 401(h) contributions receivable from the Company of \$0 and \$6,306,881, respectively, have been included in the net assets of the 401(h) Account in the Statements of Net Assets Available for Benefits.

**6. Certified Financial Data**

The Trustee holds all of the Plan’s assets, except for the GAC, and executes all investment transactions and disbursements based upon instructions from the Plan Administrator. The GAC are held by MetLife. The Plan Administrator has obtained certifications from the Trustee and MetLife that the investment information provided to the Plan Administrator by the Trustee and MetLife is complete and accurate. The Master Trust investment holdings, income (loss) and valuation information included in the accompanying financial statements, supplemental schedule, and in the following notes to the financial statements has been prepared from the data certified by the Trustee and MetLife:

- Note 1 - Party-In-Interest Transactions;
- Note 2 - Derivative Financial Instruments; and
- Notes 7 and 9

The fair value level classifications, as more fully described in Note 9, are not obtained from data certified by the Trustee or MetLife, but are recommended by the Trustee and approved by the Plan Administrator.

**7. The Walt Disney Company Retirement Plan Master Trust**

**Allocation of the Master Trust Assets**

The net assets available for benefits of the individual plans in the Master Trust and the allocation of income and expenses are determined by the Trustee. The net assets available for benefits are increased by employer contributions received by the Master Trust and reduced by benefit payments and administrative expenses paid that are specifically identifiable to the individual plan. In addition, net assets available for benefits are increased (decreased) by investment income (loss) and reduced by administrative and investment management expenses allocated from the Master Trust to each plan. Investment income (loss) and administrative and investment management expenses are allocated at the end of each month to the various plans based on their relative share of the Master Trust assets.

**DISNEY SALARIED PENSION PLAN A**  
**NOTES TO FINANCIAL STATEMENTS**  
**(continued)**

Financial information related to the Master Trust is as follows:

**ALLOCATION OF NET ASSETS OF THE MASTER TRUST**

	December 31,			
	2022		2021	
	Amount	%	Amount	%
Disney Salaried Pension Plan D	\$ 8,605,235,053	56.8	\$ 10,282,408,619	56.5
Disney Salaried Pension Plan A	3,737,511,934	24.7	4,506,765,259	24.8
Disney Associated Companies' Retirement Plan	1,623,728,880	10.7	2,002,263,418	11.0
21 <sup>st</sup> Century Fox America Retirement Plan	391,102,473	2.6	476,897,196	2.6
Pension Plan for Union Employees of 21 <sup>st</sup> Century Fox America, Inc.	7,117,965	0.1	8,837,115	0.1
401(h) Account - Disney Salaried Pension Plan D	603,247,719	4.0	692,746,536	3.8
401(h) Account - Disney Associated Companies' Retirement Plan	122,986,731	0.8	162,407,156	0.9
401(h) Account - Disney Salaried Pension Plan A	45,725,202	0.3	60,879,850	0.3
	<u>\$ 15,136,655,957</u>	100.0	<u>\$ 18,193,205,149</u>	100.0

**DISNEY SALARIED PENSION PLAN A**  
**NOTES TO FINANCIAL STATEMENTS**  
**(continued)**

**STATEMENTS OF NET ASSETS OF THE MASTER TRUST**

	December 31,	
	2022	2021
<b>Assets</b>		
Cash	\$ 79,886,152	\$ 73,664,083
Investments, at fair value (includes cash collateral from securities lending invested in a money market fund of \$53,477,257 and \$69,100,755 at December 31, 2022 and 2021, respectively)	15,095,827,662	18,203,249,012
Interest receivable	24,963,392	23,066,550
Dividends receivable	3,643,344	6,216,302
Other investment income receivable	14,962,486	13,414,676
Receivable for investments sold	98,727,483	16,855,909
<b>Total assets</b>	15,318,010,519	18,336,466,532
<b>Liabilities</b>		
Investment management and administrative expenses payable	1,785,452	10,424,317
Payable for securities lending collateral	53,477,257	69,100,755
Payable for investments purchased and other	126,091,853	63,736,311
<b>Total liabilities</b>	181,354,562	143,261,383
<b>Net assets of the Master Trust</b>	\$ 15,136,655,957	\$ 18,193,205,149



**DISNEY SALARIED PENSION PLAN A**  
**NOTES TO FINANCIAL STATEMENTS**  
**(continued)**

The following table presents the fair values of investments in the Master Trust:

	December 31,	
	2022	2021
Money market funds	\$ 509,900,849	\$ 247,794,573
Government and federal agency bonds, notes and mortgage-backed securities (MBS)	2,308,921,502	2,566,726,429
Corporate bonds	661,187,804	883,550,750
Other mortgage- and asset-backed securities	82,688,638	89,260,887
Common and preferred stocks <sup>(1)</sup>	3,159,669,292	4,491,334,250
Mutual funds	1,109,171,455	1,344,858,150
Common collective funds	3,211,894,457	4,190,023,349
Alternative investments	4,030,509,106	4,370,020,282
Derivatives and related cash collateral – asset position	21,884,559	19,680,342
	<u>15,095,827,662</u>	<u>18,203,249,012</u>
Derivatives and other – liability position <sup>(2)</sup>	<u>\$ (10,499,113)</u>	<u>\$ (7,828,743)</u>

<sup>(1)</sup> Includes Disney common stock valued at \$252,158,688 and \$447,863,506 at December 31, 2022 and December 31, 2021, respectively

<sup>(2)</sup> Reported in “Payable for investments purchased and other” on the Statements of Net Assets of the Master Trust

**DISNEY SALARIED PENSION PLAN A**  
**NOTES TO FINANCIAL STATEMENTS**  
**(continued)**

The Plan's share of the Master Trust's investments and other assets and liabilities is as follows:

	December 31,	
	2022	2021
<b>Assets</b>		
Money market funds	\$ 125,903,668	\$ 61,382,915
Government and federal agency bonds, notes and MBS	570,114,145	635,821,638
Corporate bonds	163,259,132	218,870,496
Other mortgage- and asset-backed securities	20,417,308	22,111,435
Common and preferred stocks	780,179,038	1,112,579,614
Mutual funds	273,874,333	333,144,157
Common collective funds	793,074,368	1,037,939,797
Alternative investments	995,205,013	1,082,528,088
Derivatives and related cash collateral – asset position	5,403,690	4,875,154
<b>Total investments at fair value</b>	<b>3,727,430,695</b>	<b>4,509,253,294</b>
Cash	19,725,324	18,247,842
Interest receivable	6,163,909	5,713,975
Dividends receivable	899,607	1,539,884
Other investment income receivable	3,694,507	3,323,043
Receivable for investments sold	24,377,587	4,175,494
<b>Total assets</b>	<b>3,782,291,629</b>	<b>4,542,253,532</b>
<b>Liabilities</b>		
Investment management and administrative expenses payable	440,860	2,582,280
Payable for securities lending collateral	13,204,494	17,117,428
Payable for investments purchased and other	31,134,341	15,788,565
<b>Total liabilities</b>	<b>44,779,695</b>	<b>35,488,273</b>
<b>Plan's share of the net assets of the Master Trust</b>	<b>\$ 3,737,511,934</b>	<b>\$ 4,506,765,259</b>

**DISNEY SALARIED PENSION PLAN A**  
**NOTES TO FINANCIAL STATEMENTS**  
**(continued)**

The changes in net assets for the Master Trust are as follows:

	Year Ended December 31, 2022
Investment Income (Loss):	
Interest income	\$ 94,857,240
Dividend income	108,205,977
Net depreciation in fair value of investments	(2,728,094,921)
Other investment income	14,368,986
Net investment loss	(2,510,662,718)
Less: investment management and administrative expenses	(34,675,312)
Net loss allocable to plans	(2,545,338,030)
Contributions received, benefits paid and other, net	(511,211,162)
Decrease in net assets	(3,056,549,192)
Net assets:	
Beginning of year	18,193,205,149
End of year	\$ 15,136,655,957
 Plan's share in the net loss of the Master Trust	 \$ (630,301,521)

**Securities Lending**

The Master Trust participates in a securities lending program. The statements of net assets of the Master Trust reflects as an asset the fair value of cash collateral received under the securities lending arrangement with an offsetting liability representing the Master Trust's obligation to return the collateral to the borrower.

State Street is the Master Trust's securities lending agent and, on behalf of the Master Trust, receives cash or other collateral including securities issued or guaranteed by the United States government equal to at least 100% of the market value of the loaned securities. On a daily basis, collateral is paid to or received from the borrower to maintain a collateral fair value of at least 100% of the fair value of the loaned securities. Each securities lending transaction can be canceled at any time by the Master Trust or the borrower upon notice. State Street indemnifies the Master Trust against a collateral shortfall due to a borrower default. This would cover events where the value of the collateral held is less than the value needed to purchase replacement securities in the Master Trust. To date, there have been no borrower defaults.

Cash and non-cash collateral of \$53,477,257 and \$42,657,966, respectively, was received by State Street on behalf of the Master Trust for securities on loan at December 31, 2022. Cash and non-cash collateral of \$69,100,755 and \$111,647,549, respectively, was received by State Street on behalf of the Master Trust for securities on loan at December 31, 2021. Cash collateral is invested in a money market fund. Non-cash collateral consists primarily of government and federal agency bonds and is held by State Street on behalf of the Master Trust. Investment income from securities lending was \$1,031,977 for the year ended December 31, 2022 and is included in "Other investment income".

The Master Trust maintains ownership of securities loaned and, accordingly, classifies loaned securities as investments.

**DISNEY SALARIED PENSION PLAN A**  
**NOTES TO FINANCIAL STATEMENTS**  
**(continued)**

The following table presents Master Trust securities on loan under the securities lending program:

	December 31,	
	2022	2021
Government and federal agency bonds, notes and MBS	\$ 6,070,083	\$ 29,027,674
Corporate bonds	21,519,344	28,728,406
Common and preferred stocks	29,078,400	43,194,918
Mutual funds	34,870,307	75,297,036
	<u>\$ 91,538,134</u>	<u>\$ 176,248,034</u>

**8. Reconciliation of Financial Statements to Form 5500**

The following is a reconciliation of net assets available for benefits according to the financial statements to Form 5500:

	December 31,	
	2022	2021
Net assets available for benefits per the financial statements	\$ 3,750,400,910	\$ 4,519,821,828
Net assets held in 401(h) Account included in Form 5500	45,723,701	67,184,318
Amounts allocated to withdrawing participants	(1,183,584)	(4,675,341)
Net assets available for benefits per Form 5500	<u>\$ 3,794,941,027</u>	<u>\$ 4,582,330,805</u>

The following is a reconciliation of the interest in the Master Trust as reported in the financial statements to Form 5500:

	December 31,	
	2022	2021
Undivided interest in the Master Trust per the financial statements	\$ 3,737,511,934	\$ 4,506,765,259
401(h) Account assets included in Form 5500	45,725,202	60,879,850
Undivided interest in the Master Trust per Form 5500	<u>\$ 3,783,237,136</u>	<u>\$ 4,567,645,109</u>

The net assets of the 401(h) Account are required to be included in Form 5500.

The following is a reconciliation of benefits paid to participants according to the financial statements to Form 5500:

	Year Ended December 31, 2022
Benefits paid to participants per the financial statements	136,000,290
401(h) benefits paid	12,744,941
Add: Amounts allocated to withdrawing participants at December 31, 2022	1,183,584
Less: Amounts allocated to withdrawing participants at December 31, 2021	(4,675,341)
Benefits paid to participants per Form 5500	<u>\$ 145,253,474</u>

Amounts allocated to withdrawing participants are recorded on Form 5500 for benefit claims that have been processed and approved for payment prior to year end, but have not yet been paid.

**DISNEY SALARIED PENSION PLAN A**  
**NOTES TO FINANCIAL STATEMENTS**  
**(continued)**

The following is a reconciliation of the Plan's share in the net loss of the Master Trust according to the financial statements to Form 5500:

	Year Ended December 31, 2022
Plan's share in the net loss of the Master Trust per the financial statements	\$ (630,301,521)
Add: Amounts allocated to 401(h) Account	(8,703,555)
Plan's share in the net loss of the Master Trust per Form 5500	\$ (639,005,076)

The following is a reconciliation of the employer contribution receivable as reported in the financial statements to Form 5500:

	December 31,	
	2022	2021
Employer contribution receivable per the financial statements	\$ —	\$ —
401(h) Account employer contribution receivable included in Form 5500	—	6,306,881
Employer contribution receivable per Form 5500	\$ —	\$ 6,306,881

The following is a reconciliation of the benefits payable as reported in Note 2 to the financial statements to Form 5500:

	December 31,	
	2022	2021
Benefits payable per Note 2	\$ 505,688	\$ 1,114,141
401(h) Account benefit payable included in Form 5500	677,896	3,561,200
Benefits payable per Form 5500	\$ 1,183,584	\$ 4,675,341

The following is a reconciliation of administrative expenses according to the financial statements to Form 5500:

	Year Ended December 31, 2022
Administrative expenses per the financial statements	\$ (1,098,297)
Add: Administrative expenses for the 401(h) Account	(12,121)
Administrative expenses per Form 5500	\$ (1,110,418)

The following is a reconciliation of accrued administrative expenses as reported in the financial statements to Form 5500:

	December 31,	
	2022	2021
Accrued administrative expenses per the financial statements	\$ 183,163	\$ 235,911
401(h) Account accrued administrative expenses included in Form 5500	1,501	2,413
Accrued administrative expenses per Form 5500	\$ 184,664	\$ 238,324

**DISNEY SALARIED PENSION PLAN A**  
**NOTES TO FINANCIAL STATEMENTS**  
**(continued)**

**9. Fair Value Measurement**

Fair value is defined as the amount that would be received for selling an asset or paid to transfer a liability in an orderly transaction between market participants and is generally classified in one of the following categories of the 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 in which all significant inputs and significant value drivers are observable in active markets
- Level 3 – Valuations derived from valuation techniques in which one or more significant inputs or significant value drivers are unobservable in active markets

Investments that are valued using the net asset value (“NAV”) per share practical expedient are not classified in the fair value hierarchy. NAV per share is determined based on the fair value using the underlying assets divided by the number of units outstanding.

The following is a description of the valuation methodologies used for assets reported at fair value. State Street provides recommendations of valuation methodologies, which are approved by the Plan Administrator. There have been no changes in the methodologies used at December 31, 2022 and 2021.

Level 1 investments are valued based on reported market prices on the last trading day of the year. Investments in common and preferred stocks and mutual funds are valued based on the securities exchange-listed price or a broker’s quote in an active market. Investments in U.S. Treasury securities are valued based on a broker’s quote in an active market.

Level 2 investments in government and federal agency bonds and notes (excluding U.S. Treasury securities), corporate bonds and mortgage-backed and asset-backed securities are valued using a broker’s quote in a non-active market or an evaluated price based on a compilation of reported market information, such as benchmark yield curves, credit spreads and estimated default rates. Derivative financial instruments are valued based on models that incorporate observable inputs for the underlying securities, such as interest rates or foreign currency exchange rates.

**DISNEY SALARIED PENSION PLAN A**  
**NOTES TO FINANCIAL STATEMENTS**  
**(continued)**

The Master Trust's assets and liabilities measured at fair value are summarized by level in the following tables:

	December 31, 2022		
	Level 1	Level 2	Total
Investments held by the Master Trust:			
Government and federal agency bonds, notes and MBS	\$ 2,049,687,752	\$ 259,233,750	\$ 2,308,921,502
Corporate bonds	—	661,187,804	661,187,804
Other mortgage- and asset-backed securities	—	82,688,638	82,688,638
Common and preferred stocks	3,159,669,292	—	3,159,669,292
Mutual funds	1,109,171,455	—	1,109,171,455
Derivatives and related cash collateral – asset position	974,336	20,910,223	21,884,559
Total investments in the fair value hierarchy	<u>\$ 6,319,502,835</u>	<u>\$ 1,024,020,415</u>	\$ 7,343,523,250
Investments valued using the NAV per share practical expedient:			
Alternative investments			4,030,509,106
Common collective funds			3,211,894,457
Money market funds			509,900,849
Total investments at fair value			<u>\$ 15,095,827,662</u>
Derivatives and other – liability position	<u>\$ (3,225,488)</u>	<u>\$ (7,273,625)</u>	<u>\$ (10,499,113)</u>
Investment held by Disney Salaried Pension Plan A:			
Guaranteed Annuity Contracts (pooled separate account) <sup>(1)</sup>			<u>\$ 1,929,458</u>

<sup>(1)</sup> Valued using the NAV per share practical expedient

**DISNEY SALARIED PENSION PLAN A**  
**NOTES TO FINANCIAL STATEMENTS**  
**(continued)**

	December 31, 2021		
	Level 1	Level 2	Total
Investments held by the Master Trust:			
Government and federal agency bonds, notes and MBS	\$2,283,945,859	\$ 282,780,570	\$ 2,566,726,429
Corporate bonds	—	883,550,750	883,550,750
Other mortgage- and asset-backed securities	—	89,260,887	89,260,887
Common and preferred stocks	4,491,334,250	—	4,491,334,250
Mutual funds	1,344,858,150	—	1,344,858,150
Derivatives and related cash collateral – asset position	3,068,295	16,612,047	19,680,342
Total investments in the fair value hierarchy	<u>\$8,123,206,554</u>	<u>\$1,272,204,254</u>	\$ 9,395,410,808
Investments valued using the NAV per share practical expedient:			
Alternative investments			4,370,020,282
Common collective funds			4,190,023,349
Money market funds			<u>247,794,573</u>
Total investments at fair value			<u>\$ 18,203,249,012</u>
Derivatives and other – liability position	<u>\$ (1,277,524)</u>	<u>\$ (6,551,219)</u>	<u>\$ (7,828,743)</u>
Investment held by Disney Salaried Pension Plan A:			
Guaranteed Annuity Contracts (pooled separate account) <sup>(1)</sup>			<u>\$ 2,724,622</u>

<sup>(1)</sup> Valued using the NAV per share practical expedient

**Transfers Between Levels**

Changes in economic conditions or in the use and type of model-based valuation methodologies may require the transfer of financial instruments from one fair value level to another. There were no material transfers between Levels 1, 2 and 3 for the years ended December 31, 2022 or December 31, 2021.

**Alternative Investments**

Alternative investments consist of funds with the following strategies:

- Diversified – Multi-strategy private investment funds and hedge funds
- Distressed – Private funds consisting of distressed debt
- Private Equity – Private equity funds
- Venture Capital – Venture capital private equity investment funds
- Real Estate – Private real estate funds
- Commodities – Primarily through an index-based fund



**DISNEY SALARIED PENSION PLAN A**  
**NOTES TO FINANCIAL STATEMENTS**  
**(continued)**

The Master Trust holds alternative investments, which generally offer no redemption rights to investors and for which the return of capital is determined by the investment manager or general partner according to the terms of the investment agreements. The investments generally have initial terms of eight to ten years, subject to extensions of up to two years at the option of the investment manager or general partner. At times, the investment manager may request longer extensions.

**Common Collective Funds and GAC**

Common collective funds held by the Master Trust and GAC generally hold public equity and/or fixed income assets and allow for redemption terms ranging from one month to five years. Additionally, the investments may have an initial lock-up period, which is then followed by quarterly liquidity allowances.

**Money Market Funds**

Money market funds are invested in short-term debt securities, primarily U.S. Treasury bills, commercial deposits and commercial paper.

**Uncalled Capital Commitments**

The Master Trust includes interests in investments, which have rights to make capital calls to the investors. In such cases, the Master Trust would be contractually obligated to make a cash contribution at the time of a capital call. Capital calls are generally funded by proceeds from sales of or income generated by other investments in the Master Trust.

The following table shows the uncalled capital commitments as of December 31, 2022, by alternative investment category:

Distressed	\$	155,557,563
Private Equity		677,481,321
Venture Capital		157,506,406
Real Estate		413,482,570
Commodities		5,057,724
Total	\$	<u>1,409,085,584</u>

**10. Subsequent Events**

The Plan Administrator has evaluated subsequent events through October 3, 2023, the date the financial statements were available to be issued, and made any necessary adjustments and disclosures, as applicable.

**DISNEY SALARIED PENSION PLAN A**  
**EIN: 14-1284013, PLAN: 022**  
**SCHEDULE H, LINE 4i**  
**SCHEDULE OF ASSETS (HELD AT END OF YEAR)**  
**AS OF DECEMBER 31, 2022**

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
*	The Walt Disney Company Retirement Plan Master Trust	Master Trust Investment Account	\$4,317,108,334	\$3,737,511,934
**	Metropolitan Life Insurance Company	Guaranteed Annuity Contract (566)	\$304,164	\$304,164
**	Metropolitan Life Insurance Company	Guaranteed Annuity Contract (13214)	\$1,871,979	\$1,625,294

\* The Master Trust investment account information in this schedule has been certified as to its completeness and accuracy by the Trustee.

\*\* The Guaranteed Annuity Contract information in this schedule has been certified as to its completeness and accuracy by Metropolitan Life Insurance Company.

**Schedule SB, line 26 — Schedule of Active Participant Data**

Attained age	Years of credited service										
	Under 1	1–4	5–9	10–14	15–19	20–24	25–29	30–34	35–39	40 & up	Total
Under 25											
25–29				1							1
				*							*
30–34	2	20	7	173							202
	*	106,033	*	114,421							*
35–39	6	41	39	455	137						678
	*	137,444	127,768	123,727	145,862						*
40–44	9	55	55	355	390	80	1				945
	*	149,292	127,548	156,242	156,649	174,784	*				*
45–49	11	48	40	230	289	257	43				918
	*	135,384	160,627	168,811	179,261	164,415	176,115				*
50–54	6	39	34	182	190	192	145	27			815
	*	173,771	151,542	171,030	178,073	180,170	185,222	152,705			*
55–59	5	28	15	138	135	146	100	75	12		654
	*	131,918	*	169,856	174,299	179,403	210,605	198,449	*		*
60–64	5	17	14	78	72	104	59	36	47	5	437
	*	*	*	141,049	170,337	155,230	206,064	173,517	166,256	*	*
65–69	5	9	4	23	24	17	21	5	14	17	139
	*	*	*	159,726	161,568	*	218,414	*	*	*	*
70 & up	1			5		3	1			3	13
	*			*		*	*			*	*
Total	50	257	208	1,640	1,237	799	370	143	73	25	4,802
	*	*	*	*	*	*	*	*	*	*	*

In each cell, the top number is the count of active participants for each age/service combination and the bottom number is average pay for 2021 limited to \$290,000. Average pay is not shown for cells with fewer than 20 participants.

**Schedule SB, Part V — Statement of Actuarial Assumptions/Methods****Actuarial assumptions for January 1, 2022 funding valuation**

<b>Discount rate sponsor elections</b>		
• Segment rates or full yield curve	Segment	
• Look-back months	0	
	Stabilized	Nonstabilized
• First 5 years	4.75%	0.88%
• Next 15 years	5.18%	2.61%
• Over 20 years	5.92%	3.27%
<b>Mortality sponsor elections</b>		
• Healthy participants	Section 430(h)(3) prescribed separate static annuitant and nonannuitant mortality tables. These tables are based on the Society of Actuaries (SOA) RP-2006 mortality table and the MP-2020 improvement scale.	
• Pre-1995 disabilities	Revenue Ruling 96-7 table for participants who became disabled before 1995.	
• Post-1994 disabilities	Revenue Ruling 96-7 table for participants who became disabled after 1994 and are eligible for Social Security disability benefits.	
<b>417(e) lump sums</b>	Liabilities are determined based on the underlying annuity used by the plan to determine the lump sum amount, rather than valuing the lump sum payment. This annuity is valued based on funding interest rates and mortality rather than 417(e) rates and current year 417(e) unisex mortality. However, unisex 417(e) mortality is used after retirement.	
<b>Other economic assumptions</b>		
• Salary increases	See table of sample rates.	
• Social Security wage base	3.50%	
• Inflation	2.50%	
• Actuarial equivalence for optional forms of payments	417(e) interest rates and mortality in effect for the 2022 plan year (September 2021), projected to the year of payment with implied future spot rates.	
• Expected investment return	7.25% per year for year for 2020 and 7.00% per year for 2021, not to exceed third segment rate for applicable plan year.	
• Expenses	\$2,520,000 added to current year normal cost.	

**Rationale for economic assumptions**

- Discount rate – Prescribed by the IRS
- Mortality – Prescribed by the IRS
- 417(e) lump sums – Prescribed by the IRS
- Actuarial Equivalence – Actuarial equivalence assumptions are defined by Plan, which are the same as the 417(e) assumptions updated annually. The valuation assumptions include projection of implied future spot rates and mortality.
- Salary Scale – The salary scale rates were developed based on an experience study undertaken in 2018, which considered historical experience and future expectations. This assumption is reviewed annually for reasonableness.

**Schedule SB, Part V — Statement of Actuarial Assumptions/Methods**

- Social Security wage base – This assumption is based on the assumption for inflation plus 100 basis points for average real wage increases, as per recent history.
- Inflation – This assumption is based on the inflation assumption periodically published by Mercer Investment Consulting in their Capital Market Outlook.
- Expected Return on Assets – The expected rate of return on plan assets is based on an average of the hypothetical past performance, adjusted for current market conditions, and future performance of the plan’s target asset mix. The expected return on assets assumption is net of an adjustment of 20 bps for investment expenses assumed to be paid from plan assets.
- Expenses – Prior year actual administrative expenses (excluding PBGC premiums), plus expected current plan year PBGC premiums, rounded up to the next \$1,000.

**Demographic assumptions**

• Withdrawal	See table of sample rates.	
• Disability incidence	The 1985 Pension Disability Table Class 1 for males and females. See table of sample rates.	
• Valuation Pay	<b>Base pay<sup>1</sup></b>	<b>% of Base pay</b>
	< \$50,000	110%
	\$50,000 – \$100,000	105%
	\$100,000 – \$150,000	110%
	\$150,000 – \$200,000	115%
	\$200,000 – \$250,000	125%
	\$250,000 – \$300,000	130%
	\$300,000 – \$400,000	135%
	\$400,000 – \$500,000	140%
	> \$500,000	145%
• Retirement age	<b>Attained age</b>	<b>Percentage</b>
	Under 55	0.00%
	55	12.00%
	56	8.00%
	57	8.00%
	58	8.00%
	59	11.00%
	60	11.00%
	61	14.00%
	62	14.00%
	63	14.00%
	64	22.00%
65	27.00%	
66	27.00%	

<sup>1</sup> Base pay bands are projected to increase 3.5% per year in the future.

**Schedule SB, Part V — Statement of Actuarial Assumptions/Methods**

67	27.00%
68	27.00%
69	27.00%
70 and above	100.00%

• Benefit commencement age for		
- Future vested deferred	Age 60 (age 62 for vested with pre-98 grandfathered benefits)	
- Current vested deferred	Age 60 (age 62 for vested with pre-98 grandfathered benefits)	
• Spouse assumptions	<b>Male participants</b>	<b>Female participants</b>
- Percentage married	100%	100%
- Spouse age difference	3 years younger	3 years older

**Form of payment — Lump Sums**

• Active participants who terminate or retire and are prior to normal retirement age at the valuation date	20% are assumed to elect an immediate lump sum if it less than \$100,000 and 60% are assumed to elect a deferred lump sum at age 65 if it is less than \$100,000. Remaining terminating participants are assumed to elect a deferred annuity at their assumed commencement age shown above. Remaining retiring participants are assumed to elect an immediate annuity in accordance with the annuity assumptions below.
• Active participants who terminate or retire and are after normal retirement age at the valuation date	50% are assumed to elect an immediate lump sum if it is less than \$100,000. Remaining terminating and retiring participants are assumed to elect an immediate annuity in accordance with the annuity assumptions below.
• Current vested deferreds who have terminated within the past two years and are prior to normal retirement age at the valuation date	20% are assumed to elect an immediate lump sum if it less than \$100,000 and 60% are assumed to elect a deferred lump sum at age 65 if it is less than \$100,000. Remaining vested deferreds are assumed to elect a deferred annuity at their assumed commencement age shown above in accordance with the annuity assumptions below.
• Current vested deferreds who have terminated more than two years ago and are prior to normal retirement age at the valuation date	75% are assumed to elect a deferred lump sum at age 65 if it is less than \$100,000. Remaining vested deferreds are assumed to elect a deferred annuity at their assumed commencement age shown above in accordance with the annuity assumptions below.
• Current vested deferreds who are past normal retirement age at the valuation date	50% are assumed to elect an immediate lump sum if it is less than \$100,000. Remaining vested deferreds are assumed to elect an immediate annuity in accordance with the annuity assumptions below.

Form of payment — Annuities	Single Life	10-Year Certain and Life	20-Year Certain and Life	50% J&S	75% J&S	100% J&S
• Active retirements	45%	5%	0%	15%	10%	25%
• Future vested deferred	45%	5%	0%	15%	10%	25%
• Future disabilities	45%	5%	0%	15%	10%	25%
• Future deaths	0%	0%	0%	100%	0%	0%
• Current vested deferred	40%	5%	5%	15%	5%	30%

**Schedule SB, Part V — Statement of Actuarial Assumptions/Methods**

<b>Unpredictable contingent event assumptions</b>	Not Applicable
---	----------------

**Table of sample rates**

Attained age	Withdrawal percentage	Disability incidence	
		Male	Female
20	19.87%	0.029%	0.030%
25	14.79%	0.038%	0.047%
30	10.30%	0.048%	0.080%
35	8.70%	0.069%	0.136%
40	7.98%	0.117%	0.211%
45	7.25%	0.202%	0.323%
50	6.53%	0.358%	0.533%
55	5.80%	0.722%	0.952%
60	5.08%	1.256%	1.159%
65	4.50%	1.753%	1.358%

**Compensation progression**

Attained age	Percentage increase at attained age
25	10.00%
30	6.97%
35	5.58%
40	4.45%
45	3.40%
50	2.50%
55	2.30%
60	2.30%
65	2.30%

**Rationale for demographic assumptions**

- **Withdrawal** – The withdrawal rates were developed based on the experience study undertaken in 2018, which considered historical experience and future expectations. This assumption is reviewed annually for reasonableness.
- **Disability incidence** – The disability incidence table is based on the Conference of Consulting Actuaries 1985 Pension Disability Study Class 1 rates because the plan's disability requirements are the same as Social Security Disability, which was the basis of the 1985 study.
- **Retirement rates** – The retirement rates were developed based on the experience study undertaken in 2018, which considered historical experience and future expectations. This assumption is reviewed annually for reasonableness.

## Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

- **Benefit commencement ages** – The commencement ages were developed based on the experience study undertaken in 2018, which considered historical experience and future expectations. This assumption is reviewed annually for reasonableness.
- **Forms of payment** – The forms of payment assumptions were developed based on the experience study undertaken in 2018, which considered historical experience and future expectations. This assumption is reviewed annually for reasonableness.

## Actuarial methods for funding

### Asset methods

The asset valuation method is an average of the adjusted market value for each year during the last 2 years preceding the valuation date. The adjusted market value is the market value at each determination date adjusted to the valuation date based on actual cash flows and expected interest at the lesser of the expected rate of return and the third segment rate. This amount is adjusted to be no greater than 110% and no less than 90% of the fair market value, as required by IRC Section 430.

A characteristic of this asset method is that, over time, it is slightly more likely to produce an actuarial value of assets that is less than the market value of assets than an actuarial value that is greater than the market value.

### Participant methods

Participants or former participants are included or excluded from the valuation as described below:

- **Participants included:** The plan administrator provides us with data on all employees as of the valuation date on behalf of the plan sponsor and identifies those employees who have been identified as eligible for the plan by completing the plan's eligibility requirements. Only those employees identified as eligible for the plan are included in the valuation of liabilities.
- **Participants excluded:** No actuarial liability is included for nonvested participants who terminated prior to the valuation date. For this purpose, participants with a break in service on the valuation date are treated as terminated participants.
- **Insurance contracts:** The plan has an insurance contract with Metlife for a group of former employees. Liabilities for benefits covered are included in target liabilities and the contract value is included in plan assets.

### Minimum funding methods

The funding target for minimum funding calculations is computed using the traditional unit credit method of funding. The objective under this method is to fund each participant's benefits under the plan as they accrue. Thus, the total pension to which each participant is expected to become entitled at retirement is broken down into units, each associated with a year of past or future credited service.

A detailed description of the calculation follows:

- The plan's valuation date is the beginning of the plan year.
- An individual's **funding target** is the present value of future benefits based on credited service and average pay as of the beginning of the plan year, and an individual's **target normal cost** is the present value of the benefit expected to accrue in the plan year. If multiple decrements are used,



**Schedule SB, Part V — Statement of Actuarial Assumptions/Methods**

the funding target and the target normal cost for an individual are the sum of the component funding targets and target normal costs associated with the various anticipated separation dates.

- This plan provides disability benefits that are only partially based on a participant's accrued benefit or years of service. This benefit is allocated to funding target based on the accrued benefit on the valuation date plus a portion of the excess of the benefit over the accrued benefit multiplied by the ratio of the participant's service at the beginning of the plan year to their service at each decrement age. This benefit is allocated to target normal cost based on the proportionate benefit attributable to the increase in the participant's service and compensation during the plan year.
- The plan's **target normal cost** is the sum of the individual target normal costs, and the plan's **funding target** is the sum of the individual funding targets for all participants under the plan.

<b>SCHEDULE SB</b> <b>(Form 5500)</b>  <small>Department of the Treasury Internal Revenue Service</small>  <small>Department of Labor Employee Benefits Security Administration</small>  <small>Pension Benefit Guaranty Corporation</small>	<b>Single-Employer Defined Benefit Plan</b> <b>Actuarial Information</b>  This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).  <b>▶ File as an attachment to Form 5500 or 5500-SF.</b>	<small>OMB No. 1210-0110</small>  <b>2022</b>  <b>This Form is Open to Public Inspection</b>
---	--	--


For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

▶ **Round off amounts to nearest dollar.**  
 ▶ **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

<b>A</b> Name of plan DISNEY SALARIED PENSION PLAN A	<b>B</b> Three-digit plan number (PN) ▶	022
<b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF TWDC ENTERPRISES 18 CORP.	<b>D</b> Employer Identification Number (EIN) 95-4545390	
<b>E</b> Type of plan: <input checked="" type="checkbox"/> Single <input type="checkbox"/> Multiple-A <input type="checkbox"/> Multiple-B	<b>F</b> Prior year plan size: <input type="checkbox"/> 100 or fewer <input type="checkbox"/> 101-500 <input checked="" type="checkbox"/> More than 500	

<b>Part I Basic Information</b>			
<b>1</b> Enter the valuation date:	Month <u>01</u>	Day <u>01</u>	Year <u>2022</u>
<b>2</b> Assets:			
<b>a</b> Market value .....	<b>2a</b>		4,518,654,189
<b>b</b> Actuarial value .....	<b>2b</b>		4,359,074,483
<b>3</b> Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
<b>a</b> For retired participants and beneficiaries receiving payment .....	6,954	1,335,618,157	1,335,618,157
<b>b</b> For terminated vested participants .....	7,793	659,888,553	659,888,553
<b>c</b> For active participants .....	4,802	992,432,645	1,004,135,618
<b>d</b> Total .....	19,549	2,987,939,355	2,999,642,328
<b>4</b> If the plan is in at-risk status, check the box and complete lines (a) and (b)..... <input type="checkbox"/>			
<b>a</b> Funding target disregarding prescribed at-risk assumptions .....	<b>4a</b>		
<b>b</b> Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor .....	<b>4b</b>		
<b>5</b> Effective interest rate .....	<b>5</b>		5.52%
<b>6</b> Target normal cost .....			
<b>a</b> Present value of current plan year accruals .....	<b>6a</b>		67,266,184
<b>b</b> Expected plan-related expenses .....	<b>6b</b>		2,520,000
<b>c</b> Total (line 6a + line 6b) .....	<b>6c</b>		69,786,184

**Statement by Enrolled Actuary**  
 To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

<b>SIGN HERE</b>	 Signature of actuary	<u>9/15/2023</u> Date
	<u>CRAIG P. ROSENTHAL</u> Type or print name of actuary	<u>2305270</u> Most recent enrollment number
	<u>MERCER</u> Firm name	<u>212-345-7000</u> Telephone number (including area code)
	<u>1166 AVENUE OF THE AMERICAS</u> <u>NEW YORK NY 10036-2708</u> Address of the firm	

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions

<b>Part II</b>		<b>Beginning of Year Carryover and Prefunding Balances</b>	
		(a) Carryover balance	(b) Prefunding balance
<b>7</b>	Balance at beginning of prior year after applicable adjustments (line 13 from prior year) .....	0	662,885,960
<b>8</b>	Portion elected for use to offset prior year's funding requirement (line 35 from prior year) .....	0	0
<b>9</b>	Amount remaining (line 7 minus line 8) .....	0	662,885,960
<b>10</b>	Interest on line 9 using prior year's actual return of <u>9.58</u> % .....	0	63,504,475
<b>11</b>	Prior year's excess contributions to be added to prefunding balance:		
	<b>a</b> Present value of excess contributions (line 38a from prior year) .....		0
	<b>b(1)</b> Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.70</u> % .....		0
	<b>b(2)</b> Interest on line 38b from prior year Schedule SB, using prior year's actual return .....		0
	<b>c</b> Total available at beginning of current plan year to add to prefunding balance .....		0
	<b>d</b> Portion of (c) to be added to prefunding balance .....		0
<b>12</b>	Other reductions in balances due to elections or deemed elections .....	0	0
<b>13</b>	Balance at beginning of current year (line 9 + line 10 + line 11d - line 12) .....	0	726,390,435

<b>Part III</b>		<b>Funding Percentages</b>	
<b>14</b>	Funding target attainment percentage .....	<b>14</b>	121.10 %
<b>15</b>	Adjusted funding target attainment percentage .....	<b>15</b>	145.31 %
<b>16</b>	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement .....	<b>16</b>	119.77 %
<b>17</b>	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage .....	<b>17</b>	%

**Part IV** **Contributions and Liquidity Shortfalls**

**18** Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	
<b>Totals ▶</b>			<b>18(b)</b>	0	<b>18(c)</b>	0

**19** Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

<b>a</b> Contributions allocated toward unpaid minimum required contributions from prior years .....	<b>19a</b>	0
<b>b</b> Contributions made to avoid restrictions adjusted to valuation date .....	<b>19b</b>	0
<b>c</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date .....	<b>19c</b>	0

**20** Quarterly contributions and liquidity shortfalls:

**a** Did the plan have a "funding shortfall" for the prior year? .....  Yes  No

**b** If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? .....  Yes  No

**c** If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

<b>Part V Assumptions Used to Determine Funding Target and Target Normal Cost</b>				
<b>21</b> Discount rate:				
<b>a</b> Segment rates:	1st segment: 4.75 %	2nd segment: 5.18 %	3rd segment: 5.92 %	<input type="checkbox"/> N/A, full yield curve used
<b>b</b> Applicable month (enter code) .....				<b>21b</b> 0
<b>22</b> Weighted average retirement age .....				<b>22</b> 61
<b>23</b> Mortality table(s) (see instructions)	<input type="checkbox"/> Prescribed - combined <input checked="" type="checkbox"/> Prescribed - separate <input type="checkbox"/> Substitute			

<b>Part VI Miscellaneous Items</b>				
<b>24</b> Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment..... <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No				
<b>25</b> Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment..... <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No				
<b>26</b> Demographic and benefit information				
<b>a</b> Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment..... <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No				
<b>b</b> Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment... <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No				
<b>27</b> If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.....				<b>27</b>

<b>Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years</b>				
<b>28</b> Unpaid minimum required contributions for all prior years .....				<b>28</b> 0
<b>29</b> Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....				<b>29</b> 0
<b>30</b> Remaining amount of unpaid minimum required contributions (line 28 minus line 29).....				<b>30</b> 0

<b>Part VIII Minimum Required Contribution For Current Year</b>				
<b>31</b> Target normal cost and excess assets (see instructions):				
<b>a</b> Target normal cost (line 6c) .....				<b>31a</b> 69,786,184
<b>b</b> Excess assets, if applicable, but not greater than line 31a .....				<b>31b</b> 69,786,184
<b>32</b> Amortization installments:	Outstanding Balance		Installment	
<b>a</b> Net shortfall amortization installment .....	0		0	
<b>b</b> Waiver amortization installment .....	0		0	
<b>33</b> If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount .....				<b>33</b>
<b>34</b> Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....				<b>34</b> 0
	Carryover balance	Prefunding balance	Total balance	
<b>35</b> Balances elected for use to offset funding requirement .....	0	0	0	
<b>36</b> Additional cash requirement (line 34 minus line 35) .....				<b>36</b> 0
<b>37</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) .....				<b>37</b> 0
<b>38</b> Present value of excess contributions for current year (see instructions)				
<b>a</b> Total (excess, if any, of line 37 over line 36)				<b>38a</b> 0
<b>b</b> Portion included in line 38a attributable to use of prefunding and funding standard carryover balances.....				<b>38b</b> 0
<b>39</b> Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) .....				<b>39</b> 0
<b>40</b> Unpaid minimum required contributions for all years .....				<b>40</b> 0

<b>Part IX Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)</b>				
<b>41</b> If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. <input type="checkbox"/> 2019 <input type="checkbox"/> 2020 <input checked="" type="checkbox"/> 2021				

**Schedule SB, line 22 — Description of Weighted Average Retirement Age**

Each employee is assumed to retire in accordance with the table of retirement rates. The proportion of employees expected to retire at each potential retirement age is shown below. The average retirement age is 61.

