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

QUARTERLY STATEMENT

AS OF JUNE 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 92622 Employer's ID Number 31-1000236

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

Country of Domicile United States of America

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

Incorporated/Organized 12/01/1980 Commenced Business 03/05/1981

Statutory Home Office 400 Broadway (Street and Number) , Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 400 Broadway (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code) , 513-629-1800 (Area Code) (Telephone Number)

Mail Address 400 Broadway (Street and Number or P.O. Box) , Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 400 Broadway (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code) , 513-629-1800 (Area Code) (Telephone Number)

Internet Website Address WWW.WesternSouthernLife.com

Statutory Statement Contact Wade Matthew Fugate (Name) , 513-629-1402 (Area Code) (Telephone Number)

CompAcctGrp@WesternSouthernLife.com (E-mail Address) , 513-629-1871 (FAX Number)

OFFICERS

Chairman of Board, President & CEO: John Finn Barrett

Secretary and Counsel: Donald Joseph Wuebbling

OTHER

James Howard Acton Jr., VP	Michael Anthony Bacon, VP	Charles Marion Ward Barrett #, VP
Troy Dale Brodie, Sr VP, Chief Marketing Officer	Christopher Steven Brown, VP	Peter James Brown, VP
John Henry Bultema III, Sr VP	James Daniel Conklin #, VP	Danielle Marie D'Addesa #, VP, Assoc Gen Counsel
James Joseph DeLuca, VP	Brian Richard Doran, VP	Lisa Beth Fangman, Sr VP
James Jeffrey Fitzgerald, Sr VP, Chf Information Off	Benjamin Edward Fotsch, VP	Wade Matthew Fugate, VP, Controller
David Todd Henderson, Sr VP, Chf Acty, Risk, Data Off	Sarah Sparks Herron #, VP, Assoc Gen Counsel	Valerie Ann Holmes, VP
Kevin Louis Howard, VP, Deputy Gen Counsel	Bradley Joseph Hunkler, Sr VP, Chief Financial Officer	Stephen Gale Hussey Jr., Sr VP
Mark Daniel Hutchinson, VP	Jay Vincent Johnson, VP, Treasurer	Linda Marie Lake, Sr VP
Todd Anthony Lee, VP	Charles Emilio Licata #, VP	Matthew William Loveless, VP
Joseph Hanlon Lynch Jr., VP	Bruce William Maisel, VP, CCO	Jill Tripp McGruder, Sr VP, Enterprise CMO
Jeffrey David Meek, VP	Edward Blake Moore Jr., Sr VP	Paul Brian Moore, Sr VP, Chief Customer Officer
David Edward Nevers, VP	Jonathan David Niemeyer, Sr VP, CAO, & Gen Counsel	Thomas Joseph O'Connell, MD, VP, Medical Director
Justin Keith Payne #, VP	Maribeth Semba Rahe, Sr VP	Michelle Ison Rice, VP
Ryan Keith Richey, VP	Gregory Gates Rowe #, VP	Paul Charles Silva, Sr VP
Rodrick Landon Snyder, VP, Chief Audit Officer	Denise Lynn Sparks, VP	Michael Shane Speas, VP, Chief Info Security Officer
Jeffrey Laurence Stainton, VP, Assoc Gen Counsel	Thomas Roy Stanek, VP	Jacob Cole Steuber, VP
Tracey Marie Stofa #, VP	Charles Lawrence Thomas, VP	James Joseph Vance, Sr VP, Co-Chief Inv Officer
Michael Charles Vogel #, VP	Brendan Matthew White, Sr VP, Co-Chief Inv Officer	Terrie Ann Wiedenheft, Sr VP
Scott Joseph Wittman, VP	Aaron Jason Wolf, VP, Chief Underwriter	

DIRECTORS OR TRUSTEES

John Finn Barrett	James Norman Clark	Phillip Ralph Cox
James Columbus Hale	Robert Lloyd Lawrence	James Kirby Risk III
Robert Blair Truitt	Thomas Luke Williams	John Peter Zanotti

State of Ohio
County of Hamilton SS

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

John Finn Barrett	Donald Joseph Wuebbling	Wade Matthew Fugate
Chairman of Board, President & CEO	Secretary and Counsel	VP and Controller

Subscribed and sworn to before me this
24th day of July, 2023
Angela M. Baker-Colyer

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

NOTARY PUBLIC
STATE OF OHIO

ANGELA M. BAKER-COLYER
Notary Public, State of Ohio
My Commission Expires
June 17, 2027

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	19,116,875,242		19,116,875,242	17,777,132,742
2.	Stocks:				
	2.1 Preferred stocks	27,636,194		27,636,194	26,221,436
	2.2 Common stocks	1,195,721,763	219,131,818	976,589,945	915,181,259
3.	Mortgage loans on real estate:				
	3.1 First liens	4,189,002,118		4,189,002,118	3,760,559,223
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)			0	0
	4.2 Properties held for the production of income (less $ .... encumbrances)			0	0
	4.3 Properties held for sale (less $ .... encumbrances)			0	0
5.	Cash ($ 71,657,589), cash equivalents ($ 10,324,301) and short-term investments ($ 40,263,117)	122,245,007		122,245,007	523,330,053
6.	Contract loans (including $ .... premium notes)	22,900,727		22,900,727	23,349,895
7.	Derivatives	445,789		445,789	794,138
8.	Other invested assets	490,462,652	5,000,000	485,462,652	463,656,612
9.	Receivables for securities	11,414,645		11,414,645	7,092,531
10.	Securities lending reinvested collateral assets	64,439,618		64,439,618	45,424,182
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	25,241,143,755	224,131,818	25,017,011,937	23,542,742,071
13.	Title plants less $ .... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	183,754,551	14,731,254	169,023,297	153,885,281
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,032,065		2,032,065	1,403,894
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	17,192,469		17,192,469	17,681,079
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	3,407,133		3,407,133	6,387,698
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts			0	0
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon			0	0
18.2	Net deferred tax asset	221,625,373	4,848,525	216,776,848	199,420,113
19.	Guaranty funds receivable or on deposit	875,202		875,202	875,202
20.	Electronic data processing equipment and software			0	0
21.	Furniture and equipment, including health care delivery assets ($ ....)			0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	2,652,113		2,652,113	0
24.	Health care ($ ....) and other amounts receivable	4,184	4,184	0	0
25.	Aggregate write-ins for other than invested assets	19,524,237	6,567,041	12,957,196	11,802,329
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	25,692,211,082	250,282,822	25,441,928,260	23,934,197,667
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,650,990,056		1,650,990,056	1,429,233,953
28.	Total (Lines 26 and 27)	27,343,201,138	250,282,822	27,092,918,316	25,363,431,620
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	CSV of company owned life insurance	12,957,196		12,957,196	11,802,329
2502.	Disallowed IMR	6,567,041	6,567,041	0	0
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	19,524,237	6,567,041	12,957,196	11,802,329

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 20,629,489,500 less $ included in Line 6.3 (including $ Modco Reserve)	20,629,489,500	19,394,846,996
2. Aggregate reserve for accident and health contracts (including $ Modco Reserve)		0
3. Liability for deposit-type contracts (including $ Modco Reserve)	1,971,277,303	1,807,934,065
4. Contract claims:		
4.1 Life	18,546,260	20,614,608
4.2 Accident and health		0
5. Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		0
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		0
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		0
6.3 Coupons and similar benefits (including $ Modco)		0
7. Amount provisionally held for deferred dividend policies not included in Line 6		0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	153,946	137,403
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		0
9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		0
9.3 Other amounts payable on reinsurance, including $ assumed and $ 3,872,797 ceded	3,872,797	7,374,570
9.4 Interest Maintenance Reserve		307,658
10. Commissions to agents due or accrued-life and annuity contracts $ 656,008 , accident and health $ and deposit-type contract funds $	656,008	823,853
11. Commissions and expense allowances payable on reinsurance assumed		0
12. General expenses due or accrued		237,144
13. Transfers to Separate Accounts due or accrued (net) (including $ (2,580,866) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(5,601,230)	(8,522,297)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,937,117	6,271,859
15.1 Current federal and foreign income taxes, including $ 724,565 on realized capital gains (losses)	25,068,662	4,560,411
15.2 Net deferred tax liability		0
16. Unearned investment income	572,241	553,956
17. Amounts withheld or retained by reporting entity as agent or trustee	195,373	249,446
18. Amounts held for agents' account, including $ agents' credit balances		0
19. Remittances and items not allocated	28,083,099	49,693,217
20. Net adjustment in assets and liabilities due to foreign exchange rates		0
21. Liability for benefits for employees and agents if not included above		0
22. Borrowed money $ 65,000,000 and interest thereon $	65,000,000	0
23. Dividends to stockholders declared and unpaid		0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	438,949,575	367,953,353
24.02 Reinsurance in unauthorized and certified ($) companies		0
24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		0
24.04 Payable to parent, subsidiaries and affiliates	16,751,748	17,991,540
24.05 Drafts outstanding		0
24.06 Liability for amounts held under uninsured plans		0
24.07 Funds held under coinsurance		0
24.08 Derivatives	0	833,984
24.09 Payable for securities	34,644,569	9,962,060
24.10 Payable for securities lending	541,910,247	472,453,972
24.11 Capital notes $ and interest thereon $		0
25. Aggregate write-ins for liabilities	2,833,877	2,697,088
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	23,775,341,092	22,156,974,886
27. From Separate Accounts Statement	1,650,990,056	1,429,233,953
28. Total liabilities (Lines 26 and 27)	25,426,331,148	23,586,208,839
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		0
33. Gross paid in and contributed surplus	1,397,408,064	1,397,408,064
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	266,679,104	377,314,717
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 $)		0
36.2 shares preferred (value included in Line 30 $)		0
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	1,664,087,168	1,774,722,781
38. Totals of Lines 29, 30 and 37	1,666,587,168	1,777,222,781
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	27,092,918,316	25,363,431,620
DETAILS OF WRITE-INS		
2501. Uncashed drafts and checks pending escheatment to the state	2,367,932	2,559,155
2502. Payable for Collateral on Derivatives	378,749	50,737
2503. Interest Payable - Policy and Contract Funds	87,196	87,196
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,833,877	2,697,088
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	2,583,018,687	4,383,529,086	6,660,230,161
2.	Considerations for supplementary contracts with life contingencies		204,744	600,191
3.	Net investment income	565,946,237	360,894,459	856,014,252
4.	Amortization of Interest Maintenance Reserve (IMR)	(3,259,246)	299,377	(752,541)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded			0
7.	Reserve adjustments on reinsurance ceded			0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	428,459	454,566	878,781
	8.2 Charges and fees for deposit-type contracts	683	719	1,444
	8.3 Aggregate write-ins for miscellaneous income	1,183,242	(2,211,927)	1,352,191
9.	Totals (Lines 1 to 8.3)	3,147,318,062	4,743,171,024	7,518,324,479
10.	Death benefits	66,183,531	71,788,246	133,355,141
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,095,539	964,831	2,402,151
12.	Annuity benefits	287,194,454	239,215,193	488,519,563
13.	Disability benefits and benefits under accident and health contracts	859,351	927,115	1,813,616
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	1,105,417,955	544,579,004	1,222,883,194
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	37,579,317	7,202,772	41,305,217
18.	Payments on supplementary contracts with life contingencies	1,538,865	1,470,141	2,787,857
19.	Increase in aggregate reserves for life and accident and health contracts	1,234,642,505	3,168,567,690	4,637,979,495
20.	Totals (Lines 10 to 19)	2,734,511,517	4,034,714,992	6,531,046,234
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	56,735,109	89,106,763	143,851,273
22.	Commissions and expense allowances on reinsurance assumed			0
23.	General insurance expenses and fraternal expenses	53,769,623	49,983,145	106,751,657
24.	Insurance taxes, licenses and fees, excluding federal income taxes	12,704,647	9,807,783	17,851,864
25.	Increase in loading on deferred and uncollected premiums	269,829	192,566	830,362
26.	Net transfers to or (from) Separate Accounts net of reinsurance	180,797,777	577,085,683	721,683,087
27.	Aggregate write-ins for deductions	13,566,278	3,387,563	13,149,177
28.	Totals (Lines 20 to 27)	3,052,354,780	4,764,278,495	7,535,163,654
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	94,963,282	(21,107,471)	(16,839,175)
30.	Dividends to policyholders and refunds to members			0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	94,963,282	(21,107,471)	(16,839,175)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	48,282,768	47,139,042	65,520,065
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	46,680,514	(68,246,513)	(82,359,240)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 498,406 (excluding taxes of $ (2,693,833) transferred to the IMR)	1,295,225	3,560,259	(2,189,380)
35.	Net income (Line 33 plus Line 34)	47,975,739	(64,686,254)	(84,548,620)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,777,222,781	1,539,295,927	1,539,295,927
37.	Net income (Line 35)	47,975,739	(64,686,254)	(84,548,620)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 10,826,181	51,620,146	(110,220,335)	(68,473,272)
39.	Change in net unrealized foreign exchange capital gain (loss)			0
40.	Change in net deferred income tax	29,432,443	54,391,465	88,825,836
41.	Change in nonadmitted assets	(18,667,719)	(25,170,674)	(11,699,430)
42.	Change in liability for reinsurance in unauthorized and certified companies			0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			0
44.	Change in asset valuation reserve	(70,996,222)	86,230,340	(5,239,309)
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			0
47.	Other changes in surplus in Separate Accounts Statement		(938,350)	(938,350)
48.	Change in surplus notes			0
49.	Cumulative effect of changes in accounting principles			0
50.	Capital changes:			
	50.1 Paid in			0
	50.2 Transferred from surplus (Stock Dividend)			0
	50.3 Transferred to surplus			0
51.	Surplus adjustment:			
	51.1 Paid in	0	0	320,000,000
	51.2 Transferred to capital (Stock Dividend)			0
	51.3 Transferred from capital			0
	51.4 Change in surplus as a result of reinsurance			0
52.	Dividends to stockholders	(150,000,000)		0
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(110,635,613)	(60,393,808)	237,926,855
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,666,587,168	1,478,902,119	1,777,222,781
	DETAILS OF WRITE-INS			
08.301.	Company Owned Life Insurance	1,154,867	(2,218,177)	(2,279,716)
08.302.	Miscellaneous Income	28,375	6,250	3,631,907
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,183,242	(2,211,927)	1,352,191
2701.	Securities Lending Interest Expense	12,569,636	1,400,777	9,164,552
2702.	Pension Expense	994,924	1,975,497	3,950,994
2703.	Miscellaneous Expense	1,718	11,289	33,631
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	13,566,278	3,387,563	13,149,177
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	2,584,311,406	4,383,603,463	6,666,374,562
2.	Net investment income	562,926,784	353,737,264	845,843,337
3.	Miscellaneous income	457,517	461,536	4,512,133
4.	Total (Lines 1 to 3)	3,147,695,707	4,737,802,263	7,516,730,032
5.	Benefit and loss related payments	1,504,144,135	872,516,517	1,902,612,214
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	177,876,710	583,208,210	720,340,217
7.	Commissions, expenses paid and aggregate write-ins for deductions	140,278,202	152,104,538	279,083,643
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ (240,109) tax on capital gains (losses)	25,607,621	30,192,997	75,993,581
10.	Total (Lines 5 through 9)	1,847,906,668	1,638,022,262	2,978,029,655
11.	Net cash from operations (Line 4 minus Line 10)	1,299,789,039	3,099,780,001	4,538,700,377
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,535,909,170	1,667,364,093	3,190,391,807
	12.2 Stocks	36,542,747	52,380,464	129,448,942
	12.3 Mortgage loans	64,424,014	235,283,989	339,534,654
	12.4 Real estate	0	0	0
	12.5 Other invested assets	8,314,544	8,643,569	17,368,093
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,096,489	(3,882)	4,844
	12.7 Miscellaneous proceeds	25,646,289	215,707,115	801,558
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,671,933,253	2,179,375,348	3,677,549,898
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,906,078,672	4,708,013,208	6,984,854,094
	13.2 Stocks	45,244,112	74,790,715	177,238,458
	13.3 Mortgage loans	493,016,924	687,410,713	1,316,725,917
	13.4 Real estate	0	0	0
	13.5 Other invested assets	27,167,393	26,451,753	55,902,027
	13.6 Miscellaneous applications	23,337,550	5,252,600	26,124,577
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,494,844,651	5,501,918,989	8,560,845,073
14.	Net increase (or decrease) in contract loans and premium notes	(449,168)	(948,384)	(1,576,208)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,822,462,230)	(3,321,595,257)	(4,881,718,967)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	320,000,000
	16.3 Borrowed funds	65,000,000	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	163,343,238	98,351,980	42,852,728
	16.5 Dividends to stockholders	150,000,000	0	0
	16.6 Other cash provided (applied)	43,244,907	338,665,789	177,196,052
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	121,588,145	437,017,769	540,048,780
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(401,085,046)	215,202,513	197,030,190
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	523,330,053	326,299,863	326,299,863
	19.2 End of period (Line 18 plus Line 19.1)	122,245,007	541,502,376	523,330,053

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	109,160,850	102,227,128	197,705,473
3.	Ordinary individual annuities	2,247,219,655	4,170,294,360	6,156,581,991
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities	243,417,837	123,793,013	335,959,794
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other			0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	2,599,798,342	4,396,314,501	6,690,247,258
12.	Fraternal (Fraternal Benefit Societies Only)			0
13.	Subtotal (Lines 11 through 12)	2,599,798,342	4,396,314,501	6,690,247,258
14.	Deposit-type contracts	5,102,470,702	5,983,349,198	12,750,234,794
15.	Total (Lines 13 and 14)	7,702,269,044	10,379,663,699	19,440,482,052
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Western-Southern Life Assurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance (the Department).

The Department recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Department has the right to permit other specific practices that deviate from prescribed practices. There are no differences between the Company's net income and capital and surplus following NAIC SAP or practices prescribed and permitted by the state of Ohio.

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

	SSAP #	F/S Page	F/S Line #	2023	2022
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	47,975,739	(84,548,620)
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	47,975,739	(84,548,620)
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,666,587,168	1,777,222,781
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	1,666,587,168	1,777,222,781

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

No Change.

C. Accounting Policy

(2) The Company has not reacquired any SVO Identified Bonds during the reporting period.

(6) Loan-backed and structured securities are stated at amortized cost, except those with an initial NAIC designation of 6, which are stated at the lower of amortized cost or fair value. Loan-backed and structured securities with an initial NAIC designation of 6 could have a final designation of 1 through 5 as determined by the SVO financial modeling process. The retrospective adjustment method is used to determine amortized cost for all loan-backed and structured securities, except for those which an other-than-temporary impairment has been recognized, which use the prospective adjustment method to determine amortized cost.

D. Going Concern. Management has not raised any doubts about the entity's ability to continue as a going concern.

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2023.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans. No Change.

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

(1) Prepayment assumptions are derived from Bloomberg and broker dealer prepayment models or from empirical data.

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the period ended June 30, 2023, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the period ended June 30, 2023, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
12667G-7H-0	858,792	853,342	5,450	853,342	834,183	06/30/2023
12667G-BD-4	1,487,479	1,213,188	274,291	1,213,188	1,213,116	06/30/2023
52520Q-AG-9	1,646,016	1,563,959	82,057	1,563,959	1,490,229	06/30/2023
760985-7P-0	208,103	199,183	8,920	199,183	177,719	06/30/2023
Total	XXX	XXX	370,718	XXX	XXX	XXX

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2023:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	136,986,292
2. 12 Months or Longer	583,526,525
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	2,889,399,308
2. 12 Months or Longer	5,345,026,510

(5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:

a. the length of time and the extent to which the fair value is below the book/adjusted carry value;
b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
c. for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
d. for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
e. for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
f. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

If the decline is judged to be other-than-temporary, an impairment charge is recorded as a net realized capital loss in the period the determination is made.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is $537.5 million.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

H. Repurchase Agreements Transactions Accounted for as a Sale. No Change.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale. No Change.

J. Real Estate. No Change.

K. Low Income Housing Tax Credit (LIHTC) Property Investments. No significant holdings. No Change.

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

N. Offsetting and Netting of Assets and Liabilities

Information related to the Company's derivative instruments and the effects of offsetting on the balance sheet are as follows:

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	445,789	—	445,789

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities			
Derivative Instrument	—	—	—

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

O. 5* Securities. No Change.

P. Short Sales. None.

Q. Prepayment Penalty and Acceleration Fees. None.

R. Reporting Entity's Share of Cash Pool by Asset type. None.

6. Joint Ventures, Partnerships and Limited Liability Companies. No Change.

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

10. Information Concerning Parent, Subsidiaries and Affiliates.

A. & B.

In March 2023, the Company paid a $150.0 million ordinary dividend to The Western and Southern Life Insurance Company. The dividend was in the form of cash.

C. (4) Detail of Amounts Owed To/From a Related Party

The Company issued debt to The Western and Southern Life Insurance Company (the "debtor") on January 6, 2023, in the amount of $95.0 million, which as of June 30, 2023 has an outstanding balance of $78.0 million. Any outstanding principal is due January 6, 2033. At the option of the debtor, early repayment may be made. The debt is in the form of a line of credit, which is reported as a bond in the Company's Schedule D. The debtor can borrow up to $100.0 million. Interest is variable, with a formula of 1 month SOFR plus 100 basis points, and is required to be paid monthly. The debtor has paid a total of $2.1 million in interest year-to-date. A collateral security deposit is not required to be maintained with the Company.

11. Debt.

B. FHLB (Federal Home Loan Bank) Agreements.

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as $3,730.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

		1 Total 2+3	2 General Account	3 Separate Accounts
1.	Current Year			
(a)	Membership Stock - Class A	20,000,000	20,000,000	—
(b)	Membership Stock - Class B	—	—	—
(c)	Activity Stock	74,261,282	74,261,282	—
(d)	Excess Stock	2,227,019	2,227,019	—
(e)	Aggregate Total (a+b+c+d)	96,488,301	96,488,301	—
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	3,730,000,000	XXX	XXX
2.	Prior Year-end			
(a)	Membership Stock - Class A	15,630,053	15,630,053	—
(b)	Membership Stock - Class B	—	—	—
(c)	Activity Stock	66,205,096	66,205,096	—
(d)	Excess Stock	11,113,851	11,113,851	—
(e)	Aggregate Total (a+b+c+d)	92,949,000	92,949,000	—
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	2,350,000,000	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

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

			Eligible for Redemption			
	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	20,000,000	20,000,000	—	—	—	—
2. Class B	—	—	—	—	—	—

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	2,545,328,197	2,717,227,104	1,657,690,700
2. Current Year General Account Total Collateral Pledged	2,545,328,197	2,717,227,104	1,657,690,700
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	2,339,899,858	2,519,348,210	1,479,735,542

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	2,601,637,188	2,745,439,570	1,629,206,942
2. Current Year General Account Maximum Collateral Pledged	2,601,637,188	2,745,439,570	1,629,206,942
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	2,567,555,437	2,630,446,208	1,551,351,542

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	65,000,000	65,000,000	—	XXX
(b) Funding Agreements	1,592,690,700	1,592,690,700	—	1,596,128,068
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,657,690,700	1,657,690,700	—	1,596,128,068
2. Prior Year-end				
(a) Debt	—		—	XXX
(b) Funding Agreements	1,479,735,542	1,479,735,542	—	1,478,779,769
(c) Other	—		—	XXX
(d) Aggregate Total (a+b+c)	1,479,735,542	1,479,735,542	—	1,478,779,769

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	65,000,000	65,000,000	—
2. Funding Agreements	1,592,690,700	1,592,690,700	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	1,657,690,700	1,657,690,700	—

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

c. FHLB - Prepayment Obligations

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

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

a. Defined Benefit Plan

iv. Components of net periodic benefit cost. Not applicable.

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

D. In March 2023, the Company paid an ordinary dividend to The Western and Southern Life Insurance Company. Refer to Note 10 for details.

14. Liabilities, Contingencies, and Assessments. No Change.

15. Leases. No Change.

16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk. No Change

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

B. (2) Not applicable.
(4) Not applicable.

C. Wash Sales. No Change.

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans. No Change.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators. No Change.

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2023

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Bank loans	—	681,014	—	—	681,014
Bonds: RMBS	—	646,411	—	—	646,411
Bonds: Exchange traded funds	6,959,250	—	—	—	6,959,250
Common stock: Unaffiliated	815,936,290	—	—	—	815,936,290
Common stock: Mutual funds	62,927,760	—	—	—	62,927,760
Preferred stock	—	27,636,194	—	—	27,636,194
Derivative assets: Interest rate swaps	—	368,313	—	—	368,313
Derivative assets: TBA forward	—	77,476	—	—	77,476
Separate account assets *	18,528,902	48,304,188	—	—	66,833,090
Total assets at fair value	904,352,202	77,713,596	—	—	982,065,798

*Separate account assets measured at fair value in this table do not include assets backing market value adjusted annuities, which are held at amortized cost, with the exception of securities rated NAIC 6 where the security's fair value is below amortized cost.

(2) Not applicable.

(3) The Company's policy is to recognize transfers in and transfers out of levels at the beginning of each quarterly reporting period.

(4) Investments in Level 2 include bank loans and below investment grade residential mortgage-backed securities initially rated NAIC 6. These securities represent both senior and subordinated tranches in securitization trusts containing residential mortgage loans originated during the period of 2005 to 2007. The Company determined fair value as of the balance sheet date through the use of third-party pricing services utilizing market observable inputs.

The fair value of preferred stock included in Level 2 has been determined by utilizing market observable inputs from third-party pricing services.

Derivative investments included in Level 2 consist of interest rate swaps and to be announced (TBA) forward contracts. The fair values of these securities have been determined through the use of third-party pricing services or models utilizing market observable inputs.

Assets held in Level 2 of the separate accounts carried at fair value include investment grade municipal, corporate bonds, and surplus notes. The Company determined fair value of the bonds through the use of third-party pricing services utilizing market observable inputs.

B. Not applicable.

C. The carrying amounts and fair values of the Company's significant financial instruments were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	17,757,597,633	19,116,875,242	48,135,521	16,952,091,146	757,370,966	—	—
Common stock: Unaffiliated**	910,775,390	910,775,390	910,775,390	—	—	—	—
Common stock: Mutual funds	62,927,760	62,927,760	62,927,760	—	—	—	
Preferred stock	27,636,194	27,636,194	—	27,636,194	—	—	—
Mortgage loans	3,940,753,475	4,189,002,118	—	—	3,940,753,475	—	—
Cash, cash equivalents, & short-term investments	122,757,330	122,245,007	122,757,330	—	—	—	—
Other invested assets: Surplus notes	46,131,917	46,785,561	—	46,131,917	—	—	—
Other invested assets: Residual tranche, fixed income	10,230,889	9,665,228	—	—	10,230,889	—	—
Securities lending reinvested collateral assets	64,439,618	64,439,618	64,439,618	—	—	—	—
Derivative assets	445,789	445,789	—	445,789	—	—	—
Separate account assets	1,558,293,454	1,650,990,056	25,323,945	1,497,517,458	35,452,051	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(14,765,303,963)	(15,238,227,472)	—	—	(14,765,303,963)	—	—
Cash collateral payable	(378,749)	(378,749)	—	(378,749)	—	—	—
Separate account liabilities *	(1,528,605,879)	(1,573,207,644)	—	—	(1,528,605,879)	—	—
Securities lending liability	(541,910,247)	(541,910,247)	—	(541,910,247)	—	—	—

*Variable annuity contracts are considered insurance contracts and therefore, are not included in separate account liabilities for purposes of this disclosure.
**Includes FHLB common stock which is held at cost.

The following discussion describes the valuation methodologies utilized by the Company for assets and liabilities measured or disclosed at fair value. Fair value estimates are made at a specific point in time, based on available market information and judgments about the financial instrument, including discount rates, estimates of timing, amount of expected future cash flows and the credit standing of the issuer. Such estimates do not consider the tax impact of the realization of unrealized gains or losses. For Level 3 investments, the fair value estimates cannot be substantiated by comparison to independent markets. In addition, the disclosed fair value may not be realized in the immediate settlement of the financial instrument. As described below, certain fair values are determined through the use of third-party pricing services. Management does not adjust prices received from third-parties; however, we do analyze the third-party pricing services' valuation methodologies and related inputs and perform additional evaluation to determine the appropriate level within the fair value hierarchy. Care should be exercised in deriving conclusions about the Company's business, its value or financial position based on the fair value information of financial instruments presented below.

Debt Securities, Surplus Notes, Residual Tranche, and Equity Securities

The fair values of actively traded debt securities, asset/mortgage-backed securities, and surplus notes have been determined through the use of third-party pricing services utilizing market observable inputs. Less liquid private placement securities trading in less liquid or illiquid markets with limited or no pricing information are valued using either broker quotes or by discounting the expected cash flows using current market-consistent rates applicable to the yield, credit quality and maturity of each security.

The fair values of actively traded equity securities and exchange traded funds (including exchange traded funds with debt like characteristics) have been determined utilizing publicly quoted prices obtained from third-party pricing services. The fair values of certain equity securities for which no publicly quoted prices are available have been determined through the use of third-party pricing services utilizing market observable inputs. Actively traded mutual funds are valued using the net asset values of the funds. The fair value of preferred stock included in Level 3 has been determined by either broker quotes or by discounting the expected cash flows using current market-consistent rates applicable to the yield.

Mortgage Loans

The fair values for mortgage loans, consisting principally of commercial real estate loans, are estimated using discounted cash flow analyses, using interest rates currently being offered for similar loans collateralized by properties with similar investment risk. The fair values for mortgage loans in default are established at the lower of the fair value of the underlying collateral less costs to sell or the carrying amount of the loan.

Derivative Instruments

The fair value of the interest rate swaps and TBA forward contracts have been determined through the use of third-party pricing services utilizing market observable inputs.

Cash, Cash Equivalents and Short-Term Investments

The fair values of cash, cash equivalents and short-term investments are based on quoted market prices.

Securities Lending Reinvested Collateral Assets

The fair value of securities lending reinvested collateral assets are from third-party sources utilizing publicly quoted prices.

Assets Held in Separate Accounts

Assets held in separate accounts include debt securities, surplus notes and mutual funds. The fair values of these assets have been determined using the same methodologies as similar assets held in the general account.

Life and Annuity Reserves for Investment-type Contracts and Deposit Fund Liabilities

The fair value of liabilities for investment-type contracts is based on the present value of estimated liability cash flows. Present values reflect the Company's margin for uncertainty of the timing of liability cash flows. Key assumptions to the cash flow model include the timing of policyholder withdrawals and the level of interest credited to contract balances.

Fair values for insurance reserves are not required to be disclosed. However, the estimated fair values of all insurance reserves and investment contracts are taken into consideration in the Company's overall management of interest rate risk.

Cash Collateral Payable

The payable represents the obligation to return cash collateral the Company has received relating to derivative instruments. The fair value is based upon the stated amount.

Securities Lending Liability

The liability represents the Company's obligation to return collateral related to securities lending transactions. The liability is short-term in nature and therefore, the fair value of the obligation approximates the carrying amount.

Separate Account Liabilities

Certain separate account liabilities are classified as investment contracts and are carried at an amount equal to the related separate account assets. Carrying value is a reasonable estimate of the fair value as it represents the exit value as evidenced by withdrawal transactions between contract holders and the Company.

D. Not applicable.

E. Not applicable.

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)? Yes [ ] No [X]

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

	AMOUNT
a. Permanent ACA Risk Adjustment Program	
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment	—
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	—
3. Premium adjustments payable due to ACA Risk Adjustment	—
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	—
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	—
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	—
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	—
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	—
Liabilities	
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	—
5. Ceded reinsurance premiums payable due to ACA Reinsurance	—
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	—
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA Reinsurance	—
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	—
9. ACA Reinsurance contributions - not reported as ceded premium	—
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA Risk Corridors	—
Liabilities	
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	—
Operations (Revenue & Expense)	
3. Effect of ACA Risk Corridors on net premium income (paid/received)	—
4. Effect of ACA Risk Corridors on change in reserves for rate credits	—

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

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

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

Risk Corridors Program Year	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1- 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. 2014											
1. Accrued retrospective premium					—	—			A	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			B	—	—
b. 2015											
1. Accrued retrospective premium					—	—			C	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			D	—	—
c. 2016											
1. Accrued retrospective premium					—	—			E	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			F	—	—
d. Total Risk Corridors	—	—	—	—	—	—	—	—		—	—

(5) ACA Risk Corridors Receivable as of Reporting Date

	1	2	3	4	5	6
Risk Corridors Program Year	Estimated Amount to be Filed or Final Amount Filed	Non-accrued Amounts for Impairment or Other Reasons	Amounts	Asset Balance (Gross of Non-admissions)	Non-admitted Amount	Net Admitted Asset (4 - 5)
a. 2014						
b. 2015						
c. 2016						
d. Total (a + b + c)	—	—	—	—	—	—

24E(5)d (Column 4) should equal 24E(3)c1 (Column 9)
24E(5)d (Column 6) should equal 24E(2)c1

25. Change in Incurred Losses and Loss Adjustment Expenses. No Change.

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

31. Reserves for Life Contracts and Annuity Contracts. No Change.

32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No Change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics.No Change.

34. Premiums and Annuity Consideration Deferred and Uncollected. No Change.

35. Separate Accounts. No Change.

36. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/30/2019

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

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

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

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

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

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
W&S Brokerage Services, Inc.	Cincinnati, Ohio				YES
Fort Washington Investment Advisors, Inc.	Cincinnati, Ohio				YES
Touchstone Advisors, Inc.	Cincinnati, Ohio				YES
Touchstone Securities, Inc.	Cincinnati, Ohio				YES
Eagle Realty Capital Partners, LLC	Cincinnati, Ohio				YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 116,520,633

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 209,925,532	$ 222,018,613
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 287,585,868	$ 291,859,370
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 497,511,400	$ 513,877,983
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 537,456,262

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 537,748,984

16.3 Total payable for securities lending reported on the liability page. $ 541,910,247

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON	ONE WALL STREET NY NY 10286
FEDERAL HOME LOAN BANK	CINCINNATI OH 45202
MORGAN STANLEY	1300 THAMES ST BALTIMORE MD 21231

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
FT WASHINGTON INVESTMENT ADVISORS	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107126	FT WASHINGTON INVESTMENT ADVISORS	KSRXYW3EHSEF8KM62609	Securities Exchange Commission	DS

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

18.2 If no, list exceptions:

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

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
  a. The security was purchased prior to January 1, 2018.
  b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
  d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
  a. The shares were purchased prior to January 1, 2019.
  b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
  d. The fund only or predominantly holds bonds in its portfolio.
  e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
  f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [X] No [ ]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$ 63,418,362
	1.13 Commercial Mortgages	$ 4,069,684,119
	1.14 Total Mortgages in Good Standing	$ 4,133,102,481
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$ 20,241,522
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 20,241,522
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$ 35,658,115
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 35,658,115
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 4,189,002,118
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	231,089	14,468,722	0		14,699,811	2,175,381
2.	Alaska AK	L	30,315	7,194,756	0		7,225,071	0
3.	Arizona AZ	L	1,271,900	75,426,178	0		76,698,078	853,835
4.	Arkansas AR	L	286,380	5,866,146	0		6,152,526	207,104
5.	California CA	L	4,126,588	351,898,451	0		356,025,039	5,263,352
6.	Colorado CO	L	435,765	56,336,362	0		56,772,127	2,480,143
7.	Connecticut CT	L	265,837	30,698,034	0		30,963,871	1,601,255
8.	Delaware DE	L	1,424,044	12,724,076	0		14,148,120	1,286,854
9.	District of Columbia DC	L	46,321	3,498,831	0		3,545,152	67,531
10.	Florida FL	L	4,964,698	189,035,224	0		193,999,922	7,602,037
11.	Georgia GA	L	1,104,826	49,462,414	0		50,567,240	1,783,147
12.	Hawaii HI	L	623,420	7,510,305	0		8,133,725	0
13.	Idaho ID	L	43,110	10,512,256	0		10,555,366	0
14.	Illinois IL	L	6,240,510	116,834,768	0		123,075,278	1,000,193
15.	Indiana IN	L	6,732,199	45,549,336	0		52,281,535	740,162
16.	Iowa IA	L	67,590	14,124,654	0		14,192,244	218,003
17.	Kansas KS	L	350,552	32,976,029	0		33,326,581	854,886
18.	Kentucky KY	L	4,220,947	23,653,640	0		27,874,587	148,003
19.	Louisiana LA	L	2,229,350	22,626,578	0		24,855,928	157,328
20.	Maine ME	L	8,177	16,907,053	0		16,915,230	1,498,497
21.	Maryland MD	L	1,145,246	45,148,779	0		46,294,025	1,445,067
22.	Massachusetts MA	L	74,589	151,325,820	0		151,400,409	8,587,353
23.	Michigan MI	L	4,519,440	85,160,363	0		89,679,803	1,494,045
24.	Minnesota MN	L	1,780,952	44,964,850	0		46,745,802	2,264,830
25.	Mississippi MS	L	246,548	6,996,443	0		7,242,991	0
26.	Missouri MO	L	1,577,989	27,451,109	0		29,029,098	1,521,646
27.	Montana MT	L	15,594	11,255,676	0		11,271,270	0
28.	Nebraska NE	L	29,597	6,859,924	0		6,889,521	0
29.	Nevada NV	L	225,549	18,157,431	0		18,382,980	55,000
30.	New Hampshire NH	L	11,820	29,605,428	0		29,617,248	1,807,440
31.	New Jersey NJ	L	1,763,523	99,932,771	0		101,696,294	5,345,410
32.	New Mexico NM	L	35,291	15,412,782	0		15,448,073	730,872
33.	New York NY	N	83,397	399,480	0		482,877	0
34.	North Carolina NC	L	10,365,370	72,776,484	0		83,141,854	1,952,136
35.	North Dakota ND	L	10,806	2,204,264	0		2,215,070	171,500
36.	Ohio OH	L	27,601,382	126,217,386	0		153,818,768	5,027,469,658
37.	Oklahoma OK	L	285,408	17,002,177	0		17,287,585	504,298
38.	Oregon OR	L	254,119	30,661,127	0		30,915,246	249,232
39.	Pennsylvania PA	L	13,520,411	107,705,629	0		121,226,040	4,488,315
40.	Rhode Island RI	L	7,758	9,103,342	0		9,111,100	332,586
41.	South Carolina SC	L	1,180,923	29,785,969	0		30,966,892	1,476,819
42.	South Dakota SD	L	13,979	3,963,377	0		3,977,356	0
43.	Tennessee TN	L	2,310,221	29,110,533	0		31,420,754	486,452
44.	Texas TX	L	2,530,170	183,689,040	0		186,219,210	8,744,933
45.	Utah UT	L	201,873	34,170,189	0		34,372,062	0
46.	Vermont VT	L	3,573	32,621,266	0		32,624,839	65,000
47.	Virginia VA	L	850,373	59,074,869	0		59,925,242	1,853,402
48.	Washington WA	L	476,368	56,029,731	0		56,506,099	1,522,734
49.	West Virginia WV	L	1,651,128	8,732,629	0		10,383,757	708,989
50.	Wisconsin WI	L	766,143	54,087,512	0		54,853,655	1,255,274
51.	Wyoming WY	L	12,952	3,092,641	0		3,105,593	0
52.	American Samoa AS	N					0	0
53.	Guam GU	L	928	0	0		928	0
54.	Puerto Rico PR	N	3,832	646,387			650,219	0
55.	U.S. Virgin Islands VI	N	618	0			618	0
56.	Northern Mariana Islands MP	N					0	0
57.	Canada CAN	N					0	0
58.	Aggregate Other Aliens OT	XXX	23,058	(11,729)	0	0	11,329	0
59.	Subtotal	XXX	108,284,546	2,490,637,492	0	0	2,598,922,038	5,102,470,702
90.	Reporting entity contributions for employee benefits plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	876,304				876,304	
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	109,160,850	2,490,637,492	0	0	2,599,798,342	5,102,470,702
96.	Plus Reinsurance Assumed	XXX					0	
97	Totals (All Business)	XXX	109,160,850	2,490,637,492	0	0	2,599,798,342	5,102,470,702
98.	Less Reinsurance Ceded	XXX	12,910,321	6,899,707			19,810,028	
99.	Totals (All Business) less Reinsurance Ceded	XXX	96,250,529	2,483,737,785	0	0	2,579,988,314	5,102,470,702
	DETAILS OF WRITE-INS							
58001.	MEX Mexico	XXX	1,560	0			1,560	
58002.	ZZZ Other Alien	XXX	21,498	(11,729)			9,769	
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	23,058	(11,729)	0	0	11,329	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 51
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. N - None of the above - Not allowed to write business in the state 6

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

	NAIC#	TIN#
PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - WESTAD LEASING LLC, OH (NON-INSURER)		84-3195821
SUBSIDIARY - THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY - LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY - THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER)	70483	31-0487145
SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)	92622	31-1000236
SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)		31-1328371
SUBSIDIARY - W&S BROKERAGE SERVICES, INC., OH (NON-INSURER)		31-0846576
SUBSIDIARY - W&S FINANCIAL GROUP DISTRIBUTORS, INC., OH (NON-INSURER)		31-1334221
SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)	99937	31-1191427
SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)	74780	86-0214103
SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)	75264	16-0958252
SUBSIDIARY - GERBER LIFE INSURANCE COMPANY, NY (INSURER)	70939	13-2611847
SUBSIDIARY - GERBER LIFE AGENCY, LLC, OH (NON-INSURER)		43-2081325
SUBSIDIARY - WESTERN & SOUTHERN INVESTMENT HOLDINGS, LLC, OH (NON-INSURER)		06-1804434
SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)		31-1018957
SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, INC., OH (NON-INSURER)		31-1301863
SUBSIDIARY - FABRIC TECHNOLOGIES, INC., NY (NON-INSURER)		47-5482199

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0836	Western-Southern Group	00000	88-3067073				1020 Winter Springs JV, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3192792				2378 Park Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	94.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	1.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	48.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-1614351				Al Neyer Industrial Fund II-Q LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	4.500	Western & Southern Mutual Holding Co		
0836	Western-Southern Group	00000	86-1791268				Alta 287 Venture LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-5144260				Alta at Horizon West, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-4797036				Azalea Apartment Venture, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3057118				Beardsley Inv. Holdings,LLC	AZ	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-4690994				BGA Capital, LLC	IL	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-4499681				Blackstone Real Estate Investment Trust	NY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-1583182				Broomfield SH Holding, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-1472975				Cabot Industrial Value Fund VII, L.P.	MA	NIA	Western-Southern Life Assurance Co	Ownership	2.100	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-1472975				Cabot Industrial Value Fund VII, L.P.	MA	NIA	The Western and Southern Life Insurance Co	Ownership	5.400	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3946170				Candler Road Stockbridge Venture, LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-0894869				Cape Barnstable Investor Holdings,LLC	MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel, LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-3863649				Chestnut Anchor Healthcare Fund II LP	TX	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-2810787				Chestnut Heathcare Partners, LP	TN	NIA	The Western and Southern Life Insurance Co	Ownership	21.350	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3238622				Cincinnati CBD Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-4569007				Concord HB K Clayton Holdings, LLC	MO	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1998953				Courtland Apartments,LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-3600937				CrossHarbor Strategic Debt Fund, L.P.	MA	NIA	Western-Southern Life Assurance Co	Ownership	8.800	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3066875				Delaney Land Partners, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1290497				Eagle Realty Capital Partners, LLC	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1940957				Eagle Rose Apt. Holdings,LLC	NY	NIA	The Western and Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.540	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.980	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	26.370	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	23.110	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3176470				EQT Exeter Industrial Core Plus Fund IV	PA	NIA	Western-Southern Life Assurance Co	Ownership	1.200	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3176470				EQT Exeter Industrial Core Plus Fund IV	PA	NIA	Integrity Life Insurance Co	Ownership	1.700	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3176470				EQT Exeter Industrial Core Plus Fund IV	PA	NIA	The Western and Southern Life Insurance Co	Ownership	0.200	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-3599326				ERG-CP FM Portfolio JV, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	41.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-0486096				ERG-CP MN 6-Pack JV, LLC	MN	NIA	WS Real Estate Holdings LLC	Ownership	41.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	86-3736212				Etowah Joint Venture Partners, LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-5482199				Fabric Technologies, Inc.	NY	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-3668056				Flats Springhurst Inv Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-0815943				Forest Parkway Atlanta Venture, LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Insurance Co	Ownership	37.050	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	Integrity Life Insurance Co	Ownership	4.160	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	52-2206044				Fort Washington Capital Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0837	Western-Southern Group	00003	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	Integrity Life Insurance Co	Ownership	20.050	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00001	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	18.600	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00002	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	25.840	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	99.990	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	31.860	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	6.050	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	6.040	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	1.610	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	40.940	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-0116330				Fort Washington High Yield Invt LLC II	OH	NIA	The Western and Southern Life Insurance Co	Ownership	21.900	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	7.630	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	45.280	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	35.410	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B-LP	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1997777				Fort Washington PE Invest IX-K	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX-LP	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	2.160	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3834210				Fort Washington PE Invest SM II	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3834210				Fort Washington PE Invest SM II	OH	NIA	The Western and Southern Life Insurance Co	Ownership	25.300	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3815473				Fort Washington PE Invest SM II-B-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	98.130	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3815473				Fort Washington PE Invest SM II-B-LP	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3835610				Fort Washington PE Invest SM II-K	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	41.900	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	FWPEI VI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	24.820	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	FWPEI VII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	27.990	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B-LP	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.490	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII-LP	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	24.680	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1023433				Fort Washington PE Invest X-B-LP	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1023433				Fort Washington PE Invest X-B-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3859143				Fort Washington PE Invest XI	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3859143				Fort Washington PE Invest XI	OH	NIA	The Western and Southern Life Insurance Co	Ownership	4.660	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3816231				Fort Washington PE Invest XI-B-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3816231				Fort Washington PE Invest XI-B-LP	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3859775				Fort Washington PE Invest XI-K	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1005851				Fort Washington PE Invest X-LP	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1005851				Fort Washington PE Invest X-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	3.360	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1036934				Fort Washington PE Invest X-S	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	87.620	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	89.590	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	6.700	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	FWPEO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.940	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	FWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	2.160	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	FWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	84.030	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1483379				Fort Washington PE Opp Fund IV, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.400	Western & Southern Mutual Holding Co	NO	
0837	Western-Southern Group	00001	85-1521520				Fort Washington PE Opp Fund IV-K, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-2353885				Fourth and Pike Apartments, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1698272				FWPEI IX GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-1225842				FWPEI Mauna Kea GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3616440				FWPEI SM II GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4844372				FWPEI V GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073669				FWPEI VI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321253				FWPEI VII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-3584733				FWPEI VIII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-0980611				FWPEI X GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3656912				FWPEI XI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806561				FWPEO II GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-2895522				FWPEO III GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1463366				FWPEO IV GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	43-2081325				Gerber Life Agency, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	70939	13-2611847				Gerber Life Insurance Company	NY	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-2495007				Grand Dunes Senior Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3437673.				Hampton Roads Oz Fund	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-4269012				Henley Residences Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	47.270	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1556010				Hunters Creek JV, LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Insurance Co	Ownership	49.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-3569568				Jomax Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1797000				Keller Hicks Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-2435757				Kemah Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3004899				Lennox Zionsville Inv. Holdings,LLC	IN	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2123483				LLIA, Inc.	OH	NIA	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-4499681				Manchester Semmes OZ Fund II, LLC	AL	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-4582162				Manchester Semmes Oz Fund, LLC	VA	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0836	Western-Southern Group	00000	87-1271007				Mauna Kea Taft-Hartley Partners (ERISA), L.P.	OH	NIA	FWPEI Mauna Kea GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2984546				Nashville Hotel JV LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-2515872				Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2122016				Piney Plains Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western and Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1507720				Price Willis Lodging Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3614873				Raleigh Hotel Holding Co., LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3851930				Rancho Presidio Land Partners,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Insurance Co	Ownership	99.990	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2173335				RealTerm Logistics Fund IV, LP	MD	NIA	The Western and Southern Life Insurance Co	Ownership	2.900	Western & Southern Mutual Holding Co		
0836	Western-Southern Group	00000	82-2188516				Revel Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-0812652				River Hollow Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2295656				Sixth and Saratoga NW, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-3712148				South Orange Kissimmee	FL	NIA	WS Real Estate Holdings LLC	Ownership	52.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Insurance Co	Ownership	62.720	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2045113				TA Dakota Land Partners, LLC	WA	NIA	WS Real Estate Holdings LLC	Ownership	62.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1386297				TA Four Lakes Land Partners, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-4406810				TA Loretto Land Partners, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2894738				TA Sawmill Land Partners, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	62.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2672383				Tamiami Senior Inv. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3631372				The Cincinnati Equity Fund III, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.580	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	65242	35-0457540				The Lafayette Life Insurance Co	OH	IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Insurance Co	OH	UDP	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3418626				Timacuan Apt. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors, Inc.	OH	DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc.	NE	DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3090843				Town Madison Holdings, LLC	AL	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	29.840	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	Tri-State Ventures II, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	12.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0836	Western-Southern Group	00000	20-5542563				Tri-State Ventures II, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1788428				Tri-State Ventures, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1339411				TruAmerica Workforce Housing Fund II-A, LP	FL	NIA	Western-Southern Life Assurance Co	Ownership	6.300	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3894041				TruAmerica Workforce Housing Fund LP	FL	NIA	The Western and Southern Life Insurance Co	Ownership	11.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	29.630	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	WS Real Estate Holdings LLC	Ownership	99.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1665321				W Apt. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc.	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors, Inc.	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1744878				Warm Springs Apt. Holdings, LLC	NV	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1413821				Western & Southern Agency, Inc.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc.	OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1732405				Western & Southern Mutual Holding Co	OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	RE	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	06-1804432				WS Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	95.500	Western & Southern Mutual Holding Co	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

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

Explanation:

1.

2.

3.

4.

5.

6.

7.