(A) Retirement age	(B) Retirement percent	(C) Lx	(D) Number of employees expected to retire (B) x (C)	(E) (A) x (D)
55	12.00%	10,000	1,200	66,000
56	8.00%	8,800	704	39,424
57	8.00%	8,096	648	36,918
58	8.00%	7,448	596	34,560
59	11.00%	6,852	754	44,472
60	11.00%	6,099	671	40,251
61	14.00%	5,428	760	46,354
62	14.00%	4,668	654	40,518
63	14.00%	4,014	562	35,407
64	22.00%	3,452	760	48,610
65	27.00%	2,693	727	47,260
66	27.00%	1,996	531	35,031
67	27.00%	1,435	387	25,960
68	27.00%	1,048	283	19,233
69	27.00%	765	206	14,247
70	100.00%	558	558	39,078
Total			10,000	613,322
Average				61

Schedule SB, line 26b – Schedule of Projection of Expected Benefit Payments

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2022	7,736,949	25,932,599	121,763,814	155,433,362
2023	14,755,320	15,145,283	119,315,529	149,216,132
2024	21,247,574	18,569,112	116,746,919	156,563,605
2025	27,722,202	21,707,783	114,108,753	163,538,738
2026	33,440,974	24,776,562	111,341,851	169,559,387
2027	39,021,141	28,043,802	108,565,770	175,630,713
2028	44,350,209	31,718,333	105,575,938	181,644,480
2029	49,623,172	34,921,354	102,522,872	187,067,398
2030	55,056,975	37,898,833	99,298,238	192,254,046
2031	60,455,214	41,207,133	95,914,093	197,576,440
2032	65,627,986	44,333,053	92,439,791	202,400,830
2033	70,400,936	46,790,452	88,869,806	206,061,194
2034	74,889,895	49,367,579	85,167,173	209,424,647
2035	79,172,554	51,553,691	81,315,184	212,041,429
2036	83,282,781	52,990,094	77,307,567	213,580,442
2037	86,961,364	54,334,925	73,219,051	214,515,340
2038	90,536,134	55,734,494	69,043,330	215,313,958
2039	93,217,190	56,587,131	64,743,066	214,547,387
2040	95,654,403	57,173,708	60,350,350	213,178,461
2041	97,497,177	57,624,681	55,835,076	210,956,934
2042	98,797,943	57,878,946	51,462,511	208,139,400
2043	99,583,523	57,746,667	47,122,029	204,452,219
2044	99,857,633	57,489,792	42,840,661	200,188,086
2045	99,499,301	57,060,515	38,654,475	195,214,291
2046	98,698,546	56,316,615	34,600,206	189,615,367
2047	97,278,594	55,341,848	30,713,787	183,334,229
2048	95,428,495	54,118,625	27,028,673	176,575,793
2049	93,127,239	52,707,413	23,574,243	169,408,895
2050	90,355,791	51,137,501	20,374,553	161,867,845
2051	87,283,901	49,371,127	17,447,291	154,102,319
2052	83,976,352	47,464,434	14,803,032	146,243,818
2053	80,456,160	45,407,356	12,444,968	138,308,484
2054	76,763,582	43,205,121	10,369,031	130,337,734
2055	72,885,417	40,891,636	8,564,637	122,341,690
2056	68,903,440	38,487,263	7,015,863	114,406,566
2057	64,871,336	36,041,691	5,702,832	106,615,859
2058	60,816,525	33,583,551	4,603,076	99,003,152
2059	56,768,664	31,129,734	3,692,790	91,591,188
2060	52,753,054	28,701,258	2,947,912	84,402,224
2061	48,794,672	26,316,710	2,344,963	77,456,345
2062	44,916,087	23,993,535	1,861,797	70,771,419
2063	41,137,653	21,747,751	1,478,192	64,363,596
2064	37,478,465	19,593,598	1,176,149	58,248,212
2065	33,955,911	17,543,333	940,001	52,439,245
2066	30,585,465	15,607,180	756,406	46,949,051
2067	27,380,573	13,793,072	614,209	41,787,854
2068	24,352,680	12,106,566	504,249	36,963,495
2069	21,511,167	10,551,050	419,136	32,481,353
2070	18,863,323	9,127,799	353,003	28,344,125
2071	16,414,226	7,836,070	301,256	24,551,552

**Schedule SB, Part V — Summary of Plan Provisions****Summary of major plan provisions**

Effective date and plan year	Original plan: November 1, 1964 Restated plan: January 1, 2016 Plan year: Calendar year ending on December 31
Status of the plan	The plan has ongoing benefit accruals for covered employees as of December 31, 2011 and no newly hired employees are eligible to participate in the plan on or after January 1, 2012.
Significant events that occurred during the year	None
<b>Definitions</b>	
• Covered employees	Full-time and part-time employees as of December 31, 2011. Generally excludes union (unless agreed to allow participation), other job classifications selected by the Company and 410(b) satisfied, casual, temporary, hired for prime time series/program, employees retroactively deemed "common law," leased, and non-paid employees.
• Participation	Age 18 and one year of service, if an eligible employee on or before January 1, 2012.
• Employee contributions	Not permitted.
• Vesting service	Service as of January 1, 1984 plus years of service after December 31, 1983. Service is computed using years and completed months, 12 months in a year, and 30 days in a month.
• Credited service	<i>Before January 1, 2012:</i> Service as of December 31, 1984 plus years of vesting service after December 31, 1984 and before January 1, 2012 plus up to one year of the eligibility waiting period. Excludes service prior to age 21 and cannot exceed 40 years (35 years for "Chilton", "Word", and "Leisure" Plans). After 1984 and before 2009, 1,000 hours was required to earn a year of credited service for part-time employees. <i>On or after January 1, 2012:</i> Years and fractions of a year, rounded to the next full month, of employment in an eligible group of employees while eligible to participate in the plan. Includes service prior to acquisitions in accordance with decisions by the Board if employee is employed on acquisition date.
• Pensionable earnings	W-2 wages paid to eligible employees plus pretax deferrals. Excludes reimbursement of expenses, fringe benefits, moving expenses, deferred compensation, severance and strike pay, restricted stock awards, stock option income, and special bonuses to highly compensated employees. Excludes bonuses greater than \$10,000 for participants of Institutional Investors (Schedule 24).
• Final average earnings	Average of the highest five consecutive calendar years out of the last ten calendar years. If the Member was not an Eligible Employee throughout five consecutive calendar years of Credited Service, use the greatest number of consecutive calendar years of Credited Service.
• Covered Compensation	The 35-year average of the Social Security Taxable Wage Base amounts applicable to a participant in the 35 years ending in the year he attains his Social Security Normal Retirement Age.

**Schedule SB, Part V — Summary of Plan Provisions**


---

•	Accrued benefit	The normal retirement benefit payable over the lifetime.
---	-----------------	--

---

**Normal retirement**

---

•	Eligibility	First day of the month coinciding with or next following the attainment of age 65.
---	-------------	--

---

•	Benefit	Sum of Pre-2012 Service Benefit Component plus Post-2011 Service Benefit Component.
---	---------	---

**Pre-2012 Service Benefit Component**

A benefit equal to A. minus the minimum of B. and C., where:

- A. 1.6% of Final Average Earnings multiplied by Years of Credited Service before January 2012
  
- B. 50% of A
  
- C. The lesser of the Participant's Covered Compensation and Final Average Earnings multiplied by the participant's Offset Percentage further multiplied by Years of Credited Service before January 1, 2012, not to exceed 35 years.

The Participant's Offset Percentage is 0.75, 0.70, or 0.65 based on his Social Security Normal Retirement Age (i.e., 65, 66, or 67)

Final average earnings shall not be less than the final average earnings as of December 31, 2011.

**Post-2011 Service Benefit Component**

A benefit equal to 1.25% multiplied by Final Average Earnings multiplied by Years of Credited Service after December 31, 2011.

Special provisions as outlined in Schedules attached to the document apply to certain participants:

- The benefit percentage in A. is 1.5% for "Chilton", "Word", and "Leisure" and 1.5% for service after July 1, 1984 for "Hitchcock". All affected participants are terminated or retired as of the valuation date.
  
- For participants in the Supplemental Pension Plan, credited service commences April 1, 1998, and the Participant's accrued benefit based on average compensation and service as of March 31, 1998 less actuarial equivalent of the profit sharing balance as of March 31, 1998 is included in the Participant's accrued benefit.

In no event shall the normal retirement benefit from this plan be less than the participant's accrued benefit on December 31, 1993 reflecting Final Average Earnings as limited under IRC 401(a)(17) at that time plus his accrued pension determined as of his normal retirement date using Years of Credited Service and compensation earned on and after January 1, 1994.

---



**Schedule SB, Part V — Summary of Plan Provisions**

In no event shall the Pre-2012 Service Benefit Component normal retirement benefit be less than the Pre-2012 Service Benefit Component normal retirement benefit on the last day of the plan year preceding the plan year during which the determination date occurs.

**Early retirement**

- **Eligibility** First day of the month coinciding with or next following age 55 and 3 years of service (5 years of service for a participant who does not complete at least one hour of service on or after January 1, 2012)
- **Benefit**

**Early Retirement commencing on Normal Retirement Date:**  
The sum of Pre-2012 Service Benefit Component plus Post-2011 Service Benefit Component.

**Pre-2012 Service Benefit Component**  
A monthly benefit equal to A. minus the minimum of B. and C., where:  
A. 1.6% of Final Average Earnings multiplied by Years of Credited Service before January 1, 2012.  
B. 50% x A.  
C. The lesser of the Participant's Covered Compensation and Final Average Earnings multiplied by the participant's Offset Percentage multiplied by Years of Credited Service expected at Normal Retirement Date had credited service continued to be credited after December 31, 2011 (not to exceed 35 years) multiplied by a fraction. The numerator of such fraction is years of Credited Service before January 1, 2012 at Early Retirement Date but not more than 40, the denominator is Years of Credited Service at Normal Retirement Date had credited service continued to be credited after December 31, 2011 but not more than 40.

**Post-2011 Service Benefit Component**  
A benefit equal to 1.25% multiplied by Final Average Earnings multiplied by Years of Credited Service after December 31, 2011.

**Early Retirement commencing before Normal Retirement Date:**  
Benefits paid from Early Retirement Date to Normal Retirement Date equal to the maximum of X and Y, plus Z, where:  
X. Benefit from A. above reduced by 4% per year that Early Retirement Date precedes age 62, less the Minimum (B, C) above, reduced 6% per year that Early Retirement Date precedes the Member's 62nd birthday.  
Y. 1.6% of Final Average Earnings as of April 1, 1998 multiplied by Years of Credited Service as of April 1, 1998 reduced by 4% per year that Early Retirement Date precedes the Member's 62nd birthday.  
Z. Post-2011 Service Benefit Component reduced by 5% per year that Early Retirement Date precedes Normal Retirement Date.

Benefits paid after Normal Retirement Date: X plus Z from above.

**Schedule SB, Part V — Summary of Plan Provisions**

<b>Late retirement</b>	
• Eligibility	Immediate
• Benefit	Based on compensation and service at actual retirement.
<b>Deferred vested</b>	
• Eligibility	3 years of vesting service (5 years of vesting service for a participant who does not complete at least one hour of service on or after January 1, 2012) or age 65, whichever comes first.
• Benefit	Accrued benefit as of Normal Retirement Date. Can elect an early retirement benefit at any time after age 55. Early retirement benefit is reduced as if retired from active employment.
<b>Disability</b>	
• Eligibility	<p>Prior to January 1, 2012, any eligible participant who:</p> <ul style="list-style-type: none"> <li>– during the first 24 months following disability is unable to perform duties of current occupation</li> <li>– permanently disabled as determined by Committee.</li> </ul> <p>On or after January 1, 2012, any eligible participant who is entitled to a disability benefit under the Social Security Act.</p>
• Benefit	Participant continues to earn Credited Service while disabled as if the employee continues employment. Compensation during disability is equal to that earned in 12-month period prior to disability. Benefit is calculated at the later of the Normal Retirement Date or the date Long Term Disability Benefit ends (or if applicable, Early Retirement Date).
<b>Pre-retirement death</b>	
• Benefit	<p>If death occurs after becoming vested, 50% of the payments that would have been made under the qualified 50% joint and survivor benefit to the surviving spouse of the employee with a vested accrued benefit commencing on the first of any month following the Member's 55th birthday. If benefit commences prior to the participant's normal retirement date, the benefit payable until the participant would have attained 65 is the amount ignoring the "offset" described above.</p> <p>If death occurred prior to vesting date, no benefit is payable under the Plan. Effective January 1, 2006, the beneficiary of an unmarried participant will receive the same pre-retirement death benefit as a married participant.</p>
<b>Form of benefits</b>	
• Automatic form for unmarried participants	Single Life Annuity (5-year certain and continuous (5C&C) for "Chilton" if Member was a participant before January 1, 1995) Lump Sum if less than \$1,000.
• Automatic form for married participants	Reduced Joint and 50% Survivor Annuity actuarially equivalent to life annuity. Lump Sum if less than \$1,000.
• Optional forms	<ul style="list-style-type: none"> <li>• Single Life Annuity.</li> <li>• 50%, 75%, and 100% Joint and Survivor Annuity.</li> <li>• 10 and 20 Year Certain and Life Annuity.</li> <li>• Lump Sum, if Present Value does not exceed \$100,000</li> </ul>

**Schedule SB, Part V — Summary of Plan Provisions**

• Optional form conversion factors	The applicable interest rate described in Code Section 417(e)(3) for the month of September preceding the valuation date and the mortality table prescribed by the Internal Revenue Service for purposes of Code Section 417(e)(3).
<b>Miscellaneous</b>	
• Maximum compensation	Compensation for any 12-month period used to determine accrued benefits may not exceed the limits in IRC Section 401(a)(17) for the calendar year in which the 12-month period begins. This limit is indexed annually. For 2022, the limit is \$305,000.
• Maximum benefits	Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2022, the limit is \$245,000
• QSERP Benefits	Effective September 30, 2018, non-qualified active accrued benefits as of January 1, 2018 from the ABC, Inc. Benefit Equalization Plan will be payable from the Disney Salaried Pension Plan A.
• Administration	A committee is responsible for the general administration and executing the provisions of the plan.
• Funding medium	Funds of the plan held by a Trustee in a master trust.
• Benefits not included in valuation	The additional value of the 5C&C normal form of payment applicable to Chilton terminated vested participants has not been reflected. The data received does not include any identifier for these participants and it is our understanding that the number of participants affected is relatively small. Accrued benefit on acquisition date is assumed to be reflected in benefits for all former employees. Accrued benefit on acquisition date for all active employees is considered to be immaterial. This benefit information was not available at the time of the valuation.

**Benefits included or excluded**

Unless noted above or below, all benefits provided by the plan, are included in this valuation:

- **Most recent plan amendments included:** The plan was amended effective January 1, 2021.
- **Plan amendments excluded:** Amendments adopted after the valuation date or effective after the current plan year are excluded from the valuation.
- **Late retirement increases:**
  - *Active participants:* The plan provides benefit suspension notices to participants who work beyond normal retirement; therefore, late retirement actuarial increases only apply to participants who defer retirement beyond age 70½. This valuation does not include increases for current participants over age 70.
  - *Deferred vested participants:* Current deferred vested participants over normal retirement age are valued including a one-time lump sum payment to reimburse them for missed payments with interest. The interest rate used is 5% as noted in the plan document.
- **Internal Revenue Code limitations:** The limitations of Internal Revenue Code Section 415(b) and 401(a)(17) have been incorporated into our calculations.

**Schedule SB, Part V — Summary of Plan Provisions**

- **IRC Section 416 rules for top-heavy plans:** We did not test whether this plan is top-heavy (when the present value of benefits for key employees equals or exceeds 60% of the present value for all participants). However, we expect that the plan is not top-heavy due to the large number of rank-and-file participants; therefore, the funding target and target normal cost do not reflect any liability for top-heavy benefit accruals.

**Plan provisions specific to funding****Additional benefits included or excluded**

- **IRC Section 436 benefit restrictions:**
  - *Unpredictable contingent event benefits:* This valuation excludes restricted contingent event benefits that occurred before the valuation date but includes contingent event benefits which are expected to occur on or after the valuation date regardless of anticipated funding-based limitations.
  - *Plan amendments:* See above.
  - *Prohibited payments:* Limitations on prohibited benefits (if any) are reflected for annuity starting dates before the valuation date but are ignored for annuity starting dates on or after the valuation date.
  - *Benefit accruals:* The plan's funding target does not reflect any limitation on benefit accruals. The target normal cost does not reflect any limitation on benefit accruals.
- **Unpredictable contingent event benefits:** The plan does not have any unpredictable contingent event benefits.

**Plan provision changes since prior valuation**

Maximum compensation amounts and maximum benefit amounts under IRS rules were updated from 2021 to 2022.

Disney Salaried Pension Plan A  
 EIN: 95-4545390 Plan: 022  
 Schedule H, Line 4i-Schedule of Assets (Held at the end of the year)  
 As of December 31, 2022

Disney Salaried Pension Plan A holds a percentage of the assets detailed below.

MetLife RIS Asset Listing  
 12/30/2022

Country	Asset Type	Sec ID	Sec Name	Company	Rate	Quantity	Current Price/Basis	Cost Basis	Delta	Asset Cost Basis	Market Value/Basis	Total Cost Basis	% Total NY Basis
US	BOND	00108WAK6	AEP TEXAS INC	3.45	653,000.00	70.85	653,287.37	653,289.56	481,314.67	-81,974.88	0.507020000		
US	BOND	00109WAK0	AEP TEXAS INC	3.45	641,000.00	70.82	639,009.82	639,138.35	452,003.85	-187,134.75	0.505198000		
US	BOND	00115AAL3	AEP TRANSMISSION CO LLC	3.15	212,000.00	59.19	204,513.20	205,694.00	146,876.85	-58,407.85	0.500394000		
US	BOND	00115AAM1	AEP TRANSMISSION CO LLC	3.65	828,000.00	78.27	805,444.78	883,704.14	453,721.27	-219,882.87	0.500305000		
US	BOND	00115AAM1	AEP TRANSMISSION CO LLC	2.75	688,000.00	60.41	591,476.21	691,263.70	379,186.48	-212,477.22	0.500198000		
US	BOND	00115AMP4	AEP TRANSMISSION CO LLC	4.50	567,000.00	87.50	504,818.87	564,543.07	458,897.00	-85,849.87	0.500218000		
US	BOND	00130SAG3	AHB HOSPITAL CORP	2.78	315,000.00	82.49	315,000.00	315,000.00	196,665.88	-118,334.12	0.500306000		
KY	BOND	0014ULAC7	AIG CLO 2014-1 LLC	6.38	675,000.00	88.39	678,207.80	675,925.54	854,164.10	-117,171.44	0.500201000		
US	BOND	00209BHK7	AT&T INC	4.35	505,000.00	80.43	403,132.50	493,839.42	449,808.24	-45,031.18	0.500196000		
US	BOND	00209RCP6	AT&T INC	4.50	1,838,000.00	80.80	1,840,785.08	1,813,837.70	1,459,022.03	-45,002.87	0.500252000		
US	BOND	00209RC03	AT&T INC	4.75	482,000.00	84.54	518,185.08	512,377.28	395,764.78	-159,812.50	0.500197000		
US	BOND	00209RGC8	AT&T INC	4.30	2,839,000.00	94.18	3,018,402.75	2,657,770.55	2,484,873.50	-472,899.87	0.500188000		
US	BOND	00209RHJ4	AT&T INC	4.55	872,000.00	85.10	1,115,301.38	1,080,817.21	924,339.54	-182,477.27	0.500405000		
US	BOND	00209RKY9	AT&T INC	2.75	248,000.00	82.87	218,561.88	220,014.61	208,349.81	-13,005.10	0.500309000		
US	BOND	00209RKY9	AT&T INC	3.85	440,000.00	80.38	390,628.80	391,312.42	305,254.98	-86,067.44	0.500133000		
US	BOND	00209RLV2	AT&T INC	3.85	1,654,000.00	86.53	1,340,314.38	1,541,243.71	1,240,938.54	-100,304.17	0.500354000		
US	BOND	00209RHN9	AT&T INC	3.80	761,000.00	88.59	565,553.05	655,446.99	525,038.24	-80,407.75	0.500230000		
US	BOND	0028TYA01	ABBVIE INC	4.40	300,000.00	89.74	280,080.00	290,115.24	280,238.70	-18,884.54	0.500114000		
US	BOND	0028TYA90	ABBVIE INC	4.50	3,357,000.00	82.63	3,357,184.73	3,891,438.03	3,159,607.43	-201,851.80	0.500182000		
US	BOND	0028TYC73	ABBVIE INC	4.55	788,000.00	80.51	594,276.25	639,892.38	738,842.34	-201,850.24	0.500322000		
US	BOND	0028TYC20	ABBVIE INC	4.63	323,000.00	80.74	391,770.97	389,861.05	289,540.82	-100,200.23	0.500125000		
KY	BOND	0050JAA1	ACRES COMMERCIAL REALTY 2021-FL2 LTD	6.73	1,600,000.00	95.48	1,500,000.00	1,600,000.00	1,527,780.72	-72,219.28	0.500466000		
IN	BOND	00654GAA1	ADANI ELECTRICITY MUMBAI LTD	3.85	220,000.00	75.78	219,828.20	219,879.10	186,714.29	-32,964.81	0.500203000		
US	BOND	0081TYA06	AETNA INC	6.83	190,000.00	108.23	202,411.50	273,254.46	201,834.85	-71,419.61	0.500488000		
US	BOND	0081TYA03	AETNA INC	4.75	298,000.00	88.09	241,826.58	241,985.47	280,682.49	-18,855.98	0.500114000		
CA	BOND	00938FAA5	AIR CANADA 2017-1 CLASS AA PASS THROUGH	3.20	208,342.40	85.37	159,695.13	202,824.75	177,857.09	-24,807.72	0.500077000		
US	BOND	010392FT0	ALABAMA POWER CO	3.45	1,051,000.00	72.04	1,183,702.87	1,158,300.28	787,129.87	-402,180.86	0.500331000		
US	BOND	016271A01	ALEXANDRIA REAL ESTATE EQUITIES INC	1.88	710,000.00	74.38	549,697.80	560,044.86	537,020.56	-22,104.32	0.500293000		
US	BOND	016271A05	ALEXANDRIA REAL ESTATE EQUITIES INC	2.05	2,581,000.00	81.05	2,158,389.09	2,184,157.87	2,591,817.30	-392,467.27	0.500916000		
KY	BOND	01748EAA7	ALLEGRO CLO VI LTD	5.21	500,000.00	98.56	498,125.00	498,718.17	492,926.00	-58,791.83	0.500215000		
US	BOND	01F012A11	FANNIE MAE OR FREDDIE MAC	1.90	18,706,000.00	86.66	16,659,060.18	16,553,090.16	16,270,468.17	-288,571.80	0.500112000		
US	BOND	01F012A18	FANNIE MAE OR FREDDIE MAC	1.90	10,463,800.00	79.87	8,109,282.03	8,129,862.09	8,046,307.12	-83,494.91	0.500325000		
US	BOND	01F020A14	FANNIE MAE OR FREDDIE MAC	2.00	15,297,800.00	80.82	17,687,901.48	17,887,901.48	17,373,408.76	-514,492.72	0.500781200		
US	SHORT-DEBT	01F020A20	FANNIE MAE OR FREDDIE MAC	2.00	14,237,000.00	81.43	-11,783,308.12	-11,783,308.12	-11,503,682.55	-279,625.57	0.500507000		
US	BOND	01F020A10	FANNIE MAE OR FREDDIE MAC	2.50	1,330,000.00	81.48	1,298,068.75	1,238,088.75	1,219,787.03	-78,281.72	0.500383000		
US	SHORT-DEBT	01F020A18	FANNIE MAE OR FREDDIE MAC	2.50	444,000.00	84.55	-39,420.54	-39,420.54	-37,246.83	-2,173.71	0.500519000		



McLiffe RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Coupon Rate	Quantity	Current Price	Orig Cost Base	Amort Cost Base	Market Value	Total G/L Base	% Total NY Base
US	SHORT-DEBT	01F022826	FANNIE MAE OR FREDDIE MAC	2.50	3,268,000.00	84.73	-2,814,190.82	-2,814,190.82	-2,796,282.47	47,808.15	-0.0012120000
US	BOND	01F030419	FANNIE MAE OR FREDDIE MAC	3.00	817,000.00	80.65	773,373.48	773,373.48	756,188.11	-16,185.37	0.0023350000
US	BOND	01F030911	FANNIE MAE OR FREDDIE MAC	3.00	27,607.00	87.74	24,054.06	24,654.05	24,554.89	-99.16	0.0050100000
US	SHORT-DEBT	01F030811	FANNIE MAE OR FREDDIE MAC	3.00	0.00	0.00	0.00	0.00	0.00	0.00	0.0020000000
US	BOND	01F032419	FANNIE MAE OR FREDDIE MAC	3.60	780,165.00	80.68	701,484.30	751,484.30	746,317.95	-5,166.35	0.0023270000
US	BOND	01F032817	FANNIE MAE OR FREDDIE MAC	3.60	3,688,578.00	80.83	3,377,308.18	3,377,308.18	3,359,428.48	-17,879.70	0.0014710000
US	SHORT-DEBT	01F040810	FANNIE MAE OR FREDDIE MAC	4.00	-1,877,800.00	80.77	-1,705,817.81	-1,788,817.81	-1,790,202.84	25,079.97	-0.0001710000
US	BOND	01F042819	FANNIE MAE OR FREDDIE MAC	4.00	8,282,700.00	80.23	8,004,028.98	8,004,028.98	7,870,280.17	-133,945.81	0.0024930000
US	BOND	01F050919	FANNIE MAE OR FREDDIE MAC	5.00	6,001,000.00	88.52	6,539,308.23	6,539,308.23	6,503,448.63	-35,859.60	0.0030490000
US	BOND	01F060927	FANNIE MAE OR FREDDIE MAC	5.00	2,200,000.00	88.49	2,105,703.13	2,195,703.13	2,198,788.60	-29,508.53	0.0020490000
US	BOND	0220988E2	ALTRIA GROUP INC	5.80	3,063,000.00	82.21	3,720,290.81	3,584,299.24	2,815,071.01	-669,228.23	0.0012330000
US	BOND	0220988G7	ALTRIA GROUP INC	6.20	178,000.00	83.49	242,277.44	240,821.11	194,537.91	-45,283.20	0.0001720000
US	BOND	0220989A8	ALTRIA GROUP INC	2.45	1,328,000.00	75.44	821,475.44	827,381.00	1,002,690.08	179,309.08	0.0004390000
US	BOND	023136C93	AMAZON.COM INC	3.10	1,781,000.00	71.22	1,191,868.83	1,182,785.15	1,298,440.24	85,675.09	0.0006160000
US	BOND	023136CJ3	AMAZON.COM INC	3.95	688,000.00	83.77	548,637.84	644,928.28	599,445.55	-45,482.73	0.0002480000
US	BOND	023444AA6	AMCOR FLEXIBLES NORTH AMERICA INC	2.69	1,092,000.00	81.25	1,091,819.82	1,091,572.81	887,219.07	-204,353.74	0.0003880000
US	BOND	023510AA3	AMEREN ILLINOIS CO	4.15	8,000.00	84.89	9,935.01	9,833.85	7,648.83	-2,186.12	0.0000390000
US	BOND	023510AA4	AMEREN ILLINOIS CO	3.25	657,000.00	71.87	608,854.18	603,888.83	395,882.98	-202,971.85	0.0001740000
US	BOND	023510AA8	AMEREN ILLINOIS CO	2.90	326,000.00	88.82	302,892.85	352,410.13	222,832.97	-129,577.16	0.0000970000
US	BOND	023781AA7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T	3.65	113,731.26	88.88	114,151.69	114,020.04	101,193.15	-12,827.79	0.0000440000
US	BOND	023785AA8	AMERICAN AIRLINES 2016-2 CLASS AA PASS T	3.20	144,019.50	88.72	142,820.01	143,337.43	126,417.27	-17,920.16	0.0000440000
US	BOND	023777BA1	AMERICAN AIRLINES 2016-3 CLASS AA PASS T	3.00	178,371.52	88.85	171,460.35	173,014.87	154,585.30	-18,429.57	0.0000610000
US	BOND	023778BA2	AMERICAN AIRLINES 2016-2 CLASS AA PASS T	3.90	820,824.01	89.70	818,823.11	819,060.08	738,285.42	-80,774.66	0.0003220000
US	BOND	023771AA2	AMERICAN AIRLINES 2018-1 CLASS AA PASS T	3.16	492,724.61	82.76	492,724.61	492,724.61	407,785.82	-84,938.79	0.0001780000
US	BOND	02682JWA3	AMERICAN EXPRESS CREDIT ACCOUNT MASTER T	3.75	2,265,000.00	91.76	2,255,983.90	2,255,983.14	2,205,444.82	-50,538.32	0.0025690000
US	BOND	02687ACF1	AMERICAN INTERNATIONAL GROUP INC	4.80	632,000.00	89.78	619,558.89	807,052.21	587,263.99	-229,788.22	0.0001040000
US	BOND	02687ADP9	AMERICAN INTERNATIONAL GROUP INC	4.38	281,000.00	84.88	261,712.16	261,664.88	237,624.59	-24,039.29	0.0001590000
US	BOND	030272AA2	AMERICAN TOWER CORP	2.95	2,047,000.00	66.38	1,808,448.87	1,944,777.80	1,582,308.47	-7,951.87	0.0001590000
US	BOND	030272B83	AMERICAN TOWER CORP	2.10	1,188,000.00	78.15	1,114,293.34	1,121,000.00	938,774.83	-182,225.17	0.0004110000
US	BOND	030272B85	AMERICAN TOWER CORP	2.30	2,334,000.00	77.74	1,858,838.78	1,888,881.81	1,814,378.03	-74,510.75	0.0000740000
US	BOND	030272BVI1	AMERICAN TRANSMISSION SYSTEMS INC	3.85	435,000.00	80.40	432,888.95	433,169.00	407,315.22	-26,853.78	0.0000440000
US	BOND	0311982A2	AMGEN INC	2.65	879,000.00	82.07	871,128.86	877,315.22	857,228.48	-20,086.74	0.0001780000
US	BOND	0311982C0	AMGEN INC	4.40	784,000.00	83.78	869,440.07	843,014.21	840,294.40	-23,719.81	0.0000880000
US	BOND	0311982D4	AMGEN INC	4.28	182,000.00	85.38	227,464.50	225,867.14	158,197.41	-67,669.73	0.0000660000
US	BOND	0311982H0	AMGEN INC	4.20	424,000.00	79.30	388,188.08	398,428.00	339,230.05	-59,197.95	0.0001470000
US	BOND	0311982I0	AMGEN INC	4.06	1,132,000.00	83.45	1,130,494.44	1,130,519.08	1,037,881.15	-92,637.94	0.0004630000

Produced by BNY Mellon



Mellife RIS Asset Listing  
12/30/2022

Country Code	Asset Type	Sec ID	Sec Name	Company	Rate	Quantity	Current Price Base	Orig Cost Base	Amount Cost Base	Market Value Base	Total G/L Base	% Total MV Base
KY	BOND	03126VMA2	ANCHORAGE CAPITAL CLO 1-14 LTD		4.83	640,000.00	80.30	540,270.00	640,195.80	630,838.10	-6,357.70	0.002320000
GB	BOND	03488SAR1	ANGLO AMERICAN CAPITAL PLC		4.75	1,720,000.00	86.66	1,726,054.32	1,726,396.38	1,871,003.72	-64,332.60	0.002730000
GB	BOND	034663AT7	ANGLO AMERICAN CAPITAL PLC		4.00	1,280,000.00	94.21	1,431,705.04	1,350,505.84	1,210,443.60	-119,462.21	0.002531000
GB	BOND	034663AU4	ANGLO AMERICAN CAPITAL PLC		4.80	1,485,000.00	94.86	1,663,636.75	1,553,312.04	1,404,486.31	-149,846.73	0.002819000
GB	BOND	034603AZ3	ANGLO AMERICAN CAPITAL PLC		2.25	1,840,000.00	84.10	1,947,167.70	1,847,392.54	1,654,078.46	-203,314.08	0.002660000
US	BOND	038752AH6	ELEVANCE HEALTH INC		4.55	220,000.00	87.29	250,784.20	268,179.01	182,037.43	-86,141.58	0.000840000
US	BOND	038752AX1	ELEVANCE HEALTH INC		6.10	837,000.00	108.81	847,246.95	847,154.06	813,823.24	-33,330.85	0.000400000
GB	BOND	03718NMA4	ANTOFGASTA PLC		2.28	250,000.00	80.05	240,312.50	241,468.23	200,116.65	-41,371.58	0.000870000
US	BOND	037388988	ACN CORP		4.50	642,000.00	95.45	747,644.46	719,823.58	619,219.63	-87,403.95	0.000271000
US	BOND	037388982	ACN CORP		2.80	231,000.00	85.28	204,705.36	206,156.23	187,022.89	-19,133.34	0.000660000
US	BOND	03740LAE2	ADN CORP / ADN GLOBAL HOLDINGS PLC		3.90	460,000.00	77.17	347,409.59	347,850.31	397,304.18	49,454.87	0.000790000
KY	BOND	03765LAP7	ARIDOS CLO XX		5.18	700,000.00	88.84	700,000.00	700,000.00	690,514.30	-9,485.70	0.000320000
KY	BOND	03765LAP7	ARIDOS CLO XXXII		5.66	1,775,000.00	83.52	1,750,663.76	1,752,503.08	1,745,195.15	-7,367.93	0.000764000
KY	BOND	03880GAA7	ARBOR REALTY COMMERCIAL REAL ESTATE NOTE		5.87	3,640,000.00	90.38	3,340,000.00	3,640,000.00	3,608,308.94	-31,691.06	0.001537000
US	BOND	04010LAC0	ARES CAPITAL CORP		2.15	1,000,000.00	84.87	1,011,798.56	1,009,061.88	846,305.40	-163,786.48	0.000371000
US	BOND	04285EAM9	ARROYO MORTGAGE TRUST 2022-2		5.24	182,757.37	80.78	179,193.60	179,406.94	150,598.14	-28,808.80	0.000665000
US	BOND	04899QAM7	ATMOS ENERGY CORP		4.95	1,561,533.01	82.05	1,542,654.80	1,544,780.24	1,510,828.79	-33,951.45	0.000665000
US	BOND	05278BAQ1	AUTOBANK INC		4.13	211,000.00	85.98	241,417.30	239,819.42	173,118.10	-66,701.32	0.000370000
US	BOND	05622RDF2	BA CREDIT CARD TRUST		2.85	832,000.00	100.87	690,210.65	879,757.94	643,281.62	-236,476.32	0.000280000
US	BOND	05623UAM6	BAE SYSTEMS HOLDINGS INC		3.80	1,205,000.00	97.85	1,282,442.35	1,228,113.63	1,170,634.72	-51,478.91	0.000619000
US	BOND	05623UAM6	BAE SYSTEMS HOLDINGS INC		3.86	1,415,000.00	90.41	1,602,180.19	1,526,133.67	1,384,209.58	-141,923.71	0.000507000
US	BOND	05626DBJ3	BAT CAPITAL CORP		3.22	989,000.00	92.25	1,050,205.36	1,038,185.46	920,891.52	-117,293.94	0.000403000
US	BOND	05626DBJ7	BAT CAPITAL CORP		6.28	1,169,000.00	75.77	1,324,050.08	1,320,182.26	835,744.58	-488,447.27	0.000410000
GB	BOND	05830QAP6	BAT INTERNATIONAL FINANCE PLC		4.45	640,000.00	92.62	480,454.20	481,758.80	500,127.07	18,368.27	0.000219000
KY	BOND	05832VYER	BBCMS MORTGAGE TRUST 2022-C-19		4.60	246,000.00	95.21	261,812.55	261,481.83	235,704.36	-25,777.47	0.000103000
US	BOND	05850CAAZ	BX TRUST 2021-VIEW		5.84	1,280,000.00	95.54	1,280,000.00	1,280,000.00	1,222,858.60	-57,141.40	0.000530000
US	BOND	05850CAAZ	BX COMMERCIAL MORTGAGE TRUST 2020-VVA		5.80	1,255,000.00	95.12	1,255,000.00	1,255,000.00	1,193,818.82	-61,181.18	0.000530000
US	BOND	05858RMA3	BX TRUST 2021-AHIA		2.84	2,780,000.00	80.83	2,842,958.80	2,827,332.84	2,230,770.00	-596,562.84	0.000917000
AT	BOND	05874XAA0	SUZANO AUSTRALIA GVEH		5.22	4,025,000.00	95.11	4,014,807.50	4,010,278.27	3,828,146.91	-186,131.29	0.001817000
KY	BOND	05876ZAA0	BAUD INC		5.75	370,000.00	100.27	430,665.00	419,535.23	370,588.15	-48,946.88	0.000182000
KY	BOND	05883LAA4	BAIN CAPITAL CREDIT CLO 2018-1		4.28	385,000.00	98.38	384,877.30	384,788.71	359,628.90	-25,159.81	0.000187000
KY	BOND	05883LAA4	BAIN CAPITAL CREDIT CLO 2021-44 LTD		5.88	780,000.00	98.00	779,572.00	780,472.25	774,227.95	-6,244.30	0.000393000
US	BOND	05815EHH9	BALTIMORE GAS AND ELECTRIC CO		6.41	1,470,000.00	99.75	1,470,147.00	1,470,115.20	1,422,325.00	-47,790.20	0.000623000
US	BOND	05815EHH9	BALTIMORE GAS AND ELECTRIC CO		3.50	271,000.00	74.19	289,075.70	288,280.12	200,970.82	-87,311.30	0.000386000
US	BOND	05815EJJ5	BALTIMORE GAS AND ELECTRIC CO		3.75	1,067,000.00	77.12	1,134,160.36	1,132,090.63	822,840.36	-309,250.27	0.000386000

Produced by BNY Mellon



MetLife RIS Asset Listing  
12/30/2022

Country Code	Asset Type	Sec ID	Sec Name	Coupon Rate	Quantity	Current Price/Bid	Dirty Cost Base	Asset Cost Base	Market Value Base	Total GVI Base	% Total MV Base
US	BOND	060185EM8	BALTIMORE GAS AND ELECTRIC CO	2.50	419,000.00	66.08	426,801.78	426,056.08	278,884.76	-149,870.02	0.0261210000
US	BOND	060439AH4	JPMORGAN CHASE & CO	7.63	167,000.00	109.34	203,091.41	230,086.17	204,472.32	-25,614.85	0.0309900000
PA	BOND	050828A06	BANCO NACIONAL DE PANAMA	2.50	240,000.00	83.15	228,000.00	229,487.11	182,360.00	-27,107.11	0.0050940000
PA	BOND	050693CAB	BANCO LATINOAMERICANO DE COMERCIO EXTERI	2.36	220,000.00	91.26	224,730.20	223,263.11	200,760.00	-22,503.11	0.0030370000
MX	BOND	050695BAC7	BANCO SANTANDER MEXICO SA INSTITUCION DE	5.95	250,000.00	96.59	214,400.00	205,519.30	199,060.00	-6,459.30	0.003009700000
MX	BOND	050691LAA0	BANCO INBURSA SA INSTITUCION DE BANCAMU	4.13	224,000.00	97.83	237,964.00	231,424.85	218,680.00	-12,744.85	0.003009500000
ES	BOND	05071KAD1	BANCO SANTANDER SA	2.71	250,000.00	95.98	275,034.80	267,082.19	249,484.44	-17,597.75	0.003100000000
PE	BOND	05071UZC0	BANCO DE CREDITO DEL PERU S.A.	3.13	200,000.00	90.61	186,200.00	186,428.62	181,226.96	-17,202.66	0.003007900000
US	BOND	06051GGF0	BANK OF AMERICA CORP	3.82	5,544,000.00	98.31	6,089,184.42	5,872,802.87	5,173,186.30	-699,607.34	0.003228800000
US	BOND	06051GHD4	BANK OF AMERICA CORP	3.42	133,000.00	90.86	151,542.86	146,737.91	120,435.41	-25,302.50	0.003000000000
US	BOND	06051GHR9	BANK OF AMERICA CORP	3.06	1,202,000.00	98.82	1,252,086.96	1,235,540.67	1,227,382.60	-8,158.07	0.003053100000
US	BOND	06051GHM4	BANK OF AMERICA CORP	4.27	6,283,000.00	93.26	5,479,217.95	5,403,090.00	4,695,723.08	-467,367.08	0.003162000000
US	BOND	06051GHC5	BANK OF AMERICA CORP	3.87	3,487,000.00	90.82	3,844,543.90	3,585,088.59	3,176,079.33	-708,919.66	0.003189100000
US	BOND	06051GHT9	BANK OF AMERICA CORP	3.86	720,000.00	89.69	807,847.20	774,487.91	674,548.40	-69,941.51	0.003295000000
US	BOND	06051GHX0	BANK OF AMERICA CORP	2.88	2,347,000.00	83.66	2,441,717.66	2,441,848.97	1,963,441.64	-478,207.33	0.003080000000
US	BOND	06051GHZ5	BANK OF AMERICA CORP	2.50	392,000.00	91.23	400,937.90	398,684.87	318,614.30	-81,970.57	0.003136000000
US	BOND	06051GIB6	BANK OF AMERICA CORP	1.32	6,756,000.00	81.44	1,116,814.80	1,110,332.61	877,981.92	-232,378.69	0.003064000000
US	BOND	06051GLF7	BANK OF AMERICA CORP	1.90	386,000.00	90.06	377,508.72	379,738.49	296,287.12	-82,679.37	0.003129000000
US	BOND	06051GLK6	BANK OF AMERICA CORP	1.20	2,372,000.00	80.50	2,359,424.92	2,362,703.30	2,108,779.16	-253,924.14	0.003082300000
US	BOND	06051GLL4	BANK OF AMERICA CORP	1.82	1,689,000.00	78.39	1,646,086.43	1,650,826.15	1,213,817.71	-340,010.44	0.003063100000
US	BOND	06051GLR1	BANK OF AMERICA CORP	0.88	227,000.00	89.76	227,887.14	227,285.06	212,824.74	-14,462.32	0.003069300000
US	BOND	06051GLS9	BANK OF AMERICA CORP	1.73	5,644,000.00	87.61	5,620,362.82	6,615,874.11	4,944,800.91	-871,073.20	0.003166000000
US	BOND	06051GLT7	BANK OF AMERICA CORP	2.69	67,000.00	80.04	51,788.56	61,966.48	63,625.73	1,636.25	0.003032000000
US	BOND	06051GKCD	BANK OF AMERICA CORP	2.57	387,000.00	78.32	314,745.00	316,852.12	279,603.24	-38,248.88	0.003023000000
US	BOND	06051GKJ7	BANK OF AMERICA CORP	2.56	2,214,000.00	88.82	2,214,000.00	2,214,000.00	1,588,446.37	-547,553.63	0.003081000000
US	BOND	06051GKX4	BANK OF AMERICA CORP	2.97	6,382,000.00	88.56	4,803,078.52	4,974,168.48	4,311,671.18	-662,508.30	0.003086900000
US	BOND	06051GMM0	BANK OF AMERICA CORP	3.36	1,776,000.00	85.50	1,776,000.00	1,776,000.00	1,695,193.78	-70,806.22	0.003042000000
US	BOND	06051GNM0	BANK OF AMERICA CORP	4.38	3,227,000.00	95.63	3,227,000.00	3,227,000.00	3,096,004.16	-140,995.84	0.003135000000
US	BOND	06051GNK1	BANK OF AMERICA CORP	4.67	4,270,000.00	89.47	4,270,000.00	4,270,000.00	3,906,780.79	-364,219.21	0.003111000000
IL	BOND	060388AA7	BANK LEUVAL LEISRAEL BM	3.28	280,000.00	88.51	223,148.00	223,752.43	194,724.20	-29,028.23	0.003004500000
US	BOND	06041MBN3	BANK 2022-BANK42	4.46	880,000.00	90.56	700,956.24	699,916.17	640,764.89	-60,151.28	0.003024000000
GB	BOND	06078EBV5	BARCLAYS PLC	2.69	270,000.00	78.18	214,239.60	214,377.56	205,627.62	-8,750.94	0.003000000000
GB	BOND	06078EBZ7	BARCLAYS PLC	5.30	210,000.00	59.25	199,323.60	189,831.21	208,430.09	6,608.89	0.003001000000
GB	BOND	06078ECA1	BARCLAYS PLC	6.76	1,976,000.00	94.47	1,832,804.70	1,932,983.26	1,806,706.76	-97,276.50	0.003061700000
KY	BOND	06079-KAL5	BARINGS CLO LTD 2018-II	0.31	405,000.00	96.18	426,587.00	406,421.02	397,634.67	-7,786.35	0.003017400000