8.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
   9 2 6 2 2 2 0 2 3 4 9 0 0 0 0 0 2
2. Medicare Part D Coverage Supplement [Document Identifier 365]
   9 2 6 2 2 2 0 2 3 3 6 5 0 0 0 0 2
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
   9 2 6 2 2 2 0 2 3 4 4 5 0 0 0 0 2
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
   9 2 6 2 2 2 0 2 3 4 4 6 0 0 0 0 2
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
   9 2 6 2 2 2 0 2 3 4 4 7 0 0 0 0 2
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
   9 2 6 2 2 2 0 2 3 4 4 8 0 0 0 0 2
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
   9 2 6 2 2 2 0 2 3 4 4 9 0 0 0 0 2
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]
   9 2 6 2 2 2 0 2 3 7 0 0 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	3,760,559,228	2,782,941,629
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	386,992,035	1,198,345,442
	2.2 Additional investment made after acquisition	106,024,889	118,380,475
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	2,280,290	579,618
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals	(1,489,471)	(53,898)
7.	Deduct amounts received on disposals	64,424,014	339,534,654
8.	Deduct amortization of premium and mortgage interest points and commitment fees	940,834	99,384
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,189,002,123	3,760,559,228
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	4,189,002,123	3,760,559,228
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	4,189,002,123	3,760,559,228

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	468,656,612	433,042,698
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	10,226,454
	2.2 Additional investment made after acquisition	27,167,393	45,675,573
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	320	617
5.	Unrealized valuation increase (decrease)	3,002,761	(2,041,972)
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	8,314,544	17,368,093
8.	Deduct amortization of premium and depreciation	49,889	96,068
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	782,597
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	490,462,653	468,656,612
12.	Deduct total nonadmitted amounts	5,000,000	5,000,000
13.	Statement value at end of current period (Line 11 minus Line 12)	485,462,653	463,656,612

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	18,925,651,898	15,239,486,864
2.	Cost of bonds and stocks acquired	3,051,322,784	7,162,092,552
3.	Accrual of discount	34,806,778	32,369,281
4.	Unrealized valuation increase (decrease)	62,751,100	(77,813,067)
5.	Total gain (loss) on disposals	(10,592,909)	(5,302,146)
6.	Deduct consideration for bonds and stocks disposed of	1,672,475,237	3,322,961,059
7.	Deduct amortization of premium	50,164,966	92,377,985
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	1,089,511	12,962,852
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	23,320	3,120,310
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	20,340,233,257	18,925,651,898
12.	Deduct total nonadmitted amounts	219,131,818	207,116,402
13.	Statement value at end of current period (Line 11 minus Line 12)	20,121,101,439	18,718,535,496

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	10,878,614,631	946,497,708	640,170,100	27,845,209	10,878,614,631	11,212,787,448		10,126,152,608
2. NAIC 2 (a)	5,880,398,005	2,664,342,924	2,750,157,825	(31,296,522)	5,880,398,005	5,763,286,582		6,059,432,315
3. NAIC 3 (a)	1,495,681,388	47,650,191	78,702,193	21,542,527	1,495,681,388	1,486,171,913		1,504,399,591
4. NAIC 4 (a)	608,762,355	14,936,611	17,214,980	(27,609,207)	608,762,355	578,874,779		508,555,163
5. NAIC 5 (a)	151,063,701	82,009,768	119,066,891	2,054,604	151,063,701	116,061,182		98,520,999
6. NAIC 6 (a)	1,339,558	0	(4,894)	10,881	1,339,558	1,355,333		812,337
7. Total Bonds	19,015,859,638	3,755,437,202	3,605,307,095	(7,452,508)	19,015,859,638	19,158,537,237	0	18,297,873,013
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0		0
9. NAIC 2	27,876,040	0	0	(240,168)	27,876,040	27,635,872		26,221,436
10. NAIC 3	0	0	0	0	0	0		0
11. NAIC 4	0	0	0	0	0	0		0
12. NAIC 5	195,169	0	0	(195,169)	195,169	0		0
13. NAIC 6	0	0	0	322	0	322		0
14. Total Preferred Stock	28,071,209	0	0	(435,015)	28,071,209	27,636,194	0	26,221,436
15. Total Bonds and Preferred Stock	19,043,930,847	3,755,437,202	3,605,307,095	(7,887,523)	19,043,930,847	19,186,173,431	0	18,324,094,449

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 15,000,000 ; NAIC 2 $ 26,661,999 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	40,263,117	XXX	40,263,117	412,079	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	28,749,998	25,235,298
2.	Cost of short-term investments acquired	30,912,342	53,448,368
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	19,399,223	49,933,668
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	40,263,117	28,749,998
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	40,263,117	28,749,998

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	(39,842)
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	485,636
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	129,795
6.	Considerations received/(paid) on terminations	129,795
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	445,794
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	445,794

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	445,789	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		445,789
4.	Part D, Section 1, Column 6	445,789	
5.	Part D, Section 1, Column 7	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	445,789	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		445,789
10.	Part D, Section 1, Column 9	445,789	
11.	Part D, Section 1, Column 10	0	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	91,515	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	91,515	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	520,047,114	295,943,807
2.	Cost of cash equivalents acquired	7,953,691,640	20,275,376,001
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	1,116,924	29,996
6.	Deduct consideration received on disposals	8,464,531,377	20,051,302,690
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,324,301	520,047,114
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	10,324,301	520,047,114

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
000325418	UNIONDALE	NY		04/30/2023	4.844	37,346	0	575,670
000325454	ROUND TOP	NY		04/30/2023	4.202	7,438	0	312,138
000325468	WATERTOWN	CT		04/30/2023	4.591	25,507	0	268,050
000325532	WESTON	OH		04/30/2023	4.068	12,961	0	222,630
000325578	NEW ORLEANS	LA		04/30/2023	5.846	11,710	0	166,681
000325611	VICTORVILLE	CA		04/30/2023	5.209	11,190	0	518,661
000325854	WILLIAMSTOWN	KY		05/31/2023	4.330	524	0	253,495
000326040	DIXON	MO		05/31/2023	4.200	458	0	155,132
000326079	PHILADELPHIA	PA		04/30/2023	5.775	6,024	0	241,478
000326236	ODESSA	TX		04/30/2023	4.447	24,682	0	192,863
000326288	ROY	UT		03/31/2023	4.316	304	0	390,000
000326296	VINELAND	NJ		05/31/2023	5.259	948	0	309,137
000326323	RIVERDALE	MD		04/30/2023	4.449	42,470	0	766,990
000326350	JACKSONVILLE	FL		04/30/2023	4.744	13,464	0	197,109
000326458	GEORGETOWN	PA		05/31/2023	4.587	76	0	223,000
000326467	NEW ORLEANS	LA		04/30/2023	3.957	16,746	0	251,874
000326489	DOVER	DE		03/31/2023	4.704	421	0	401,051
000326558	COVENTRY	RI		04/30/2023	3.938	5,741	0	542,848
000326563	JOLIET	IL		04/30/2023	4.951	9,552	0	186,363
000326713	MANHATTAN	KS		04/30/2023	4.566	6,186	0	183,197
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed						233,747	0	6,358,367
1295	FORT WORTH	TX		05/09/2023	6.330	59,600,000	0	98,700,000
1296	PITTSBURGH	PA		05/11/2023	7.210	36,000,000	0	63,800,000
1297	WASHINGTON	DC		05/25/2023	6.120	69,000,000	0	128,200,000
1298	TAMPA	FL		06/23/2023	6.320	43,100,000	0	69,700,000
1263	WEST PALM BEACH	FL		03/01/2022	4.300	0	7,376,841	120,487,250
1264	BLOOMINGDALE	GA		03/02/2022	3.500	0	17,703,897	89,473,360
1267	ORLANDO	FL		03/21/2022	4.100	0	12,056,479	65,506,880
1279	BROOMFIELD	CO		07/26/2022	5.100	0	3,550,407	25,624,320
1286	SAVANNAH	GA		03/31/2022	4.200	0	8,421,796	50,308,400
1291	NORTH VENICE	FL		01/09/2023	10.150	0	580,247	59,200,000
0599999. Mortgages in good standing - Commercial mortgages-all other						207,700,000	49,689,667	771,000,210
0899999. Total Mortgages in good standing						207,933,747	49,689,667	777,358,577
1699999. Total - Restructured Mortgages						0	0	0
000325395	WINSTON SALEM	NC		03/31/2023	3.538	158	0	238,425
000325413	UNION	NJ		05/31/2023	7.196	22,718	0	486,597
000325612	CHANDLER	AZ		04/30/2023	4.437	286	0	455,000
000325754	MUKWONAGO	WI		03/31/2023	3.946	15,493	0	293,869
000325762	WATERFORD WORKS	NJ		04/30/2023	4.315	1,103	0	315,109
000325822	FAIRFIELD	AL		03/31/2023	4.716	3,659	0	72,830
000325847	GLASSBORO	NJ		03/31/2023	3.963	4,532	0	255,224
000325880	ARLINGTON	TX		03/31/2023	3.959	5,478	0	267,064
000326011	KAPLAN	LA		03/31/2023	7.565	4,502	0	93,034
000326047	TOWNSHIP OF DEPTFORD	NJ		03/31/2023	4.067	4,718	0	212,881
000326134	ALVIN	TX		02/28/2023	4.591	19,520	0	305,000
000326167	LANHAM	MD		05/31/2023	4.822	47,014	0	420,548
000326377	LANHAM	MD		05/31/2023	3.811	8,307	0	389,736
000326455	JONESBURG	MO		03/31/2023	5.769	1,825	0	191,484
000326463	MOBILE	AL		03/31/2023	5.779	8,381	0	223,994
000326470	VILLA PARK	IL		03/31/2023	5.772	13,765	0	346,200
000326742	HOUSTON	TX		05/31/2023	4.065	56,363	0	388,422
000326783	WEATHERFORD	TX		05/31/2023	4.693	14,175	0	381,031
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed						232,000	0	5,336,448
2499999. Total - Mortgages with overdue interest over 90 days						232,000	0	5,336,448

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
000325664	SAINT PETERSBURG	FL		03/31/2023	5.207	443	0	300,000
000325732	MANHATTAN	MT		05/31/2023	4.487	23,821	0	573,102
000326046	LYNDHURST	NJ		05/31/2023	4.951	37,308	0	581,124
000326134	ALVIN	TX		02/28/2023	4.591	(19,520)	0	305,000
000326182	GOLDSBORO	NC		03/31/2023	4.498	30,453	0	228,000
000326358	PASCO	WA		03/31/2023	4.591	21,264	0	301,891
000326508	DES MOINES	IA		05/31/2023	3.801	13,500	0	155,630
000326593	HAWTHORN WOODS	IL		03/31/2023	3.560	25,642	0	660,000
000326728	NEW CASTLE	DE		03/31/2023	3.706	3,128	0	242,510
000326754	KISSIMMEE	FL		05/31/2023	5.464	24,629	0	345,396
000326816	DAVENPORT	IA		05/31/2023	5.207	6,287	0	119,187
2699999. Mortgages in process of foreclosure-Residential mortgages-insured or guaranteed						166,956	0	3,811,840
3299999. Total - Mortgages in the process of foreclosure						166,956	0	3,811,840
3399999 - Totals						208,332,703	49,689,667	786,506,865

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1151	LORTON	VA		09/28/2009		8,056,693	0	0	0	0	0		657,471	657,471			0
1166	PUYALLUP	WA		02/24/2012		11,829,915	0	0	0	0	0		253,428	253,428			0
1177	SOUTH ATTLEBORO	MA		07/22/2013		40,804,882	0	0	0	0	0		300,443	300,443			0
1178	LORTON	VA		09/18/2013		5,760,748	0	0	0	0	0		60,987	60,987			0
1183	ROSEVILLE	CA		11/20/2014		2,134,331	0	0	0	0	0		33,293	33,293			0
1186	ROCKY RIVER	OH		02/10/2015		24,000,000	0	0	0	0	0		0	0			0
1188	CINCINNATI	OH		10/02/2015		19,384,991	0	0	0	0	0		107,054	107,054			0
1189	CINCINNATI	OH		10/02/2015		8,969,841	0	0	0	0	0		62,157	62,157			0
1190	CINCINNATI	OH		10/02/2015		37,273,968	0	0	0	0	0		255,151	255,151			0
1196	APEX	NC		09/21/2017		12,655,269	0	0	0	0	0		73,528	73,528			0
1197	BEL AIR	MD		12/12/2017		46,491,701	0	0	0	0	0		225,845	225,845			0
1198	NEWPORT	KY		12/19/2017		8,832,747	0	0	0	0	0		106,703	106,703			0
1199	KENNESAW	GA		03/12/2018		11,102,978	0	0	0	0	0		89,346	89,346			0
1200	KENNESAW	GA		03/12/2018		7,622,283	0	0	0	0	0		61,337	61,337			0
1201	KENNESAW	GA		03/12/2018		11,235,157	0	0	0	0	0		90,410	90,410			0
1202	LONGMONT	CO		04/19/2018		49,557,438	0	0	0	0	0		252,534	252,534			0
1203	CINCINNATI	OH		06/01/2018		76,465,000	0	0	0	0	0		1,340,857	1,340,857			0
1204	CINCINNATI	OH		06/01/2018		55,668,178	0	0	0	0	0		965,179	965,179			0
1205	INDIANAPOLIS	IN		06/12/2018		35,760,269	0	0	0	0	0		160,810	160,810			0
1206	LONGWOOD	FL		07/12/2018		35,194,391	0	0	0	0	0		155,782	155,782			0
1207	CARMEL	IN		09/10/2018		32,248,984	0	0	0	0	0		148,627	148,627			0
1208	CARMEL	IN		09/10/2018		2,660,000	0	0	0	0	0		0	0			0
1209	NORTHLAKE	TX		09/18/2018		40,689,388	0	0	0	0	0		180,996	180,996			0
1210	COLUMBUS	OH		09/26/2018		55,404,569	0	0	0	0	0		259,035	259,035			0
1212	KATY	TX		12/21/2018		52,084,026	0	0	0	0	0		346,451	346,451			0
1214	CEDAR PARK	TX		04/01/2019		39,013,804	0	0	0	0	0		177,384	177,384			0

SCHEDULE B - PART 3

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

1 Loan Number	Location 2 City	Location 3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment 8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
1215	SCOTTSDALE	AZ		05/14/2019		51,787,257	0	0	0	0	0		236,596	236,596			0
1216	OKLAHOMA CITY	OK		07/30/2019		26,254,224	0	0	0	0	0		126,094	126,094			0
1217	WASHINGTON	DC		08/08/2019		26,845,814	0	0	0	0	0		118,219	118,219			0
1218	LAND OLAKES	FL		08/12/2019		43,632,408	0	0	0	0	0		204,761	204,761			0
1219	CINCINNATI	OH		09/20/2019		25,900,326	0	0	0	0	0		133,970	133,970			0
1220	WASHINGTON	DC		09/26/2019		43,225,000	0	0	0	0	0		0	0			0
1222	CALIFORNIA	MD		12/20/2019		19,678,844	0	0	0	0	0		117,758	117,758			0
1223	WASHINGTON	DC		02/14/2020		60,000,000	0	0	0	0	0		0	0			0
1224	MURFREESBORO	TN		03/06/2020		24,656,848	0	0	0	0	0		117,638	117,638			0
1225	E. WICHITA	KS		04/16/2020		30,841,156	0	0	0	0	0		157,204	157,204			0
1227	INDIANAPOLIS	IN		06/10/2020		60,500,000	0	0	0	0	0		0	0			0
1228	FISHERS	IN		06/15/2020		44,160,000	0	0	0	0	0		0	0			0
1229	ORLANDO	FL		08/27/2020		44,098,145	0	0	0	0	0		205,639	205,639			0
1230	HUNTSVILLE	AL		09/01/2020		47,950,000	0	0	0	0	0		0	0			0
1231	APACHE JUNTION	AZ		09/22/2020		50,600,000	0	0	0	0	0		0	0			0
1232	LISLE	IL		10/29/2020		45,500,000	0	0	0	0	0		0	0			0
1233	MADISON	WI		11/03/2020		40,175,000	0	0	0	0	0		0	0			0
1234	BAINBRIDGE ISLAND	WA		11/04/2020		35,750,000	0	0	0	0	0		0	0			0
1235	AUSTIN	TX		11/10/2020		23,750,000	0	0	0	0	0		0	0			0
1236	AUSTIN	TX		11/10/2020		2,000,000	0	0	0	0	0		0	0			0
1237	AUSTIN	TX		11/10/2020		15,750,000	0	0	0	0	0		0	0			0
1238	FRANKLIN	WI		12/17/2020		25,000,000	0	0	0	0	0		0	0			0
1239	SOUTH PORTLAND	ME		12/30/2020		29,800,000	0	0	0	0	0		125,591	125,591			0
1240	BRANDENTON	FL		12/30/2020		28,600,000	0	0	0	0	0		120,534	120,534			0
1241	CHARLESTON	SC		12/30/2020		27,000,000	0	0	0	0	0		113,791	113,791			0
1242	FRISCO	TX		01/25/2021		26,000,000	0	0	0	0	0		0	0			0
1243	ELLETTSVILLE	IN		04/15/2021		34,000,000	0	0	0	0	0		72,061	72,061			0
1244	CENTERVILLE	OH		03/29/2021		42,230,000	0	0	0	0	0		139,017	139,017			0
1245	CLARKSVILLES	TN		04/13/2021		31,000,000	0	0	0	0	0		99,432	99,432			0
1246	MARYVILLE	TN		06/17/2021		41,451,000	0	0	0	0	0		0	0			0
1247	AUGUSTA	GA		06/24/2021		34,450,000	0	0	0	0	0		0	0			0
1248	APEX	NC		07/15/2021		3,908,655	0	0	0	0	0		17,890	17,890			0
1249	STERLING	VA		07/21/2021		40,996,899	0	0	0	0	0		195,926	195,926			0
1250	TAMPA	FL		07/29/2021		72,800,000	0	0	0	0	0		0	0			0
1251	MINNEOLA	FL		09/22/2021		52,750,000	0	0	0	0	0		0	0			0
1252	HOUSTON	TX		09/20/2021		57,613,000	0	0	0	0	0		0	0			0
1253	HOUSTON	TX		09/20/2021		62,987,000	0	0	0	0	0		0	0			0
1254	DENVER	CO		11/08/2021		52,000,000	0	0	0	0	0		0	0			0
1255	WEST CHESTER	PA		11/23/2021		46,080,000	0	0	0	0	0		0	0			0
1256	RALEIGH	NC		11/23/2021		38,000,000	0	0	0	0	0		0	0			0
1257	MILLBROOK	AL		10/29/2021		30,200,000	0	0	0	0	0		0	0			0
1258	MCKINNEY	TX		12/14/2021		37,500,000	0	0	0	0	0		0	0			0
1259	RAYMORE	MO		12/14/2021		44,000,000	0	0	0	0	0		0	0			0
1260	LITHIA SPRINGS	GA		12/17/2021		44,500,000	0	0	0	0	0		0	0			0
1261	AURORA	CO		12/20/2021		57,000,000	0	0	0	0	0		0	0			0
1262	PITTSBURGH	PA		02/03/2022		19,538,160	0	0	0	0	0		0	0			0
1263	WEST PALM BEACH	FL		03/01/2022		39,646,416	0	0	0	0	0		0	0			0
1264	BLOOMINGDALE	GA		03/02/2022		26,624,836	0	0	0	0	0		0	0			0
1265	ST. PETERSBURG	FL		03/18/2022		64,750,000	0	0	0	0	0		0	0			0
1266	CORDOVA	TN		03/18/2022		60,000,000	0	0	0	0	0		0	0			0
1267	ORLANDO	FL		03/21/2022		9,713,810	0	0	0	0	0		0	0			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1268	PALM HARBOR	FL		03/30/2022		52,514,000	0	0	0	0	0		0	0			0
1269	DAVENPORT	FL		03/30/2022		33,000,000	0	0	0	0	0		0	0			0
1270	DAVENPORT	FL		03/30/2022		13,500,000	0	0	0	0	0		0	0			0
1271	SAN JOSE	CA		05/05/2022		35,228,994	0	0	0	0	0		450,117	450,117			0
1272	GAINESVILLE	FL		05/09/2022		52,425,000	0	0	0	0	0		0	0			0
1273	BAYTOWN	TX		05/26/2022		23,500,000	0	0	0	0	0		0	0			0
1274	CANAL WINCHESTER	OH		05/27/2022		52,160,000	0	0	0	0	0		0	0			0
1275	TUMWATER	WA		06/01/2022		24,300,000	0	0	0	0	0		0	0			0
1276	PANAMA CITY	FL		06/28/2022		44,000,000	0	0	0	0	0		0	0			0
1277	SAN DIEGO	CA		07/08/2022		30,000,000	0	0	0	0	0		0	0			0
1278	BROOMFIELD	CO		07/26/2022		23,400,000	0	0	0	0	0		0	0			0
1279	BROOMFIELD	CO		07/26/2022		6,152,052	0	0	0	0	0		0	0			0
1280	PHOENIX	AZ		07/27/2022		49,831,570	0	0	0	0	0		189,294	189,294			0
1281	MANAHAWKIN	NJ		07/28/2022		47,100,000	0	0	0	0	0		0	0			0
1282	ALBUQUERQUE	NM		07/28/2022		28,500,000	0	0	0	0	0		0	0			0
1283	COLUMBUS	OH		08/08/2022		67,500,000	0	0	0	0	0		0	0			0
1284	RENO	NV		08/12/2022		60,272,826	0	0	0	0	0		232,681	232,681			0
1285	DALLAS	TX		08/26/2022		58,000,000	0	0	0	0	0		0	0			0
1286	SAVANNAH	GA		03/31/2022		7,738,676	0	0	0	0	0		0	0			0
1287	BOYNTON BEACH	FL		09/12/2022		37,500,000	0	0	0	0	0		0	0			0
1288	LEBANON	OH		09/16/2022		22,000,000	0	0	0	0	0		0	0			0
1289	CHATTANOOGA	TN		09/22/2022		40,150,000	0	0	0	0	0		0	0			0
1290	FORT MEYERS	FL		10/24/2022		82,000,000	0	0	0	0	0		0	0			0
9136	MASON	OH		11/12/2021		29,353,830	0	(24,846)	0	0	(24,846)		0	0			0
000325639	CARSONVILLE	MI		05/02/2022		665	0	20	0	0	20	0	685	685	0	0	0
000325840	ROUND ROCK	TX		05/02/2022		9,264	0	284	0	0	284	0	9,548	9,548	0	0	0
000326631	KATY	TX		05/02/2022		1,240	0	38	0	0	38	0	1,278	1,278	0	0	0
000326333	CINCINNATI	OH		05/02/2022		418	0	13	0	0	13	0	431	431	0	0	0
000326035	UNION	NJ		05/02/2022		2,258	0	69	0	0	69	0	2,327	2,327	0	0	0
000326715	WEST ALEXANDRIA	OH		05/02/2022		4,137	0	127	0	0	127	0	4,264	4,264	0	0	0
000325625	REDFORD	MI		05/02/2022		241	0	7	0	0	7	0	247	247	0	0	0
000326403	OAK PARK	IL		05/02/2022		541	0	16	0	0	16	0	557	557	0	0	0
000326645	RICHMOND	VA		05/02/2022		1,119	0	34	0	0	34	0	1,153	1,153	0	0	0
000326729	BATON ROUGE	LA		05/02/2022		1,219	0	37	0	0	37	0	1,257	1,257	0	0	0
000326492	EASLEY	SC		05/02/2022		47,085	0	1,441	0	0	1,441	0	48,527	48,527	0	0	0
000325923	HYATTSVILLE	MD		05/02/2022		456	0	12	0	0	12	0	468	468	0	0	0
000326250	MONCKS CORNER	SC		05/02/2022		158	0	5	0	0	5	0	163	163	0	0	0
000325499	WICHITA	KS		05/02/2022		234	0	7	0	0	7	0	242	242	0	0	0
000326632	NAUGATUCK	CT		05/02/2022		701	0	21	0	0	21	0	722	722	0	0	0
000325313	HOUSTON	TX		05/02/2022		958	0	29	0	0	29	0	987	987	0	0	0
000326588	CHICAGO	IL		05/02/2022		1,476	0	45	0	0	45	0	1,522	1,522	0	0	0
000325771	ELIZABETH	NJ		05/02/2022		1,143	0	35	0	0	35	0	1,177	1,177	0	0	0
000326700	BARBOURSVILLE	WV		05/02/2022		1,054	0	32	0	0	32	0	1,086	1,086	0	0	0
000326402	HANOVER	IN		05/02/2022		403	0	12	0	0	12	0	416	416	0	0	0
000326491	KING GEORGE	VA		05/02/2022		1,204	0	37	0	0	37	0	1,240	1,240	0	0	0
000325798	BALCH SPRINGS	TX		05/02/2022		112,392	0	3,440	0	0	3,440	0	115,832	103,944	0	(11,888)	(11,888)
000326193	PORTSMOUTH	VA		05/02/2022		83,787	0	2,565	0	0	2,565	0	86,352	86,352	0	0	0
000326048	SPRINGDALE	MD		05/02/2022		1,270	0	39	0	0	39	0	1,309	1,309	0	0	0
000325486	LEESVILLE	LA		05/02/2022		43,224	0	1,323	0	0	1,323	0	44,547	44,547	0	0	0
000326416	SAGAMORE	PA		05/02/2022		496	0	15	0	0	15	0	511	511	0	0	0
000325542	BEAVER FALLS	PA		05/02/2022		58	0	2	0	0	2	0	60	60	0	0	0

STATEMENT AS OF JUNE 30, 2023 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000325910	BARNESVILLE	OH		05/02/2022		342	0	10	0	0	10	0	352	352	0	0	0
000326021	DAYTONA BEACH	FL		05/02/2022		254	0	8	0	0	8	0	262	262	0	0	0
000326728	NEW CASTLE	DE		05/02/2022		72	0	2	0	0	2	0	74	74	0	0	0
000325854	WILLIAMSTOWN	KY		05/02/2022		2,968	0	91	0	0	91	0	3,058	3,058	0	0	0
000326331	POUGHQUAG	NY		05/02/2022		491	0	15	0	0	15	0	506	506	0	0	0
000326428	ATCO	NJ		05/02/2022		383	0	12	0	0	12	0	395	395	0	0	0
000325637	MESA	AZ		05/02/2022		1,224	0	32	0	0	32	0	1,256	1,256	0	0	0
000325311	SAPULPA	OK		05/02/2022		462	0	14	0	0	14	0	475	475	0	0	0
000325921	CANTON	OH		05/02/2022		290	0	9	0	0	9	0	299	299	0	0	0
000326643	FORT WORTH	TX		05/02/2022		14,190	0	434	0	0	434	0	14,624	14,624	0	0	0
000325623	OCONTO	WI		05/02/2022		3,130	0	96	0	0	96	0	3,225	3,225	0	0	0
000325325	LEXINGTON	KY		05/02/2022		72,683	0	2,221	0	0	2,221	0	74,904	72,258	0	(2,646)	(2,646)
000325865	SOUTH BEND	IN		05/02/2022		355	0	11	0	0	11	0	366	366	0	0	0
000326657	LINCOLN	NE		05/02/2022		141,654	0	4,336	0	0	4,336	0	145,990	131,014	0	(14,977)	(14,977)
000326047	TOWNSHIP OF DEPTFORD	NJ		05/02/2022		95	0	3	0	0	3	0	98	98	0	0	0
000326415	STICKNEY	IL		05/02/2022		301	0	9	0	0	9	0	310	310	0	0	0
000326103	LAUREL	MD		05/02/2022		894	0	26	0	0	26	0	920	920	0	0	0
000325338	INTERLACHEN	FL		05/02/2022		321	0	8	0	0	8	0	329	329	0	0	0
000326713	MANHATTAN	KS		05/02/2022		129	0	4	0	0	4	0	132	132	0	0	0
000326587	WINTERS	CA		05/02/2022		832	0	25	0	0	25	0	858	858	0	0	0
000325636	BURGETTSTOWN	PA		05/02/2022		1,513	0	46	0	0	46	0	1,559	1,559	0	0	0
000326429	NEWBURGH	IN		05/02/2022		67,792	0	2,075	0	0	2,075	0	69,867	67,057	0	(2,811)	(2,811)
000326260	CHARLOTTE HALL	MD		05/02/2022		1,390	0	43	0	0	43	0	1,432	1,432	0	0	0
000325326	MONTPELIER	ID		05/02/2022		646	0	20	0	0	20	0	666	666	0	0	0
000325638	CHICAGO	IL		05/02/2022		714	0	19	0	0	19	0	733	733	0	0	0
000326427	GOOSE CREEK	SC		05/02/2022		595	0	18	0	0	18	0	613	613	0	0	0
000325498	COLUMBUS	OH		05/02/2022		624	0	19	0	0	19	0	643	643	0	0	0
000326809	MONTCLAIR	NJ		05/02/2022		117,762	0	3,605	0	0	3,605	0	121,366	115,512	0	(5,854)	(5,854)
000325866	CINCINNATI	OH		05/02/2022		1,856	0	57	0	0	57	0	1,913	1,913	0	0	0
000325484	JACKSON	MS		05/02/2022		959	0	29	0	0	29	0	989	989	0	0	0
000325409	WALDORF	MD		05/02/2022		1,171	0	30	0	0	30	0	1,202	1,202	0	0	0
000326288	ROY	UT		05/02/2022		591	0	18	0	0	18	0	609	609	0	0	0
000326102	EL CAMPO	TX		05/02/2022		702	0	21	0	0	21	0	724	724	0	0	0
000325852	DALLAS	TX		05/02/2022		83	0	3	0	0	3	0	86	86	0	0	0
000325796	MONTGOMERY	AL		05/02/2022		734	0	22	0	0	22	0	756	756	0	0	0
000326586	CROWN POINT	IN		05/02/2022		178	0	5	0	0	5	0	183	183	0	0	0
000326726	WHEATON	IL		05/02/2022		168,436	0	4,192	0	0	4,192	0	172,628	171,795	0	(834)	(834)
000326116	ROANOKE	VA		05/02/2022		923	0	28	0	0	28	0	951	951	0	0	0
000325312	ENOLA	PA		05/02/2022		154	0	5	0	0	5	0	159	159	0	0	0
000325540	MAYS LANDING	NJ		05/02/2022		1,540	0	47	0	0	47	0	1,587	1,587	0	0	0
000326414	NORTH LAS VEGAS	NV		05/02/2022		1,896	0	58	0	0	58	0	1,954	1,954	0	0	0
000325949	BETHESDA	MD		05/02/2022		21,642	0	662	0	0	662	0	22,304	22,304	0	0	0
000326794	SUNRISE	FL		05/02/2022		266,989	0	8,173	0	0	8,173	0	275,162	246,884	0	(28,277)	(28,277)
000325691	VILLA PARK	IL		05/02/2022		407	0	12	0	0	12	0	419	419	0	0	0
000325616	ENGLAND	AR		05/02/2022		201	0	6	0	0	6	0	207	207	0	0	0
000326566	MENTOR	OH		05/02/2022		920	0	28	0	0	28	0	948	948	0	0	0
000325900	ALLENDALE	SC		05/02/2022		1,874	0	57	0	0	57	0	1,931	1,931	0	0	0
000326324	BAKERSFIELD	CA		05/02/2022		1,178	0	36	0	0	36	0	1,214	1,214	0	0	0
000326622	COWPENS	SC		05/02/2022		43,171	0	1,321	0	0	1,321	0	44,493	42,347	0	(2,146)	(2,146)
000325546	LUCAMA	NC		05/02/2022		490	0	15	0	0	15	0	505	505	0	0	0
000326171	MADISON	IL		05/02/2022		228	0	7	0	0	7	0	235	235	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000326338	BALTIMORE	MD		05/02/2022		160	0	5	0	0	5	0	165	165	0	0	0
000325830	BOLINGBROOK	IL		05/02/2022		547	0	17	0	0	17	0	564	564	0	0	0
000326268	SOUTHPORT	NC		05/02/2022		3,159	0	96	0	0	96	0	3,254	3,254	0	0	0
000325532	WESTON	OH		05/02/2022		39	0	1	0	0	1	0	40	40	0	0	0
000325559	E GREENBUSH	NY		05/02/2022		1,614	0	49	0	0	49	0	1,663	1,663	0	0	0
000326408	SILVER SPRING	MD		05/02/2022		2,038	0	62	0	0	62	0	2,100	2,100	0	0	0
000325927	UPPER MARLBORO	MD		05/02/2022		28,222	0	864	0	0	864	0	29,086	29,086	0	0	0
000326706	MIDDLEBURG	FL		05/02/2022		284	0	7	0	0	7	0	291	291	0	0	0
000326108	VIRGINIA BEACH	VA		05/02/2022		500	0	15	0	0	15	0	515	515	0	0	0
000325859	KRUM	TX		05/02/2022		767	0	23	0	0	23	0	790	790	0	0	0
000325617	ALLIANCE	OH		05/02/2022		174	0	5	0	0	5	0	180	180	0	0	0
000326718	SAINT ALBANS	WV		05/02/2022		437	0	13	0	0	13	0	450	450	0	0	0
000326551	NOBLESVILLE	IN		05/02/2022		766	0	23	0	0	23	0	790	790	0	0	0
000326481	AUSTIN	AR		05/02/2022		9,786	0	300	0	0	300	0	10,086	10,086	0	0	0
000325929	BALTIMORE	MD		05/02/2022		171	0	5	0	0	5	0	176	176	0	0	0
000326648	SHELTON	CT		05/02/2022		418	0	13	0	0	13	0	431	431	0	0	0
000326011	KAPLAN	LA		05/02/2022		113	0	3	0	0	3	0	116	116	0	0	0
000325789	LITTLE FERRY	NJ		05/02/2022		19,828	0	607	0	0	607	0	20,435	20,435	0	0	0
000325547	GREAT FALLS	MT		05/02/2022		766	0	23	0	0	23	0	789	789	0	0	0
000325450	LAUREL	MS		05/02/2022		2,353	0	72	0	0	72	0	2,426	2,426	0	0	0
000326025	SALT LAKE CITY	UT		05/02/2022		1,436	0	43	0	0	43	0	1,479	1,479	0	0	0
000325463	LANCASTER	OH		05/02/2022		832	0	25	0	0	25	0	858	858	0	0	0
000325533	TEMPERANCE	MI		05/02/2022		409	0	13	0	0	13	0	422	422	0	0	0
000326323	RIVERDALE	MD		05/02/2022		320	0	9	0	0	9	0	329	329	0	0	0
000326565	GLEN BURNIE	MD		05/02/2022		1,124	0	34	0	0	34	0	1,158	1,158	0	0	0
000326267	LEVITTOWN	PA		05/02/2022		357	0	10	0	0	10	0	367	367	0	0	0
000326649	HOUSTON	TX		05/02/2022		799	0	24	0	0	24	0	824	824	0	0	0
000325477	FAIRBURN	GA		05/02/2022		38	0	1	0	0	1	0	39	39	0	0	0
000326780	GRANITE FALLS	NC		05/02/2022		1,056	0	32	0	0	32	0	1,088	1,088	0	0	0
000326240	NORTON	OH		05/02/2022		232	0	7	0	0	7	0	240	240	0	0	0
000326337	BALL GROUND	GA		05/02/2022		1,074	0	33	0	0	33	0	1,107	1,107	0	0	0
000325842	TUCSON	AZ		05/02/2022		4,379	0	134	0	0	134	0	4,514	4,514	0	0	0
000326480	VALLEJO	CA		05/02/2022		1,196	0	37	0	0	37	0	1,232	1,232	0	0	0
000325786	BARNEGAT	NJ		05/02/2022		198,523	0	6,077	0	0	6,077	0	204,599	188,978	0	(15,621)	(15,621)
000326279	MEMPHIS	TN		05/02/2022		1,413	0	43	0	0	43	0	1,456	1,456	0	0	0
000325912	MOUNT HOLLY SPRINGS	PA		05/02/2022		2,137	0	65	0	0	65	0	2,202	2,202	0	0	0
000326647	MILFORD	CT		05/02/2022		5,043	0	154	0	0	154	0	5,197	5,197	0	0	0
000326405	MILLVILLE	NJ		05/02/2022		691	0	20	0	0	20	0	711	711	0	0	0
000325488	BRUNSWICK	OH		05/02/2022		770	0	23	0	0	23	0	792	792	0	0	0
000326792	ROYSE CITY	TX		05/02/2022		217,684	0	6,663	0	0	6,663	0	224,348	213,661	0	(10,687)	(10,687)
000326010	TOPEKA	KS		05/02/2022		780	0	24	0	0	24	0	803	803	0	0	0
000325315	CAMDEN	NJ		05/02/2022		394	0	9	0	0	9	0	403	403	0	0	0
000325390	LUMBERTON	NC		05/02/2022		2,541	0	78	0	0	78	0	2,619	2,619	0	0	0
000325925	MANASSAS	VA		05/02/2022		638	0	20	0	0	20	0	658	658	0	0	0
000325627	WEST LAFAYETTE	OH		05/02/2022		37	0	1	0	0	1	0	38	38	0	0	0
000326322	MOORHEAD	MN		05/02/2022		131	0	4	0	0	4	0	135	135	0	0	0
000325613	NORTH VERNON	IN		05/02/2022		399	0	12	0	0	12	0	411	411	0	0	0
000326702	EUDORA	KS		05/02/2022		10,862	0	332	0	0	332	0	11,194	11,194	0	0	0
000326278	BELFAIR	WA		05/02/2022		196,221	0	6,006	0	0	6,006	0	202,228	200,166	0	(2,062)	(2,062)
000325857	FLORISSANT	MO		05/02/2022		244	0	7	0	0	7	0	251	251	0	0	0
000325690	WHITE OAK	WV		05/02/2022		139,301	0	4,264	0	0	4,264	0	143,565	140,832	0	(2,734)	(2,734)

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000325531	NIAGARA FALLS	NY		05/02/2022		440	0	13	0	0	13	0	454	454	0	0	0
000325773	SAGINAW	MI		05/02/2022		556	0	17	0	0	17	0	573	573	0	0	0
000326493	PHILADELPHIA	PA		05/02/2022		145,823	0	4,464	0	0	4,464	0	150,286	136,331	0	(13,955)	(13,955)
000326418	TUCSON	AZ		05/02/2022		639	0	20	0	0	20	0	658	658	0	0	0
000325601	SYRACUSE	NY		05/02/2022		337	0	10	0	0	10	0	347	347	0	0	0
000325628	BAKERSFIELD	CA		05/02/2022		857	0	26	0	0	26	0	884	884	0	0	0
000326265	ETNA	ME		05/02/2022		1,335	0	41	0	0	41	0	1,376	1,376	0	0	0
000326023	LEBANON	ME		05/02/2022		1,043	0	32	0	0	32	0	1,075	1,075	0	0	0
000325856	LAREDO	TX		05/02/2022		574	0	17	0	0	17	0	591	591	0	0	0
000326335	ARCADIA	LA		05/02/2022		3,717	0	114	0	0	114	0	3,831	3,831	0	0	0
000325614	CAMBY	IN		05/02/2022		134,297	0	4,111	0	0	4,111	0	138,408	132,105	0	(6,303)	(6,303)
000325558	FREDERICKSBURG	VA		05/02/2022		88,149	0	2,698	0	0	2,698	0	90,848	87,192	0	(3,656)	(3,656)
000325926	SIX MILE	SC		05/02/2022		900	0	28	0	0	28	0	927	927	0	0	0
000325523	LAKELAND	FL		05/02/2022		460	0	14	0	0	14	0	474	474	0	0	0
000325751	WILMINGTON	DE		05/02/2022		183,326	0	5,612	0	0	5,612	0	188,938	174,492	0	(14,446)	(14,446)
000325695	DEER PARK	NY		05/02/2022		2,033	0	62	0	0	62	0	2,095	2,095	0	0	0
000326473	EDMOND	OK		05/02/2022		1,647	0	46	0	0	46	0	1,692	1,692	0	0	0
000325848	HOLLY HILL	FL		05/02/2022		716	0	22	0	0	22	0	738	738	0	0	0
000326613	WINCHESTER	VA		05/02/2022		609	0	19	0	0	19	0	628	628	0	0	0
000326785	CLARKSVILLE	TN		05/02/2022		737	0	22	0	0	22	0	759	759	0	0	0
000326245	PORTALES	NM		05/02/2022		7,393	0	226	0	0	226	0	7,619	7,619	0	0	0
000326627	CHESNEE	SC		05/02/2022		81,259	0	2,487	0	0	2,487	0	83,747	83,747	0	0	0
000325308	SEMMES	AL		05/02/2022		1,418	0	43	0	0	43	0	1,461	1,461	0	0	0
000326315	EDEN	NC		05/02/2022		616	0	19	0	0	19	0	635	635	0	0	0
000326557	THORNTON	CO		05/02/2022		2,194	0	67	0	0	67	0	2,261	2,261	0	0	0
000326390	EVANSVILLE	IN		05/02/2022		1,016	0	31	0	0	31	0	1,047	1,047	0	0	0
000326259	MOUNT PLEASANT	MI		05/02/2022		1,081	0	33	0	0	33	0	1,114	1,114	0	0	0
000326327	LANCASTER	KY		05/02/2022		851	0	26	0	0	26	0	877	877	0	0	0
000326160	BALTIMORE	MD		05/02/2022		443	0	14	0	0	14	0	457	457	0	0	0
000326090	FAYETTEVILLE	NC		05/02/2022		6,077	0	186	0	0	186	0	6,263	6,263	0	0	0
000326257	SUNBURY	OH		05/02/2022		2,318	0	71	0	0	71	0	2,388	2,388	0	0	0
000325398	THEODORE	AL		05/02/2022		2,300	0	70	0	0	70	0	2,371	2,371	0	0	0
000326625	GREAT MILLS	MD		05/02/2022		136,424	0	4,176	0	0	4,176	0	140,600	130,494	0	(10,105)	(10,105)
000325836	LUBBOCK	TX		05/02/2022		502	0	15	0	0	15	0	517	517	0	0	0
000325454	ROUND TOP	NY		05/02/2022		398	0	12	0	0	12	0	410	410	0	0	0
000326230	DOUGLASVILLE	GA		05/02/2022		3,759	0	115	0	0	115	0	3,874	3,874	0	0	0
000326029	MISSOULA	MT		05/02/2022		80	0	2	0	0	2	0	83	83	0	0	0
000326174	ENFIELD	CT		05/02/2022		440	0	13	0	0	13	0	453	453	0	0	0
000325468	WATERTOWN	CT		05/02/2022		70	0	2	0	0	2	0	71	71	0	0	0
000326486	CLEMENTON	NJ		05/02/2022		4,843	0	148	0	0	148	0	4,991	4,991	0	0	0
000326244	SALEM	MO		05/02/2022		918	0	28	0	0	28	0	946	946	0	0	0
000326709	HOLMES	NY		05/02/2022		584	0	18	0	0	18	0	602	602	0	0	0
000325752	STRATHAM	NH		05/02/2022		122,181	0	3,740	0	0	3,740	0	125,921	113,365	0	(12,556)	(12,556)
000325510	WEST HAVEN	CT		05/02/2022		1,964	0	60	0	0	60	0	2,024	2,024	0	0	0
000326300	SORRENTO	LA		05/02/2022		8,530	0	261	0	0	261	0	8,791	8,791	0	0	0
000326002	GREENSBORO	NC		05/02/2022		162	0	5	0	0	5	0	167	167	0	0	0
000325905	WALDORF	MD		05/02/2022		417	0	12	0	0	12	0	429	429	0	0	0
000326091	OAK LAWN	IL		05/02/2022		1,353	0	41	0	0	41	0	1,394	1,394	0	0	0
000325384	TEXAS CITY	TX		05/02/2022		1,671	0	51	0	0	51	0	1,723	1,723	0	0	0
000325309	LOUISVILLE	KY		05/02/2022		318	0	10	0	0	10	0	328	328	0	0	0
000326556	COOPER CITY	FL		05/02/2022		492	0	15	0	0	15	0	508	508	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000325682	DELANO	CA		05/02/2022		767	0	23	0	0	23	0	791	791	0	0	0
000325980	SHERIDAN	MI		05/02/2022		424	0	13	0	0	13	0	437	437	0	0	0
000326314	MANORVILLE	NY		05/02/2022		266,372	0	8,154	0	0	8,154	0	274,526	274,526	0	0	0
000326312	CORPUS CHRISTI	TX		05/02/2022		1,176	0	36	0	0	36	0	1,212	1,212	0	0	0
000325763	UPPER DARBY	PA		05/02/2022		738	0	23	0	0	23	0	761	761	0	0	0
000326256	TUCSON	AZ		05/02/2022		789	0	23	0	0	23	0	812	812	0	0	0
000326028	LANSING	MI		05/02/2022		386	0	12	0	0	12	0	398	398	0	0	0
000325548	PITTSBURGH	PA		05/02/2022		486	0	15	0	0	15	0	501	501	0	0	0
000326471	WESTAMPTON	NJ		05/02/2022		632	0	19	0	0	19	0	651	651	0	0	0
000325991	PEARSALL	TX		05/02/2022		61	0	2	0	0	2	0	63	63	0	0	0
000325534	FISHERS	IN		05/02/2022		8,432	0	258	0	0	258	0	8,690	8,690	0	0	0
000326243	ALEXANDER	AR		05/02/2022		596	0	18	0	0	18	0	614	614	0	0	0
000325464	RALEIGH	NC		05/02/2022		1,386	0	42	0	0	42	0	1,428	1,428	0	0	0
000325762	WATERFORD WORKS	NJ		05/02/2022		2,149	0	65	0	0	65	0	2,214	2,214	0	0	0
000326797	PARK CITY	KS		05/02/2022		397	0	12	0	0	12	0	409	409	0	0	0
000326611	TEMPE	AZ		05/02/2022		155,480	0	4,222	0	0	4,222	0	159,702	138,843	0	(20,859)	(20,859)
000326187	HAMPTON	VA		05/02/2022		10,539	0	323	0	0	323	0	10,862	10,862	0	0	0
000326553	BARTLETT	IL		05/02/2022		232	0	6	0	0	6	0	239	239	0	0	0
000325917	MOUNT MORRIS	MI		05/02/2022		664	0	20	0	0	20	0	684	684	0	0	0
000325992	TENAHA	TX		05/02/2022		512	0	12	0	0	12	0	524	524	0	0	0
000325466	DALZELL	SC		05/02/2022		520	0	15	0	0	15	0	535	535	0	0	0
000325750	SILVIS	IL		05/02/2022		65,636	0	2,009	0	0	2,009	0	67,645	62,475	0	(5,171)	(5,171)
000325694	DELMONT	NJ		05/02/2022		140,721	0	4,287	0	0	4,287	0	145,009	142,065	0	(2,944)	(2,944)
000326567	LINDEN	NJ		05/02/2022		145,322	0	4,448	0	0	4,448	0	149,771	143,279	0	(6,492)	(6,492)
000326623	ECTOR	TX		05/02/2022		2,840	0	87	0	0	87	0	2,927	2,927	0	0	0
000326325	BARDSTOWN	KY		05/02/2022		2,625	0	80	0	0	80	0	2,706	2,706	0	0	0
000326172	WEST SALEM	OH		05/02/2022		564	0	17	0	0	17	0	581	581	0	0	0
000326707	ROANOKE RAPIDS	NC		05/02/2022		2,713	0	83	0	0	83	0	2,796	2,796	0	0	0
000326470	VILLA PARK	IL		05/02/2022		122	0	3	0	0	3	0	125	125	0	0	0
000325847	GLASSBORO	NJ		05/02/2022		82	0	2	0	0	2	0	85	85	0	0	0
000326339	SANFORD	FL		05/02/2022		1,386	0	42	0	0	42	0	1,429	1,429	0	0	0
000325465	SOUTH BEND	IN		05/02/2022		2,164	0	66	0	0	66	0	2,231	2,231	0	0	0
000326186	BALTIMORE	MD		05/02/2022		490	0	15	0	0	15	0	505	505	0	0	0
000326852	MINNEAPOLIS	MN		05/02/2022		4,108	0	126	0	0	126	0	4,234	4,234	0	0	0
000326610	ERIE	PA		05/02/2022		419	0	13	0	0	13	0	431	431	0	0	0
000326409	YOUNGSTOWN	FL		05/02/2022		62,500	0	1,913	0	0	1,913	0	64,413	64,413	0	0	0
000326242	FELTON	DE		05/02/2022		7,314	0	224	0	0	224	0	7,538	7,538	0	0	0
000325535	TOLEDO	OH		05/02/2022		362	0	11	0	0	11	0	373	373	0	0	0
000325777	ELKINS PARK	PA		05/02/2022		633	0	19	0	0	19	0	653	653	0	0	0
000326789	SPRINGDALE	AR		05/02/2022		876	0	27	0	0	27	0	903	903	0	0	0
000325984	YPSILANTI	MI		05/02/2022		804	0	25	0	0	25	0	829	829	0	0	0
000325742	INDIANAPOLIS	IN		05/02/2022		63,396	0	1,935	0	0	1,935	0	65,330	60,538	0	(4,793)	(4,793)
000325430	DAYTON	TX		05/02/2022		751	0	23	0	0	23	0	774	774	0	0	0
000325500	STURGEON BAY	WI		05/02/2022		552	0	17	0	0	17	0	569	569	0	0	0
000325909	SAN ANTONIO	TX		05/02/2022		638	0	19	0	0	19	0	657	657	0	0	0
000326845	WILLIAMSTON	SC		05/02/2022		309	0	9	0	0	9	0	318	318	0	0	0
000325686	COWGILL	MO		05/02/2022		3,055	0	94	0	0	94	0	3,149	3,149	0	0	0
000326179	WATERLOO	NE		05/02/2022		1,269	0	39	0	0	39	0	1,308	1,308	0	0	0
000325970	SNYDER	TX		05/02/2022		210	0	6	0	0	6	0	216	216	0	0	0
000326450	MINEOLA	TX		05/02/2022		497	0	15	0	0	15	0	512	512	0	0	0
000326617	BATON ROUGE	LA		05/02/2022		1,211	0	37	0	0	37	0	1,248	1,248	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000325444	BELTON	MO		05/02/2022		743	0	23	0	0	23	0	766	766	0	0	0
000326394	FORT WAYNE	IN		05/02/2022		5,130	0	157	0	0	157	0	5,287	5,287	0	0	0
000325672	CANASTOTA	NY		05/02/2022		34,719	0	1,063	0	0	1,063	0	35,782	35,422	0	(360)	(360)
000325699	MARIENVILLE	PA		05/02/2022		4,011	0	123	0	0	123	0	4,134	4,134	0	0	0
000326464	ROMULUS	MI		05/02/2022		177	0	5	0	0	5	0	182	182	0	0	0
000326166	RUSKIN	FL		05/02/2022		835	0	24	0	0	24	0	859	859	0	0	0
000326762	ASHEBORO	NC		05/02/2022		341	0	9	0	0	9	0	350	350	0	0	0
000325387	SHELL ROCK	IA		05/02/2022		15,010	0	459	0	0	459	0	15,469	15,469	0	0	0
000325825	ATLANTA	GA		05/02/2022		981	0	30	0	0	30	0	1,011	1,011	0	0	0
000325527	BLOOMFIELD HILLS	MI		05/02/2022		2,349	0	72	0	0	72	0	2,421	2,421	0	0	0
000326520	WEAVERVILLE	NC		05/02/2022		1,055	0	32	0	0	32	0	1,087	1,087	0	0	0
000325443	INDIANAPOLIS	IN		05/02/2022		43	0	1	0	0	1	0	44	44	0	0	0
000326478	MILWAUKEE	WI		05/02/2022		473	0	14	0	0	14	0	488	488	0	0	0
000326236	ODESSA	TX		05/02/2022		53	0	1	0	0	1	0	55	55	0	0	0
000325811	BRENTWOOD	NH		05/02/2022		11,750	0	360	0	0	360	0	12,110	12,110	0	0	0
000326776	SPRINGDALE	AR		05/02/2022		826	0	24	0	0	24	0	849	849	0	0	0
000325513	MIDDLETOWN	NJ		05/02/2022		37,681	0	1,153	0	0	1,153	0	38,835	38,835	0	0	0
000326178	WAUWATOSA	WI		05/02/2022		88	0	3	0	0	3	0	90	90	0	0	0
000325985	STEPHENVILLE	TX		05/02/2022		414	0	13	0	0	13	0	426	426	0	0	0
000326006	LEVITTOWN	PA		05/02/2022		237	0	7	0	0	7	0	244	244	0	0	0
000326616	AUBREY	TX		05/02/2022		909	0	28	0	0	28	0	937	937	0	0	0
000325971	VON ORMY	TX		05/02/2022		3,478	0	106	0	0	106	0	3,585	3,585	0	0	0
000326304	CHANDLER	IN		05/02/2022		1,014	0	31	0	0	31	0	1,045	1,045	0	0	0
000326788	SPRINGDALE	AR		05/02/2022		216,310	0	6,621	0	0	6,621	0	222,932	206,887	0	(16,044)	(16,044)
000326248	SAN ANTONIO	TX		05/02/2022		1,786	0	55	0	0	55	0	1,841	1,841	0	0	0
000326463	MOBILE	AL		05/02/2022		133	0	4	0	0	4	0	137	137	0	0	0
000326221	ORLANDO	FL		05/02/2022		780	0	24	0	0	24	0	804	804	0	0	0
000326533	CLEVELAND	MS		05/02/2022		794	0	24	0	0	24	0	818	818	0	0	0
000325998	LONOKE	AR		05/02/2022		655	0	20	0	0	20	0	675	675	0	0	0
000325514	SUMMERVILLE	SC		05/02/2022		642	0	20	0	0	20	0	662	662	0	0	0
000325837	LANCASTER	PA		05/02/2022		1,144	0	35	0	0	35	0	1,179	1,179	0	0	0
000326233	NORTH CHESTERFIELD	VA		05/02/2022		1,099	0	29	0	0	29	0	1,128	1,128	0	0	0
000326177	VIRGINIA BEACH	VA		05/02/2022		2,294	0	70	0	0	70	0	2,365	2,365	0	0	0
000325539	SIOUX CITY	IA		05/02/2022		603	0	18	0	0	18	0	621	621	0	0	0
000326489	DOVER	DE		05/02/2022		37,546	0	1,147	0	0	1,147	0	38,693	38,693	0	0	0
000326080	GONZALES	LA		05/02/2022		1,237	0	38	0	0	38	0	1,275	1,275	0	0	0
000326787	CONOVER	NC		05/02/2022		922	0	28	0	0	28	0	950	950	0	0	0
000325385	COLONIAL BEACH	VA		05/02/2022		488	0	15	0	0	15	0	503	503	0	0	0
000326150	SAINT LOUIS	MO		05/02/2022		324	0	10	0	0	10	0	334	334	0	0	0
000326392	WAUKEGAN	IL		05/02/2022		1,400	0	43	0	0	43	0	1,443	1,443	0	0	0
000325441	HUTCHINSON	MN		05/02/2022		314	0	9	0	0	9	0	323	323	0	0	0
000325511	ELK MOUND	WI		05/02/2022		452	0	14	0	0	14	0	466	466	0	0	0
000325697	ROME	NY		05/02/2022		628	0	19	0	0	19	0	647	647	0	0	0
000326019	MONMOUTH JCT	NJ		05/02/2022		443	0	14	0	0	14	0	456	456	0	0	0
000326462	MASON	MI		05/02/2022		528	0	16	0	0	16	0	544	544	0	0	0
000326772	GLENN HEIGHTS	TX		05/02/2022		1,134	0	35	0	0	35	0	1,169	1,169	0	0	0
000326544	NEWPORT NEWS	VA		05/02/2022		194,647	0	5,958	0	0	5,958	0	200,605	200,605	0	0	0
000326302	GLENDALE	AZ		05/02/2022		3,961	0	121	0	0	121	0	4,082	4,082	0	0	0
000325526	NORTH LAS VEGAS	NV		05/02/2022		508	0	15	0	0	15	0	523	523	0	0	0
000326786	CASTLE HAYNE	NC		05/02/2022		911	0	28	0	0	28	0	939	939	0	0	0
000325373	KOKOMO	IN		05/02/2022		869	0	27	0	0	27	0	896	896	0	0	0

STATEMENT AS OF JUNE 30, 2023 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000326176	CHICAGO	IL		05/02/2022		602	0	18	0	0	18	0	620	620	0	0	0
000325838	CONCORD	NC		05/02/2022		715	0	22	0	0	22	0	737	737	0	0	0
000325754	MUKWONAGO	WI		05/02/2022		37,179	0	1,028	0	0	1,028	0	38,207	38,207	0	0	0
000325698	LUGOFF	SC		05/02/2022		2,930	0	90	0	0	90	0	3,020	3,020	0	0	0
000326488	ORCHARD PARK	NY		05/02/2022		1,298	0	40	0	0	40	0	1,338	1,338	0	0	0
000325442	NORTH LAS VEGAS	NV		05/02/2022		1,072	0	33	0	0	33	0	1,105	1,105	0	0	0
000325824	LANDOVER	MD		05/02/2022		842	0	24	0	0	24	0	866	866	0	0	0
000325740	OWINGS MILLS	MD		05/02/2022		1,850	0	57	0	0	57	0	1,907	1,907	0	0	0
000326461	DETROIT	MI		05/02/2022		1,957	0	60	0	0	60	0	2,017	2,017	0	0	0
000325982	WHEATON	IL		05/02/2022		1,091	0	28	0	0	28	0	1,120	1,120	0	0	0
000326018	YELM	WA		05/02/2022		9,211	0	282	0	0	282	0	9,493	9,493	0	0	0
000325456	CINCINNATI	OH		05/02/2022		872	0	27	0	0	27	0	899	899	0	0	0
000325810	MERRILLVILLE	IN		05/02/2022		1,195	0	37	0	0	37	0	1,231	1,231	0	0	0
000325518	MIAMI	FL		05/02/2022		58,986	0	1,806	0	0	1,806	0	60,791	60,791	0	0	0
000326696	HOCKLEY	TX		05/02/2022		4,341	0	133	0	0	133	0	4,474	4,474	0	0	0
000326510	ANNA	IL		05/02/2022		278	0	9	0	0	9	0	287	287	0	0	0
000325746	OSAWATOMIE	KS		05/02/2022		462	0	14	0	0	14	0	476	476	0	0	0
000325988	MECHANICSVILLE	VA		05/02/2022		1,265	0	39	0	0	39	0	1,304	1,304	0	0	0
000325351	MAYBELL	CO		05/02/2022		648	0	20	0	0	20	0	667	667	0	0	0
000325891	SEABECK	WA		05/02/2022		1,561	0	48	0	0	48	0	1,609	1,609	0	0	0
000325816	COLUMBUS	OH		05/02/2022		504	0	15	0	0	15	0	520	520	0	0	0
000325732	MANHATTAN	MT		05/02/2022		719	0	22	0	0	22	0	741	741	0	0	0
000325364	CHICAGO	IL		05/02/2022		1,057	0	32	0	0	32	0	1,089	1,089	0	0	0
000325974	WESTMINSTER	CO		05/02/2022		16,164	0	495	0	0	495	0	16,658	16,658	0	0	0
000326441	CORTLANDT MANOR	NY		05/02/2022		3,257	0	99	0	0	99	0	3,357	3,357	0	0	0
000325420	LITTLE ROCK	AR		05/02/2022		208,759	0	6,390	0	0	6,390	0	215,149	215,149	0	0	0
000326371	AMBOY	IN		05/02/2022		6,360	0	195	0	0	195	0	6,555	6,555	0	0	0
000326073	FAIRBURN	GA		05/02/2022		773	0	24	0	0	24	0	797	797	0	0	0
000326385	IDALOU	TX		05/02/2022		133	0	4	0	0	4	0	137	137	0	0	0
000326087	PHARR	TX		05/02/2022		38,516	0	1,179	0	0	1,179	0	39,695	39,387	0	(308)	(308)
000325352	SOUTH HOLLAND	IL		05/02/2022		92	0	3	0	0	3	0	95	95	0	0	0
000326695	BRANDYWINE	MD		05/02/2022		1,298	0	38	0	0	38	0	1,337	1,337	0	0	0
000325664	SAINT PETERSBURG	FL		05/02/2022		72	0	2	0	0	2	0	74	74	0	0	0
000325449	COLORADO SPRINGS	CO		05/02/2022		1,549	0	47	0	0	47	0	1,597	1,597	0	0	0
000326467	NEW ORLEANS	LA		05/02/2022		122	0	3	0	0	3	0	125	125	0	0	0
000325892	INDIANAPOLIS	IN		05/02/2022		331	0	10	0	0	10	0	341	341	0	0	0
000325650	BALTIMORE	MD		05/02/2022		143,512	0	3,750	0	0	3,750	0	147,262	142,060	0	(5,201)	(5,201)
000326821	ILION	NY		05/02/2022		485	0	15	0	0	15	0	500	500	0	0	0
000325519	HOMESTEAD	FL		05/02/2022		1,638	0	50	0	0	50	0	1,688	1,688	0	0	0
000325594	MOUNT AUBURN	IL		05/02/2022		454	0	13	0	0	13	0	467	467	0	0	0
000326370	BRYAN	TX		05/02/2022		174	0	5	0	0	5	0	180	180	0	0	0
000326169	FARMINGTON	NM		05/02/2022		2,913	0	89	0	0	89	0	3,002	3,002	0	0	0
000326072	OZONE PARK	NY		05/02/2022		1,937	0	59	0	0	59	0	1,996	1,996	0	0	0
000325365	JANESVILLE	WI		05/02/2022		1,133	0	32	0	0	32	0	1,165	1,165	0	0	0
000325580	NEW OXFORD	PA		05/02/2022		379	0	12	0	0	12	0	391	391	0	0	0
000326384	BRANDYWINE	MD		05/02/2022		1,553	0	48	0	0	48	0	1,601	1,601	0	0	0
000326086	FORT WAYNE	IN		05/02/2022		740	0	23	0	0	23	0	762	762	0	0	0
000326849	LINCOLN	DE		05/02/2022		319	0	9	0	0	9	0	329	329	0	0	0
000326142	LINDENHURST	IL		05/02/2022		794	0	24	0	0	24	0	819	819	0	0	0
000326440	LUCEDALE	MS		05/02/2022		325	0	10	0	0	10	0	335	335	0	0	0
000326607	RIVERSIDE	CA		05/02/2022		10,344	0	317	0	0	317	0	10,661	10,661	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000325688	PARIS	NY		05/02/2022		3,457	0	106	0	0	106	0	3,563	3,563	0	0	0
000326452	QUEENS VILLAGE	NY		05/02/2022		936	0	27	0	0	27	0	963	963	0	0	0
000326750	SMYRNA	DE		05/02/2022		2,592	0	79	0	0	79	0	2,671	2,671	0	0	0
000326307	PHENIX CITY	AL		05/02/2022		309	0	9	0	0	9	0	318	318	0	0	0
000325814	PEKIN	IL		05/02/2022		312	0	10	0	0	10	0	321	321	0	0	0
000325376	INDIANAPOLIS	IN		05/02/2022		417	0	13	0	0	13	0	429	429	0	0	0
000325432	EDGEWOOD	MD		05/02/2022		591	0	18	0	0	18	0	609	609	0	0	0
000325758	STOCKTON	CA		05/02/2022		679	0	21	0	0	21	0	700	700	0	0	0
000326084	ASTON	PA		05/02/2022		673	0	20	0	0	20	0	693	693	0	0	0
000325502	CONCORD	GA		05/02/2022		2,532	0	77	0	0	77	0	2,609	2,609	0	0	0
000325459	ATLANTA	GA		05/02/2022		1,779	0	54	0	0	54	0	1,834	1,834	0	0	0
000325972	BALTIMORE	MD		05/02/2022		205	0	6	0	0	6	0	211	211	0	0	0
000325590	MAYS LANDING	NJ		05/02/2022		623	0	19	0	0	19	0	642	642	0	0	0
000326681	KRESGEVILLE	PA		05/02/2022		759	0	23	0	0	23	0	783	783	0	0	0
000326071	NEOSHO	MO		05/02/2022		52,107	0	1,468	0	0	1,468	0	53,575	53,575	0	0	0
000325999	NORMAN PARK	GA		05/02/2022		721	0	22	0	0	22	0	743	743	0	0	0
000325827	SOUTHFIELD	MI		05/02/2022		184	0	6	0	0	6	0	189	189	0	0	0
000325447	JAMAICA	NY		05/02/2022		1,062	0	27	0	0	27	0	1,089	1,089	0	0	0
000325592	SAINT LOUIS	MO		05/02/2022		646	0	20	0	0	20	0	665	665	0	0	0
000326008	LEDYARD	CT		05/02/2022		1,549	0	47	0	0	47	0	1,597	1,597	0	0	0
000326846	TURLOCK	CA		05/02/2022		948	0	28	0	0	28	0	975	975	0	0	0
000325377	BUFFALO	NY		05/02/2022		1,956	0	60	0	0	60	0	2,016	2,016	0	0	0
000326604	HONEYVILLE	UT		05/02/2022		3,633	0	111	0	0	111	0	3,744	3,744	0	0	0
000326153	UNION CITY	GA		05/02/2022		743	0	23	0	0	23	0	766	766	0	0	0
000325987	CRAIG	CO		05/02/2022		85	0	2	0	0	2	0	87	87	0	0	0
000325745	NEWARK	DE		05/02/2022		234,133	0	6,708	0	0	6,708	0	240,841	228,944	0	(11,897)	(11,897)
000326097	SOUTHBRIDGE	MA		05/02/2022		238	0	7	0	0	7	0	246	246	0	0	0
000325689	LEHIGH ACRES	FL		05/02/2022		221,879	0	6,453	0	0	6,453	0	228,332	198,093	0	(30,239)	(30,239)
000326451	CALLAO	VA		05/02/2022		921	0	28	0	0	28	0	950	950	0	0	0
000326833	BEAUMONT	CA		05/02/2022		9,624	0	295	0	0	295	0	9,919	9,919	0	0	0
000326521	WAYNESVILLE	MO		05/02/2022		640	0	20	0	0	20	0	660	660	0	0	0
000326465	TALLADEGA	AL		05/02/2022		346	0	11	0	0	11	0	357	357	0	0	0
000326605	AURORA	CO		05/02/2022		3,417	0	105	0	0	105	0	3,522	3,522	0	0	0
000326680	KATY	TX		05/02/2022		1,826	0	56	0	0	56	0	1,882	1,882	0	0	0
000326847	SELLERSBURG	IN		05/02/2022		738	0	23	0	0	23	0	760	760	0	0	0
000325433	ALLENTON	MI		05/02/2022		1,134	0	30	0	0	30	0	1,163	1,163	0	0	0
000325661	KOKOMO	IN		05/02/2022		1,198	0	37	0	0	37	0	1,234	1,234	0	0	0
000326479	SICKLERVILLE	NJ		05/02/2022		3,244	0	97	0	0	97	0	3,341	3,341	0	0	0
000326237	ARDMORE	OK		05/02/2022		1,108	0	34	0	0	34	0	1,142	1,142	0	0	0
000326431	CANTON	MS		05/02/2022		841	0	26	0	0	26	0	867	867	0	0	0
000326673	WAPPINGERS FALLS	NY		05/02/2022		1,560	0	48	0	0	48	0	1,608	1,608	0	0	0
000326375	KENMORE	WA		05/02/2022		1,499	0	46	0	0	46	0	1,544	1,544	0	0	0
000325737	CAMAS	WA		05/02/2022		1,320	0	40	0	0	40	0	1,360	1,360	0	0	0
000325965	CHICAGO	IL		05/02/2022		861	0	26	0	0	26	0	887	887	0	0	0
000326203	SAN ANTONIO	TX		05/02/2022		756	0	23	0	0	23	0	780	780	0	0	0
000325723	PLAQUEMINE	LA		05/02/2022		869	0	25	0	0	25	0	894	894	0	0	0
000326687	ASH GROVE	MO		05/02/2022		4,824	0	148	0	0	148	0	4,971	4,971	0	0	0
000325369	DALLAS	TX		05/02/2022		612	0	19	0	0	19	0	631	631	0	0	0
000325341	PARISH	NY		05/02/2022		205	0	6	0	0	6	0	211	211	0	0	0
000325951	TUCSON	AZ		05/02/2022		912	0	28	0	0	28	0	940	940	0	0	0
000326217	RICHMOND	VA		05/02/2022		1,749	0	54	0	0	54	0	1,803	1,803	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000326459	MILLHEIM	PA		05/02/2022		367	0	9	0	0	9	0	376	376	0	0	0
000325895	OWENTON	KY		05/02/2022		135	0	3	0	0	3	0	138	138	0	0	0
000325653	HENRICO	VA		05/02/2022		2,050	0	63	0	0	63	0	2,112	2,112	0	0	0
000325438	CLEMENTON	NJ		05/02/2022		764	0	23	0	0	23	0	788	788	0	0	0
000326813	JACKSON	MI		05/02/2022		943	0	29	0	0	29	0	972	972	0	0	0
000326529	PHILADELPHIA	PA		05/02/2022		504	0	15	0	0	15	0	519	519	0	0	0
000325411	EAGLE BRIDGE	NY		05/02/2022		472	0	14	0	0	14	0	486	486	0	0	0
000326064	TUCSON	AZ		05/02/2022		427	0	13	0	0	13	0	440	440	0	0	0
000326827	THORNTON	CO		05/02/2022		736	0	23	0	0	23	0	758	758	0	0	0
000326672	ORLANDO	FL		05/02/2022		1,419	0	43	0	0	43	0	1,463	1,463	0	0	0
000326430	ROCKAWAY BEACH	NY		05/02/2022		160	0	4	0	0	4	0	164	164	0	0	0
000325426	COLUMBUS	OH		05/02/2022		4,093	0	125	0	0	125	0	4,218	4,218	0	0	0
000326769	EL DORADO	AR		05/02/2022		594	0	18	0	0	18	0	612	612	0	0	0
000325668	SARATOGA SPRINGS	NY		05/02/2022		859	0	26	0	0	26	0	885	885	0	0	0
000326076	MANY	LA		05/02/2022		1,401	0	43	0	0	43	0	1,444	1,444	0	0	0
000326756	PEA RIDGE	AR		05/02/2022		21,362	0	654	0	0	654	0	22,016	22,016	0	0	0
000325896	SICKLERVILLE	NJ		05/02/2022		25,527	0	781	0	0	781	0	26,308	26,308	0	0	0
000326444	CALABASAS	CA		05/02/2022		26,436	0	809	0	0	809	0	27,245	27,245	0	0	0
000325598	MOBERLY	MO		05/02/2022		72	0	2	0	0	2	0	74	74	0	0	0
000326388	ROCHESTER	NY		05/02/2022		1,252	0	38	0	0	38	0	1,290	1,290	0	0	0
000326686	RED BLUFF	CA		05/02/2022		1,052	0	32	0	0	32	0	1,084	1,084	0	0	0
000326826	CAPE CORAL	FL		05/02/2022		1,205	0	35	0	0	35	0	1,239	1,239	0	0	0
000325807	HAMPSTEAD	NH		05/02/2022		1,599	0	49	0	0	49	0	1,648	1,648	0	0	0
000326216	MARANA	AZ		05/02/2022		8,804	0	270	0	0	270	0	9,074	9,074	0	0	0
000326291	HAMDEN	CT		05/02/2022		5,174	0	158	0	0	158	0	5,332	5,332	0	0	0
000325584	CICERO	NY		05/02/2022		461	0	14	0	0	14	0	476	476	0	0	0
000326458	GEORGETOWN	PA		05/02/2022		148	0	4	0	0	4	0	152	152	0	0	0
000325353	BAKERSFIELD	CA		05/02/2022		5,716	0	175	0	0	175	0	5,891	5,891	0	0	0
000325963	SOUTH BEND	IN		05/02/2022		106	0	3	0	0	3	0	109	109	0	0	0
000325665	BELLEVILLE	IL		05/02/2022		43,543	0	1,160	0	0	1,160	0	44,702	44,702	0	0	0
000326061	PLAINFIELD	IL		05/02/2022		696	0	20	0	0	20	0	716	716	0	0	0
000326768	ROCKY POINT	NC		05/02/2022		1,361	0	42	0	0	42	0	1,402	1,402	0	0	0
000325367	HERMITAGE	TN		05/02/2022		488	0	15	0	0	15	0	503	503	0	0	0
000325893	WEATHERFORD	TX		05/02/2022		147	0	4	0	0	4	0	151	151	0	0	0
000325595	NEW ALBANY	IN		05/02/2022		455	0	14	0	0	14	0	469	469	0	0	0
000326838	MILLVILLE	NJ		05/02/2022		603	0	18	0	0	18	0	622	622	0	0	0
000325804	UPTON	MA		05/02/2022		1,967	0	60	0	0	60	0	2,027	2,027	0	0	0
000326811	BRISTOL	PA		05/02/2022		674	0	21	0	0	21	0	695	695	0	0	0
000326387	LAKEWOOD	CO		05/02/2022		470	0	13	0	0	13	0	484	484	0	0	0
000325366	COLUMBIA	SC		05/02/2022		953	0	29	0	0	29	0	982	982	0	0	0
000326825	LONG BEACH	CA		05/02/2022		1,749	0	54	0	0	54	0	1,803	1,803	0	0	0
000326159	FRANKSVILLE	WI		05/02/2022		875	0	27	0	0	27	0	902	902	0	0	0
000325976	KANNAPOLIS	NC		05/02/2022		21,126	0	647	0	0	647	0	21,773	21,773	0	0	0
000325734	SURPRISE	AZ		05/02/2022		362	0	11	0	0	11	0	373	373	0	0	0
000326215	CROFTON	MD		05/02/2022		1,286	0	39	0	0	39	0	1,326	1,326	0	0	0
000326290	WOOD RIVER	IL		05/02/2022		10,748	0	329	0	0	329	0	11,077	11,077	0	0	0
000325978	WILMERDING	PA		05/02/2022		182	0	6	0	0	6	0	188	188	0	0	0
000326823	JEFFERSONVLLE	IN		05/02/2022		624	0	19	0	0	19	0	643	643	0	0	0
000325354	MASON CITY	IA		05/02/2022		79,689	0	2,162	0	0	2,162	0	81,852	81,566	0	(286)	(286)
000326399	EPSOM	NH		05/02/2022		640	0	20	0	0	20	0	660	660	0	0	0
000325736	SALEM TWP	ME		05/02/2022		358	0	11	0	0	11	0	369	369	0	0	0

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000325596	GONZALES	LA		05/02/2022		161	0	5	0	0	5	0	166	166	0	0	0
000326539	CARMEL	NY		05/02/2022		3,146	0	96	0	0	96	0	3,243	3,243	0	0	0
000325964	BLUE ISLAND	IL		05/02/2022		419	0	13	0	0	13	0	431	431	0	0	0
000326130	ELMONT	NY		05/02/2022		1,092	0	30	0	0	30	0	1,122	1,122	0	0	0
000326227	HAVRE DE GRACE	MD		05/02/2022		664	0	20	0	0	20	0	684	684	0	0	0
000326442	POWERS	MI		05/02/2022		4,566	0	140	0	0	140	0	4,706	4,706	0	0	0
000325507	MADISON	WI		05/02/2022		956	0	29	0	0	29	0	985	985	0	0	0
000326074	BRIDGETON	NJ		05/02/2022		714	0	22	0	0	22	0	736	736	0	0	0
000326609	HUDSON	MA		05/02/2022		2,347	0	72	0	0	72	0	2,419	2,419	0	0	0
000326386	SOUTH BEND	IN		05/02/2022		133	0	4	0	0	4	0	137	137	0	0	0
000325437	DORCHESTER	MA		05/02/2022		2,835	0	87	0	0	87	0	2,921	2,921	0	0	0
000325819	PINSON	AL		05/02/2022		1,848	0	57	0	0	57	0	1,904	1,904	0	0	0
000325977	PHILADELPHIA	PA		05/02/2022		1,482	0	45	0	0	45	0	1,527	1,527	0	0	0
000325679	BULVERDE	TX		05/02/2022		243	0	7	0	0	7	0	251	251	0	0	0
000325340	GRAIN VALLEY	MO		05/02/2022		309	0	9	0	0	9	0	318	318	0	0	0
000326754	KISSIMMEE	FL		05/02/2022		290	0	9	0	0	9	0	299	299	0	0	0
000325805	ANDOVER	MA		05/02/2022		1,415	0	41	0	0	41	0	1,456	1,456	0	0	0
000326282	WETUMPKA	AL		05/02/2022		1,647	0	50	0	0	50	0	1,698	1,698	0	0	0
000325588	MADERA	CA		05/02/2022		612	0	19	0	0	19	0	631	631	0	0	0
000326505	WARNER ROBINS	GA		05/02/2022		488	0	14	0	0	14	0	502	502	0	0	0
000325332	DURHAM	NC		05/02/2022		1,041	0	32	0	0	32	0	1,073	1,073	0	0	0
000326449	OXFORD	AL		05/02/2022		1,004	0	31	0	0	31	0	1,035	1,035	0	0	0
000326040	DIXON	MO		05/02/2022		444	0	14	0	0	14	0	458	458	0	0	0
000326747	ALEXANDRIA	LA		05/02/2022		17,082	0	523	0	0	523	0	17,605	17,605	0	0	0
000326296	VINELAND	NJ		05/02/2022		920	0	28	0	0	28	0	948	948	0	0	0
000325872	HURON	TN		05/02/2022		831	0	25	0	0	25	0	856	856	0	0	0
000326110	BALLWIN	MO		05/02/2022		149,688	0	4,582	0	0	4,582	0	154,270	153,616	0	(654)	(654)
000326352	FREMONT	MI		05/02/2022		380	0	12	0	0	12	0	392	392	0	0	0
000325700	BAYTOWN	TX		05/02/2022		764	0	20	0	0	20	0	784	784	0	0	0
000325402	PORT BYRON	IL		05/02/2022		349	0	11	0	0	11	0	360	360	0	0	0
000326054	ORLANDO	FL		05/02/2022		447	0	14	0	0	14	0	461	461	0	0	0
000326594	BEDFORD HEIGHTS	OH		05/02/2022		486	0	14	0	0	14	0	500	500	0	0	0
000325490	JACKSON	MS		05/02/2022		65,167	0	1,995	0	0	1,995	0	67,162	67,162	0	0	0
000326664	WELCOME	MD		05/02/2022		1,009	0	31	0	0	31	0	1,039	1,039	0	0	0
000326366	CORAL SPRINGS	FL		05/02/2022		709	0	20	0	0	20	0	728	728	0	0	0
000326068	NEENAH	WI		05/02/2022		637	0	19	0	0	19	0	656	656	0	0	0
000325713	BAY SHORE	NY		05/02/2022		768	0	22	0	0	22	0	790	790	0	0	0
000325899	SINTON	TX		05/02/2022		203	0	6	0	0	6	0	209	209	0	0	0
000326581	TERRYVILLE	CT		05/02/2022		669	0	20	0	0	20	0	690	690	0	0	0
000326448	CROSS LANES	WV		05/02/2022		242	0	7	0	0	7	0	250	250	0	0	0
000326136	EMERY	UT		05/02/2022		526	0	15	0	0	15	0	542	542	0	0	0
000326378	AUSTIN	IN		05/02/2022		433	0	13	0	0	13	0	447	447	0	0	0
000325659	KISSIMMEE	FL		05/02/2022		604	0	17	0	0	17	0	621	621	0	0	0
000326802	PERRY	MI		05/02/2022		1,878	0	57	0	0	57	0	1,936	1,936	0	0	0
000325492	YUKON	OK		05/02/2022		354	0	11	0	0	11	0	365	365	0	0	0
000326295	AVONDALE	AZ		05/02/2022		638	0	16	0	0	16	0	655	655	0	0	0
000326053	ATLANTA	GA		05/02/2022		443	0	14	0	0	14	0	457	457	0	0	0
000325347	MONTGOMERY	AL		05/02/2022		608	0	19	0	0	19	0	627	627	0	0	0
000325873	ASHEBORO	NC		05/02/2022		125	0	3	0	0	3	0	128	128	0	0	0
000326067	WASHINGTON	DC		05/02/2022		2,656	0	81	0	0	81	0	2,737	2,737	0	0	0
000325631	WICHITA FALLS	TX		05/02/2022		128,716	0	3,580	0	0	3,580	0	132,296	122,770	0	(9,526)	(9,526)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000325416	MANSFIELD	TX		05/02/2022		430	0	13	0	0	13	0	443	443	0	0	0
000326803	GREENSBORO	NC		05/02/2022		6,490	0	199	0	0	199	0	6,689	6,689	0	0	0
000326379	SOUTH WEBER	UT		05/02/2022		487	0	14	0	0	14	0	501	501	0	0	0
000325561	MIDLOTHIAN	TX		05/02/2022		333	0	10	0	0	10	0	343	343	0	0	0
000326503	HAMPTON	CT		05/02/2022		1,471	0	45	0	0	45	0	1,516	1,516	0	0	0
000325884	MONTGOMERY	AL		05/02/2022		677	0	21	0	0	21	0	698	698	0	0	0
000325809	BRIMFIELD	MA		05/02/2022		1,214	0	37	0	0	37	0	1,251	1,251	0	0	0
000325642	SPRING	TX		05/02/2022		995	0	30	0	0	30	0	1,025	1,025	0	0	0
000326675	WATERBURY	CT		05/02/2022		224	0	7	0	0	7	0	231	231	0	0	0
000326079	PHILADELPHIA	PA		05/02/2022		47	0	1	0	0	1	0	48	48	0	0	0
000326759	FORT WORTH	TX		05/02/2022		506	0	15	0	0	15	0	521	521	0	0	0
000325400	FAYETTEVILLE	PA		05/02/2022		333	0	10	0	0	10	0	343	343	0	0	0
000326592	MIAMI	FL		05/02/2022		2,219	0	68	0	0	68	0	2,287	2,287	0	0	0
000326815	JAMAICA	NY		05/02/2022		3,114	0	95	0	0	95	0	3,209	3,209	0	0	0
000326517	ELKTON	MD		05/02/2022		804	0	25	0	0	25	0	829	829	0	0	0
000326350	JACKSONVILLE	FL		05/02/2022		782	0	23	0	0	23	0	805	805	0	0	0
000326205	HUBERT	NC		05/02/2022		346	0	11	0	0	11	0	357	357	0	0	0
000325870	SOMERTON	AZ		05/02/2022		1,676	0	51	0	0	51	0	1,727	1,727	0	0	0
000326420	JACKSON	MS		05/02/2022		484	0	15	0	0	15	0	499	499	0	0	0
000326662	EMMETSBURG	IA		05/02/2022		1,935	0	59	0	0	59	0	1,994	1,994	0	0	0
000325599	HOWELL	MI		05/02/2022		6,671	0	204	0	0	204	0	6,876	6,876	0	0	0
000325967	BINGHAMTON	NY		05/02/2022		219	0	7	0	0	7	0	225	225	0	0	0
000326219	SANTA CLARITA	CA		05/02/2022		163	0	4	0	0	4	0	167	167	0	0	0
000326294	SAINT ROSE	LA		05/02/2022		1,482	0	45	0	0	45	0	1,527	1,527	0	0	0
000325725	URIAH	AL		05/02/2022		1,576	0	48	0	0	48	0	1,625	1,625	0	0	0
000325641	GAYLORD	MI		05/02/2022		8,026	0	246	0	0	246	0	8,272	8,272	0	0	0
000326434	WINTHROP	ME		05/02/2022		1,033	0	32	0	0	32	0	1,065	1,065	0	0	0
000325883	SPRINGTOWN	TX		05/02/2022		69,161	0	2,117	0	0	2,117	0	71,278	69,082	0	(2,195)	(2,195)
000325585	CHICAGO	IL		05/02/2022		231	0	7	0	0	7	0	237	237	0	0	0
000325953	PATASKALA	OH		05/02/2022		966	0	30	0	0	30	0	996	996	0	0	0
000326732	HORIZON CITY	TX		05/02/2022		333	0	10	0	0	10	0	343	343	0	0	0
000326800	LAKE WORTH	FL		05/02/2022		824	0	23	0	0	23	0	847	847	0	0	0
000325941	PHILADELPHIA	PA		05/02/2022		46	0	1	0	0	1	0	47	47	0	0	0
000325885	JASPER	TX		05/02/2022		311	0	9	0	0	9	0	320	320	0	0	0
000325643	DANVILLE	KY		05/02/2022		140,657	0	4,306	0	0	4,306	0	144,963	141,370	0	(3,593)	(3,593)
000326078	BALTIMORE	MD		05/02/2022		44,557	0	1,364	0	0	1,364	0	45,921	45,921	0	0	0
000326674	SAN ANTONIO	TX		05/02/2022		380	0	12	0	0	12	0	392	392	0	0	0
000325587	FLORISSANT	MO		05/02/2022		556	0	16	0	0	16	0	572	572	0	0	0
000326432	OZARK	MO		05/02/2022		922	0	28	0	0	28	0	950	950	0	0	0
000326814	HILTON	NY		05/02/2022		3,693	0	113	0	0	113	0	3,806	3,806	0	0	0
000325345	LAFAYETTE	IN		05/02/2022		70,662	0	1,940	0	0	1,940	0	72,602	67,374	0	(5,228)	(5,228)
000325871	CEDAR RAPIDS	IA		05/02/2022		722	0	21	0	0	21	0	743	743	0	0	0
000326502	NORFOLK	VA		05/02/2022		150,396	0	4,604	0	0	4,604	0	155,000	155,000	0	0	0
000326744	BAKER	LA		05/02/2022		3,813	0	117	0	0	117	0	3,930	3,930	0	0	0
000326661	CAMDEN	SC		05/02/2022		532	0	14	0	0	14	0	546	546	0	0	0
000325726	HANOVER	PA		05/02/2022		75,747	0	2,319	0	0	2,319	0	78,066	75,150	0	(2,915)	(2,915)
000325968	PORT ANGELES	WA		05/02/2022		5,617	0	172	0	0	172	0	5,789	5,789	0	0	0
000326758	ROGERS	AR		05/02/2022		810	0	25	0	0	25	0	834	834	0	0	0
000325428	ANNISTON	AL		05/02/2022		368	0	11	0	0	11	0	378	378	0	0	0
000326121	INDIANAPOLIS	IN		05/02/2022		482	0	15	0	0	15	0	496	496	0	0	0
000326065	CARLSBAD	NM		05/02/2022		4,316	0	132	0	0	132	0	4,448	4,448	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000325898	SPRINGTOWN	TX		05/02/2022		319	0	10	0	0	10	0	329	329	0	0	0
000325358	TUSCALOOSA	AL		05/02/2022		590	0	18	0	0	18	0	608	608	0	0	0
000326668	BOILING SPRINGS	SC		05/02/2022		809	0	25	0	0	25	0	834	834	0	0	0
000326426	YUMA	AZ		05/02/2022		1,111	0	34	0	0	34	0	1,145	1,145	0	0	0
000326356	LAFAYETTE	LA		05/02/2022		429	0	13	0	0	13	0	442	442	0	0	0
000326724	WINDBER	PA		05/02/2022		734	0	20	0	0	20	0	754	754	0	0	0
000325565	Chicopee	MA		05/02/2022		350	0	11	0	0	11	0	361	361	0	0	0
000326598	TAMARAC	FL		05/02/2022		299	0	9	0	0	9	0	308	308	0	0	0
000325323	LA GRANGE	NC		05/02/2022		222	0	6	0	0	6	0	228	228	0	0	0
000326128	LAS VEGAS	NV		05/02/2022		330	0	10	0	0	10	0	340	340	0	0	0
000326031	LUBBOCK	TX		05/02/2022		537	0	16	0	0	16	0	554	554	0	0	0
000325578	NEW ORLEANS	LA		05/02/2022		30,514	0	852	0	0	852	0	31,366	31,366	0	0	0
000326585	GLEN BURNIE	MD		05/02/2022		2,346	0	71	0	0	71	0	2,418	2,418	0	0	0
000326343	PHILADELPHIA	MS		05/02/2022		462	0	12	0	0	12	0	474	474	0	0	0
000326045	CASA GRANDE	AZ		05/02/2022		712	0	22	0	0	22	0	734	734	0	0	0
000326808	TEANECK	NJ		05/02/2022		704	0	22	0	0	22	0	726	726	0	0	0
000326101	MILTON	FL		05/02/2022		142	0	4	0	0	4	0	147	147	0	0	0
000325481	METHUEN	MA		05/02/2022		1,434	0	44	0	0	44	0	1,478	1,478	0	0	0
000325406	PITTSFIELD	MA		05/02/2022		679	0	15	0	0	15	0	694	694	0	0	0
000326357	FOXBORO	MA		05/02/2022		634	0	19	0	0	19	0	653	653	0	0	0
000326190	BAXTER SPRINGS	KS		05/02/2022		266	0	8	0	0	8	0	274	274	0	0	0
000326655	LOGANVILLE	GA		05/02/2022		1,206	0	37	0	0	37	0	1,243	1,243	0	0	0
000326413	ASHAWAY	RI		05/02/2022		1,901	0	58	0	0	58	0	1,959	1,959	0	0	0
000325876	JACKSONVILLE	FL		05/02/2022		276	0	8	0	0	8	0	284	284	0	0	0
000326299	STEGER	IL		05/02/2022		53	0	1	0	0	1	0	55	55	0	0	0
000325496	PHILADELPHIA	PA		05/02/2022		477	0	15	0	0	15	0	492	492	0	0	0
000326653	YULEE	FL		05/02/2022		431	0	13	0	0	13	0	444	444	0	0	0
000326355	WICHITA	KS		05/02/2022		105	0	3	0	0	3	0	108	108	0	0	0
000326597	LEICESTER	MA		05/02/2022		1,288	0	39	0	0	39	0	1,328	1,328	0	0	0
000326737	ODESSA	TX		05/02/2022		4,021	0	123	0	0	123	0	4,144	4,144	0	0	0
000326127	BAKERSFIELD	CA		05/02/2022		226	0	7	0	0	7	0	233	233	0	0	0
000325850	MANOR	TX		05/02/2022		509	0	16	0	0	16	0	524	524	0	0	0
000325324	PORT BARRINGTON	IL		05/02/2022		794	0	24	0	0	24	0	818	818	0	0	0
000325920	BROOKLYN	NY		05/02/2022		238,442	0	7,005	0	0	7,005	0	245,448	237,881	0	(7,567)	(7,567)
000326030	BUNKER HILL	WV		05/02/2022		2,999	0	92	0	0	92	0	3,091	3,091	0	0	0
000326807	BOLTON	CT		05/02/2022		2,224	0	68	0	0	68	0	2,292	2,292	0	0	0
000326584	MARENGO	IL		05/02/2022		3,468	0	106	0	0	106	0	3,574	3,574	0	0	0
000326509	ROEBUCK	SC		05/02/2022		1,366	0	42	0	0	42	0	1,408	1,408	0	0	0
000325780	SUMMERVILLE	SC		05/02/2022		1,170	0	36	0	0	36	0	1,206	1,206	0	0	0
000326342	BROADVIEW	IL		05/02/2022		1,670	0	51	0	0	51	0	1,721	1,721	0	0	0
000326640	NAVARRE	FL		05/02/2022		4,868	0	149	0	0	149	0	5,017	5,017	0	0	0
000325947	WOODBRIDGE	VA		05/02/2022		3,182	0	97	0	0	97	0	3,280	3,280	0	0	0
000326100	THORNTON	CO		05/02/2022		601	0	17	0	0	17	0	618	618	0	0	0
000325649	KILLEEN	TX		05/02/2022		359	0	11	0	0	11	0	370	370	0	0	0
000326272	JENISON	MI		05/02/2022		1,120	0	34	0	0	34	0	1,155	1,155	0	0	0
000325933	BAY CITY	MI		05/02/2022		587	0	18	0	0	18	0	605	605	0	0	0
000325635	IOWA COLONY	TX		05/02/2022		1,157	0	35	0	0	35	0	1,193	1,193	0	0	0
000326710	PENDLETON	SC		05/02/2022		136,272	0	3,864	0	0	3,864	0	140,136	136,665	0	(3,471)	(3,471)
000326056	MIRAMAR	FL		05/02/2022		1,160	0	36	0	0	36	0	1,196	1,196	0	0	0
000325404	CHARLOTTE	TX		05/02/2022		11,828	0	362	0	0	362	0	12,191	12,191	0	0	0
000326410	KNOXVILLE	TN		05/02/2022		275	0	8	0	0	8	0	283	283	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000325418	UNIONDALE	NY		05/02/2022		644	0	19	0	0	19	0	663	663	0	0	0
000326271	SOCORRO	TX		05/02/2022		624	0	13	0	0	13	0	636	636	0	0	0
000326806	BELLMAWR	NJ		05/02/2022		610	0	14	0	0	14	0	625	625	0	0	0
000325320	REIDSVILLE	NC		05/02/2022		483	0	15	0	0	15	0	498	498	0	0	0
000325930	ROBSTOWN	TX		05/02/2022		194	0	6	0	0	6	0	200	200	0	0	0
000325632	COLUMBUS	IN		05/02/2022		1,179	0	36	0	0	36	0	1,215	1,215	0	0	0
000325576	FAYETTEVILLE	NC		05/02/2022		108,415	0	3,319	0	0	3,319	0	111,733	106,421	0	(5,313)	(5,313)
000326438	LAUREL SPRINGS	NJ		05/02/2022		118	0	3	0	0	3	0	121	121	0	0	0
000326736	BLUE ASH	OH		05/02/2022		621	0	19	0	0	19	0	640	640	0	0	0
000325334	WEST SPRINGFIELD	MA		05/02/2022		1,550	0	47	0	0	47	0	1,598	1,598	0	0	0
000325860	NEW BRAUNFELS	TX		05/02/2022		772	0	24	0	0	24	0	796	796	0	0	0
000326508	DES MOINES	IA		05/02/2022		526	0	16	0	0	16	0	542	542	0	0	0
000325562	HOLDEN	LA		05/02/2022		2,058	0	63	0	0	63	0	2,121	2,121	0	0	0
000326043	VIRGINIA BEACH	VA		05/02/2022		923	0	28	0	0	28	0	951	951	0	0	0
000326818	SAN ANTONIO	TX		05/02/2022		332	0	10	0	0	10	0	342	342	0	0	0
000326651	CARMEL	NY		05/02/2022		855	0	26	0	0	26	0	882	882	0	0	0
000326353	PROSPECT	CT		05/02/2022		810	0	25	0	0	25	0	834	834	0	0	0
000325862	AUSTIN	TX		05/02/2022		778	0	23	0	0	23	0	802	802	0	0	0
000325349	ALBUQUERQUE	NM		05/02/2022		210	0	6	0	0	6	0	216	216	0	0	0
000326208	KANSAS CITY	KS		05/02/2022		48	0	1	0	0	1	0	49	49	0	0	0
000326283	MIDFIELD	AL		05/02/2022		371	0	11	0	0	11	0	382	382	0	0	0
000325405	OZARK	MO		05/02/2022		684	0	21	0	0	21	0	704	704	0	0	0
000326055	PATTERSON	CA		05/02/2022		1,051	0	32	0	0	32	0	1,083	1,083	0	0	0
000326665	SAINT MARTINVILLE	LA		05/02/2022		759	0	23	0	0	23	0	782	782	0	0	0
000325494	ADDISON	IL		05/02/2022		40	0	1	0	0	1	0	41	41	0	0	0
000326721	INDIANAPOLIS	IN		05/02/2022		153,673	0	4,704	0	0	4,704	0	158,377	158,003	0	(374)	(374)
000325419	KIRKWOOD	PA		05/02/2022		355	0	10	0	0	10	0	365	365	0	0	0
000325550	BRICK TWP	NJ		05/02/2022		610	0	19	0	0	19	0	629	629	0	0	0
000325633	NEW ULM	MN		05/02/2022		4,782	0	146	0	0	146	0	4,929	4,929	0	0	0
000326069	WESTAMPTON	NJ		05/02/2022		1,597	0	49	0	0	49	0	1,646	1,646	0	0	0
000326367	BEL AIR	MD		05/02/2022		1,063	0	33	0	0	33	0	1,095	1,095	0	0	0
000325321	PRINCETON	WV		05/02/2022		283	0	9	0	0	9	0	291	291	0	0	0
000326340	MERRILLVILLE	IN		05/02/2022		136,375	0	4,174	0	0	4,174	0	140,549	130,438	0	(10,112)	(10,112)
000326582	CHICAGO	IL		05/02/2022		6,647	0	203	0	0	203	0	6,850	6,850	0	0	0
000326507	KEARNY	NJ		05/02/2022		2,052	0	63	0	0	63	0	2,114	2,114	0	0	0
000326139	SUFFOLK	VA		05/02/2022		326	0	10	0	0	10	0	336	336	0	0	0
000326284	DECATUR	IL		05/02/2022		109	0	3	0	0	3	0	112	112	0	0	0
000326805	DEXTER TWP	MI		05/02/2022		992	0	30	0	0	30	0	1,023	1,023	0	0	0
000325505	PORT SAINT LUCIE	FL		05/02/2022		254,460	0	0	0	0	0	0	254,460	254,460	0	0	0
000325934	CARTHAGE	NC		05/02/2022		116,529	0	0	0	0	0	0	116,529	116,529	0	0	0
000326115	PORTSMOUTH	VA		05/02/2022		173,106	0	0	0	0	0	0	173,106	173,106	0	0	0
000326253	FORT MITCHELL	AL		05/02/2022		121,381	0	0	0	0	0	0	121,381	121,381	0	0	0
000326506	NEWPORT NEWS	VA		05/02/2022		202,707	0	0	0	0	0	0	202,707	202,707	0	0	0
0299999. Mortgages with partial repayments						3,603,101,508	0	215,249	0	0	215,249	0	18,657,327	18,340,232	0	(317,094)	(317,094)
000325310	DALTON	GA		05/02/2022	05/15/2023	98,082	0	3,002	0	0	3,002	0	101,084	96,293	0	(4,792)	(4,792)
000325314	MADISON	IN		05/02/2022	05/15/2023	58,283	0	1,784	0	0	1,784	0	60,067	55,575	0	(4,492)	(4,492)
000325316	LAS VEGAS	NV		05/02/2022	06/15/2023	191,504	0	5,862	0	0	5,862	0	197,366	209,174	0	11,808	11,808
000325317	BURTON	MI		05/02/2022	06/15/2023	91,974	0	2,815	0	0	2,815	0	94,790	94,972	0	183	183
000325318	READING	PA		05/02/2022	04/17/2023	92,669	0	2,826	0	0	2,826	0	95,495	88,041	0	(7,454)	(7,454)
000325328	SAPULPA	OK		05/02/2022	04/17/2023	65,654	0	2,010	0	0	2,010	0	67,664	67,963	0	299	299
000325329	WILLINGBORO	NJ		05/02/2022	05/15/2023	159,454	0	4,881	0	0	4,881	0	164,335	166,893	0	2,558	2,558