Prepared by BNY Melite





MedLife RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Coupon Rate	Quantity	Current Price/Bid	Orig Cost/Bid	Asset Cost/Bid	Market Value/Bid	Total CR/Bid	% Total NY/Bid
US	BOND	07339V944	BOS 2021-FL10 LTD	5.89	3,895,000.00	95.12	3,800,000.00	3,806,000.00	3,657,218.75	-147,781.25	0.907602070
US	BOND	09076JALS	BIRCH GROVE CLO LTD	5.90	290,000.00	99.48	290,000.00	290,000.00	246,190.50	-43,809.50	0.000107000
US	BOND	09261HAC9	BLACKSTONE PRIVATE CREDIT FUND	2.63	1,479,000.00	82.37	1,389,000.00	1,389,616.09	1,324,204.73	-67,411.36	0.000639000
US	BOND	09261HAB8	BLACKSTONE PRIVATE CREDIT FUND	4.00	1,920,000.00	82.50	1,595,664.40	1,896,246.18	1,574,148.58	-322,097.60	0.000659000
US	BOND	098289V44	BLUEMOUNTAIN CLO XXII LTD	5.18	910,000.00	98.26	899,892.00	891,897.95	894,297.58	-2,419.38	0.000815000
US	BOND	097023C94	BOEING CORP	3.95	429,000.00	97.15	429,000.00	429,000.00	24,095.69	0.000129000	0.000129000
US	BOND	097023C96	BOEING CORP	5.81	631,000.00	92.72	270,607.41	270,711.99	294,797.35	24,085.36	0.000319000
US	BOND	097023C91	BOEING CORP	5.90	529,000.00	91.09	459,519.23	459,646.06	490,598.63	31,446.67	0.000215000
US	BOND	101222A92	BRISTOL-MYERS SQUIBB CO	3.25	493,000.00	76.33	395,955.89	399,913.80	379,302.28	-19,788.48	0.000164000
US	BOND	101222D48	BRISTOL-MYERS SQUIBB CO	4.83	329,000.00	91.41	329,861.15	323,839.02	300,741.91	-23,117.11	0.000130000
US	BOND	110122D09	BRISTOL-MYERS SQUIBB CO	2.99	859,000.00	97.00	754,023.13	795,832.94	773,403.09	-17,777.01	0.000338000
US	BOND	11136F9A1	BROADCOM CORP / BROADCOM CAYMAN FINANCE	3.50	663,000.00	90.97	498,262.05	497,950.92	512,184.06	14,193.14	0.000224000
US	BOND	11136F9A1	BROADCOM INC	3.48	457,000.00	94.22	498,171.13	469,487.07	430,800.82	-35,887.25	0.000180000
US	BOND	11136F9A4	BROADCOM INC	4.15	1,492,000.00	89.62	1,949,733.19	1,639,161.80	1,326,097.50	-313,064.30	0.000510000
US	BOND	11136F9B3	BROADCOM INC	2.45	417,000.00	78.78	380,696.59	388,598.42	328,437.04	-60,161.38	0.000140000
US	BOND	11136F9B7	BROADCOM INC	3.47	2,221,000.00	79.77	1,793,349.81	1,759,599.03	1,771,793.90	31,242.89	0.000099000
US	BOND	11136F9V2	BROADCOM INC	4.19	505,000.00	87.79	500,864.05	503,832.89	443,315.40	-60,517.49	0.000194000
US	BOND	12180LB02	BURLINGTON NORTHEAST SANTA FE LLC	4.83	1,221,000.00	87.24	1,256,919.78	1,281,128.62	1,056,197.98	-225,930.64	0.000460000
US	BOND	12180LBA9	BURLINGTON NORTHEAST SANTA FE LLC	4.15	1,224,000.00	84.89	1,441,896.26	1,433,211.88	1,039,747.43	-394,470.45	0.000450000
US	BOND	12434FAA5	BX COMMERCIAL MORTGAGE TRUST 2021-CIP	5.24	400,000.00	63.83	397,788.00	397,821.04	359,507.64	-38,313.40	0.000190000
US	BOND	12434FAA6	BX COMMERCIAL MORTGAGE TRUST 2021-CIP	5.45	1,740,000.00	96.49	1,737,816.50	1,738,151.09	1,678,809.94	-59,341.15	0.000135000
US	BOND	12549FBND	CIFC FUNDING 2015-A LTD	5.42	249,947.64	98.63	248,972.06	248,940.17	245,644.90	-3,295.27	0.000107000
US	BOND	12550AVT3	CIFC FUNDING 2015-A LTD	5.28	400,000.00	98.35	397,400.00	397,798.38	383,405.20	-14,393.18	0.000172000
US	BOND	12551RAA6	CIFC FUNDING 2015-A LTD	5.28	4,065,000.00	98.77	4,052,856.00	4,054,371.18	4,015,196.71	-39,174.29	0.000107000
US	BOND	12581UAC9	COMM 2014-JULIES MORTGAGE TRUST	6.19	260,000.00	95.62	250,087.50	250,082.40	248,297.75	-1,784.65	0.000107000
US	BOND	125939V44	COMM 2015-CORRE28 MORTGAGE TRUST	3.98	3,778,000.00	87.73	3,694,009.89	3,906,832.57	3,692,285.47	-213,547.10	0.001617000
US	BOND	125939V44	COMM 2015-CORRE28 MORTGAGE TRUST	3.51	1,375,018.41	95.09	1,273,888.85	1,293,830.01	1,329,365.17	35,535.16	0.000573000
US	BOND	12597NAB2	COMM 2015-CORRE28 MORTGAGE TRUST	3.75	464,000.00	95.52	491,314.37	494,292.14	449,294.38	-45,017.79	0.000180000
US	BOND	126281AV9	COMM 2016-CORRE19 MORTGAGE TRUST	2.66	1,275,000.00	89.51	1,320,322.27	1,312,165.90	1,094,777.82	-217,388.08	0.000465000
US	BOND	126281AV9	COMM 2016-CORRE19 MORTGAGE TRUST	3.24	2,206,316.03	97.71	2,162,102.34	2,167,009.04	2,111,769.21	-55,239.83	0.000825000
US	BOND	126331DB8A	COMM 2014-CORRE17 MORTGAGE TRUST	3.89	2,835,000.00	97.64	2,977,884.86	2,927,173.80	2,795,339.38	-131,834.42	0.000150000
US	BOND	12640SHH9	CXK CORP	3.25	1,269,000.00	93.43	1,317,698.78	1,301,404.20	1,166,571.04	-135,833.16	0.000180000
US	BOND	12640SHH9	CXK CORP	2.50	277,000.00	60.73	285,648.84	288,282.65	198,223.65	-89,059.00	0.000173000
US	BOND	12640SHH9	CXK CORP	4.50	628,000.00	88.61	627,773.64	607,945.22	543,439.84	-74,505.38	0.000390000
US	BOND	12859VAA3	CSWC 2021-N2VM	1.84	1,390,581.41	84.83	1,380,573.80	1,380,697.98	1,154,186.79	-226,511.19	0.000045000



MedLife RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Comps	Rate	Quantity	Current Price Base	Orig Cost Base	Asset Cost Base	Market Value Base	Total Ctl Base	% Total NY Base
US	BOND	12695005	CVS HEALTH CORP	6.25		197,000.00	104.89	245,607.03	232,810.50	256,507.00	-20,203.47	0.0000000000
US	BOND	12695006	CVS HEALTH CORP	5.13		1,875,000.00	91.14	2,190,093.49	2,190,320.09	1,759,394.00	-431,444.09	0.0007460000
US	BOND	12695007	CVS HEALTH CORP	5.00		262,000.00	99.25	301,923.95	280,799.39	290,039.77	-20,769.01	0.0001130000
US	BOND	12695021	CVS HEALTH CORP	5.05		565,000.00	89.75	541,308.19	541,310.80	459,137.41	-43,179.41	0.0001180000
US	BOND	12695029	CVS HEALTH CORP	3.89		1,103,000.00	64.89	1,219,517.19	1,185,501.99	1,049,691.51	-136,810.30	0.0004690000
US	BOND	12695038	CVS HEALTH CORP	2.13		139,000.00	79.29	114,397.00	115,138.54	110,209.09	-4,929.45	0.0000490000
US	BOND	13034A99	CALIFORNIA INSTITUTE OF TECHNOLOGY	4.32		745,000.00	87.42	745,000.00	745,000.00	651,290.89	-93,719.12	0.0002890000
US	BOND	13034A90	STATE OF CALIFORNIA	7.50		425,000.00	120.81	560,048.00	565,397.77	513,427.12	-42,070.88	0.0002940000
US	BOND	13034A96	STATE OF CALIFORNIA	7.56		515,000.00	125.19	759,405.75	759,879.98	644,590.49	-115,089.49	0.0002820000
US	BOND	13243A89	CAMERON LNG LLC	3.30		1,940,000.00	80.51	1,698,309.90	1,891,300.32	1,591,626.58	-299,673.69	0.0006840000
US	BOND	13243A94	CAMERON LNG LLC	3.40		890,000.00	81.19	892,627.95	855,242.81	722,510.69	-172,672.75	0.0003160000
US	BOND	14042H08	CAPITAL ONE FINANCIAL CORP	1.89		397,000.00	87.09	325,224.39	327,799.66	319,818.57	-4,141.59	0.0001400000
US	BOND	14042H03	CAPITAL ONE FINANCIAL CORP	3.27		1,391,000.00	85.00	1,391,000.00	1,391,000.00	1,189,262.89	-201,737.11	0.0005210000
US	BOND	14042H04	CAPITAL ONE FINANCIAL CORP	3.49		1,481,000.00	97.25	1,480,760.33	1,480,816.06	1,440,276.61	-40,539.44	0.0005310000
US	BOND	14042H01	CAPITAL ONE MULTIASSET EXECUTION TRUST	4.95		5,265,000.00	100.76	5,275,898.72	5,275,182.86	5,325,333.01	49,150.16	0.0003330000
US	BOND	14016K49	CARLYLE GLOBAL MARKET STRATEGIES CLO 201	6.08		246,368.92	99.45	246,669.02	246,510.90	242,659.81	-3,859.19	0.0001060000
US	BOND	14016K40	CARLYLE US CLO 2016-1 LTD	5.28		500,000.00	98.39	498,750.00	487,198.34	481,648.50	-4,751.16	0.0002150000
US	BOND	14016L42	CARLYLE GLOBAL MARKET STRATEGIES CLO 201	6.19		1,257,995.45	99.23	1,238,201.17	1,239,694.72	1,239,590.22	-4,504.50	0.0006410000
US	BOND	14016L42	CARLYLE GLOBAL MARKET STRATEGIES CLO 201	5.41		714,119.95	98.45	702,838.48	703,849.53	703,003.96	-845.57	0.0003980000
US	BOND	14017H487	CARRMAX AUTO OWNER TRUST 2022-2	2.81		8,794,905.10	99.01	8,784,131.43	8,794,429.39	8,708,179.63	-86,259.76	0.0009160000
US	BOND	144414DB1	DUKE ENERGY PROGRESS LLC	4.10		1,247,000.00	93.94	1,454,458.50	1,457,091.18	1,446,714.11	-1,377.07	0.0004890000
US	BOND	14446C4M	CARRIER GLOBAL CORP	2.24		130,000.00	94.19	135,339.90	132,899.82	122,451.54	-12,888.28	0.0000930000
US	BOND	15039E49	CECORA FUNDING IX CLO LTD	5.22		2,370,000.00	98.57	2,323,370.70	2,328,937.31	2,329,073.46	5,142.75	0.0001023000
US	BOND	151151BU	CELULOSAARAUOCO Y CONSTRUCCION SA	4.20		380,000.00	99.23	420,228.00	416,097.47	393,994.08	-26,233.92	0.0001590000
US	BOND	15132H4F9	GENCOSUBO SA	5.15		380,000.00	99.03	428,505.00	413,637.15	399,203.66	-27,433.99	0.0001890000
US	BOND	15135L4X7	GENOVUS ENERGY INC	3.75		1,001,000.00	70.22	794,479.03	756,137.57	702,505.28	-53,631.79	0.0002260000
US	BOND	15189X4M8	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	3.55		709,000.00	73.59	754,519.41	752,998.69	621,746.89	-131,199.00	0.0002260000
US	BOND	15189X4Y4	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	3.90		418,000.00	79.76	395,407.48	395,694.19	320,630.77	-64,763.42	0.0001400000
US	BOND	15189X4F3	CENTERPOINT ENERGY RESOURCES CORP	1.75		1,487,000.00	78.84	1,470,568.21	1,467,739.20	1,149,267.09	-318,108.81	0.0005030000
US	BOND	15189X4M9	KALPA GENERACION SA	4.19		212,000.00	91.63	223,193.00	220,865.42	104,253.62	-118,911.80	0.0002000000
US	BOND	1511759A3	CHARTER COMMUNICATIONS OPERATING LLC / C	6.79		1,231,000.00	91.87	1,428,993.98	1,420,961.33	1,097,207.95	-323,753.38	0.0004470000
US	BOND	1511759B2	CHARTER COMMUNICATIONS OPERATING LLC / C	6.19		249,000.00	75.82	213,079.26	213,411.59	189,384.53	-23,127.25	0.0002000000
US	BOND	1511759B5	CHARTER COMMUNICATIONS OPERATING LLC / C	3.78		1,163,000.00	80.81	780,073.69	780,374.09	701,102.10	-79,271.99	0.0005070000
US	BOND	1511759B7	CHARTER COMMUNICATIONS OPERATING LLC / C	3.29		3,793,000.00	67.84	2,535,045.16	2,588,078.89	2,137,697.24	-450,381.65	0.0009660000
US	BOND	1511759C6	CHARTER COMMUNICATIONS OPERATING LLC / C	3.98		4,667,000.00	69.09	3,297,489.40	3,263,220.71	2,747,104.93	-516,065.09	0.0002000000
US	BOND	1511759C8	CHARTER COMMUNICATIONS OPERATING LLC / C	6.26		1,059,000.00	77.19	812,899.54	812,921.42	794,226.29	-18,695.14	0.0003470000



MetLife RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Chgs	Rate	Quantity	Current Price Base	Orig Cost Base	Asset Cost Base	Market Value Base	Trial CUI Base	% Real
US	BOND	16411QAG5	CHENIERE ENERGY PARTNERS LP	4.50		1,702,000.00	88.92	1,601,313.78	1,652,161.61	1,557,461.50	-44,710.28	0.0002620000
US	BOND	16411QAW1	CHENIERE ENERGY PARTNERS LP	3.25		1,500,000.00	79.47	1,170,175.00	1,170,761.84	1,192,060.11	16,308.27	0.0002620000
US	BOND	16412XAG9	CHENIERE CORPUS CHRISTI HOLDINGS LLC	5.88		165,000.00	100.61	160,191.18	170,356.26	167,028.27	-12,348.08	0.0000730000
US	BOND	16412XAG0	CHENIERE CORPUS CHRISTI HOLDINGS LLC	6.18		4,344,000.00	96.79	4,051,621.90	4,291,213.11	4,291,559.67	339,942.44	0.0000690000
US	BOND	16412XAG4	CHENIERE CORPUS CHRISTI HOLDINGS LLC	3.70		283,000.00	80.38	291,266.44	291,419.28	284,648.88	-6,855.01	0.0001160000
US	BOND	16412XAL8	CHENIERE CORPUS CHRISTI HOLDINGS LLC	2.74		1,243,000.00	77.33	997,674.56	1,002,030.50	991,167.35	-81,663.57	0.0004210000
CL	BOND	16889CCE6	CHILE GOVERNMENT INTERNATIONAL BOND	3.86		300,000.00	78.02	321,600.00	320,946.57	294,065.95	-86,880.22	0.0001020000
CL	BOND	16889CCE3	CHILE GOVERNMENT INTERNATIONAL BOND	3.24		749,000.00	92.60	716,806.25	722,726.69	693,501.13	-29,127.46	0.0000930000
CL	BOND	16889CCE5	CHILE GOVERNMENT INTERNATIONAL BOND	2.55		616,000.00	61.82	640,742.70	636,382.78	606,614.18	-166,668.57	0.0002820000
CL	BOND	16889CCE9	CHILE GOVERNMENT INTERNATIONAL BOND	2.45		795,000.00	62.94	600,680.00	604,262.06	659,394.90	59,132.84	0.0002860000
CL	BOND	16889CCE8	CHILE GOVERNMENT INTERNATIONAL BOND	5.26		669,000.00	58.36	660,692.00	651,680.50	670,695.88	19,015.88	0.0002670000
US	BOND	172967M67	CITIGROUP INC	3.88		3,669,000.00	90.19	4,236,190.79	4,173,523.15	3,608,641.67	-667,305.06	0.0015800000
US	BOND	172967M67	CITIGROUP INC	2.57		2,795,000.00	80.88	2,842,947.31	2,831,066.57	2,230,304.74	-654,761.05	0.0000760000
US	BOND	172967M62	CITIGROUP INC	2.52		405,000.00	77.77	339,292.45	341,346.28	314,656.88	-26,300.71	0.0000370000
US	BOND	172967M62	CITIGROUP INC	3.07		2,612,000.00	80.15	2,628,194.80	2,623,739.41	2,364,793.28	-264,946.13	0.0000510000
US	BOND	17398CCE5	CITIGROUP INC	3.79		897,000.00	85.61	723,038.40	723,239.83	690,220.28	-34,019.55	0.0000320000
US	BOND	17322AAG4	CITIGROUP COMMERCIAL MORTGAGE TRUST 2014	2.96		5,652,000.00	84.08	5,630,648.46	5,884,546.00	4,710,305.01	-1,154,239.99	0.0002630000
US	BOND	17324DAG1	CITIGROUP COMMERCIAL MORTGAGE TRUST 2014	4.02		1,638,000.00	88.00	1,624,654.98	1,682,144.09	1,504,698.66	-17,447.14	0.0000990000
US	BOND	17327CAG6	CITIGROUP INC	3.46		654,968.49	94.82	615,941.27	612,648.42	478,517.08	-33,892.34	0.0000260000
CL	BOND	19271MAG3	COLEBUN SA	3.05		577,000.00	60.70	613,977.62	616,501.61	466,647.61	-15,854.00	0.0000260000
US	BOND	19205MAG7	COLD STORAGE TRUST 2000-ICES	3.18		310,000.00	84.24	309,460.60	309,537.06	261,155.38	-48,381.70	0.0000160000
US	BOND	20030NBH3	COMCAST CORP	5.22		2,873,734.22	97.24	2,610,283.03	2,612,881.39	2,580,863.54	-19,307.65	0.0001180000
US	BOND	20030NBH4	COMCAST CORP	4.28		379,000.00	64.28	361,114.72	381,008.90	366,266.68	-14,792.27	0.0001680000
US	BOND	20030NBH4	COMCAST CORP	3.40		671,000.00	73.24	719,473.31	714,628.46	481,439.88	-223,188.78	0.0002190000
US	BOND	20030NDH6	COMCAST CORP	2.66		3,417,000.00	85.51	3,682,622.37	3,631,882.40	2,896,119.83	-870,771.27	0.0001205000
US	BOND	20030NDH6	COMCAST CORP	3.75		1,239,000.00	82.47	1,059,678.41	1,090,012.40	991,692.27	-102,420.13	0.0004300000
US	BOND	20030NDH6	COMCAST CORP	1.86		865,000.00	80.88	819,158.30	830,158.71	786,166.67	-44,000.14	0.0000340000
US	BOND	20030NEE3	COMMONSPRINT HEALTH	5.65		2,649,000.00	194.27	2,744,556.04	2,743,951.11	2,769,064.00	18,112.89	0.0000280000
US	BOND	20030LJG6	COMMONSPRINT HEALTH	3.82		600,000.00	74.48	661,194.00	682,081.13	566,446.17	-105,635.96	0.0000280000
US	BOND	20208LJG6	COMMONWEALTH EDISON CO	3.88		810,000.00	74.61	819,387.90	818,942.08	589,475.40	-219,470.58	0.0000280000
US	BOND	202786LJG3	COMMONWEALTH EDISON CO OF NEW YORK INC	3.46		989,000.00	79.60	816,616.02	813,324.56	787,157.13	-130,467.43	0.0000440000
US	BOND	208111G09	CONSOLIDATED EDISON CO OF NEW YORK INC	6.16		914,000.00	107.05	849,193.49	843,103.66	676,417.84	-36,685.86	0.0000420000
FE	BOND	21001BDC7	CONSUMERS ENERGY CO	3.80		248,000.00	84.90	288,179.22	290,958.49	235,348.67	-52,817.42	0.0000300000
US	BOND	210618DE3	CONSUMERS ENERGY CO	3.75		284,000.00	77.88	336,341.82	333,620.70	229,101.33	-104,619.67	0.0000300000
US	BOND	210618DE0	CONSUMERS ENERGY CO	3.10		604,000.00	69.41	646,076.66	643,691.09	659,099.64	15,408.55	0.0000440000

Prepared by BNY Mellon

Mellie RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Chgsn Base	Quantity	Current Price Base	Orig Cost Base	Amount Cost Base	Market Value Base	Total CTR Base	% Total MV Base
US	BOND	210518DDH6	CONSUMERS ENERGY CO	3.20	539,000.00	75.32	600,694.49	602,795.21	405,948.24	-186,807.97	0.001177000
US	BOND	210518DD05	CONSUMERS ENERGY CO	4.20	1,292,000.00	60.55	1,287,216.76	1,087,500.58	1,105,267.58	17,756.00	0.002454000
US	BOND	21H0200818	GINNIE MAE	2.00	10,885,100.00	83.78	8,240,524.57	8,240,524.57	8,052,383.54	-188,141.03	0.003922000
US	SHORT-DEBT	21H022814	GINNIE MAE	2.50	4,004,000.00	80.64	3,548,859.32	3,548,855.32	3,539,306.32	-9,549.00	0.001550000
US	BOND	21HC90817	GINNIE MAE	3.00	11,487,800.00	80.02	10,528,735.92	10,528,735.92	10,189,613.68	-339,122.30	0.004660000
US	BOND	21HC92813	GINNIE MAE	3.50	7,592,954.00	81.85	7,185,705.20	7,185,785.50	7,001,652.14	-184,133.06	0.003007000
US	BOND	21HC90519	GINNIE MAE	4.00	6,598,000.00	94.81	6,271,588.26	6,271,696.26	6,177,670.19	-94,016.07	0.002161000
US	BOND	21HC05015	GINNIE MAE	4.50	6,085,000.00	85.99	4,954,397.23	4,954,251.02	4,832,975.18	-121,276.04	0.002161000
US	BOND	21HC04019	GINNIE MAE	5.00	4,055,000.00	95.07	4,054,397.23	4,054,397.23	4,017,466.99	-36,930.24	0.001760000
US	BOND	224044CH8	COX COMMUNICATIONS INC	3.15	451,000.00	93.24	520,696.93	497,937.77	482,897.59	-15,040.18	0.000202000
US	BOND	224044CP0	COX COMMUNICATIONS INC	3.60	682,000.00	68.55	683,676.45	683,329.17	487,544.82	-195,784.35	0.000202000
US	BOND	22530EAA0	CREDITCORP LTD	2.75	218,000.00	63.41	320,038.40	215,331.26	201,759.59	-11,574.30	0.000388000
US	BOND	22530QAA0	CREDIT ACCEPTANCE AUTO LOAN TRUST 2022-3	5.57	2,676,000.00	130.46	2,875,820.41	2,875,705.70	2,868,546.52	13,050.82	0.001265000
US	BOND	22536VAA0	CREDIT ACCEPTANCE AUTO LOAN TRUST 2021-3	1.00	4,040,000.00	55.62	4,035,958.83	4,030,727.09	3,830,662.88	-199,064.21	0.001950000
US	BOND	22537CAAT	CREDIT ACCEPTANCE AUTO LOAN TRUST 2021-2	1.37	1,007,074.78	99.00	1,005,840.30	1,006,567.77	997,617.73	-28,949.04	0.000346000
US	BOND	22822VAA0	CROWN CASTLE INC	0.96	4,180,000.00	66.17	4,159,891.05	4,159,994.50	4,030,662.03	-129,332.47	0.001750000
US	BOND	22822VAA7	CROWN CASTLE INC	3.16	167,000.00	88.08	159,304.07	167,442.87	165,131.52	-2,311.35	0.000372000
US	BOND	22822VAA8	CROWN CASTLE INC	3.80	397,000.00	92.94	428,713.22	400,343.18	341,077.45	-59,265.72	0.000346000
US	BOND	22822VAA9	CROWN CASTLE INC	5.20	222,000.00	65.69	259,313.94	293,801.25	189,654.87	-104,146.38	0.000372000
US	BOND	22822VAA1	CROWN CASTLE INC	3.10	1,854,000.00	87.16	1,913,667.70	1,502,056.98	1,615,032.15	102,975.17	0.000702000
US	BOND	22822VAA8	CROWN CASTLE INC	2.25	1,716,000.00	60.22	1,364,648.46	1,365,023.28	1,375,827.74	46,799.46	0.000302000
US	BOND	22822VAA1	CROWN CASTLE INC	2.10	448,000.00	78.51	440,339.20	441,328.32	365,088.28	-76,240.04	0.000150000
US	BOND	22822VAA7	CROWN CASTLE INC	2.50	2,540,000.00	80.59	2,245,029.55	2,262,174.22	2,046,875.03	-215,299.19	0.000390000
US	BOND	22822VAA2	CROWN CASTLE INC	2.90	334,000.00	50.98	333,181.72	333,308.57	329,791.61	-3,516.96	0.000150000
US	BOND	22845FAC2	CROWN POINT CLO 10 LTD	6.41	280,000.00	98.62	249,750.00	245,791.51	241,564.25	-4,226.26	0.000106000
US	BOND	23338VAA5	DTE ELECTRIC CO	4.26	340,000.00	83.10	351,645.00	350,747.76	282,562.83	-68,184.93	0.000288000
US	BOND	23338VAA7	DTE ELECTRIC CO	3.56	405,000.00	81.84	351,658.90	344,856.04	350,647.85	5,208.19	0.000106000
US	BOND	23338VAA5	DTE ELECTRIC CO	3.05	313,000.00	77.27	278,295.10	278,031.23	241,848.17	-36,183.06	0.000106000
US	BOND	24732TKK2	DELL INTERNATIONAL LLC / BMC CORP	8.35	212,000.00	113.83	345,356.48	340,517.90	241,823.52	-98,694.38	0.000106000
US	BOND	24732TKK2	DELL INTERNATIONAL LLC / BMC CORP	3.20	549,000.00	87.47	540,693.75	542,241.02	625,241.19	79,547.47	0.000106000
US	BOND	24732TKK2	DELL INTERNATIONAL LLC / BMC CORP	1.45	1,142,000.00	82.88	1,142,000.00	1,142,000.00	1,090,633.22	-51,366.78	0.000464000
US	BOND	25179WAL7	DEVON ENERGY CORP	5.90	547,000.00	59.20	543,633.91	553,756.02	610,313.15	56,569.13	0.000323000
US	BOND	25179WAL3	DEVON ENERGY CORP	4.75	1,405,000.00	84.05	1,453,161.93	1,451,275.20	1,231,838.15	-219,437.05	0.000396000
US	BOND	25179WAL7	DEVON ENERGY CORP	5.00	294,000.00	86.34	290,508.68	288,643.10	259,844.89	-28,768.21	0.000111000
US	BOND	25179WAL3	DEVON ENERGY CORP	5.85	1,253,000.00	101.80	1,472,124.84	1,359,943.53	1,278,615.91	-90,328.62	0.000595000
US	BOND	25179MBA8	DEVON ENERGY CORP	8.26	344,000.00	101.35	339,339.04	352,659.48	348,663.65	-4,000.83	0.000150000

Mellie RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Coupon Rate	Quantity	Current Price Base	Cost Base	Asset Cost Base	Market Value Base	THH CUF Base	% Total Mkt Base
US	BOND	2517MBDM	DEVON ENERGY CORP	5.25	323,000.00	80.56	325,036.20	324,779.96	319,818.37	-6,168.01	0.051400000
US	BOND	2517MBE2	DEVON ENERGY CORP	5.85	76,000.00	101.16	81,076.88	78,611.76	75,859.49	-2,759.27	0.020003000
KY	BOND	2526BDM4	DIAMETER CAPITAL CLO 1 LTD	5.32	1,330,000.00	56.59	1,283,450.00	1,257,808.55	1,275,606.49	17,797.00	0.020005000
US	BOND	2527BXXM1	DIAMONDBACK ENERGY INC	3.25	3,531,000.00	59.01	3,559,353.28	3,559,695.24	3,254,173.00	-305,482.24	0.021488000
US	BOND	2527BXXM8	DIAMONDBACK ENERGY INC	3.50	8,945,000.00	87.73	8,480,299.50	8,439,824.15	7,694,443.69	-745,380.50	0.020320000
US	BOND	2527BXXQ2	DIAMONDBACK ENERGY INC	4.40	81,000.00	76.18	102,270.66	102,026.05	69,332.17	-32,703.00	0.000030000
US	BOND	2527BXXR2	DIAMONDBACK ENERGY INC	3.19	2,479,000.00	82.81	2,465,167.63	2,497,178.29	2,046,210.09	-447,897.29	0.000090000
US	BOND	2526BAAR2	DISCOVER BANK	2.70	275,000.00	80.05	250,578.00	288,156.26	220,131.66	-59,024.70	0.000090000
US	BOND	2507BMAC4	DUPONT DE MEMOURS INC	4.48	1,381,000.00	85.34	1,569,440.71	1,507,858.45	1,528,008.96	120,150.51	0.000090000
US	BOND	252300X100	DEVICEN 30 SENIOR LOAN FUND	4.27	294,845,470.81	1.00	284,548,470.81	284,548,470.81	284,548,470.81	0.00	0.129807000
KY	BOND	2524ICBS3	DUKE ENERGY CORP	5.43	420,377.55	80.41	412,600.96	413,037.71	413,707.42	648.75	0.000015000
US	BOND	2524ICBS4	DUKE ENERGY CORP	4.30	2,129,000.00	80.22	2,121,748.76	2,121,507.21	2,044,725.30	-77,781.91	0.000090000
US	BOND	2544ICBW6	DUKE ENERGY CAROLINAS LLC	5.00	245,000.00	50.78	246,919.16	244,912.33	244,459.29	-449.84	0.000010000
US	BOND	2544ICBAP9	DUKE ENERGY CAROLINAS LLC	3.75	957,000.00	77.56	662,181.75	646,570.38	432,128.56	-230,442.82	0.000018000
US	BOND	2544ICCAL8	DUKE ENERGY CAROLINAS LLC	3.85	949,000.00	80.00	428,637.12	422,085.15	274,401.75	-147,883.40	0.000012000
US	BOND	2544ICCAZ2	DUKE ENERGY CAROLINAS LLC	3.05	31,000.00	58.55	34,178.43	33,051.37	29,743.91	-3,307.46	0.000015000
US	BOND	2544ICCAZ7	DUKE ENERGY CAROLINAS LLC	3.20	281,000.00	70.00	294,771.81	294,274.27	196,945.66	-97,328.71	0.000090000
US	BOND	2544ICCAF7	DUKE ENERGY OHIO INC	3.45	118,000.00	72.89	131,553.20	131,428.30	84,129.20	-47,304.10	0.000010000
US	BOND	2544ICBAO3	DUKE ENERGY PROGRESS LLC	3.65	224,000.00	92.60	259,285.24	240,842.30	257,415.63	16,573.33	0.000090000
US	BOND	2544ICZUHT	DUKE ENERGY PROGRESS LLC	4.15	328,000.00	83.30	410,282.08	406,630.34	273,226.65	-137,405.69	0.000018000
US	BOND	2544ICZUHT	DUKE ENERGY PROGRESS LLC	3.45	115,000.00	92.05	122,503.95	120,586.48	105,858.27	-16,648.21	0.000010000
US	BOND	2544ICZUW6	DUKE ENERGY FLORIDA LLC	2.90	228,000.00	64.48	229,388.66	225,271.56	147,584.29	-81,697.27	0.000048000
US	BOND	2544ICZUW6	DUKE ENERGY FLORIDA LLC	3.40	159,000.00	71.82	170,414.78	159,784.28	117,053.54	-42,730.74	0.000015000
US	BOND	2544ICZUW6	DUKE ENERGY FLORIDA LLC	2.50	308,000.00	68.46	3,064,410.57	3,064,468.81	2,813,414.69	-251,054.12	0.000015000
US	BOND	2544ICZUW6	DUKE ENERGY FLORIDA LLC	1.75	877,000.00	79.47	876,150.39	904,781.97	690,858.56	-185,923.41	0.000030000
US	BOND	2544ICZUW6	DUKE ENERGY FLORIDA LLC	5.95	437,000.00	108.43	478,939.39	479,322.32	485,059.61	6,117.23	0.000030000
US	BOND	2587BPAK3	EOG RESOURCES INC	3.15	20,000.00	66.50	21,497.80	20,816.14	18,320.33	-2,495.81	0.000080000
US	BOND	2588BLAF9	EQT CORP	3.00	501,000.00	92.32	859,708.72	891,000.75	887,161.80	-13,838.95	0.000080000
US	BOND	2588BLAQ2	EQT CORP	0.70	1,258,000.00	98.48	1,250,289.33	1,250,390.32	1,245,261.05	-5,129.26	0.000047000
US	BOND	25894B9B8	MORGAN STANLEY DOMESTIC HOLDINGS INC	3.90	80,000.00	84.08	83,328.50	81,956.51	84,266.63	2,309.13	0.000030000
US	BOND	2764BDA02	EASTERN GAS TRANSMISSION & STORAGE INC	4.60	175,000.00	82.10	204,305.66	204,022.08	149,578.25	-54,443.83	0.000020000
US	BOND	2765A29B8	EBAY INC	8.30	645,000.00	100.50	644,375.30	644,322.97	641,888.41	-2,486.89	0.000010000
US	BOND	2768B59J8	ECOLAB INC	2.75	430,000.00	59.67	424,704.69	424,656.88	266,293.05	-158,363.83	0.000010000
US	BOND	2810Z00A7	EDISON INTERNATIONAL	5.75	811,000.00	100.31	821,299.70	821,148.35	813,505.48	-7,643.82	0.000090000
US	BOND	2810Z00A7	EDISON INTERNATIONAL	6.95	750,000.00	104.43	782,628.50	782,461.77	783,210.97	748.20	0.000043000
US	BOND	2816RLAZ2	EDUCATIONAL PRIVATE EDUCATION LOAN ISSUE N	1.50	487,323.20	84.40	488,788.06	488,332.44	411,316.16	-77,021.88	0.000090000

Prepared by BNY Mellon

MetLife RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Coupon Rate	Quantity	Current Price	Dirty Car Price	Amount Car Price	Market Value	Total CUSIP	% Total
US	BOND	28249NA9	EIG PEARL HOLDINGS SAAL	3.55	380,000.00	89.69	380,000.00	318,625.04	0.001190000	-0.107456	0.001190000
US	BOND	28246JAH	EMERSON NATIONAL OIL PETROLEO	3.75	386,000.00	89.61	386,000.00	344,501.49	0.001160000	4.01291	0.001160000
US	BOND	28248VAG	ENERGY TRANSFER LP	3.50	746,000.00	87.30	746,000.00	726,545.33	0.002116000	-20.28058	0.002116000
US	BOND	28273AAS	ENERGY TRANSFER LP	3.80	1,613,000.00	89.81	1,613,000.00	1,609,889.57	0.002705000	-3.10043	0.002705000
US	BOND	28273BEC	ENERGY TRANSFER LP	8.25	159,000.00	110.46	233,110.16	223,179.44	0.000251000	-98.90164	0.000251000
US	BOND	2827NAF0	ENERGY TRANSFER LP	4.55	2,332,000.00	89.70	2,332,850.12	2,245,539.82	0.000930000	8.77591	0.000930000
US	BOND	2827NAG6	ENERGY TRANSFER LP	5.25	1,331,000.00	86.70	1,570,820.57	1,528,603.89	0.000583000	-42.21667	0.000583000
US	BOND	2827NAA6	ENERGY TRANSFER LP	4.60	2,468,000.00	89.58	2,405,894.32	2,458,123.61	0.001076000	-27.66550	0.001076000
US	BOND	2827NAA8	ENERGY TRANSFER LP	5.68	1,018,000.00	100.25	1,127,841.21	1,048,893.04	0.000444000	-34.34030	0.000444000
US	BOND	2827NAA4	ENERGY TRANSFER LP	3.75	1,701,000.00	88.17	1,545,113.18	1,544,148.55	0.000687000	-44.39650	0.000687000
US	BOND	2827NAA7	ENERGY TRANSFER LP	5.00	1,116,000.00	79.89	1,287,827.27	1,283,789.86	0.000390000	-392.16384	0.000390000
US	BOND	2826VAK8	ENERGY LOUISIANA LLC	6.25	686,000.00	92.89	607,656.89	681,006.85	0.000350000	-69.59103	0.000350000
US	BOND	2826VAK9	ENERGY LOUISIANA LLC	3.58	71,000.00	95.42	70,660.46	78,099.69	0.000028000	6.43877	0.000028000
US	BOND	2826VAG9	ENERGY LOUISIANA LLC	4.20	270,000.00	81.82	341,316.10	335,708.87	0.000160000	-117.76184	0.000160000
US	BOND	2826VAG2	ENERGY LOUISIANA LLC	2.90	284,000.00	89.58	274,810.82	278,445.17	0.000160000	-87.48346	0.000160000
US	BOND	2826VAM4	ENERGY MISSISSIPPI LLC	1.60	1,160,000.00	76.82	1,140,301.30	1,143,018.87	0.000890000	-3.70830	0.000890000
US	BOND	2826VAM2	ENERGY MISSISSIPPI LLC	3.85	281,000.00	78.32	202,971.92	203,143.14	0.000160000	-81.11987	0.000160000
US	BOND	2827WBC5	ENTERPRISE PRODUCTS OPERATING LLC	3.50	448,000.00	80.24	378,394.52	374,088.58	0.000160000	-214.40570	0.000160000
US	BOND	2827WBC7	ENTERPRISE PRODUCTS OPERATING LLC	4.50	282,000.00	85.21	277,260.52	276,898.18	0.000160000	-36.57845	0.000160000
US	BOND	2822AADS	CITIGROUP COMMERCIAL MORTGAGE TRUST 2015	3.50	829,000.00	85.52	895,957.55	897,256.20	0.000160000	12.25655	0.000160000
US	BOND	2844UBE6	EQUINIX INC	4.25	325,000.00	95.59	308,312.50	2,593,585.44	0.000160000	538,132.57	0.000160000
US	BOND	2844UBG0	EQUINIX INC	3.20	2,207,000.00	87.04	1,952,376.12	1,959,743.90	0.000160000	310,483.80	0.000160000
US	BOND	2844UBH8	EQUINIX INC	1.80	1,347,000.00	85.69	1,153,893.20	1,156,506.86	0.000160000	1,821,019.76	0.000160000
US	BOND	2844UBS8	EQUINIX INC	2.15	242,000.00	78.05	198,309.18	198,601.97	0.000160000	-43,546.21	0.000160000
US	BOND	2844UBS4	EQUINIX INC	2.00	1,000,000.00	80.36	480,481.80	455,114.65	0.000400000	-24,367.15	0.000400000
US	BOND	2844UBJ9	EQUINIX INC	3.90	1,888,000.00	88.84	1,828,493.66	1,828,164.63	0.000160000	-3.32833	0.000160000
US	BOND	30161NAV7	EXELON CORP	5.83	465,000.00	101.35	603,014.25	610,597.88	0.000160000	471,296.38	0.000160000
US	BOND	30161NAV2	EXELON CORP	4.70	679,000.00	87.11	656,169.79	648,323.98	0.000160000	-6,845.81	0.000160000
US	BOND	30161NAV4	EXELON CORP	2.75	119,000.00	91.71	118,844.11	118,866.72	0.000160000	2.88226	0.000160000
US	BOND	30227FAM6	EXTENDED STRAY AMERICA TRUST 2021-ESB	6.40	4,407,507.89	97.11	4,407,507.89	4,407,507.89	0.000160000	0.000000000	0.000160000
US	BOND	30303MAM4	META PLATFORM INC	4.45	2,444,000.00	78.47	1,897,334.89	1,897,315.12	0.000500000	-1,942,128.36	0.000500000
US	BOND	30307GAB1	FACTSET RESEARCH SYSTEMS INC	3.45	1,418,000.00	83.84	1,317,723.78	1,321,283.08	0.000160000	1,187,179.93	0.000160000
US	BOND	3030GAM9	FRESB 2019-SB60 MORTGAGE TRUST	3.50	839,963.84	82.72	840,051.49	839,161.93	0.000160000	-78,078.84	0.000160000