STATEMENT AS OF JUNE 30, 2023 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000325335	UDALL	KS		05/02/2022	05/15/2023	57,176	0	1,750	0	0	1,750	0	58,926	61,075	0	2,149	2,149
000325339	DANIELSON	CT		05/02/2022	04/17/2023	185,511	0	5,615	0	0	5,615	0	191,127	192,252	0	1,126	1,126
000325359	SELMA	NC		05/02/2022	06/15/2023	75,908	0	2,324	0	0	2,324	0	78,231	76,197	0	(2,035)	(2,035)
000325378	GIDDINGS	TX		05/02/2022	06/15/2023	78,569	0	2,395	0	0	2,395	0	80,964	81,060	0	96	96
000325380	ALBANY	IN		05/02/2022	04/17/2023	39,555	0	1,055	0	0	1,055	0	40,610	38,657	0	(1,953)	(1,953)
000325381	GRANITE CITY	IL		05/02/2022	06/15/2023	37,031	0	1,134	0	0	1,134	0	38,165	43,652	0	5,487	5,487
000325382	PELL CITY	AL		05/02/2022	05/15/2023	59,924	0	1,517	0	0	1,517	0	61,441	60,391	0	(1,050)	(1,050)
000325386	PELL CITY	AL		05/02/2022	04/17/2023	58,195	0	1,642	0	0	1,642	0	59,837	60,597	0	760	760
000325391	FLORENCE	CO		05/02/2022	04/17/2023	135,792	0	4,157	0	0	4,157	0	139,949	135,402	0	(4,546)	(4,546)
000325394	WENDELL	NC		05/02/2022	04/17/2023	102,488	0	3,137	0	0	3,137	0	105,625	97,173	0	(8,451)	(8,451)
000325396	NEW BRITAIN	CT		05/02/2022	05/15/2023	265,139	0	7,171	0	0	7,171	0	272,310	274,615	0	2,305	2,305
000325403	WOODSBORO	TX		05/02/2022	06/15/2023	34,022	0	1,041	0	0	1,041	0	35,063	35,178	0	115	115
000325421	LOGAN	NM		05/02/2022	05/15/2023	119,054	0	3,644	0	0	3,644	0	122,698	126,382	0	3,684	3,684
000325424	WILLIAMSFIELD	OH		05/02/2022	04/17/2023	96,839	0	2,964	0	0	2,964	0	99,803	100,497	0	693	693
000325425	PONTIAC	MI		05/02/2022	04/17/2023	77,663	0	2,290	0	0	2,290	0	79,953	80,784	0	831	831
000325429	LAS VEGAS	NV		05/02/2022	05/15/2023	121,232	0	3,550	0	0	3,550	0	124,782	120,581	0	(4,200)	(4,200)
000325436	PHILADELPHIA	PA		05/02/2022	04/17/2023	121,330	0	3,455	0	0	3,455	0	124,785	119,571	0	(5,214)	(5,214)
000325455	JERSEY CITY	NJ		05/02/2022	05/15/2023	221,301	0	6,774	0	0	6,774	0	228,075	229,965	0	1,890	1,890
000325473	PHILADELPHIA	PA		05/02/2022	04/17/2023	97,702	0	2,381	0	0	2,381	0	100,083	99,584	0	(499)	(499)
000325474	PATERSON	NJ		05/02/2022	04/17/2023	169,083	0	5,176	0	0	5,176	0	174,258	173,261	0	(997)	(997)
000325493	GERMANTOWN	OH		05/02/2022	05/15/2023	94,777	0	2,901	0	0	2,901	0	97,678	93,944	0	(3,735)	(3,735)
000325497	MELBOURNE	FL		05/02/2022	06/15/2023	85,413	0	2,615	0	0	2,615	0	88,027	88,289	0	262	262
000325509	WEST POINT	NE		05/02/2022	04/17/2023	93,092	0	2,850	0	0	2,850	0	95,941	93,622	0	(2,319)	(2,319)
000325512	SUMMERVILLE	SC		05/02/2022	04/17/2023	209,399	0	5,516	0	0	5,516	0	214,915	218,873	0	3,958	3,958
000325515	EDISON	NJ		05/02/2022	05/15/2023	267,841	0	8,199	0	0	8,199	0	276,039	246,769	0	(29,270)	(29,270)
000325521	ROCKFORD	IL		05/02/2022	05/15/2023	72,131	0	2,208	0	0	2,208	0	74,339	74,339	0	0	0
000325529	MISSOURI CITY	TX		05/02/2022	05/15/2023	266,647	0	8,162	0	0	8,162	0	274,809	246,741	0	(28,068)	(28,068)
000325543	PAWCATUCK	CT		05/02/2022	04/17/2023	137,503	0	3,512	0	0	3,512	0	141,015	137,606	0	(3,409)	(3,409)
000325570	Philadelphia	PA		05/02/2022	04/17/2023	128,623	0	3,937	0	0	3,937	0	132,560	121,210	0	(11,350)	(11,350)
000325571	PALM BEACH GARDENS	FL		05/02/2022	04/17/2023	301,749	0	9,226	0	0	9,226	0	310,974	281,947	0	(29,027)	(29,027)
000325579	NORTH BRANFORD	CT		05/02/2022	04/17/2023	252,130	0	6,867	0	0	6,867	0	258,997	252,735	0	(6,262)	(6,262)
000325591	WILLIAMSON	NY		05/02/2022	04/17/2023	117,658	0	3,430	0	0	3,430	0	121,089	121,801	0	713	713
000325605	SAINT AUGUSTINE	FL		05/02/2022	05/15/2023	138,367	0	3,846	0	0	3,846	0	142,214	137,675	0	(4,538)	(4,538)
000325647	WHITESBORO	NY		05/02/2022	04/17/2023	96,619	0	2,727	0	0	2,727	0	99,346	99,932	0	586	586
000325651	PESHTIGO	WI		05/02/2022	05/15/2023	80,047	0	2,450	0	0	2,450	0	82,497	80,310	0	(2,188)	(2,188)
000325666	LOUISVILLE	KY		05/02/2022	04/17/2023	103,605	0	3,171	0	0	3,171	0	106,776	100,461	0	(6,315)	(6,315)
000325667	WATERFORD	NY		05/02/2022	04/17/2023	198,188	0	6,067	0	0	6,067	0	204,255	204,255	0	0	0
000325670	MARYSVILLE	CA		05/02/2022	06/15/2023	272,958	0	8,355	0	0	8,355	0	281,313	281,313	0	0	0
000325675	SOMERSET	PA		05/02/2022	05/15/2023	134,352	0	4,113	0	0	4,113	0	138,465	135,412	0	(3,052)	(3,052)
000325681	TUCSON	AZ		05/02/2022	04/17/2023	109,852	0	3,363	0	0	3,363	0	113,214	108,887	0	(4,327)	(4,327)
000325683	LEOMINSTER	MA		05/02/2022	04/17/2023	249,541	0	7,638	0	0	7,638	0	257,180	248,967	0	(8,213)	(8,213)
000325684	WINSTON SALEM	NC		05/02/2022	05/15/2023	160,071	0	4,892	0	0	4,892	0	164,964	164,964	0	0	0
000325693	WICHITA	KS		05/02/2022	05/15/2023	104,468	0	3,198	0	0	3,198	0	107,666	103,240	0	(4,426)	(4,426)
000325701	RIALTO	CA		05/02/2022	06/15/2023	117,323	0	3,591	0	0	3,591	0	120,914	122,060	0	1,146	1,146
000325702	COLUMBIA	CT		05/02/2022	04/17/2023	148,679	0	4,044	0	0	4,044	0	152,723	153,621	0	899	899
000325703	MILLVILLE	NJ		05/02/2022	05/15/2023	101,403	0	3,104	0	0	3,104	0	104,507	101,737	0	(2,770)	(2,770)
000325709	HAMMOND	LA		05/02/2022	04/17/2023	180,159	0	5,215	0	0	5,215	0	185,374	178,621	0	(6,753)	(6,753)
000325712	ANTIOCH	CA		05/02/2022	05/15/2023	141,043	0	4,317	0	0	4,317	0	145,360	135,526	0	(9,835)	(9,835)
000325721	RAEFORD	NC		05/02/2022	05/15/2023	146,186	0	4,475	0	0	4,475	0	150,661	145,262	0	(5,399)	(5,399)
000325724	LANSDOWNE	PA		05/02/2022	05/15/2023	47,694	0	1,460	0	0	1,460	0	49,154	47,534	0	(1,620)	(1,620)
000325731	HARRISBURG	PA		05/02/2022	04/17/2023	72,488	0	2,219	0	0	2,219	0	74,707	70,351	0	(4,356)	(4,356)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000325733	WICHITA	KS		05/02/2022	05/15/2023	65,781	0	2,014	0	0	2,014	0	67,794	67,794	0	0	0
000325735	FRANKLIN	IN		05/02/2022	04/17/2023	100,060	0	3,063	0	0	3,063	0	103,123	97,572	0	(5,552)	(5,552)
000325743	TROY	OH		05/02/2022	04/17/2023	108,837	0	3,332	0	0	3,332	0	112,168	103,105	0	(9,063)	(9,063)
000325747	MARDELA SPRINGS	MD		05/02/2022	04/17/2023	128,831	0	3,944	0	0	3,944	0	132,775	122,314	0	(10,461)	(10,461)
000325748	PORTLAND	OR		05/02/2022	05/15/2023	131,977	0	4,030	0	0	4,030	0	136,008	127,303	0	(8,705)	(8,705)
000325778	PLYMOUTH MEETING	PA		05/02/2022	04/17/2023	153,221	0	4,690	0	0	4,690	0	157,912	144,588	0	(13,324)	(13,324)
000325782	RICHTON PARK	IL		05/02/2022	04/17/2023	107,138	0	3,122	0	0	3,122	0	110,260	100,372	0	(9,888)	(9,888)
000325794	NEW EGYPT	NJ		05/02/2022	05/15/2023	317,185	0	9,709	0	0	9,709	0	326,895	297,233	0	(29,661)	(29,661)
000325797	VIRGINIA BEACH	VA		05/02/2022	06/15/2023	184,660	0	5,652	0	0	5,652	0	190,312	190,312	0	0	0
000325801	BROOKLYN	MD		05/02/2022	05/15/2023	103,427	0	3,166	0	0	3,166	0	106,593	102,161	0	(4,432)	(4,432)
000325806	MIAMI	FL		05/02/2022	05/15/2023	224,905	0	6,884	0	0	6,884	0	231,790	234,928	0	3,138	3,138
000325813	WICHITA	KS		05/02/2022	06/15/2023	131,150	0	3,208	0	0	3,208	0	134,359	135,632	0	1,273	1,273
000325815	PETERSBURG	VA		05/02/2022	04/17/2023	100,061	0	2,868	0	0	2,868	0	102,928	102,284	0	(645)	(645)
000325820	HESPERIA	CA		05/02/2022	04/17/2023	76,123	0	2,330	0	0	2,330	0	78,453	72,459	0	(5,994)	(5,994)
000325821	AURORA	CO		05/02/2022	05/15/2023	137,324	0	4,204	0	0	4,204	0	141,528	132,329	0	(9,199)	(9,199)
000325822	FAIRFIELD	AL		05/02/2022	06/15/2023	32,562	0	885	0	0	885	0	33,447	33,764	0	317	317
000325823	GROVELAND	FL		05/02/2022	04/17/2023	101,446	0	3,105	0	0	3,105	0	104,551	96,853	0	(7,698)	(7,698)
000325846	MONTGOMERY	AL		05/02/2022	04/17/2023	23,217	0	711	0	0	711	0	23,927	23,642	0	(285)	(285)
000325858	BALTIMORE	MD		05/02/2022	04/17/2023	119,891	0	3,347	0	0	3,347	0	123,238	122,068	0	(1,169)	(1,169)
000325863	BLOSSOM	TX		05/02/2022	05/15/2023	42,031	0	1,176	0	0	1,176	0	43,206	43,394	0	188	188
000325864	WHITING	IN		05/02/2022	05/15/2023	128,269	0	3,926	0	0	3,926	0	132,195	122,898	0	(9,297)	(9,297)
000325881	HURST	TX		05/02/2022	05/15/2023	85,494	0	2,617	0	0	2,617	0	88,111	82,075	0	(6,035)	(6,035)
000325887	CHILCOOT	CA		05/02/2022	06/15/2023	220,810	0	6,759	0	0	6,759	0	227,570	230,523	0	2,953	2,953
000325890	ALVARADO	TX		05/02/2022	05/15/2023	59,059	0	1,366	0	0	1,366	0	60,425	61,081	0	656	656
000325903	SEAFORD	DE		05/02/2022	04/17/2023	115,567	0	3,538	0	0	3,538	0	119,105	112,393	0	(6,711)	(6,711)
000325906	DESOTO	TX		05/02/2022	04/17/2023	74,588	0	2,283	0	0	2,283	0	76,871	74,434	0	(2,437)	(2,437)
000325907	LEBEC	CA		05/02/2022	04/17/2023	163,265	0	4,998	0	0	4,998	0	168,263	172,377	0	4,114	4,114
000325911	WOODBRIDGE	VA		05/02/2022	04/17/2023	144,432	0	4,421	0	0	4,421	0	148,853	147,335	0	(1,518)	(1,518)
000325914	SIDNEY	OH		05/02/2022	04/17/2023	99,362	0	3,041	0	0	3,041	0	102,404	99,156	0	(3,248)	(3,248)
000325924	SICKLERVILLE	NJ		05/02/2022	04/17/2023	213,033	0	6,521	0	0	6,521	0	219,554	220,067	0	513	513
000325939	STANLEY	NC		05/02/2022	05/15/2023	60,005	0	1,837	0	0	1,837	0	61,842	59,315	0	(2,527)	(2,527)
000325950	CORNING	NY		05/02/2022	04/17/2023	34,739	0	1,010	0	0	1,010	0	35,749	33,276	0	(2,473)	(2,473)
000325957	MIDLAND	TX		05/02/2022	05/15/2023	150,090	0	4,353	0	0	4,353	0	154,443	152,416	0	(2,028)	(2,028)
000325969	BALTIMORE	MD		05/02/2022	06/15/2023	258,552	0	6,523	0	0	6,523	0	265,075	265,241	0	166	166
000325973	CARY	IL		05/02/2022	05/15/2023	282,738	0	7,167	0	0	7,167	0	289,905	268,103	0	(21,802)	(21,802)
000325994	LOGANSPORT	IN		05/02/2022	04/17/2023	39,553	0	1,135	0	0	1,135	0	40,689	40,302	0	(386)	(386)
000325995	TACOMA	WA		05/02/2022	04/17/2023	110,839	0	3,393	0	0	3,393	0	114,232	115,791	0	1,559	1,559
000326015	TUCSON	AZ		05/02/2022	04/17/2023	152,724	0	4,675	0	0	4,675	0	157,399	146,833	0	(10,566)	(10,566)
000326016	ANNA	TX		05/02/2022	04/17/2023	116,839	0	3,576	0	0	3,576	0	120,416	111,015	0	(9,401)	(9,401)
000326036	LEES SUMMIT	MO		05/02/2022	05/15/2023	183,655	0	5,374	0	0	5,374	0	189,028	186,309	0	(2,720)	(2,720)
000326050	CENTERTON	AR		05/02/2022	05/15/2023	80,900	0	2,476	0	0	2,476	0	83,376	84,761	0	1,385	1,385
000326051	ANTELOPE	CA		05/02/2022	04/17/2023	111,042	0	3,399	0	0	3,399	0	114,441	107,764	0	(6,676)	(6,676)
000326052	PENSACOLA	FL		05/02/2022	04/17/2023	100,903	0	3,089	0	0	3,089	0	103,992	105,879	0	1,887	1,887
000326057	FARGO	ND		05/02/2022	04/17/2023	374,297	0	11,138	0	0	11,138	0	385,435	350,629	0	(34,805)	(34,805)
000326058	STRATFORD	CT		05/02/2022	05/15/2023	130,490	0	3,994	0	0	3,994	0	134,484	128,112	0	(6,372)	(6,372)
000326059	SLIDELL	LA		05/02/2022	05/15/2023	104,709	0	3,205	0	0	3,205	0	107,915	107,915	0	0	0
000326062	WHITE ROCK	SC		05/02/2022	06/15/2023	196,052	0	6,001	0	0	6,001	0	202,053	203,554	0	1,502	1,502
000326083	LAKE JACKSON	TX		05/02/2022	04/17/2023	81,949	0	2,508	0	0	2,508	0	84,458	83,656	0	(802)	(802)
000326098	BRONX	NY		05/02/2022	05/15/2023	314,361	0	9,623	0	0	9,623	0	323,983	311,888	0	(12,095)	(12,095)
000326099	DOVER	OH		05/02/2022	04/17/2023	77,097	0	2,360	0	0	2,360	0	79,457	74,546	0	(4,911)	(4,911)
000326109	HOMESTEAD	FL		05/02/2022	05/15/2023	115,471	0	3,496	0	0	3,496	0	118,967	118,967	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000326112	RAEFORD	NC		05/02/2022	04/17/2023	188,830	0	5,780	0	0	5,780	0	194,610	179,990	0	(14,620)	(14,620)
000326129	PARMA HEIGHTS	OH		05/02/2022	04/17/2023	90,022	0	2,756	0	0	2,756	0	92,777	92,247	0	(531)	(531)
000326132	PORT ST LUCIE	FL		05/02/2022	04/17/2023	139,832	0	4,280	0	0	4,280	0	144,112	144,112	0	0	0
000326137	COLONIA	NJ		05/02/2022	04/17/2023	250,212	0	7,659	0	0	7,659	0	257,871	256,117	0	(1,754)	(1,754)
000326155	SUPERIOR	WI		05/02/2022	04/17/2023	292,884	0	8,965	0	0	8,965	0	301,849	294,547	0	(7,302)	(7,302)
000326156	TAYLOR	MI		05/02/2022	05/15/2023	63,571	0	1,946	0	0	1,946	0	65,517	66,060	0	543	543
000326161	LA PORTE	IN		05/02/2022	06/15/2023	54,325	0	1,663	0	0	1,663	0	55,988	57,042	0	1,054	1,054
000326162	WYLIE	TX		05/02/2022	04/17/2023	97,515	0	2,985	0	0	2,985	0	100,500	102,351	0	1,851	1,851
000326182	GOLDSBORO	NC		05/02/2022	06/15/2023	134,562	0	3,187	0	0	3,187	0	137,749	139,585	0	1,836	1,836
000326184	HENDERSON	NV		05/02/2022	05/15/2023	277,605	0	8,498	0	0	8,498	0	286,103	268,782	0	(17,321)	(17,321)
000326209	DES MOINES	IA		05/02/2022	06/15/2023	92,421	0	2,829	0	0	2,829	0	95,250	95,619	0	368	368
000326210	HOUSTON	TX		05/02/2022	04/17/2023	65,071	0	1,992	0	0	1,992	0	67,063	66,557	0	(506)	(506)
000326224	APOPKA	FL		05/02/2022	06/15/2023	104,640	0	2,710	0	0	2,710	0	107,350	107,350	0	0	0
000326229	COLORADO SPRINGS	CO		05/02/2022	05/15/2023	153,430	0	4,697	0	0	4,697	0	158,127	160,751	0	2,624	2,624
000326247	NEWARK	DE		05/02/2022	04/17/2023	135,315	0	4,142	0	0	4,142	0	139,457	128,147	0	(11,310)	(11,310)
000326264	LAKE STEVENS	WA		05/02/2022	04/17/2023	156,172	0	4,780	0	0	4,780	0	160,952	147,899	0	(13,053)	(13,053)
000326266	SHELBY TOWNSHIP	MI		05/02/2022	04/17/2023	120,794	0	3,575	0	0	3,575	0	124,369	115,778	0	(8,591)	(8,591)
000326274	SOUTH RIVER	NJ		05/02/2022	04/17/2023	193,875	0	5,935	0	0	5,935	0	199,809	183,211	0	(16,598)	(16,598)
000326275	JERSEY SHORE	PA		05/02/2022	04/17/2023	39,893	0	1,100	0	0	1,100	0	40,994	40,002	0	(992)	(992)
000326276	MIAMI	FL		05/02/2022	04/17/2023	14,889	0	456	0	0	456	0	15,344	15,344	0	0	0
000326281	STOUGHTON	MA		05/02/2022	05/15/2023	136,172	0	3,843	0	0	3,843	0	140,015	131,744	0	(8,271)	(8,271)
000326285	MOUNT VERNON	OH		05/02/2022	06/15/2023	63,397	0	1,941	0	0	1,941	0	65,338	65,881	0	543	543
000326292	MARIETTA	GA		05/02/2022	04/17/2023	154,413	0	4,727	0	0	4,727	0	159,140	147,180	0	(11,961)	(11,961)
000326310	SWANSBORO	NC		05/02/2022	04/17/2023	186,239	0	5,701	0	0	5,701	0	191,940	191,940	0	0	0
000326311	PALATKA	FL		05/02/2022	04/17/2023	129,802	0	3,973	0	0	3,973	0	133,775	127,347	0	(6,428)	(6,428)
000326313	PORTSMOUTH	VA		05/02/2022	04/17/2023	121,498	0	3,719	0	0	3,719	0	125,217	125,217	0	0	0
000326316	PHILADELPHIA	PA		05/02/2022	04/17/2023	81,582	0	2,497	0	0	2,497	0	84,079	79,554	0	(4,525)	(4,525)
000326326	ROMEOVILLE	IL		05/02/2022	04/17/2023	155,259	0	4,715	0	0	4,715	0	159,974	147,288	0	(12,686)	(12,686)
000326332	BAKERSFIELD	CA		05/02/2022	06/15/2023	102,803	0	3,147	0	0	3,147	0	105,950	106,547	0	596	596
000326336	PORTAGE	MI		05/02/2022	05/15/2023	100,537	0	3,077	0	0	3,077	0	103,614	96,960	0	(6,655)	(6,655)
000326346	MARYSVILLE	WA		05/02/2022	04/17/2023	120,827	0	3,699	0	0	3,699	0	124,526	114,460	0	(10,066)	(10,066)
000326348	CORAL SPRINGS	FL		05/02/2022	05/15/2023	206,607	0	6,324	0	0	6,324	0	212,931	213,741	0	810	810
000326354	HOUSTON	TX		05/02/2022	05/15/2023	59,962	0	1,835	0	0	1,835	0	61,797	61,163	0	(634)	(634)
000326358	PASCO	WA		05/02/2022	06/15/2023	97,623	0	2,337	0	0	2,337	0	99,961	100,473	0	513	513
000326361	WESTTOWN	NY		05/02/2022	06/15/2023	307,341	0	9,408	0	0	9,408	0	316,749	318,540	0	1,791	1,791
000326365	VINELAND	NJ		05/02/2022	04/17/2023	140,538	0	4,302	0	0	4,302	0	144,840	144,840	0	0	0
000326380	SHERIDAN	IN		05/02/2022	04/17/2023	63,817	0	1,953	0	0	1,953	0	65,771	62,608	0	(3,162)	(3,162)
000326391	ROUND LAKE	IL		05/02/2022	04/17/2023	113,701	0	3,480	0	0	3,480	0	117,181	111,144	0	(6,037)	(6,037)
000326395	OAK FOREST	IL		05/02/2022	04/17/2023	84,404	0	2,584	0	0	2,584	0	86,988	80,040	0	(6,947)	(6,947)
000326397	MERRILLVILLE	IN		05/02/2022	04/17/2023	49,898	0	1,527	0	0	1,527	0	51,426	48,617	0	(2,809)	(2,809)
000326404	NORTH BERGEN	NJ		05/02/2022	04/17/2023	243,683	0	7,459	0	0	7,459	0	251,142	253,751	0	2,609	2,609
000326446	KOKOMO	IN		05/02/2022	05/15/2023	46,303	0	1,417	0	0	1,417	0	47,720	48,463	0	743	743
000326447	GOOSE CREEK	SC		05/02/2022	05/15/2023	117,273	0	3,590	0	0	3,590	0	120,863	121,864	0	1,001	1,001
000326455	JONESBURG	MO		05/02/2022	06/15/2023	39,708	0	917	0	0	917	0	40,625	40,650	0	25	25
000326476	TAMPA	FL		05/02/2022	05/15/2023	66,361	0	2,031	0	0	2,031	0	68,393	63,732	0	(4,661)	(4,661)
000326513	TACOMA	WA		05/02/2022	04/17/2023	123,097	0	3,768	0	0	3,768	0	126,865	120,906	0	(5,959)	(5,959)
000326531	MCDONOUGH	GA		05/02/2022	04/17/2023	207,145	0	6,341	0	0	6,341	0	213,486	196,436	0	(17,050)	(17,050)
000326534	JACKSONVILLE	AR		05/02/2022	05/15/2023	101,288	0	3,100	0	0	3,100	0	104,389	105,384	0	995	995
000326542	NORTH POLE	AK		05/02/2022	05/15/2023	168,838	0	5,168	0	0	5,168	0	174,006	172,128	0	(1,878)	(1,878)
000326547	GALLOWAY	NJ		05/02/2022	04/17/2023	114,306	0	3,499	0	0	3,499	0	117,805	107,480	0	(10,325)	(10,325)
000326550	HOUSTON	TX		05/02/2022	04/17/2023	105,920	0	3,019	0	0	3,019	0	108,938	102,202	0	(6,737)	(6,737)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000326555	TORRINGTON	CT		05/02/2022	04/17/2023	153,393	0	4,431	0	0	4,431	0	157,824	155,438	0	(2,386)	(2,386)
000326559	WEST WARWICK	RI		05/02/2022	04/17/2023	165,660	0	5,071	0	0	5,071	0	170,730	157,111	0	(13,619)	(13,619)
000326560	CANTON	CT		05/02/2022	04/17/2023	213,397	0	6,532	0	0	6,532	0	219,929	221,223	0	1,294	1,294
000326568	CORPUS CHRISTI	TX		05/02/2022	04/17/2023	172,062	0	5,267	0	0	5,267	0	177,329	170,546	0	(6,783)	(6,783)
000326573	BELLINGHAM	MA		05/02/2022	04/17/2023	345,781	0	10,584	0	0	10,584	0	356,366	353,941	0	(2,424)	(2,424)
000326590	WARWICK	RI		05/02/2022	05/15/2023	198,928	0	6,089	0	0	6,089	0	205,017	186,028	0	(18,989)	(18,989)
000326593	HAWTHORN WOODS	IL		05/02/2022	05/15/2023	358,213	0	10,180	0	0	10,180	0	368,393	369,038	0	644	644
000326596	HIALEAH	FL		05/02/2022	04/17/2023	212,270	0	5,797	0	0	5,797	0	218,067	204,374	0	(13,693)	(13,693)
000326599	PUEBLO	CO		05/02/2022	04/17/2023	203,775	0	6,238	0	0	6,238	0	210,012	197,238	0	(12,774)	(12,774)
000326602	DES PLAINES	IL		05/02/2022	04/17/2023	270,482	0	8,280	0	0	8,280	0	278,762	254,902	0	(23,859)	(23,859)
000326614	VIRGINIA	MN		05/02/2022	04/17/2023	40,858	0	1,251	0	0	1,251	0	42,109	38,549	0	(3,560)	(3,560)
000326615	ALBUQUERQUE	NM		05/02/2022	04/17/2023	165,715	0	5,073	0	0	5,073	0	170,788	157,951	0	(12,837)	(12,837)
000326624	FORT WORTH	TX		05/02/2022	06/15/2023	199,385	0	5,691	0	0	5,691	0	205,075	207,850	0	2,775	2,775
000326629	KEARNEY	MO		05/02/2022	04/17/2023	215,891	0	6,608	0	0	6,608	0	222,499	222,499	0	0	0
000326635	EL PASO	TX		05/02/2022	06/15/2023	89,499	0	2,740	0	0	2,740	0	92,239	92,239	0	0	0
000326636	OLIVE BRANCH	MS		05/02/2022	04/17/2023	110,548	0	3,384	0	0	3,384	0	113,932	113,932	0	0	0
000326646	SYRACUSE	NY		05/02/2022	05/15/2023	102,493	0	3,012	0	0	3,012	0	105,505	98,650	0	(6,855)	(6,855)
000326658	BEAVERCREEK	OH		05/02/2022	05/15/2023	135,817	0	4,157	0	0	4,157	0	139,975	127,393	0	(12,581)	(12,581)
000326663	DAYTON	OH		05/02/2022	04/17/2023	72,261	0	2,212	0	0	2,212	0	74,473	67,794	0	(6,679)	(6,679)
000326667	GONZALES	LA		05/02/2022	04/17/2023	137,866	0	4,220	0	0	4,220	0	142,086	130,565	0	(11,521)	(11,521)
000326669	JOHNSONVILLE	NY		05/02/2022	05/15/2023	79,441	0	2,432	0	0	2,432	0	81,873	78,681	0	(3,192)	(3,192)
000326699	HAMDEN	CT		05/02/2022	04/17/2023	132,977	0	4,070	0	0	4,070	0	137,047	125,310	0	(11,737)	(11,737)
000326701	MILFORD	CT		05/02/2022	05/15/2023	144,657	0	4,428	0	0	4,428	0	149,085	142,421	0	(6,663)	(6,663)
000326717	WINTER HAVEN	FL		05/02/2022	04/17/2023	116,781	0	3,575	0	0	3,575	0	120,355	115,264	0	(5,091)	(5,091)
000326720	ROCKY FACE	GA		05/02/2022	04/17/2023	30,155	0	923	0	0	923	0	31,078	31,078	0	0	0
000326730	KANSAS CITY	MO		05/02/2022	05/15/2023	201,161	0	6,158	0	0	6,158	0	207,319	199,070	0	(8,249)	(8,249)
000326738	PROVIDENCE VILLAGE	TX		05/02/2022	04/17/2023	177,076	0	5,420	0	0	5,420	0	182,496	177,038	0	(5,458)	(5,458)
000326739	NAPLES	FL		05/02/2022	04/17/2023	216,985	0	6,642	0	0	6,642	0	223,627	215,079	0	(8,548)	(8,548)
000326752	BENTONVILLE	AR		05/02/2022	04/17/2023	115,628	0	3,539	0	0	3,539	0	119,167	109,286	0	(9,881)	(9,881)
000326782	DORAL	FL		05/02/2022	05/15/2023	290,810	0	8,865	0	0	8,865	0	299,675	275,528	0	(24,147)	(24,147)
000326784	WYLIE	TX		05/02/2022	04/17/2023	310,266	0	9,497	0	0	9,497	0	319,763	290,886	0	(28,877)	(28,877)
000326791	LEHIGH ACRES	FL		05/02/2022	04/17/2023	207,516	0	6,010	0	0	6,010	0	213,527	199,736	0	(13,791)	(13,791)
000326793	PRINCETON	TX		05/02/2022	05/15/2023	238,345	0	7,296	0	0	7,296	0	245,641	219,881	0	(25,760)	(25,760)
000326798	OLIN	NC		05/02/2022	04/17/2023	126,032	0	3,858	0	0	3,858	0	129,890	117,577	0	(12,313)	(12,313)
000326801	LEHIGH ACRES	FL		05/02/2022	04/17/2023	272,095	0	8,329	0	0	8,329	0	280,424	261,812	0	(18,612)	(18,612)
000326812	NEPTUNE	NJ		05/02/2022	05/15/2023	197,588	0	6,048	0	0	6,048	0	203,636	187,605	0	(16,031)	(16,031)
000326822	ELKHART	IN		05/02/2022	04/17/2023	127,500	0	3,567	0	0	3,567	0	131,067	129,822	0	(1,245)	(1,245)
000326844	KANSAS CITY	KS		05/02/2022	05/15/2023	114,078	0	3,492	0	0	3,492	0	117,570	115,540	0	(2,030)	(2,030)
0399999. Mortgages disposed						27,451,441	0	821,258	0	0	821,258	0	28,272,699	27,301,155	0	(971,544)	(971,544)
0599999 - Totals						3,630,552,949	0	1,036,507	0	0	1,036,507	0	46,930,026	45,641,388	0	(1,288,639)	(1,288,639)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	First Eagle Direct Lending Fund IV, LLC	BOSTON	MA	First Eagle Direct Lending Fund IV, LLC	1.E FE	12/03/2018			74,665			8.330
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	74,665	0	0	XXX
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016			124,278		1,335,090	0.660
000000-00-0	AUDAX MEZZANINE V	WILMINGTON	DE	AUDAX MEZZANINE V		01/01/2022			408,957		59,055,438	71.770
000000-00-0	BARINGS L.P.	CHARLOTTE	NC	BARINGS L.P.		11/16/2021			400,000		3,600,000	0.050
000000-00-0	Golub Capital Partners GDLC Feeder Fund	CHICAGO	IL	Golub Capital Partners GDLC Feeder Fund		08/12/2022			405,000		10,530,000	0.000
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.		11/28/2018			361,463			0.010
000000-00-0	PineBridge Investments L.P. II	NEW YORK	NY	PineBridge Investments L.P. II		11/25/2020			512,861		1,094,733	0.040
000000-00-0	PineBridge Investments L.P. III	NEW YORK	NY	PineBridge Investments L.P. III		10/20/2022			1,128,750		4,017,631	0.020
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	3,341,309	0	79,632,892	XXX
000000-00-0	Benefit Street Partners BSPSOFII Structured Note	WILMINGTON	DE	Benefit Street Partners BSPSOFII Structured Note		04/08/2020			369,616		3,851,103	0.220
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	369,616	0	3,851,103	XXX
6099999. Total - Unaffiliated								0	3,785,590	0	83,483,995	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								0	3,785,590	0	83,483,995	XXX

E03

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	BOSTON CAP. AFFORD.HOUS.MORG FUND LLC	Boston	MA	Cash Return Distribution	06/29/2006	04/25/2023	3,838,551	0				0		25,678	25,678			0	75,475
000000-00-0	HGI Multifamily Credit Fund	Norfolk	VA	Cash Return Distribution	07/06/2022	04/21/2023	3,768,204					0		127,280	127,280			0	
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							7,606,755	0	0	0	0	0	0	152,958	152,958	0	0	0	75,475
000000-00-0	First Eagle Direct Lending Fund IV, LLC	BOSTON	MA	First Eagle Direct Lending Fund IV, LLC	12/03/2018	04/24/2023	64,516					0		64,516	64,516			0	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							64,516	0	0	0	0	0	0	64,516	64,516	0	0	0	0
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	04/11/2023	52,378					0		52,378	52,378			0	
000000-00-0	AUDAX MEZZANINE V	WILMINGTON	DE	AUDAX MEZZANINE V	01/01/2022	06/15/2023	177,375					0		177,375	177,375			0	
000000-00-0	AUDAX SENIOR LOAN FUND I	WILMINGTON	DE	AUDAX SENIOR LOAN FUND I	02/01/2018	05/04/2023	667,885					0		667,885	667,885			0	
000000-00-0	BARINGS L.P.	CHARLOTTE	NC	BARINGS L.P.	11/16/2021	05/15/2023	424,152					0		424,152	424,152			0	
000000-00-0	Golub Capital Partners Golub Capital Partners 11	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018	05/05/2023	394,032					0		394,032	394,032			0	
000000-00-0	Golub Capital Partners Golub Capital Partners 12	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 12	04/01/2018	05/05/2023	247,707					0		247,707	247,707			0	
000000-00-0	Golub Capital Partners GDLC Feeder Fund	CHICAGO	IL	Golub Capital Partners GDLC Feeder Fund	08/12/2022	06/08/2023	216,108					0		216,108	216,108			0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018	06/05/2023	124,654					0		124,654	124,654			0	
000000-00-0	PineBridge Investments L.P. II	NEW YORK	NY	PineBridge Investments L.P. II	11/25/2020	04/08/2023	690,548					0		690,548	690,548			0	
000000-00-0	PineBridge Investments L.P. III	NEW YORK	NY	PineBridge Investments L.P. III	10/20/2022	04/03/2023	1,225,728					0		1,225,728	1,225,728			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							4,220,567	0	0	0	0	0	0	4,220,567	4,220,567	0	0	0	0
000000-00-0	Benefit Street Partners BSPSOFII Structured Note	WILMINGTON	DE	Benefit Street Partners BSPSOFII Structured Note	04/08/2020	05/25/2023	861,897					0		861,897	861,897			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							861,897	0	0	0	0	0	0	861,897	861,897	0	0	0	0
6099999. Total - Unaffiliated							12,753,735	0	0	0	0	0	0	5,299,938	5,299,938	0	0	0	75,475
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							12,753,735	0	0	0	0	0	0	5,299,938	5,299,938	0	0	0	75,475

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		05/01/2023	Interest Capitalization		71	71	0	1.A
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		06/01/2023	Interest Capitalization		2,142	2,142	0	1.A
38378N-YB-3	GNR 2014-24 KZ 4.062% 01/16/54		06/01/2023	Interest Capitalization		14,666	14,666	0	1.A
912810-TL-2	U S TREASURY 4.000% 11/15/52		06/14/2023	BANK of AMERICA SEC		2,828,770	2,780,000	9,367	1.A
912810-TP-3	U S TREASURY 1.500% 02/15/53		05/18/2023	Various		4,244,057	4,230,000	12,952	1.A
91282C-GK-1	US TREASURY NOTES 1.125% 01/15/33		06/13/2023	Various		13,784,365	14,080,000	60,388	1.A
91282C-GM-7	US TREASURY NOTES 3.500% 02/15/33		06/13/2023	Various		11,125,001	11,220,000	102,562	1.A
91282C-HB-0	US TREASURY NOTES 3.625% 05/15/26		06/09/2023	BMO CAPITAL MARKETS CORP		29,550,000	30,000,000	82,745	1.A
0109999999. Subtotal - Bonds - U.S. Governments						61,549,072	62,326,879	268,014	XXX
3136B4-VK-1	FNR 2019-27 MZ 4.000% 06/25/59		06/01/2023	Interest Capitalization		37,942	37,942	0	1.A
3137BE-VJ-0	FHMS K040 X1 0.811% 09/25/24		04/11/2023	BREAN CAPITAL LLC		50,006	0	1,832	1.A
3137BN-GU-2	FHMS K054 X1 1.291% 01/25/26		04/12/2023	BREAN CAPITAL LLC		4,211,128	0	81,394	1.A
3137BS-RG-0	FHMS K059 X1 0.423% 09/25/26		04/11/2023	BREAN CAPITAL LLC		46,859	0	595	1.A
3137BT-AE-1	FHLMC Multifamil K060ured P K060 X1 0.188% 10/25/26		04/11/2023	BREAN CAPITAL LLC		53,268	0	492	1.A
3137BX-R2-0	FREDDIE MAC 4682 K064 X1 0.736% 03/25/27		04/11/2023	BREAN CAPITAL LLC		99,424	0	1,086	1.A
3137F3-PA-6	FHR FHR 4772 ZD 4.000% 11/15/47		06/01/2023	Interest Capitalization		47,909	47,909	0	1.A
3137FF-XM-4	FHLMC KG05 X1 0.402% 01/25/31		04/06/2023	BREAN CAPITAL LLC		3,665,121	0	17,402	1.A
3137FL-6G-4	FHMS K088 X1 0.654% 01/25/29		04/03/2023	BREAN CAPITAL LLC		13,560,497	0	37,579	1.A
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 5.400% 09/01/30		04/05/2023	BARCLAYS		6,900,000	6,900,000	2,847	1.E FE
88034Y-UW-8	TENDER OPTION BOND TRUST RECEI GENERAL 5.200% 07/01/41		05/22/2023	BARCLAYS		6,953,411	6,953,411	18,811	1.E FE
88034Y-UW-8	TENDER OPTION BOND TRUST RECEI GENERAL 5.200% 07/01/41		05/22/2023	BARCLAYS		201,589	201,589	545	1.F FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						35,827,154	14,140,851	162,583	XXX
06761*-AA-4	BARINGS Barings NAPLF II 4.750% 10/11/31		06/27/2023	PRIVATE PLACEMENT		1,600,000	1,600,000	0	2.B PL
72304@-AB-6	PINEBRIDGE 9.966% 09/21/32		04/05/2023	PRIVATE PLACEMENT		1,906,380	1,906,380	0	2.C PL
72304@-AB-6	PINEBRIDGE 11.966% 09/21/32		04/05/2023	PRIVATE PLACEMENT		866,537	866,537	0	4.A PL
001201-C*-1	AGL ENERGY PRIVATE PLACEMENT 6.700% 06/08/30		06/07/2023	PRIVATE PLACEMENT		15,000,000	15,000,000	0	2.B FE
02530Q-AD-9	ACAR 2020-4 D 1.770% 12/14/26		04/26/2023	WELLS FARGO		4,823,438	5,000,000	3,688	1.E FE
03027X-AQ-3	AMERICAN TOWER CORP 3.000% 06/15/23		04/05/2023	GOLDMAN SACHS		9,955,600	10,000,000	95,833	2.C FE
03464M-AE-4	Angel Oak Mortga20191 2019-1 B1 5.400% 11/25/48		04/28/2023	INTL FCSTONE FINANCIAL INC		14,368,594	14,500,000	2,175	1.A
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		06/13/2023	BARCLAYS		6,372,235	7,211,088	29,178	2.C FE
05366D-AA-6	AVIATION CAPITAL GROUP 6.375% 07/15/30		06/12/2023	J P MORGAN SEC		4,943,600	5,000,000	0	2.C FE
05493H-AA-3	BBCMS 2021-AGW A 6.443% 06/15/36		04/05/2023	GOLDMAN SACHS		4,296,875	5,000,000	21,428	1.A
05601@-AA-8	Benefit Street Partners 6.000% 12/31/28		05/25/2023	PRIVATE PLACEMENT		2,094,489	2,094,489	0	2.B PL
06053F-AA-7	BANK OF AMERICA CORP 4.100% 07/24/23		05/03/2023	TD SECURITIES		2,771,382	2,780,000	31,978	1.G FE
09261H-BA-4	BLACKSTONE PRIVATE CRE BLACKSTONE PRIVATE CRE 7.050% 09/29/25		05/19/2023	Tax Free Exchange		3,975,862	4,000,000	39,167	2.C FE
093645-AJ-8	BLOCK COMMUNICATIONS 4.875% 03/01/28		05/15/2023	BARCLAYS		357,975	430,000	4,425	4.A FE
10569B-AA-5	BRAVO Residentia2020RPL2g Trus 2020-RPL2 A1 2.000% 05/25/59		05/02/2023	BMO CAPITAL MARKETS CORP		6,548,049	7,203,079	1,201	1.A
10637W-AA-7	Brean Asset Back2022RM5 ities 2022-RM5 A 4.500% 09/25/62		04/25/2023	Interest Capitalization		37,426	37,426	0	1.A FE
10638C-AA-0	BABS 2021-RM1 A 1.400% 10/25/63		04/25/2023	Interest Capitalization		8,527	8,527	0	1.A FE
10638N-AA-6	Brean Asset Back2022RM3 ities 2022-RM3 A 1.750% 02/25/62		05/25/2023	Interest Capitalization		13,859	13,859	0	1.A FE
12530Q-AA-4	Cascade Funding 2023HB12 Trust 2023-HB12 A 4.250% 04/25/33		04/11/2023	PERFORMANCE TRUST CAPITAL		25,565,350	26,500,000	0	1.A FE
12530Q-AB-2	Cascade Funding 2023HB12 Trust 2023-HB12 M1 4.250% 04/25/33		04/11/2023	PERFORMANCE TRUST CAPITAL		4,517,133	5,000,000	0	1.D FE
12565K-AG-2	CLI Funding LLC 20221A 2023-1A A 6.310% 06/18/48		06/07/2023	BANK of AMERICA SEC		24,979,265	25,000,000	0	1.G FE
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		05/01/2023	Interest Capitalization		0	0	0	1.A FM
22537E-AA-3	Credit Acceptanc20232A oan Tr 2023-2A A 5.920% 05/16/33		05/17/2023	WELLS FARGO		24,378,181	24,380,000	0	1.A FE
30165X-AE-5	Exeter Automobil20212A ables 2021-2A C 0.980% 06/15/26		04/25/2023	BANK of AMERICA SEC		2,441,062	2,502,951	818	1.A FE
30165X-AE-5	Exeter Automobil20212A ables 2021-2A C 0.980% 06/15/26		04/25/2023	BANK of AMERICA SEC		455,760	467,315	153	1.F FE
30166N-AJ-5	Exeter Automobil20203A ables 2020-3A E 3.440% 08/17/26		05/05/2023	WELLS FARGO		9,646,875	10,000,000	22,933	1.E FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
30251B-AB-4	FMR LLC 6.450% 11/15/39		06/14/2023	J P MORGAN SEC		7,965,837	7,556,000	41,967	1.E FE
31737K-AA-8	Finance of Ameri2022S4 tured 2022-S4 A1A 2.500% 01/25/57		05/03/2023	RAYMOND JAMES		5,465,372	5,904,521	4,100	1.A FE
31739R-AA-1	Finance of Ameri2023S1 tured 2023-S1 A1 3.000% 02/23/53		06/21/2023	RAYMOND JAMES		4,573,748	4,996,072	11,658	1.A FE
31739T-AA-7	Finance of Ameri2023S2 tured 2023-S2 A1 2.000% 04/25/73		06/20/2023	RAYMOND JAMES		28,367,007	29,399,956	6,600	1.A FE
33768J-AA-9	FirstKey Homes 2021SFR33 Trus 2021-SFR3 A 2.135% 12/17/38		06/29/2023	HILLTOP SECURITIES INC.		40,910	46,439	6	1.A FE
346232-AF-8	FORESTAR GROUP INC 3.850% 05/15/26		04/20/2023	WELLS FARGO		334,079	364,000	6,190	3.C FE
35087M-AA-1	412 MADISON LLC 5.210% 06/01/62		04/03/2023	STERN		2,500,000	2,500,000	337	1.B FE
362098-AA-9	Golub Capital Partners GDLC Feeder Fund 4.500% 07/31/31		06/22/2023	PRIVATE PLACEMENT		945,000	945,000	0	2.C PL
36257E-AG-8	GS Mortgage-Back2019SL1 ities 2019-SL1 M1 3.125% 01/25/59		06/29/2023	PERFORMANCE TRUST CAPITAL		12,958,750	14,000,000	2,431	1.A FE
36264P-AF-6	GS Mortgage-Back2021PJ4 ities 2021-PJ4 A6 2.500% 09/25/51		04/21/2023	ROBERT W. BAIRD		2,615,928	2,890,528	4,818	1.A
40443D-AE-2	HPEFS Equipment 20231A 2023-1A C 5.910% 04/20/28		04/01/2023	J P MORGAN SEC		24,990,234	25,000,000	57,458	1.E FE
44891A-CH-8	HYUNDAI CAPITAL AMERICA 5.680% 06/26/28		06/21/2023	CITIGROUP GLOBAL MKTS		19,948,400	20,000,000	0	2.A FE
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		06/01/2023	Interest Capitalization		0	0	0	1.A FM
46592K-AF-9	JP Morgan Mortga20213 2021-3 A4 2.500% 07/25/51		05/24/2023	J P MORGAN SEC		7,035,793	8,009,441	13,905	1.A
476928-AA-4	321 Henderson Re2022A1 s LLC 2022-A1 A 5.770% 12/15/81		06/30/2023	VFN-US BANK		100,000,000	100,000,000	0	1.F FE
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		06/13/2023	BARCLAYS		4,455,299	4,820,000	29,197	2.B FE
49427R-AP-7	KILROY REALTY LP 3.050% 02/15/30		04/03/2023	J P MORGAN SEC		289,340	391,000	1,656	2.B FE
49427R-AQ-5	KILROY REALTY LP 2.500% 11/15/32		04/05/2023	MARKET AXESS		67,655	104,000	1,047	2.B FE
49427R-AR-3	KILROY REALTY LP 2.650% 11/15/33		04/03/2023	GOLDMAN SACHS		79,851	127,000	1,309	2.B FE
52523K-AJ-3	LXS 2006-17 WF5 6.637% 12/25/42		04/01/2023	Interest Capitalization		476	476	0	3.A FM
526107-AD-9	LENNOX INTERNATIONAL INC 3.000% 11/15/23		05/12/2023	STIFEL NICHOLAS		1,381,212	1,400,000	117	2.B FE
55903V-BC-6	MAGALLANES INC 4.279% 03/15/32		04/28/2023	Tax Free Exchange		10,167,297	10,194,000	52,102	2.C FE
55903V-BD-4	MAGALLANES INC 5.050% 03/15/42		04/28/2023	Tax Free Exchange		11,429,638	11,750,000	70,875	2.C FE
55903V-BE-2	MAGALLANES INC 5.141% 03/15/52		04/28/2023	Tax Free Exchange		750,000	750,000	4,605	2.C FE
64953B-BC-1	NEW YORK LIFE GLOBAL 5.790% 06/13/25		06/15/2023	J P MORGAN SEC		15,000,000	15,000,000	0	1.A FE
680223-AL-8	OLD REPUBLIC INTL CORP 3.850% 06/11/51		06/16/2023	J P MORGAN SEC		2,836,240	4,000,000	4,278	2.B FE
68245H-AA-2	One Market Plaza20171MKT 2017-1MKT A 3.614% 02/10/32		04/21/2023	DEUTSCHE BANK		3,695,000	4,000,000	9,637	1.A
68269D-AA-2	OneMain Direct A20221A ivable 2022-1A A1 4.650% 03/14/29		06/20/2023	BANK of AMERICA SEC		26,488,613	27,120,000	28,024	1.A FE
68269P-AA-5	OneMain Financia20223A ce Tru 2022-3A A 5.940% 05/15/34		06/14/2023	BANK of AMERICA SEC		60,416,422	60,369,000	59,886	1.A FE
6944PL-2T-5	PACIFIC LIFE GF II 5.950% 06/16/25		06/08/2023	J P MORGAN SEC		15,000,000	15,000,000	0	1.D FE
69754A-AA-8	PALOMINO FUNDING TRUST I 7.233% 05/17/28		06/08/2023	J P MORGAN SEC		15,000,000	15,000,000	0	2.C FE
70052L-AC-7	PARK INTERMED HOLDINGS 4.875% 05/15/29		04/01/2023	CITIGROUP GLOBAL MKTS		1,710,000	2,000,000	37,375	4.A FE
718172-DB-2	PHILIP MORRIS INTERNAT-W/I 5.375% 02/15/33		05/03/2023	Various		779,712	759,000	7,322	1.F FE
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		06/28/2023	Various		1,696,332	1,696,332	0	1.E PL
74333H-AC-9	Progress Residen2021SFR6st 2021-SFR6 B 1.754% 07/17/38		04/10/2023	BANK of AMERICA SEC		1,983,691	2,250,000	1,206	1.D FE
784710-AC-9	SSM HEALTH CARE 4.894% 06/01/28		04/18/2023	CITIGROUP GLOBAL MKTS		5,000,000	5,000,000	0	1.E FE
80287F-AE-2	Santander Drive 20227 eivabl 2022-7 C 6.690% 03/17/31		06/13/2023	MITSUBISHI UFJ SECURITIES		7,829,100	7,675,000	0	1.F FE
81746H-BT-7	SEMT 2017-CH1 A20 3.500% 08/25/47		05/15/2023	BARCLAYS		22,163	24,643	38	1.A
82568N-AC-5	SHUTTERFLY FINANCE LLC 8.500% 10/01/27		06/14/2023	Taxable Exchange		6,931,443	10,929,600	0	5.A FE
82568N-AE-1	SHUTTERFLY FINANCE LLC 9.750% 10/01/27		06/14/2023	Various		1,423,048	1,423,048	0	4.B FE
85207U-AF-2	SPRINT CORP 7.875% 09/15/23		05/25/2023	GOLDMAN SACHS		8,039,120	8,000,000	131,250	2.B FE
862121-AA-8	STORE CAPITAL CORP 4.500% 03/15/28		06/01/2023	GOLDMAN SACHS		866,950	1,000,000	10,000	2.C FE
862121-AC-4	STORE CAPITAL CORP 2.750% 11/18/30		04/05/2023	MORGAN STANLEY FIXED INC		7,724,640	10,209,000	110,739	2.C FE
862121-AD-2	STORE CAPITAL CORP 2.700% 12/01/31		04/05/2023	MORGAN STANLEY FIXED INC		316,263	432,000	4,180	2.C FE
87303*-AA-9	THL Credit 5.000% 12/03/24		05/31/2023	PRIVATE PLACEMENT		1,418,640	1,418,640	0	1.E PL
883929-AA-9	THOMAS BRAX ADAM TRUST 5.200% 04/01/73		04/26/2023	STERN		3,940,000	3,940,000	0	1.B FE
89173F-AG-5	TPMT 2017-1 B3 3.830% 10/25/56		06/22/2023	PERFORMANCE TRUST CAPITAL		7,537,500	10,000,000	26,597	1.A
91159H-JF-8	US BANCORP 4.548% 07/22/28		05/02/2023	US BANCORP		9,725,000	10,000,000	128,860	1.G FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
924934-AA-0	Verus Securitiza20235 st 2023-5 A1 6.476% 06/25/68		06/20/2023	WELLS FARGO		10,499,815	10,500,000	50,999	1.A FE
92556V-AD-8	VIATRIS INC 2.700% 06/22/30		05/02/2023	WELLS FARGO		658,376	810,000	8,019	2.C FE
95000P-AH-7	Wells Fargo Comm2016C37 ortgag 2016-C37 XA 0.953% 12/15/49		04/26/2023	BMO CAPITAL MARKETS CORP		1,545,945	0	49,010	1.A FE
AUDMEZ-V*-1	AUDAX MEZZANINE Audax MZ V 8.000% 01/01/32		05/31/2023	PRIVATE PLACEMENT		3,680,614	3,680,614	0	2.A PL
PPFW7A-QQ-8	HENDR 2022-A23 HENDR 2022-A23 5.690% 12/31/77		04/12/2023	VFN-US BANK		4,524,751	4,524,751	0	5.B GI
PPFW85-ED-0	HENDR 2022-A25 HENDR 2022-A25 5.910% 12/31/77		05/10/2023	VFN-US BANK		6,119,665	6,119,665	0	5.B GI
PPFX8M-ZV-8	HENDR 2022-A24 HENDR 2022-A24 5.650% 12/31/77		04/26/2023	VFN-US BANK		8,947,429	8,947,429	0	5.B GI
PPGE23-WB-4	HENDR 2022-A26 HENDR 2022-A26 5.940% 12/31/77		05/17/2023	VFN-US BANK		3,264,533	3,264,533	0	5.B GI
PPGE23-WC-2	HENDR 2022-A26 PRIVATE PLACEMENT 6.300% 12/31/77		05/17/2023	VFN-US BANK		646,837	646,837	0	5.B GI
07317Q-AJ-4	BAYTEX ENERGY CORP 8.500% 04/30/30	A	04/20/2023	Various		9,151,022	9,170,000	0	3.C FE
13607H-VC-3	CANADIAN IMPERIAL BANK 0.450% 06/22/23	A	05/03/2023	TD SECURITIES		6,953,520	7,000,000	11,638	1.G FE
286181-AH-5	ELEMENT FLEET MANAGEMENT 6.271% 06/26/26	A	06/21/2023	BANK of AMERICA SEC		10,000,000	10,000,000	0	2.B FE
36485M-AM-1	GARDA WORLD SECURITY 7.750% 02/15/28	A	04/03/2023	NATIONAL BANK OF CANADA		2,992,500	3,000,000	41,764	4.B FE
775109-AY-7	ROGERS COMMUNICATIONS 4.100% 10/01/23	A	04/11/2023	BANK of AMERICA SEC		7,639,016	7,700,000	10,523	2.C FE
923725-AD-7	VERMILION ENERGY INC 6.875% 05/01/30	A	04/28/2023	RBC/DAIN		3,072,281	3,300,000	88,530	3.C FE
00120N-AC-8	AGL CLO Ltd. 202325A 2023-25A B 7.671% 07/21/36	D	05/09/2023	CITIGROUP GLOBAL MKTS		10,000,000	10,000,000	0	1.C FE
00120N-AE-4	AGL CLO Ltd. 202325A 2023-25A C 8.321% 07/21/36	D	05/09/2023	CITIGROUP GLOBAL MKTS		10,000,000	10,000,000	0	1.F FE
00774M-BC-8	AERCAP IRELAND CAP/GLOBA 5.750% 06/06/28	D	05/30/2023	RBC/DAIN		9,903,100	10,000,000	0	2.B FE
00973R-AM-5	AKER BP ASA 6.000% 06/13/33	D	06/07/2023	Various		5,561,158	5,564,000	0	2.B FE
01749W-AC-7	Allegro CLO Ltd 20221A 2022-1A B 7.098% 07/20/35	D	04/06/2023	ROBERT W. BAIRD		241,800	250,000	3,855	1.C FE
05581K-AB-7	BNP PARIBAS 3.800% 01/10/24	D	06/27/2023	HONG KONG SHANGHAI BK		7,907,760	8,000,000	142,711	1.G FE
05875A-AC-2	Ballyrock Ltd 202324A 2023-24A A2 7.486% 07/15/36	D	05/18/2023	CITIGROUP GLOBAL MKTS		19,000,000	19,000,000	0	1.C FE
06237M-AA-1	BANK GOSPODARSTWA KRAJOW AGENCY DEBENTURES 5.375% 05/22/33	D	05/16/2023	Various		13,022,670	13,000,000	0	1.G FE
10554N-AB-4	BRASKEM IDESA SAPI 6.990% 02/20/32	D	05/23/2023	JEFFERIES & CO		264,616	388,000	7,157	4.A FE
12594K-AA-0	CNH INDUSTRIAL NV 4.500% 08/15/23	D	05/10/2023	US BANCORP		9,866,340	9,900,000	107,663	2.B FE
279158-AT-6	ECOPET 8.625% 01/19/29	D	06/28/2023	SMBC NIKKO		354,975	355,000	0	3.A FE
50247V-AA-7	LYB INTL FINANCE BV 4.000% 07/15/23	D	04/03/2023	GOLDMAN SACHS		3,979,200	4,000,000	35,556	2.B FE
55300R-AA-9	MGMCHI 5.375% 05/15/24	D	05/10/2023	Various		356,488	361,000	9,451	4.A FE
55977Y-AA-6	MAGYAR EXPORT-IMPORT BAN AGENCY DEBENTURES 6.125% 12/04/27	D	05/03/2023	Various		28,063,900	28,000,000	1,021	2.C FE
60687Y-DB-2	MIZUHO FINANCIAL GROUP 5.748% 07/06/34	D	06/29/2023	MIZUHO SECURITIES USA INC		15,000,000	15,000,000	0	1.G FE
758978-AA-8	20231A 2023-1A A 6.886% 07/15/36	D	05/24/2023	NOMURA SECURITIES INTERNATIONA		50,000,000	50,000,000	0	1.A FE
925930-AG-4	Vibrant CLO Ltd 202316A 2023-16A A2 7.786% 04/15/36	D	04/14/2023	BNP SECURITIES		16,500,000	16,500,000	0	1.C FE
925930-AJ-8	Vibrant CLO Ltd 202316A 2023-16A B 8.686% 04/15/36	D	04/14/2023	BNP SECURITIES		8,000,000	8,000,000	0	1.F FE
PPG633-Z8-4	PaCu PRIVATE PLACEMENT 8.210% 03/15/41	D	06/22/2023	ALLIANZ GLOBAL		16,000,000	16,000,000	0	3.A Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						927,384,468	947,878,176	1,690,644	XXX
34965P-AD-8	FORTREA INC TL B 1L 06/12/30		06/12/2023	GOLDMAN SACHS		98,500	100,000	0	3.A FE
0LX211-38-1	INEOS ENTERPRISES HOLDIN TL B 1L 07/07/30		06/23/2023	BARCLAYS		492,500	500,000	0	3.B FE
0LX211-22-4	VIRGIN MEDIA BRISTOL LLC TL Y 1L 03/02/31		06/30/2023	MORGAN STANLEY HI-YLD		995,000	1,000,000	0	3.C FE
00847Y-AE-2	AGILITI HEALTH INC TL B 1L 05/01/30		05/01/2023	Tax Free Exchange		918,935	912,199	0	4.A FE
01021A-AC-4	AL NGPL TL B 1L 04/13/28		06/14/2023	BARCLAYS		983,500	1,000,000	0	4.A FE
03852J-AT-8	ARAMARK SERVICES INC TL B6 1L 06/22/30		06/22/2023	Tax Free Exchange		614,312	614,455	0	4.C FE
04888*-AA-7	Atlantic Sthrn Pavg & Sealcoat Term Loan 09/10/26		05/12/2023	EAGLE REALTY GRP CORP		14,213,442	14,213,442	0	5.B GI
04888*-AB-5	Atlantic Sthrn Pavg & Sealcoat Revolver Loan 09/10/26		05/12/2023	EAGLE REALTY GRP CORP		821,639	821,639	0	5.B GI
04888*-AB-5	Atlantic Sthrn Pavg & Sealcoat Revolver Loan 09/10/26		06/30/2023	Various		1,117,430	1,117,430	0	5.B GI
11565H-AD-8	BROWN GROUP HOLDING LLC TL B2 1L 07/03/29		04/28/2023	RBC/DAIN		988,758	1,000,000	0	4.B FE
11823L-AK-1	HERCULES MERGER SUB LLC TL 1L 11/02/26		06/07/2023	WELLS FARGO BK		994,746	1,000,000	0	3.A FE
172442-AT-2	CINEMARK USA INC TL B 1L 05/18/30		05/22/2023	BARCLAYS		1,477,500	1,500,000	0	3.B FE
23918V-AY-0	DAVITA INC TL B 1L 08/12/26		06/29/2023	CCMI Citizens Bank		987,500	1,000,000	0	3.A FE
24982L-AD-7	DERMATOLOGY INTERMEDIATE TL DD 1L 03/24/29		05/30/2023	Various		2,386	2,410	0	4.B FE
26872N-AC-3	EMERALD DEBT MERGER TL B 1L 05/31/30		05/05/2023	RBC/DAIN		828,275	834,862	0	3.C FE
29452@-AA-8	Equine Network Term Loan 05/22/28		05/22/2023	EAGLE REALTY GRP CORP		9,348,000	9,348,000	0	5.B GI
42236W-AV-9	Heartland Dental TL B 1L 04/30/28		05/16/2023	Tax Free Exchange		760,618	760,760	0	4.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
45248B-A*-3	IBML Term Loan 06/30/28		06/08/2023	EAGLE REALTY GRP CORP		11,400,000	11,400,000	0	5.B GI
50060J-AE-0	KOPPERS INC TL B 1L 04/10/30		04/01/2023	WELLS FARGO BK		776,000	800,000	0	3.C FE
60976E-AH-6	Monogram Food Solutions TL B 1L 08/28/28		05/05/2023	JPM FUNDS RECAP		975,000	1,000,000	0	4.C FE
76133M-AC-5	RESTORATION HARDWARE HOLDING TL B2 1L 10/20/28		05/05/2023	BANK of AMERICA SEC		914,399	1,000,000	0	3.C FE
77484U-AH-9	RODAN & FIELDS LLC TL 2L 05/25/32		04/27/2023	Taxable Exchange		486,156	1,381,125	0	6. FE
82568T-AG-3	SHUTTERFLY FINANCE LLC PIK-Term 2L 10/01/27		06/09/2023	Taxable Exchange		808,500	808,500	0	5.A FE
82925B-AE-5	SINCLAIR TELEVISION GROU TL B2 1L 09/30/26		04/04/2023	JPM FUNDS RECAP		1,071,000	1,200,000	0	3.C FE
86739#-AD-5	Sunland Asphalt & Construction Term Loan B 06/16/28		06/30/2023	EAGLE REALTY GRP CORP		12,307,080	12,307,080	0	5.B GI
87114U-AB-9	Sycamore Buyer LLC TL B 1L 07/23/29		04/28/2023	BANK of AMERICA SEC		976,122	1,000,000	0	3.C FE
87422L-AU-4	TALEN ENERGY SUPPLY LLC TL TLC-EXIT 1L 05/27/30		06/28/2023	CITIBANK		881,250	895,238	0	3.B FE
87422L-AV-2	TALEN ENERGY SUPPLY LLC TL TLB-EXIT 1L 05/27/30		06/28/2023	CITIBANK		1,087,500	1,104,762	0	3.B FE
88145L-AE-4	TERRIER MEDIA BUYER INC TL B 1L 12/17/26		05/05/2023	RBC/DAIN		853,750	1,000,000	0	4.A FE
68371Y-AN-3	OPEN TEXT CORP TL B 1L 01/31/30		04/01/2023	BARCLAYS		481,319	498,750	0	2.C FE
C0787F-AB-8	BAUSCH + LOMB CORP TL B 1L 05/10/27	A	06/30/2023	CITIBANK		487,500	500,000	0	4.C FE
C8000C-AK-9	CLARIOS GLOBAL LP TL B 1L 05/06/30		04/21/2023	JPM FUNDS RECAP		995,000	1,000,000	0	4.A FE
C9413P-BD-4	BAUSCH HEALTH COS INC TL B 1 L 02/01/27		04/01/2023	BANK of AMERICA SEC Mont		1,072,862	1,443,750	0	5.A FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						71,216,479	73,064,402	0	XXX
2509999997. Total - Bonds - Part 3						1,095,977,173	1,097,410,308	2,121,241	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,095,977,173	1,097,410,308	2,121,241	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
03073E-10-5	AMERISOURCEBERGEN CORP		06/02/2023	S. G. COWEN SECURITIES CORP.	1,499.000	261,669		0	
060505-10-4	BANK OF AMERICA CORP		06/02/2023	S. G. COWEN SECURITIES CORP.	19,636.000	560,378		0	
126650-10-0	CVS CORP		05/19/2023	S. G. COWEN SECURITIES CORP.	6,246.000	435,059		0	
17275R-10-2	CISCO SYSTEMS INC		06/02/2023	S. G. COWEN SECURITIES CORP.	4,095.000	205,239		0	
21036P-10-8	CONSTELLATION BRANDS COMMON		05/19/2023	S. G. COWEN SECURITIES CORP.	6,397.000	1,504,648		0	
225655-10-9	CRESCENT CAPITAL BDC INC COMMON		05/12/2023	Taxable Exchange	51,745.000	642,710		0	
29364G-10-3	Entergy Corp		05/19/2023	S. G. COWEN SECURITIES CORP.	28,225.000	3,040,660		0	
478160-10-4	JOHNSON & JOHNSON		06/02/2023	S. G. COWEN SECURITIES CORP.	1,724.000	270,473		0	
594918-10-4	MICROSOFT CORP		05/19/2023	S. G. COWEN SECURITIES CORP.	918.000	291,768		0	
595112-10-3	MICRON TECHNOLOGY INC		06/14/2023	S. G. COWEN SECURITIES CORP.	4,532.000	309,239		0	
717081-10-3	PFIZER INC		05/18/2023	S. G. COWEN SECURITIES CORP.	8,416.000	307,575		0	
747525-10-3	QUALCOMM		06/01/2023	S. G. COWEN SECURITIES CORP.	5,664.000	619,654		0	
854502-10-1	STANLEY BLACK & DECKER INC		05/18/2023	S. G. COWEN SECURITIES CORP.	3,322.000	275,169		0	
902973-30-4	U S BANCORP		05/19/2023	S. G. COWEN SECURITIES CORP.	9,864.000	297,820		0	
949746-10-1	WELLS FARGO & CO		06/02/2023	S. G. COWEN SECURITIES CORP.	4,801.000	198,799		0	
G1151C-10-1	ACCENTURE PLC-CL A	D	06/14/2023	S. G. COWEN SECURITIES CORP.	897.000	283,198		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						9,504,058	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI		06/06/2023	PRIVATE PLACEMENT	145,067.000	14,506,700		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						14,506,700	XXX	0	XXX
89154W-77-5	TOUCHSTONE HIGH YIELD-INST		05/30/2023	DIVIDEND REINVESTMENT	163,265.392	1,191,813		0	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						1,191,813	XXX	0	XXX
34918#-10-6	W&S Brokerage Services, Inc.		06/27/2023	Capital Contribution	0.000	600,000		0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						600,000	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						25,802,571	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						25,802,571	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						25,802,571	XXX	0	XXX
6009999999 - Totals						1,121,779,744	XXX	2,121,241	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		06/01/2023	Paydown		59	59	64	61	0	(3)	0	(3)	0	59	0	0	0	1	12/20/2061	1.A
36179N-RP-5	G2 G2 MA1394 2.750% 10/20/43		06/01/2023	Paydown		300	300	305	307	0	(8)	0	(8)	0	300	0	0	0	3	10/20/2043	1.A
36179Q-W3-1	Government NatioMA2392 gage A G2 MA2466 2.750% 12/20/44		06/01/2023	Paydown		81	81	82	82	0	(1)	0	(1)	0	81	0	0	0	1	12/20/2044	1.A
36180W-SW-6	GN GN AE4133 2.750% 09/15/30		06/01/2023	Paydown		297,420	297,420	284,059	291,248	0	6,172	0	6,172	0	297,420	0	0	0	3,471	09/15/2030	1.A
36203N-2U-1	GNMA GN 354587 7.500% 05/15/23		04/01/2023	Paydown		5	5	4	5	0	0	0	0	0	5	0	0	0	0	05/15/2023	1.A
36204M-D9-7	GNMA 30 YR GN 373728 7.500% 05/15/26		06/01/2023	Paydown		401	401	411	433	0	(31)	0	(31)	0	401	0	0	0	13	05/15/2026	1.A
36204R-HZ-4	GNMA 30 YR GN 377448 7.500% 12/15/26		06/01/2023	Paydown		346	346	348	381	0	(35)	0	(35)	0	346	0	0	0	11	12/15/2026	1.A
36204U-ZL-8	GNMA 30 YR GN 380647 8.000% 11/15/24		06/01/2023	Paydown		874	874	834	922	0	(48)	0	(48)	0	874	0	0	0	29	11/15/2024	1.A
36205C-ML-1	GNMA 30 YR GN 386563 8.000% 06/15/24		06/01/2023	Paydown		486	486	481	508	0	(22)	0	(22)	0	486	0	0	0	16	06/15/2024	1.A
36205G-QH-7	GNMA 30 YR GN 390256 8.000% 06/15/24		06/01/2023	Paydown		1,266	1,266	1,253	1,320	0	(54)	0	(54)	0	1,266	0	0	0	42	06/15/2024	1.A
36206J-J6-2	GNMA 30 YR GN 412585 7.500% 04/15/26		06/01/2023	Paydown		192	192	186	208	0	(16)	0	(16)	0	192	0	0	0	6	04/15/2026	1.A
36206M-BG-1	GNMA 30 YR GN 415039 7.500% 02/15/26		06/01/2023	Paydown		846	846	844	921	0	(75)	0	(75)	0	846	0	0	0	27	02/15/2026	1.A
36207D-3R-5	GNMA GN 429308 7.500% 03/15/27		06/01/2023	Paydown		413	413	416	453	0	(40)	0	(40)	0	413	0	0	0	13	03/15/2027	1.A
36207J-DZ-3	GNMA 30 YR GN 433120 7.500% 09/15/26		06/01/2023	Paydown		1,021	1,021	1,024	1,119	0	(98)	0	(98)	0	1,021	0	0	0	32	09/15/2026	1.A
36207K-B4-1	GNMA GN 433959 6.500% 09/15/28		06/01/2023	Paydown		598	598	607	647	0	(49)	0	(49)	0	598	0	0	0	16	09/15/2028	1.A
36207S-K4-4	GNMA GN 440515 7.500% 12/15/26		06/01/2023	Paydown		1,403	1,403	1,417	1,553	0	(150)	0	(150)	0	1,403	0	0	0	44	12/15/2026	1.A
36207U-D8-8	GNMA 30 YR GN 442127 7.500% 11/15/26		06/01/2023	Paydown		201	201	202	223	0	(22)	0	(22)	0	201	0	0	0	6	11/15/2026	1.A
36207X-PS-5	GNMA 30 YR GN 445133 7.500% 02/15/27		06/01/2023	Paydown		372	372	371	410	0	(38)	0	(38)	0	372	0	0	0	11	02/15/2027	1.A
36208D-VP-7	GNMA 30 YR GN 448022 7.500% 04/15/27		06/01/2023	Paydown		172	172	172	191	0	(19)	0	(19)	0	172	0	0	0	5	04/15/2027	1.A
36208H-5N-2	GNMA 30 YR GN 451853 7.500% 08/15/27		06/01/2023	Paydown		1,063	1,063	1,069	1,163	0	(100)	0	(100)	0	1,063	0	0	0	33	08/15/2027	1.A
36208H-SK-3	GNMA 30 YR GN 451522 7.500% 10/15/27		06/01/2023	Paydown		537	537	550	606	0	(69)	0	(69)	0	537	0	0	0	17	10/15/2027	1.A
36208Y-LM-9	GNMA 30 YR GN 464832 6.500% 09/15/28		06/01/2023	Paydown		808	808	820	880	0	(72)	0	(72)	0	808	0	0	0	22	09/15/2028	1.A
36209B-DX-3	GNMA 30 YR GN 466418 6.500% 12/15/28		06/01/2023	Paydown		1,472	1,472	1,493	1,594	0	(122)	0	(122)	0	1,472	0	0	0	40	12/15/2028	1.A
36209C-6Z-4	GNMA 30 YR GN 468088 7.000% 07/15/28		06/01/2023	Paydown		1,255	1,255	1,273	1,394	0	(139)	0	(139)	0	1,255	0	0	0	36	07/15/2028	1.A
36209Q-6M-2	GNMA GN 478876 7.500% 11/15/29		06/01/2023	Paydown		176	176	175	189	0	(13)	0	(13)	0	176	0	0	0	5	11/15/2029	1.A
36209T-Y9-4	GNMA 30 YR GN 481436 6.500% 12/15/28		06/01/2023	Paydown		412	412	418	446	0	(35)	0	(35)	0	412	0	0	0	10	12/15/2028	1.A
36209V-CE-2	GNMA GN 482569 6.500% 05/15/29		06/01/2023	Paydown		536	536	536	576	0	(40)	0	(40)	0	536	0	0	0	15	05/15/2029	1.A
36210A-D9-5	GNMA 30 YR GN 486228 7.500% 11/15/29		06/01/2023	Paydown		249	249	247	263	0	(14)	0	(14)	0	249	0	0	0	8	11/15/2029	1.A
36210D-GY-1	GNMA GN 489015 7.000% 05/15/29		06/01/2023	Paydown		737	737	737	799	0	(62)	0	(62)	0	737	0	0	0	22	05/15/2029	1.A
36210F-TB-2	GNMA 30 YR GN 491146 6.500% 12/15/28		06/01/2023	Paydown		1,421	1,421	1,441	1,544	0	(122)	0	(122)	0	1,421	0	0	0	38	12/15/2028	1.A
36210J-V9-6	GNMA 30 YR GN 493940 6.500% 05/15/29		06/01/2023	Paydown		709	709	709	759	0	(50)	0	(50)	0	709	0	0	0	19	05/15/2029	1.A
36210T-3Y-0	GNMA 30 YR GN 502215 6.500% 05/15/29		06/01/2023	Paydown		312	312	312	333	0	(21)	0	(21)	0	312	0	0	0	8	05/15/2029	1.A
36210V-SV-4	GNMA 30 YR GN 503732 6.500% 05/15/29		06/01/2023	Paydown		688	688	688	736	0	(48)	0	(48)	0	688	0	0	0	19	05/15/2029	1.A
36211U-7J-5	GNMA 30 YR GN 523897 7.500% 11/15/29		06/01/2023	Paydown		1,168	1,168	1,161	1,232	0	(64)	0	(64)	0	1,168	0	0	0	37	11/15/2029	1.A
36225A-TB-6	GNMA 30 YR GN 780546 7.500% 04/15/27		06/01/2023	Paydown		403	403	404	446	0	(43)	0	(43)	0	403	0	0	0	12	04/15/2027	1.A
36225A-WB-2	GNMA 30 YR GN 780642 7.000% 09/15/27		06/01/2023	Paydown		1,205	1,205	1,223	1,316	0	(111)	0	(111)	0	1,205	0	0	0	36	09/15/2027	1.A
36225B-F6-0	GNMA 30 YR GN 781089 7.500% 09/15/29		06/01/2023	Paydown		1,472	1,472	1,473	1,582	0	(109)	0	(109)	0	1,472	0	0	0	41	09/15/2029	1.A
38375J-7X-7	GNR 2007-28 PB 5.500% 05/16/37		06/01/2023	Paydown		72,948	72,948	85,611	77,488	0	(4,540)	0	(4,540)	0	72,948	0	0	0	1,613	05/16/2037	1.A
38376G-FV-7	GNR 2010-28 IA 1.500% 01/16/52		06/01/2023	Paydown		0	0	174	50	0	(50)	0	(50)	0	0	0	0	0	18	01/16/2052	1.A
38378B-DB-2	GNR 2012-23 IO 0.244% 06/16/53		06/01/2023	Paydown		0	0	3,537	290	0	(290)	0	(290)	0	0	0	0	0	87	06/16/2053	1.A
38378B-DY-2	GNR 2012-22 IO 0.093% 10/16/53		06/01/2023	Paydown		0	0	964	109	0	(109)	0	(109)	0	0	0	0	0	9	10/16/2053	1.A
38378B-RJ-0	GNR 2012-35 B 4.210% 11/16/43		06/01/2023	Paydown		668	668	688	681	0	(13)	0	(13)	0	668	0	0	0	12	11/16/2043	1.A
38378B-TK-5	GNR 2012-53 IO 0.904% 03/16/47		06/01/2023	Paydown		0	0	5,365	476	0	(476)	0	(476)	0	0	0	0	0	213	03/16/2047	1.A
38378K-DQ-9	GNR 2013-46 IO 0.873% 08/16/42		06/01/2023	Paydown		0	0	5,043	81	0	(81)	0	(81)	0	0	0	0	0	209	08/16/2042	1.A
38378K-YB-9	GNR 2013-105 IO 0.192% 06/16/54		06/01/2023	Paydown		0	0	968	929	0	(929)	0	(929)	0	0	0	0	0	181	06/16/2054	1.A

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38378N-5K-5	GNR 2014-73 IO 0.424% 04/16/56		06/01/2023	Paydown		0	0	3,615	4,149	0	(4,149)	0	(4,149)	0	0	0	0	0	397	04/16/2056	1.A
38378N-F9-9	GNR 2014-50 IO 0.629% 09/16/55		06/01/2023	Paydown		0	0	2,458	2,812	0	(2,812)	0	(2,812)	0	0	0	0	0	229	09/16/2055	1.A
38378X-5P-2	GNR 2015-9 IO 0.524% 02/16/49		06/01/2023	Paydown		0	0	6,640	8,345	0	(8,345)	0	(8,345)	0	0	0	0	0	545	02/16/2049	1.A
38378X-FU-0	GNR 2014-112 IO 0.690% 01/16/48		06/01/2023	Paydown		0	0	3,500	3,189	0	(3,189)	0	(3,189)	0	0	0	0	0	392	01/16/2048	1.A
38378X-SH-5	GNR 2014-143 IO 0.663% 02/16/48		06/01/2023	Paydown		0	0	6,707	3,209	0	(3,209)	0	(3,209)	0	0	0	0	0	619	02/16/2048	1.A
38378X-W5-6	GNR 2014-186 IB 0.350% 04/16/50		06/01/2023	Paydown		0	0	1,968	1,059	0	(1,059)	0	(1,059)	0	0	0	0	0	328	04/16/2050	1.A
38379K-4K-1	GNR 2015-160 IO 0.322% 01/16/56		06/01/2023	Paydown		0	0	5,868	5,742	0	(5,742)	0	(5,742)	0	0	0	0	0	447	01/16/2056	1.A
38379K-X6-0	GNR 2015-145 IO 0.733% 07/16/57		06/01/2023	Paydown		0	0	2,399	2,162	0	(2,162)	0	(2,162)	0	0	0	0	0	207	07/16/2057	1.A
38379U-NF-9	GNR 2016-45 IO 0.651% 02/16/58		06/01/2023	Paydown		0	0	3,114	2,140	0	(2,140)	0	(2,140)	0	0	0	0	0	121	02/16/2058	1.A
38379U-R6-5	GNR 2016-133 IO 0.737% 12/16/57		06/01/2023	Paydown		0	0	6,348	6,920	0	(6,920)	0	(6,920)	0	0	0	0	0	500	12/16/2057	1.A
38379U-RP-3	GNR 2016-70 IO 0.770% 04/16/58		06/01/2023	Paydown		0	0	21,811	15,815	0	(15,815)	0	(15,815)	0	0	0	0	0	900	04/16/2058	1.A
38379U-TJ-5	GNR 2016-72 IO 0.769% 12/16/55		06/01/2023	Paydown		0	0	8,320	1,916	0	(1,916)	0	(1,916)	0	0	0	0	0	352	12/16/2055	1.A
38379U-WM-4	GNR 2016-86 IO 1.008% 03/16/58		06/01/2023	Paydown		0	0	5,506	1,735	0	(1,735)	0	(1,735)	0	0	0	0	0	258	03/16/2058	1.A
38382A-LN-3	GNR 2019-123 HI 4.000% 10/20/49		06/01/2023	Paydown		0	0	11,643	12,823	0	(12,823)	0	(12,823)	0	0	0	0	0	1,328	10/20/2049	1.A
38382H-S6-8	GNR 2020-123 IQ 2.500% 08/20/50		04/01/2023	Various		0	0	0	0	0	3,629	0	3,629	0	3,629	0	(3,629)	(3,629)	168,382	08/20/2050	1.A
38382H-S6-8	GNR 2020-123 IQ 2.500% 08/20/50		04/01/2023	Paydown		0	0	7,063	6,627	0	(6,627)	0	(6,627)	0	0	0	0	0	372	08/20/2050	1.A
690353-2B-2	DFC 5.190% 05/15/24		05/15/2023	Redemption 100.0000		208,333	208,333	208,333	208,333	0	0	0	0	0	208,333	0	0	0	4,826	05/15/2024	1.A
690353-3C-9	DFC AGENCY DEBENTURES 5.190% 05/15/24		05/15/2023	Redemption 100.0000		113,636	113,636	113,636	113,636	0	0	0	0	0	113,636	0	0	0	2,632	05/15/2024	1.A
690353-4F-1	DFC AGENCY DEBENTURES 5.150% 09/20/27		06/20/2023	Redemption 100.0000		214,283	214,283	214,283	214,283	0	0	0	0	0	214,283	0	0	0	5,262	09/20/2027	1.A
690353-4W-4	DFC AGENCY DEBENTURES 5.190% 06/20/27		06/20/2023	Redemption 100.0000		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	4,052	06/20/2027	1.A
690353-5H-6	DFC AGENCY DEBENTURES 5.240% 04/20/35		04/20/2023	Redemption 100.0000		81,200	81,200	81,200	81,200	0	0	0	0	0	81,200	0	0	0	1,827	04/20/2035	1.A
690353-F9-3	DFC AGENCY DEBENTURES 5.240% 12/15/33		06/15/2023	Redemption 100.0000		98,483	98,483	98,483	98,483	0	0	0	0	0	98,483	0	0	0	2,429	12/15/2033	1.A
690353-M8-7	DFC 5.150% 02/15/28		05/15/2023	Redemption 100.0000		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	8,198	02/15/2028	1.A
690353-SC-2	DFC US Agency Floating Rate 5.190% 06/15/24		06/15/2023	Redemption 100.0000		175,441	175,441	175,441	175,441	0	0	0	0	0	175,441	0	0	0	4,290	06/15/2024	1.A
690353-T5-6	DFC AGENCY DEBENTURES 5.150% 01/20/35		04/20/2023	Redemption 100.0000		118,000	118,000	118,000	118,000	0	0	0	0	0	118,000	0	0	0	2,655	01/20/2035	1.A
690353-XQ-5	DFC VRDN 5.240% 07/15/25		04/15/2023	Redemption 100.0000		166,667	166,667	166,667	166,667	0	0	0	0	0	166,667	0	0	0	3,738	07/15/2025	1.A
90376P-AB-7	INT DEV FIN CORP 5.190% 04/20/35		04/20/2023	Redemption 100.0000		29,000	29,000	29,000	29,000	0	0	0	0	0	29,000	0	0	0	652	04/20/2035	1.A
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES 5.190% 01/20/35		04/20/2023	Redemption 100.0000		120,360	120,360	120,360	120,360	0	0	0	0	0	120,360	0	0	0	2,708	01/20/2035	1.A
90376P-AT-8	INT DEV FIN CORP 5.190% 04/20/35		04/20/2023	Redemption 100.0000		63,800	63,800	63,800	63,800	0	0	0	0	0	63,800	0	0	0	1,435	04/20/2035	1.A
90376P-BR-1	INT DEV FIN CORP AGENCY DEBENTURES 5.190% 09/20/32		06/20/2023	Redemption 100.0000		145,833	145,833	145,833	145,833	0	0	0	0	0	145,833	0	0	0	3,581	09/20/2032	1.A
90376P-EU-1	INT DEV FIN CORP AGENCY DEBENTURES 5.240% 11/20/37		06/15/2023	Redemption 100.0000		46,248	46,248	46,248	46,248	0	0	0	0	0	46,248	0	0	0	1,134	11/20/2037	1.A
912810-TP-3	U S TREASURY 1.500% 02/15/53		05/26/2023	Various		6,685,815	6,650,000	6,683,994	0	0	(13)	0	(13)	0	6,683,981	0	1,835	1,835	23,455	02/15/2053	1.A
91282C-CF-6	US TREASURY 0.750% 05/31/26		06/13/2023	BANK of AMERICA SEC		6,219,410	6,900,000	6,853,234	6,867,596	0	4,058	0	4,058	0	6,871,654	0	(652,244)	(652,244)	27,855	05/31/2026	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91282C-FF-3	US TREASURY NOTES 2.750% 08/15/32		06/14/2023	GOLDMAN SACHS		2,553,680	2,780,000	2,697,034	2,699,413	0	3,275	0	3,275	0	2,702,688	0	(149,008)	(149,008)	63,568	08/15/2032	1.A
91282C-GK-1	US TREASURY NOTES 1.125% 01/15/33		06/13/2023	GOLDMAN SACHS		7,439,540	7,580,000	7,478,978	0	0	864	0	864	0	7,479,842	0	(40,302)	(40,302)	33,669	01/15/2033	1.A
91282C-GM-7	US TREASURY NOTES 3.500% 02/15/33		04/28/2023	Various		5,341,664	5,360,000	5,398,541	0	0	105	0	105	0	5,398,645	0	(56,982)	(56,982)	34,305	02/15/2033	1.A
91282C-GP-0	US TREASURY NOTES 4.000% 02/29/28		06/14/2023	CITIGROUP GLOBAL MKTS		499,979	500,000	495,547	0	0	207	0	207	0	495,754	0	4,225	4,225	5,761	02/29/2028	1.A
91282C-HB-0	US TREASURY NOTES 3.625% 05/15/26		06/22/2023	MORGAN STANLEY FIXED INC		29,401,071	30,000,000	29,550,000	0	0	3,735	0	3,735	0	29,553,735	0	(152,664)	(152,664)	112,296	05/15/2026	1.A
0109999999. Subtotal - Bonds - U.S. Governments						60,632,138	62,260,979	61,760,731	12,138,890	0	(65,042)	0	(65,042)	0	61,680,907	0	(1,048,769)	(1,048,769)	532,212	XXX	XXX
195325-DZ-5	COLOMBIA, REPUBLIC OF SOVEREIGN 3.250% 04/22/32	D	06/29/2023	JEFFERIES & CO		220,950	300,000	290,025	291,284	0	402	0	402	0	291,686	0	(70,736)	(70,736)	6,798	04/22/2032	3.A FE
27927I-AE-3	REPUBLIC OF ECUADOR SOVEREIGN 5.500% 07/31/30	D	05/19/2023	JEFFERIES & CO		97,162	202,000	174,023	179,732	0	1,683	0	1,683	0	181,416	0	(84,254)	(84,254)	8,925	07/31/2030	4.C FE
27927I-AF-0	REPUBLIC OF ECUADOR SOVEREIGN 2.500% 07/31/35	D	05/17/2023	MORGAN STANLEY FIXED INC		152,250	435,000	315,919	345,354	0	7,347	0	7,347	0	352,701	0	(200,451)	(200,451)	8,848	07/31/2035	4.C FE
445545-AR-7	REPUBLIC OF HUNGARY SOVEREIGN 6.125% 05/22/28	D	05/03/2023	MORGAN STANLEY FIXED INC		29,049,400	28,000,000	27,797,840	0	0	5,558	0	5,558	0	27,803,398	0	1,246,002	1,246,002	523,007	05/22/2028	2.B FE
857524-AE-2	REPUBLIC OF POLAND SOVEREIGN 5.750% 11/16/32	D	05/16/2023	SANTANDER		14,042,520	13,000,000	12,863,890	12,864,135	0	4,847	0	4,847	0	12,868,982	0	1,173,538	1,173,538	377,264	11/16/2032	1.G FE
91087B-AB-6	UNITED MEXICAN STATES 4.350% 01/15/47	D	04/21/2023	MORGAN STANLEY FIXED INC		805,750	1,000,000	997,350	997,617	0	(23)	0	(23)	0	997,594	0	(191,844)	(191,844)	33,954	01/15/2047	2.B FE
91087B-AF-7	UNITED MEXICAN STATES SOVEREIGN 4.500% 04/22/29	D	06/21/2023	BANK of AMERICA SEC		9,308,977	9,587,000	10,177,751	9,993,730	0	(27,597)	0	(27,597)	0	9,966,133	0	(657,156)	(657,156)	288,808	04/22/2029	2.B FE
0309999999. Subtotal - Bonds - All Other Governments						53,677,009	52,524,000	52,616,798	24,671,852	0	(7,783)	0	(7,783)	0	52,461,910	0	1,215,099	1,215,099	1,247,604	XXX	XXX
13063C-XP-0	CALIFORNIA ST 3.875% 12/01/30		04/04/2023	FMS Bonds		2,952,165	2,985,000	2,985,000	2,985,000	0	0	0	0	0	2,985,000	0	(32,835)	(32,835)	40,163	12/01/2030	1.C FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,952,165	2,985,000	2,985,000	2,985,000	0	0	0	0	0	2,985,000	0	(32,835)	(32,835)	40,163	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		06/01/2023	Redemption 100.0000		18,515	18,515	18,515	18,515	0	0	0	0	0	18,515	0	0	0	229	07/01/2043	1.B FE
196479-6Z-7	COLORADO HSG FIN AUTH SFH 3.180% 08/01/49		06/01/2023	Redemption 100.0000		58,119	58,119	58,119	58,119	0	0	0	0	0	58,119	0	0	0	903	08/01/2049	1.A FE
196480-EW-3	COLORADO ST HSG & FIN AUTH SINGLE FAMILY HSG 4.000% 05/01/50		05/01/2023	Redemption 100.0000		80,000	80,000	84,494	83,072	0	(3,072)	0	(3,072)	0	80,000	0	0	0	1,600	05/01/2050	1.A FE
199097-HQ-2	COLUMBUS-FRANKLIN CNTY OH DEVELOPMENT 4.000% 11/15/45		05/15/2023	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	1,600	11/15/2045	1.G FE
30316K-AE-1	FRESB 2020-SB78 X1 1.246% 06/25/40		06/01/2023	Paydown		0	0	9,253	6,666	0	(6,666)	0	(6,666)	0	0	0	0	0	527	06/25/2040	1.A
30318C-AJ-6	FRESB 2021-SB 82 X1 1.175% 10/25/40		06/01/2023	Paydown		0	0	20,512	20,494	0	(20,494)	0	(20,494)	0	0	0	0	0	2,229	10/25/2040	1.A
30320M-AH-4	FRESB Multifamil2021SB86ge Pas 2021-SB86 X1 0.471% 03/25/41		06/01/2023	Paydown		0	0	54,043	54,016	0	(54,016)	0	(54,016)	0	0	0	0	0	7,715	03/25/2041	1.A
30320W-AR-0	FRESB 2021-SB84 X1 0.608% 01/25/41		06/01/2023	Paydown		0	0	9,045	8,839	0	(8,839)	0	(8,839)	0	0	0	0	0	401	01/25/2041	1.A
30321C-AU-6	FRESB 2021-SB88 X1 0.820% 05/25/41		06/01/2023	Paydown		0	0	14,391	13,101	0	(13,101)	0	(13,101)	0	0	0	0	0	801	05/25/2041	1.A
30322K-AJ-2	FRESB Multifamil2021SB90ge Pas 2021-SB90 X1 0.751% 06/25/41		06/01/2023	Paydown		0	0	11,673	10,173	0	(10,173)	0	(10,173)	0	0	0	0	0	713	06/25/2041	1.A
31283G-LL-9	FHLMC FG G00331 7.000% 12/01/24		06/01/2023	Paydown		124	124	124	130	0	(6)	0	(6)	0	124	0	0	0	3	12/01/2024	1.A
31288J-AH-9	FGLMC FG C79008 5.500% 05/01/33		06/01/2023	Paydown		1,234	1,234	1,215	1,220	0	14	0	14	0	1,234	0	0	0	29	05/01/2033	1.A
3128F7-N6-7	FHLMC FG D67613 7.000% 01/01/26		06/01/2023	Paydown		40	40	41	44	0	(3)	0	(3)	0	40	0	0	0	1	01/01/2026	1.A
3128F7-N9-1	FHLMC FG D67616 7.000% 01/01/26		06/01/2023	Paydown		146	146	147	158	0	(12)	0	(12)	0	146	0	0	0	3	01/01/2026	1.A
3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300 3.000% 08/15/42		06/01/2023	Paydown		20,217	20,217	21,010	20,912	0	(695)	0	(695)	0	20,217	0	0	0	251	08/15/2042	1.A
3128MC-F2-6	FGLMC FG G13585 4.500% 05/01/24		06/01/2023	Paydown		16,613	16,613	16,899	16,660	0	(47)	0	(47)	0	16,613	0	0	0	308	05/01/2024	1.A
3128MC-FB-6	FGLMC FG G13562 4.500% 05/01/24		06/01/2023	Paydown		5,878	5,878	6,031	5,906	0	(28)	0	(28)	0	5,878	0	0	0	110	05/01/2024	1.A
3128P7-4B-6	FG FG C91718 3.000% 08/01/33		06/01/2023	Paydown		249,896	249,896	249,701	249,672	0	224	0	224	0	249,896	0	0	0	3,175	08/01/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3128P7-QA-4	FG FG C91349 4.500% 12/01/30		06/01/2023	Paydown		57,565	57,565	59,903	59,076	0	(1,511)	0	(1,511)	0	57,565	0	0	0	1,040	12/01/2030	1.A
3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		06/01/2023	Paydown		9,519	9,519	9,704	9,543	0	(24)	0	(24)	0	9,519	0	0	0	182	07/01/2024	1.A
3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		06/01/2023	Paydown		3,041	3,041	3,109	3,056	0	(15)	0	(15)	0	3,041	0	0	0	58	07/01/2024	1.A
3128PQ-QX-2	FGLMC J11370 4.000% 12/01/24		06/01/2023	Paydown		13,879	13,879	14,192	13,963	0	(84)	0	(84)	0	13,879	0	0	0	230	12/01/2024	1.A
3128PR-LS-6	FG FG J12137 4.500% 05/01/25		06/01/2023	Paydown		9,262	9,262	9,616	9,372	0	(109)	0	(109)	0	9,262	0	0	0	168	05/01/2025	1.A
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		06/01/2023	Paydown		13,071	13,071	13,896	13,396	0	(325)	0	(325)	0	13,071	0	0	0	239	06/01/2025	1.A
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		06/01/2023	Paydown		14,367	14,367	15,274	14,692	0	(325)	0	(325)	0	14,367	0	0	0	266	07/01/2025	1.A
3128PT-6X-8	FG FG J14486 3.000% 02/01/26		06/01/2023	Paydown		70,688	70,688	68,413	69,830	0	857	0	857	0	70,688	0	0	0	878	02/01/2026	1.A
3128QP-LV-2	FHLMC FH 1B7189 4.877% 03/01/36		06/01/2023	Paydown		489	489	512	515	0	(26)	0	(26)	0	489	0	0	0	9	03/01/2036	1.A
3128S4-DY-0	FHARM FH 100119 4.154% 09/01/36		06/01/2023	Paydown		189	189	200	201	0	(11)	0	(11)	0	189	0	0	0	3	09/01/2036	1.A
31293T-HV-2	FHLMC FG C29244 7.000% 07/01/29		06/01/2023	Paydown		75	75	80	80	0	(5)	0	(5)	0	75	0	0	0	2	07/01/2029	1.A
31300L-CF-0	FHARM FH 848170 4.154% 12/01/39		06/01/2023	Paydown		87	87	91	97	0	(9)	0	(9)	0	87	0	0	0	2	12/01/2039	1.A
3132G7-DZ-5	FG FG U80120 3.500% 12/01/32		06/01/2023	Paydown		450,068	450,068	474,330	464,955	0	(14,887)	0	(14,887)	0	450,068	0	0	0	6,874	12/01/2032	1.A
3132G7-H3-2	FG FG U80250 3.500% 03/01/33		06/01/2023	Paydown		82,852	82,852	87,318	85,610	0	(2,758)	0	(2,758)	0	82,852	0	0	0	1,214	03/01/2033	1.A
3132G7-LE-3	FG FG U80325 3.500% 05/01/33		06/01/2023	Paydown		180,936	180,936	190,689	187,451	0	(6,516)	0	(6,516)	0	180,936	0	0	0	2,444	05/01/2033	1.A
3132H3-K5-1	FG FG U90316 4.000% 10/01/42		06/01/2023	Paydown		7,033	7,033	7,566	7,678	0	(646)	0	(646)	0	7,033	0	0	0	117	10/01/2042	1.A
3132H7-BY-9	FG FG U99054 4.000% 06/01/43		06/01/2023	Paydown		84,675	84,675	91,155	92,085	0	(7,409)	0	(7,409)	0	84,675	0	0	0	1,407	06/01/2043	1.A
3132H7-C4-4	FG FG U99090 4.000% 10/01/42		06/01/2023	Paydown		66,061	66,061	69,446	69,477	0	(3,417)	0	(3,417)	0	66,061	0	0	0	1,110	10/01/2042	1.A
3132J2-2X-0	FG FG K90790 3.000% 07/01/33		06/01/2023	Paydown		124,938	124,938	122,673	123,299	0	1,639	0	1,639	0	124,938	0	0	0	1,561	07/01/2033	1.A
3132WD-EG-5	FGLMC FG Q40134 3.500% 04/01/46		06/01/2023	Paydown		13,094	13,094	13,767	14,141	0	(1,047)	0	(1,047)	0	13,094	0	0	0	190	04/01/2046	1.A
3132XS-BQ-2	FGLMC FG Q50046 3.500% 08/01/47		06/01/2023	Paydown		124,772	124,772	129,217	131,128	0	(6,356)	0	(6,356)	0	124,772	0	0	0	1,550	08/01/2047	1.A
31335G-LP-8	FHLMC FG C80334 7.500% 08/01/25		06/01/2023	Paydown		196	196	196	210	0	(15)	0	(15)	0	196	0	0	0	6	08/01/2025	1.A
31335G-LQ-6	FHLMC FG C80335 7.000% 08/01/25		06/01/2023	Paydown		254	254	251	271	0	(17)	0	(17)	0	254	0	0	0	7	08/01/2025	1.A
31335G-LZ-6	FHLMC FG C80344 7.500% 09/01/25		06/01/2023	Paydown		164	164	166	177	0	(13)	0	(13)	0	164	0	0	0	4	09/01/2025	1.A
31335G-NM-3	FHLMC FG C80396 7.000% 04/01/26		06/01/2023	Paydown		315	315	300	335	0	(20)	0	(20)	0	315	0	0	0	9	04/01/2026	1.A
31335P-GV-1	FHLMC FG G80212 6.875% 07/20/23		06/01/2023	Paydown		567	567	613	567	0	0	0	0	0	567	0	0	0	16	07/20/2023	1.A
3133T4-GF-7	FHG FHG 27 FC 6.875% 03/25/24		06/01/2023	Paydown		658	658	651	657	0	1	0	1	0	658	0	0	0	16	03/25/2024	1.A
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH FSPC T-7 A5 7.270% 08/25/28		06/01/2023	Paydown		135	135	136	135	0	0	0	0	0	135	0	0	0	2	08/25/2028	1.A
31349U-B5-6	FHARM FH 782760 4.307% 11/01/36		06/01/2023	Paydown		484	484	518	513	0	(28)	0	(28)	0	484	0	0	0	10	11/01/2036	1.A
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2023	Paydown		50,758	50,758	50,124	50,473	0	285	0	285	0	50,758	0	0	0	515	02/25/2032	1.A
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		06/01/2023	Paydown		48,846	48,846	42,179	45,083	0	3,763	0	3,763	0	48,846	0	0	0	404	09/25/2043	1.A
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		06/01/2023	Paydown		205,586	205,586	210,244	206,912	0	(1,326)	0	(1,326)	0	205,586	0	0	0	2,990	03/25/2042	1.A
3136B9-EF-0	FNA 2020-M10 X6 1.501% 08/25/28		06/01/2023	Paydown		0	0	3,799	2,787	0	(2,787)	0	(2,787)	0	0	0	0	0	234	08/25/2028	1.A
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		06/01/2023	Paydown		158	158	161	160	0	(2)	0	(2)	0	158	0	0	0	4	10/01/2035	1.A
31371N-VM-4	FNCL FN 257220 5.000% 05/01/23		04/01/2023	Paydown		993	993	1,035	993	0	(1)	0	(1)	0	993	0	0	0	17	05/01/2023	1.A
31373L-LB-1	FNMA FN 296522 8.500% 11/01/24		04/01/2023	Paydown		934	934	945	999	0	(65)	0	(65)	0	934	0	0	0	26	11/01/2024	1.A
31373X-6S-5	FNMA FN 306981 8.000% 06/01/25		06/01/2023	Paydown		534	534	539	577	0	(43)	0	(43)	0	534	0	0	0	18	06/01/2025	1.A
3137AD-U9-6	FHR FHR 3891 DK 4.500% 12/15/40		06/01/2023	Paydown		45,596	45,596	48,332	46,565	0	(969)	0	(969)	0	45,596	0	0	0	845	12/15/2040	1.A
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		06/01/2023	Paydown		41,889	41,889	39,019	39,753	0	2,137	0	2,137	0	41,889	0	0	0	258	07/15/2042	1.A
3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40		06/01/2023	Paydown		181,679	181,679	179,578	181,078	0	601	0	601	0	181,679	0	0	0	2,401	10/15/2040	1.A
3137B8-G5-0	FHMS K037 X1 1.081% 01/25/24		06/01/2023	Paydown		0	0	167,829	51,270	0	(51,270)	0	(51,270)	0	0	0	0	0	30,772	01/25/2024	1.A
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		06/01/2023	Paydown		18,158	18,158	18,018	18,086	0	72	0	72	0	18,158	0	0	0	263	05/15/2044	1.A
3137BD-CX-2	FHMS K039 X1 0.814% 07/25/24		06/01/2023	Paydown		0	0	8,276	2,909	0	(2,909)	0	(2,909)	0	0	0	0	0	1,051	07/25/2024	1.A
3137BE-VJ-0	FHMS K040 X1 0.811% 09/25/24		06/01/2023	Paydown		0	0	78,075	31,664	0	(33,361)	0	(33,361)	0	0	0	0	0	11,543	09/25/2024	1.A
3137BE-WS-9	FHMS Q001 XA 2.111% 02/25/32		06/01/2023	Paydown		0	0	23,545	20,276	0	(20,276)	0	(20,276)	0	0	0	0	0	2,047	02/25/2032	1.A