MetLife RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Compn	Rate	Quantity	Current	Orig	Asset	Market	Total	% Total
				Rate		Price	Cost	Cost	Value	CRV		NY
							Base	Base	Base	Base	Base	Base
US	BOND	30328WAA5	FB REALTY 2022-FX ISSUER LLC	5.71	2,360,000.00	59.52	2,365,000.00	2,350,000.00	2,554,181.61	-105,818.39	0.000807000	
US	BOND	3128339W5	FREDDIE MAC GOLD POOL	5.00	81,147.33	101.53	50,485.42	80,964.42	82,387.52	1,422.60	0.000389000	
US	BOND	312844W2	FREDDIE MAC GOLD POOL	5.50	83,341.27	103.81	81,132.40	82,060.34	85,518.26	3,355.42	0.000037000	
US	BOND	3128M93P1	FREDDIE MAC GOLD POOL	3.50	117,201.24	83.71	120,946.19	113,358.68	109,532.19	-4,500.52	0.000048000	
US	BOND	3128M9V8	FREDDIE MAC GOLD POOL	6.50	631,070.93	103.85	695,659.87	646,731.95	655,590.50	8,308.45	0.000287000	
US	BOND	3128M9VJ5	FREDDIE MAC GOLD POOL	8.00	258,472.41	104.51	333,139.03	305,777.71	329,208.84	-20,487.87	0.000135000	
US	BOND	3128M9ZF2	FREDDIE MAC GOLD POOL	5.00	134,462.39	101.38	145,432.81	139,039.08	136,214.81	-1,724.47	0.000039000	
US	BOND	3128MAA6	FREDDIE MAC GOLD POOL	4.60	13,739.81	98.25	14,898.03	14,067.81	13,833.15	-424.66	0.000006000	
US	BOND	3128MAC90	FREDDIE MAC GOLD POOL	3.90	3,063,300.77	93.87	3,069,805.15	3,059,575.31	2,869,395.98	-190,179.33	0.001607000	
US	BOND	3128MAF90	FREDDIE MAC GOLD POOL	5.00	592,824.47	101.38	621,608.00	577,271.56	670,385.00	92,613.44	0.000346000	
US	BOND	3128MEK91	FREDDIE MAC GOLD POOL	3.00	190,037.62	95.80	156,423.14	181,309.32	143,422.48	-27,886.84	0.000262000	
US	BOND	3129ALGU3	FREDDIE MAC GOLD POOL	3.50	213,165.42	93.71	219,534.86	214,000.60	199,754.68	-14,220.92	0.000087000	
US	BOND	3129ELHJ2	FREDDIE MAC GOLD POOL	3.50	858,816.19	93.71	878,233.38	865,833.65	804,638.33	-61,200.52	0.000382000	
US	BOND	3129E8G28	FREDDIE MAC GOLD POOL	4.50	51,502.08	99.24	55,754.53	52,582.41	51,113.13	-1,500.28	0.000022000	
US	BOND	3129A1HX4	FREDDIE MAC GOLD POOL	4.50	16,576.13	99.24	16,871.12	15,908.20	16,461.45	-506.75	0.000016000	
US	BOND	3129A3Q03	FREDDIE MAC GOLD POOL	4.00	32,250.55	98.14	33,907.87	32,724.35	31,035.49	-1,689.86	0.000030000	
US	BOND	3129A4S16	FREDDIE MAC GOLD POOL	4.00	47,980.46	98.47	50,464.76	48,075.59	46,255.29	-2,291.60	0.000020000	
US	BOND	3129A8P02	FREDDIE MAC GOLD POOL	4.00	30,620.27	98.47	32,098.43	30,955.83	29,447.92	-1,507.51	0.000012000	
US	BOND	31307K8B0	FREDDIE MAC GOLD POOL	4.50	45,474.76	98.21	47,324.91	48,300.56	45,762.22	-2,538.33	0.000019000	
US	BOND	31307K8D8	FREDDIE MAC GOLD POOL	2.50	4,422.77	99.24	5,763.87	5,619.58	5,391.73	-428.25	0.000002000	
US	BOND	31307NHW2	FREDDIE MAC GOLD POOL	3.00	13,274.85	93.66	13,405.18	13,323.88	12,432.09	-871.98	0.000005000	
US	BOND	31307NHW2	FREDDIE MAC GOLD POOL	2.50	181,286.74	95.78	186,051.00	183,213.94	173,972.08	-9,241.56	0.000170000	
US	BOND	31307NHW2	FREDDIE MAC GOLD POOL	2.50	50,483.54	93.88	50,931.59	50,558.19	47,305.25	-3,190.50	0.000030000	
US	BOND	31307NHW2	FREDDIE MAC GOLD POOL	2.50	54,874.58	93.88	55,374.42	54,879.71	51,394.44	-3,505.27	0.000027000	
US	BOND	31307NWX5	FREDDIE MAC GOLD POOL	3.00	35,989.44	95.39	37,324.17	38,231.12	34,303.09	-3,927.95	0.000015000	
US	BOND	31307UR8	FREDDIE MAC GOLD POOL	2.90	12,827.88	93.85	13,005.13	12,854.58	12,042.20	-812.35	0.000009000	
US	BOND	31307UR8	FREDDIE MAC GOLD POOL	3.00	35,373.26	95.28	37,440.40	38,258.52	33,701.58	-4,556.86	0.000014000	
US	BOND	31307UR94	FREDDIE MAC GOLD POOL	3.00	33,100.25	95.28	35,039.72	34,139.61	31,532.15	-2,607.46	0.000013000	
US	BOND	31307U4T	FREDDIE MAC GOLD POOL	3.00	47,123.00	95.28	50,651.28	49,258.08	45,609.09	-3,708.97	0.000018000	
US	BOND	3130A0V90	FEDERAL HOME LOAN BANKS	4.00	2,210,000.00	93.24	2,305,954.75	2,209,192.71	2,171,604.29	-37,598.42	0.000601000	
US	BOND	3131ALCE2	FEDERAL HOME LOAN BANKS	0.82	2,925,000.00	98.80	2,811,995.75	2,834,915.70	2,539,704.34	-295,151.36	0.001120000	
US	BOND	3131Y14L2	FREDDIE MAC POOL	4.90	14,922.46	97.83	15,405.15	14,815.21	14,054.16	-761.05	0.000006000	
US	BOND	3131Y1U57	FREDDIE MAC POOL	4.90	72,832.46	97.89	73,074.34	73,401.71	71,501.06	-1,900.65	0.000002000	
US	BOND	3131Y7PC5	FREDDIE MAC POOL	4.50	145,530.09	98.12	159,753.92	149,459.75	145,091.49	-4,662.23	0.000002000	
US	BOND	3131Y7S73	FREDDIE MAC POOL	4.50	12,043.09	98.03	12,584.33	12,252.37	11,852.85	-431.52	0.000005000	
US	BOND	3131Y8T13	FREDDIE MAC POOL	4.50	10,589.12	87.94	11,920.51	11,157.88	10,782.98	-364.73	0.000004000	

Produced by INTY Matrix



MetLife RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Coupon Rate	Quantity	Current Price	Orig Cost Base	Asset Cost Base	Market Value Base	Total GR Base	NY Total NY Base
US	BOND	3131YBUC7	FREDDIE MAC POOL	4.50	261,980.74	98.10	303,105.13	285,659.41	278,775.44	-8,733.97	0.0001210000
US	BOND	3131YCM4	FREDDIE MAC POOL	4.50	94,025.94	97.67	101,070.64	94,593.07	91,038.71	-3,554.36	0.0004000000
US	BOND	31328XWB3	FREDDIE MAC POOL	3.00	116,385.62	92.76	121,832.54	117,759.05	107,032.44	-10,727.61	0.0004000000
US	BOND	313287F9	FREDDIE MAC POOL	4.50	1,026,111.73	97.94	1,081,691.30	1,021,356.14	965,351.60	-45,804.54	0.0004310000
US	BOND	313245H4D	FREDDIE MAC POOL	3.50	148,862.43	92.59	165,856.78	164,114.90	137,227.09	-16,887.81	0.0003000000
US	BOND	313245LJ8	FREDDIE MAC POOL	4.50	8,589.34	98.08	9,207.18	8,736.95	8,395.28	-344.67	0.0003000000
US	BOND	3132DMV2	FREDDIE MAC POOL	2.00	1,463,269.11	99.20	1,402,409.50	1,420,524.09	1,324,896.78	-95,627.31	0.0015400000
US	BOND	3132DMQ4	FREDDIE MAC POOL	3.00	678,450.58	92.77	1,031,030.62	1,037,162.00	905,874.02	-131,287.98	0.0035600000
US	BOND	3132DM83	FREDDIE MAC POOL	2.00	2,215,880.78	92.14	2,187,265.45	2,174,313.59	1,819,802.82	-354,510.77	0.0017970000
US	BOND	3132DM21	FREDDIE MAC POOL	2.00	1,045,766.42	92.82	1,022,238.71	1,025,633.10	860,868.79	-164,764.31	0.0003770000
US	BOND	3132DMV4	FREDDIE MAC POOL	2.00	420,959.90	92.82	412,748.06	413,810.88	347,876.72	-69,934.16	0.0001600000
US	BOND	3132DM7D1	FREDDIE MAC POOL	2.00	2,739,803.67	92.32	2,616,245.29	2,630,709.45	2,265,624.26	-365,085.19	0.0008800000
US	BOND	3132DM7F6	FREDDIE MAC POOL	2.00	2,026,415.68	92.72	1,935,531.76	1,943,938.18	1,875,473.82	-68,464.36	0.0007340000
US	BOND	3132DMQ73	FREDDIE MAC POOL	4.00	119,377.93	99.05	129,091.23	120,998.08	105,900.51	-15,097.57	0.0004700000
US	BOND	3132DMG81	FREDDIE MAC POOL	3.50	1,148,463.79	91.84	1,320,827.34	1,175,000.48	1,050,108.41	-124,891.07	0.0004000000
US	BOND	3132CMR23	FREDDIE MAC POOL	4.00	327,343.67	98.79	308,651.32	343,768.47	313,549.50	-30,218.97	0.0001370000
US	BOND	3132CMR45	FREDDIE MAC POOL	3.50	3,153,197.87	99.67	3,555,012.03	3,427,325.43	2,959,509.78	-495,815.65	0.0012940000
US	BOND	3132CMR67	FREDDIE MAC POOL	3.50	1,240,600.74	93.60	1,342,708.39	1,332,288.55	1,161,089.61	-171,208.94	0.0005000000
US	BOND	3132CMR74	FREDDIE MAC POOL	3.00	2,139,446.37	92.27	2,278,388.84	2,207,600.13	1,964,942.40	-242,747.73	0.0009000000
US	BOND	3132DM4M	FREDDIE MAC POOL	4.00	467,182.76	97.29	617,723.74	466,847.89	444,771.07	-22,076.81	0.0007940000
US	BOND	3132DMW3	FREDDIE MAC POOL	4.00	1,507,080.53	95.04	2,204,380.84	2,119,028.85	1,917,509.05	-201,519.80	0.0009400000
US	BOND	3132DMR7	FREDDIE MAC POOL	3.50	192,520.80	93.66	116,330.00	111,620.93	88,025.77	-23,605.16	0.0004000000
US	BOND	3132DMR2	FREDDIE MAC POOL	3.50	477,837.25	92.83	503,640.81	505,938.44	443,661.78	-62,276.66	0.0001840000
US	BOND	3132CMR82	FREDDIE MAC POOL	3.50	638,296.39	90.46	690,293.85	569,535.63	494,656.37	-74,879.26	0.0001600000
US	BOND	3132CMR84	FREDDIE MAC POOL	3.00	821,404.39	89.68	900,839.81	875,280.84	796,956.91	-78,323.93	0.0007650000
US	BOND	3132CMR88	FREDDIE MAC POOL	3.00	5,427,411.63	91.00	6,813,854.58	5,759,302.54	4,934,725.21	-824,577.33	0.0021530000
US	BOND	3132DMW9	FREDDIE MAC POOL	4.00	2,002,342.74	89.64	2,138,801.54	2,138,801.43	1,792,853.82	-345,947.61	0.0007650000
US	BOND	3132DMR2D	FREDDIE MAC POOL	4.00	820,764.87	95.79	880,617.31	830,641.18	681,588.66	-149,052.52	0.0003800000
US	BOND	3132DMUR4	FREDDIE MAC POOL	4.00	709,639.26	94.93	773,326.18	737,865.38	673,876.02	-63,489.36	0.0003800000
US	BOND	3132DMW75	FREDDIE MAC POOL	3.00	6,782,758.19	90.31	6,059,501.36	5,820,878.78	6,204,625.42	-416,253.37	0.0018000000
US	BOND	3132DMW75	FREDDIE MAC POOL	2.50	9,822,790.05	95.57	3,686,850.51	3,719,327.39	3,389,412.24	-329,915.15	0.0014070000
US	BOND	3132CMV68	FREDDIE MAC POOL	2.00	2,584,609.05	62.10	2,519,395.29	2,531,639.78	1,330,412.66	-1,201,227.12	0.0009620000
US	BOND	3132CMV68	FREDDIE MAC POOL	2.00	1,814,729.19	62.02	1,787,791.70	1,791,458.79	1,408,383.89	-383,074.90	0.0009620000
US	BOND	3132CMV68	FREDDIE MAC POOL	2.00	6,307,563.94	62.81	6,329,662.21	6,289,244.61	5,229,568.66	-1,059,693.55	0.0022010000
US	BOND	3132CMV68	FREDDIE MAC POOL	2.00	11,557,328.49	65.28	10,802,841.82	10,854,792.59	8,803,240.73	-1,951,551.86	0.0030170000
US	BOND	3132DMNE3	FREDDIE MAC POOL	3.50	3,670,853.42	91.79	3,404,717.38	3,416,565.63	3,283,148.78	-133,416.85	0.0014380000





MedLife RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Company	Rate	Quantity	Current Price/Basis	Orig Cost/Basis	Asset Cost/Basis	Market Value/Basis	Total GR/Basis	ST/Basis
US	BOND	3132DNV9	FREDDIE MAC POOL		3.50	3,879,077.04	91.15	3,566,109.48	3,860,715.80	3,830,307.63	345,408.17	0.00
US	BOND	3132DNF3	FREDDIE MAC POOL		3.50	1,407,747.89	91.13	1,266,826.81	1,389,687.76	1,337,505.68	142,861.95	0.00
US	BOND	3132DV93	FREDDIE MAC POOL		4.50	122,821.89	97.76	132,214.13	134,824.76	120,987.61	13,837.15	0.00
US	BOND	3132DV93	FREDDIE MAC POOL		4.50	129,239.54	97.41	130,805.05	130,070.28	125,884.17	4,185.91	0.00
US	BOND	3132DV93	FREDDIE MAC POOL		4.50	1,213,847.98	97.16	1,304,981.24	1,218,180.26	1,179,224.30	39,955.96	0.00
US	BOND	3132DV12	FREDDIE MAC POOL		2.50	7,038,924.22	85.99	6,742,775.33	6,777,076.08	6,262,891.07	514,185.01	0.00
US	BOND	3132DV18	FREDDIE MAC POOL		2.00	7,747,278.78	82.31	7,210,488.89	7,289,180.32	6,370,977.12	898,203.20	0.00
US	BOND	3132DV17	FREDDIE MAC POOL		3.00	1,001,749.30	88.25	859,966.22	962,688.59	884,018.88	78,669.71	0.00
US	BOND	3132DV14	FREDDIE MAC POOL		2.50	21,975,280.44	85.40	20,228,770.18	20,413,828.00	18,786,427.54	1,627,399.46	0.00
US	BOND	3132DV18	FREDDIE MAC POOL		2.00	870,973.20	82.98	650,899.59	803,374.69	719,237.81	84,136.88	0.00
US	BOND	3132DV18	FREDDIE MAC POOL		2.00	13,833,543.34	82.96	13,083,051.03	13,151,884.04	11,882,682.97	1,269,199.07	0.00
US	BOND	3132DV13	FREDDIE MAC POOL		2.00	1,690,303.34	82.35	1,524,467.84	1,628,737.84	1,284,889.28	343,848.56	0.00
US	BOND	3132DV14	FREDDIE MAC POOL		3.00	34,248,402.01	80.42	30,861,036.14	32,739,130.22	30,281,211.31	2,457,918.91	0.00
US	BOND	3132DV14	FREDDIE MAC POOL		1.50	2,896,008.82	77.20	2,437,794.35	2,457,075.05	2,282,134.14	174,940.91	0.00
US	BOND	3132DV14	FREDDIE MAC POOL		1.50	2,428,875.78	77.18	2,017,096.15	2,039,039.36	1,857,652.03	181,387.33	0.00
US	BOND	3132DV14	FREDDIE MAC POOL		1.50	1,870,891.02	77.08	1,288,576.67	1,302,427.51	1,210,888.18	91,539.33	0.00
US	BOND	3132DV14	FREDDIE MAC POOL		1.50	383,480.31	77.08	291,484.31	299,775.88	272,388.15	27,387.73	0.00
US	BOND	3132DV14	FREDDIE MAC POOL		2.00	6,360,105.76	81.50	5,034,909.41	5,091,912.27	5,212,717.97	86,992.86	0.00
US	BOND	3132DV14	FREDDIE MAC POOL		3.00	100,886.56	84.84	100,192.96	100,760.99	96,880.89	3,879.10	0.00
US	BOND	3132G5A3	FREDDIE MAC GOLD POOL		3.00	66,404.88	94.89	60,017.10	68,339.03	59,524.72	8,814.31	0.00
US	BOND	3132G5M2	FREDDIE MAC GOLD POOL		4.00	117,148.71	98.95	126,935.16	119,340.00	116,828.92	2,511.08	0.00
US	BOND	3132G5A3	FREDDIE MAC GOLD POOL		4.00	35,617.58	96.46	38,414.89	37,088.40	36,327.04	761.36	0.00
US	BOND	3132G4R2	FREDDIE MAC GOLD POOL		4.00	310,389.67	95.14	304,204.56	318,097.22	288,415.51	29,681.71	0.00
US	BOND	3132G4R2	FREDDIE MAC GOLD POOL		4.00	95,487.15	96.47	89,896.83	88,230.98	83,182.80	5,048.18	0.00
US	BOND	3132G3R5	FREDDIE MAC GOLD POOL		3.50	139,811.89	93.71	140,151.81	137,442.42	127,274.41	10,168.01	0.00
US	BOND	3132G3R7	FREDDIE MAC GOLD POOL		3.50	64,074.77	93.71	65,840.58	64,956.78	60,046.09	4,909.69	0.00
US	BOND	3132G3R3	FREDDIE MAC GOLD POOL		3.50	22,313.23	93.71	22,688.18	22,540.61	20,610.32	1,929.29	0.00
US	BOND	3132HND9	FREDDIE MAC GOLD POOL		3.50	23,291.18	93.21	24,643.35	23,788.84	21,980.70	1,807.14	0.00
US	BOND	3132HMK2	FREDDIE MAC GOLD POOL		3.50	60,395.82	98.71	62,888.02	61,120.89	55,658.02	5,462.87	0.00
US	BOND	3132HRF2	FREDDIE MAC GOLD POOL		3.00	269,119.64	91.08	262,440.23	269,531.05	236,040.42	33,490.63	0.00
US	BOND	3132JFR2	FREDDIE MAC GOLD POOL		3.00	288,604.54	91.09	278,380.56	271,012.81	244,881.89	26,130.92	0.00
US	BOND	3132JRH2	FREDDIE MAC GOLD POOL		3.00	98,612.54	91.09	97,878.84	98,894.93	90,848.14	8,046.79	0.00
US	BOND	3132JBOE	FREDDIE MAC GOLD POOL		3.00	97,661.72	91.09	100,012.03	98,057.82	89,573.29	8,484.53	0.00
US	BOND	3132JME1	FREDDIE MAC GOLD POOL		3.50	24,073.84	93.77	24,822.21	24,414.70	22,273.85	2,140.85	0.00
US	BOND	3132JMG9	FREDDIE MAC GOLD POOL		3.50	114,870.38	93.64	118,214.84	115,380.80	107,742.78	7,638.02	0.00
US	BOND	3132JMG9	FREDDIE MAC GOLD POOL		3.50	35,035.98	93.64	36,308.43	36,059.89	33,648.28	2,410.61	0.00

Produced by BNY Mellon

MedLife RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Coupon	Quantity	Current Price	Orig Cost	Amort Cost	Market Value	Total Ctl	% Total NY Bse
US	BOND	3132ANXG7	FREDDIE MAC GOLD POOL	4.00	58,697.06	90.53	504,910.73	100,563.21	55,666.41	-4,206.89	0.0000410000
US	BOND	3132KEZ3	FREDDIE MAC GOLD POOL	3.00	60,119.30	90.38	60,561.85	60,623.35	60,623.35	-2,076.00	0.0000270000
US	BOND	3132KEVUS	FREDDIE MAC GOLD POOL	3.00	282,271.06	90.27	252,056.39	284,284.33	271,729.77	-12,664.56	0.0001190000
US	BOND	3132KEV1	FREDDIE MAC GOLD POOL	3.00	81,012.11	90.76	83,935.69	81,651.45	77,051.03	-3,960.42	0.0000330000
US	BOND	3132KFA6	FREDDIE MAC GOLD POOL	2.50	104,310.05	93.87	106,794.46	104,664.73	97,916.05	-6,748.68	0.0000420000
US	BOND	3132KFA4	FREDDIE MAC GOLD POOL	2.50	201,426.75	93.87	204,240.07	202,072.98	189,081.74	-12,001.24	0.0000220000
US	BOND	3132KFA2	FREDDIE MAC GOLD POOL	2.50	15,856.13	93.87	16,067.06	15,893.81	14,682.50	-1,016.28	0.0000080000
US	BOND	3132KFA1	FREDDIE MAC GOLD POOL	3.00	81,323.03	95.78	83,627.70	81,616.00	53,733.10	-3,102.90	0.0000260000
US	BOND	3132JUC54	FREDDIE MAC GOLD POOL	3.00	561,584.63	89.57	575,888.89	575,930.85	520,608.74	-59,661.11	0.0002180000
US	BOND	3132JUC5	FREDDIE MAC GOLD POOL	3.00	690,495.25	88.54	690,033.13	660,271.62	606,270.08	-71,000.54	0.0002060000
US	BOND	3132NAXS1	FREDDIE MAC GOLD POOL	4.50	172,691.56	95.33	187,374.77	176,897.47	170,274.82	-6,622.65	0.0000740000
US	BOND	3132MACQD	FREDDIE MAC GOLD POOL	3.50	39,798.08	93.64	40,745.11	40,183.97	37,287.36	-2,895.61	0.0000160000
US	BOND	3132M5F9	FREDDIE MAC GOLD POOL	3.50	27,017.14	93.77	27,718.96	27,245.32	25,334.43	-1,913.53	0.0000110000
US	BOND	3132M7Y05	FREDDIE MAC GOLD POOL	3.50	24,995.48	93.77	25,023.68	25,207.31	23,410.48	-1,796.83	0.0000100000
US	BOND	3132M5GMO	FREDDIE MAC GOLD POOL	3.50	51,117.15	93.77	52,713.96	51,688.38	47,933.02	-3,755.36	0.0000210000
US	BOND	3132QHHE4	FREDDIE MAC GOLD POOL	4.00	14,030.89	96.18	15,038.01	14,324.60	13,468.21	-829.39	0.0000090000
US	BOND	3132QMPY1	FREDDIE MAC GOLD POOL	4.00	30,340.11	97.78	32,518.32	30,957.07	29,666.30	-1,291.67	0.0000120000
US	BOND	3132QTFAC	FREDDIE MAC GOLD POOL	3.50	48,386.10	93.77	50,563.70	48,168.23	45,352.80	-2,815.43	0.0000180000
US	BOND	3132QULZ6	FREDDIE MAC GOLD POOL	4.00	88,160.41	97.48	72,663.17	69,789.92	66,449.75	-3,345.17	0.0000290000
US	BOND	3132QULZ4	FREDDIE MAC GOLD POOL	4.00	57,183.20	96.25	60,847.14	58,130.20	55,039.18	-3,091.02	0.0000240000
US	BOND	3132WLTW1	FREDDIE MAC GOLD POOL	3.50	169,227.88	89.54	168,977.70	165,131.42	151,529.03	-17,602.39	0.0000460000
US	BOND	3132WLTW2	FREDDIE MAC GOLD POOL	3.00	54,007.80	89.82	54,007.80	64,024.81	75,537.60	4,447.21	0.0000330000
US	BOND	3133AAAT6	FREDDIE MAC GOLD POOL	4.50	174,594.93	90.26	169,239.28	177,078.12	173,220.77	-4,757.35	0.0000750000
US	BOND	3133AAUJ7	FREDDIE MAC GOLD POOL	4.00	1,457,395.35	95.89	1,509,619.32	1,490,520.17	1,379,283.01	-62,237.16	0.0000930000
US	BOND	3133AAVY7	FREDDIE MAC GOLD POOL	3.00	176,696.15	90.70	162,312.42	178,863.98	159,462.87	-69,261.11	0.0000490000
US	BOND	3133BBAA4	FREDDIE MAC GOLD POOL	4.00	69,092.52	90.14	71,240.87	69,508.09	66,421.30	-3,078.79	0.0000290000
US	BOND	3133BBBY7	FREDDIE MAC GOLD POOL	3.50	469,656.19	93.95	466,277.82	475,928.11	441,163.87	-34,764.24	0.0001930000
US	BOND	3133ATJ69	FREDDIE MAC POOL	3.00	483,752.54	92.00	487,012.30	471,499.87	429,944.82	-44,513.05	0.0001870000
US	BOND	3133ATJ61	FREDDIE MAC POOL	2.00	126,658.73	90.31	140,175.05	132,929.11	114,567.82	-18,361.29	0.0000600000
US	BOND	3133ATJUC1	FREDDIE MAC POOL	3.00	493,441.80	85.72	428,077.29	430,638.91	389,711.71	-41,916.20	0.0001700000
US	BOND	3133ATJUC3	FREDDIE MAC POOL	3.00	294,890.98	89.02	623,876.95	621,340.58	535,000.79	-86,339.79	0.0000340000
US	BOND	3133ATJUN9	FREDDIE MAC POOL	3.00	191,902.95	90.32	178,664.60	173,924.03	145,056.64	-27,867.39	0.0000300000
US	BOND	3133AS4R9	FREDDIE MAC POOL	3.50	137,270.09	105.09	161,670.07	144,261.35	144,261.35	0.00	0.0000300000
US	BOND	3133AS4R0	FREDDIE MAC POOL	2.00	481,035.77	82.14	431,983.11	463,109.61	403,313.54	-79,796.07	0.0001760000
US	BOND	3133AS4S0	FREDDIE MAC POOL	3.00	476,735.49	90.31	525,069.04	506,315.85	429,038.85	-75,937.00	0.0001800000
US	BOND	3133ELI21	FREDDIE MAC POOL	4.50	1,449,982.75	90.26	1,383,632.13	1,390,782.02	1,414,808.88	28,024.20	0.0001900000

Produced by BNY Mellon



MetLife RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Company	Rate	Quantity	Current	Qty	Asset	Market	Total	% Total
Code				Rate		Prior Base	Cost Base	Cost Base	Value Base	GR Base	NY Base	
US	BOND	3133EN92	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.00	626,000.00	92.74	626,000.00	626,000.00	579,618.29	579,618.15	4,100.55	0.000253000
US	BOND	3133EN93	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.66	1,050,000.00	95.18	999,517.60	997,346.81	999,343.65	1,994.67	0.000437000	0.000153000
US	BOND	3133KX98	FREDDIE MAC POOL	2.00	2,407,258.85	82.17	2,138,355.05	2,154,115.13	1,977,886.18	1,977,886.18	-158,132.85	0.000696000
US	BOND	3133KLU3	FREDDIE MAC POOL	2.50	8,995,719.38	85.87	8,047,384.25	8,598,775.15	7,541,204.65	7,541,204.65	-1,056,570.47	0.003348000
US	BOND	3133KNC2	FREDDIE MAC POOL	2.50	4,818,070.89	85.52	4,844,419.42	4,838,803.88	4,120,343.98	4,120,343.98	-717,459.90	0.007185000
US	BOND	3133KND8	FREDDIE MAC POOL	2.50	3,784,881.45	85.74	3,550,933.58	3,565,504.09	3,245,082.78	3,245,082.78	-319,421.30	0.007421000
US	BOND	3133KNC5	FREDDIE MAC POOL	2.00	4,604,801.87	81.47	4,479,803.19	4,503,943.84	3,791,846.59	3,791,846.59	-782,097.25	0.007184000
US	BOND	3133KYS1	FREDDIE MAC POOL	3.50	302,861.92	80.12	315,194.02	300,775.14	281,848.83	281,848.83	-21,926.31	0.000123000
US	BOND	3133KYS8	FREDDIE MAC POOL	3.50	89,827.11	83.09	104,267.60	100,388.40	80,022.05	80,022.05	-20,365.35	0.000340000
US	BOND	3133KYM8	FREDDIE MAC POOL	2.00	2,848,288.34	84.28	2,659,410.27	2,689,693.93	2,400,882.94	2,400,882.94	-288,810.99	0.000351000
US	BOND	3133KYV5	FREDDIE MAC POOL	2.00	584,228.17	84.28	541,837.09	544,682.41	476,600.66	476,600.66	-68,081.75	0.000208000
US	BOND	3134GV05	FEDERAL HOME LOAN MORTGAGE CORP	1.45	1,575,000.00	67.74	1,101,349.01	1,103,340.71	1,058,682.79	1,058,682.79	-50,397.92	0.000487000
US	BOND	3134GWT8	FEDERAL HOME LOAN MORTGAGE CORP	1.72	3,145,000.00	70.35	2,204,392.82	2,207,912.31	2,212,625.37	2,212,625.37	4,713.05	0.000586000
US	BOND	3135BDD3	FANNIE MAE PRINCIPAL STRIP	0.00	4,780,000.00	70.75	3,433,518.82	3,974,650.20	3,668,821.85	3,668,821.85	-305,728.35	0.000607000
US	BOND	3135BDD6	FANNIE MAE PRINCIPAL STRIP	0.00	600,000.00	75.05	362,168.75	460,936.71	460,926.39	460,926.39	-10,010.32	0.000154000
US	BOND	3135BDD2	FANNIE MAE PRINCIPAL STRIP	0.00	2,310,000.00	73.45	2,019,139.81	2,085,646.68	1,858,803.48	1,858,803.48	-226,843.20	0.000745000
US	BOND	3135MKB5	FANNIE MAE REMICS	4.00	3,638,828.00	97.52	3,789,703.77	3,873,278.43	3,546,777.93	3,546,777.93	-326,498.50	0.000154000
US	BOND	3135B710	FANNIE MAE-ACES	3.74	880,665.44	95.22	1,061,098.77	555,094.17	838,802.88	838,802.88	-222,295.29	0.000387000
US	BOND	3135B3D7	FANNIE MAE-ACES	1.94	8,885,000.00	75.79	6,109,748.00	6,204,155.04	5,401,841.58	5,401,841.58	-712,313.41	0.000490000
US	BOND	3135B8S7	FANNIE MAE-ACES	1.94	1,210,000.00	80.16	1,002,772.60	1,066,373.87	968,807.38	968,807.38	-97,566.49	0.000426000
US	BOND	3135BWX2	FANNIE MAE-ACES	2.05	2,050,000.00	81.81	1,789,790.56	1,813,877.84	1,887,421.68	1,887,421.68	128,246.78	0.000510000
US	BOND	3135B8E7	FANNIE MAE-ACES	1.94	1,680,000.00	80.67	1,203,278.03	1,204,841.17	1,100,092.31	1,100,092.31	-94,748.86	0.000510000
US	BOND	3135B8E7	FANNIE MAE-ACES	2.05	2,050,000.00	80.64	1,583,233.01	1,850,824.80	1,858,531.80	1,858,531.80	108,293.10	0.000739000
US	BOND	3139G4U27	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.55	1,680,000.00	89.87	1,203,278.03	1,204,841.17	1,100,092.31	1,100,092.31	-94,748.86	0.000510000
US	BOND	3137FKZZ	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	3.89	770,000.00	98.12	805,355.47	812,535.57	740,163.18	740,163.18	-72,372.39	0.000324000
US	BOND	3137FLY0	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	3.90	1,580,000.00	93.44	1,834,450.00	1,732,238.53	1,589,790.48	1,589,790.48	-152,448.04	0.000289000
US	BOND	3137H8U0	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	3.90	1,580,000.00	92.16	1,372,119.38	1,378,750.00	1,438,485.78	1,438,485.78	62,735.78	0.000300000
US	BOND	3137H8B9	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	3.78	1,475,000.00	94.45	1,380,587.83	1,397,856.31	1,393,261.52	1,393,261.52	-4,594.79	0.000310000
US	BOND	31395XEC7	FANNIE MAE POOL	6.50	71,419.92	102.82	77,810.90	73,288.46	73,506.73	73,506.73	238.58	0.000032000
US	BOND	31395XNR4	FANNIE MAE POOL	6.50	115,551.90	102.38	117,927.34	118,246.82	118,304.54	118,304.54	2,055.92	0.000051000
US	BOND	31395XQ01	FANNIE MAE POOL	6.50	42,209.83	102.05	43,075.55	42,488.58	43,073.27	43,073.27	604.71	0.000018000
US	BOND	3139AN0X7	FANNIE MAE POOL	4.50	26,702.83	99.13	26,243.21	27,681.87	28,471.16	28,471.16	1,210.29	0.000019000
US	BOND	3139EA7M3	FANNIE MAE POOL	4.00	870,208.64	96.03	715,990.23	685,493.54	643,822.75	643,822.75	-41,670.78	0.000282000
US	BOND	3139EJH20	FANNIE MAE POOL	6.00	12,637.78	104.54	13,411.58	12,504.59	12,632.86	12,632.86	128.27	0.000026000
US	BOND	3139EJDL7	FANNIE MAE POOL	4.50	148,714.73	98.12	151,459.24	152,381.53	147,409.83	147,409.83	-4,971.70	0.000034000
US	BOND	3139EL578	FANNIE MAE POOL	6.00	427,655.49	104.24	470,346.17	441,085.52	445,778.97	445,778.97	4,710.45	0.000155000



Merrill RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Coupon	Quantity	Current Price Base	Cost Base	OTG Cost Base	Amount	Market Value Base	Total	% Total
US	BOND	3138EL897	FANNIE MAE POOL	6.00	69,607.85	104.40	108,477.77	101,950.14	102,945.79	819.65	0.0000450000	
US	BOND	3138EP001	FANNIE MAE POOL	4.00	62,992.65	60.88	66,051.38	69,741.47	60,250.64	-5,784.53	0.0000260000	
US	BOND	3138EP194	FANNIE MAE POOL	3.00	120,427.81	68.18	124,464.35	121,375.01	115,787.82	-8,677.49	0.0000500000	
US	BOND	3138EP162	FANNIE MAE POOL	3.00	68,965.87	60.60	101,956.04	68,286.36	64,120.27	-4,076.00	0.0000410000	
US	BOND	3138EP022	FANNIE MAE POOL	3.00	104,078.20	68.15	107,697.63	104,680.82	100,073.92	-4,688.90	0.0000430000	
US	BOND	3138EC048	FANNIE MAE POOL	3.00	143,607.78	60.67	145,067.61	144,635.04	137,288.02	-7,450.95	0.0000600000	
US	BOND	3138EC041	FANNIE MAE POOL	3.00	119,790.87	65.87	121,064.04	117,685.95	111,798.37	-9,886.98	0.0000480000	
US	BOND	3138EC058	FANNIE MAE POOL	3.00	1,067,661.20	101.69	1,170,528.83	1,098,325.14	1,076,517.75	-19,808.39	0.0004710000	
US	BOND	3138EC059	FANNIE MAE POOL	3.00	108,432.46	95.42	113,328.83	109,637.89	103,493.88	-6,205.87	0.0000450000	
US	BOND	3138EC028	FANNIE MAE POOL	2.00	9,560.11	63.79	9,718.13	9,806.28	9,267.36	-551.92	0.0000040000	
US	BOND	3138ER001	FANNIE MAE POOL	3.00	60,072.55	68.85	62,464.40	60,888.51	44,881.32	-17,587.29	0.0000190000	
US	BOND	3138ER005	FANNIE MAE POOL	3.00	31,946.08	62.77	31,547.15	31,070.26	29,285.63	-2,261.52	0.0000120000	
US	BOND	3138ER008	FANNIE MAE POOL	3.00	360,089.72	67.64	350,345.48	383,636.43	371,686.27	-11,950.16	0.0001620000	
US	BOND	3138ER049	FANNIE MAE POOL	3.00	150,561.76	65.66	152,074.16	151,032.30	144,054.36	-8,020.45	0.0000300000	
US	BOND	3138ET030	FANNIE MAE POOL	3.00	365,698.08	65.05	429,265.03	390,078.89	366,624.28	-23,664.63	0.0001600000	
US	BOND	3138EQ029	FANNIE MAE POOL	4.50	1,669,701.34	92.13	1,669,090.02	1,712,301.78	1,665,226.77	-4,865.00	0.0001280000	
US	BOND	3138EQ029	FANNIE MAE POOL	3.50	98,813.47	60.61	59,631.21	97,589.74	90,637.11	-6,952.63	0.0000160000	
US	BOND	3138EQ029	FANNIE MAE POOL	4.00	137,323.14	60.02	147,300.16	140,128.78	131,878.75	-8,251.03	0.0000070000	
US	BOND	3138EQ029	FANNIE MAE POOL	2.50	33,584.74	60.51	33,054.72	33,500.37	32,075.21	-1,425.16	0.0000160000	
US	BOND	3138EQ029	FANNIE MAE POOL	3.00	6,703.05	60.08	5,830.88	5,729.38	5,478.34	-251.04	0.0000020000	
US	BOND	3138EQ021	FANNIE MAE POOL	3.00	194,811.77	60.89	108,092.09	126,402.79	85,182.39	-22,820.40	0.0000410000	
US	BOND	3138EQ021	FANNIE MAE POOL	3.00	132,463.80	60.59	136,836.60	133,888.53	120,524.21	-13,362.32	0.0000320000	
US	BOND	3138WT040	FANNIE MAE POOL	3.00	151,610.41	60.89	155,650.75	153,378.77	137,945.64	-15,334.13	0.0000060000	
US	BOND	3138WT008	FANNIE MAE POOL	2.50	65,511.99	64.69	64,136.77	60,221.22	60,969.16	4,732.06	0.0000030000	
US	BOND	3138WT008	FANNIE MAE POOL	3.00	301,273.43	66.16	310,683.41	303,216.17	289,705.62	-13,510.55	0.0001280000	
US	BOND	3138WC025	FANNIE MAE POOL	3.00	108,418.90	66.17	111,772.60	109,131.69	104,281.19	-4,870.50	0.0000420000	
US	BOND	3138WC025	FANNIE MAE POOL	3.00	98,223.65	66.17	101,347.02	98,850.58	94,407.02	-4,398.68	0.0000410000	
US	BOND	3138WC024	FANNIE MAE POOL	2.50	8,001.35	63.78	8,148.03	8,050.10	8,440.11	389.99	0.0000030000	
US	BOND	3138WC024	FANNIE MAE POOL	2.50	34,873.80	63.77	34,938.51	34,883.70	32,701.92	-2,186.77	0.0000140000	
US	BOND	3138WC022	FANNIE MAE POOL	4.50	1,665,772.27	93.72	1,666,131.66	1,808,659.31	1,646,508.66	-120,630.65	0.0002320000	
US	BOND	3138WC022	FANNIE MAE POOL	4.50	10,300.25	93.14	11,133.58	10,320.02	10,010.17	-309.66	0.0000040000	
US	BOND	3138WF023	FANNIE MAE POOL	2.50	16,675.44	60.76	16,652.82	16,659.89	15,916.32	-743.57	0.0000030000	
US	BOND	3138WF022	FANNIE MAE POOL	2.50	106,579.89	60.76	108,662.80	104,791.89	66,667.41	-40,884.88	0.0000340000	
US	BOND	3138WF026	FANNIE MAE POOL	2.50	127,405.44	60.77	129,312.44	127,625.72	119,512.77	-8,112.65	0.0000320000	
US	BOND	3138WF026	FANNIE MAE POOL	3.00	58,667.24	60.67	102,371.59	68,485.86	64,413.66	-4,072.29	0.0000340000	
US	BOND	3138WF021	FANNIE MAE POOL	3.00	100,055.43	60.66	108,858.23	108,638.30	101,461.51	-7,176.79	0.0000440000	