STATEMENT AS OF JUNE 30, 2023 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3137BF-EA-5	FHMS K041 X1 0.626% 10/25/24		06/01/2023	Paydown		0	0	18,932	8,050	0	(8,050)	0	(8,050)	0	0	0	0	0	2,176	10/25/2024	1.A
3137BF-XU-0	FHMS K042 X1 1.149% 12/25/24		06/01/2023	Paydown		0	0	8,975	8,041	0	(8,041)	0	(8,041)	0	0	0	0	0	2,105	12/25/2024	1.A
3137BH-CZ-8	FHR K044 X1 0.866% 01/25/25		06/01/2023	Paydown		0	0	11,599	8,592	0	(9,114)	0	(9,114)	0	0	0	0	0	2,092	01/25/2025	1.A
3137BH-XK-8	FHR K045 X1 0.541% 01/25/25		06/01/2023	Paydown		0	0	18,030	13,572	0	(13,572)	0	(13,572)	0	0	0	0	0	3,143	01/25/2025	1.A
3137BK-RK-8	FHMS K047 X1 0.221% 05/25/25		06/01/2023	Paydown		0	0	7,554	3,243	0	(3,243)	0	(3,243)	0	0	0	0	0	624	05/25/2025	1.A
3137BL-WA-2	FHMS K050 X1 0.426% 08/25/25		06/01/2023	Paydown		0	0	7,900	6,299	0	(6,299)	0	(6,299)	0	0	0	0	0	1,203	08/25/2025	1.A
3137BM-TY-2	FHMS K052 X1 0.766% 11/25/25		06/01/2023	Paydown		0	0	32,725	19,269	0	(19,269)	0	(19,269)	0	0	0	0	0	3,283	11/25/2025	1.A
3137BN-6H-2	FHMS K053 X1 1.011% 12/25/25		06/01/2023	Paydown		0	0	12,248	6,844	0	(6,844)	0	(6,844)	0	0	0	0	0	1,106	12/25/2025	1.A
3137BN-GU-2	FHMS K054 X1 1.291% 01/25/26		06/01/2023	Paydown		0	0	73,266	39,104	0	(55,580)	0	(55,580)	0	0	0	0	0	6,982	01/25/2026	1.A
3137BQ-YV-3	FHLMC Multifamil K056ured P K056 X1 1.375% 05/25/26		06/01/2023	Paydown		0	0	15,333	13,804	0	(13,804)	0	(13,804)	0	0	0	0	0	2,025	05/25/2026	1.A
3137BS-P9-8	FHMS K058 X1 1.040% 08/25/26		06/01/2023	Paydown		0	0	68,591	41,549	0	(41,549)	0	(41,549)	0	0	0	0	0	5,523	08/25/2026	1.A
3137BS-RG-0	FHMS K059 X1 0.423% 09/25/26		06/01/2023	Paydown		0	0	39,519	26,084	0	(26,242)	0	(26,242)	0	0	0	0	0	3,382	09/25/2026	1.A
3137BT-AE-1	FHLMC Multifamil K060ured P K060 X1 0.188% 10/25/26		06/01/2023	Paydown		0	0	4,254	3,426	0	(3,615)	0	(3,615)	0	0	0	0	0	474	10/25/2026	1.A
3137BX-R2-0	FREDDIE MAC 4682 K064 X1 0.736% 03/25/27		06/01/2023	Paydown		0	0	8,500	7,467	0	(7,835)	0	(7,835)	0	0	0	0	0	908	03/25/2027	1.A
3137F1-G6-9	FHMS K065 X1 0.805% 04/25/27		06/01/2023	Paydown		0	0	31,402	15,476	0	(21,893)	0	(21,893)	0	0	0	0	0	2,218	04/25/2027	1.A
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		06/01/2023	Paydown		60,272	60,272	61,232	60,630	0	(358)	0	(358)	0	60,272	0	0	0	1,018	10/15/2047	1.A
3137F7-2J-3	FHMS Q014 X 2.790% 10/25/55		06/01/2023	Paydown		0	0	69,503	62,886	0	(62,886)	0	(62,886)	0	0	0	0	0	3,653	10/25/2055	1.A
3137FC-JM-7	FHMS K070 X1 0.456% 11/25/27		06/01/2023	Paydown		0	0	30,188	25,516	0	(25,516)	0	(25,516)	0	0	0	0	0	2,640	11/25/2027	1.A
3137FL-6G-4	FHMS K088 X1 0.654% 01/25/29		06/01/2023	Paydown		0	0	12,795	0	0	(12,795)	0	(12,795)	0	0	0	0	0	297	01/25/2029	1.A FE
3137FL-YX-6	FHMS K092 X1 0.855% 04/25/29		06/01/2023	Paydown		0	0	8,223	6,445	0	(6,445)	0	(6,445)	0	0	0	0	0	502	04/25/2029	1.A
3137FN-BA-7	FHMS K096 X1 1.257% 07/25/29		06/01/2023	Paydown		0	0	10,595	10,384	0	(10,384)	0	(10,384)	0	0	0	0	0	861	07/25/2029	1.A
3137FQ-KQ-5	FHLMC Multifamil K103ured P K103 X1 0.757% 11/25/29		06/01/2023	Paydown		0	0	3,068	2,768	0	(2,768)	0	(2,768)	0	0	0	0	0	197	11/25/2029	1.A
3137FR-EK-3	FHMS K104 X1 1.246% 01/25/30		06/01/2023	Paydown		0	0	21,931	19,553	0	(19,553)	0	(19,553)	0	0	0	0	0	1,412	01/25/2030	1.A
3137FT-ZS-9	FHMS K110 X1 1.813% 04/25/30		06/01/2023	Paydown		0	0	2,951	2,881	0	(2,893)	0	(2,893)	0	0	0	0	0	231	04/25/2030	1.A
3137FU-PE-8	FHR 4988 IH 2.500% 07/25/35		06/01/2023	Paydown		0	0	93,922	83,804	0	(83,804)	0	(83,804)	0	0	0	0	0	9,675	07/25/2035	1.A
3137FU-ZE-7	FHR K111 X1 1.680% 05/25/30		06/01/2023	Paydown		0	0	7,677	3,056	0	(7,382)	0	(7,382)	0	0	0	0	0	480	05/25/2030	1.A
3137FV-5Q-1	FHLMC Multifamil K113ured P K113 X1 1.483% 06/25/30		06/01/2023	Paydown		0	0	1,207	0	0	(1,207)	0	(1,207)	0	0	0	0	0	73	06/25/2030	1.A
3137FW-HV-5	FHLMC K116 X1 1.528% 07/25/30		06/01/2023	Paydown		0	0	2,486	2,481	0	(2,496)	0	(2,496)	0	0	0	0	0	186	07/25/2030	1.A
3137FX-3T-3	FHLMC Multifamil K117ured P K117 X1 1.335% 08/25/30		06/01/2023	Paydown		0	0	5,541	0	0	(5,541)	0	(5,541)	0	0	0	0	0	332	08/25/2030	1.A
3137H0-H7-6	FHMS KLU3 X1 2.078% 01/25/31		06/01/2023	Paydown		0	0	26,473	22,301	0	(22,301)	0	(22,301)	0	0	0	0	0	1,549	01/25/2031	1.A
3137H1-3X-2	FHLMC 2021-P009 X 1.500% 01/25/31		06/01/2023	Paydown		0	0	87,757	73,898	0	(73,898)	0	(73,898)	0	0	0	0	0	6,104	01/25/2031	1.A
3137H1-Z5-8	FHLMC Multifamil K744ured P K744 X1 0.957% 07/25/28		06/01/2023	Paydown		0	0	1,567	1,329	0	(1,329)	0	(1,329)	0	0	0	0	0	116	07/25/2028	1.A
3137H2-NG-5	FHLMC Multifamil K745ured P K745 X1 0.769% 08/25/28		06/01/2023	Paydown		0	0	5,013	4,034	0	(4,034)	0	(4,034)	0	0	0	0	0	342	08/25/2028	1.A
3137H5-DR-5	FHMS K137 X1 0.298% 11/25/31		06/01/2023	Paydown		0	0	2,041	1,841	0	(1,841)	0	(1,841)	0	0	0	0	0	110	11/25/2031	1.A
3137H9-MJ-5	Freddie Mac Freddie Mac Mult2022ML14 0.052% 08/25/38		06/01/2023	Paydown		0	0	900	904	0	(904)	0	(904)	0	0	0	0	0	38	08/25/2038	1.A
31380T-3B-5	FNMA FN 449994 7.000% 09/01/27		06/01/2023	Paydown		242	242	256	255	0	(13)	0	(13)	0	242	0	0	0	7	09/01/2027	1.A
31380Y-P6-1	FNMA FN 454145 6.500% 11/01/28		06/01/2023	Paydown		772	772	777	833	0	(61)	0	(61)	0	772	0	0	0	21	11/01/2028	1.A
31382T-5C-9	FNMA FN 492343 6.500% 05/01/29		06/01/2023	Paydown		274	274	271	291	0	(17)	0	(17)	0	274	0	0	0	8	05/01/2029	1.A
31384D-PA-4	FNMA FN 520717 7.500% 11/01/29		06/01/2023	Paydown		3,776	3,776	3,774	4,043	0	(267)	0	(267)	0	3,776	0	0	0	118	11/01/2029	1.A
31384V-JY-9	FNMA FN 534979 5.152% 04/01/30		06/01/2023	Paydown		2,662	2,662	2,638	2,536	0	127	0	127	0	2,662	0	0	0	39	04/01/2030	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31384V-UL-4	FNMA FN 535287 8.000% 05/01/30		06/01/2023	Paydown		779	779	783	825	0	(46)	0	(46)	0	779	0	0	0	26	05/01/2030	1.A
31385B-Y9-0	FNMA FN 539936 7.500% 05/01/30		06/01/2023	Paydown		490	490	485	513	0	(23)	0	(23)	0	490	0	0	0	15	05/01/2030	1.A
31385J-JC-3	FNMA FN 545759 6.500% 07/01/32		06/01/2023	Paydown		6,722	6,722	6,727	6,764	0	(41)	0	(41)	0	6,722	0	0	0	179	07/01/2032	1.A
31385J-K4-9	FNMA FN 545815 7.000% 07/01/32		06/01/2023	Paydown		6,072	6,072	6,074	6,115	0	(43)	0	(43)	0	6,072	0	0	0	172	07/01/2032	1.A
31385W-2S-7	FNMA FN 555285 6.000% 03/01/33		06/01/2023	Paydown		1,573	1,573	1,576	1,584	0	(11)	0	(11)	0	1,573	0	0	0	39	03/01/2033	1.A
31386U-BV-3	FNMA FN 573452 7.000% 05/01/31		06/01/2023	Paydown		15,237	15,237	15,306	15,252	0	(15)	0	(15)	0	15,237	0	0	0	446	05/01/2031	1.A
31387N-3G-0	FNMA FN 589499 6.500% 08/01/31		06/01/2023	Paydown		509	509	506	504	0	5	0	5	0	509	0	0	0	14	08/01/2031	1.A
31387R-AQ-1	FNMA FN 591415 6.500% 09/01/31		06/01/2023	Paydown		737	737	732	730	0	7	0	7	0	737	0	0	0	20	09/01/2031	1.A
31387W-TW-7	FNMA FN 596465 7.000% 08/01/31		06/01/2023	Paydown		2,938	2,938	3,047	3,060	0	(122)	0	(122)	0	2,938	0	0	0	86	08/01/2031	1.A
3138E0-YE-3	FN FN AJ7908 3.000% 01/01/27		06/01/2023	Paydown		18,725	18,725	18,120	18,370	0	355	0	355	0	18,725	0	0	0	232	01/01/2027	1.A
3138EG-QR-8	FN FN AL0463 3.000% 07/01/26		06/01/2023	Paydown		47,849	47,849	47,884	47,803	0	45	0	45	0	47,849	0	0	0	596	07/01/2026	1.A
3138EJ-C7-1	FN FN AL1893 3.500% 05/01/32		06/01/2023	Paydown		133,353	133,353	135,082	134,587	0	(1,234)	0	(1,234)	0	133,353	0	0	0	2,080	05/01/2032	1.A
3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32		06/01/2023	Paydown		120,202	120,202	123,451	122,813	0	(2,612)	0	(2,612)	0	120,202	0	0	0	1,752	09/01/2032	1.A
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		06/01/2023	Paydown		69,588	69,588	73,068	72,348	0	(2,760)	0	(2,760)	0	69,588	0	0	0	1,155	09/01/2043	1.A
3138EQ-GE-6	FN FN AL7396 6.189% 02/01/37		06/01/2023	Paydown		1,353	1,353	1,419	1,421	0	(67)	0	(67)	0	1,353	0	0	0	26	02/01/2037	1.A
3138L4-GJ-6	FNMA FN AM3800 2.760% 08/01/23		06/01/2023	Paydown		5,563,400	5,563,400	5,342,385	5,543,332	0	20,068	0	20,068	0	5,563,400	0	0	0	77,524	08/01/2023	1.A
3138MC-YS-7	FN FN AP8820 3.500% 11/01/32		06/01/2023	Paydown		37,102	37,102	39,676	38,534	0	(1,432)	0	(1,432)	0	37,102	0	0	0	542	11/01/2032	1.A
3138ML-MF-8	FN FN AQ4857 3.000% 11/01/32		06/01/2023	Paydown		69,386	69,386	69,321	69,311	0	75	0	75	0	69,386	0	0	0	860	11/01/2032	1.A
3138MR-Y8-8	FN FN AQ9734 3.500% 01/01/33		06/01/2023	Paydown		19,823	19,823	21,198	20,765	0	(942)	0	(942)	0	19,823	0	0	0	289	01/01/2033	1.A
3138W5-2Z-0	FN FN AR7991 3.500% 03/01/33		06/01/2023	Paydown		37,221	37,221	39,804	38,922	0	(1,700)	0	(1,700)	0	37,221	0	0	0	543	03/01/2033	1.A
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		06/01/2023	Paydown		92,988	92,988	92,886	92,858	0	130	0	130	0	92,988	0	0	0	1,164	08/01/2033	1.A
3138WE-NQ-8	FNMA FN AS4898 3.500% 05/01/45		06/01/2023	Paydown		116,039	116,039	119,810	122,609	0	(6,570)	0	(6,570)	0	116,039	0	0	0	1,466	05/01/2045	1.A
3138WH-TV-4	FN AS7763 4.000% 08/01/46		06/01/2023	Paydown		6,525	6,525	6,867	7,255	0	(731)	0	(731)	0	6,525	0	0	0	109	08/01/2046	1.A
31390Q-Q3-2	FNMA FN 653074 7.000% 07/01/32		06/01/2023	Paydown		204	204	204	205	0	(1)	0	(1)	0	204	0	0	0	6	07/01/2032	1.A
31391X-EP-0	FNMA FN 679742 3.964% 01/01/40		06/01/2023	Paydown		4,224	4,224	4,333	4,425	0	(201)	0	(201)	0	4,224	0	0	0	72	01/01/2040	1.A
31392V-NQ-1	FGLMC FHR 2496 ZH 5.500% 09/15/32		06/01/2023	Paydown		5,011	5,011	4,540	4,794	0	217	0	217	0	5,011	0	0	0	115	09/15/2032	1.A
31393A-S4-0	FNR 2003-W5 A 5.370% 04/25/33		06/25/2023	Paydown		369	369	369	362	0	7	0	7	0	369	0	0	0	9	04/25/2033	1.A
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		06/01/2023	Paydown		19,504	19,504	22,089	20,872	0	(1,367)	0	(1,367)	0	19,504	0	0	0	449	04/25/2043	1.A
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		06/01/2023	Paydown		11,194	11,194	11,084	11,182	0	12	0	12	0	11,194	0	0	0	242	06/25/2043	1.A
31393G-3L-6	FREDDIE MAC - CMO FHR 2531 Z 5.500% 12/15/32		06/01/2023	Paydown		18,970	18,970	17,622	18,346	0	625	0	625	0	18,970	0	0	0	435	12/15/2032	1.A
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		06/01/2023	Paydown		45,796	45,796	49,263	47,311	0	(1,515)	0	(1,515)	0	45,796	0	0	0	1,088	11/25/2033	1.A
31393W-YF-0	FHR FHR 2638 JH 5.000% 07/15/33		06/01/2023	Paydown		90,163	90,163	82,584	87,638	0	2,526	0	2,526	0	90,163	0	0	0	1,851	07/15/2033	1.A
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		06/01/2023	Paydown		56,583	56,583	62,975	63,948	0	(7,365)	0	(7,365)	0	56,583	0	0	0	1,220	01/25/2035	1.A
31394M-CM-0	FHR FHR 2702 CE 4.500% 11/15/33		06/01/2023	Paydown		239,138	239,138	242,311	240,245	0	(1,107)	0	(1,107)	0	239,138	0	0	0	4,255	11/15/2033	1.A
31394R-JY-6	FHLMC FHR 2754 PE 5.000% 02/15/34		06/01/2023	Paydown		68,289	68,289	69,953	68,859	0	(570)	0	(570)	0	68,289	0	0	0	1,368	02/15/2034	1.A
31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		06/01/2023	Paydown		42,333	42,333	41,091	41,766	0	567	0	567	0	42,333	0	0	0	976	03/15/2034	1.A
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		06/01/2023	Paydown		28,903	28,903	31,414	33,604	0	(4,702)	0	(4,702)	0	28,903	0	0	0	614	09/25/2039	1.A
31396R-DY-0	FHR FHR 3149 CZ 6.000% 05/15/36		06/01/2023	Paydown		15,485	15,485	17,569	17,924	0	(2,439)	0	(2,439)	0	15,485	0	0	0	349	05/15/2036	1.A
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		06/01/2023	Paydown		37,559	37,559	41,574	38,208	0	(649)	0	(649)	0	37,559	0	0	0	785	03/25/2029	1.A
31398E-J6-2	FHMS FHR 3539 YB 4.000% 06/15/24		06/01/2023	Paydown		79,316	79,316	74,953	78,894	0	421	0	421	0	79,316	0	0	0	1,323	06/15/2024	1.A
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		06/01/2023	Paydown		8,384	8,384	8,019	8,328	0	56	0	56	0	8,384	0	0	0	139	11/25/2024	1.A
31398J-RE-5	FHR FHR 3579 MB 4.500% 09/15/24		06/01/2023	Paydown		16,837	16,837	16,911	16,817	0	20	0	20	0	16,837	0	0	0	319	09/15/2024	1.A
31398K-E6-3	FHR FHR 3581 D 4.500% 10/15/29		06/01/2023	Paydown		13,416	13,416	13,387	13,393	0	24	0	24	0	13,416	0	0	0	241	10/15/2029	1.A
31398K-XT-2	FHR FHR 3595 KY 4.500% 11/15/24		06/01/2023	Paydown		20,482	20,482	20,642	20,454	0	28	0	28	0	20,482	0	0	0	381	11/15/2024	1.A
31398L-KQ-0	FHR FHR 3612 JB 4.500% 12/15/24		06/01/2023	Paydown		100,909	100,909	100,893	100,746	0	163	0	163	0	100,909	0	0	0	1,925	12/15/2024	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		06/01/2023	Paydown		67,402	67,402	70,920	67,742	0	(340)	0	(340)	0	67,402	0	0	0	1,107	01/15/2025	1.A
31398L-WY-0	FHR FHR 3619 EJ 4.500% 01/15/25		06/01/2023	Paydown		65,624	65,624	65,511	65,509	0	115	0	115	0	65,624	0	0	0	1,219	01/15/2025	1.A
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2023	Paydown		29,832	29,832	28,546	29,643	0	189	0	189	0	29,832	0	0	0	495	02/25/2025	1.A
31398M-KW-5	FNMA 2010-18 EL 4.000% 03/25/25		06/01/2023	Paydown		20,950	20,950	19,970	20,825	0	125	0	125	0	20,950	0	0	0	345	03/25/2025	1.A
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		06/01/2023	Paydown		33,759	33,759	36,691	33,816	0	(57)	0	(57)	0	33,759	0	0	0	614	09/25/2025	1.A
31398P-B9-9	FNMA 2010-41 EB 4.000% 05/25/25		06/01/2023	Paydown		16,561	16,561	16,323	16,500	0	61	0	61	0	16,561	0	0	0	269	05/25/2025	1.A
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		06/01/2023	Paydown		26,896	26,896	24,248	26,527	0	369	0	369	0	26,896	0	0	0	392	05/25/2025	1.A
31398V-H6-6	FHR FHR 3640 GM 4.000% 03/15/25		06/01/2023	Paydown		147,844	147,844	145,996	147,410	0	434	0	434	0	147,844	0	0	0	2,444	03/15/2025	1.A
31398W-EN-0	FHR FHR 3634 EU 4.000% 02/15/25		06/01/2023	Paydown		35,607	35,607	33,893	35,405	0	202	0	202	0	35,607	0	0	0	595	02/15/2025	1.A
31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		06/01/2023	Paydown		45,448	45,448	43,119	45,130	0	318	0	318	0	45,448	0	0	0	741	02/15/2025	1.A
31398W-Y7-3	FHR FHR 3652 DC 4.500% 04/15/25		06/01/2023	Paydown		8,288	8,288	8,340	8,275	0	13	0	13	0	8,288	0	0	0	139	04/15/2025	1.A
31402G-SJ-3	FNMA FN 728721 5.500% 07/01/33		06/01/2023	Paydown		4,305	4,305	4,239	4,239	0	66	0	66	0	4,305	0	0	0	99	07/01/2033	1.A
31402H-3X-7	FNMA FN 729914 5.500% 08/01/33		06/01/2023	Paydown		954	954	945	946	0	9	0	9	0	954	0	0	0	22	08/01/2033	1.A
31402T-TM-7	FNMA FN 737756 5.500% 09/01/33		06/01/2023	Paydown		775	775	781	778	0	(4)	0	(4)	0	775	0	0	0	18	09/01/2033	1.A
31405M-JH-1	FNMA FN 793264 5.500% 09/01/34		06/01/2023	Paydown		1,172	1,172	1,192	1,189	0	(17)	0	(17)	0	1,172	0	0	0	27	09/01/2034	1.A
31405M-VT-1	FNMA FN 793626 5.500% 09/01/34		06/01/2023	Paydown		1,262	1,262	1,284	1,282	0	(20)	0	(20)	0	1,262	0	0	0	29	09/01/2034	1.A
31405Q-LD-8	FNMA FN 796024 5.500% 09/01/34		06/01/2023	Paydown		7,010	7,010	7,132	7,125	0	(115)	0	(115)	0	7,010	0	0	0	161	09/01/2034	1.A
31405Q-MU-9	FNMA FN 796071 5.500% 09/01/34		06/01/2023	Paydown		1,369	1,369	1,393	1,392	0	(22)	0	(22)	0	1,369	0	0	0	31	09/01/2034	1.A
31406N-YU-2	FNMA FN 815323 5.692% 01/01/35		06/01/2023	Paydown		1,743	1,743	1,818	1,832	0	(89)	0	(89)	0	1,743	0	0	0	41	01/01/2035	1.A
3140F8-VR-5	FN FN BD1523 3.500% 06/01/46		06/01/2023	Paydown		31,459	31,459	33,157	33,530	0	(2,072)	0	(2,072)	0	31,459	0	0	0	455	06/01/2046	1.A
3140HK-2H-0	FN FN BK6175 4.000% 10/01/48		06/01/2023	Paydown		14,332	14,332	14,583	15,031	0	(700)	0	(700)	0	14,332	0	0	0	252	10/01/2048	1.A
3140J7-XL-4	FN FN BM3382 5.000% 03/01/27		06/01/2023	Paydown		2,471	2,471	2,562	2,560	0	(89)	0	(89)	0	2,471	0	0	0	49	03/01/2027	1.A
3140JG-AM-7	FN FN BN0011 4.000% 08/01/48		06/01/2023	Paydown		1,956	1,956	1,992	2,055	0	(99)	0	(99)	0	1,956	0	0	0	33	08/01/2048	1.A
3140JG-WT-8	FN FN BN0657 4.000% 09/01/48		06/01/2023	Paydown		96,876	96,876	97,088	97,862	0	(986)	0	(986)	0	96,876	0	0	0	1,327	09/01/2048	1.A
3140JJ-EX-3	FN FN BN1949 4.000% 10/01/48		06/01/2023	Paydown		33,437	33,437	33,585	33,924	0	(487)	0	(487)	0	33,437	0	0	0	569	10/01/2048	1.A
31412E-CK-0	FNMA FN 922674 4.396% 04/01/36		06/01/2023	Paydown		545	545	571	573	0	(28)	0	(28)	0	545	0	0	0	10	04/01/2036	1.A
31412S-PL-3	FN FN 933427 5.000% 03/01/38		06/01/2023	Paydown		300	300	302	305	0	(4)	0	(4)	0	300	0	0	0	6	03/01/2038	1.A
31414M-4W-3	FNMA FN 970737 5.000% 11/01/23		06/01/2023	Paydown		4,235	4,235	4,420	4,256	0	(21)	0	(21)	0	4,235	0	0	0	87	11/01/2023	1.A
31414S-PA-5	FN FN 974817 5.000% 04/01/23		04/01/2023	Paydown		3,660	3,660	3,820	3,660	0	0	0	0	0	3,660	0	0	0	61	04/01/2023	1.A
31414V-BF-2	FNMA FN 977138 5.500% 08/01/38		06/01/2023	Paydown		2,697	2,697	2,748	2,791	0	(95)	0	(95)	0	2,697	0	0	0	62	08/01/2038	1.A
31415A-4W-8	FNMA FN 981537 5.000% 05/01/23		05/01/2023	Paydown		895	895	934	896	0	(1)	0	(1)	0	895	0	0	0	17	05/01/2023	1.A
31416N-HY-1	FNMA FN AA4746 3.500% 11/01/25		06/01/2023	Paydown		44,485	44,485	45,194	44,636	0	(151)	0	(151)	0	44,485	0	0	0	620	11/01/2025	1.A
31416T-2P-3	FNMA FN AA9781 4.500% 07/01/24		06/01/2023	Paydown		20,581	20,581	20,931	20,614	0	(33)	0	(33)	0	20,581	0	0	0	383	07/01/2024	1.A
31417C-QF-5	FN FN AB5853 3.000% 08/01/32		06/01/2023	Paydown		74,034	74,034	73,548	73,635	0	399	0	399	0	74,034	0	0	0	917	08/01/2032	1.A
31417C-R8-0	FN FN AB5910 3.000% 08/01/32		06/01/2023	Paydown		159,846	159,846	159,751	159,703	0	143	0	143	0	159,846	0	0	0	1,955	08/01/2032	1.A
31417C-UJ-2	FN FN AB5984 3.000% 08/01/32		06/01/2023	Paydown		254,219	254,219	253,742	253,734	0	485	0	485	0	254,219	0	0	0	2,848	08/01/2032	1.A
31417F-KT-4	FN FN AB8405 3.500% 02/01/33		06/01/2023	Paydown		215,228	215,228	230,159	225,599	0	(10,371)	0	(10,371)	0	215,228	0	0	0	2,609	02/01/2033	1.A
31417H-C5-1	FN FN AB9991 3.000% 07/01/33		06/01/2023	Paydown		49,230	49,230	49,183	49,166	0	63	0	63	0	49,230	0	0	0	585	07/01/2033	1.A
31417T-R2-6	FNMA AC6804 4.000% 01/01/25		06/01/2023	Paydown		40,729	40,729	41,607	40,923	0	(193)	0	(193)	0	40,729	0	0	0	663	01/01/2025	1.A
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		06/01/2023	Paydown		43,702	43,702	44,070	43,741	0	(40)	0	(40)	0	43,702	0	0	0	738	01/01/2025	1.A
31417Y-C4-7	FNMA FN MA0090 4.500% 06/01/24		06/01/2023	Paydown		15,489	15,489	15,683	15,496	0	(7)	0	(7)	0	15,489	0	0	0	289	06/01/2024	1.A
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		06/01/2023	Paydown		14,777	14,777	15,201	14,840	0	(63)	0	(63)	0	14,777	0	0	0	278	08/01/2024	1.A
31418A-WD-6	FN FN MA1543 3.500% 08/01/33		06/01/2023	Paydown		77,592	77,592	79,774	79,289	0	(1,698)	0	(1,698)	0	77,592	0	0	0	1,136	08/01/2033	1.A
31418A-YD-4	FN FN MA1607 3.000% 10/01/33		06/01/2023	Paydown		316,647	316,647	315,955	315,973	0	675	0	675	0	316,647	0	0	0	4,028	10/01/2033	1.A
31418B-5K-8	FN FN MA2649 3.000% 06/01/46		06/01/2023	Paydown		56,657	56,657	57,462	58,553	0	(1,896)	0	(1,896)	0	56,657	0	0	0	704	06/01/2046	1.A
31418C-YJ-7	FN FN MA3412 3.500% 07/01/38		06/01/2023	Paydown		79,768	79,768	82,908	86,927	0	(7,159)	0	(7,159)	0	79,768	0	0	0	1,128	07/01/2038	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31418D-4X-7	FNCL 4 N MA4437 2.000% 10/01/51		06/01/2023	Paydown		409,817	409,817	415,211	414,994	0	(5,178)	0	(5,178)	0	409,817	0	0	0	3,437	10/01/2051	1.A
31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25		06/01/2023	Paydown		20,329	20,329	20,679	20,424	0	(94)	0	(94)	0	20,329	0	0	0	304	11/01/2025	1.A
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		06/01/2023	Redemption 100.0000		22,640	22,640	22,640	22,640	0	0	0	0	0	22,640	0	0	0	280	01/01/2036	1.A FE
626207-YM-0	MEAG TXB PLT 6.655% 04/01/57		04/01/2023	Various		69,000	69,000	69,000	69,000	0	0	0	0	0	69,000	0	0	0	2,296	04/01/2057	1.F FE
62630W-MS-3	TXBL MUNI FUNDING TRUST VARIOU MUNICIPALS 5.000% 01/01/54		04/18/2023	BARCLAYS		3,700,000	3,700,000	3,700,000	0	0	0	0	0	0	3,700,000	0	0	0	51,754	01/01/2054	1.F FE
63607V-AB-2	NFAGEN GENERAL 3.278% 10/01/37		04/03/2023	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	39,090	10/01/2037	2.B FE
67737R-AC-3	OHIO ST HSG FIN AGY MF TE MULTIFAMILY HSG 3.910% 11/01/36		06/26/2023	Various		76,161	76,160	76,160	76,160	0	0	0	0	0	76,160	0	0	0	119,836	11/01/2036	1.B FE
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		06/01/2023	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	875	06/01/2027	1.B FE
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		06/01/2023	Redemption 100.0000		54,932	54,932	54,932	54,932	0	0	0	0	0	54,932	0	0	0	496	09/01/2037	1.A FE
67759T-AM-0	OHIO ST TRANSN PROJ REV 6.560% 05/15/23		05/15/2023	Redemption 100.0000		265,000	265,000	264,966	264,943	0	57	0	57	0	265,000	0	0	0	8,692	05/15/2023	1.C FE
73500G-AB-2	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES A 6.010% 12/01/39		06/01/2023	Redemption 100.0000		620,000	620,000	620,000	620,000	0	0	0	0	0	620,000	0	0	0	18,631	12/01/2039	2.B
73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES B 6.260% 12/01/39		06/01/2023	Redemption 100.0000		205,000	205,000	205,000	205,000	0	0	0	0	0	205,000	0	0	0	6,417	12/01/2039	2.B
86607C-DU-0	SUMMIT CNTY OH DEV FIN AUTH RE DEVELOPMENT 4.750% 05/15/35		05/01/2023	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	0	05/15/2035	1.G FE
88034Y-UW-8	TENDER OPTION BOND TRUST RECEI GENERAL 5.200% 07/01/41		06/08/2023	Redemption 100.0000		483,334	483,334	483,334	0	0	0	0	0	0	483,334	0	0	0	5,106	07/01/2041	1.F FE
917436-8L-4	UTAH HSG CORP SINGLE FAMILY HSG 3.875% 01/01/50		04/01/2023	Redemption 100.0000		525,000	525,000	543,501	538,925	0	(13,925)	0	(13,925)	0	525,000	0	0	0	15,258	01/01/2050	1.C FE
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		06/01/2023	Redemption 100.0000		28,414	28,414	28,414	28,414	0	0	0	0	0	28,414	0	0	0	519	10/25/2043	1.A FE
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		06/26/2023	Various		21,503	21,503	21,503	21,503	0	0	0	0	0	21,503	0	0	0	5,688	12/25/2043	1.A FE
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		06/01/2023	Various		134,459	134,459	134,459	134,459	0	0	0	0	0	134,459	0	0	0	1,610	10/25/2037	1.A FE
92812U-Q5-0	VASHSG 2015-A A 3.250% 06/25/42		06/01/2023	Various		419,550	419,550	420,240	419,987	0	(437)	0	(437)	0	419,550	0	0	0	5,799	06/25/2042	1.A FE
92812U-Q6-8	VASHSG 2016-A A 3.100% 06/25/41		06/01/2023	Redemption 100.0000		64,493	64,493	64,493	64,493	0	0	0	0	0	64,493	0	0	0	865	06/25/2041	1.A FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		06/01/2023	Various		63,551	63,551	63,551	63,551	0	0	0	0	0	63,551	0	0	0	894	08/25/2042	1.B FE
95662M-2A-7	WEST VIRGINIA ST HSG DEV 3.700% 11/01/29		04/04/2023	DUNCAN-WILLIAMS, INC		934,065	935,000	935,000	935,000	0	0	0	0	0	935,000	0	(935)	(935)	14,895	11/01/2029	1.A FE
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAXABLE - SER B - REMK 5.100% 04/01/46		04/03/2023	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	7,792	04/01/2046	1.D FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						20,269,921	20,270,855	21,333,848	16,953,139	0	(915,339)	0	(915,339)	0	20,270,855	0	(935)	(935)	609,481	XXX	XXX
72304@-AA-8	PINEBRIDGE 9.966% 09/21/32		06/13/2023	Redemption 100.0000		2,173,064	2,173,064	2,173,064	693,257	0	0	0	0	0	2,173,064	0	0	0	58,293	09/21/2032	2.C PL
72304@-AB-6	PINEBRIDGE 11.966% 09/21/32		06/13/2023	Redemption 100.0000		987,756	987,756	987,756	315,117	0	0	0	0	0	987,756	0	0	0	32,268	09/21/2032	4.A PL
72304#-AA-6	PINEBRIDGE 6.000% 09/30/33		06/09/2023	Redemption 100.0000		655,013	655,013	655,013	608,643	0	0	0	0	0	655,013	0	0	0	16,321	09/30/2033	2.B PL
46674#-A0-1	HENDR 2022-A01 HENDR 2022-A01 5.660% 12/31/77		06/30/2023	VFN-US BANK		1,154,658	1,154,658	1,154,658	1,154,658	0	0	0	0	0	1,154,658	0	0	0	32,677	12/31/2077	5.B GI
46674#-A0-2	HENDR 2022-A02 HENDR 2022-A02 5.790% 12/31/77		06/30/2023	VFN-US BANK		1,957,508	1,957,508	1,957,508	1,957,508	0	0	0	0	0	1,957,508	0	0	0	56,670	12/31/2077	5.B GI