Produced by BNY Mellon

MetLife RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Coupon Rate	Quantity	Current Price/Basis	Orig Cost/Basis	Amort Cost/Basis	Market Value/Basis	Total Cost/Basis	% Total NY/Basis
US	BOND	3138WFLS	FANNIE MAE POOL	3.00	102,824.44	98.67	106,410.70	103,675.83	98,366.59	-8,207.34	0.2000430000
US	BOND	3138WFD5	FANNIE MAE POOL	2.50	104,222.93	93.78	106,742.44	104,018.23	97,716.18	-8,698.05	0.2400440000
US	BOND	3138WHH3	FANNIE MAE POOL	3.00	285,177.43	99.00	285,311.56	288,471.36	285,721.06	-34,250.29	0.2000110000
US	BOND	3138WH17	FANNIE MAE POOL	2.50	223,394.31	93.61	237,607.62	224,494.22	206,893.53	-15,545.50	0.2000190000
US	BOND	3138WH25	FANNIE MAE POOL	2.50	111,898.06	93.61	116,470.02	112,982.39	104,716.28	-8,166.71	0.2000450000
US	BOND	3138WHF4	FANNIE MAE POOL	3.00	17,006.67	80.72	17,429.22	17,199.29	15,298.22	-1,508.67	0.2000090000
US	BOND	3138WFL1	FANNIE MAE POOL	3.00	68,799.04	99.07	61,266.25	80,958.23	79,659.16	-10,208.07	0.2000340000
US	BOND	3138WVX6	FANNIE MAE POOL	2.50	161,997.89	93.51	166,164.40	162,802.73	142,136.89	-10,665.54	0.2000620000
US	BOND	3138WV92	FANNIE MAE POOL	2.50	193,098.04	93.51	204,741.74	190,778.23	185,244.27	-14,504.96	0.2000610000
US	BOND	3138WV95	FANNIE MAE POOL	3.00	83,284.47	95.66	87,676.20	80,118.26	84,020.74	-4,097.51	0.2000410000
US	BOND	3138WVX4	FANNIE MAE POOL	3.00	162,799.33	95.81	170,851.91	166,259.53	146,170.05	-20,089.28	0.2000640000
US	BOND	3138WVJ71	FANNIE MAE POOL	2.50	277,242.25	93.50	293,020.89	278,629.00	259,220.83	-19,595.17	0.2000640000
US	BOND	3138WVJ97	FANNIE MAE POOL	2.50	816,297.59	93.51	844,851.24	823,971.86	805,690.67	-28,667.27	0.2000190000
US	BOND	3138WVJN6	FANNIE MAE POOL	2.50	379,040.88	93.51	397,024.59	381,102.98	354,445.61	-26,657.27	0.2000160000
US	BOND	3138WVJEN4	FANNIE MAE POOL	2.50	230,324.19	93.51	238,433.83	231,996.71	216,395.83	-15,703.18	0.2000640000
US	BOND	3138WVJEP6	FANNIE MAE POOL	2.50	169,016.08	93.51	172,759.83	165,199.04	157,107.97	-12,091.07	0.2000680000
US	BOND	3138WVJET1	FANNIE MAE POOL	2.50	136,048.44	93.51	140,473.15	137,156.06	127,220.67	-9,937.45	0.2000650000
US	BOND	3138WVJH27	FANNIE MAE POOL	3.00	138,255.56	92.77	140,019.10	133,579.72	128,255.50	-10,624.22	0.2000660000
US	BOND	3138WVJH5	FANNIE MAE POOL	3.00	164,174.60	92.77	165,699.46	164,629.59	164,541.95	-7,987.53	0.2000420000
US	BOND	3138WVJH3	FANNIE MAE POOL	3.00	857,793.36	93.44	857,061.10	857,559.43	787,247.14	-90,412.29	0.2000360000
US	BOND	3138WVJX3	FANNIE MAE POOL	3.00	403,803.73	93.38	401,377.89	402,690.90	390,526.18	-41,752.62	0.2000370000
US	BOND	3138WVJX5	FANNIE MAE POOL	2.50	90,951.50	93.50	90,554.85	90,248.97	85,037.94	-5,609.03	0.2000370000
US	BOND	3138WVJX7	FANNIE MAE POOL	2.50	147,220.47	93.51	146,514.63	147,027.05	137,658.62	-10,368.43	0.2000370000
US	BOND	3138WVJX6	FANNIE MAE POOL	2.50	164,419.36	93.50	163,500.64	164,166.70	153,727.94	-10,440.76	0.2000370000
US	BOND	3138WVJX8	FANNIE MAE POOL	2.50	148,240.32	93.50	146,856.95	147,781.55	139,602.87	-8,181.68	0.2000650000
US	BOND	3138WVJH9	FANNIE MAE POOL	3.00	243,913.77	95.05	242,389.28	243,501.31	233,206.51	-10,194.80	0.2001020000
US	BOND	3138WVJH2	FANNIE MAE POOL	3.00	125,070.27	95.16	123,722.47	126,476.77	119,873.83	-6,602.94	0.2000200000
US	BOND	3138WVJH2	FANNIE MAE POOL	3.00	83,137.83	90.89	80,102.16	84,025.89	75,950.18	-8,105.70	0.2000200000
US	BOND	3138WVJH6	FANNIE MAE POOL	3.00	185,417.89	90.89	186,540.53	181,926.84	172,947.08	-13,592.29	0.2000200000
US	BOND	3138WVJH0	FANNIE MAE POOL	3.00	111,606.62	90.89	115,755.59	113,218.09	101,646.90	-11,690.49	0.2000200000
US	BOND	3138WVJH8	FANNIE MAE POOL	3.00	111,606.62	90.89	115,755.59	113,218.09	101,646.90	-11,690.49	0.2000200000
US	BOND	3138WVJH7	FANNIE MAE POOL	3.00	59,269.16	96.14	72,460.83	60,818.78	67,978.27	-1,819.49	0.2000280000
US	BOND	3138WVJH9	FANNIE MAE POOL	3.00	13,954.30	96.14	14,032.29	14,032.29	13,429.56	-602.63	0.2000090000
US	BOND	3138WVJH9	FANNIE MAE POOL	3.00	603,104.39	96.15	629,850.80	607,310.52	591,058.32	-18,252.20	0.2000280000
US	BOND	3138WVJH3	FANNIE MAE POOL	3.50	295,101.83	96.15	308,259.94	297,518.25	286,946.09	-10,572.16	0.2001290000
US	BOND	3138WVJH7	FANNIE MAE POOL	3.00	7,033.17	95.81	7,218.29	7,071.02	6,738.70	-252.32	0.2000020000
US	BOND	3138WVJH8	FANNIE MAE POOL	3.50	298,921.11	95.83	310,691.87	299,479.57	286,906.26	-12,565.29	0.2001250000

Prepared by BNY Mellon



MetLife RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Contract	Rate	Quantity	Current Price	Cost Base	Amount	Market Value	Total	% Total
US	BOND	313BXPM14	FANNIE MAE POOL	96.60	3.50	409,806.00	96.60	405,074.33	474,281.52	453,897.11	-20,384.41	0.0051902000
US	BOND	313SXTEM0	FANNIE MAE POOL	98.39	3.50	237,436.73	98.39	230,650.94	239,561.59	226,694.53	-12,867.06	0.0051000000
US	BOND	313BXTRAD	FANNIE MAE POOL	99.84	3.00	117,705.32	99.84	121,139.47	118,315.05	112,657.45	-5,657.60	0.0050490000
US	BOND	313XXVLY2	FANNIE MAE POOL	98.15	3.50	159,428.51	98.15	164,082.72	159,657.03	152,549.20	-7,107.83	0.0050000000
US	BOND	313BY4BK4	FANNIE MAE POOL	99.48	3.50	39,825.17	99.48	39,591.81	39,591.13	36,339.92	-3,251.21	0.0050100000
US	BOND	313BY4T55	FANNIE MAE POOL	96.67	3.00	109,840.54	96.67	109,541.08	109,801.51	101,259.65	-8,541.86	0.0050440000
US	BOND	313BY4UY3	FANNIE MAE POOL	98.07	3.00	37,967.97	98.07	38,813.73	37,701.18	36,743.44	-1,067.74	0.0050150000
US	BOND	313BY6X65	FANNIE MAE POOL	95.69	3.00	39,779.52	95.69	41,219.11	40,042.28	39,052.64	-1,000.04	0.0050150000
US	BOND	313BY6Y10	FANNIE MAE POOL	93.54	2.50	65,428.75	93.54	69,083.85	65,846.59	61,181.42	-4,665.17	0.0050280000
US	BOND	313BYTMU5	FANNIE MAE POOL	93.65	2.50	72,390.61	93.65	71,117.00	72,654.49	67,719.61	-4,934.88	0.0050280000
US	BOND	313BYTRT3	FANNIE MAE POOL	95.42	3.00	27,483.46	95.42	28,414.44	27,889.36	26,223.41	-1,665.95	0.0050350000
US	BOND	313BYXX66	FANNIE MAE POOL	95.59	3.00	79,602.93	95.59	82,217.50	82,138.88	79,001.79	-3,136.09	0.0050350000
US	BOND	313BY1TW9	FANNIE MAE POOL	102.82	3.00	469,141.24	102.82	456,041.08	466,502.81	473,121.51	7,580.80	0.0050270000
US	BOND	3146CHF65	FANNIE MAE POOL	100.70	5.50	67,993.25	100.70	67,341.11	68,542.18	70,016.79	2,150.58	0.0050300000
US	BOND	3146ZT8Q1	FANNIE MAE POOL	100.27	5.50	32,363.81	100.27	30,054.80	29,535.41	29,813.26	287.84	0.0050013000
US	BOND	3146ZC4H2	FANNIE MAE POOL	100.27	5.50	41,407.21	100.27	42,043.02	41,695.05	41,518.35	-184.70	0.0050018000
US	BOND	3146ZEFU2	FANNIE MAE POOL	100.39	5.50	29,460.07	100.39	29,029.54	29,534.50	29,790.16	255.66	0.0050022000
US	BOND	3146ZDWA5	FANNIE MAE POOL	103.24	5.50	40,674.30	103.24	41,831.44	41,235.93	42,303.50	1,067.57	0.0050019000
US	BOND	3146ZTRX3	FANNIE MAE POOL	99.69	3.00	43,846.84	99.69	44,817.00	44,214.42	44,471.80	257.38	0.0050019000
US	BOND	3146ZEVV6	FANNIE MAE POOL	94.86	3.00	37,281.66	94.86	38,668.05	37,645.04	36,944.00	-701.04	0.0050015000
US	BOND	3146ZFRZ2	FANNIE MAE POOL	93.01	3.00	15,111.88	93.01	15,081.21	15,214.40	14,307.37	-974.03	0.0050006000
US	BOND	3146ZEVW2	FANNIE MAE POOL	93.59	2.50	4,687.51	93.59	4,591.51	4,630.69	4,583.52	-47.17	0.0050001000
US	BOND	3146ZVAP7	FANNIE MAE POOL	93.61	2.50	613.87	93.61	593.44	607.88	573.09	-34.79	0.0050000000
US	BOND	3146ZVWR3	FANNIE MAE POOL	93.61	2.50	1,020.53	93.61	988.56	1,010.75	964.31	-46.44	0.0050000000
US	BOND	3146ZEXCP8	FANNIE MAE POOL	92.77	2.50	4,013.47	92.77	3,875.89	3,992.56	3,744.16	-248.40	0.0050010000
US	BOND	3146ZFMDA1	FANNIE MAE POOL	95.02	3.00	155,090.83	95.02	157,051.37	155,749.61	143,878.82	-11,870.79	0.0050003000
US	BOND	3146ZFGG6	FANNIE MAE POOL	98.80	3.00	19,852.65	98.80	19,051.16	18,781.18	18,013.66	-767.52	0.0050000000
US	BOND	3146ZTWF4	FANNIE MAE POOL	102.17	4.00	13,282.08	102.17	14,030.33	13,369.84	12,827.30	-502.54	0.0050006000
US	BOND	3146ZXBZ7	FANNIE MAE POOL	96.78	4.00	219,265.93	96.78	249,057.52	239,107.46	224,017.36	-15,090.10	0.0050008000
US	BOND	3146ZXBZ9	FANNIE MAE POOL	96.78	4.00	2,619,510.00	96.78	2,829,859.70	2,722,823.85	2,507,997.84	-214,826.01	0.0050008000
US	BOND	3146ZXBZ8	FANNIE MAE POOL	95.76	4.00	2,949,342.82	95.76	3,208,299.78	3,087,262.40	2,823,143.16	-264,119.24	0.0050000000
US	BOND	3146ZXCAB	FANNIE MAE POOL	95.78	4.00	3,571,926.71	95.78	3,749,503.09	3,639,331.19	3,421,160.25	-218,170.94	0.0050000000
US	BOND	3146ZVZ87	FANNIE MAE POOL	97.83	4.50	60,204.31	97.83	62,608.05	61,061.89	49,112.78	-11,949.11	0.0050015000
US	BOND	3146ZVZ87	FANNIE MAE POOL	98.64	4.50	60,854.39	98.64	59,109.73	61,870.34	49,993.71	-11,876.63	0.0050015000
US	BOND	3146ZVZM2	FANNIE MAE POOL	98.10	4.50	79,079.40	98.10	82,960.32	80,290.28	77,573.95	-2,716.33	0.0050003000

MedLife RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Chrges	Quantity	Current	Orig	Amount	Market	Total	% Total
Code				Base		Pric Base	Cost Base	Cost Base	Value Base	Cost Base	NY Base
US	BOND	3140QYJX8	FANNIE MAE POOL	3.50	112,868.43	82.07	120,643.41	117,262.57	104,673.34	5,589,569.20	0.0000490000
US	BOND	3140HQJ22	FANNIE MAE POOL	4.50	33,540.98	80.05	35,156.40	34,111.93	32,925.01	-1,216.92	0.0000140000
US	BOND	3140HSG0	FANNIE MAE POOL	4.50	62,287.60	83.10	65,268.18	63,759.46	61,104.26	-4,655.20	0.0000260000
US	BOND	3140HBSA4	FANNIE MAE POOL	4.50	101,812.47	80.15	105,476.80	103,991.69	99,734.47	-4,262.22	0.0000430000
US	BOND	3140HJG24	FANNIE MAE POOL	4.50	326,690.00	97.88	361,953.61	344,775.09	328,597.41	-16,217.68	0.0001440000
US	BOND	3140HBPX0	FANNIE MAE POOL	4.50	63,128.61	97.77	65,149.41	64,187.14	61,719.50	-2,467.64	0.0000210000
US	BOND	3140HBSA8	FANNIE MAE POOL	4.50	84,844.18	88.17	88,004.08	86,319.53	83,293.65	-4,000.88	0.0000360000
US	BOND	3140HSHS3	FANNIE MAE POOL	4.50	125,611.95	80.47	131,634.69	127,540.74	124,671.50	-2,869.24	0.0000640000
US	BOND	3140HSHS1	FANNIE MAE POOL	4.50	83,719.44	88.02	87,722.40	86,597.91	82,081.20	-4,516.71	0.0000390000
US	BOND	3140HLPX8	FANNIE MAE POOL	4.50	58,828.50	97.96	61,404.82	59,294.90	57,453.76	-2,151.14	0.0000250000
US	BOND	3140HHPX0	FANNIE MAE POOL	4.00	71,484.60	97.52	73,453.26	71,665.46	69,994.63	-1,670.83	0.0000360000
US	BOND	3140HHPX5	FANNIE MAE POOL	5.00	815,113.54	99.84	855,076.09	821,518.85	818,845.24	-4,674.61	0.0002190000
US	BOND	3140J0584	FANNIE MAE POOL	4.50	180,661.66	88.24	172,820.73	169,566.96	157,749.46	-11,817.50	0.0000690000
US	BOND	3140J0584	FANNIE MAE POOL	4.00	139,067.04	89.52	147,492.45	141,314.80	132,937.56	-8,477.24	0.0000660000
US	BOND	3140J0584	FANNIE MAE POOL	2.50	16,606.51	89.51	14,175.79	14,480.33	13,661.26	-819.06	0.0000370000
US	BOND	3140J0584	FANNIE MAE POOL	2.50	803,063.67	89.78	875,750.40	866,341.14	846,701.67	-29,639.73	0.0002700000
US	BOND	3140J0584	FANNIE MAE POOL	3.00	1,004,441.18	88.54	1,004,912.00	1,004,868.67	995,628.83	-99,233.16	0.0004230000
US	BOND	3140J75N1	FANNIE MAE POOL	2.50	87,014.38	84.09	83,559.15	80,656.54	81,659.58	-1,904.57	0.0000460000
US	BOND	3140J7583	FANNIE MAE POOL	3.00	287,014.71	85.68	259,829.82	257,830.30	245,871.64	-11,958.66	0.0001070000
US	BOND	3140J8G83	FANNIE MAE POOL	2.50	605,150.76	89.70	659,304.45	620,024.57	587,456.14	-42,568.43	0.0002480000
US	BOND	3140J8H72	FANNIE MAE POOL	4.50	991,259.30	89.09	822,165.05	800,060.23	780,829.52	-21,230.71	0.0002690000
US	BOND	3140J8L25	FANNIE MAE POOL	4.50	115,326.78	88.33	127,180.87	120,267.17	115,347.47	-2,191.70	0.0000690000
US	BOND	3140J8L77	FANNIE MAE POOL	5.00	199,879.83	89.91	146,435.82	140,004.50	138,652.46	-1,353.04	0.0000610000
US	BOND	3140J8L77	FANNIE MAE POOL	4.50	85,806.26	89.88	70,835.82	66,608.28	63,818.41	-2,789.87	0.0000280000
US	BOND	3140K0JL3	FANNIE MAE POOL	2.00	1,345,280.84	82.08	1,197,634.60	1,207,816.82	1,106,819.61	-90,997.21	0.0004840000
US	BOND	3140K0JL3	FANNIE MAE POOL	2.00	6,002,209.23	81.08	5,258,825.34	5,341,106.44	4,502,652.15	-838,454.29	0.0001480000
US	BOND	3140K0JL4	FANNIE MAE POOL	2.00	808,353.81	82.17	743,036.16	752,287.38	694,181.98	-58,105.40	0.0002910000
US	BOND	3140K0J79	FANNIE MAE POOL	3.50	2,114,391.41	82.08	2,102,979.84	2,112,429.61	2,039,213.58	-73,216.03	0.0000800000
US	BOND	3140K0J79	FANNIE MAE POOL	3.00	283,227.77	85.16	291,227.18	285,050.96	269,526.21	-15,524.75	0.0001180000
US	BOND	3140K0J370	FANNIE MAE POOL	4.50	224,470.66	87.84	241,270.51	228,036.61	219,667.70	-8,368.91	0.0000990000
US	BOND	3140K0J22	FANNIE MAE POOL	4.50	211,715.82	86.63	227,753.10	214,534.73	205,011.42	-9,523.31	0.0000860000
US	BOND	3140K0J05	FANNIE MAE POOL	4.50	29,381.13	88.07	31,650.20	29,089.85	28,783.32	-306.53	0.0000120000
US	BOND	3140K0J80	FANNIE MAE POOL	4.50	9,797.86	88.05	10,530.86	9,891.89	9,509.86	-382.03	0.0000040000
US	BOND	3140K0JN7	FANNIE MAE POOL	4.50	639,340.20	86.76	580,070.38	647,944.92	621,846.59	-26,098.33	0.0002280000
US	BOND	3140K0JL7	FANNIE MAE POOL	4.50	19,175.78	84.84	14,182.82	13,340.43	12,758.82	-581.61	0.0000660000
US	BOND	3140K0JY20	FANNIE MAE POOL	4.00	117,405.83	87.57	120,530.83	115,159.24	115,068.20	-97.04	0.0000300000

Mellie RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Company	Rate	Quantity	Current Price/Bid	Orig Cost/Bid	Asset Cost/Bid	Market Value/Bid	Total CA/Bid	% Total NY/Bid
US	BOND	3140092V8	FANNIE MAE POOL	4.00	610,124.25	97.97	626,633.07	613,262.46	759,546.86	-19,692.69	0.0030470000	
US	BOND	3140093S0	FANNIE MAE POOL	2.50	2,651,007.41	98.90	2,652,773.90	2,670,254.42	2,450,396.90	-209,854.52	0.0010790000	
US	BOND	3140091P8	FANNIE MAE POOL	3.50	3,594,828.60	93.40	3,987,563.81	3,303,126.33	3,387,709.08	-445,417.25	0.0014710000	
US	BOND	3140091T9	FANNIE MAE POOL	3.00	433,224.50	93.85	453,368.67	445,621.27	406,692.01	-40,229.26	0.0001780000	
US	BOND	3140091U8	FANNIE MAE POOL	3.00	422,228.38	93.85	453,373.32	434,595.84	395,267.67	-28,988.17	0.0001780000	
US	BOND	3140091X8	FANNIE MAE POOL	2.50	889,094.06	91.94	953,024.20	921,066.90	817,417.80	-103,650.50	0.0003580000	
US	BOND	3140091Z1	FANNIE MAE POOL	2.50	874,547.04	91.77	932,668.27	902,432.94	802,646.31	-89,888.03	0.0003510000	
US	BOND	3140091P0	FANNIE MAE POOL	2.50	0,122,956.11	98.63	8,426,980.82	8,458,244.01	7,902,634.86	-555,729.15	0.0034460000	
US	BOND	3140092D9	FANNIE MAE POOL	2.50	1,614,231.69	91.75	1,705,693.34	1,693,323.19	1,481,119.73	-182,203.46	0.0026460000	
US	BOND	3140092J9	FANNIE MAE POOL	2.50	1,039,866.43	91.79	2,260,426.10	2,037,490.63	1,779,908.79	-227,504.04	0.0027790000	
US	BOND	3140092K4	FANNIE MAE POOL	2.50	2,156,716.70	91.75	2,323,293.35	2,294,303.17	2,016,561.03	-248,792.14	0.0028190000	
US	BOND	3140092B2	FANNIE MAE POOL	3.00	514,877.90	93.85	554,700.66	531,319.23	493,286.13	-48,001.10	0.0002110000	
US	BOND	3140092D8	FANNIE MAE POOL	3.00	259,811.24	93.85	277,784.60	269,234.46	243,890.23	-28,404.22	0.0001980000	
US	BOND	3140092V9	FANNIE MAE POOL	2.50	453,730.73	93.72	459,775.64	431,238.39	389,704.41	-41,533.98	0.0001700000	
US	BOND	3140092V8	FANNIE MAE POOL	3.00	27,759.60	93.72	29,564.88	28,077.73	26,017.26	-2,060.47	0.0000190000	
US	BOND	3140092V9	FANNIE MAE POOL	3.00	64,040.01	93.72	59,093.78	55,457.28	50,095.00	-5,362.28	0.0000220000	
US	BOND	3140092V8	FANNIE MAE POOL	3.00	40,833.98	93.72	49,756.36	42,071.63	36,270.34	-6,801.29	0.0000180000	
US	BOND	3140092V9	FANNIE MAE POOL	3.00	69,448.42	93.72	73,913.59	71,442.65	64,153.16	-7,289.49	0.0000280000	
US	BOND	3140092V8	FANNIE MAE POOL	2.00	12,163,828.23	81.93	10,775,079.14	10,056,249.94	8,933,690.26	-822,889.08	0.0043590000	
US	BOND	3140092V9	FANNIE MAE POOL	2.00	9,659,590.84	81.65	8,426,665.67	8,497,831.94	7,790,817.29	-701,014.06	0.0034130000	
US	BOND	3140092G8	FANNIE MAE POOL	2.50	6,153,960.78	86.82	6,329,356.99	6,281,471.05	5,271,319.80	-1,000,151.25	0.0026900000	
US	BOND	3140092G9	FANNIE MAE POOL	2.50	228,099.27	86.80	182,858.27	154,338.80	177,694.22	-15,645.51	0.0000700000	
US	BOND	3140091V4	FANNIE MAE POOL	2.00	3,359,349.39	82.20	3,012,453.77	3,059,534.73	2,759,773.62	-299,761.11	0.0018080000	
US	BOND	3140091V5	FANNIE MAE POOL	2.00	2,364,437.10	82.51	2,102,989.39	2,132,668.64	1,876,543.66	-257,124.98	0.0006650000	
US	BOND	3140091V6	FANNIE MAE POOL	3.00	2,439,650.60	85.34	2,363,718.35	2,276,076.63	2,154,263.12	-222,211.91	0.0009430000	
US	BOND	3140091V7	FANNIE MAE POOL	3.00	196,818.29	85.39	147,023.89	148,234.72	136,441.19	-12,793.53	0.0000290000	
US	BOND	3140091V8	FANNIE MAE POOL	3.00	1,092,662.63	86.69	1,092,040.39	1,066,936.39	968,115.90	-98,816.49	0.0004540000	
US	BOND	3140091V9	FANNIE MAE POOL	2.50	928,277.89	86.63	897,690.74	895,600.11	795,624.92	-99,975.19	0.0003490000	
US	BOND	3140091E7	FANNIE MAE POOL	2.50	3,315,148.30	86.63	3,344,029.26	3,338,336.82	2,838,663.46	-499,672.36	0.0013480000	
US	BOND	3140091E8	FANNIE MAE POOL	2.00	791,296.69	82.40	697,243.35	689,623.66	677,838.69	-11,784.92	0.0000230000	
US	BOND	3140091E9	FANNIE MAE POOL	2.00	1,058,249.63	82.26	1,065,538.46	1,071,105.05	1,314,661.66	236,443.31	0.0001760000	
US	BOND	3140091E0	FANNIE MAE POOL	2.00	3,544,960.71	82.09	3,468,937.92	3,451,747.94	2,810,078.69	-641,669.25	0.0012700000	
US	BOND	3140091F0	FANNIE MAE POOL	2.00	945,959.88	85.80	693,662.67	652,368.99	663,709.66	-90,679.91	0.0006400000	
US	BOND	3140091F9	FANNIE MAE POOL	3.00	2,414,403.74	88.33	2,460,660.62	2,472,978.00	2,132,263.60	-339,714.40	0.0009400000	
US	BOND	3140091F8	FANNIE MAE POOL	2.00	2,420,848.90	82.09	2,118,148.31	2,167,033.27	1,987,382.82	-180,750.95	0.0006100000	
US	BOND	3140091X6	FANNIE MAE POOL	2.00	1,688,693.43	82.22	1,477,390.03	1,459,119.10	1,359,775.65	-108,339.52	0.0006070000	

Produced by BNY Mellon





MetLife RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Charge	Rate	Quantity	Current Price Base	Orig Cost Base	Asset Cost Base	Market Value Base	Total Coll Base	% Total MV Base
US	BOND	3140DQZ6	FANNIE MAE POOL	3.50		348,778.89	91.75	331,829.23	335,590.07	319,958.77	-15,161.30	0.0011400000
US	BOND	3140DQZ8	FANNIE MAE POOL	3.50		1,019,039.45	91.58	987,291.38	981,464.98	973,028.04	-48,428.92	0.0024000000
US	BOND	3140DQZ9	FANNIE MAE POOL	3.50		1,340,893.39	91.25	1,265,539.53	1,270,575.14	1,223,558.54	-47,016.60	0.0035800000
US	BOND	3140DQZ9	FANNIE MAE POOL	3.50		1,850,657.93	91.13	1,570,100.18	1,671,482.35	1,573,285.41	-88,196.94	0.0036000000
US	BOND	3140DQZ9	FANNIE MAE POOL	4.00		208,311.82	97.85	223,918.81	213,585.29	203,407.33	-10,177.46	0.0003800000
US	BOND	3140DQZ9	FANNIE MAE POOL	4.50		2,178,442.29	97.58	2,335,794.50	2,220,513.82	2,131,587.78	-88,525.74	0.0039400000
US	BOND	3140DQZ9	FANNIE MAE POOL	3.50		659,238.82	92.89	715,143.82	694,128.11	672,286.72	-21,792.39	0.0028600000
US	BOND	3140DQZ9	FANNIE MAE POOL	3.50		143,307.54	90.51	155,127.81	150,323.45	134,150.27	-16,173.12	0.0003500000
US	BOND	3140DQZ9	FANNIE MAE POOL	3.50		448,812.08	93.48	502,024.98	483,593.32	479,271.22	-4,322.76	0.0018300000
US	BOND	3140DQZ9	FANNIE MAE POOL	4.00		227,098.81	93.70	246,808.48	240,789.44	217,338.20	-22,967.24	0.0003900000
US	BOND	3140DQZ9	FANNIE MAE POOL	2.00		770,885.04	92.35	755,792.88	759,541.70	634,844.75	-124,796.95	0.0027600000
US	BOND	3140DQZ9	FANNIE MAE POOL	2.00		3,118,891.80	92.35	2,832,849.30	2,590,444.11	2,598,335.00	-2,002,128.51	0.0021200000
US	BOND	3140DQZ9	FANNIE MAE POOL	4.00		1,613,330.73	94.58	1,535,030.74	1,532,282.27	1,437,405.00	-84,885.27	0.0028900000
US	BOND	3140DQZ9	FANNIE MAE POOL	4.00		538,365.81	94.84	544,903.53	543,282.33	528,703.28	-14,580.05	0.0022200000
US	BOND	3140DQZ9	FANNIE MAE POOL	2.50		3,072,805.84	92.25	2,687,004.56	2,072,394.32	1,731,782.97	-345,611.35	0.0027900000
US	BOND	3140DQZ9	FANNIE MAE POOL	2.50		2,026,818.38	85.39	2,585,058.30	2,574,481.21	2,153,461.22	-421,019.99	0.0034500000
US	BOND	3140DQZ9	FANNIE MAE POOL	2.00		730,445.09	81.78	984,798.97	685,208.22	697,179.40	11,971.18	0.0028100000
US	BOND	3140DQZ9	FANNIE MAE POOL	2.00		1,846,880.10	82.72	1,791,224.78	1,799,591.54	1,528,984.14	-270,607.40	0.0036900000
US	BOND	3140DQZ9	FANNIE MAE POOL	2.00		287,145.82	83.10	285,504.31	280,191.21	248,914.47	-32,286.74	0.0010800000
US	BOND	3140DQZ9	FANNIE MAE POOL	2.00		300,180.84	82.35	291,057.95	281,545.07	247,208.51	-34,347.54	0.0010800000
US	BOND	3140DQZ9	FANNIE MAE POOL	4.00		1,387,588.33	84.73	1,335,969.87	1,335,688.87	1,314,502.45	-21,187.41	0.0031500000
US	BOND	3140DQZ9	FANNIE MAE POOL	2.00		1,898,325.18	80.19	1,757,808.28	1,756,377.58	1,691,398.18	-65,979.40	0.0037400000
US	BOND	3140DQZ9	FANNIE MAE POOL	2.00		658,180.50	81.21	782,100.37	758,838.30	729,716.22	-28,122.15	0.0031900000
US	BOND	3140DQZ9	FANNIE MAE POOL	4.00		8,083,203.18	85.35	8,201,140.91	8,187,787.98	7,707,682.87	-479,105.11	0.0030700000
US	BOND	3140DQZ9	FANNIE MAE POOL	2.00		40,814,368.80	81.50	34,749,443.87	35,105,445.03	33,344,882.91	-1,760,562.12	0.0146100000
US	BOND	3140DQZ9	FANNIE MAE POOL	3.50		2,208,873.87	81.85	2,098,792.87	2,103,484.58	2,028,926.42	-74,558.16	0.0038800000
US	BOND	31410DZ9	FANNIE MAE POOL	5.50		194,207.50	102.92	196,978.01	135,166.75	138,130.90	2,963.15	0.0003200000
US	BOND	31410DZ9	FANNIE MAE POOL	5.50		49,517.88	102.97	50,538.82	48,887.98	50,890.80	1,902.82	0.0003200000
US	BOND	31410DZ9	FANNIE MAE POOL	6.00		101,731.77	104.24	113,022.83	105,182.13	109,049.89	3,867.76	0.0004600000
US	BOND	31410DZ9	FANNIE MAE POOL	6.00		35,877.57	104.40	38,853.15	37,232.08	37,456.05	223.97	0.0001600000
US	BOND	31410DZ9	FANNIE MAE POOL	5.00		65,120.52	101.03	60,707.08	60,903.53	69,017.19	8,310.11	0.0002400000
US	BOND	31410DZ9	FANNIE MAE POOL	6.00		64,838.36	104.40	71,282.87	68,826.03	67,868.87	-959.20	0.0002000000
US	BOND	31411JAB	FANNIE MAE POOL	5.00		28,330.28	101.92	28,113.10	28,255.82	28,875.18	661.08	0.0001500000
US	BOND	31411JAB	FANNIE MAE POOL	5.50		18,782.81	102.19	18,412.04	18,880.18	17,128.28	-1,651.90	0.0002000000
US	BOND	31414ZAB	FANNIE MAE POOL	5.50		87,413.43	100.27	86,195.48	87,154.86	87,584.38	388.90	0.0002800000



### MetLife RIS Asset Listing

12/30/2022

Country	Asset Type	Sec ID	Sec Name	Company	Rate	Quantity	Current Price/Basis	Orig Cost Basis	Asset Cost Basis	Market Value/Basis	Total Cost/Basis	% Total NY Basis
US	BOND	31418BH61	FANNIE MAE POOL		5.50	488,011.05	103.19	618,111.77	498,288.56	501,504.61	5,227.85	0.0002150000
US	BOND	31418VEK0	FANNIE MAE POOL		4.00	103,280.82	90.05	142,785.80	135,910.73	132,024.64	-7,886.09	0.0002650000
US	BOND	31418MHT2	FANNIE MAE POOL		4.50	8,788.22	100.02	7,442.79	8,980.62	6,789.50	-1,894.12	0.0002020000
US	BOND	31418VAL05	FANNIE MAE POOL		4.00	70,696.09	99.13	79,627.70	72,102.69	66,074.14	-2,128.52	0.0002300000
US	BOND	31418VY00	FANNIE MAE POOL		4.50	31,164.53	99.13	30,780.09	31,688.17	30,894.30	-793.87	0.0002130000
US	BOND	31417AVD5	FANNIE MAE POOL		4.00	371,791.27	99.03	394,624.46	370,077.73	387,009.26	-22,028.47	0.0001660000
US	BOND	31417C007	FANNIE MAE POOL		2.50	48,629.79	98.31	49,795.08	49,415.07	47,204.87	-2,209.10	0.0002020000
US	BOND	31417FC01	FANNIE MAE POOL		2.00	30,687.87	94.97	30,189.28	30,591.74	29,144.11	-1,447.63	0.0002150000
US	BOND	31417FAH8	FANNIE MAE POOL		3.00	141,278.91	90.99	146,042.44	143,104.27	139,546.28	-3,558.08	0.0002660000
US	BOND	31417FLM4	FANNIE MAE POOL		3.00	113,108.10	90.83	117,245.26	114,595.90	102,845.86	-11,749.04	0.0002460000
US	BOND	31417GHT6	FANNIE MAE POOL		3.00	2,681,461.16	90.99	2,620,303.92	2,620,270.41	2,386,222.36	-234,051.05	0.0001040000
US	BOND	31417G002	FANNIE MAE POOL		3.00	220,825.19	90.99	222,019.40	221,418.45	205,074.40	-20,944.90	0.0002860000
US	BOND	31417GTV6	FANNIE MAE POOL		3.00	28,849.82	90.99	29,980.74	29,900.08	23,519.90	-6,380.18	0.0002100000
US	BOND	31417GMY8	FANNIE MAE POOL		3.00	235,898.71	90.99	237,079.12	239,404.38	214,809.72	-21,594.66	0.0002460000
US	BOND	31418CC93	FANNIE MAE POOL		4.00	117,080.71	95.44	126,205.06	121,749.02	111,707.47	-9,962.05	0.0002460000
US	BOND	31418C389	FANNIE MAE POOL		3.00	246,893.23	92.48	263,464.25	255,878.59	238,344.94	-27,533.65	0.0001000000
US	BOND	31418C9C0	FANNIE MAE POOL		3.50	246,169.21	92.86	262,990.91	256,097.38	227,846.80	-27,244.68	0.0002990000
US	BOND	31418C847	FANNIE MAE POOL		3.50	148,044.89	92.73	157,885.85	153,516.78	137,380.82	-16,135.96	0.0002460000
US	BOND	31418C9P4	FANNIE MAE POOL		4.00	146,250.16	96.40	167,630.25	151,893.43	136,517.25	-12,401.18	0.0002610000
US	BOND	31418CXP4	FANNIE MAE POOL		4.50	186,434.06	98.07	190,327.14	180,070.99	181,848.63	-1,234.98	0.0002760000
US	BOND	31418DBE8	FANNIE MAE POOL		2.00	1,428,816.91	81.91	1,250,191.22	1,232,797.08	1,184,567.32	-48,149.76	0.0002100000
US	BOND	31418D7E6	FANNIE MAE POOL		2.00	7,377,493.34	81.53	6,802,528.27	6,871,975.11	6,014,784.86	-857,190.15	0.0002830000
US	BOND	31418DBE8	FANNIE MAE POOL		3.50	80,487.09	93.88	82,384.84	80,051.06	47,362.85	-32,688.19	0.0002020000
US	BOND	31418DBH4	FANNIE MAE POOL		4.50	828,201.87	97.78	875,510.64	837,384.01	814,275.65	-23,085.36	0.0002660000
US	BOND	31418DC63	FANNIE MAE POOL		4.50	202,287.86	97.87	217,427.61	205,079.13	197,282.03	-7,407.10	0.0002860000
US	BOND	31418DEV0	FANNIE MAE POOL		4.50	377,901.31	97.87	406,184.65	391,801.79	369,110.98	-21,690.81	0.0001010000
US	BOND	31418OLP8	FANNIE MAE POOL		3.50	118,940.28	93.85	121,320.09	119,873.21	129,381.82	7,501.69	0.0002470000
US	BOND	31418DLJ4	FANNIE MAE POOL		4.50	219,178.18	97.45	233,544.79	220,089.29	213,806.44	-7,283.85	0.0002470000
US	BOND	31418DLR1	FANNIE MAE POOL		3.50	108,013.21	92.87	109,482.52	104,389.01	96,589.07	-7,800.94	0.0002400000
US	BOND	31418DND1	FANNIE MAE POOL		4.50	1,005,350.13	96.93	1,080,872.85	1,006,746.28	974,503.93	-24,242.36	0.0002420000
US	BOND	31418DFR7	FANNIE MAE POOL		4.50	8,134.10	97.41	8,320.59	8,234.58	8,397.61	66.02	0.0002020000
US	BOND	31418DFP7	FANNIE MAE POOL		1.50	229,155.11	77.28	188,681.36	190,033.88	177,047.18	-12,986.70	0.0002770000
US	BOND	31418DKL6	FANNIE MAE POOL		1.50	227,027.80	77.21	187,327.07	188,235.68	176,205.55	-12,030.13	0.0002760000
US	BOND	31418DZH8	FANNIE MAE POOL		1.50	306,011.93	77.20	306,011.93	306,737.04	289,498.23	-21,233.81	0.0002120000
US	BOND	31418DZU9	FANNIE MAE POOL		1.50	297,503.02	77.15	246,386.08	248,889.89	239,584.09	-11,301.80	0.0001020000
US	BOND	31418EAB6	FANNIE MAE POOL		2.00	5,695,096.62	84.29	5,091,394.89	5,127,381.47	4,787,733.32	-339,648.15	0.0002850000

Prepared by: BNY Mellon



Mellie RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Company	Rate	Quantity	Current Price	Orig Cost Base	Asset Cost Base	Market Value Base	Total GA Base	% Total NY Base
US	BOND	31418ECG3	FANNIE MAE POOL		2.00	4,843,988.23	84.29	4,059,660.02	4,722,034.41	4,083,104.00	-638,930.41	0.007890000
US	BOND	31418ECY4	FANNIE MAE POOL		2.00	634,233.85	84.29	517,287.82	619,431.21	594,018.83	-24,412.38	0.000234000
US	BOND	31418AMH7	FANNIE MAE POOL		6.00	44,781.00	103.43	46,232.81	46,192.73	46,294.47	101.74	0.000200000
US	BOND	31418AK64	FANNIE MAE POOL		6.00	461,109.19	104.40	469,678.38	472,497.04	461,282.82	8,895.84	0.000210000
US	BOND	31418AVX9	FANNIE MAE POOL		4.50	48,883.85	98.13	62,129.26	48,828.28	47,806.22	-1,421.06	0.000200000
US	BOND	31418DFP1	FANNIE MAE POOL		4.50	14,370.91	99.41	15,726.48	14,563.43	14,143.10	-420.33	0.000200000
US	BOND	31418EVY6	FANNIE MAE POOL		4.50	67,128.07	98.17	105,026.50	83,194.32	85,261.00	-2,883.32	0.000241000
KY	BOND	31672UAF3	FIRRIA OVERSEAS FINANCE LTD		5.50	180,000.00	100.34	223,650.80	217,785.54	190,580.48	-21,195.06	0.000390000
US	BOND	341091FP7	FLORIDA POWER & LIGHT CO		3.70	250,000.00	90.17	306,470.00	304,968.80	290,426.04	-104,541.96	0.000397000
US	BOND	341091FQ6	FLORIDA POWER & LIGHT CO		3.95	837,000.00	82.59	1,032,850.07	1,026,546.48	650,787.70	-335,272.79	0.000302000
US	BOND	341091FUS	FLORIDA POWER & LIGHT CO		3.99	133,000.00	89.84	189,890.71	187,383.55	111,804.34	-85,879.21	0.000346000
US	BOND	341081FX0	FLORIDA POWER & LIGHT CO		3.15	975,000.00	72.03	987,117.19	987,403.27	702,271.54	-285,111.73	0.000307000
US	BOND	354595AD1	FORD CREDIT AUTO OWNER TRUST 2023-0		5.27	2,717,000.00	100.99	2,716,815.64	2,716,825.21	2,743,960.58	27,340.74	0.000310000
US	BOND	354595AD1	FRANCISCAN MISSIONARIES OF OUR LADY-HEAL		3.15	645,000.00	78.37	656,433.70	587,119.88	492,610.57	-84,508.81	0.000219000
US	BOND	354595PF9	SEASONED CREDIT RISK TRANSFER TRUST SERI		3.50	411,832.86	98.01	429,631.82	410,609.32	391,012.73	-19,596.59	0.000276000
US	BOND	354595PF9	SEASONED CREDIT RISK TRANSFER TRUST SERI		3.50	1,795,454.44	95.43	613,860.64	812,158.54	785,126.40	-47,032.14	0.000335000
US	BOND	354595PJT7	SEASONED CREDIT RISK TRANSFER TRUST SERI		1.92	2,094,171.71	87.55	2,594,128.84	2,864,119.38	2,345,095.87	-319,023.51	0.000650000
US	BOND	35178MAY6	GINNIE MAE II POOL		4.00	127,824.28	98.82	136,744.04	132,023.97	123,505.77	-8,518.28	0.000254000
US	BOND	35178M8B3	GINNIE MAE II POOL		3.50	604,841.61	84.22	611,184.10	508,000.68	475,465.13	-11,718.96	0.000238000
US	BOND	35178MCR5	GINNIE MAE II POOL		3.50	280,223.31	84.33	287,026.05	294,388.88	276,586.88	-17,799.97	0.000217000
US	BOND	35178NAL7	GINNIE MAE II POOL		3.50	64,135.41	84.22	64,957.18	64,303.74	60,428.01	-3,927.73	0.000206000
US	BOND	35178NAL5	GINNIE MAE II POOL		4.00	41,013.22	86.60	43,053.00	41,804.49	36,818.62	-4,984.87	0.000205000
US	BOND	35178NAL9	GINNIE MAE II POOL		3.50	12,144.08	84.22	12,307.14	12,307.14	11,546.47	-760.67	0.000095000
US	BOND	35178VQK3	GINNIE MAE II POOL		3.50	12,281.41	84.18	12,420.44	12,307.14	11,546.47	-760.67	0.000095000
US	BOND	35178VXX2	GINNIE MAE II POOL		3.50	18,173.94	89.50	18,344.32	18,217.55	17,073.46	-1,140.10	0.000070000
US	BOND	35178VQD6	GINNIE MAE II POOL		4.50	103,893.80	100.98	111,123.54	105,806.70	104,076.78	-1,729.92	0.000249000
US	BOND	35178VQW8	GINNIE MAE II POOL		3.50	21,298.39	91.42	20,863.76	21,210.28	19,489.88	-1,720.40	0.000098000
US	BOND	35178P4E6	GINNIE MAE II POOL		3.50	1,987,810.39	93.25	1,832,887.36	1,861,952.51	1,825,449.58	-36,502.83	0.000289000
US	BOND	35178RDT1	GINNIE MAE II POOL		3.50	3,981,701.99	93.25	4,015,684.56	3,988,691.09	3,715,470.41	-273,190.88	0.000357000
US	BOND	35178R7Z2	GINNIE MAE II POOL		3.50	722,666.55	93.25	728,110.51	723,409.80	674,694.69	-48,715.11	0.000284000
US	BOND	35178SMB5	GINNIE MAE II POOL		4.00	58,188.44	93.01	65,048.48	60,747.27	54,963.71	-5,084.76	0.000037000
US	BOND	35178S8B9	GINNIE MAE II POOL		3.50	2,041,384.20	90.36	2,071,879.72	2,045,349.24	1,905,803.29	-139,446.45	0.000359000
US	BOND	35178SEH5	GINNIE MAE II POOL		3.00	1,813,834.42	80.31	1,834,319.78	1,823,720.75	1,701,685.80	-124,034.93	0.000274000
US	BOND	35178TAL9	GINNIE MAE II POOL		4.00	678,428.11	86.01	1,028,840.80	989,593.80	838,243.31	-80,982.59	0.000411000
US	BOND	35178TLT0	GINNIE MAE II POOL		4.00	848,352.28	86.01	890,597.34	857,148.25	814,500.35	-42,647.01	0.000346000

Prepared by BNY Mellon



Mellie RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Coupon Rate	Quantity	Current Price/Basis	Outl	Asset Cost/Basis	Market Value/Basis	Total G/L Basis	% Total NY/Basis
US	BOND	38179UN80	GINNIE MAE II POOL	4.00	415,648.59	96.01	436,281.09	419,897.56	368,968.87	-40,728.11	0.0001740000
US	BOND	38179UF62	GINNIE MAE II POOL	4.50	689,930.39	96.15	721,283.72	691,732.21	677,162.62	-4,570.35	0.0002960000
US	BOND	38179UD62	GINNIE MAE II POOL	4.50	303,182.99	97.93	317,305.21	304,439.66	296,884.90	-7,544.75	0.0001300000
US	BOND	38179UBS5	GINNIE MAE II POOL	4.50	14,293.29	97.93	14,645.79	14,327.12	13,997.60	-348.52	0.0000060000
US	BOND	38179V4U1	GINNIE MAE II POOL	2.00	7,376,729.44	84.92	6,820,320.58	6,707,191.88	6,221,745.64	-485,385.74	0.0002720000
US	BOND	38179V4V5	GINNIE MAE II POOL	4.50	61,059.75	96.21	55,745.13	62,392.58	60,677.47	-1,715.51	0.0000220000
US	BOND	38179V4K3	GINNIE MAE II POOL	3.00	280,984.00	80.65	270,818.04	287,950.82	234,481.69	-53,468.53	0.0001020000
US	BOND	38179V4P4	GINNIE MAE II POOL	4.50	27,905.26	96.05	26,527.19	26,354.40	27,361.98	-1,022.44	0.0000100000
US	BOND	38179V4M4	GINNIE MAE II POOL	4.00	443,127.81	95.73	476,431.43	462,617.87	424,198.41	-38,418.46	0.0001600000
US	BOND	38179V4N3	GINNIE MAE II POOL	3.00	121,742.77	90.12	127,398.69	124,051.69	109,714.67	-15,346.95	0.0000400000
US	BOND	38179V4S9	GINNIE MAE II POOL	2.00	3,785,322.47	84.48	3,739,780.31	3,747,443.69	3,168,162.14	-569,280.95	0.0001400000
US	BOND	38179V4S5	GINNIE MAE II POOL	4.50	257,727.89	98.18	270,596.50	268,214.32	252,058.79	-7,227.53	0.0001100000
US	BOND	38179V4Z9	GINNIE MAE II POOL	3.00	297,858.63	89.90	312,118.42	305,730.87	297,622.16	-4,108.70	0.0001100000
US	BOND	38179V4Z0	GINNIE MAE II POOL	2.00	11,705,095.79	84.34	10,659,528.02	10,774,835.18	9,874,690.99	-890,174.17	0.0004290000
US	BOND	38179V4B0	GINNIE MAE II POOL	2.50	7,974,494.84	86.84	7,451,308.29	7,486,314.88	6,926,738.41	-559,586.47	0.0002700000
US	BOND	38179V4J1	GINNIE MAE II POOL	2.50	27,565,703.53	86.71	25,797,582.79	25,630,858.71	23,021,488.19	-2,609,421.02	0.0009400000
US	BOND	38179V4G4	GINNIE MAE II POOL	3.00	5,866,468.13	88.48	5,446,598.04	6,487,387.60	5,249,059.00	-237,328.60	0.0002000000
US	BOND	38179V4L09	GINNIE MAE II POOL	3.00	6,202,051.95	89.62	4,924,234.82	4,948,839.08	4,687,081.73	-261,817.33	0.0002400000
US	BOND	38179V4W7	GINNIE MAE II POOL	4.50	75,261.40	96.29	82,305.68	80,858.57	78,702.41	-1,565.18	0.0000340000
US	BOND	38179V4X01	GINNIE MAE II POOL	2.50	656,753.96	85.71	603,765.75	607,782.87	746,032.45	142,266.62	0.0002900000
US	BOND	38179V4X06	GINNIE MAE II POOL	4.00	119,190.05	85.73	116,121.47	114,387.05	108,395.61	-7,991.24	0.0000400000
US	BOND	38179V4X02	GINNIE MAE II POOL	4.00	123,490.48	95.17	131,818.17	130,327.41	122,254.54	-8,062.87	0.0000500000
US	BOND	38179V4X04	GINNIE MAE II POOL	4.50	172,819.40	91.19	178,903.18	174,513.47	169,795.97	-4,717.50	0.0000740000
US	BOND	38179V4X05	GINNIE MAE II POOL	4.00	198,579.04	95.38	201,670.13	198,635.01	187,485.92	-11,150.09	0.0000600000
US	BOND	38179V4X07	GINNIE MAE II POOL	4.00	289,237.12	95.39	289,546.69	285,059.09	289,229.89	-4,317.60	0.0001100000
US	BOND	38179V4X08	GINNIE MAE II POOL	4.00	117,099.90	95.38	120,132.59	118,404.86	111,663.86	-6,740.99	0.0000400000
US	BOND	38179V4X09	GINNIE MAE II POOL	4.00	216,194.59	95.41	221,763.46	219,420.63	206,287.79	-13,132.74	0.0000900000
US	BOND	38179V4X10	GINNIE MAE II POOL	4.00	105,303.94	95.56	107,928.66	106,665.74	100,622.14	-6,333.52	0.0000440000
US	BOND	38179V4X11	GINNIE MAE II POOL	4.00	216,795.43	94.82	210,462.67	213,462.63	201,616.76	-11,845.87	0.0000600000
US	BOND	38179V4X12	GINNIE MAE II POOL	4.00	242,737.09	95.38	250,049.50	246,734.90	232,474.66	-14,260.25	0.0000900000
US	BOND	38182XAV7	GINNIE MAE II POOL	4.00	18,837.02	96.34	21,137.18	20,103.67	18,115.61	-3,021.36	0.0000090000
US	BOND	38183AA47	GINNIE MAE II POOL	4.00	26,016.09	96.61	26,696.28	25,663.21	24,169.23	-1,497.05	0.0000100000
US	BOND	381841AP4	GLP CAPITAL LP / GLP FINANCING II INC	4.00	2,419,000.00	87.28	2,292,185.59	2,663,048.60	2,117,718.46	-445,328.05	0.0009270000
US	BOND	381841AQ2	GLP CAPITAL LP / GLP FINANCING II INC	4.00	759,000.00	86.78	766,543.12	761,356.36	697,014.60	-69,528.76	0.0002670000

Produced by SIX's Melina



### MetLife RIS Asset Listing

12/30/2022

Country	Asset Type	Sec ID	Sec Name	Coupon Rate	Quantity	Current Price Base	Dir Cost Base	Amort Cost Base	Market Value Base	Total Coll Base	% Total Mkt Base
US	BOND	381845ARD	GLP CAPITAL LP / GLP FINANCING II INC	3.25	2,873,000.00	79.84	2,690,943.11	2,705,610.99	2,298,692.83	-405,918.16	0.0710260000
US	BOND	381846S74	GINNIE MAE II POOL	4.00	35,190.13	95.95	37,809.95	35,689.17	33,661.95	-2,027.19	0.0520146000
US	BOND	38187MDV3	GINNIE MAE II POOL	4.50	95,463.40	95.95	100,893.46	93,157.60	95,446.09	-3,721.51	0.0520410000
US	BOND	38187MR89	GINNIE MAE II POOL	4.50	77,800.99	92.18	81,534.50	79,149.78	77,321.81	-1,818.15	0.0520350000
US	BOND	38198OT76	GINNIE MAE II POOL	4.00	1,822.95	95.95	1,946.34	1,828.01	1,797.29	-40.72	0.0020000000
US	BOND	38198OT74	GINNIE MAE II POOL	4.00	20,795.43	95.92	20,862.10	29,316.43	27,811.34	-1,505.09	0.0020150000
US	BOND	38203MHW8	GINNIE MAE II POOL	5.00	8,245.80	104.72	8,559.13	8,558.48	8,580.52	392.04	0.0020020000
US	BOND	38202DZX2	GINNIE MAE II POOL	5.00	392,895.89	100.78	395,079.28	391,513.05	356,575.71	4,466.63	0.0021730000
US	BOND	38202EAF3	GINNIE MAE II POOL	4.00	11,080.29	94.58	11,776.73	11,285.02	10,798.81	-485.09	0.0020040000
US	BOND	38202E7F0	GINNIE MAE II POOL	4.00	59,291.77	96.82	63,126.94	60,295.45	57,268.18	-2,977.28	0.0020050000
US	BOND	38202EXV6	GINNIE MAE II POOL	5.00	114,037.86	105.87	127,947.76	118,303.95	120,505.69	1,201.73	0.0020050000
US	BOND	38202EB47	GINNIE MAE II POOL	5.00	160,852.00	101.87	163,592.42	171,295.82	169,642.81	-1,716.31	0.0020074000
US	BOND	38202FD98	GINNIE MAE II POOL	4.50	15,141.20	99.80	15,443.25	15,483.44	15,113.89	-371.85	0.0020090000
US	BOND	38202EDW9	GINNIE MAE II POOL	4.50	19,459.42	99.80	20,020.66	19,844.29	18,450.38	-1,443.92	0.0020090000
US	BOND	38202FEH5	GINNIE MAE II POOL	4.50	15,148.11	99.80	16,448.89	15,484.51	15,116.48	-378.12	0.0020090000
US	BOND	38202FGD2	GINNIE MAE II POOL	4.50	957.77	99.80	1,040.27	979.29	956.50	-22.58	0.0020090000
US	BOND	38202F3H3	GINNIE MAE II POOL	5.00	20,957.87	103.35	23,103.81	21,503.37	21,698.47	195.10	0.0020090000
US	BOND	38202FHW9	GINNIE MAE II POOL	4.00	6,829.88	99.82	7,214.35	6,920.80	6,594.05	-337.85	0.0020090000
US	BOND	38202FJ03	GINNIE MAE II POOL	4.50	5,354.89	99.80	5,582.99	5,497.50	5,318.39	-179.51	0.0020090000
US	BOND	38202FKM7	GINNIE MAE II POOL	4.50	41,054.31	99.80	44,547.48	41,829.54	41,003.94	-824.50	0.0020110000
US	BOND	38202FKS4	GINNIE MAE II POOL	4.00	15,919.38	99.82	16,525.91	15,759.56	14,951.85	-874.70	0.0020080000
US	BOND	38202FLN4	GINNIE MAE II POOL	6.50	33,101.47	103.20	38,522.75	34,024.09	34,159.92	135.84	0.0020140000
US	BOND	38202FLP9	GINNIE MAE II POOL	4.50	119,498.88	95.82	128,665.16	121,338.98	115,460.48	-6,898.49	0.0020050000
US	BOND	38202FLT1	GINNIE MAE II POOL	4.50	15,469.60	95.80	16,645.84	15,759.50	15,439.35	-326.15	0.0020060000
US	BOND	38202FN78	GINNIE MAE II POOL	8.50	23,125.90	107.39	24,941.52	22,853.23	22,693.84	-159.39	0.0020090000
US	BOND	38202FNZ1	GINNIE MAE II POOL	4.00	203,515.05	98.52	215,726.78	207,046.11	198,735.57	-10,313.54	0.0020090000
US	BOND	38202FP07	GINNIE MAE II POOL	4.00	152,868.17	98.52	165,207.91	158,144.97	147,852.04	-10,291.85	0.0020090000
US	BOND	38202FP17	GINNIE MAE II POOL	4.00	8,867.89	98.52	9,229.24	9,207.09	8,880.04	-327.99	0.0020020000
US	BOND	38202FPF4	GINNIE MAE II POOL	4.00	182,739.03	98.24	194,457.87	185,591.53	179,897.74	-10,023.79	0.0020170000
US	BOND	38202FTM8	GINNIE MAE II POOL	5.00	11,132.77	101.70	12,179.20	11,428.72	11,321.65	-107.07	0.0020040000
US	BOND	38202FLG6	GINNIE MAE II POOL	5.00	1,152.90	101.70	1,231.08	1,194.98	1,144.82	-140.26	0.0020000000
US	BOND	38202FV38	GINNIE MAE II POOL	5.00	31,260.87	101.70	34,218.36	32,112.05	31,812.48	-300.69	0.0020130000
US	BOND	38202FV38	GINNIE MAE II POOL	4.50	254,704.92	99.80	277,027.42	268,875.47	264,200.75	-4,698.72	0.0020110000
US	BOND	38202FV38	GINNIE MAE II POOL	5.00	17,929.09	101.70	19,011.91	18,415.24	18,253.57	-157.97	0.0020070000
US	BOND	38202FV38	GINNIE MAE II POOL	4.50	45,759.01	99.39	50,284.38	48,840.75	45,479.23	-1,364.52	0.0020180000
US	BOND	38202AKJ50	GINNIE MAE II POOL	4.50	7,639.57	99.39	8,261.41	7,979.59	7,481.03	-478.56	0.0020030000



MetLife RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Coupon Rate	Quantity	Current Price	Cost Price	Delta	Amount	Market Value	Total	% Total
US	BOND	36230AUB7	GINNIE MAE II POOL	4.50	406.84	99.24	450.40	406.84	401.46	401.46	-7.98	0.0000000000
US	BOND	36230CBRT	GINNIE MAE II POOL	4.50	10,106.96	99.20	10,859.89	10,267.11	9,806.77	9,806.77	-47.94	0.0000000000
US	BOND	36232AZA1	GINNIE MAE I POOL	4.50	158,202.04	99.20	140,777.49	151,043.76	157,414.17	157,414.17	3,639.69	0.0000000000
US	BOND	36232ZAK6	GINNIE MAE I POOL	4.50	100,133.04	99.24	115,265.59	107,860.01	104,834.11	104,834.11	-2,505.90	0.0000000000
US	BOND	36230NZA1	GINNIE MAE II POOL	4.50	59,946.79	97.81	67,801.20	64,596.97	62,764.76	62,764.76	-1,794.22	0.0000000000
US	BOND	36230UER1	GINNIE MAE I POOL	4.00	144,781.85	94.80	164,350.50	147,833.45	140,163.47	140,163.47	-7,479.98	0.0000000000
US	BOND	36231K6C9	GINNIE MAE I POOL	5.00	259,603.22	101.28	281,019.28	266,081.77	262,595.04	262,595.04	-2,186.75	0.0001000000
US	BOND	36241K7H5	GINNIE MAE I POOL	5.00	39,546.10	101.87	37,148.27	34,644.59	34,175.97	34,175.97	-472.42	0.0000140000
US	BOND	36241KXW4	GINNIE MAE I POOL	7.50	279,897.05	104.91	291,748.24	282,836.65	282,762.00	282,762.00	6,429.35	0.0001290000
US	BOND	36241KZV1	GINNIE MAE I POOL	5.00	326,943.20	102.35	406,998.11	383,082.09	378,623.66	378,623.66	-4,475.45	0.0001660000
US	BOND	36241L6G9	GINNIE MAE I POOL	5.00	97,531.90	102.33	107,285.25	100,373.72	98,809.81	98,809.81	-8,588.75	0.0000000000
US	BOND	36241L6V9	GINNIE MAE II POOL	4.00	178,985.27	99.80	189,976.69	182,807.18	178,762.65	178,762.65	-2,204.61	0.0000000000
US	BOND	36241L7B9	GINNIE MAE II POOL	4.50	189,976.69	99.80	199,797.01	186,200.61	183,617.06	183,617.06	-4,588.75	0.0000000000
US	BOND	36241L833	GINNIE MAE I POOL	5.00	96,093.21	102.34	104,641.89	97,731.30	97,314.95	97,314.95	-417.44	0.0000000000
US	BOND	36241L8B4	GINNIE MAE I POOL	4.50	19,917.24	99.37	20,797.95	19,451.30	18,797.48	18,797.48	-802.82	0.0000000000
US	BOND	36241V8B9	GINNIE MAE I POOL	6.00	19,300.76	104.66	18,265.69	18,965.29	17,226.03	17,226.03	-281.65	0.0000000000
US	BOND	36260SAE9	GS MORTGAGE SECURITIES CORP II	4.16	969,000.00	94.15	1,056,491.89	1,060,739.51	900,545.36	900,545.36	-152,193.15	0.0000000000
KY	BOND	36262TAA1	GMVT 2021-FLA LTD	5.71	2,475,000.00	96.39	2,476,000.00	2,475,000.00	2,360,784.89	2,360,784.89	-114,215.11	0.0010340000
US	BOND	36263XXA9	GS MORTGAGE SECURITIES CORP TRUST 2022A	6.99	2,690,000.00	96.88	2,872,798.85	2,873,077.00	2,647,100.32	2,647,100.32	-225,998.68	0.0018470000
US	BOND	36263T6AD3	GS MORTGAGE-BACKED SECURITIES CORP TRUST	2.50	3,097,172.83	80.27	2,930,989.60	2,960,479.78	2,488,054.00	2,488,054.00	-474,394.69	0.0010690000
US	BOND	36267VACT	GE HEALTHCARE TECHNOLOGIES INC	6.60	895,000.00	100.62	893,110.45	893,117.47	890,287.80	890,287.80	-2,822.65	0.0000000000
US	BOND	36260XXF6	GINNIE MAE I POOL	4.50	22,818.12	98.22	24,577.64	22,758.69	21,621.11	21,621.11	-1,156.53	0.0000000000
US	BOND	36262HDJ7	GINNIE MAE I POOL	6.50	91,949.79	102.79	100,890.25	97,959.59	84,057.28	84,057.28	-16,842.31	0.0000100000
US	BOND	36266HJF6	GINNIE MAE I POOL	6.50	4,348.40	101.79	4,686.77	4,425.07	4,459.60	4,459.60	44.89	0.0000000000
US	BOND	36260K3W1	GINNIE MAE I POOL	8.50	13,008.12	102.79	14,704.31	13,407.49	13,370.67	13,370.67	-38.72	0.0000000000
US	BOND	36265C8B8	GINNIE MAE I POOL	6.50	219,221.75	100.61	240,619.44	230,305.10	227,127.40	227,127.40	-3,177.70	0.0000000000
US	BOND	36265G8V93	GINNIE MAE I POOL	8.50	11,479.82	102.79	12,861.56	12,361.70	11,789.78	11,789.78	-671.92	0.0000000000
US	BOND	36266K8R13	GINNIE MAE I POOL	6.00	12,142.82	100.78	13,672.04	12,270.99	12,491.06	12,491.06	210.86	0.0000000000
US	BOND	36266P7F2	GINNIE MAE I POOL	6.50	12,046.22	103.48	13,672.00	12,406.07	12,468.91	12,468.91	-71.09	0.0000000000
US	BOND	36266QJF7	GINNIE MAE I POOL	5.00	41,647.93	101.99	45,479.48	42,372.59	42,478.00	42,478.00	105.72	0.0000000000
KY	BOND	36262VVAL2	GALAXY XX OLO LTD	5.24	1,086,000.00	98.42	1,086,759.50	1,086,561.35	1,067,897.95	1,067,897.95	-118,092.60	0.0000000000
JE	BOND	36230UJAC4	GALAXY XPPIV OLO LTD	5.09	410,000.00	99.13	404,696.00	404,696.49	402,334.23	402,334.23	-2,361.77	0.0000000000
US	BOND	36263T9AED	GENERAL DYNAMICS ASSETS BDOCO LTD	2.94	291,892.00	80.29	266,939.00	280,882.61	234,369.40	234,369.40	-52,513.11	0.0000000000
US	BOND	362658B8C1	GENERAL DYNAMICS CORP	3.76	489,000.00	96.06	559,053.16	539,321.06	459,108.84	459,108.84	-100,194.32	0.0000000000
US	BOND	37045V9B8	GENERAL MOTORS CO	6.40	1,291,000.00	96.43	1,241,866.32	1,242,603.73	1,231,989.36	1,231,989.36	-10,614.37	0.0000000000
US	BOND	37045K4Z9	GENERAL MOTORS FINANCIAL CO INC	4.30	427,000.00	96.85	479,574.72	459,362.69	479,535.80	479,535.80	-37.92	0.0000000000

Merrill RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Company	Rate	Quantity	Current Price/Basis	Orig Cost/Basis	Asset Cost/Basis	Market Value/Basis	Total	% Total
US	BOND	3704X309	GENERAL MOTORS FINANCIAL CO INC	5.25	838,000.00	58.46	882,745.04	882,840.99	574,182.72	-6,658.27	0.0073830000	
US	BOND	3704X300	GENERAL MOTORS FINANCIAL CO INC	4.35	200,000.00	97.38	200,330.88	221,313.86	200,347.52	-9,976.34	0.0020880000	
US	BOND	3704X303	GENERAL MOTORS FINANCIAL CO INC	2.95	679,000.00	76.40	428,098.10	428,128.28	430,574.48	0,446.19	0.0071810000	
US	BOND	3704X302	GENERAL MOTORS FINANCIAL CO INC	3.10	1,316,000.00	78.36	1,036,887.80	1,074,410.48	1,030,357.40	-4,553.08	0.0074510000	
US	BOND	3704X307	GENERAL MOTORS FINANCIAL CO INC	3.80	1,431,000.00	56.59	1,355,600.81	1,350,891.82	1,391,336.21	21,644.89	0.0076690000	
US	BOND	3704X305	GENERAL MOTORS FINANCIAL CO INC	4.30	1,047,000.00	69.57	860,748.45	951,832.23	937,804.08	-14,028.15	0.0074100000	
US	BOND	37569A01	QILEAD SCIENCES INC	4.80	1,482,000.00	91.70	1,398,089.04	1,818,688.61	1,380,888.79	-469,699.72	0.0076650000	
US	BOND	378272L2	GLENCORE FUNDING LLC	4.00	687,000.00	96.74	643,258.06	621,717.73	687,548.18	-3,169.55	0.0072480000	
US	BOND	378272A01	GLENCORE FUNDING LLC	3.85	27,000.00	93.34	25,430.20	26,379.22	26,202.88	-176.34	0.0000115000	
US	BOND	378272A06	GLENCORE FUNDING LLC	1.63	303,000.00	90.51	308,134.86	328,339.81	301,394.73	-34,945.08	0.0071320000	
US	BOND	378272A04	GLENCORE FUNDING LLC	2.50	1,974,000.00	81.17	1,607,220.09	1,816,268.88	1,802,276.61	-13,992.27	0.0073280000	
US	BOND	378272B09	GLENCORE FUNDING LLC	1.63	1,628,000.00	88.11	1,536,782.45	1,534,528.28	1,347,180.63	-1,87,348.23	0.0075600000	
US	BOND	378272B07	GLENCORE FUNDING LLC	2.85	800,000.00	81.63	728,430.83	727,285.65	854,880.10	126,594.45	0.0072860000	
US	BOND	37840XA8	GLOBAL PAYMENTS INC	3.20	3,607,000.00	85.01	3,080,184.34	3,828,710.33	3,686,195.40	-142,514.93	0.0078430000	
US	BOND	37840XA04	GLOBAL PAYMENTS INC	2.90	2,704,000.00	81.04	2,439,052.50	2,446,699.68	2,216,268.97	-230,430.71	0.0079700000	
US	BOND	37840XA07	GLOBAL PAYMENTS INC	2.15	945,000.00	87.24	803,604.14	831,128.48	827,881.38	-3,247.10	0.0078620000	
US	BOND	37840XA02	GLOBAL PAYMENTS INC	4.55	985,000.00	87.00	864,258.55	964,248.84	936,082.65	-28,166.29	0.0074100000	
US	BOND	38141GX01	GOLDMAN SACHS GROUP INC/THE	6.78	1,384,000.00	89.30	1,401,411.88	1,393,434.18	1,374,298.88	-19,135.30	0.0074020000	
US	BOND	38141GX00	GOLDMAN SACHS GROUP INC/THE	1.99	1,489,000.00	78.18	1,191,657.38	1,200,397.47	1,134,344.88	-66,052.59	0.0070700000	
US	BOND	38141GX08	GOLDMAN SACHS GROUP INC/THE	0.90	1,284,000.00	90.42	1,240,803.80	1,248,181.85	1,142,607.34	-105,574.51	0.0069070000	
US	BOND	38141GY04	GOLDMAN SACHS GROUP INC/THE	2.82	291,000.00	79.75	275,601.34	275,957.95	232,089.83	-44,868.12	0.0007010000	
US	BOND	38141GY08	GOLDMAN SACHS GROUP INC/THE	0.96	4,442,000.00	88.20	4,205,242.14	4,281,434.88	4,271,985.78	-10,449.10	0.0078700000	
US	BOND	38141GY12	GOLDMAN SACHS GROUP INC/THE	0.99	488,000.00	85.80	441,108.86	443,139.70	445,470.10	2,361.30	0.0004850000	
US	BOND	38141GZ00	GOLDMAN SACHS GROUP INC/THE	1.78	332,000.00	85.72	320,898.72	323,348.21	317,774.73	-5,573.48	0.0003900000	
US	BOND	38141GZ03	GOLDMAN SACHS GROUP INC/THE	2.84	7,622,000.00	88.04	7,201,858.72	7,238,370.78	8,785,517.21	1,546,146.43	0.0079700000	
US	BOND	38141GZ05	GOLDMAN SACHS GROUP INC/THE	3.10	9,280,000.00	81.20	8,113,060.41	8,185,299.07	7,818,808.71	-366,490.36	0.0072940000	
US	BOND	38141GZ09	GOLDMAN SACHS GROUP INC/THE	3.82	1,881,000.00	93.15	1,891,000.00	1,891,000.00	1,752,079.25	-138,920.75	0.0007070000	
US	BOND	38141GZ01	GOLDMAN SACHS GROUP INC/THE	4.48	975,000.00	85.84	841,633.30	941,981.88	934,484.15	-7,497.73	0.0004080000	
US	BOND	38728A08	GREENWOOD PARK CLO LTD	5.88	290,000.00	98.50	289,000.00	250,219.28	246,267.50	-3,951.78	0.0001070000	
US	BOND	38828A02	GRIPPEN PARK CLO LTD	6.50	881,903.28	98.17	869,678.88	870,119.43	876,086.86	5,748.18	0.0004980000	
US	BOND	40028A09	GRUPO BINHO SAE DE CV	4.00	390,000.00	75.72	421,340.40	420,811.24	285,923.09	-135,888.15	0.0003920000	
US	BOND	40288A06	GULF STREAM MERIDIAN 1 LTD	6.46	775,000.00	87.85	704,860.00	766,770.68	766,340.80	-1,670.88	0.0003730000	
US	BOND	404118B15	HCA INC	6.28	882,000.00	98.79	1,003,863.50	958,573.98	861,686.25	-109,887.73	0.0003790000	
US	BOND	404119C05	HCA INC	3.50	941,000.00	83.25	849,714.22	803,827.78	811,680.12	-41,847.66	0.0004650000	
US	BOND	404119C03	HCA INC	3.50	2,968,000.00	84.18	1,898,015.12	1,801,388.14	1,847,946.19	46,558.05	0.0007210000	
US	BOND	404119C01	HCA INC	2.38	1,617,000.00	77.84	1,289,423.14	1,201,898.88	1,268,718.50	66,815.62	0.0005810000	



### MedLife RIS Asset Listing

12/30/2022

Country	Asset Type	Sec ID	Sec Name	Company	Rate	Quantity	Current Price Base	Dirty Cost Base	Amount Cost Base	Market Value Base	Yield	% Yield	
US	BOND	4041190F4	HCA INC		3.63	2,130,000.00	94.62	2,064,848.50	2,058,406.73	1,802,907.19	-0.86	0.000188000	
US	BOND	4042809T5	HSSB HOLDINGS PLC		4.59	785,000.00	92.06	862,282.15	850,908.29	704,279.26	-1.90	0.000104000	
US	BOND	4042800X5	HSSB HOLDINGS PLC		2.25	2,389,000.00	99.60	2,227,641.25	2,222,831.39	2,098,581.56	-1.53	0.000098000	
US	BOND	4042800H9	HSSB HOLDINGS PLC		5.40	2,165,000.00	92.60	2,055,133.15	2,056,458.50	2,004,832.99	-0.11	0.000176000	
US	BOND	404341A1A	HP INC		2.85	287,000.00	77.91	271,821.32	271,782.16	231,387.51	-42.39	0.000101000	
US	BOND	40436KAC9	HP LOAN MANAGEMENT 6-2015 LTD		6.53	744,909.10	98.43	727,025.17	728,565.50	733,185.47	4.61	0.000311000	
US	BOND	41375KAW5	LPHARRIS TECHNOLOGIES INC		4.40	1,448,000.00	96.72	1,416,629.73	1,450,032.44	1,394,134.10	-1.05	0.000626000	
US	BOND	419515BA1	HARTFORD FINANCIAL SERVICES GROUP INC/TH		6.63	203,000.00	104.11	203,412.09	203,401.71	211,361.45	7.89	0.000392000	
US	BOND	419515BB9	HARTFORD FINANCIAL SERVICES GROUP INC/TH		4.30	126,000.00	79.56	115,392.05	117,262.45	99,548.06	-17.44	0.000349000	
US	BOND	42805H4H0	HESB CORP		5.80	178,000.00	95.47	215,756.88	215,055.93	170,284.75	-44.17	0.000146000	
US	BOND	43377HA41	HOAG MEMORIAL HOSPITAL PRESBYTERIAN		3.80	183,000.00	77.85	176,444.46	176,555.29	150,243.07	-26.31	0.000365000	
US	BOND	43759KAA0	HOMEWARD OPPORTUNITIES FUND TRUST 2022-1		5.07	1,011,777.67	97.07	1,001,281.09	1,000,050.98	992,165.06	-1.93	0.000430000	
US	BOND	442301X48	CITY OF HOUSTON TX		3.96	756,000.00	96.22	894,643.30	833,732.85	886,492.94	-146.26	0.000300000	
HU	BOND	44546AL0	HUNGARY GOVERNMENT INTERNATIONAL BOND		5.36	120,000.00	99.89	124,110.00	124,412.01	126,581.40	1.49	0.000665000	
HU	BOND	44646AP1	HUNGARY GOVERNMENT INTERNATIONAL BOND		5.25	200,000.00	95.50	185,000.00	185,315.16	191,000.00	4.31	0.000683000	
US	BOND	446419AL0	HUNTINGTON INGALLS INDUSTRIES INC		3.48	1,770,000.00	90.76	1,642,268.59	1,890,450.77	1,806,429.81	1.80	0.000703000	
US	BOND	446419A28	HUNTINGTON INGALLS INDUSTRIES INC		2.64	1,019,000.00	82.42	971,067.79	974,539.81	839,094.88	-135.45	0.000867000	
US	BOND	44891ABE6	HYUNDAI CAPITAL AMERICA		2.28	1,832,000.00	98.77	1,838,218.15	1,827,570.75	1,827,570.75	0.00	0.000800000	
KR	BOND	4492UWMD	HYUNDAI CAPITAL SERVICES INC		3.75	845,000.00	98.66	849,056.50	844,650.22	842,308.62	-2.64	0.000989000	
US	BOND	44933DA03	HYUNDAI AUTO RECEIVABLES TRUST 2022-C		6.28	5,903,000.00	101.01	5,907,971.66	5,907,972.13	5,988,704.11	842,308.62	1.43	0.000315000
ID	BOND	450760A29	INDONESIA GOVERNMENT INTERNATIONAL BOND		7.76	135,000.00	119.75	159,291.06	165,682.28	181,682.50	11.11	0.000075000	
ID	BOND	456750BFB	INDONESIA GOVERNMENT INTERNATIONAL BOND		6.76	250,000.00	111.65	328,728.80	325,250.41	255,781.67	-58.40	0.000112000	
ID	BOND	456750BF7	INDONESIA GOVERNMENT INTERNATIONAL BOND		4.76	418,000.00	100.83	424,455.29	424,016.51	421,466.72	-2.54	0.000184000	
ID	BOND	456750CF1	INDONESIA GOVERNMENT INTERNATIONAL BOND		4.10	208,000.00	97.83	202,321.80	204,613.05	203,680.24	-0.22	0.000089000	
ID	BOND	456750C07	INDONESIA GOVERNMENT INTERNATIONAL BOND		2.66	2,045,000.00	86.75	2,071,645.00	2,065,226.48	1,815,186.78	-250.04	0.000195000	
LU	BOND	459819A65	TRAME TECHNOLOGIES LUXEMBOURG FINANCE SA		3.50	823,000.00	94.34	901,667.32	872,751.89	775,380.26	-86.37	0.000345000	
US	BOND	45982ZAB9	INTERCORP PERU LTD		3.88	200,000.00	82.30	195,905.00	166,672.48	164,668.89	-32.23	0.000075000	
US	BOND	45986FAK0	INTERCONTINENTAL EXCHANGE INC		2.10	787,000.00	91.81	754,417.01	786,330.41	825,033.36	152.30	0.000274000	
US	BOND	460146CK7	INTERNATIONAL PAPER CO		4.80	573,000.00	88.36	700,855.90	694,201.24	494,032.06	-198.16	0.000160000	
US	BOND	46117NA40	INTOVAN 2023-5YR MORTGAGE TRUST		6.82	4,980,000.00	99.34	4,838,889.76	4,838,887.58	4,528,043.59	-310.84	0.000115000	
US	BOND	46188BA04	INVITATION HOMES OPERATING PARTNERSHIP L		4.16	576,000.00	87.40	634,233.64	574,314.51	581,422.87	6.11	0.000216000	
US	BOND	46601DBF5	JP MORGAN MORTGAGE TRUST 2018-JAN1		4.99	503,827.76	96.24	504,231.96	504,130.21	494,947.99	-9.19	0.000216000	
US	BOND	46601LBC4	JP MORGAN MORTGAGE TRUST 2018-JAN1		5.04	598,850.33	92.03	609,812.87	599,322.78	560,969.89	-48.85	0.000216000	
US	BOND	46601PD04	JP MORGAN MORTGAGE TRUST 2022-JAN1		3.00	2,208,853.28	83.47	2,072,222.80	2,038,906.27	1,841,986.46	-186.92	0.000607000	
US	BOND	46622HRV9	JPMORGAN CHASE & CO		3.78	3,785,000.00	93.43	4,259,855.87	4,113,556.59	3,549,090.17	-607.46	0.000159000	
US	BOND	46935ALF0	JPMORGAN CHASE COMMERCIAL MORTGAGE BECU		3.14	268,857.92	99.78	270,218.09	269,812.46	268,124.62	-1.69	0.000130000	



Metric RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Charges	Quantity	Current	Ordn	Amount	Market	Total	% Total
Code				Rate		Price Base	Cost Base	Cost Base	Value Base	CFI Base	MY Base
US	BOND	46644FAC3	JPMORGAN COMMERCIAL MORTGAGE SECURITIES TRU	3.23	270,000.00	94.59	273,459.61	273,185.57	256,406.12	-16,780.45	0.0001115000
US	BOND	46647PAC3	JPMORGAN CHASE & CO	3.54	446,000.00	92.02	468,452.20	479,289.13	429,495.94	-50,000.19	0.0001790000
US	BOND	46647PAC1	JPMORGAN CHASE & CO	3.56	4,038,000.00	99.34	4,045,130.36	4,038,179.74	4,038,415.24	-26,763.50	0.0001756000
US	BOND	46647PAC7	JPMORGAN CHASE & CO	4.01	2,057,000.00	92.61	2,396,452.50	2,299,222.00	1,929,004.97	-468,222.03	0.0003930000
US	BOND	46647PBA3	JPMORGAN CHASE & CO	3.89	3,793,000.00	95.32	4,314,297.81	4,107,762.89	3,926,132.42	-209,630.47	0.0001980000
US	BOND	46647PBA4	JPMORGAN CHASE & CO	2.01	1,046,000.00	92.69	1,074,960.40	1,092,133.96	969,131.40	-123,002.56	0.0004240000
US	BOND	46647PBA9	JPMORGAN CHASE & CO	2.18	2,238,000.00	87.44	2,023,204.82	2,038,801.09	1,938,896.16	-100,000.00	0.0006970000
US	BOND	46647PBC9	JPMORGAN CHASE & CO	1.78	306,000.00	75.81	249,890.66	245,648.29	258,227.18	10,678.89	0.0006970000
US	BOND	46647PCC8	JPMORGAN CHASE & CO	2.59	694,000.00	80.10	654,197.70	555,118.23	558,821.64	-1,100.59	0.0006450000
US	BOND	46647PCC9	JPMORGAN CHASE & CO	2.07	311,000.00	83.62	272,547.96	274,466.11	259,743.59	-14,722.52	0.0006130000
US	BOND	46647PCB9	JPMORGAN CHASE & CO	2.56	1,545,000.00	79.04	1,382,790.70	1,368,818.31	1,301,048.41	-68,000.00	0.0006700000
US	BOND	46647PCU9	JPMORGAN CHASE & CO	2.98	2,189,000.00	91.39	2,014,128.42	2,023,456.87	1,781,831.94	-241,625.93	0.0007500000
US	BOND	46647PCV9	JPMORGAN CHASE & CO	2.50	1,451,000.00	94.02	1,380,394.94	1,368,818.94	1,364,172.22	-4,647.00	0.0006970000
US	BOND	46647PCW4	JPMORGAN CHASE & CO	2.58	3,189,000.00	90.48	3,189,261.89	3,187,543.75	2,884,760.92	-312,782.93	0.0001293000
US	BOND	46647PDC9	JPMORGAN CHASE & CO	4.57	973,000.00	94.08	944,826.24	945,032.15	920,166.24	-24,865.91	0.0006490000
US	BOND	46647PDM5	JPMORGAN CHASE & CO	6.59	3,779,000.00	100.00	3,779,000.00	3,779,000.00	3,779,000.00	66.40	0.0001855000
US	BOND	46647TAS7	JPMCC COMMERCIAL MORTGAGE SECURITIES TRU	3.72	415,000.00	90.26	451,879.88	441,158.94	387,045.64	-54,114.00	0.0001590000
US	BOND	46651DALD	JP MORGAN MORTGAGE TRUST 2018-1	5.34	139,248.74	97.22	139,480.18	136,359.88	136,472.50	-1,807.16	0.0000990000
US	BOND	46651HBC9	JP MORGAN MORTGAGE TRUST 2019-1V2	4.94	314,495.93	93.41	373,669.71	374,397.76	349,705.93	-24,881.83	0.0001590000
US	BOND	46656EAM9	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	4.89	88,329.89	90.48	88,102.62	88,500.32	88,169.84	-340.66	0.0000290000
US	BOND	46245DAM0	KLA CORP	4.85	181,000.00	90.70	185,384.72	170,862.24	180,511.84	-10,352.88	0.0000290000
US	BOND	46245DAM5	KLA CORP	4.10	1,291,000.00	90.48	1,420,788.87	1,364,679.24	1,236,970.54	-128,708.70	0.0005410000
US	BOND	46245DAM9	KLA CORP	3.90	1,327,000.00	72.41	1,305,182.21	1,304,787.97	947,224.69	-358,563.28	0.0004210000
US	BOND	46245DAM0	KLA CORP	6.26	674,000.00	96.03	654,139.41	634,222.26	647,224.69	13,002.43	0.0000830000
US	BOND	46279EAM4	KREF 2022-FL3 LTD	5.77	1,105,000.00	95.51	1,105,000.00	1,105,000.00	1,058,966.72	-46,033.28	0.0004820000
US	BOND	46446RAC3	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND	4.58	309,000.00	89.13	374,279.25	371,850.56	275,424.06	-96,426.50	0.0001200000
US	BOND	46446RAC9	KIMCO REALTY OP LLC	2.29	544,000.00	79.77	401,037.28	403,221.77	417,848.61	14,626.84	0.0001820000
US	BOND	46446RBA6	KIMCO REALTY OP LLC	4.80	290,000.00	91.45	288,347.00	288,379.20	285,239.59	-3,139.61	0.0001160000
US	BOND	46446RBA7	KINDER MORGAN INC	3.90	499,000.00	89.88	386,037.18	385,650.23	343,892.44	-42,157.79	0.0001500000
US	BOND	46446RBAV1	KINDER MORGAN INC	5.45	1,194,000.00	89.76	1,193,574.48	1,193,506.07	1,044,781.64	-148,724.43	0.0004570000
US	BOND	60243JAM3	LSHARRIS TECHNOLOGIES INC	3.85	1,794,000.00	95.37	1,693,716.17	1,894,543.28	1,710,469.05	-184,074.23	0.0001490000
US	BOND	60243JAM1	LSHARRIS TECHNOLOGIES INC	4.40	450,000.00	96.72	480,691.20	497,319.78	499,039.78	17,719.58	0.0000290000
US	BOND	612807AM7	LAM RESEARCH CORP	3.75	221,000.00	98.95	245,030.51	236,525.63	214,363.44	-21,162.19	0.0000290000
US	BOND	612807AM8	LAM RESEARCH CORP	2.89	638,000.00	99.82	690,622.64	697,795.42	599,061.14	-98,734.28	0.0000290000
US	BOND	62932XXF2	LEIDOS INC	4.35	4,198,000.00	90.18	4,742,617.75	4,948,713.33	3,749,514.21	-1,200,000.00	0.0001240000