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		06/01/2023	Paydown		3,769	3,769	3,251	3,279	0	490	0	490	0	3,769	0	0	0	87	05/25/2033	1.A FM
00079C-AE-9	ABFS 2001-2 A4 6.990% 12/25/31		06/01/2023	Paydown		648	648	519	94	0	554	0	554	0	648	0	0	0	20	12/25/2031	1.A FM
00085Y-AA-1	ACC Auto Trust 2022A 2022-A A 4.580% 07/15/26		06/15/2023	Paydown		2,033,486	2,033,486	2,033,149	2,032,285	0	1,201	0	1,201	0	2,033,486	0	0	0	38,099	07/15/2026	1.G FE
00091J-AA-6	AB Issuer LLC 20211 2021-1 A2 3.734% 07/30/51		04/30/2023	Paydown		49,000	49,000	49,000	49,000	0	0	0	0	0	49,000	0	0	0	915	07/30/2051	2.C FE
00206R-MH-2	AT&T INC 5.730% 03/25/24		06/12/2023	Call 100.0000		9,300,000	9,300,000	9,299,070	0	0	319	0	319	0	9,299,389	0	611	611	231,092	03/25/2024	2.B FE
00217L-AC-6	AREIT 2019-CRE3 AS 6.516% 09/14/36		06/14/2023	Paydown		1,251,575	1,251,575	1,244,495	1,249,062	0	2,513	0	2,513	0	1,251,575	0	0	0	38,452	09/14/2036	1.A FE
006346-AS-9	ADMSO 2018-1 A 4.810% 11/15/48		06/15/2023	Paydown		118,522	118,522	119,436	118,929	0	(407)	0	(407)	0	118,522	0	0	0	2,375	11/15/2048	1.F FE
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		06/01/2023	Paydown		66,456	66,456	66,169	66,113	0	343	0	343	0	66,456	0	0	0	1,086	07/25/2045	1.A
00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46		06/01/2023	Paydown		6,940	6,940	7,044	6,991	0	(52)	0	(52)	0	6,940	0	0	0	102	08/25/2046	1.A
00842V-AT-0	ABMT 2016-3 B2 3.792% 08/25/46		06/01/2023	Paydown		45,803	45,803	47,406	46,583	0	(780)	0	(780)	0	45,803	0	0	0	725	08/25/2046	1.A
013092-AB-7	ALBERTSONS COS LLC/SAFEW 5.875% 02/15/28		06/14/2023	Various		17,172,675	17,613,000	17,370,723	17,393,857	0	16,463	0	16,463	0	17,410,320	0	(237,645)	(237,645)	859,384	02/15/2028	3.C FE
013092-AC-5	ALBERTSONS COS/SAFEWAY 4.625% 01/15/27		06/13/2023	BANK of AMERICA SEC		7,228,763	7,605,000	7,605,000	7,605,000	0	0	0	0	0	7,605,000	0	(376,238)	(376,238)	319,899	01/15/2027	3.C FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		06/01/2023	Paydown		18,139	18,541	15,688	14,109	0	4,030	0	4,030	0	18,139	0	0	0	515	01/25/2037	1.A FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		06/01/2023	Paydown		4,000	4,177	3,796	3,131	0	869	0	869	0	4,000	0	0	0	107	09/25/2037	1.A FM
023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28		06/15/2023	Redemption 100.0000		67,500	67,500	67,500	67,500	0	0	0	0	0	67,500	0	0	0	1,080	06/15/2028	2.A FE
023771-R9-1	AMERICAN AIRLINES 3.000% 10/15/28		04/15/2023	Redemption 100.0000		124,299	124,299	124,299	124,299	0	0	0	0	0	124,299	0	0	0	1,864	10/15/2028	2.A FE
02406P-AU-4	AMERICAN AXLE 6.500% 04/01/27		06/29/2023	Various		327,554	346,000	310,015	313,726	0	3,170	0	3,170	0	316,896	0	10,658	10,658	16,822	04/01/2027	4.B FE
02529N-AG-2	American Credit 20193 ce Rec 2019-3 D 2.890% 09/12/25		06/12/2023	Paydown		1,033,842	1,033,842	1,046,643	1,037,425	0	(3,584)	0	(3,584)	0	1,033,842	0	0	0	12,383	09/12/2025	1.A FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		06/01/2023	Paydown		8,560	8,560	7,849	7,849	0	711	0	711	0	8,560	0	0	0	96	09/25/2035	1.A FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		06/01/2023	Paydown		31,144	31,144	31,133	31,097	0	47	0	47	0	31,144	0	0	0	673	10/17/2036	1.A FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		06/01/2023	Paydown		43,513	43,513	43,483	43,443	0	70	0	70	0	43,513	0	0	0	620	04/17/2052	1.A FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		06/01/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6. *
03027X-AQ-3	AMERICAN TOWER CORP 3.000% 06/15/23		06/15/2023	Maturity		10,000,000	10,000,000	9,955,600	0	0	44,400	0	44,400	0	10,000,000	0	0	0	150,000	06/15/2023	2.C FE
03066M-AF-3	AMCAR 2018-3 C 3.740% 10/18/24		04/18/2023	Paydown		170,715	170,715	173,202	170,806	0	(92)	0	(92)	0	170,715	0	0	0	2,128	10/18/2024	1.A FE
03464H-AA-3	Angel Oak Mortga20225 2022-5 A1 4.500% 05/25/67		06/01/2023	Paydown		758,210	758,210	738,475	739,727	0	18,483	0	18,483	0	758,210	0	0	0	14,656	05/25/2067	1.A FE
03464T-AA-7	Angel Oak Mortga20223 2022-3 A1 4.000% 01/25/67		06/01/2023	Paydown		438,699	438,699	434,003	435,169	0	3,530	0	3,530	0	438,699	0	0	0	7,800	01/25/2067	1.A FE
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		04/30/2023	Paydown		74,920	74,920	70,847	71,203	0	3,717	0	3,717	0	74,920	0	0	0	1,213	07/30/2050	2.C FE
03966V-AA-5	ARCONIC ROLLED PRODUCTS 6.125% 02/15/28		06/06/2023	BTIG LLC		24,319,273	24,095,000	23,087,275	23,105,364	0	64,953	0	64,953	0	23,170,317	0	1,148,956	1,148,956	1,197,750	02/15/2028	3.C FE
05493J-AA-9	BDS Ltd 2021FL8 2021-FL8 A 6.080% 01/18/36		06/16/2023	Paydown		3,078,249	3,078,249	3,078,249	3,078,249	0	0	0	0	0	3,078,249	0	0	0	78,574	01/18/2036	1.A FE
05493M-AG-9	Barclays Commerc2021C11 gage S 2021-C11 XA 1.497% 09/15/54		06/01/2023	Paydown		0	0	11,618	10,671	0	(11,047)	0	(11,047)	0	0	0	0	0	802	09/15/2054	1.A FE
054975-AG-2	Barclays Commerc2022C18 gage S 2022-C18 XA 0.638% 12/15/55		06/01/2023	Paydown		0	0	4,723	4,697	0	(4,697)	0	(4,697)	0	0	0	0	0	257	12/15/2055	1.A FE
05508R-AE-6	B & G FOODS INC 5.250% 04/01/25		06/27/2023	Various		2,391,875	2,500,000	2,525,000	2,500,928	0	(928)	0	(928)	0	2,500,000	0	(108,125)	(108,125)	97,708	04/01/2025	5.A FE
05550T-AA-7	BHPT 2019-BXHP A 6.121% 08/15/36		04/15/2023	Paydown		1,781,905	1,781,905	1,781,348	1,781,704	0	200	0	200	0	1,781,905	0	0	0	24,733	08/15/2036	1.A
05551V-BK-8	Barclays Commerc2021C10 gage S 2021-C10 XA 1.415% 07/15/54		06/01/2023	Paydown		0	0	22,158	19,374	0	(19,526)	0	(19,526)	0	0	0	0	0	1,259	07/15/2054	1.A FE
05552F-BC-0	Barclays Commerc2022C15 gage S 2022-C15 XA 0.327% 04/15/55		06/01/2023	Paydown		0	0	6,390	5,842	0	(5,842)	0	(5,842)	0	0	0	0	0	306	04/15/2055	1.A FE
05552Y-AG-1	Barclays Commerc2022C16 gage S 2022-C16 XA 0.281% 06/15/55		06/01/2023	Paydown		0	0	5,892	5,378	0	(5,378)	0	(5,378)	0	0	0	0	0	228	06/15/2055	1.A FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05602N-AG-5	BMO Mortgage Tru2022C2 2022-C2 XA 0.044% 07/15/54		06/01/2023	Paydown		0	0	877	839	0	(839)	0	(839)	0	0	0	0	0	56	07/15/2054	1.A FE
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		06/01/2023	Paydown		701,141	701,141	689,553	698,630	0	2,511	0	2,511	0	701,141	0	0	0	8,211	03/10/2033	1.A
056054-AA-7	BX 2019-XL A 6.181% 10/15/36		04/17/2023	Paydown		437,612	437,612	437,475	437,538	0	74	0	74	0	437,612	0	0	0	8,215	10/15/2036	1.A
059469-AF-3	BOAA 2006-7 A6 5.860% 10/25/36		06/01/2023	Paydown		8,842	8,842	3,130	2,899	0	5,943	0	5,943	0	8,842	0	0	0	61	10/25/2036	1.A FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		06/01/2023	Paydown		837	837	834	834	0	3	0	3	0	837	0	0	0	19	09/25/2035	1.C FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		06/01/2023	Paydown		2,301	2,301	2,172	2,257	0	44	0	44	0	2,301	0	0	0	53	10/25/2034	1.A FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		05/01/2023	Paydown		150,619	150,619	147,477	149,152	0	1,467	0	1,467	0	150,619	0	0	0	3,595	11/25/2035	1.A FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		06/01/2023	Paydown		673	673	641	657	0	16	0	16	0	673	0	0	0	15	08/25/2035	1.A FM
05949C-PJ-9	BOAMS 2005-L 2A3 4.003% 01/25/36		06/01/2023	Paydown		6,717	6,800	6,430	6,628	0	89	0	89	0	6,717	0	0	0	114	01/25/2036	1.A FM
05950P-AJ-2	BAFC 2006-H 3A2 3.902% 09/20/46		06/01/2023	Paydown		15,865	16,253	13,785	15,185	0	680	0	680	0	15,865	0	0	0	263	09/20/2046	1.A FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		06/01/2023	Paydown		11,077	11,651	9,754	10,195	0	882	0	882	0	11,077	0	0	0	265	09/25/2034	1.A FM
05951F-AG-9	BAFC 2007-1 TA5 6.590% 01/25/37		06/01/2023	Paydown		15,951	15,951	14,562	16,060	0	(110)	0	(110)	0	15,951	0	0	0	349	01/25/2037	4.A FM
06054M-AF-0	BACM 2016-UB10 XA 1.889% 07/15/49		06/01/2023	Paydown		0	0	22,495	13,617	0	(13,617)	0	(13,617)	0	0	0	0	0	2,166	07/15/2049	1.A FE
06539W-BC-9	Bank 2020BN25 2020-BN25 XA 0.990% 01/15/63		06/01/2023	Paydown		0	0	2,994	0	0	(2,994)	0	(2,994)	0	0	0	0	0	220	01/15/2063	1.A FE
06540T-AB-6	BANK 2018-BN11 ASB 4.010% 03/15/61		06/01/2023	Paydown		295,450	295,450	304,306	298,732	0	(3,282)	0	(3,282)	0	295,450	0	0	0	5,333	03/15/2061	1.A
06540T-AE-0	BANK 2018-BN11 XA 0.597% 03/15/61		06/01/2023	Paydown		0	0	8,653	6,560	0	(6,560)	0	(6,560)	0	0	0	0	0	605	03/15/2061	1.A FE
06540W-BH-5	BANK 2019-BN19 XA 1.080% 08/15/61		06/01/2023	Paydown		0	0	6,113	5,343	0	(6,117)	0	(6,117)	0	0	0	0	0	489	08/15/2061	1.A FE
06541F-BB-4	BANK 2017-BNK4 XA 1.500% 05/15/50		06/01/2023	Paydown		0	0	8,635	6,190	0	(6,190)	0	(6,190)	0	0	0	0	0	741	05/15/2050	1.A FE
07332V-BJ-3	Barclays Commerc2017C1 gage S 2017-C1 XA 1.624% 02/15/50		06/01/2023	Paydown		0	0	24,544	23,709	0	(23,709)	0	(23,709)	0	0	0	0	0	3,184	02/15/2050	1.A FE
073685-AF-6	BEACON ESCROW CORP 4.500% 11/15/26		06/02/2023	Various		1,541,285	1,626,000	1,626,000	1,626,000	0	0	0	0	0	1,626,000	0	(84,715)	(84,715)	40,853	11/15/2026	3.C FE
073730-AG-8	BEAM SUNTORY INC 3.250% 06/15/23		06/15/2023	Maturity		6,710,000	6,710,000	6,662,359	0	0	47,641	0	47,641	0	6,710,000	0	0	0	109,038	06/15/2023	2.B FE
07384M-TM-4	BSARM 2003-1 5A1 4.065% 04/25/33		06/01/2023	Paydown		958	958	956	956	0	1	0	1	0	958	0	0	0	16	04/25/2033	1.A FM
08160K-AH-7	BENCHMARK Mortga2019B15 2019-B15 XA 0.932% 12/15/72		06/01/2023	Paydown		0	0	10,581	9,877	0	(9,877)	0	(9,877)	0	0	0	0	0	858	12/15/2072	1.A FE
08161Y-BH-5	BENCHMARK Mortga2022B34 2022-B34 XA 0.107% 04/15/55		06/01/2023	Paydown		0	0	2,766	2,457	0	(2,457)	0	(2,457)	0	0	0	0	0	155	04/15/2055	1.A FE
08163A-AF-0	BMARK 2020-B18 XA 1.913% 07/15/53		06/01/2023	Paydown		0	0	7,165	5,217	0	(5,217)	0	(5,217)	0	0	0	0	0	442	07/15/2053	1.A FE
09261H-AY-3	BLACKSTONE PRIVATE CRE 7.050% 09/29/25		05/19/2023	Tax Free Exchange		3,975,862	4,000,000	3,970,560	3,972,237	0	3,625	0	3,625	0	3,975,862	0	0	0	181,733	09/29/2025	2.C FE
10569B-AA-5	BRAVO Residentia2020RPL2g Trus 2020-RPL2 A1 2.000% 05/25/59		06/01/2023	Paydown		199,402	199,402	181,269	0	0	18,133	0	18,133	0	199,402	0	0	0	(100)	05/25/2059	1.A FE
10638C-AA-0	BABS 2021-RM1 A 1.400% 10/25/63		06/25/2023	Paydown		46,464	46,464	44,311	44,883	0	1,527	0	1,527	0	46,464	0	0	0	148	10/25/2063	1.A FE
10638J-AA-5	Brean Asset Back2022RM4 ities 2022-RM4 A1 3.000% 07/25/62		06/25/2023	Paydown		519,771	519,771	481,032	485,499	0	34,271	0	34,271	0	519,771	0	0	0	7,234	07/25/2062	1.A FE
10638N-AA-6	Brean Asset Back2022RM3 ities 2022-RM3 A 1.750% 02/25/62		06/25/2023	Paydown		87,816	87,816	83,666	84,124	0	3,652	0	3,652	0	87,816	0	0	0	497	02/25/2062	1.A FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT 3.800% 09/20/31		06/20/2023	Redemption 100.0000		97,918	97,918	97,918	97,918	0	0	0	0	0	97,918	0	0	0	1,860	09/20/2031	1.F FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		06/15/2023	Redemption 100.0000		129,711	129,711	129,711	129,711	0	0	0	0	0	129,711	0	0	0	2,140	12/15/2032	1.F FE
11044M-AA-4	BRITISH AIR 20-1 A PPT 4.250% 11/15/32		05/15/2023	Redemption 100.0000		36,987	36,987	36,987	36,987	0	0	0	0	0	36,987	0	0	0	786	11/15/2032	1.G FE
1248EP-CK-7	CHARTER COMM OPT LLC/CAP 4.250% 02/01/31		05/15/2023	WELLS FARGO		321,110	394,000	325,543	327,549	0	2,335	0	2,335	0	329,884	0	(8,774)	(8,774)	13,303	02/01/2031	3.C FE
1248ME-AG-4	CBASS 2007-CB4 A2D 3.785% 04/25/37		06/01/2023	Paydown		7,230	7,230	5,929	6,417	0	813	0	813	0	7,230	0	0	0	84	04/25/2037	1.A FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 3.156% 01/25/37		06/01/2023	Paydown		890	890	553	285	0	605	0	605	0	890	0	0	0	3	01/25/2037	1.A FM
12526W-AA-7	Cascade Funding 2022HB8 Trust 2022-HB8 A 3.750% 04/25/25		06/25/2023	Paydown		761,697	761,697	746,611	750,442	0	11,254	0	11,254	0	761,697	0	0	0	11,848	04/25/2025	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12529H-AA-7	CFMT 2020-AB1 A 1.943% 09/25/50		06/25/2023	Paydown		1,497,057	1,497,057	1,492,261	1,491,850	0	5,208	0	5,208	0	1,497,057	0	0	0	11,624	09/25/2050	1.A FE
12529L-AA-8	CFMT 2020-HB4 A 0.946% 12/26/30		04/25/2023	Paydown		62,704	62,704	62,704	62,702	0	2	0	2	0	62,704	0	0	0	198	12/26/2030	1.A FE
12530G-AA-6	Cascade Funding 2022HB9 Trust 2022-HB9 A 3.250% 09/25/37		06/25/2023	Paydown		178,051	178,051	161,900	162,995	0	15,056	0	15,056	0	178,051	0	0	0	2,340	09/25/2037	1.A FE
12530J-AA-0	Cascade Funding 2022AB2 Trust 2022-AB2 A 2.000% 02/25/52		06/25/2023	Paydown		81,280	81,280	76,958	77,799	0	3,482	0	3,482	0	81,280	0	0	0	741	02/25/2052	1.A FE
12530K-AA-7	Cascade Funding 2023HB11 Trust 2023-HB11 A 4.000% 02/25/37		06/25/2023	Paydown		1,909,060	1,909,060	1,811,529	0	0	97,532	0	97,532	0	1,909,060	0	0	0	18,991	02/25/2037	1.A FE
12530Q-AA-4	Cascade Funding 2023HB12 Trust 2023-HB12 A 4.250% 04/25/33		06/25/2023	Paydown		3,276,502	3,276,502	3,160,941	0	0	115,562	0	115,562	0	3,276,502	0	0	0	15,647	04/25/2033	1.A FE
12531W-AZ-5	CFCRE 2016-C3 ASB 3.688% 01/10/48		06/01/2023	Paydown		534,761	534,761	550,776	537,494	0	(2,733)	0	(2,733)	0	534,761	0	0	0	8,222	01/10/2048	1.A
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		06/01/2023	Paydown		731	(4,846)	(1,292)	(882)	0	1,613	0	1,613	0	731	0	0	0	161	02/25/2037	1.A FM
12563L-AS-6	CLIF 2020-3A A 2.070% 10/18/45		06/20/2023	Paydown		1,266,107	1,266,107	1,261,563	1,261,386	0	4,721	0	4,721	0	1,266,107	0	0	0	10,784	10/18/2045	1.F FE
12565K-AE-7	CLI Funding LLC 20221A 2022-1A A1 2.720% 01/18/47		06/18/2023	Paydown		200,000	200,000	182,156	182,924	0	17,076	0	17,076	0	200,000	0	0	0	2,267	01/18/2047	1.F FE
12575A-AA-5	CMFT Net Lease M20211 suer L 2021-1 A1 2.090% 07/20/51		06/20/2023	Paydown		52,869	52,869	52,863	52,864	0	5	0	5	0	52,869	0	0	0	460	07/20/2051	1.A FE
12575A-AB-3	CMFT Net Lease M20211 suer L 2021-1 A2 2.570% 07/20/51		06/20/2023	Paydown		60,006	60,006	59,980	59,983	0	23	0	23	0	60,006	0	0	0	643	07/20/2051	1.A FE
12591K-AC-9	COMM Mortgage Tr2013CR12 2013-CR12 ASB 3.623% 10/10/46		06/01/2023	Paydown		7,050	7,050	7,293	7,095	0	(45)	0	(45)	0	7,050	0	0	0	108	10/10/2046	1.A
12591Q-AN-2	COMM 2014-UBS4 ASB 3.390% 08/10/47		06/01/2023	Paydown		1,933,833	1,933,833	1,991,765	1,936,939	0	(3,105)	0	(3,105)	0	1,933,833	0	0	0	27,246	08/10/2047	1.A
12591R-AY-6	COMM 2014-CR15 ASB 3.595% 02/10/47		06/01/2023	Paydown		884,811	884,811	911,317	885,726	0	(915)	0	(915)	0	884,811	0	0	0	13,266	02/10/2047	1.A
12591U-AD-5	COMM 2014-UBS2 ASB 3.472% 03/10/47		06/01/2023	Paydown		767,517	767,517	790,513	768,846	0	(1,330)	0	(1,330)	0	767,517	0	0	0	11,669	03/10/2047	1.A
12591V-AC-5	COMM 2014-CR16 ASB 3.653% 04/10/47		06/01/2023	Paydown		841,045	841,045	866,231	842,083	0	(1,038)	0	(1,038)	0	841,045	0	0	0	12,683	04/10/2047	1.A
12591Y-BA-2	COMM 2014-UBS3 ASB 3.367% 06/10/47		06/01/2023	Paydown		544,494	544,494	560,823	545,218	0	(723)	0	(723)	0	544,494	0	0	0	9,666	06/10/2047	1.A
12592L-BG-6	COMM 2014-CR20 ASB 3.305% 11/10/47		06/01/2023	Paydown		198,374	198,374	204,315	199,005	0	(631)	0	(631)	0	198,374	0	0	0	2,736	11/10/2047	1.A
12592L-BK-7	COMM 2014-CR20 XA 1.076% 11/10/47		06/01/2023	Paydown		0	0	6,230	3,828	0	(3,828)	0	(3,828)	0	0	0	0	0	1,132	11/10/2047	1.A FE
12592P-BG-7	COMM 2014-UBS6 XA 0.980% 12/10/47		06/01/2023	Paydown		0	0	18,592	11,848	0	(11,848)	0	(11,848)	0	0	0	0	0	3,410	12/10/2047	1.A FE
12592U-AH-5	CSMLT 2015-1 A4 3.500% 05/25/45		06/01/2023	Paydown		23,263	23,263	23,481	23,359	0	(96)	0	(96)	0	23,263	0	0	0	338	05/25/2045	1.A
12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		06/01/2023	Paydown		112,288	112,288	115,653	112,730	0	(442)	0	(442)	0	112,288	0	0	0	1,600	07/10/2048	1.A
12593J-BC-9	COMM 2015-CR24 ASB 3.445% 08/10/48		06/01/2023	Paydown		514,869	514,869	530,309	516,942	0	(2,073)	0	(2,073)	0	514,869	0	0	0	7,394	08/10/2048	1.A
12596H-AD-9	CPS Auto Trust 2019A 2019-A D 4.350% 12/16/24		04/15/2023	Paydown		437,576	437,576	445,063	439,503	0	(1,927)	0	(1,927)	0	437,576	0	0	0	6,345	12/16/2024	1.A FE
12596U-AD-0	CPS Auto Trust 2019C 2019-C D 3.170% 06/16/25		06/15/2023	Paydown		1,032,739	1,032,739	1,047,908	1,037,091	0	(4,351)	0	(4,351)	0	1,032,739	0	0	0	13,590	06/16/2025	1.A FE
12597T-AC-4	CPS Auto Trust 2020C 2020-C C 1.710% 08/17/26		05/15/2023	Paydown		167,933	167,933	168,642	168,084	0	(151)	0	(151)	0	167,933	0	0	0	1,007	08/17/2026	1.A FE
12625F-AY-2	COMM Mortgage Tr2013CR7 2013-CR7 C 4.057% 03/10/46		04/01/2023	Paydown		6,199,533	6,199,533	6,442,187	6,233,005	0	(33,472)	0	(33,472)	0	6,199,533	0	0	0	83,478	03/10/2046	1.A
12625K-AM-7	COMM 2013-CR8 B 3.842% 06/10/46		06/01/2023	Paydown		59,539	59,539	59,223	59,284	0	255	0	255	0	59,539	0	0	0	1,158	06/10/2046	1.A
12625U-AE-3	COMM Mortgage Tr2013CR9 2013-CR9 B 4.590% 07/10/45		06/01/2023	Paydown		8,490,000	8,490,000	8,362,650	8,369,583	0	120,417	0	120,417	0	8,490,000	0	0	0	175,893	07/10/2045	1.A
12626B-AE-4	COMM 2013-CR10 ASB 3.795% 08/10/46		04/01/2023	Paydown		221,870	221,870	228,516	221,854	0	17	0	17	0	221,870	0	0	0	2,807	08/10/2046	1.A
12626G-BH-5	COMM 2013-LC13 AAB 3.774% 08/10/46		06/01/2023	Paydown		1,392,579	1,392,579	1,434,343	1,392,947	0	(368)	0	(368)	0	1,392,579	0	0	0	20,720	08/10/2046	1.A
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		06/01/2023	Paydown		30,994	20,348	3,573	3,573	0	27,421	0	27,421	0	30,994	0	0	0	159	11/25/2036	1.A FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		06/01/2023	Paydown		43,840	43,840	9,864	9,294	0	34,546	0	34,546	0	43,840	0	0	0	472	12/25/2036	1.A FM
12630D-AW-4	COMM 2014-CR14 ASB 3.743% 02/10/47		06/01/2023	Paydown		497,572	497,572	512,483	498,075	0	(503)	0	(503)	0	497,572	0	0	0	7,767	02/10/2047	1.A
12631D-BC-6	COMM Mortgage Tr2014CR17 2014-CR17 XA 1.105% 05/10/47		06/01/2023	Paydown		0	0	15,870	9,664	0	(9,664)	0	(9,664)	0	0	0	0	0	4,468	05/10/2047	1.A FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12646U-AF-5	CSMC 2013-IVR1 B4 3.468% 03/25/43		06/01/2023	Paydown		58,599	58,599	59,256	58,720	0	(121)	0	(121)	0	58,599	0	0	0	953	03/25/2043	1.A
12646W-AS-3	CSMC 2013-IVR2 B2 3.389% 04/25/43		06/01/2023	Paydown		27,584	27,584	26,591	27,425	0	159	0	159	0	27,584	0	0	0	391	04/25/2043	1.A
12647G-CP-1	CSMC 2013-IVR4 B3 3.499% 07/25/43		06/01/2023	Paydown		83,555	83,555	79,847	82,332	0	1,223	0	1,223	0	83,555	0	0	0	1,290	07/25/2043	1.A
12647M-DU-6	CSMC 2013-6 B3 3.355% 08/25/43		06/01/2023	Paydown		157,552	157,552	154,573	156,319	0	1,232	0	1,232	0	157,552	0	0	0	2,106	08/25/2043	1.A
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		06/01/2023	Paydown		5,836	5,836	5,823	5,823	0	13	0	13	0	5,836	0	0	0	72	08/25/2043	1.A
12649G-AQ-9	CSMC 2014-OAK1 B3 3.642% 11/25/44		06/01/2023	Paydown		25,976	25,976	26,889	26,224	0	(248)	0	(248)	0	25,976	0	0	0	394	11/25/2044	1.A
12649G-AR-7	CSMC 2014-OAK1 B4 3.642% 11/25/44		06/01/2023	Paydown		27,468	27,468	28,172	27,750	0	(282)	0	(282)	0	27,468	0	0	0	417	11/25/2044	1.A
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		06/01/2023	Paydown		15,226	15,226	15,242	15,232	0	(6)	0	(6)	0	15,226	0	0	0	183	12/25/2044	1.A
12649K-AX-5	CSMC 2015-WIN1 B4 3.771% 12/25/44		06/01/2023	Paydown		118,820	118,820	116,221	117,837	0	984	0	984	0	118,820	0	0	0	1,803	12/25/2044	1.A
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		06/01/2023	Paydown		152,664	152,664	149,110	150,196	0	2,468	0	2,468	0	152,664	0	0	0	2,330	02/25/2048	1.A
12653T-BW-0	CSMC 2018-J1 B2 3.589% 02/25/48		06/01/2023	Paydown		264,481	264,481	267,456	266,798	0	(2,317)	0	(2,317)	0	264,481	0	0	0	3,960	02/25/2048	1.A
12653T-BY-6	CSMC 2018-J1 B4 3.589% 02/25/48		06/01/2023	Paydown		59,351	59,351	52,841	53,101	0	6,250	0	6,250	0	59,351	0	0	0	897	02/25/2048	1.A
12659Y-AA-2	COLT Funding LLC20223 2022-3 A1 3.901% 02/25/67		06/01/2023	Paydown		413,110	413,110	413,105	412,822	0	287	0	287	0	413,110	0	0	0	7,766	02/25/2067	1.A FE
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		06/01/2023	Paydown		5,504	5,504	5,220	5,361	0	143	0	143	0	5,504	0	0	0	126	02/25/2035	1.B FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		06/01/2023	Paydown		9,169	10,307	9,096	8,532	0	636	0	636	0	9,169	0	0	0	233	04/25/2035	1.A FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		06/01/2023	Paydown		9,884	9,884	9,702	9,817	0	67	0	67	0	9,884	0	0	0	318	04/25/2034	1.A FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		06/01/2023	Paydown		26,403	30,024	28,025	23,323	0	3,081	0	3,081	0	26,403	0	0	0	711	10/25/2035	1.A FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		06/01/2023	Paydown		25,535	25,748	23,271	23,271	0	2,264	0	2,264	0	25,535	0	0	0	599	05/25/2035	1.A FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		06/01/2023	Paydown		50,880	50,880	50,880	50,880	0	0	0	0	0	50,880	0	0	0	1,201	05/25/2035	4.B FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		06/01/2023	Paydown		29,159	31,983	28,931	24,453	0	4,706	0	4,706	0	29,159	0	0	0	677	07/25/2035	1.A FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		06/01/2023	Paydown		14,878	14,015	12,217	10,221	0	4,656	0	4,656	0	14,878	0	0	0	432	08/25/2035	1.A FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		06/01/2023	Paydown		7,499	18,523	15,576	11,525	0	(4,026)	0	(4,026)	0	7,499	0	0	0	366	10/25/2035	1.A FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		06/01/2023	Paydown		20,265	20,265	18,745	15,559	0	4,706	0	4,706	0	20,265	0	0	0	467	11/25/2035	1.A FM
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		06/01/2023	Paydown		41,262	38,801	36,337	30,828	0	10,434	0	10,434	0	41,262	0	0	0	1,097	11/25/2035	1.A FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		06/01/2023	Paydown		17,873	34,328	27,877	17,171	0	702	0	702	0	17,873	0	0	0	765	05/25/2036	1.A FM
12668W-AU-1	CWL 2007-4 A5W 4.564% 04/25/47		06/01/2023	Paydown		10,485	10,485	9,618	10,742	0	(257)	0	(257)	0	10,485	0	0	0	175	04/25/2047	1.A FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		04/01/2023	Paydown		0	(1)	(1)	0	0	0	0	0	0	0	0	0	0	0	11/25/2035	1.A FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		06/01/2023	Paydown		2,800	2,801	2,371	1,724	0	1,076	0	1,076	0	2,800	0	0	0	75	11/25/2035	1.A FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		06/01/2023	Paydown		1,704	1,704	1,445	1,051	0	653	0	653	0	1,704	0	0	0	45	11/25/2035	1.A FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		06/01/2023	Paydown		62,156	62,156	61,874	61,914	0	242	0	242	0	62,156	0	0	0	1,484	05/25/2034	1.A FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		06/01/2023	Paydown		35,109	35,109	32,961	34,268	0	841	0	841	0	35,109	0	0	0	649	06/25/2034	1.A FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		06/01/2023	Paydown		8,816	9,479	8,775	6,852	0	1,964	0	1,964	0	8,816	0	0	0	208	08/25/2035	1.A FM
13705D-AA-0	CANAL 2021-1 B 4.307% 09/15/56		06/15/2023	Paydown		163,561	163,561	168,468	170,869	0	(7,308)	0	(7,308)	0	163,561	0	0	0	2,936	09/15/2056	1.F FE
14367L-AC-5	CarNow Auto Rece20221A Trust 2022-1A B 4.890% 03/16/26		06/15/2023	Paydown		1,821,594	1,821,594	1,821,344	1,820,164	0	1,430	0	1,430	0	1,821,594	0	0	0	40,662	03/16/2026	1.C FE
147271-AA-8	Cascade Funding 2019RM3 Trust 2019-RM3 A 2.800% 06/25/69		06/25/2023	Paydown		538,574	538,574	538,445	538,526	0	48	0	48	0	538,574	0	0	0	6,167	06/25/2069	1.A FE
14727Q-AA-3	CFMT 2018-RM2 A 4.000% 10/25/68		06/25/2023	Paydown		545,092	545,092	544,709	545,504	0	(413)	0	(413)	0	545,092	0	0	0	9,189	10/25/2068	1.A FE
15132E-LC-0	CDMC 2005-1 A5 5.105% 02/18/35		06/01/2023	Paydown		1,130	1,130	1,129	1,127	0	3	0	3	0	1,130	0	0	0	24	02/18/2035	1.A FM
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		06/01/2023	Paydown		0	(713)	(351)	(518)	0	518	0	518	0	0	0	0	0	57	11/25/2036	5.C FM
17310F-AT-2	CMSI 2006-5 3A1 5.500% 09/25/36		06/01/2023	Paydown		6,251	6,251	6,353	6,391	0	(140)	0	(140)	0	6,251	0	0	0	155	09/25/2036	1.A FM
17312H-AE-9	CRMSI 2007-2 A5 4.988% 06/25/37		06/01/2023	Paydown		322,296	322,296	322,286	319,052	0	3,244	0	3,244	0	322,296	0	0	0	5,882	06/25/2037	1.A FM
17320D-AQ-1	Citigroup Commer2013GC11tgage 2013-GC11 B 3.732% 04/10/46		04/01/2023	Paydown		2,948,795	2,948,795	2,922,072	2,935,718	0	13,078	0	13,078	0	2,948,795	0	0	0	36,683	04/10/2046	1.A
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		06/01/2023	Paydown		302,100	302,100	311,156	302,147	0	(47)	0	(47)	0	302,100	0	0	0	3,333	09/10/2046	1.A
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		06/01/2023	Paydown		18,659	18,659	18,340	18,510	0	150	0	150	0	18,659	0	0	0	271	10/25/2043	1.A