Mellie RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Company	Rate	Quantity	Current Price Base	Orig Cost Base	Amort Cost Base	Market Value Base	Total	% Total
US	BOND	635830EB4	LOCKHEED MARTIN CORP	LOCKHEED MARTIN CORP	4.07	514,000.00	86.51	527,827.46	522,822.08	444,643.89	-77,878.17	0.001940000
US	BOND	635830BD0	LOCKHEED MARTIN CORP	LOCKHEED MARTIN CORP	3.80	1,056,000.00	81.67	1,163,191.89	1,178,138.72	891,868.94	-214,547.78	0.002370000
US	BOND	635830EB8	LOCKHEED MARTIN CORP	LOCKHEED MARTIN CORP	3.90	816,000.00	84.20	614,458.80	614,458.80	679,511.07	-84,648.51	0.002830000
US	BOND	635830B87	LOCKHEED MARTIN CORP	LOCKHEED MARTIN CORP	4.15	458,000.00	84.81	389,078.39	389,274.72	412,194.90	22,820.08	0.001800000
US	BOND	635830B75	LOCKHEED MARTIN CORP	LOCKHEED MARTIN CORP	4.30	282,000.00	84.00	286,924.10	289,862.25	238,864.78	-29,677.48	0.001030000
US	BOND	635830B74	LOCKHEED MARTIN CORP	LOCKHEED MARTIN CORP	5.90	136,000.00	107.36	133,837.85	133,825.18	144,933.90	11,108.72	0.000500000
US	BOND	644485V77	LOS ANGELES DEPARTMENT OF WATER & POWER	LOS ANGELES DEPARTMENT OF WATER & POWER	6.07	1,080,000.00	117.71	1,882,037.20	1,860,894.43	1,247,778.39	-202,618.07	0.005460000
US	BOND	644661D86	LOWE'S COS INC	LOWE'S COS INC	3.65	757,000.00	92.39	846,487.94	830,591.70	728,855.25	-121,879.45	0.002030000
US	BOND	644661D88	LOWE'S COS INC	LOWE'S COS INC	4.80	1,324,000.00	93.84	1,328,832.20	1,328,845.85	1,288,886.09	-89,689.48	0.002550000
US	BOND	644661D70	LOWE'S COS INC	LOWE'S COS INC	1.70	828,000.00	78.20	690,528.84	691,594.04	690,394.23	-22,190.81	0.002290000
US	BOND	65284JAA7	MFI 2022-FL18 LTD	MFI 2022-FL18 LTD	5.18	2,458,000.00	98.83	2,485,020.00	2,488,000.00	2,380,934.05	-104,065.95	0.001947000
US	BOND	65285MAA3	MFI 2022-FL10 LLC	MFI 2022-FL10 LLC	8.96	2,216,000.00	97.84	2,204,845.27	2,204,845.27	2,150,323.82	-54,521.45	0.002950000
US	BOND	65315MAA2	MFC COMMERCIAL MORTGAGE TRUST 2021-HMVC	MFC COMMERCIAL MORTGAGE TRUST 2021-HMVC	6.12	2,290,000.00	96.58	2,264,641.86	2,267,841.80	2,181,788.29	-86,053.51	0.002800000
KY	BOND	65818YAA4	MADISON PARK FUNDING XXVI LTD	MADISON PARK FUNDING XXVI LTD	5.24	1,395,108.73	98.85	1,375,673.45	1,375,427.31	1,390,427.31	1,028.58	0.002690000
CA	BOND	661468UV9	MARSH & MCLENNAN COS INC	MARSH & MCLENNAN COS INC	1.50	5,420,000.00	84.89	6,410,289.10	5,413,428.27	4,806,216.53	-807,219.54	0.002018000
US	BOND	671748B88	MARSH & MCLENNAN COS INC	MARSH & MCLENNAN COS INC	4.38	602,000.00	96.56	609,628.00	635,039.03	661,464.73	-86,223.80	0.002640000
US	BOND	671748B81	MARSH & MCLENNAN COS INC	MARSH & MCLENNAN COS INC	2.25	1,457,000.00	81.87	1,440,258.58	1,444,341.32	1,192,805.24	-251,536.08	0.002620000
US	BOND	675679AW3	MASSACHUSETTS BAY TRANSPORTATION AUTHORITY	MASSACHUSETTS BAY TRANSPORTATION AUTHORITY	0.87	1,470,000.00	104.23	1,783,889.20	1,781,891.03	1,609,893.96	-212,227.28	0.002890000
US	BOND	684035AA8	MED TRUST 2021-HDLN	MED TRUST 2021-HDLN	4.88	970,000.00	85.14	970,000.00	975,000.00	826,811.85	-144,188.15	0.002880000
US	BOND	684646AF1	MELLO MORTGAGE CAPITAL ACCEPTANCE 2022A	MELLO MORTGAGE CAPITAL ACCEPTANCE 2022A	0.27	2,040,000.00	96.24	2,040,000.00	2,045,000.00	1,990,066.03	-70,933.47	0.002800000
US	BOND	695620A08	MIDAMERICAN ENERGY CO	MIDAMERICAN ENERGY CO	3.10	475,000.00	83.35	2,503,875.09	2,513,893.08	2,167,175.52	-346,717.56	0.002949000
US	BOND	695620A12	MIDAMERICAN ENERGY CO	MIDAMERICAN ENERGY CO	3.65	1,929,000.00	93.82	481,330.56	478,057.87	444,704.07	-33,893.50	0.002918400
US	BOND	695620A19	MIDAMERICAN ENERGY CO	MIDAMERICAN ENERGY CO	4.25	1,929,000.00	93.50	2,129,216.09	2,069,833.87	1,503,846.11	-566,289.58	0.002970000
US	BOND	696620A07	MIDAMERICAN ENERGY CO	MIDAMERICAN ENERGY CO	3.15	325,000.00	70.77	327,447.25	327,850.07	190,286.08	-89,864.88	0.002900000
US	BOND	616389AA3	MOODY'S CORP	MOODY'S CORP	3.10	876,000.00	82.84	598,139.89	595,281.84	382,213.80	-205,787.94	0.002918000
US	BOND	616389AA1	MOODY'S CORP	MOODY'S CORP	3.75	456,000.00	78.14	410,888.58	411,137.10	347,188.14	-83,848.96	0.002918000
US	BOND	616389AA2	MOODY'S CORP	MOODY'S CORP	4.25	656,000.00	93.45	592,654.55	592,611.13	590,072.64	-26,538.55	0.002920000
US	BOND	618600AZ1	MORGAN STANLEY BANK OF AMERICA MERRILL	MORGAN STANLEY BANK OF AMERICA MERRILL	3.65	1,233,000.00	84.58	1,311,940.90	1,282,735.11	1,166,179.84	-126,556.27	0.002910000
US	BOND	61861RA16	MORGAN STANLEY CAPITAL I TRUST 2018-H4	MORGAN STANLEY CAPITAL I TRUST 2018-H4	4.81	1,470,000.00	84.74	1,732,877.24	1,683,292.69	1,382,656.28	-280,636.17	0.002910000
US	BOND	617446BL9	MORGAN STANLEY	MORGAN STANLEY	2.70	6,459,000.00	82.63	9,017,650.78	8,891,275.61	8,994,330.03	-126,845.49	0.002960000
US	BOND	617446BL7	MORGAN STANLEY	MORGAN STANLEY	0.65	3,072,000.00	99.71	3,009,819.32	3,093,195.71	3,092,894.45	-181.23	0.001942000
US	BOND	617446BL6	MORGAN STANLEY	MORGAN STANLEY	1.79	450,000.00	75.16	375,281.80	378,392.85	345,717.75	-33,675.10	0.002910000
US	BOND	617446BL2	MORGAN STANLEY	MORGAN STANLEY	0.63	6,380,000.00	99.39	6,300,816.62	6,321,148.87	6,347,138.60	25,991.83	0.002910000
US	BOND	617446BL0	MORGAN STANLEY	MORGAN STANLEY	1.93	124,000.00	75.45	84,028.72	84,702.72	79,470.75	-5,231.97	0.000340000



MetLife RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Company	Rate	Quantity	Current Price/Basis	Orig Cost/Basis	Asset Cost/Basis	Market Value/Basis	Total CUL/Basis	% Total MTV/Basis
US	BOND	61744YK4	MORGAN STANLEY		3.69	4,037,000.00	91.73	6,207,074.69	5,217,177.49	4,482,923.93	-734,873.00	0.0279940000
US	BOND	61744YK3	MORGAN STANLEY		3.77	1,770,000.00	91.58	1,588,379.05	1,942,280.80	1,629,379.45	-415,820.84	0.0207120000
US	BOND	61748BFD	MORGAN STANLEY		3.63	616,000.00	94.30	505,879.09	832,189.75	708,557.27	-413,832.81	0.0203360000
US	BOND	61747YEC5	MORGAN STANLEY		1.51	4,036,000.00	98.78	4,562,965.39	4,948,168.97	4,262,533.73	-465,633.24	0.0278760000
US	BOND	61747YED3	MORGAN STANLEY		2.24	307,000.00	76.72	258,072.49	289,298.42	230,926.39	-28,811.01	0.0020101000
US	BOND	61747YEH4	MORGAN STANLEY		2.51	428,000.00	78.28	385,381.58	387,203.82	333,371.09	-53,832.91	0.0021463000
US	BOND	61747YEL5	MORGAN STANLEY		2.84	1,119,000.00	80.50	885,334.82	957,482.14	805,248.73	-88,232.41	0.0023560000
US	BOND	61747YEV3	MORGAN STANLEY		6.30	3,138,000.00	109.23	3,106,030.00	3,106,000.00	3,296,337.87	190,337.87	0.0276440000
US	BOND	61762DAW1	MORGAN STANLEY BANK OF AMERICA WERRELL L		3.10	2,522,000.00	99.24	2,549,420.41	2,639,213.92	2,605,864.04	-32,449.29	0.0270970000
US	BOND	61762XU1	MORGAN STANLEY BANK OF AMERICA WERRELL L		4.28	1,888,000.00	98.88	1,836,831.87	1,807,723.88	1,688,632.25	-452,897.43	0.0027310000
US	BOND	61764PEU5	MORGAN STANLEY BANK OF AMERICA WERRELL L		3.03	2,820,000.00	96.77	2,569,940.32	2,839,823.09	2,691,487.20	-467,123.80	0.0021742000
US	BOND	61772BA1	MORGAN STANLEY		0.73	449,000.00	98.37	436,770.00	441,195.83	436,671.06	-2,678.37	0.0021820000
US	BOND	61772BAB9	MORGAN STANLEY		1.69	4,322,000.00	97.72	4,248,759.28	4,341,249.17	3,791,427.21	-549,821.96	0.0278510000
US	BOND	62007BE8	MOTOROLA SOLUTIONS INC		5.50	79,000.00	90.94	87,220.49	87,224.23	95,727.92	-1,496.31	0.0020280000
US	BOND	62007BE12	MOTOROLA SOLUTIONS INC		4.00	842,000.00	90.50	1,104,976.59	1,059,817.74	612,376.58	-207,442.16	0.0023800000
US	BOND	62007BE18	MOTOROLA SOLUTIONS INC		4.80	1,739,000.00	94.17	2,047,173.20	1,970,897.45	1,702,840.76	-276,222.70	0.0027460000
US	BOND	62007BE76	MOTOROLA SOLUTIONS INC		2.30	404,000.00	78.20	400,656.50	400,676.55	315,928.94	-85,887.61	0.0021380000
US	BOND	62007BEU2	MOTOROLA SOLUTIONS INC		2.75	2,030,000.00	79.58	2,263,130.03	2,049,260.08	1,823,070.02	-42,890.55	0.0020110000
US	BOND	62007BEV8	MOTOROLA SOLUTIONS INC		5.80	2,247,000.00	97.34	2,289,851.57	2,259,101.80	2,187,326.58	-72,785.27	0.0278030000
US	BOND	62213LAA4	MOUNT NITTANY MEDICAL CENTER OBLIGATED G		3.80	386,000.00	74.58	341,149.34	341,446.22	289,281.87	-51,768.92	0.0020310000
US	BOND	62417AA43	MTR COMMERCIAL MORTGAGE TRUST 2022ALPFL		5.73	3,750,000.00	97.33	3,730,846.34	3,732,227.48	3,659,462.19	-72,785.27	0.0278030000
US	BOND	62512XAC8	NCPCL PIPECO LLC		7.77	280,000.00	104.06	363,227.20	354,150.07	281,344.70	-82,785.17	0.0021270000
US	BOND	62512XAF1	NCPCL PIPECO LLC		4.88	1,150,000.00	94.98	1,300,266.50	1,259,283.53	1,101,712.76	-197,573.78	0.0024620000
US	BOND	62528CAA0	NCPCL PIPECO LLC		3.25	650,000.00	81.34	668,896.00	657,815.30	508,711.89	-128,893.35	0.0022310000
US	BOND	62597TOP6	NRG ENERGY INC		2.45	1,589,000.00	92.89	1,539,212.70	1,627,427.21	1,314,057.56	-287,369.75	0.0026780000
US	BOND	62654HAW0	NXP BV / NXP FUNDING LLC / NXP USA INC		4.30	4,059,000.00	93.23	4,539,951.72	4,659,284.87	3,815,859.89	-777,859.09	0.0270170000
US	BOND	62654HAX5	NXP BV / NXP FUNDING LLC / NXP USA INC		3.15	827,000.00	90.70	880,298.82	873,687.59	750,111.20	-133,546.30	0.0023800000
US	BOND	62654HAY4	NXP BV / NXP FUNDING LLC / NXP USA INC		3.40	2,297,000.00	89.41	2,318,246.24	2,310,388.42	1,976,297.76	-334,089.50	0.0020660000
US	BOND	62654HBAS	NXP BV / NXP FUNDING LLC / NXP USA INC		2.90	2,257,000.00	79.65	1,731,923.07	1,738,078.55	1,707,856.43	59,578.87	0.0020770000
JP	BOND	62954WAH8	NTT FINANCE CORP		4.14	270,000.00	98.41	270,000.00	270,000.00	285,713.56	4,269.05	0.0021600000
US	BOND	637417AP1	NATIONAL RETAIL PROPERTIES INC		3.10	1,749,000.00	91.32	1,705,908.44	1,759,582.84	1,068,812.17	-641,770.67	0.0024800000
US	BOND	637417AP7	NATIONAL RETAIL PROPERTIES INC		3.00	472,000.00	89.21	383,860.00	356,073.02	280,866.28	-114,203.71	0.0021200000
US	BOND	639051UAA7	NATIONWIDE CHILDRENS HOSPITAL INC		4.99	413,000.00	98.72	413,000.00	413,000.00	398,426.88	-48,584.32	0.0021600000
US	BOND	63940YAS2	NAMMENT PRIVATE EDUCATION REFI LOAN TRUS		3.10	461,764.19	94.41	481,058.19	487,810.10	435,887.12	-22,622.98	0.0021910000
US	BOND	63941BAB1	NAMMENT PRIVATE EDUCATION REFI LOAN TRUS		3.42	558,868.91	95.68	559,870.50	619,085.85	632,138.46	-28,937.20	0.0022300000
US	BOND	63941CA07	NAMMENT PRIVATE EDUCATION REFI LOAN TRUS		8.37	1,134,820.34	97.34	1,101,227.39	1,107,286.24	1,104,732.48	3,378.24	0.0024640000

Mellie RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Corps	Quantity	Current Price Base	Orig Cost Base	Asset Cost Base	Market Value Base	Total C/L Base	% Total M/V Base
US	BOND	63941XAA5	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	1.22	2,417,832.57	88.77	2,417,246.59	2,417,317.55	2,146,894.50	-271,983.22	0.009400000
US	BOND	63942AAB2	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	5.32	2,647,240.37	97.24	2,647,240.37	2,647,240.37	2,574,135.18	-73,105.19	0.011970000
US	BOND	639429AA2	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	0.84	517,316.82	88.48	617,240.61	517,289.40	447,276.52	-69,964.38	0.006980000
US	BOND	63942CAA0	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	5.01	2,435,318.87	92.01	2,435,318.87	2,435,316.57	2,240,758.37	-194,558.30	0.009810000
US	BOND	63942GAA1	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	1.11	3,048,824.82	84.19	3,048,365.28	3,048,980.39	2,595,937.97	-481,942.35	0.001124000
US	BOND	63942MAA8	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	2.23	2,727,797.59	88.77	2,727,744.06	2,727,744.34	2,385,921.97	-380,922.37	0.001057000
US	BOND	63942PA11	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	4.18	8,290,096.44	93.42	8,228,992.47	8,228,959.87	8,020,033.66	-409,024.99	0.003050000
US	BOND	64034QAA6	NELNET STUDENT LOAN TRUST 2021-B	6.13	2,687,954.35	87.24	2,587,954.35	2,587,954.35	2,516,487.21	-71,467.14	0.001152000
US	BOND	64034VAB7	NELNET STUDENT LOAN TRUST 2021-D	1.83	1,863,704.84	80.11	1,863,659.74	1,863,951.08	1,699,270.35	-164,679.73	0.006695000
US	BOND	64035DAA3	NELNET STUDENT LOAN TRUST 2021-A	1.36	3,449,828.82	83.49	3,445,750.21	3,446,308.38	3,052,745.10	-393,562.28	0.001337000
KY	BOND	84128UBS3	NEUBERGER BERMAN CLO XVII LTD	5.35	743,704.18	84.88	729,744.01	730,402.12	734,101.99	2,795.04	0.003215000
JP	BOND	854744A03	NISSAN MOTOR CO LTD	4.81	669,000.00	84.87	644,917.35	631,545.52	734,101.99	1,000,000.00	0.003215000
JP	BOND	85535VAA5	NOMURA HOLDINGS INC	2.88	669,000.00	79.87	673,853.81	872,289.07	830,180.19	-442,088.88	0.002232000
JP	BOND	85535VAX7	NOMURA HOLDINGS INC	2.81	581,000.00	77.34	581,000.00	581,000.00	449,347.87	-131,652.13	0.001966000
US	BOND	85594A0E6	NORFOLK SOUTHERN CORP	2.55	1,287,000.00	86.72	1,350,984.00	1,331,385.46	1,077,617.57	-253,766.83	0.004228000
US	BOND	85594A0F3	NORFOLK SOUTHERN CORP	3.05	780,000.00	85.36	850,803.96	851,822.41	522,430.34	-329,392.07	0.001228000
US	BOND	85594A0M8	NORFOLK SOUTHERN CORP	3.00	1,245,000.00	85.36	1,353,282.43	1,331,385.46	1,077,617.57	-253,766.83	0.004228000
US	BOND	85594A0P1	NORFOLK SOUTHERN CORP	4.55	170,000.00	88.82	189,974.50	189,896.06	147,781.18	-42,114.87	0.000840000
US	BOND	85594A0V4	NORTHERN NATURAL GAS CO	3.40	945,000.00	79.49	874,785.26	876,278.20	735,881.29	-140,396.91	0.003232000
US	BOND	85594A0ZC	NORTHERN STATES POWER CO	4.00	457,000.00	87.41	218,728.56	218,946.29	234,576.70	15,633.41	0.000191000
US	BOND	85597ZC8S	NORTHERN STATES POWER CO	4.00	457,000.00	81.43	504,323.85	545,818.67	372,158.85	-134,664.82	0.001503000
US	BOND	85597ZC9S	NORTHERN STATES POWER CO	2.90	858,000.00	85.40	642,833.84	643,793.11	450,046.87	-193,737.44	0.000197000
US	BOND	85597ZC9S	NORTHERN STATES POWER CO	2.60	320,000.00	83.39	305,832.80	306,391.81	202,832.18	-103,559.63	0.000589000
US	BOND	85597ZC9S	NORTHERN STATES POWER CO	4.03	1,430,000.00	82.87	1,942,170.28	1,632,324.85	1,186,015.96	-456,308.89	0.003189000
US	BOND	85597ZC9S	NORTHERN STATES POWER CO	5.25	364,000.00	80.47	484,824.80	483,173.85	387,897.56	-95,286.29	0.000189000
US	BOND	85597ZC9S	NORTHERN STATES POWER CO	4.00	2,587,000.00	84.53	2,616,308.28	2,441,078.70	2,139,465.49	-307,591.21	0.000205000
US	BOND	87066QAA7	NUCOR CORP	4.50	822,000.00	97.45	873,800.00	873,720.49	853,662.79	-20,057.21	0.000205000
US	BOND	87111VAA3	OZLM XVII LTD	3.00	1,293,283.07	75.48	478,484.44	478,720.49	469,459.24	-7,263.25	0.000284000
US	BOND	87115EAA7	CEB 2022-1VY3 TRUST	5.18	1,293,283.07	96.59	1,333,917.88	1,334,154.41	1,334,154.41	0.000000000	
KY	BOND	87578FAAT	OCTAGON INVESTMENT PARTNERS 19-R LTD	3.00	1,299,180.85	83.35	1,297,891.86	1,272,224.56	1,082,787.43	-189,437.62	0.000414000
KY	BOND	87581UAC1	OCTAGON INVESTMENT PARTNERS 39 LTD	5.04	790,000.00	98.46	730,125.00	730,808.87	738,454.50	7,645.63	0.000323000
US	BOND	87741S0R6	OHIO POWER CO	6.05	2,650,000.00	86.35	2,445,888.30	2,465,048.53	2,459,739.97	-55,308.56	0.000125000
US	BOND	87741S0R6	OHIO POWER CO	4.00	375,000.00	78.86	443,888.30	438,504.72	295,739.97	-143,763.75	0.000125000
US	BOND	87958A405	OKLAHOMA DEVELOPMENT FINANCE AUTHORITY	1.83	349,000.00	77.38	325,847.03	328,350.62	284,408.75	-43,941.87	0.000116000
US	BOND	88233UBD3	ONCOR ELECTRIC DELIVERY CO LLC	4.82	320,000.00	82.70	300,000.00	300,000.00	278,087.89	-21,912.11	0.000121000
US	BOND	88233UBD3	ONCOR ELECTRIC DELIVERY CO LLC	3.83	284,000.00	80.87	285,061.58	284,975.35	228,943.85	-56,021.73	0.000100000

Produced by BNY Mellon



Mellie RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Company	Rate	Quantity	Current Price/Basis	Orig Cost/Basis	Asset Cost/Basis	Market Value/Basis	Total GA/Basis	% Total MV/Basis
US	BOND	88231J9H6	ONCOR ELECTRIC DELIVERY CO LLC	3.70	1,140,000.00	94.31	1,246,488.00	1,217,057.28	1,078,005.14	148,980.14	0.0004719030	
US	BOND	88231J9K0	ONCOR ELECTRIC DELIVERY CO LLC	4.70	10,000.00	103.71	12,894.00	11,799.70	10,371.27	-1,399.45	0.0000040000	
US	BOND	88231J9R4	ONCOR ELECTRIC DELIVERY CO LLC	3.10	281,000.00	70.78	310,364.83	315,449.08	205,964.82	-100,484.24	0.0000000000	
US	BOND	88231JQJ1	ONCOR ELECTRIC DELIVERY CO LLC	4.00	575,000.00	87.90	579,185.82	579,184.82	683,014.11	-10,290.71	0.0002470000	
US	BOND	88389XAH8	ORACLE CORP	6.18	33,000.00	98.47	44,133.87	43,612.82	32,824.12	-40,889.70	0.0000140000	
US	BOND	88389XAM7	ORACLE CORP	6.38	1,149,000.00	81.76	1,420,177.48	1,412,250.25	1,053,455.04	-365,799.21	0.0004610000	
US	BOND	88389XAV7	ORACLE CORP	4.00	838,000.00	81.83	941,124.28	929,580.98	795,044.12	-153,478.86	0.0002220000	
US	BOND	88389XAY8	ORACLE CORP	4.00	724,000.00	80.41	598,828.80	637,225.05	582,134.97	-55,090.76	0.0002550000	
US	BOND	88389XBG9	ORACLE CORP	4.38	264,000.00	75.58	216,642.80	215,280.55	195,010.78	-18,050.77	0.0000670000	
US	BOND	88389XBH7	ORACLE CORP	3.05	3,846,000.00	81.77	3,728,454.56	3,690,421.95	2,735,283.00	-961,148.95	0.0011850000	
US	BOND	88389XBF9	ORACLE CORP	3.80	1,138,000.00	78.18	1,138,057.89	1,134,116.43	890,082.80	-235,803.65	0.0002900000	
US	BOND	88389XBG7	ORACLE CORP	4.00	1,327,000.00	73.09	982,307.75	984,314.58	959,888.66	-14,417.02	0.0004240000	
US	BOND	88389XBY6	ORACLE CORP	3.90	812,000.00	73.06	697,281.95	694,545.28	449,599.85	-205,595.41	0.0001800000	
US	BOND	88389XBX2	ORACLE CORP	3.66	1,789,000.00	87.33	1,995,883.77	1,997,114.17	1,083,385.07	-91,729.10	0.0004780000	
US	BOND	88389XCZ7	ORACLE CORP	6.80	785,000.00	102.24	1,222,498.78	1,228,006.38	1,320,008.84	100,004.59	0.0002810000	
US	BOND	88389XCF0	ORACLE CORP	6.80	505,000.00	87.47	459,887.05	470,323.30	492,210.20	21,885.90	0.0002150000	
JP	BOND	880330AR2	ORIX CORP	6.30	700,000.00	85.31	654,382.00	684,828.82	478,178.18	-207,103.65	0.0001800000	
US	BOND	88361JAM4	PECO ENERGY CO	2.07	1,897,801.94	82.86	1,587,892.38	1,547,882.08	1,547,882.08	-40,010.30	0.0001780000	
US	BOND	88361JAL0	PERTAMINA PERSERO PT	4.15	220,000.00	71.51	214,341.80	214,414.15	187,381.68	-27,032.47	0.0001400000	
US	BOND	884303J76	PACIFIC GAS AND ELECTRIC CO	3.25	406,000.00	81.29	419,134.89	412,631.09	332,456.72	-86,174.37	0.0001400000	
KY	BOND	88088FAM5	PALMER SQUARE CLO 2013-2 LTD	5.23	406,000.00	88.22	405,608.28	405,380.41	397,783.84	-7,824.59	0.0001740000	
KY	BOND	88088FAM3	PALMER SQUARE CLO 2014-2 LTD	5.18	1,085,000.00	89.85	1,081,418.50	1,081,562.14	1,087,093.19	5,674.69	0.0001500000	
PA	BOND	888280BF0	PANAMA GOVERNMENT INTERNATIONAL BOND	3.68	1,570,000.00	89.87	1,714,356.00	1,891,885.80	1,470,264.88	-195,444.70	0.0000480000	
PA	BOND	888280BF4	PANAMA GOVERNMENT INTERNATIONAL BOND	3.18	200,000.00	88.00	208,000.00	205,174.19	171,896.77	-36,103.22	0.0000140000	
PA	BOND	888280BF5	PANAMA GOVERNMENT INTERNATIONAL BOND	4.00	1,300,000.00	72.85	1,083,334.50	1,573,333.48	2,238,795.80	655,462.32	0.0000750000	
US	BOND	888280BF4	PANAMA GOVERNMENT INTERNATIONAL BOND	3.30	2,787,000.00	80.91	2,626,200.00	2,634,759.28	2,238,795.80	-395,044.22	0.0000820000	
US	BOND	708690AC7	PENNSKE TRUCK LEASING CO LP / PTL FINANCE	3.56	750,000.00	95.32	833,953.20	782,758.32	693,539.80	-140,218.52	0.0003030000	
US	BOND	708690BE3	PENNSKE TRUCK LEASING CO LP / PTL FINANCE	4.45	381,000.00	95.24	438,123.30	414,918.27	398,873.10	-39,045.17	0.0001600000	
US	BOND	708690BE9	PENNSKE TRUCK LEASING CO LP / PTL FINANCE	2.70	1,609,000.00	84.26	1,702,091.53	1,865,417.17	1,513,958.12	-151,459.05	0.0003600000	
US	BOND	708690BJ2	PENNSKE TRUCK LEASING CO LP / PTL FINANCE	4.00	649,000.00	85.88	719,574.50	687,352.85	620,857.58	-56,716.92	0.0001300000	
US	BOND	708690BL7	PENNSKE TRUCK LEASING CO LP / PTL FINANCE	1.20	347,000.00	87.56	344,657.12	345,321.70	305,820.38	-39,501.32	0.0001300000	
US	BOND	708690BR4	PENNSKE TRUCK LEASING CO LP / PTL FINANCE	5.85	491,000.00	100.70	399,770.56	398,770.90	403,814.21	4,043.31	0.0001780000	
PE	BOND	715838BJM3	PERUVIAN GOVERNMENT INTERNATIONAL BOND	5.03	835,000.00	58.74	1,244,088.50	1,227,732.05	824,500.27	-423,232.28	0.0003810000	
PE	BOND	715838BJM5	PERUVIAN GOVERNMENT INTERNATIONAL BOND	4.13	178,000.00	55.68	198,718.00	188,045.59	170,269.48	-28,448.52	0.0000140000	

Produced by BNY Mellon



MetLife RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Coupon Rate	Quantity	Current Price	Orig Cost Base	Amount	Market Value	Total CUI Base	% Total MIV Base
PE	BOND	71653D06	PERUVIAN GOVERNMENT INTERNATIONAL BOND	2.76	212,000.00	82.72	211,152.50	211,254.21	175,372.70	-35,881.51	0.0020160000
PE	BOND	71653D04	PERUVIAN GOVERNMENT INTERNATIONAL BOND	1.86	166,000.00	72.94	166,000.00	166,120.67	142,224.15	-15,895.82	0.0020050000
PE	BOND	71653D03	PERUVIAN GOVERNMENT INTERNATIONAL BOND	3.00	40,000.00	79.27	47,599.20	47,533.75	37,807.37	-8,726.38	0.0020160000
CA	BOND	71644EJ1	SUNCOR ENERGY INC	8.80	257,000.00	104.76	365,494.41	345,746.47	299,210.47	-76,533.00	0.0020170000
US	BOND	71617C09	PHILIP MORRIS INTERNATIONAL INC	5.13	4,640,000.00	100.73	4,654,044.55	4,554,598.12	4,673,167.48	18,469.36	0.0020030000
PH	BOND	71628C09	PHILIPPINE GOVERNMENT INTERNATIONAL BOND	3.00	2,168,000.00	90.02	2,013,022.70	2,079,818.79	2,013,568.29	-64,850.50	0.0020030000
PH	BOND	71628C04	PHILIPPINE GOVERNMENT INTERNATIONAL BOND	2.46	1,420,000.00	86.78	1,473,500.50	1,455,668.18	1,214,678.26	-241,177.90	0.0020030000
PH	BOND	71628C01	PHILIPPINE GOVERNMENT INTERNATIONAL BOND	1.65	350,000.00	78.27	330,715.50	332,941.25	279,168.39	-53,754.86	0.0020000000
PH	BOND	71628C06	PHILIPPINE GOVERNMENT INTERNATIONAL BOND	1.95	1,950,000.00	81.13	1,787,020.50	1,781,246.54	1,580,165.66	-191,080.88	0.0020000000
US	BOND	720163A5	PIEDMONT NATURAL GAS CO INC	2.50	550,000.00	81.58	567,803.50	567,266.87	456,797.77	-110,468.73	0.0020000000
US	BOND	740719A9	PRESBYTERIAN HEALTHCARE SERVICES	4.88	420,000.00	89.82	463,990.40	443,897.91	389,207.94	-64,689.97	0.0021750000
US	BOND	74340XW2	PROLOGIS LP	2.25	941,000.00	80.21	805,262.31	827,283.51	753,980.42	-53,303.09	0.0020340000
US	BOND	74340XW1	PROLOGIS LP	1.25	627,000.00	75.81	443,832.52	446,871.61	460,147.01	14,176.20	0.0020100000
US	BOND	74340XW7	PROLOGIS LP	4.83	1,320,000.00	86.81	1,204,052.52	1,226,710.37	1,228,487.28	52,778.80	0.0020510000
US	BOND	74340XW3	PROLOGIS LP	1.75	1,650,000.00	78.72	1,320,402.57	1,326,710.37	1,328,487.28	52,778.80	0.0020510000
US	BOND	74466C0X3	PUBLIC SERVICE ELECTRIC AND GAS CO	3.85	501,000.00	84.11	500,919.54	500,580.95	471,401.58	-29,439.36	0.0020000000
US	BOND	74466C0E4	PUBLIC SERVICE ELECTRIC AND GAS CO	2.05	259,000.00	56.72	229,977.55	228,790.72	140,975.73	-88,814.98	0.0020010000
US	BOND	74466C0C0	PUBLIC SERVICE ELECTRIC AND GAS CO	4.90	428,000.00	100.18	424,723.75	424,705.37	425,780.03	1,052.58	0.0021980000
QA	BOND	74730QAO7	QATAR ENERGY	2.25	242,000.00	82.75	218,587.50	220,598.39	200,245.80	-18,342.59	0.0020070000
US	BOND	747628A5	QUALCOMM INC	4.30	405,000.00	86.98	502,509.08	524,475.19	548,245.20	45,769.01	0.0021500000
US	BOND	747628B05	QUALCOMM INC	4.25	330,000.00	98.20	327,587.70	327,584.20	317,474.41	-10,113.29	0.0021390000
US	BOND	747628B81	QUALCOMM INC	5.40	2,225,000.00	104.11	2,324,317.67	2,323,505.42	2,328,502.35	3,088.93	0.0020190000
US	BOND	747628B70	QUALCOMM INC	6.00	315,000.00	108.21	312,788.65	312,741.42	304,052.30	-21,810.91	0.0021480000
US	BOND	74825QAO9	QUEEN'S HEALTH SYSTEMS/STH	4.81	505,000.00	90.73	530,785.40	530,895.88	458,169.98	-72,447.00	0.0020000000
US	BOND	74939QAB2	ROKIT MORTGAGE TRUST 2022-1	3.50	2,705,817.82	88.44	2,556,489.13	2,553,441.00	2,341,620.48	-211,814.61	0.0020200000
US	BOND	7494SLAB8	RELX CAPITAL INC	3.50	2,103,000.00	99.60	2,214,518.94	2,155,695.19	2,144,296.62	-11,209.57	0.0020090000
US	BOND	7494SLAD4	RELX CAPITAL INC	3.00	2,047,000.00	85.21	2,173,845.65	2,150,033.24	1,764,345.54	-385,687.70	0.0020090000
US	BOND	74982VW4	RACE POINT IX QLO LTD	5.02	1,280,000.00	98.61	1,299,520.00	1,281,690.44	1,260,953.16	-20,637.28	0.0020550000
US	BOND	75613E023	RAYTHEON TECHNOLOGIES CORP	7.00	173,000.00	107.98	242,102.28	224,819.43	180,764.94	-40,054.49	0.002008100000
US	BOND	75613E0C3	RAYTHEON TECHNOLOGIES CORP	4.20	346,000.00	78.66	428,668.48	423,878.52	272,177.19	-151,491.33	0.002001500000
US	BOND	75613E0C5	RAYTHEON TECHNOLOGIES CORP	4.35	1,490,000.00	85.05	1,418,865.00	1,416,981.97	1,274,824.56	-142,060.41	0.0020080000
US	BOND	75613E0C4	RAYTHEON TECHNOLOGIES CORP	3.00	1,643,000.00	67.79	1,430,314.68	1,437,104.07	1,113,859.66	-323,254.22	0.0020480000
US	BOND	75674EAA5	RELIANT CAPITAL MORTGAGE FINANCING 2022-FL	6.79	1,014,799.60	99.12	1,008,972.28	1,007,190.71	1,005,843.50	-1,347.21	0.0020420000
US	BOND	75674EAA2	RELIANT CAPITAL MORTGAGE FINANCING 2022-FL	3.25	575,000.00	85.72	638,127.35	620,681.39	489,457.86	-130,223.53	0.0020180000
US	BOND	75674EAB7	RELIANT CAPITAL MORTGAGE FINANCING 2022-FL	2.85	413,000.00	81.10	380,363.15	382,311.58	394,827.16	12,513.58	0.002014500000
UY	BOND	76094EBE7	URUGUAY GOVERNMENT INTERNATIONAL BOND	4.38	2,181,000.00	100.70	2,287,425.43	2,313,779.32	2,210,282.47	-103,496.85	0.0020060000

### MetLife RIS Asset Listing 12/30/2022

Country	Asset Type	Sec ID	Sec Name	Compou	Rate	Quantity	Current	Orig	Asset	Market	Total	% Total
Code	Asset Type	Sec ID	Sec Name	Rate		Quantity	Price Base	Cost Base	Cost Base	Value Base	CVT Base	MTV Base
UY	BOND	786642BE1	URUGUAY GOVERNMENT INTERNATIONAL BOND	5.75		287,610.00	100.00	283,203.48	283,279.04	310,728.67	27,449.63	0.0031360000
US	BOND	7817139B1	REYNOLDS AMERICAN INC	5.65		787,000.00	85.18	678,493.86	689,469.15	870,364.14	-299,103.01	0.0028930000
US	BOND	7817139G0	REYNOLDS AMERICAN INC	4.45		302,000.00	87.83	270,222.40	356,606.77	384,781.40	-59,180.67	0.0031450000
KY	BOND	77541DAAS	ROCKFORD TOWER CLO 2017-3-LTD	5.43		515,000.00	96.72	515,643.75	515,489.82	508,422.94	-7,075.89	0.0022200000
CA	BOND	775109CC3	ROGERS COMMUNICATIONS INC	3.80		2,494,000.00	80.30	2,452,941.14	2,435,776.38	2,152,208.08	-283,568.30	0.0034500000
CA	BOND	775109CC1	ROGERS COMMUNICATIONS INC	4.55		212,000.00	77.53	213,619.48	213,778.27	164,380.84	-49,417.02	0.0007520000
RO	BOND	77588RAJ9	ROMANIAN GOVERNMENT INTERNATIONAL BOND	4.00		190,000.00	80.18	195,025.00	195,051.33	131,032.44	-64,018.89	0.0002670000
RO	BOND	77588RAJ4	ROMANIAN GOVERNMENT INTERNATIONAL BOND	3.83		182,000.00	79.46	180,653.40	180,945.88	144,812.83	-36,133.05	0.0002600000
RO	BOND	77588RAJ0	ROMANIAN GOVERNMENT INTERNATIONAL BOND	5.25		120,000.00	90.93	121,320.00	122,423.10	122,784.77	381.87	0.0002600000
KY	BOND	77597ZA03	ROMARK VARR LTD	5.27		494,803.82	98.45	480,882.13	481,217.55	487,184.23	-5,038.88	0.0021300000
US	BOND	78355HX08	RYDER SYSTEM INC	2.90		316,000.00	90.12	333,314.10	323,099.65	299,827.08	-33,262.59	0.0019100000
US	BOND	78409VA83	SAP GLOBAL INC	1.25		771,000.00	78.81	611,973.84	613,640.49	582,588.37	-29,072.12	0.0026800000
US	BOND	78445DAE1	SMB PRIVATE EDUCATION LOAN TRUST 2016-C	6.07		2,690,987.40	107.26	2,802,179.86	2,847,098.13	2,876,369.88	582,273.85	0.0215600000
US	BOND	78448RA08	SMB PRIVATE EDUCATION LOAN TRUST 2016-C	6.27		1,108,802.71	100.08	1,100,104.10	1,183,953.39	1,197,518.20	3,584.81	0.0030800000
US	BOND	78448WAC8	SMB PRIVATE EDUCATION LOAN TRUST 2017-A	5.22		1,264,891.11	98.79	1,282,824.89	1,288,451.50	1,289,348.75	-19,102.75	0.0026600000
US	BOND	78448WAB7	SMB PRIVATE EDUCATION LOAN TRUST 2021-A	5.05		5,490,520.23	96.68	5,446,168.84	5,456,967.43	5,261,738.82	-195,828.61	0.0232000000
US	BOND	78448WAA6	SMB PRIVATE EDUCATION LOAN TRUST 2022-C	4.48		2,774,228.46	96.63	2,771,180.24	2,771,258.48	2,850,101.87	879,843.63	0.0016100000
US	BOND	78448WAC0	SMB PRIVATE EDUCATION LOAN TRUST 2022-C	5.24		280,073.56	90.74	386,593.82	389,610.41	387,892.61	-1,717.80	0.0016100000
US	BOND	78448WAC2	SMB PRIVATE EDUCATION LOAN TRUST 2020-A	5.16		216,000.00	97.08	216,000.60	216,000.60	211,891.47	-4,108.13	0.0009200000
US	BOND	78448WAA0	SMB PRIVATE EDUCATION LOAN TRUST	1.29		1,981,282.81	88.32	1,860,590.81	1,930,841.59	1,747,843.34	-182,998.25	0.0028900000
US	BOND	78471CA85	SOPI PROFESSIONAL LOAN PROGRAM 2017-D-LL	2.65		672,116.46	95.87	655,327.05	653,033.72	646,760.73	-7,266.99	0.0023300000
NL	BOND	78520LAB5	SABIC CAPITAL II BV	4.80		310,000.00	98.46	305,725.00	348,255.84	326,322.10	-22,933.74	0.0024500000
US	BOND	78558DA88	SABINE PASS LIQUEFACTION LLC	6.88		980,000.00	100.14	980,421.60	980,309.65	980,760.85	457.20	0.0024500000
US	BOND	78558DA85	SABINE PASS LIQUEFACTION LLC	4.80		1,082,000.00	98.05	1,211,793.88	1,178,822.47	1,050,928.81	-120,903.66	0.0024500000
US	BOND	78558DA82	SABINE PASS LIQUEFACTION LLC	6.80		560,000.00	100.07	560,208.00	548,177.05	550,380.57	2,203.52	0.0024500000
US	BOND	78490LAW0	SALESFORCE INC	3.05		341,000.00	83.50	281,132.89	281,070.79	216,528.64	-64,542.15	0.0009400000
GB	BOND	82281LAA4	SANTANDER UK GROUP HOLDINGS PLC	4.80		1,217,000.00	98.32	1,340,283.04	1,287,886.32	1,188,522.85	-109,363.47	0.0023400000
SA	BOND	82413TAR0	SAUDI GOVERNMENT INTERNATIONAL BOND	3.75		200,000.00	78.88	207,078.02	200,841.86	157,384.00	-49,467.86	0.0002600000
US	BOND	81257YAB7	SEATTLE CHILDREN'S HOSPITAL	2.72		280,000.00	82.87	216,783.40	217,304.23	182,807.38	-34,496.85	0.0002600000
US	BOND	81748PAB0	SECURIA MORTGAGE TRUST 2013-3	2.50		1,888,893.88	85.64	1,612,164.60	1,637,484.24	1,614,814.21	-22,670.03	0.0007070000
US	BOND	81748PAB2	SECURIA MORTGAGE TRUST 2013-3	1.40		1,680,000.00	78.60	1,380,845.00	1,387,864.24	1,289,927.82	-97,936.18	0.0002600000
IE	BOND	82451LAD1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	3.20		2,878,000.00	81.79	3,059,484.90	3,019,488.26	2,658,170.03	-401,318.23	0.0011800000
AE	BOND	82871XAA1	SIGNAL PEAK CLO 12 LTD	3.88		1,985,000.00	95.14	1,153,175.00	1,166,160.38	1,172,728.79	6,568.40	0.0002100000
US	BOND	83188DAC4	SMB PRIVATE EDUCATION LOAN TRUST 2017-8	5.07		1,021,803.15	88.89	889,281.81	1,000,759.84	1,078,287.45	7,507.91	0.0034400000



MottLife RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Coupon	Rate	Quantity	Current	Orig	Amount	Market	Total	% Total
Code							Price	Cost	Cost	Value	Cost	NTV
US	BOND	83208NA5	SMB PRIVATE EDUCATION LOAN TRUST 2022-8	3.94	4,050,924.04	92.39	4,056,041.74	4,050,930.89	3,776,982.09	-283,659.87	0.007654000	
US	BOND	834057AB8	SOFI PROFESSIONAL LOAN PROGRAM 2020-A7RU	2.64	979,501.78	90.49	972,629.46	972,932.73	890,767.62	-82,175.21	0.002395000	
US	BOND	842400GN7	SOUTHERN CALIFORNIA EDISON CO	3.70	834,000.00	98.76	810,266.58	883,639.33	826,879.62	-78,669.73	0.002355000	
US	BOND	842400G0D	SOUTHERN CALIFORNIA EDISON CO	4.20	450,000.00	96.11	524,642.50	607,398.22	427,688.13	-279,600.09	0.001975000	
US	BOND	842400H08	SOUTHERN CALIFORNIA EDISON CO	2.60	287,000.00	92.40	283,951.81	294,183.69	244,731.99	-10,647.89	0.001107000	
US	BOND	842400H73	SOUTHERN CALIFORNIA EDISON CO	5.95	1,075,000.00	104.06	1,107,652.19	1,107,631.20	1,136,943.69	28,212.88	0.002487000	
US	BOND	845743BU6	SOUTHWESTERN PUBLIC SERVICE CO	3.15	628,000.00	98.97	620,668.53	620,948.50	453,812.95	-187,185.65	0.001160000	
US	BOND	84762EAM0	BHSH SYSTEM OBLIGATED GROUP	3.49	835,000.00	73.86	786,058.75	787,183.69	691,405.43	-95,778.16	0.002322000	
US	BOND	85239NCE4	SREIT TRUST 2021-MHPZ	5.14	340,000.00	98.24	328,069.75	328,643.92	327,209.34	-666.02	0.001143000	
US	BOND	86762EAK6	ENERGY TRANSFER LP	6.10	187,000.00	91.68	184,451.48	183,726.65	171,465.26	-12,287.69	0.002076000	
US	BOND	86762EAB8	ENERGY TRANSFER LP	5.95	610,000.00	101.40	723,041.90	677,994.69	618,591.61	-69,453.68	0.002271000	
US	BOND	86762EAL3	ENERGY TRANSFER LP	4.00	1,400,000.00	90.33	1,438,644.17	1,427,750.11	1,311,285.73	-116,464.38	0.002574000	
JP	BOND	88800LAD3	SUNTORY HOLDINGS LTD	2.25	1,644,000.00	90.78	1,507,739.24	1,517,659.24	1,419,505.61	-98,153.63	0.002681000	
US	BOND	88944BAG5	SUTTER HEALTH	2.29	150,000.00	90.87	140,110.50	142,947.41	121,309.41	-18,838.00	0.002039000	
AT	BOND	88984KMU1	SUZANO AUSTRIA GMBH	3.75	129,000.00	93.99	125,021.25	125,577.12	109,187.86	-16,389.16	0.002046000	
KY	BOND	87249MAA5	TICP CLO IX LTD	5.36	4,903,000.00	98.70	4,814,610.00	4,912,191.61	4,840,888.75	-71,312.26	0.023121000	
US	BOND	8726MAV7	T-MOBILE USA INC	4.75	1,261,000.00	97.33	1,197,950.00	1,199,494.42	1,226,294.62	26,690.90	0.002637000	
US	BOND	8726MAB06	T-MOBILE USA INC	3.75	7,230,000.00	94.19	6,872,829.03	7,261,920.20	6,879,877.06	-392,042.14	0.023993000	
US	BOND	8726MABN4	T-MOBILE USA INC	3.30	2,489,000.00	98.73	1,856,604.22	1,860,698.64	1,859,013.60	-201,879.14	0.002726000	
US	BOND	8726MABV4	T-MOBILE USA INC	3.60	1,274,000.00	98.38	1,137,717.46	1,138,519.27	1,100,480.45	-38,038.81	0.002482000	
US	BOND	87289MAV4	TSMC ARIZONA CORP	4.25	980,000.00	98.69	379,019.60	379,054.66	387,417.41	-11,637.26	0.002160000	
JP	BOND	874290AX4	TAKEDA PHARMACEUTICAL CO LTD	2.05	889,000.00	81.82	669,368.41	684,594.03	726,945.66	-138,642.37	0.002817000	
US	BOND	8761279G6	TAMPA ELECTRIC CO	3.83	207,000.00	73.34	237,729.15	239,697.12	148,734.41	-90,862.71	0.002068000	
US	BOND	87612EBG6	TARGA RESOURCES PARTNERS LP / TARGA RESO	5.00	1,120,000.00	90.40	1,093,470.00	1,095,987.21	1,059,493.62	-37,033.59	0.002489000	
US	BOND	87812EB04	TARGA RESOURCES PARTNERS LP / TARGA RESO	5.60	1,528,000.00	94.09	1,435,519.20	1,439,039.99	1,417,625.92	-22,014.47	0.002620000	
US	BOND	87898VY46	TALBMAN CENTERS COMMERCIAL MORTGAGE TRUS	6.62	1,330,000.00	97.10	1,216,881.98	1,317,570.99	1,281,416.43	-36,153.56	0.002666000	
KY	BOND	88032VME6	TENCENT HOLDINGS LTD	2.90	986,000.00	99.91	978,811.84	984,800.65	894,192.87	-90,607.78	0.002461000	
KY	BOND	88032VAK01	TENCENT HOLDINGS LTD	3.00	426,000.00	91.74	404,568.75	404,638.60	371,582.43	-33,056.17	0.001162000	
US	BOND	88236AA02	TEXAS EASTERN TRANSMISSION LP	3.50	716,000.00	90.80	771,073.65	769,211.95	648,833.11	-122,380.84	0.002284000	
US	BOND	88236AAE0	TEXAS EASTERN TRANSMISSION LP	4.15	1,742,000.00	90.19	1,627,963.40	1,628,324.67	1,389,506.44	-231,418.13	0.002612000	
US	BOND	883203BX6	TEXTRON INC	3.85	430,000.00	89.32	434,540.90	432,534.98	420,855.02	-31,679.46	0.002176000	
US	BOND	883203BY6	TEXTRON INC	3.33	227,000.00	90.67	247,280.18	243,013.33	229,484.03	-18,549.30	0.002090000	
US	BOND	883203CA7	TEXTRON INC	3.90	729,000.00	90.87	760,039.99	760,598.69	650,280.65	-110,317.94	0.002289000	
US	BOND	883203CB6	TEXTRON INC	3.00	369,000.00	94.98	324,347.75	325,413.95	319,531.53	-11,117.88	0.002147000	
US	BOND	88327VAA1	THARALDSON HOTEL PORTFOLIO TRUST 2018-TH	5.27	405,049.19	97.19	404,788.88	404,680.38	393,678.39	-11,071.99	0.002172000	
US	BOND	883959CL4	THEIRMO FISHER SCIENTIFIC INC	2.00	319,000.00	90.99	309,110.30	309,217.59	251,059.49	-58,157.90	0.002100000	





Mellife RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Coupon	Quantity	Current Price	Dir	Cost Base	Market	Total	NY Total
Code				Rate		Per Share		Cost Base	Value Base	GR Base	NY Base
US	BOND	883566C04	THEIRMO FISHER SCIENTIFIC INC	4.85	640,000.00	101.41		649,700.60	649,623.76	10,945.85	0.002840200
US	BOND	883674A05	TRANSCONTINENTAL GAS PIPE LINE CO LLC	7.85	3,228,000.00	106.73		4,058,194.03	3,442,966.83	-209,307.20	0.0015050200
US	BOND	883674A05	TRANSCONTINENTAL GAS PIPE LINE CO LLC	4.00	2,815,000.00	83.03		2,884,618.62	2,454,459.88	-869,867.74	0.0010750200
US	BOND	883674A04	TRANSCONTINENTAL GAS PIPE LINE CO LLC	3.50	485,000.00	76.04		458,548.40	465,459.38	484,389.78	0.001620200
KY	BOND	88944LAA0	TRINITAS OIL MILL LTD	6.41	433,000.00	98.88		419,036.75	414,611.62	419,679.70	0.0011630200
US	BOND	887818D28	UNION PACIFIC CORP	4.16	302,000.00	81.90		346,645.04	342,046.22	454,733.20	0.001080200
US	BOND	887818E04	UNION PACIFIC CORP	4.00	198,000.00	81.84		222,932.16	221,256.18	182,035.94	0.0010790200
US	BOND	887818E03	UNION PACIFIC CORP	3.25	392,000.00	72.05		359,468.40	359,411.28	289,401.73	0.001150200
US	BOND	887818E02	UNION PACIFIC CORP	2.89	1,075,000.00	79.48		1,121,383.66	1,118,256.18	857,653.68	0.0013750200
US	BOND	887818E01	UNION PACIFIC CORP	2.80	1,224,000.00	88.53		1,030,918.08	1,042,180.58	-850,703.08	0.0014620200
US	BOND	889318AA6	UNITED AIRLINES 2016-1 CLASS AA PASS THR	3.50	124,412.81	88.33		124,068.88	124,458.54	108,271.10	0.0010470200
US	BOND	889318AA5	UNITED AIRLINES 2016-1 CLASS AA PASS THR	2.80	255,158.45	88.45		255,158.45	255,158.45	225,688.70	0.001060200
US	BOND	889318AA4	UNITED AIRLINES 2020-1 CLASS A/PASS THRO	6.88	684,537.33	88.89		666,537.33	685,557.33	685,782.18	0.001060200
US	BOND	889318AA3	UNITED AIRLINES 2016-1 CLASS AA PASS THR	3.10	55,848.81	90.15		53,838.97	54,816.87	50,437.32	0.0010220200
US	BOND	889318AA1	UNITED AIRLINES 2016-2 CLASS AA PASS THR	2.88	161,847.54	85.03		160,845.13	163,673.00	198,241.73	0.001060200
US	BOND	889318AA0	UNITED AIRLINES 2016-2 CLASS AA PASS THR	2.70	305,150.92	82.89		305,150.92	305,180.92	246,226.58	0.001060200
US	BOND	889318AA6	UNITED AIRLINES 2016-1 CLASS A/PASS THRO	3.45	84,579.34	88.92		80,623.83	81,000.32	82,317.68	0.001060200
US	BOND	889318AA5	UNITED AIRLINES 2016-1 CLASS A/PASS THRO	4.00	362,615.69	90.91		371,137.13	375,389.61	385,477.68	0.001550200
US	BOND	810690AZ1	MEXICO GOVERNMENT INTERNATIONAL BOND	5.75	158,000.00	94.11		178,737.50	178,739.32	192,884.51	0.001060200
MX	BOND	810687BAC4	MEXICO GOVERNMENT INTERNATIONAL BOND	4.15	1,312,000.00	97.37		1,294,125.01	1,338,048.67	1,277,650.47	0.001060200
MX	BOND	810687BAE0	MEXICO GOVERNMENT INTERNATIONAL BOND	3.75	4,025,000.00	94.38		3,784,202.50	3,883,183.38	3,798,714.14	0.0010640200
MX	BOND	810687BAF7	MEXICO GOVERNMENT INTERNATIONAL BOND	4.50	5,930,000.00	95.38		6,382,897.66	6,233,178.24	6,664,828.56	0.0014770200
MX	BOND	810687BAZ2	MEXICO GOVERNMENT INTERNATIONAL BOND	2.66	280,000.00	80.56		275,880.20	275,872.30	225,828.04	0.001060200
US	BOND	812810PA2	UNITED STATES TREASURY NOTE/BOND	4.38	18,200,000.00	104.70		20,248,702.30	27,001,802.70	18,085,297.86	0.0013490200
US	BOND	812810CT8	UNITED STATES TREASURY NOTE/BOND	3.13	23,050,000.00	98.41		24,719,804.47	24,890,218.94	20,348,591.74	0.001160200
US	BOND	812810R04	UNITED STATES TREASURY NOTE/BOND	3.83	2,857,500.00	97.83		2,898,882.82	2,884,515.62	2,443,031.48	0.001100200
US	BOND	812810R03	UNITED STATES TREASURY NOTE/BOND	3.83	5,600,000.00	97.72		6,680,759.38	6,834,449.20	5,141,054.87	0.001520200
US	BOND	812810R02	UNITED STATES TREASURY NOTE/BOND	3.13	2,288,000.00	84.40		2,187,077.81	2,057,104.38	1,913,630.83	0.001080200
US	BOND	812810R01	UNITED STATES TREASURY NOTE/BOND	3.00	1,759,000.00	82.38		1,587,049.24	1,517,581.30	1,478,771.46	0.001060200
US	BOND	812810R00	UNITED STATES TREASURY NOTE/BOND	2.88	3,188,000.00	80.52		3,050,982.56	3,087,041.87	2,694,422.69	0.0011290200
US	BOND	812810R05	UNITED STATES TREASURY NOTE/BOND	3.00	21,437,500.00	82.28		23,243,623.20	22,066,497.79	17,634,078.45	0.0012780200
US	BOND	812810R03	UNITED STATES TREASURY NOTE/BOND	2.80	1,580,000.00	74.82		1,644,171.86	1,628,048.60	1,621,739.03	0.001100200
US	BOND	812810R04	UNITED STATES TREASURY NOTE/BOND	2.89	6,055,000.00	80.13		6,048,911.24	6,031,619.45	4,881,808.26	0.0011260200
US	BOND	812810R02	UNITED STATES TREASURY NOTE/BOND	3.00	9,710,000.00	81.88		11,078,950.84	11,329,423.22	7,943,169.04	0.0014920200
US	BOND	812810R03	UNITED STATES TREASURY NOTE/BOND	2.70	3,340,000.00	78.00		3,879,416.28	3,884,073.78	2,605,300.46	0.0011410200
US	BOND	812810R01	UNITED STATES TREASURY NOTE/BOND	3.00	4,050,000.00	81.96		3,705,742.18	3,732,423.72	3,819,579.18	0.0014540200



Mellie RIS Asset Listing  
12/30/2022

ML00419-E 9A41 BR Minged Broad MHI BGI Fd

Country	Asset Type	Sec ID	Sec Name	Company	Issue	Quantity	Current Price	Cost Price	Delta	Market Value	Cost	Unrealized Gain/Loss	Total	% Total
US	BOND	9128106C3	UNITED STATES TREASURY NOTE/BOND		3.13	13,616,000.00	84.04	13,724,838.31	13,704,384.63	11,359,407.26	-9,345,977.32	0.0049780000		
US	BOND	9128106D1	UNITED STATES TREASURY NOTE/BOND		3.00	6,726,000.00	82.12	9,179,579.36	9,126,816.11	7,965,896.53	-1,242,779.46	0.0044960000		
US	BOND	9128106E8	UNITED STATES TREASURY NOTE/BOND		3.38	6,690,000.00	80.21	7,024,110.82	6,866,940.93	5,604,279.72	-1,191,881.21	0.0025430000		
US	BOND	9128106H2	UNITED STATES TREASURY NOTE/BOND		2.88	5,670,000.00	80.48	8,318,432.03	8,117,643.54	4,723,286.34	-3,594,347.20	0.0020690000		
US	BOND	9128106L3	UNITED STATES TREASURY NOTE/BOND		2.00	5,690,000.00	80.04	6,666,381.80	6,511,287.02	3,761,240.84	-2,680,029.39	0.0015430000		
US	BOND	9128106N9	UNITED STATES TREASURY NOTE/BOND		1.25	3,900,000.00	53.82	301,439.29	322,004.95	168,830.86	-132,174.09	0.0000730000		
US	BOND	9128106P4	UNITED STATES TREASURY NOTE/BOND		1.38	14,760,000.00	56.57	13,856,609.22	13,912,920.37	8,221,649.77	-5,691,739.80	0.0059030000		
US	BOND	9128106Q2	UNITED STATES TREASURY NOTE/BOND		1.13	1,326,000.00	62.10	1,272,064.41	1,277,011.59	622,645.70	-464,150.80	0.0003000000		
US	BOND	9128106T8	UNITED STATES TREASURY NOTE/BOND		1.38	16,220,000.00	86.01	14,840,032.89	14,949,503.62	10,544,503.82	-4,484,700.80	0.0046300000		
US	BOND	9128106W9	UNITED STATES TREASURY NOTE/BOND		1.88	10,560,000.00	70.68	10,316,928.90	10,382,525.54	7,696,746.15	-2,603,779.39	0.0033900000		
US	BOND	9128107A8	UNITED STATES TREASURY NOTE/BOND		1.75	26,020,000.00	89.43	23,944,056.76	23,456,128.21	17,125,505.80	-8,290,887.81	0.0075030000		
US	BOND	9128107Q2	UNITED STATES TREASURY NOTE/BOND		2.00	28,855,000.00	71.40	28,023,660.83	28,197,830.99	20,603,146.36	-1,504,684.83	0.0050270000		
US	BOND	9128107F6	UNITED STATES TREASURY NOTE/BOND		2.36	2,469,000.00	76.35	2,092,576.13	2,101,592.71	1,901,163.89	-200,879.82	0.0003930000		
US	BOND	9128107G3	UNITED STATES TREASURY NOTE/BOND		2.88	1,046,000.00	80.13	1,013,816.37	1,014,081.86	837,308.26	-176,769.31	0.0003900000		
US	BOND	9128107H1	UNITED STATES TREASURY NOTE/BOND		3.25	9,205,000.00	87.87	8,206,458.69	8,209,487.70	8,070,196.00	-1,136,286.61	0.0003590000		
US	BOND	9128107J7	UNITED STATES TREASURY NOTE/BOND		4.00	13,580,000.00	82.39	11,982,977.95	11,930,566.36	11,189,646.88	-730,312.48	0.0046920000		
US	BOND	9128107M0	UNITED STATES TREASURY NOTE/BOND		4.00	2,940,000.00	100.14	3,660,105.36	3,659,774.02	3,373,737.86	-288,006.36	0.0014700000		
US	BOND	9128284V9	UNITED STATES TREASURY NOTE/BOND		2.89	6,206,000.00	84.17	8,150,988.42	5,854,754.10	4,901,442.79	-3,047,720.47	0.0035690000		
US	BOND	9128282W8	UNITED STATES TREASURY NOTE/BOND		0.25	15,342,000.00	50.69	15,304,244.30	15,332,866.00	13,668,293.87	-4,664,569.83	0.0066990000		
US	BOND	9128280L9	UNITED STATES TREASURY NOTE/BOND		0.25	210,000.00	89.24	210,376.81	210,185.39	189,503.38	-20,669.00	0.0003930000		
US	BOND	9128284G7	UNITED STATES TREASURY NOTE/BOND		0.25	8,966,000.00	89.42	8,405,423.75	8,526,037.11	7,658,649.04	-865,408.07	0.0035590000		
US	BOND	9128282AT8	UNITED STATES TREASURY NOTE/BOND		1.25	1,515,000.00	86.88	1,460,470.70	1,460,702.73	1,301,194.00	-197,519.73	0.0003700000		
US	BOND	9128282C9	UNITED STATES TREASURY NOTE/BOND		1.25	21,830,000.00	81.39	19,126,120.42	19,274,199.22	17,648,964.06	-1,468,208.59	0.0078200000		
US	BOND	9128282D7	UNITED STATES TREASURY NOTE/BOND		1.90	1,393,000.00	94.13	1,360,270.64	1,357,404.44	1,311,270.07	-75,134.37	0.0003740000		
US	BOND	9128282E6	UNITED STATES TREASURY NOTE/BOND		2.88	4,170,000.00	83.68	4,182,195.45	4,181,182.74	3,605,465.60	-275,717.52	0.0017100000		
US	BOND	9128282F6	UNITED STATES TREASURY NOTE/BOND		3.19	9,712,000.00	97.08	6,667,265.03	6,609,822.70	8,466,129.82	-1,950,669.75	0.0007020000		
US	BOND	9128282G5	UNITED STATES TREASURY NOTE/BOND		2.76	3,268,000.00	91.08	2,920,288.81	2,925,470.26	2,974,101.26	-48,810.99	0.0019300000		
US	BOND	9128282F8	UNITED STATES TREASURY NOTE/BOND		4.38	46,890,000.00	89.71	45,300,890.83	45,298,464.47	46,160,852.85	-1,37,601.82	0.0197800000		
US	BOND	9128282G5	UNITED STATES TREASURY NOTE/BOND		4.00	4,188,000.00	100.03	4,228,110.78	4,228,487.13	4,159,311.66	-29,168.28	0.0016390000		
US	BOND	9128282H2	UNITED STATES TREASURY NOTE/BOND		4.19	6,780,000.00	102.05	7,019,125.76	7,017,145.22	6,596,368.76	-118,778.47	0.0030220000		
US	BOND	9128282F2	UNITED STATES TREASURY NOTE/BOND		3.88	6,561,000.00	99.03	7,089,281.09	7,050,618.01	6,504,287.87	-481,329.84	0.0020260000		
US	BOND	9128282E9	UNITED STATES TREASURY NOTE/BOND		3.88	29,896,000.00	89.45	23,799,505.31	23,798,705.88	23,295,417.87	-233,287.96	0.0103200000		
US	BOND	913917815	RAYTHEON TECHNOLOGIES CORP		4.50	125,000.00	89.93	149,480.96	146,800.88	161,112.70	-23,688.78	0.0005050000		
US	BOND	913917CJ0	RAYTHEON TECHNOLOGIES CORP		3.75	1,087,000.00	77.18	1,181,612.95	1,189,280.12	819,681.09	-368,599.03	0.0003980000		



MetLife RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Company	Issue	Quantity	Current Price	Orig Cost Base	Amort Cost Base	Market Value	Total CUI	% Total NY
US	BOND	9130170Y3	FAYTHEON TECHNOLOGIES CORP	4.13	3,220,000.00	98.71	3,689,210.59	3,697,463.18	3,062,744.61	4,034,719.87	0.0073415000	
US	BOND	91324P0R1	UNITEDHEALTH GROUP INC	4.75	1,120,000.00	93.64	1,416,672.22	1,416,162.86	1,035,661.13	-360,471.75	0.0004555000	
US	BOND	91324P0X8	UNITEDHEALTH GROUP INC	4.20	417,000.00	88.51	492,363.77	486,263.73	385,671.61	-106,262.12	0.0001565000	
US	BOND	91324P0U3	UNITEDHEALTH GROUP INC	3.70	489,000.00	76.19	567,442.29	564,726.66	382,228.69	-185,517.60	0.0001975000	
US	BOND	91324P0Z2	UNITEDHEALTH GROUP INC	2.90	1,161,000.00	67.66	693,698.24	693,920.69	785,444.91	-78,476.75	0.0003445000	
US	BOND	91324P0F6	UNITEDHEALTH GROUP INC	3.25	289,000.00	71.56	203,367.12	200,578.23	213,230.13	13,851.90	0.0000695000	
US	BOND	91324P0E7	UNITEDHEALTH GROUP INC	6.05	629,000.00	100.51	542,309.89	542,288.00	572,959.32	30,656.32	0.0002915000	
US	BOND	913398KV1	REGENTS OF THE UNIVERSITY OF CALIFORNIA	4.13	1,810,000.00	93.16	1,810,000.00	1,810,000.00	1,688,129.21	-121,870.79	0.0007385000	
US	BOND	914129C08	UNIVERSITY OF CALIFORNIA	4.77	691,000.00	61.58	677,664.71	677,209.87	583,728.78	-112,651.08	0.0002475000	
US	BOND	914129H45	UNIVERSITY OF CALIFORNIA	4.86	326,000.00	64.30	281,645.56	281,297.99	287,126.61	-23,992.38	0.0001325000	
US	BOND	914129H09	UNIVERSITY OF CALIFORNIA	2.65	420,000.00	61.44	306,171.60	307,269.42	298,066.27	-48,033.15	0.0001935000	
US	BOND	914465UJ4	UNIVERSITY OF MICHIGAN	3.50	690,000.00	77.88	669,000.00	669,200.00	636,672.87	-162,427.13	0.0002355000	
US	BOND	914469W73	UNIVERSITY OF MINNESOTA	4.05	989,000.00	64.74	693,000.00	689,200.00	494,034.50	-88,966.50	0.0002165000	
UY	BOND	917388BK7	URUGUAY GOVERNMENT INTERNATIONAL BOND	4.38	724,207.00	90.33	905,404.39	885,580.31	778,937.51	-107,032.80	0.0003415000	
US	BOND	92343V0C5	VERIZON COMMUNICATIONS INC	4.40	667,000.00	91.83	470,130.26	470,184.63	405,656.26	-4,528.37	0.0002335000	
US	BOND	92343V0U4	VERIZON COMMUNICATIONS INC	4.02	1,759,000.00	90.41	1,975,464.50	1,944,911.28	1,642,082.76	-302,648.81	0.0007195000	
US	BOND	92343V0E8	VERIZON COMMUNICATIONS INC	3.15	5,129,000.00	93.18	5,407,696.39	5,411,440.18	4,832,982.49	-588,677.69	0.0079170000	
US	BOND	92343V1U3	VERIZON COMMUNICATIONS INC	1.50	2,044,000.00	77.74	1,979,398.54	1,989,721.82	1,589,076.32	-400,648.50	0.0003965000	
US	BOND	92343V1F9	VERIZON COMMUNICATIONS INC	2.65	426,000.00	67.20	307,610.56	309,285.04	287,643.09	-20,911.96	0.0001265000	
US	BOND	92343V1V3	VERIZON COMMUNICATIONS INC	2.88	1,256,000.00	60.70	1,050,647.66	1,053,294.89	786,613.50	-268,631.39	0.0003445000	
US	BOND	92343V1X7	VERIZON COMMUNICATIONS INC	1.88	489,000.00	59.54	362,620.00	363,289.62	285,852.32	-78,437.30	0.0001265000	
US	BOND	92343V1J3	VERIZON COMMUNICATIONS INC	1.68	489,000.00	77.66	451,838.28	453,642.19	383,213.38	-67,428.81	0.0001965000	
US	BOND	92343V0G7	VERIZON COMMUNICATIONS INC	2.65	2,810,000.00	82.24	2,364,982.61	2,659,219.78	2,310,827.66	-348,382.26	0.0071205000	
US	BOND	92343V0K4	VERIZON COMMUNICATIONS INC	3.40	1,987,000.00	76.19	1,519,676.66	1,327,809.10	1,650,467.72	-271,467.38	0.0004605000	
US	BOND	92343V0N8	VERIZON COMMUNICATIONS INC	2.35	2,249,000.00	79.27	2,280,126.74	2,089,843.12	1,792,759.58	-307,083.54	0.0007815000	
US	BOND	92343V0W2	VERIZON COMMUNICATIONS INC	5.25	640,000.00	79.83	611,083.50	611,642.69	645,379.17	34,736.58	0.0002825000	
US	BOND	92343V0A5	VICI PROPERTIES LP / VICI NOTE CO INC	4.25	322,000.00	83.28	304,219.19	304,348.07	300,401.43	-3,946.64	0.0001315000	
US	BOND	92343V0A1	VICI PROPERTIES LP	4.38	1,659,000.00	94.11	1,466,112.63	1,469,378.00	1,407,139.76	-2,229.28	0.0003645000	
US	BOND	92343V0A6	VICI PROPERTIES LP	4.75	729,000.00	94.87	724,673.75	724,722.94	703,126.28	-21,547.66	0.0003830000	
US	BOND	92343V0A9	VICI PROPERTIES LP	4.88	2,045,000.00	94.87	2,043,623.63	2,043,523.63	1,940,065.41	-103,458.12	0.0005050000	
US	BOND	927504F95	VIRGINIA ELECTRIC AND POWER CO	6.00	379,000.00	103.44	406,658.60	360,580.40	335,137.85	-62,010.94	0.0004735000	
US	BOND	927504F94	VIRGINIA ELECTRIC AND POWER CO	4.65	379,000.00	87.79	476,659.00	469,586.43	332,739.64	-138,648.79	0.0001465000	
US	BOND	927504F73	VIRGINIA ELECTRIC AND POWER CO	4.20	189,000.00	81.27	230,366.56	228,424.81	191,171.06	-39,195.85	0.0000965000	
US	BOND	927504F76	VIRGINIA ELECTRIC AND POWER CO	3.80	289,000.00	79.44	320,951.64	317,577.11	203,337.99	-114,179.12	0.0002995000	
US	BOND	928093A68	VAWARE INC	4.85	678,000.00	98.79	1,621,459.80	896,200.24	647,650.80	-178,209.44	0.0003715000	

MedLife RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Quantity	Current Price/Basis	Qty	Asset Cost/Basis	Market Value/Basis	Total	% Total
US	BOND	928953A4	VANVARE INC	1.60	344,000.00	344,082.24	304,669.63	289,817.59	-4,801.94	0.0011310000
US	BOND	928953A1	VANVARE INC	1.80	268,000.00	264,369.48	264,644.24	209,044.59	-46,603.65	0.0000910000
US	BOND	928953A9	VANVARE INC	2.20	975,000.00	972,811.75	972,874.17	739,982.30	-232,791.87	0.0003240000
US	BOND	92895FA0	VFRRS COMMERCIAL MORTGAGE TRUST 2014-C20	4.00	2,377,000.00	2,662,846.09	2,523,883.50	2,315,982.26	-246,900.25	0.0001410000
US	BOND	92915FA8	VOYA CLO 2016-1 LTD	5.16	793,814.76	779,324.61	774,183.92	780,955.91	6,301.89	0.0003420000
US	BOND	92915FA9	VOYA CLO 2017-2	5.06	432,409.28	424,103.60	424,691.58	435,917.52	1,272.63	0.0001610000
US	BOND	92915FA0	VOYA CLO 2017-4 LTD	5.21	350,000.00	343,087.50	343,434.42	344,709.58	1,272.63	0.0001610000
US	BOND	92917CAE2	VOYA CLO 2013-1 LTD	5.29	920,178.14	908,812.90	900,796.90	916,922.84	7,165.94	0.0004010000
US	BOND	92928UAG4	VP CAREY INC	2.60	1,546,000.00	1,528,209.85	1,529,997.41	1,231,009.17	-298,988.24	0.0003990000
US	BOND	94106L8B	WASTE MANAGEMENT INC	2.85	413,000.00	410,985.44	411,013.50	306,619.26	-104,400.05	0.0001020000
US	BOND	94989DAW9	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	3.45	2,468,000.00	2,852,276.25	2,569,272.46	2,348,176.89	-200,099.60	0.0001020000
US	BOND	950C0U04	WELLS FARGO & CO	3.00	2,094,000.00	2,040,728.13	2,043,575.50	1,620,786.04	-422,789.46	0.0004490000
US	BOND	950C0U06	WELLS FARGO & CO	4.81	2,614,000.00	2,666,569.68	2,583,741.02	2,553,084.10	-33,656.92	0.0011800000
US	BOND	950C2FA9D	WELLS FARGO MORTGAGE BACKED SECURITIES 2	2.65	387,000.00	333,919.47	330,310.47	283,806.89	-46,503.58	0.0001240000
US	BOND	9504138A9	WESTLAKELAKE CORP	3.38	442,000.00	442,000.00	428,600.74	280,485.26	-148,114.48	0.0001400000
US	BOND	9594578Z2	WILLIAMS COS INC THE	7.50	165,000.00	169,267.86	169,760.74	180,603.27	10,842.53	0.0000780000
US	BOND	9594578Z2	WILLIAMS COS INC THE	4.00	703,000.00	721,175.22	721,360.79	700,970.56	-20,390.23	0.0003070000
US	BOND	9594578Z2	WILLIAMS COS INC THE	5.89	600,000.00	600,129.00	600,092.90	488,828.00	-111,264.90	0.0002870000
US	BOND	96091L9	CORP NACIONAL DEL COBRE DE CHILE	3.00	628,000.00	627,814.00	630,854.18	687,800.12	54,946.12	0.0002870000
US	BOND	9677916	QATAR GOVERNMENT INTERNATIONAL BOND	5.10	280,000.00	342,876.00	340,422.43	261,074.32	-79,348.11	0.0001400000
US	BOND	9677272	SAUDI GOVERNMENT INTERNATIONAL BOND	3.25	200,000.00	127,000.00	127,185.32	144,086.40	16,911.08	0.0000640000
US	BOND	9681XB6	EMPRESA NACIONAL DEL PETROLEO	4.38	200,000.00	202,800.00	201,912.86	193,802.00	-8,107.86	0.0000840000
US	CURRENCY	CASHUSD	US Dollar	0.00	11.80	12.05	12.05	12.38	0.33	0.0000000000
MX	BOND	E48914889	COMISION FEDERAL DE ELECTRICIDAD	4.88	368,462.28	369,462.28	369,462.28	369,462.28	0.00	0.0001810000
US	FUTURE	F223	COMPTON FUND 8309 DEC22	0.00	203,000.00	199,817.48	199,817.48	187,905.00	-11,912.48	0.0000840000
US	FUTURE	FV93	COMPTON FUND 8309 DEC22	0.00	1,071.00	107.93	115,730,528.37	115,692,897.59	37,630.78	0.0000000000
US	FUTURE	TUHD	COMPTON FUND 1097 MAR23	0.00	1,040.00	102.64	213,043,944.35	213,281,251.04	237,307.69	0.0000000000
US	FUTURE	TY93	COMPTON 1097 NOTE (COMPT) MAR23	0.00	732.00	112.30	80,092,524.55	79,832,450.78	260,073.77	0.0000000000
US	FUTURE	USH3	COMPTON LONG BOND(CB) MAR23	0.00	-138.00	125.34	45,840,286.99	45,821,469.25	-18,817.74	0.0000000000
US	FUTURE	USY714	BAA-FREEDPORT INDONESIA PT	4.78	293,000.00	95.00	156,730.00	188,212.31	31,482.31	0.0000840000
US	FUTURE	UXY93	CONDUS 1097 ULTRA FUT MAR23	0.00	-970.00	118.28	44,890,733.06	44,352,469.75	-438,263.31	0.0000000000
US	FUTURE	VXN93	CONDUS ULTRA BOND CRT MAR23	0.00	-70.00	194.31	-6,610,091.27	-4,401,879.00	-2,208,212.27	0.0000000000
US	FUTURE	1002000100	RECEIVABLE FOR SECURITIES SOLD	0.00	0.00	0.00	0.00	114,507,459.88	114,507,459.88	0.0000000000
US	FUTURE	1009000300	ACCOUNTS RECEIVABLE - SUBSCRIPTIONS	0.00	0.00	0.00	0.00	0.00	0.00	0.0000000000



MedLife RIS Asset Listing  
12/30/2022

Country	Asset Type	Sec ID	Sec Name	Company	Rate	Quantity	Current Price Base	Orig Cost Base	Asset Cost Base	Market Value Base	Total GIL Base	% Total RTV Base
		1007000001	MISCELLANEOUS ASSET		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.0000000000
		1007000600	INVESTMENTS INTEREST RECEIVABLE		0.00	0.00	0.00	0.00	0.00	13,096,711.69	0.00	0.0257330200
		1007000610	DEFERRED INTEREST RECEIVABLE		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.0000000000
		1007001300	FUTURE RECEIVABLE		0.00	0.00	0.00	0.00	0.00	78,691.25	0.00	0.0000344020
		1007001305	VARIATION MARGIN		0.00	0.00	0.00	0.00	0.00	-78.72	0.00	0.0000000000
		1007100500	INVESTMENTS INTEREST RECEIVABLE - ST		0.00	0.00	0.00	0.00	0.00	24,195.00	0.00	0.0000100000
		1007100510	DEFERRED INTEREST RECEIVABLE - ST		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.0000000000
		1007200500	INVESTMENTS INTEREST RECEIVABLE - CE		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.0000000000
		1007200510	DEFERRED INTEREST RECEIVABLE - CE		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.0000000000
		1787000620	SWEET INCOME RECEIVABLE		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.0000000000
		2001000100	PAYABLE FOR SECURITIES PURCHASED		0.00	0.00	0.00	0.00	0.00	-202,694,071.89	0.00	-0.0002100000
		2004000250	DEFERRED INTEREST PAYABLE		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.0000000000
		2006000400	INVESTMENT INTEREST PAYABLE		0.00	0.00	0.00	0.00	0.00	-26,790.78	0.00	-0.0000000000
		2006000150	ACCOUNTING FEES PAYABLE		0.00	0.00	0.00	0.00	0.00	-25,206.68	0.00	-0.0000000000
		2006000300	FUTURE PAYABLE		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.0000000000
		2006000350	ACCOUNTS PAYABLE - REDEMPTIONS		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.0000000000
		2006000370	ACCOUNTS PAYABLE - WITHDRAWALS		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.0000000000
						<b>2,407,106,777.43</b>	<b>2,704,028,641.13</b>	<b>2,686,632,441.21</b>	<b>2,078,311,487.68</b>	<b>-220,482,720.88</b>		

**DISNEY SALARIED PENSION PLAN A**  
**EIN: 14-1284013, PLAN: 022**  
**SCHEDULE H, LINE 4i**  
**SCHEDULE OF ASSETS (HELD AT END OF YEAR)**  
**AS OF DECEMBER 31, 2022**

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
*	The Walt Disney Company Retirement Plan Master Trust	Master Trust Investment Account	\$4,317,108,334	\$3,737,511,934
**	Metropolitan Life Insurance Company	Guaranteed Annuity Contract (566)	\$304,164	\$304,164
**	Metropolitan Life Insurance Company	Guaranteed Annuity Contract (13214)	\$1,871,979	\$1,625,294

\* The Master Trust investment account information in this schedule has been certified as to its completeness and accuracy by the Trustee.

\*\* The Guaranteed Annuity Contract information in this schedule has been certified as to its completeness and accuracy by Metropolitan Life Insurance Company.

**Schedule SB, line 24 — Change in Actuarial Assumptions**

**Actuarial assumption changes since prior valuation**

- The expense component of normal cost changed from \$2,094,000 to \$2,520,000 to reflect our expectations for the current plan year.
- The interest rates used for actuarial equivalence purposes were updated to the 417(e) interest rates in effect for the 2022 plan year (September 2021), projected to the year of payment with implied future spot rates to better reflect expected experience.