STATEMENT AS OF JUNE 30, 2023 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		06/01/2023	Paydown		44,404	44,404	44,890	44,595	0	(191)	0	(191)	0	44,404	0	0	0	568	06/25/2044	1.A
17323E-AQ-6	CMLTI 2014-J2 B4 3.805% 11/25/44		06/01/2023	Paydown		37,799	37,799	38,095	37,856	0	(57)	0	(57)	0	37,799	0	0	0	598	11/25/2044	1.A
17324D-BA-1	CGCMT 2015-P1 XA 0.849% 09/15/48		06/01/2023	Paydown		0	0	49,260	29,613	0	(29,613)	0	(29,613)	0	0	0	0	0	5,572	09/15/2048	1.A FE
17324T-AC-3	Citigroup Commer2016GC36tgage 2016-GC36 A3 3.524% 02/10/49		06/01/2023	Paydown		16,465	16,465	16,001	16,428	0	36	0	36	0	16,465	0	0	0	242	02/10/2049	1.A
17328R-BE-8	CGCMT 2020-GC46 XA 1.098% 02/15/53		06/01/2023	Paydown		0	0	18,944	13,654	0	(13,654)	0	(13,654)	0	0	0	0	0	1,035	02/15/2053	1.A FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		04/25/2023	Paydown		71,238	71,238	72,989	71,383	0	(145)	0	(145)	0	71,238	0	0	0	1,858	04/25/2047	2.C FE
19685G-AA-4	COLT Funding LLC20224 2022-4 A1 4.301% 03/25/67		06/01/2023	Paydown		335,461	335,461	333,784	290,841	0	3,843	0	3,843	0	335,461	0	0	0	7,422	03/25/2067	1.A FE
207932-AA-2	FNMA - CAS2023R01 2023-R01 1M1 7.467% 12/25/42		06/25/2023	Paydown		315,626	315,626	315,626	0	0	0	0	0	0	315,626	0	0	0	7,799	12/25/2042	2.A FE
21873A-AA-5	CoreVest America20204 e Ltd 2020-4 A 1.174% 12/15/52		06/01/2023	Paydown		441,508	441,508	400,790	0	0	40,719	0	40,719	0	441,508	0	0	0	1,427	12/15/2052	1.A FE
21873B-AA-3	CoreVest America20212 e Ltd 2021-2 A 1.408% 07/15/54		06/01/2023	Paydown		118,672	118,672	105,918	97,185	0	11,982	0	11,982	0	118,672	0	0	0	687	07/15/2054	1.A FE
21873C-AC-7	CoreVest America20203 e Ltd 2020-3 XA 3.912% 08/15/53		06/01/2023	Paydown		0	0	658,180	0	0	(658,180)	0	(658,180)	0	0	0	0	0	114,965	08/15/2053	1.A FE
21873L-AA-1	CoreVest America20211 e Ltd 2021-1 A 1.569% 04/15/53		06/01/2023	Paydown		196,183	196,183	166,140	167,153	0	29,029	0	29,029	0	196,183	0	0	0	1,355	04/15/2053	1.A FE
21873N-AA-7	CoreVest America20213 e Trus 2021-3 A 1.900% 10/15/54		06/01/2023	Paydown		216,303	216,303	195,019	0	0	21,284	0	21,284	0	216,303	0	0	0	1,436	10/15/2054	1.A FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		06/01/2023	Paydown		2,968	2,968	2,856	2,899	0	68	0	68	0	2,968	0	0	0	67	06/25/2033	1.F FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		06/01/2023	Paydown		6,980	6,980	6,950	6,954	0	26	0	26	0	6,980	0	0	0	200	07/25/2033	1.A FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		06/01/2023	Paydown		296,643	296,643	287,188	293,043	0	3,600	0	3,600	0	296,643	0	0	0	6,798	12/25/2034	1.A FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		06/01/2023	Paydown		23,703	22,959	21,569	17,634	0	6,069	0	6,069	0	23,703	0	0	0	525	06/25/2035	1.A FM
225470-M6-7	CSMC 2006-3 1A4A 6.968% 04/25/36		06/01/2023	Paydown		24,836	24,836	15,038	14,498	0	10,338	0	10,338	0	24,836	0	0	0	110	04/25/2036	1.A FM
225470-QY-2	CSMC 2005-5 A2F 5.865% 04/25/36		06/25/2023	Paydown		50,550	50,550	22,668	2,423	0	48,128	0	48,128	0	50,550	0	0	0	201	04/25/2036	1.A FM
22767C-AB-6	XROAD 2021-A A2 0.820% 03/20/24		04/20/2023	Paydown		39,945	39,945	39,837	39,913	0	32	0	32	0	39,945	0	0	0	109	03/20/2024	1.A FE
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		06/01/2023	Paydown		10,799	10,799	5,515	3,070	0	7,729	0	7,729	0	10,799	0	0	0	26	06/25/2036	1.A FM
233046-AF-8	DNKN 2017-1A A2II 4.030% 11/20/47		05/20/2023	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	403	11/20/2047	2.B FE
233046-AQ-4	DNKN 2021-1A A2II 2.493% 11/20/51		05/20/2023	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	467	11/20/2051	2.B FE
23343J-AG-1	DT Auto Owner Tr20194A 2019-4A D 2.850% 07/15/25		06/15/2023	Paydown		2,304,734	2,304,734	2,289,249	2,297,569	0	7,165	0	7,165	0	2,304,734	0	0	0	27,441	07/15/2025	1.C FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		06/01/2023	Paydown		25,031	25,422	23,164	22,687	0	2,344	0	2,344	0	25,031	0	0	0	485	09/25/2035	1.A FM
251510-ML-4	DBALT 2006-AB1 A3 5.870% 02/25/36		06/01/2023	Paydown		6,792	6,792	6,211	6,253	0	539	0	539	0	6,792	0	0	0	129	02/25/2036	1.A FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		06/01/2023	Paydown		323	338	286	343	0	(20)	0	(20)	0	323	0	0	0	4	10/25/2036	4.A FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		06/01/2023	Paydown		22,202	22,202	19,150	18,063	0	4,139	0	4,139	0	22,202	0	0	0	435	07/25/2036	1.A FM
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		04/25/2023	Paydown		21,750	21,750	22,344	22,149	0	(399)	0	(399)	0	21,750	0	0	0	448	07/25/2047	2.A FE
25755T-AJ-9	DPABS 2018-1A A2I 4.116% 07/25/48		04/25/2023	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	360	07/25/2048	2.A FE
25755T-AP-5	DPABS 2021-1A A2II 3.151% 04/25/51		04/25/2023	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	591	04/25/2051	2.A FE
26208L-AC-2	HONK 2018-1A A2 4.739% 04/20/48		04/20/2023	Paydown		28,750	28,750	28,752	28,751	0	(1)	0	(1)	0	28,750	0	0	0	681	04/20/2048	2.C FE
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		04/20/2023	Paydown		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	522	04/20/2049	2.C FE
26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49		04/20/2023	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	498	10/20/2049	2.C FE
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		04/20/2023	Paydown		28,125	28,125	28,281	28,241	0	(116)	0	(116)	0	28,125	0	0	0	532	07/20/2050	2.C FE
26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		04/20/2023	Paydown		13,125	13,125	13,125	13,125	0	0	0	0	0	13,125	0	0	0	212	01/20/2051	2.C FE
26209X-AD-3	HONK 2021-1A A2 2.791% 10/20/51		04/20/2023	Paydown		30,000	30,000	27,886	28,113	0	1,887	0	1,887	0	30,000	0	0	0	419	10/20/2051	2.C FE
26209X-AF-8	HONK 2022-1A A2 7.393% 10/20/52		04/20/2023	Paydown		61,000	61,000	61,000	61,000	0	0	0	0	0	61,000	0	0	0	2,255	10/20/2052	2.C FE
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		06/25/2023	Paydown		355,721	355,721	355,715	355,731	0	(11)	0	(11)	0	355,721	0	0	0	3,976	04/25/2028	1.F FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
28416T-AB-1	EHGVT 2019-A B 2.910% 01/25/34		06/25/2023	Paydown		370,284	370,284	370,224	370,073	0	211	0	211	0	370,284	0	0	0	4,405	01/25/2034	1.F FE
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		06/30/2023	Redemption 100.0000		177,486	177,486	177,486	177,486	0	0	0	0	0	177,486	0	0	0	3,528	06/30/2040	1.G PL
294751-CQ-3	EQABS 2003-3 AF4 4.995% 12/25/33		06/01/2023	Paydown		96,271	96,271	96,271	96,503	0	(232)	0	(232)	0	96,271	0	0	0	1,766	12/25/2033	1.A FM
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		06/01/2023	Paydown		18,290	18,290	17,570	17,705	0	586	0	586	0	18,290	0	0	0	161	03/25/2043	1.A
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		06/01/2023	Paydown		34,300	34,300	33,872	34,104	0	196	0	196	0	34,300	0	0	0	406	06/25/2043	1.A
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		06/01/2023	Paydown		24,593	24,593	24,317	24,446	0	147	0	147	0	24,593	0	0	0	340	02/25/2048	1.A
30165X-AE-5	Exeter Automobil20212A ables 2021-2A C 0.980% 06/15/26		06/15/2023	Paydown		467,315	467,315	455,760	0	0	11,555	0	11,555	0	467,315	0	0	0	571	06/15/2026	1.F FE
30166N-AE-6	Exeter Automobil20203A ables 1.320% 07/15/25		06/15/2023	Paydown		1,510,315	1,510,315	1,512,970	1,511,057	0	(743)	0	(743)	0	1,510,315	0	0	0	8,189	07/15/2025	1.A FE
30167Y-AE-1	Exeter Automobil20202A ables 2020-2A C 3.280% 05/15/25		06/15/2023	Paydown		657,873	657,873	667,150	660,121	0	(2,249)	0	(2,249)	0	657,873	0	0	0	8,073	05/15/2025	1.A FE
302972-AN-4	FREMF Mortgage T2019K89 2019-K89 X2A 0.100% 01/25/29		06/01/2023	Paydown		0	0	9,557	7,734	0	(7,734)	0	(7,734)	0	0	0	0	0	620	01/25/2029	1.A FE
30297R-AA-7	FREMF Mortgage T2018K84 2018-K84 X2A 0.100% 10/25/28		06/01/2023	Paydown		0	0	8,868	6,982	0	(6,982)	0	(6,982)	0	0	0	0	0	644	10/25/2028	1.A FE
30311M-AN-2	FREMF Mortgage T2019K95 2019-K95 X2A 0.100% 06/25/29		06/01/2023	Paydown		0	0	6,938	6,086	0	(6,086)	0	(6,086)	0	0	0	0	0	476	06/25/2029	1.A FE
30315K-AA-0	FREMF Mortgage T2020K113 2020-K113 X2A 0.100% 05/25/53		06/01/2023	Paydown		0	0	1,690	1,605	0	(1,605)	0	(1,605)	0	0	0	0	0	119	05/25/2053	1.A FE
31572Y-AA-6	Ellington Financ20222 gage T 2022-2 A1 4.299% 04/25/67		06/01/2023	Paydown		360,876	360,876	359,375	359,165	0	1,712	0	1,712	0	360,876	0	0	0	6,390	04/25/2067	1.A FE
31737K-AA-8	Finance of Ameri2022S4 tured 2022-S4 A1A 2.500% 01/25/57		06/25/2023	Paydown		148,799	148,799	134,865	103,734	0	13,485	0	13,485	0	148,799	0	0	0	2,054	01/25/2057	1.A PL
31739R-AA-1	Finance of Ameri2023S1 tured 2023-S1 A1 3.000% 02/23/53		06/25/2023	Paydown		6,912	6,912	6,348	0	0	564	0	564	0	6,912	0	0	0	27	02/23/2053	1.A PL
31739T-AA-7	Finance of Ameri2023S2 tured 2023-S2 A1 2.000% 04/25/73		05/25/2023	Paydown		252	252	243	0	0	9	0	9	0	252	0	0	0	0	04/25/2073	1.A FE
33844P-AG-0	FCAT 2018-3 D 4.150% 12/16/24		06/15/2023	Paydown		1,304,018	1,304,018	1,311,149	1,307,642	0	(3,624)	0	(3,624)	0	1,304,018	0	0	0	22,295	12/16/2024	1.A FE
33845D-AD-3	Flagship Credit 20184 st 2018-4 D 4.330% 12/16/24		06/15/2023	Paydown		425,608	425,608	428,534	426,933	0	(1,326)	0	(1,326)	0	425,608	0	0	0	7,551	12/16/2024	1.A FE
33850B-AX-5	FSMT 2017-1 B2 3.619% 03/25/47		06/01/2023	Paydown		104,695	104,695	104,184	104,293	0	403	0	403	0	104,695	0	0	0	1,598	03/25/2047	1.A
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		04/30/2023	Paydown		55,000	55,000	56,753	56,278	0	(1,278)	0	(1,278)	0	55,000	0	0	0	1,401	04/30/2047	2.B FE
34417Q-AA-6	FOCUS 2018-1 A2 5.184% 10/30/48		04/30/2023	Paydown		2,500	2,500	2,520	2,509	0	(9)	0	(9)	0	2,500	0	0	0	65	10/30/2048	2.B FE
34417R-AB-2	Focus Brands Fun20171A 2022-1 A2 7.206% 07/30/52		04/30/2023	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,702	07/30/2052	2.B FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		06/01/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2028	4.B FM
36169D-AA-0	GCAT 2023NQM2 2023-NQM2 A1 5.837% 11/25/67		06/01/2023	Paydown		790,959	790,959	790,955	0	0	4	0	4	0	790,959	0	0	0	13,182	11/25/2067	1.A FE
36186L-AG-8	GMAC 2007-HE2 A6 6.749% 12/25/37		06/01/2023	Paydown		26,441	26,441	25,341	26,582	0	(142)	0	(142)	0	26,441	0	0	0	762	12/25/2037	1.E FM
36197X-AM-6	GSMS 2013-GC12 XA 1.128% 06/10/46		05/01/2023	Paydown		0	0	1,146,533	8,401	0	(8,401)	0	(8,401)	0	0	0	0	0	110,289	06/10/2046	1.A FE
36198E-AD-7	GSMS 2013-GC13 A4 3.871% 07/10/46		04/01/2023	Paydown		317,107	317,107	320,267	316,951	0	156	0	156	0	317,107	0	0	0	4,092	07/10/2046	1.A
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		04/01/2023	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	0	08/10/2046	1.A
36198F-AG-7	GSMS 2013-GC14 XA 0.405% 08/10/46		06/01/2023	Paydown		0	0	859,549	58,214	0	(58,214)	0	(58,214)	0	0	0	0	0	129,412	08/10/2046	1.A FE
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		05/01/2023	Paydown		3,201	3,876	3,692	3,894	0	(693)	0	(693)	0	3,201	0	0	0	78	05/25/2037	4.B FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		06/01/2023	Paydown		4,477	5,630	4,602	5,627	0	(1,150)	0	(1,150)	0	4,477	0	0	0	115	05/25/2037	4.B FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		06/01/2023	Paydown		14,474	15,448	15,021	14,469	0	5	0	5	0	14,474	0	0	0	430	02/25/2036	3.B FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		06/01/2023	Paydown		833	833	793	817	0	16	0	16	0	833	0	0	0	19	09/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36253P-AE-2	GSMS 2017-GS6 XA 1.157% 05/10/50		06/01/2023	Paydown		0	0	14,096	9,181	0	(9,181)	0	(9,181)	0	0	0	0	0	1,037	05/10/2050	1.A FE
36256D-AC-0	GLS Auto Receiva20191A st 2019-1A C 3.870% 12/16/24		06/15/2023	Paydown		216,675	216,675	220,213	217,708	0	(1,033)	0	(1,033)	0	216,675	0	0	0	3,194	12/16/2024	1.A FE
36257E-AB-9	GS Mortgage-Back2019SL1 ities 2019-SL1 A2 2.875% 01/25/59		06/01/2023	Paydown		424,020	424,020	409,312	0	0	14,708	0	14,708	0	424,020	0	0	0	1,965	01/25/2059	1.A FE
36261H-AJ-9	GS Mortgage-Back2021PJ5 ities 2021-PJ5 A8 2.500% 10/25/51		06/01/2023	Paydown		297,118	297,118	273,673	275,219	0	21,899	0	21,899	0	297,118	0	0	0	3,221	10/25/2051	1.A
36262C-AJ-9	GS Mortgage-Back2021PJ7 ities 2021-PJ7 A8 2.500% 01/25/52		06/01/2023	Paydown		423,332	423,332	412,120	412,624	0	10,708	0	10,708	0	423,332	0	0	0	4,588	01/25/2052	1.A
36262L-AB-6	GS Mortgage-Back2021PJ6 ities 2021-PJ6 A2 2.500% 11/25/51		06/01/2023	Paydown		406,159	406,159	410,982	410,596	0	(4,436)	0	(4,436)	0	406,159	0	0	0	4,331	11/25/2051	1.A
36262W-AJ-5	GS Mortgage-Back2021PJ8 ities 2021-PJ8 A8 2.500% 01/25/52		06/01/2023	Paydown		348,802	348,802	356,922	356,191	0	(7,390)	0	(7,390)	0	348,802	0	0	0	3,554	01/25/2052	1.A
36263C-AH-2	GS Mortgage-Back2021PJ9 ities 2021-PJ9 A8 2.500% 02/26/52		06/01/2023	Paydown		405,718	405,718	373,641	375,900	0	29,819	0	29,819	0	405,718	0	0	0	4,355	02/26/2052	1.A
36263N-AB-1	GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2 2.500% 05/28/52		06/01/2023	Paydown		116,493	116,493	114,436	114,450	0	2,042	0	2,042	0	116,493	0	0	0	1,290	05/28/2052	1.A
36264P-AF-6	GS Mortgage-Back2021PJ4 ities 2021-PJ4 A6 2.500% 09/25/51		06/01/2023	Paydown		37,916	37,916	34,314	0	0	3,602	0	3,602	0	37,916	0	0	0	107	09/25/2051	1.A FE
380241-AA-7	20221 2022-1 A2 6.864% 10/30/52		04/30/2023	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	858	10/30/2052	2.C FE
38046U-AA-7	GOJO INDUSTRIES PP 3.485% 08/15/41		06/15/2023	Paydown		90,840	90,840	91,748	91,679	0	(839)	0	(839)	0	90,840	0	0	0	1,320	08/15/2041	3.A
384637-AA-2	GRAHAM HOLDINGS CO 5.750% 06/01/26		06/06/2023	Various		3,531,088	3,580,000	3,600,138	3,585,216	0	(1,493)	0	(1,493)	0	3,583,723	0	(52,636)	(52,636)	106,888	06/01/2026	3.B FE
40139L-AE-3	GUARDIAN LIFE GLOB FUND 3.400% 04/25/23		04/25/2023	Maturity		7,000,000	7,000,000	6,991,670	6,998,959	0	1,041	0	1,041	0	7,000,000	0	0	0	119,000	04/25/2023	1.B FE
404119-BN-8	HCA INC 5.000% 03/15/24		04/26/2023	Various		2,816,354	2,829,000	2,829,000	2,829,000	0	0	0	0	0	2,829,000	0	(12,646)	(12,646)	87,620	03/15/2024	2.C FE
40443D-AE-2	HPEFS Equipment 20231A 2023-1A C 5.910% 04/20/28		04/01/2023	J P MORGAN SEC		24,990,234	25,000,000	24,990,234	0	0	0	0	0	0	24,990,234	0	0	0	57,458	04/20/2028	1.E FE
411707-AD-4	HNGRY 2018-1A A2II 4.959% 06/20/48		06/20/2023	Paydown		67,713	67,713	67,413	67,419	0	293	0	293	0	67,713	0	0	0	1,679	06/20/2048	2.B FE
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		06/20/2023	Paydown		52,750	52,750	52,750	52,750	0	0	0	0	0	52,750	0	0	0	1,050	12/20/2050	2.B FE
43285H-AA-6	HGVT 2020-AA A 2.740% 02/25/39		06/25/2023	Paydown		66,723	66,723	66,719	66,719	0	5	0	5	0	66,723	0	0	0	756	02/25/2039	1.A FE
437076-BT-8	HOME DEPOT 2.800% 09/14/27		05/17/2023	CITIGROUP GLOBAL MKTS		4,726,300	5,000,000	4,913,850	4,956,088	0	3,350	0	3,350	0	4,959,437	0	(233,137)	(233,137)	95,278	09/14/2027	1.F FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		06/01/2023	Paydown		1,737	1,737	282	6	0	1,731	0	1,731	0	1,737	0	0	0	0	05/25/2036	1.A FM
437300-AC-0	Home Partners of20211 Trust 2021-1 B 1.978% 09/17/41		06/01/2023	Paydown		8,660	8,660	7,077	7,098	0	1,563	0	1,563	0	8,660	0	0	0	114	09/17/2041	1.D FE
43730N-AC-0	Home Partners of20221 Trust 2022-1 B 4.330% 04/17/39		05/01/2023	Paydown		5,923	5,923	5,809	5,522	0	106	0	106	0	5,923	0	0	0	101	04/17/2039	1.D FE
43730X-AB-0	Home Partners of20213 Trust 2021-3 B 2.649% 01/17/41		06/01/2023	Paydown		30,579	30,579	30,578	30,574	0	5	0	5	0	30,579	0	0	0	280	01/17/2041	1.D FE
43730X-AC-8	Home Partners of20213 Trust 2021-3 C 2.799% 01/17/41		06/01/2023	Paydown		17,474	17,474	17,473	17,471	0	3	0	3	0	17,474	0	0	0	171	01/17/2041	1.G FE
43732V-AA-4	Home Partners of20212 Trust 2021-2 B 2.302% 12/17/26		06/01/2023	Paydown		70,485	70,485	61,041	52,612	0	9,175	0	9,175	0	70,485	0	0	0	645	12/17/2026	1.D FE
45276J-AA-8	Imperial Fund LL2021NQM4 2021-NQM4 A1 2.091% 01/25/57		06/01/2023	Paydown		287,584	287,584	250,822	251,237	0	36,346	0	36,346	0	287,584	0	0	0	2,458	01/25/2057	1.A FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		04/01/2023	Paydown		0	(512)	(421)	(244)	0	244	0	244	0	0	0	0	0	9	02/25/2036	1.A FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		06/01/2023	Paydown		32,017	31,595	29,971	30,248	0	1,769	0	1,769	0	32,017	0	0	0	826	02/25/2036	1.A FM
45660L-3K-3	RAST 2005-A15 1A4 5.750% 02/25/36		06/01/2023	Paydown		33,423	33,270	33,727	33,716	0	(293)	0	(293)	0	33,423	0	0	0	878	02/25/2036	3.C FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		06/01/2023	Paydown		0	(1,782)	(1,142)	(838)	0	838	0	838	0	0	0	0	0	30	02/25/2036	1.A FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35		06/01/2023	Paydown		147	147	147	146	0	0	0	0	0	147	0	0	0	5	09/25/2035	1.A FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.670% 02/25/36		06/01/2023	Paydown		4,298	4,298	4,197	148	0	4,150	0	4,150	0	4,298	0	0	0	126	02/25/2036	1.A FM
46412R-AD-7	IRWHE 2007-1 2A3 6.650% 08/25/37		06/01/2023	Paydown		199,064	199,064	141,332	144,747	0	54,317	0	54,317	0	199,064	0	0	0	5,580	08/25/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
465685-AG-0	ITC HOLDINGS CORP 4.050% 07/01/23		06/16/2023	Call 100.0000		7,800,000	7,800,000	7,767,162	0	0	28,875	0	28,875	0	7,796,037	0	3,963	3,963	144,788	07/01/2023	2.B FE
46590M-AT-7	JPMCC 2016-JP2 XA 1.916% 08/15/49		06/01/2023	Paydown		0	0	161,285	62,011	0	(62,011)	0	(62,011)	0	0	0	0	0	10,311	08/15/2049	1.A FE
46591T-AC-8	JPMMT 2020-2 A3 3.500% 07/25/50		06/01/2023	Paydown		62,562	62,562	64,038	63,499	0	(937)	0	(937)	0	62,562	0	0	0	1,021	07/25/2050	1.A
46591V-BU-2	JP Morgan Mortga2020INV1 2020-INV1 B2A 3.205% 08/25/50		06/01/2023	Paydown		59,972	59,972	59,672	59,673	0	298	0	298	0	59,972	0	0	0	800	08/25/2050	1.A
46592K-AF-9	JP Morgan Mortga20213 2021-3 A4 2.500% 07/25/51		06/01/2023	Paydown		103,835	103,835	91,212	0	0	12,622	0	12,622	0	103,835	0	0	0	216	07/25/2051	1.A FE
46592L-AH-3	JP Morgan Mortga20215 2021-5 A4 2.500% 08/25/51		06/01/2023	Paydown		236,652	236,652	201,006	201,597	0	35,055	0	35,055	0	236,652	0	0	0	2,589	08/25/2051	1.A FE
46592N-AC-0	JP Morgan Mortga20217 2021-7 A3 2.500% 11/25/51		06/01/2023	Paydown		330,427	330,427	335,951	335,574	0	(5,147)	0	(5,147)	0	330,427	0	0	0	3,454	11/25/2051	1.A
46592X-AF-1	JP Morgan Mortga202113 2021-13 A4 2.500% 04/25/52		06/01/2023	Paydown		395,966	395,966	364,536	367,891	0	28,075	0	28,075	0	395,966	0	0	0	4,046	04/25/2052	1.A
46592X-BP-8	JP Morgan Mortga202113 2021-13 A15 2.500% 04/25/52		06/01/2023	Paydown		169,699	169,699	158,510	159,012	0	10,687	0	10,687	0	169,699	0	0	0	1,734	04/25/2052	1.A
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		06/15/2023	Paydown		28,024	28,024	30,062	30,013	0	(1,989)	0	(1,989)	0	28,024	0	0	0	385	09/15/2065	1.A FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		06/15/2023	Paydown		12,596	12,596	12,589	12,590	0	6	0	6	0	12,596	0	0	0	203	03/15/2063	1.A FE
46628S-AH-6	JPMAC 2006-WF1 A5 4.584% 07/25/36		06/01/2023	Paydown		27,487	27,487	15,335	8,675	0	18,812	0	18,812	0	27,487	0	0	0	148	07/25/2036	1.A FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		06/01/2023	Paydown		30,871	30,871	17,756	9,998	0	20,873	0	20,873	0	30,871	0	0	0	167	07/25/2036	1.A FM
466365-AD-5	JACK 2022-1A A2I 3.445% 02/26/52		05/25/2023	Paydown		249,310	249,310	243,049	243,628	0	5,682	0	5,682	0	249,310	0	0	0	4,294	02/26/2052	2.B FE
46640M-AT-7	JPMMT 2013-3 B3 3.352% 07/25/43		06/01/2023	Paydown		29,532	29,532	29,910	29,500	0	32	0	32	0	29,532	0	0	0	411	07/25/2043	1.A
46640N-AG-3	JPMBB 2013-C15 XA 1.121% 11/15/45		06/01/2023	Paydown		0	0	1,190,401	164,446	0	(164,446)	0	(164,446)	0	0	0	0	0	190,219	11/15/2045	1.A FE
46640U-AC-6	JPMBB 2013-C17 A3 3.928% 01/15/47		06/01/2023	Paydown		2,267,752	2,267,752	2,290,419	2,267,698	0	54	0	54	0	2,267,752	0	0	0	45,743	01/15/2047	1.A
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		06/01/2023	Paydown		152,851	152,851	155,144	154,803	0	(1,952)	0	(1,952)	0	152,851	0	0	0	2,163	08/26/2036	1.A FE
46641B-AE-3	JPMCC 2013-C16 ASB 3.674% 12/15/46		06/01/2023	Paydown		925,432	925,432	953,189	925,544	0	(112)	0	(112)	0	925,432	0	0	0	14,271	12/15/2046	1.A
46642E-AZ-9	JPMBB 2014-C21 ASB 3.428% 08/15/47		06/01/2023	Paydown		220,395	220,395	227,006	220,821	0	(426)	0	(426)	0	220,395	0	0	0	3,150	08/15/2047	1.A
46642E-BA-3	JPMBB 2014-C21 XA 1.092% 08/15/47		06/01/2023	Paydown		0	0	15,431	4,888	0	(4,888)	0	(4,888)	0	0	0	0	0	1,983	08/15/2047	1.A FE
46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47		06/01/2023	Paydown		8,300	8,300	8,360	8,336	0	(36)	0	(36)	0	8,300	0	0	0	117	05/25/2047	1.A
46648H-AY-9	JPMMT 2017-2 B1 3.650% 05/25/47		06/01/2023	Paydown		68,523	68,523	68,662	68,491	0	32	0	32	0	68,523	0	0	0	1,033	05/25/2047	1.A
46648R-AC-5	JPMMT 2018-1 A3 3.500% 06/25/48		06/01/2023	Paydown		50,861	50,861	51,028	50,905	0	(44)	0	(44)	0	50,861	0	0	0	868	06/25/2048	1.A
46648R-AG-6	JPMMT 2018-1 A7 3.500% 06/25/48		06/01/2023	Paydown		478,091	478,091	473,229	477,313	0	779	0	779	0	478,091	0	0	0	8,163	06/25/2048	1.A
46649H-AN-2	JPMMT 2017-6 A13 3.500% 12/25/48		06/01/2023	Paydown		168,366	168,366	169,014	168,601	0	(234)	0	(234)	0	168,366	0	0	0	2,605	12/25/2048	1.A
46649H-AY-8	JPMMT 2017-6 B1 3.780% 12/25/48		06/01/2023	Paydown		70,246	70,246	73,852	72,151	0	(1,905)	0	(1,905)	0	70,246	0	0	0	1,156	12/25/2048	1.A
46650X-AA-1	HENDR 2019-1A A 3.820% 08/17/71		06/15/2023	Paydown		116,856	116,856	116,773	116,704	0	152	0	152	0	116,856	0	0	0	1,776	08/17/2071	1.A FE
46650X-AB-9	HENDR 2019-1A B 4.510% 08/15/73		06/15/2023	Paydown		54,211	54,211	54,167	54,142	0	69	0	69	0	54,211	0	0	0	973	08/15/2073	2.B FE
46651B-BB-5	JP Morgan Mortga20196 2019-6 B4 4.235% 12/25/49		06/01/2023	Paydown		21,974	21,974	18,176	17,838	0	3,789	0	3,789	0	21,974	0	0	0	413	12/25/2049	3.B FE
46651R-AA-3	HENDR 2019-C1 A 3.700% 04/15/72		06/15/2023	Paydown		257,010	257,010	257,010	257,010	0	0	0	0	0	257,010	0	0	0	3,786	04/15/2072	1.F PL
46651R-AB-1	HENDR 2019-C2 A 3.700% 06/15/86		06/15/2023	Paydown		215,898	215,898	215,898	215,898	0	0	0	0	0	215,898	0	0	0	3,385	06/15/2086	1.A FE
46651Y-AC-4	JPMMT 2019-9 A3 3.500% 05/25/50		06/01/2023	Paydown		32,493	32,493	32,950	32,753	0	(260)	0	(260)	0	32,493	0	0	0	494	05/25/2050	1.A
46652H-AC-0	JPMWM 2020-ATR1 A3 3.000% 02/25/50		06/01/2023	Paydown		55,727	55,727	57,521	57,503	0	(1,776)	0	(1,776)	0	55,727	0	0	0	613	02/25/2050	1.A
46653L-BT-2	BMARK 2020-LTV2 A15 3.000% 11/25/50		06/01/2023	Paydown		91,559	91,559	93,676	92,188	0	(629)	0	(629)	0	91,559	0	0	0	1,263	11/25/2050	1.A
46654A-AF-6	JP Morgan Mortga202110 2021-10 A4 2.500% 12/25/51		06/01/2023	Paydown		573,196	573,196	587,168	585,391	0	(12,195)	0	(12,195)	0	573,196	0	0	0	6,188	12/25/2051	1.A
46654K-AF-4	JP Morgan Mortga202111 2021-11 A4 2.500% 01/25/52		06/01/2023	Paydown		670,382	670,382	611,591	540,614	0	55,530	0	55,530	0	670,382	0	0	0	6,307	01/25/2052	1.A
46654U-AE-5	JP Morgan Mortga20223 2022-3 A4A 2.500% 08/25/52		06/01/2023	Paydown		341,109	341,109	284,826	285,224	0	55,885	0	55,885	0	341,109	0	0	0	3,706	08/25/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46654W-BS-9	JP Morgan Mortga20221 2022-1 A15 2.500% 07/25/52		06/01/2023	Paydown		132,941	132,941	124,051	124,150	0	8,791	0	8,791	0	132,941	0	0	0	1,324	07/25/2052	1.A
46655B-AA-4	321 Henderson Re2021A1 s LLC 2021-A1 A 3.210% 02/15/79		06/15/2023	Paydown		616,253	616,253	616,253	616,253	0	0	0	0	0	616,253	0	0	0	8,411	02/15/2079	1.F FE
46655D-BY-7	JP Morgan Mortga20222 2.500% 08/25/52		06/01/2023	Paydown		268,318	268,318	250,793	251,062	0	17,256	0	17,256	0	268,318	0	0	0	2,754	08/25/2052	1.A
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		04/30/2023	Paydown		133,963	133,963	130,868	90,380	0	2,546	0	2,546	0	133,963	0	0	0	3,246	07/30/2047	2.B FE
47760Q-AC-7	JIMMY 2022-1A A2I 4.077% 04/30/52		04/30/2023	Paydown		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	917	04/30/2052	2.B FE
47760Q-AG-8	JIMMY 2022-1A A23 4.352% 04/30/52		04/30/2023	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	544	04/30/2052	2.B FE
48247U-AA-3	KSBA 2013-1 A 2.128% 08/25/36		06/25/2023	Paydown		0	0	25,178	24,644	0	(24,644)	0	(24,644)	0	0	0	0	0	4,357	08/25/2036	1.A FE
48249K-AA-3	KSBA 2014-3 A 1.349% 05/25/39		06/25/2023	Paydown		0	0	10,207	9,142	0	(9,142)	0	(9,142)	0	0	0	0	0	2,175	05/25/2039	1.A
48249Y-AA-3	KSBA 2016-1 A 2.548% 03/25/42		06/25/2023	Paydown		0	0	16,478	15,307	0	(15,307)	0	(15,307)	0	0	0	0	0	1,854	03/25/2042	1.A FE
50209T-AA-8	LATITUDE MANAGEM2019CRE3 ESTAT 2019-CRE3 A 6.548% 12/22/35		06/23/2023	Paydown		285,340	285,340	282,723	0	0	2,617	0	2,617	0	285,340	0	0	0	8,503	12/22/2035	1.A FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		06/01/2023	Paydown		348	348	297	246	0	102	0	102	0	348	0	0	0	6	11/25/2036	3.C FM
52522H-AN-2	LXS 2006-8 3A5 2.812% 06/25/36		06/01/2023	Paydown		8,037	8,021	7,555	7,555	0	482	0	482	0	8,037	0	0	0	140	06/25/2036	1.A FM
52523K-AJ-3	LXS 2006-17 WF5 6.637% 12/25/42		06/01/2023	Paydown		737	737	579	687	0	49	0	49	0	737	0	0	0	17	12/25/2042	3.A FM
52524P-AL-6	LXS 2007-6 3A5 4.416% 05/25/37		06/01/2023	Paydown		15,565	15,565	12,355	13,896	0	1,669	0	1,669	0	15,565	0	0	0	299	05/25/2037	1.A FM
55026C-AA-5	Luminace ABS-20220221 , LLC 2022-1 A 4.880% 07/31/62		04/30/2023	Paydown		54,265	54,265	54,254	54,253	0	12	0	12	0	54,265	0	0	0	1,324	07/31/2062	1.G FE
55282D-AA-2	MBRT 2019-MBR A 6.393% 11/15/36		06/15/2023	Paydown		25,000,000	25,000,000	24,882,420	24,952,279	0	47,721	0	47,721	0	25,000,000	0	0	0	744,028	11/15/2036	1.A
55285T-AA-4	MFRA Trust 2022RPL1 2022-RPL1 A1 3.300% 08/25/61		06/01/2023	Paydown		391,472	391,472	368,335	369,275	0	22,196	0	22,196	0	391,472	0	0	0	5,467	08/25/2061	1.A FE
55400E-AA-7	MVWOT 2020-1A A 1.740% 10/20/37		06/20/2023	Paydown		179,379	179,379	179,358	179,360	0	19	0	19	0	179,379	0	0	0	1,290	10/20/2037	1.A FE
55903V-AL-7	MAGALLANES INC 4.279% 03/15/32		04/28/2023	Tax Free Exchange		10,167,297	10,194,000	10,166,409	10,166,569	0	728	0	728	0	10,167,297	0	0	0	270,202	03/15/2032	2.C FE
55903V-AN-3	MAGALLANES INC 5.050% 03/15/42		04/28/2023	Tax Free Exchange		11,429,638	11,750,000	11,428,273	11,427,358	0	2,279	0	2,279	0	11,429,638	0	0	0	367,563	03/15/2042	2.C FE
55903V-AQ-6	MAGALLANES INC 5.141% 03/15/52		04/28/2023	Tax Free Exchange		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	23,884	03/15/2052	2.C FE
57643L-LF-1	MABS 2005-AB1 A6 5.971% 11/25/35		06/01/2023	Paydown		11,301	11,301	11,300	9,558	0	1,744	0	1,744	0	11,301	0	0	0	86	11/25/2035	1.A FM
582839-AH-9	MEAD JOHNSON NUTRITION CO 4.125% 11/15/25		05/18/2023	JEFFERIES & CO		5,369,315	5,445,000	5,514,369	5,466,530	0	(2,899)	0	(2,899)	0	5,463,631	0	(94,316)	(94,316)	116,670	11/15/2025	1.G FE
599808-BE-1	MCMLT 2015-2 M2 3.704% 09/25/57		06/01/2023	Paydown		1,740,804	1,740,804	1,738,628	1,736,503	0	4,300	0	4,300	0	1,740,804	0	0	0	26,995	09/25/2057	1.A
59980C-AA-1	MCMLT 2017-3 A1 2.750% 01/25/61		06/01/2023	Paydown		280,583	280,583	280,671	280,236	0	347	0	347	0	280,583	0	0	0	3,367	01/25/2061	1.A
59980C-AE-3	MCMLT 2017-3 M1 3.250% 01/25/61		06/01/2023	Paydown		16,646	16,646	16,871	16,697	0	(51)	0	(51)	0	16,646	0	0	0	234	01/25/2061	1.A
59980C-AG-8	MCMLT 2017-3 M3 3.250% 01/25/61		06/01/2023	Paydown		13,508	13,508	14,631	14,219	0	(711)	0	(711)	0	13,508	0	0	0	190	01/25/2061	1.A
59980T-AB-2	MCMLT 2016-1 M1 3.150% 04/25/57		06/01/2023	Paydown		1,369,020	1,369,020	1,373,469	1,366,325	0	2,695	0	2,695	0	1,369,020	0	0	0	17,122	04/25/2057	1.A
59981H-AB-7	MCMLT 2017-1 M1 3.250% 11/25/58		06/01/2023	Paydown		580,406	580,406	563,676	579,308	0	1,099	0	1,099	0	580,406	0	0	0	7,636	11/25/2058	1.A
61690G-AC-5	MSBAM 2014-C14 ASB 3.581% 02/15/47		06/01/2023	Paydown		467,683	467,683	481,688	468,159	0	(476)	0	(476)	0	467,683	0	0	0	6,890	02/15/2047	1.A
61691A-BM-4	MSC 2015-UBS8 XA 0.999% 12/15/48		06/01/2023	Paydown		0	0	10,475	6,170	0	(6,170)	0	(6,170)	0	0	0	0	0	1,602	12/15/2048	1.A FE
61692B-BU-3	MSC 2020-HR8 XA 1.962% 07/15/53		06/01/2023	Paydown		0	0	10,707	5,857	0	(8,986)	0	(8,986)	0	0	0	0	0	546	07/15/2053	1.A FE
61744Y-AQ-1	MORGAN STANLEY 3.737% 04/24/24		04/24/2023	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	130,795	04/24/2024	1.G FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 1.230% 10/25/36		06/01/2023	Paydown		63,672	63,672	35,223	22,799	0	40,873	0	40,873	0	63,672	0	0	0	337	10/25/2036	1.A FM
61749W-AK-3	MSM 2006-11 1A4 1.205% 08/25/36		06/01/2023	Paydown		9,655	9,655	2,489	2,272	0	7,384	0	7,384	0	9,655	0	0	0	42	08/25/2036	1.A FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		06/01/2023	Paydown		10,687	10,687	3,403	3,403	0	7,284	0	7,284	0	10,687	0	0	0	64	01/25/2047	1.A FM
61762M-AW-1	MSBAM 2013-C10 A3FL 6.146% 07/15/46		04/17/2023	Paydown		30,492	30,492	29,834	30,405	0	87	0	87	0	30,492	0	0	0	478	07/15/2046	1.A
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		06/01/2023	Paydown		899,837	899,837	926,812	901,111	0	(1,273)	0	(1,273)	0	899,837	0	0	0	13,634	04/15/2047	1.A
61763X-AC-0	MSBAM 2014-C18 ASB 3.621% 10/15/47		06/01/2023	Paydown		669,317	669,317	689,371	670,399	0	(1,082)	0	(1,082)	0	669,317	0	0	0	13,101	10/15/2047	1.A
61765T-AG-8	MSBAM 2015-C25 XA 1.180% 10/15/48		06/01/2023	Paydown		0	0	75,605	39,751	0	(40,830)	0	(40,830)	0	0	0	0	0	10,372	10/15/2048	1.A FE
61766C-AF-6	MSC 2016-UBS9 ASB 3.340% 03/15/49		06/01/2023	Paydown		714,878	714,878	736,309	718,883	0	(4,004)	0	(4,004)	0	714,878	0	0	0	7,964	03/15/2049	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
61766R-BA-3	Morgan Stanley B2016C31 t 2016-C31 XA 1.415% 11/15/49		06/01/2023	Paydown		0	0	8,787	8,410	0	(8,410)	0	(8,410)	0	0	0	0	0	1,260	11/15/2049	1.A FE
61767Y-AW-0	MSC 2018-H3 ASB 4.120% 07/15/51		06/01/2023	Paydown		168,401	168,401	173,446	170,350	0	(1,950)	0	(1,950)	0	168,401	0	0	0	3,459	07/15/2051	1.A
626717-AG-7	MURPHY OIL CORP 6.375% 12/01/42		05/11/2023	SUMRIDGE PARTNERS		260,181	313,000	268,398	270,348	0	357	0	357	0	270,705	0	(10,523)	(10,523)	8,735	12/01/2042	3.B FE
626717-AN-2	MURPHY OIL CORP 6.375% 07/15/28		04/27/2023	SUMRIDGE PARTNERS		112,615	113,000	119,106	117,521	0	(387)	0	(387)	0	117,134	0	(4,519)	(4,519)	5,649	07/15/2028	3.B FE
628530-BK-2	MYLAN LABORATORIES INC 4.550% 04/15/28		05/02/2023	WELLS FARGO		613,873	641,000	710,910	687,437	0	(2,918)	0	(2,918)	0	684,520	0	(70,647)	(70,647)	16,122	04/15/2028	2.C FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		06/01/2023	Paydown		44,985	44,985	43,860	44,376	0	609	0	609	0	44,985	0	0	0	590	07/25/2043	1.A
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		04/30/2023	Paydown		109,168	109,168	107,759	107,876	0	1,292	0	1,292	0	109,168	0	0	0	1,956	04/30/2051	2.C FE
64016N-AC-1	NBLY 2022-1A A2 3.695% 01/30/52		04/30/2023	Paydown		92,500	92,500	85,258	85,317	0	7,183	0	7,183	0	92,500	0	0	0	1,709	01/30/2052	2.C FE
64352V-MA-6	NCHET 2005-A A6 4.703% 08/25/35		06/01/2023	Paydown		1,649	1,649	1,540	1,585	0	65	0	65	0	1,649	0	0	0	31	08/25/2035	1.A FM
64828X-AA-1	New Residential 2020RPL1 Loan 2020-RPL1 A1 2.750% 11/25/59		06/01/2023	Paydown		336,091	336,091	313,943	0	0	22,148	0	22,148	0	336,091	0	0	0	1,462	11/25/2059	1.A
64829J-BE-2	New Residential 20171A Loan 2017-1A B3 5.433% 02/25/57		06/01/2023	Paydown		185,542	185,542	177,308	0	0	8,233	0	8,233	0	185,542	0	0	0	3,350	02/25/2057	1.A
64830N-AA-9	New Residential 2019RPL3 Loan 2019-RPL3 A1 2.750% 07/25/59		06/01/2023	Paydown		405,065	405,065	379,667	0	0	25,398	0	25,398	0	405,065	0	0	0	1,915	07/25/2059	1.A
65341@-AA-7	NEXTERA PP 6.090% 12/21/42		06/21/2023	Redemption 100.0000		27,292	27,292	27,292	27,292	0	0	0	0	0	27,292	0	0	0	831	12/21/2042	2.A PL
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		06/01/2023	Paydown		14,572	14,572	12,118	11,645	0	2,927	0	2,927	0	14,572	0	0	0	302	03/25/2047	1.A FM
66981E-AC-7	A10 2020-C B 2.617% 08/15/40		04/15/2023	Paydown		2,108,134	2,108,134	2,108,099	2,108,131	0	3	0	3	0	2,108,134	0	0	0	18,390	08/15/2040	1.A FE
67181D-AA-9	OAKIG 2020-1A A1 1.850% 11/20/50		06/20/2023	Paydown		125,779	125,779	109,693	86,477	0	15,525	0	15,525	0	125,779	0	0	0	970	11/20/2050	1.A FE
67190A-AB-2	OAKIG 2021-1A A2 1.930% 01/20/51		06/20/2023	Paydown		42,468	42,468	42,462	42,463	0	4	0	4	0	42,468	0	0	0	342	01/20/2051	1.A FE
678858-BW-0	OKLAHOMA GAS & ELECTRIC 0.553% 05/26/23		05/26/2023	Maturity		9,000,000	9,000,000	8,903,160	0	0	96,840	0	96,840	0	9,000,000	0	0	0	24,885	05/26/2023	1.G FE
681919-BC-9	OMNICOM GROUP 4.200% 06/01/30		05/22/2023	Various		9,436,292	10,000,000	9,962,000	9,970,053	0	1,587	0	1,587	0	9,971,641	0	(535,349)	(535,349)	201,833	06/01/2030	2.A FE
682439-AA-2	AACMT 2005-C6A A1 5.690% 10/13/37		06/11/2023	Paydown		518,076	518,076	606,796	528,424	0	(10,349)	0	(10,349)	0	518,076	0	0	0	12,290	10/13/2037	1.A FM
68245H-AJ-3	One Market Plaza20171MKT 2017-1MKT E 4.142% 02/10/32		04/21/2023	PERFORMANCE TRUST CAPITAL		5,346,315	6,327,000	6,295,861	6,299,751	0	5,708	0	5,708	0	6,305,459	0	(959,144)	(959,144)	104,816	02/10/2032	1.C
68504U-AB-7	ONGLT 2019-A B 3.360% 04/09/38		06/09/2023	Paydown		144,801	144,801	144,782	144,782	0	20	0	20	0	144,801	0	0	0	2,025	04/09/2038	1.F FE
693456-AP-0	PMTLT 2013-J1 B2 3.539% 09/25/43		06/01/2023	Paydown		49,938	49,938	51,200	50,108	0	(170)	0	(170)	0	49,938	0	0	0	735	09/25/2043	1.A
693456-AQ-8	PMTLT 2013-J1 B3 3.539% 09/25/43		06/01/2023	Paydown		28,533	28,533	28,640	28,535	0	(2)	0	(2)	0	28,533	0	0	0	420	09/25/2043	1.A
69371V-AA-5	PSMC 2018-1 A1 3.500% 02/25/48		06/01/2023	Paydown		1,730	1,730	1,708	1,728	0	1	0	1	0	1,730	0	0	0	25	02/25/2048	1.A
69371V-AM-9	PSMC 2018-1 A12 3.500% 02/25/48		06/01/2023	Paydown		10,378	10,378	10,006	10,363	0	14	0	14	0	10,378	0	0	0	152	02/25/2048	1.A
69376D-AC-6	PSMC Trust 20213 2021-3 A3 2.500% 08/25/51		06/01/2023	Paydown		131,625	131,625	121,671	122,381	0	9,244	0	9,244	0	131,625	0	0	0	1,431	08/25/2051	1.A
69410A-AA-4	PACEWell 5 Trust20221 2022-1 A 6.635% 10/11/60		05/10/2023	Paydown		274,504	274,504	274,497	274,417	0	87	0	87	0	274,504	0	0	0	6,989	10/11/2060	1.A FE
719245-AD-4	PHOTO HOLDINGS MERGER SU 8.500% 10/01/26		06/14/2023	Various		6,931,443	12,144,000	12,010,773	12,029,833	0	(5,257)	0	(5,257)	0	12,024,577	0	(5,093,134)	(5,093,134)	716,060	10/01/2026	5.B FE
72703P-AB-9	PLNT 2018-1A A2II 4.666% 09/05/48		06/05/2023	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	875	09/05/2048	2.C FE
72703P-AD-5	PLNT 2022-1A A2I 3.251% 12/05/51		06/05/2023	Paydown		28,750	28,750	28,750	28,750	0	0	0	0	0	28,750	0	0	0	467	12/05/2051	2.C FE
73102Q-AA-4	POLAR TANKERS INC 5.951% 05/10/37		05/10/2023	Various		108,655	108,655	109,684	111,008	0	(2,353)	0	(2,353)	0	108,655	0	0	0	3,233	05/10/2037	1.F FE
74333H-AA-3	Progress Residen2021SFR6st 2021-SFR6 A 1.524% 07/17/38		06/01/2023	Paydown		6,503	6,503	5,854	5,949	0	554	0	554	0	6,503	0	0	0	50	07/17/2038	1.A FE
74368C-AR-5	PROTECTIVE LIFE GLOBAL 1.082% 06/09/23		06/09/2023	Maturity		5,300,000	5,300,000	5,181,916	5,241,124	0	58,876	0	58,876	0	5,300,000	0	0	0	28,673	06/09/2023	1.D FE
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		06/01/2023	Paydown		49,167	49,167	49,452	49,482	0	(315)	0	(315)	0	49,167	0	0	0	628	12/25/2049	1.A
74456Q-BU-9	PUBLIC SVC EL & GAS 3.700% 05/01/28		05/22/2023	Various		7,714,900	8,000,000	7,969,600	7,982,063	0	1,337	0	1,337	0	7,983,400	0	(268,500)	(268,500)	163,314	05/01/2028	1.F FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		06/01/2023	Paydown		12,714	19,383	16,216	16,584	0	(3,870)	0	(3,870)	0	12,714	0	0	0	516	06/25/2036	3.B FM
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		06/01/2023	Paydown		12,295	13,783	11,266	11,986	0	309	0	309	0	12,295	0	0	0	294	06/25/2036	3.B FM
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		06/25/2023	Paydown		31,085	31,085	30,847	30,986	0	99	0	99	0	31,085	0	0	0	370	10/25/2063	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		06/01/2023	Paydown		3,067	3,067	2,237	1,411	0	1,656	0	1,656	0	3,067	0	0	0	75	05/25/2036	1.A FM
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		05/01/2023	Paydown		4,531	4,531	3,886	3,892	0	639	0	639	0	4,531	0	0	0	97	01/25/2032	1.A FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		06/01/2023	Paydown		16,905	18,592	16,831	16,917	0	(12)	0	(12)	0	16,905	0	0	0	460	11/25/2035	1.F FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		06/01/2023	Paydown		19,695	23,307	19,206	20,873	0	(1,178)	0	(1,178)	0	19,695	0	0	0	617	03/25/2036	2.B FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		06/01/2023	Paydown		154	259	233	222	0	(68)	0	(68)	0	154	0	0	0	6	11/25/2035	2.C FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		06/01/2023	Paydown		41,155	41,194	26,864	21,083	0	20,073	0	20,073	0	41,155	0	0	0	766	04/25/2036	1.A FM
78403D-AZ-3	SBA TOWER TRUST 6.599% 01/15/28		05/03/2023	BARCLAYS		175,140	168,000	168,000	168,000	0	0	0	0	0	168,000	0	7,140	7,140	4,373	01/15/2028	1.F FE
784710-AC-9	SSM HEALTH CARE 4.894% 06/01/28		04/20/2023	BARCLAYS		5,010,350	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	10,350	10,350	0	06/01/2028	1.E FE
80286H-AG-4	Santander Drive 20193 eivabl 2.680% 10/15/25		06/15/2023	Paydown		3,227,446	3,227,446	3,265,771	3,238,348	0	(10,902)	0	(10,902)	0	3,227,446	0	0	0	35,578	10/15/2025	1.A FE
81733Y-BN-8	SEMT 2015-2 A19 3.500% 05/25/45		06/01/2023	Paydown		8,987	8,987	9,181	9,112	0	(125)	0	(125)	0	8,987	0	0	0	131	05/25/2045	1.A
81744Y-AG-1	SEMT 2013-4 B2 3.442% 04/25/43		06/01/2023	Paydown		56,381	56,381	54,203	55,824	0	557	0	557	0	56,381	0	0	0	870	04/25/2043	1.A
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2023	Paydown		51,520	51,520	50,626	51,066	0	454	0	454	0	51,520	0	0	0	681	07/25/2043	1.A
81745Q-CC-4	SEMT 2015-1 B3 3.920% 01/25/45		06/01/2023	Paydown		82,189	82,189	84,758	83,402	0	(1,213)	0	(1,213)	0	82,189	0	0	0	1,139	01/25/2045	1.A
81745R-AG-5	SEMT 2013-3 B1 3.530% 03/25/43		06/01/2023	Paydown		45,224	45,224	45,651	45,244	0	(20)	0	(20)	0	45,224	0	0	0	731	03/25/2043	1.A
81745R-AH-3	SEMT 2013-3 B2 3.530% 03/25/43		06/01/2023	Paydown		17,282	17,282	17,736	17,367	0	(85)	0	(85)	0	17,282	0	0	0	279	03/25/2043	1.A
81745X-CB-1	SEMT 2017-4 B1 3.906% 07/25/47		06/01/2023	Paydown		39,597	39,597	41,896	40,592	0	(995)	0	(995)	0	39,597	0	0	0	645	07/25/2047	1.A
81746H-BB-6	SEMT 2017-CH1 B1A 3.750% 08/25/47		06/01/2023	Paydown		71,914	71,914	74,835	72,848	0	(934)	0	(934)	0	71,914	0	0	0	1,178	08/25/2047	1.A
81746H-BT-7	SEMT 2017-CH1 A20 3.500% 08/25/47		06/01/2023	Paydown		5,809	5,809	5,754	4,982	0	80	0	80	0	5,809	0	0	0	80	08/25/2047	1.A
81746Q-AA-9	SEMT 2018-2 A1 3.500% 02/25/48		06/01/2023	Paydown		75,222	75,222	75,751	75,490	0	(268)	0	(268)	0	75,222	0	0	0	918	02/25/2048	1.A
81746T-AU-9	SEMT 2017-1 A19 3.500% 02/25/47		06/01/2023	Paydown		39,078	39,078	39,060	39,068	0	10	0	10	0	39,078	0	0	0	568	02/25/2047	1.A
81746W-CE-6	SEMT 2018-CH3 B1B 4.757% 08/25/48		06/01/2023	Paydown		31,768	31,768	34,250	32,689	0	(921)	0	(921)	0	31,768	0	0	0	630	08/25/2048	1.A
81747D-AA-7	SEMT 2018-CH1 A1 4.000% 03/25/48		06/01/2023	Paydown		51,233	51,233	52,065	51,375	0	(142)	0	(142)	0	51,233	0	0	0	991	03/25/2048	1.A
81748C-AA-8	Sequoia Mortgage20219 2021-9 A1 2.500% 01/25/52		06/01/2023	Paydown		358,229	358,229	359,125	358,944	0	(714)	0	(714)	0	358,229	0	0	0	3,370	01/25/2052	1.A
81748K-AA-0	SEMT 2020-2 A1 3.500% 03/25/50		06/01/2023	Paydown		59,066	59,066	60,524	60,244	0	(1,178)	0	(1,178)	0	59,066	0	0	0	827	03/25/2050	1.A
81748M-CD-8	Sequoia Mortgage20201 2020-1 B3 3.853% 02/25/50		06/01/2023	Paydown		19,546	19,546	19,131	19,160	0	386	0	386	0	19,546	0	0	0	314	02/25/2050	1.A
81748R-AB-3	SEMT 2020-4 A2 2.500% 11/25/50		06/01/2023	Paydown		180,396	180,396	185,470	185,074	0	(4,678)	0	(4,678)	0	180,396	0	0	0	1,763	11/25/2050	1.A
81748X-AD-6	Sequoia Mortgage20215 2021-5 A4 2.500% 07/25/51		06/01/2023	Paydown		110,241	110,241	95,358	0	0	14,883	0	14,883	0	110,241	0	0	0	555	07/25/2051	1.A
81749C-AD-1	Sequoia Mortgage20221 2022-1 A4 2.500% 02/25/52		06/01/2023	Paydown		285,199	285,199	283,505	283,495	0	1,704	0	1,704	0	285,199	0	0	0	2,789	02/25/2052	1.A
81761T-AA-3	SERV 2020-1 A2I 2.841% 01/30/51		04/30/2023	Paydown		513,762	513,762	513,762	513,762	0	0	0	0	0	513,762	0	0	0	7,298	01/30/2051	2.C FE
81761T-AC-9	SERV 2020-1 A2II 3.337% 01/30/51		04/30/2023	Paydown		514,839	514,839	514,839	514,839	0	0	0	0	0	514,839	0	0	0	8,590	01/30/2051	2.C FE
81761T-AG-0	SERV 2021-1 A2II 3.113% 07/30/51		04/30/2023	Paydown		728,804	728,804	728,804	728,804	0	0	0	0	0	728,804	0	0	0	11,344	07/30/2051	2.C FE
817743-AA-5	SPRO 2019-1A A2 3.882% 10/25/49		04/25/2023	Paydown		73,000	73,000	73,172	73,076	0	(76)	0	(76)	0	73,000	0	0	0	1,417	10/25/2049	2.C FE
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		06/01/2023	Paydown		21,827	21,827	21,349	21,677	0	150	0	150	0	21,827	0	0	0	365	07/25/2043	1.A
82652N-AB-4	SRFC 2019-3A B 2.750% 08/20/36		06/20/2023	Paydown		318,091	318,091	318,031	318,043	0	48	0	48	0	318,091	0	0	0	3,613	08/20/2036	1.F FE
826943-AB-8	Sierra Receivabl20231A ng Co 2023-1A B 5.830% 01/20/40		06/20/2023	Paydown		969,700	969,700	969,494	0	0	206	0	206	0	969,700	0	0	0	7,096	01/20/2040	1.F FE
83546D-AG-3	SONIC 2020-1A A2I 3.845% 01/20/50		05/02/2023	BARCLAYS		4,489,690	4,866,667	4,869,708	4,869,243	0	(199)	0	(199)	0	4,869,043	0	(379,353)	(379,353)	69,651	01/20/2050	2.B FE
83546D-AG-3	SONIC 2020-1A A2I 3.845% 01/20/50		06/20/2023	Paydown		19,542	19,542	19,554	19,552	0	(10)	0	(10)	0	19,542	0	0	0	300	01/20/2050	2.B FE
845467-AL-3	SOUTHWESTERN ENERGY 6.200% 01/23/25		06/02/2023	SUNTRUST		2,855,037	2,868,000	2,783,753	2,838,681	0	5,641	0	5,641	0	2,844,322	0	10,715	10,715	142,133	01/23/2025	3.B FE
85022W-AP-9	SCFT 2020-AA A 1.970% 09/25/37		06/25/2023	Paydown		316,557	316,557	316,541	316,528	0	28	0	28	0	316,557	0	0	0	2,578	09/25/2037	1.A FE
862121-AA-8	STORE CAPITAL CORP 4.500% 03/15/28		04/05/2023	MORGAN STANLEY FIXED INC		319,144	350,000	328,689	334,865	0	710	0	710	0	335,574	0	(16,430)	(16,430)	8,969	03/15/2028	2.C FE
86359A-K3-6	SASC 2003-25XS A5 3.909% 08/25/33		06/01/2023	Paydown		81,906	81,906	81,855	77,076	0	4,830	0	4,830	0	81,906	0	0	0	1,652	08/25/2033	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
872225-AH-0	TBW 2006-5 A6 6.400% 11/25/36		06/01/2023	Paydown		34,197	34,197	34,064	35,538	0	(1,340)	0	(1,340)	0	34,197	0	0	0	897	11/25/2036	3.C FM
872480-AE-8	TIF 2021-1A A 1.650% 02/20/46		06/20/2023	Paydown		515,625	515,625	515,561	515,572	0	53	0	53	0	515,625	0	0	0	3,545	02/20/2046	1.F FE
87303*-AA-9	THL Credit 5.000% 12/03/24		05/31/2023	PRIVATE PLACEMENT		1,504,264	1,504,264	1,504,264	1,504,264	0	0	0	0	0	1,504,264	0	0	0	38,024	12/03/2024	1.E PL
87303T-AA-5	TTAN 2021MHC 2021-MHC A 6.043% 03/15/38		06/15/2023	Paydown		1,169,158	1,169,158	1,169,158	1,170,336	0	(1,178)	0	(1,178)	0	1,169,158	0	0	0	20,894	03/15/2038	1.A FE
87342R-AH-7	BELL 2021-1A A2II 2.294% 08/25/51		05/25/2023	Paydown		17,990	17,990	14,937	15,132	0	2,858	0	2,858	0	17,990	0	0	0	206	08/25/2051	2.B FE
87407R-AA-4	TAL 2020-1A A 2.050% 09/20/45		06/20/2023	Paydown		1,127,989	1,127,989	1,105,895	1,107,582	0	20,406	0	20,406	0	1,127,989	0	0	0	9,635	09/20/2045	1.F FE
877249-AD-4	TAYLOR MORRISON 5.625% 03/01/24		06/02/2023	Various		1,808,910	1,818,000	1,790,730	1,810,833	0	2,507	0	2,507	0	1,813,340	0	(4,430)	(4,430)	78,117	03/01/2024	3.C FE
88315L-AG-3	TMCL 2020-2A A 2.100% 09/20/45		06/20/2023	Paydown		386,998	386,998	386,882	386,911	0	86	0	86	0	386,998	0	0	0	3,406	09/20/2045	1.F FE
88315L-AJ-7	TMCL 2020-3A A 2.110% 09/20/45		06/20/2023	Paydown		511,875	511,875	506,647	507,065	0	4,810	0	4,810	0	511,875	0	0	0	4,500	09/20/2045	1.F FE
88315L-AL-2	TMCL 2021-1A A 1.680% 02/20/46		06/20/2023	Paydown		216,200	216,200	190,957	192,685	0	23,515	0	23,515	0	216,200	0	0	0	1,513	02/20/2046	1.F FE
88315L-AQ-1	TMCL 2021-2A A 2.230% 04/20/46		06/20/2023	Paydown		423,100	423,100	423,024	423,037	0	63	0	63	0	423,100	0	0	0	3,931	04/20/2046	1.F FE
88315L-AS-7	TMCL 2021-3A A 1.940% 08/20/46		06/20/2023	Paydown		915,120	915,120	876,365	877,799	0	37,321	0	37,321	0	915,120	0	0	0	6,908	08/20/2046	1.F FE
89169E-AA-7	TPMT 2017-5 A1 5.750% 02/25/57		06/26/2023	Paydown		7,506	7,506	7,525	7,519	0	(13)	0	(13)	0	7,506	0	0	0	135	02/25/2057	1.A
89170V-AA-6	Towd Point Mortg20221 t 2022-1 A1 3.750% 07/25/62		06/01/2023	Paydown		371,053	371,053	355,357	356,042	0	15,011	0	15,011	0	371,053	0	0	0	5,745	07/25/2062	1.A
89173F-AA-8	TPMT 2017-1 A1 2.750% 10/25/56		06/01/2023	Paydown		7,371	7,371	7,527	7,398	0	(28)	0	(28)	0	7,371	0	0	0	86	10/25/2056	1.A
89177E-AA-7	Towd Point Mortg2019HY1 t 2019-HY1 A1 6.150% 10/25/48		06/26/2023	Paydown		2,640	2,640	2,636	2,638	0	1	0	1	0	2,640	0	0	0	54	10/25/2048	1.A
89180D-AA-4	TPHT 2021-HE1 A1 0.918% 02/25/63		06/01/2023	Paydown		7,518	7,518	7,518	7,516	0	2	0	2	0	7,518	0	0	0	28	02/25/2063	1.A
89181J-AA-0	Towd Point Mortg20231 t 2023-1 A1 3.750% 01/25/63		06/01/2023	Paydown		330,500	330,500	315,079	0	0	15,421	0	15,421	0	330,500	0	0	0	4,121	01/25/2063	1.A FE
89609M-AA-7	Tribute Rail LLC20221 2022-1 A 4.760% 05/17/52		06/17/2023	Paydown		174,648	174,648	174,613	174,616	0	32	0	32	0	174,648	0	0	0	3,593	05/17/2052	1.F FE
89680H-AA-0	TCF 2020-1A A 2.110% 09/20/45		06/20/2023	Paydown		361,250	361,250	361,183	361,197	0	53	0	53	0	361,250	0	0	0	3,176	09/20/2045	1.F FE
90276E-AC-1	UBSCM 2017-C1 ASB 3.256% 06/15/50		06/01/2023	Paydown		644,505	644,505	663,832	649,335	0	(4,829)	0	(4,829)	0	644,505	0	0	0	8,749	06/15/2050	1.A
90276F-AU-8	UBSCM 2018-C10 ASB 4.213% 05/15/51		06/01/2023	Paydown		201,619	201,619	207,667	203,908	0	(2,288)	0	(2,288)	0	201,619	0	0	0	4,245	05/15/2051	1.A
90276Y-AF-0	UBSCM 2019-C16 XA 1.699% 04/15/52		06/01/2023	Paydown		0	0	19,262	19,012	0	(19,012)	0	(19,012)	0	0	0	0	0	1,999	04/15/2052	1.A FE
90367U-AA-9	US ACUTE CARE SOLUTIONS 6.375% 03/01/26		05/17/2023	DEUTSCHE BANK		413,315	482,000	483,205	482,842	0	(155)	0	(155)	0	482,687	0	(69,372)	(69,372)	22,021	03/01/2026	4.C FE
90932E-AA-1	UNITED AIR 2016-2 AA PTT 2.875% 10/07/28		04/07/2023	Redemption 100.0000		482,234	482,234	455,470	466,084	0	16,150	0	16,150	0	482,234	0	0	0	6,932	10/07/2028	1.G FE
90932J-AA-0	UNITED AIR 2019-2 AA PTT 2.700% 05/01/32		05/01/2023	Redemption 100.0000		76,581	76,581	76,581	76,581	0	0	0	0	0	76,581	0	0	0	1,034	05/01/2032	1.F FE
90932L-AA-5	UNITED AIR 2015-1 A PTT 3.450% 12/01/27		06/01/2023	Various		127,483	127,483	121,207	124,320	0	3,163	0	3,163	0	127,483	0	0	0	2,199	12/01/2027	1.F FE
911365-BF-0	NA UNITED RENTALS 5.500% 05/15/27		06/02/2023	BANK of AMERICA SEC		3,324,649	3,371,000	2,915,788	3,062,618	0	25,796	0	25,796	0	3,088,413	0	236,235	236,235	149,869	05/15/2027	3.A FE
91159H-HS-2	US BANCORP 3.900% 04/26/28		05/02/2023	US BANCORP		9,613,300	10,000,000	9,972,900	9,983,842	0	1,272	0	1,272	0	9,985,114	0	(371,814)	(371,814)	203,667	04/26/2028	1.F FE
91824C-AA-4	VFI ABS LLC 20221A 2022-1A A 2.230% 03/24/28		06/24/2023	Paydown		1,187,508	1,187,508	1,187,453	1,187,470	0	38	0	38	0	1,187,508	0	0	0	10,984	03/24/2028	1.A FE
92047W-AD-3	VALVOLINE INC 4.250% 02/15/30		06/05/2023	STIFEL NICHOLAS		4,912,500	5,000,000	4,887,500	4,898,471	0	5,330	0	5,330	0	4,903,802	0	8,698	8,698	136,944	02/15/2030	4.A FE
924921-AA-7	Verus Securitiza20225 st 2022-5 A1 3.800% 04/25/67		06/01/2023	Paydown		693,479	693,479	678,632	681,161	0	12,318	0	12,318	0	693,479	0	0	0	12,144	04/25/2067	1.A FE
92538U-AA-9	Verus Securitiza20223 st 2022-3 A1 4.130% 02/25/67		06/01/2023	Paydown		691,983	691,983	690,165	690,307	0	1,676	0	1,676	0	691,983	0	0	0	11,330	02/25/2067	1.A FE
92539B-AA-0	Verus Securitiza20231 st 2023-1 A1 5.850% 12/25/67		06/01/2023	Paydown		388,538	388,538	388,536	0	0	2	0	2	0	388,538	0	0	0	8,373	12/25/2067	1.A FE
92539D-AA-6	Verus Securitiza20232 st 2023-2 A1 6.193% 03/25/68		06/01/2023	Paydown		382,641	382,641	382,638	0	0	3	0	3	0	382,641	0	0	0	3,430	03/25/2068	1.A FE
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		06/01/2023	Paydown		93,544	93,544	96,346	93,685	0	(140)	0	(140)	0	93,544	0	0	0	1,419	05/15/2047	1.A
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		06/01/2023	Paydown		34,615	34,615	28,903	30,400	0	4,215	0	4,215	0	34,615	0	0	0	735	06/25/2033	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92937E-AG-9	WFRBS 2013-C11 B 3.714% 03/15/45		06/01/2023	Paydown		616,239	616,239	638,039	607,877	0	951	0	951	0	616,239	0	0	0	27,545	03/15/2045	1.A
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		06/01/2023	Paydown		773,841	773,841	797,020	773,996	0	(155)	0	(155)	0	773,841	0	0	0	11,240	12/15/2046	1.A
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		06/01/2023	Paydown		351,812	351,812	362,346	351,980	0	(168)	0	(168)	0	351,812	0	0	0	5,279	03/15/2046	1.A
92938V-AR-6	WFRBS 2014-C19 ASB 3.618% 03/15/47		06/01/2023	Paydown		1,003,709	1,003,709	1,033,761	1,004,941	0	(1,232)	0	(1,232)	0	1,003,709	0	0	0	14,973	03/15/2047	1.A
92939F-AV-1	WF-RBS COMMERCIA2014C21 GE TRU 2014-C21 ASB 3.393% 08/15/47		06/01/2023	Paydown		9,780	9,780	10,113	9,878	0	(98)	0	(98)	0	9,780	0	0	0	138	08/15/2047	1.A
939344-AR-8	WMALT 2006-4 3A6 4.609% 05/25/36		06/01/2023	Paydown		32,552	26,898	20,286	24,320	0	8,232	0	8,232	0	32,552	0	0	0	769	05/25/2036	1.A FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		06/01/2023	Paydown		3,230	5,214	4,814	4,866	0	(1,636)	0	(1,636)	0	3,230	0	0	0	120	11/25/2035	1.A FM
93935B-AH-3	WMALT 2006-5 3A6 6.768% 07/25/36		06/01/2023	Paydown		35,333	35,333	12,550	9,430	0	25,903	0	25,903	0	35,333	0	0	0	179	07/25/2036	1.A FM
93935W-AD-6	WMALT MORTGAGE 2006-9 A3 4.300% 10/25/36		06/01/2023	Paydown		38,909	38,909	20,431	12,658	0	26,251	0	26,251	0	38,909	0	0	0	211	10/25/2036	1.A FM
94946D-AB-7	WLKRG 2019-AA B 2.990% 06/15/38		06/15/2023	Paydown		319,115	319,115	319,023	319,008	0	107	0	107	0	319,115	0	0	0	3,946	06/15/2038	1.F FE
949796-AS-5	WFMBS 2020-RR1 A17 3.000% 05/25/50		06/01/2023	Paydown		32,955	32,955	33,748	33,750	0	(796)	0	(796)	0	32,955	0	0	0	415	05/25/2050	1.A
949798-AC-6	Wells Fargo Mort20212 ked Se 2021-2 A3 2.500% 06/25/51		06/01/2023	Paydown		418,992	418,992	428,812	428,007	0	(9,015)	0	(9,015)	0	418,992	0	0	0	4,331	06/25/2051	1.A
94980G-AJ-0	WFHET 2004-2 AI8 5.000% 10/25/34		06/01/2023	Paydown		516,032	516,032	512,807	512,522	0	3,511	0	3,511	0	516,032	0	0	0	10,640	10/25/2034	1.A FM
94988Q-BC-4	WFCM 2013-LC12 XA 0.217% 07/15/46		06/01/2023	Paydown		0	0	1,080,126	21,227	0	(21,227)	0	(21,227)	0	0	0	0	0	59,260	07/15/2046	1.A FE
94989M-AF-6	WFCM 2015-NXS2 ASB 3.461% 07/15/58		06/01/2023	Paydown		845,479	845,479	870,831	848,589	0	(3,110)	0	(3,110)	0	845,479	0	0	0	12,427	07/15/2058	1.A
94989N-BH-9	Wells Fargo Comm2015C30 ortgag 2015-C30 XA 1.027% 09/15/58		06/01/2023	Paydown		0	0	13,389	10,414	0	(10,878)	0	(10,878)	0	0	0	0	0	2,112	09/15/2058	1.A FE
94989U-AS-0	WFMBS 2018-1 A17 3.500% 07/25/47		06/01/2023	Paydown		54,739	54,739	53,303	53,944	0	795	0	795	0	54,739	0	0	0	962	07/25/2047	1.A
95000P-AH-7	Wells Fargo Comm2016C37 ortgag 2016-C37 XA 0.953% 12/15/49		06/01/2023	Paydown		0	0	7,480	0	0	(7,480)	0	(7,480)	0	0	0	0	0	363	12/15/2049	1.A FE
95001M-AH-3	Wells Fargo Comm2017C38 ortgag 2017-C38 XA 1.109% 07/15/50		06/01/2023	Paydown		0	0	67,965	65,226	0	(65,226)	0	(65,226)	0	0	0	0	0	7,725	07/15/2050	1.A FE
95001T-BH-7	WFMBS 2019-1 B1 4.024% 11/25/48		06/01/2023	Paydown		20,600	20,600	20,759	20,603	0	(3)	0	(3)	0	20,600	0	0	0	338	11/25/2048	1.A
95002F-AA-2	WFMBS 2019-4 A1 3.500% 09/25/49		06/01/2023	Paydown		25,965	25,965	26,428	26,295	0	(329)	0	(329)	0	25,965	0	0	0	360	09/25/2049	1.A
95003B-AA-0	WFMBS 2020-5 A1 2.500% 09/25/50		06/01/2023	Paydown		71,443	71,443	73,620	73,472	0	(2,029)	0	(2,029)	0	71,443	0	0	0	820	09/25/2050	1.A
95003H-AA-7	Wells Fargo Mort20221 ked Se 2022-1 A1 2.500% 08/25/51		06/01/2023	Paydown		156,445	156,445	153,463	153,480	0	2,965	0	2,965	0	156,445	0	0	0	1,645	08/25/2051	1.A
95003M-BT-4	Wells Fargo Comm2022C62 ortgag 2022-C62 XA 0.541% 04/15/55		06/01/2023	Paydown		0	0	3,994	3,738	0	(3,738)	0	(3,738)	0	0	0	0	0	258	04/15/2055	1.A FE
95003N-AB-2	Wells Fargo Mort2022INV1ked Se 2022-INV1 A2 3.000% 03/25/52		06/01/2023	Paydown		105,822	105,822	96,331	96,524	0	9,298	0	9,298	0	105,822	0	0	0	1,346	03/25/2052	1.A
95058X-AE-8	WEN 2018-1A A2II 3.884% 03/15/48		06/15/2023	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	971	03/15/2048	2.B FE
95058X-AH-1	WEN 2019-1A A2II 4.080% 06/15/49		06/15/2023	Paydown		56,875	56,875	57,969	57,751	0	(876)	0	(876)	0	56,875	0	0	0	1,160	06/15/2049	2.B FE
95058X-AL-2	WEN 2021-1A A2II 2.775% 06/15/51		06/15/2023	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,041	06/15/2051	2.B FE
95058X-AM-0	WEN 2022-1A A2I 4.236% 03/15/52		06/15/2023	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	794	03/15/2052	2.B FE
95058X-AP-3	WEN 2022-1A A2II 4.535% 03/15/52		06/15/2023	Paydown		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,020	03/15/2052	2.B FE
96221T-AH-0	WFRBS 2014-LC14 XA 1.404% 03/15/47		06/01/2023	Paydown		0	0	31,430	5,188	0	(5,188)	0	(5,188)	0	0	0	0	0	3,007	03/15/2047	1.A FE
96926J-AC-1	WILLIAM CARTER 5.625% 03/15/27		06/02/2023	Various		821,542	838,000	838,000	838,000	0	0	0	0	0	838,000	0	(16,458)	(16,458)	34,175	03/15/2027	3.B FE
969457-BW-9	WILLIAMS COS INC 4.550% 06/24/24		04/12/2023	TD SECURITIES		1,983,800	2,000,000	1,994,760	1,999,048	0	72	0	72	0	1,999,120	0	(15,320)	(15,320)	27,806	06/24/2024	2.B FE
96950F-AQ-7	WILLIAMS PARTNERS 3.900% 01/15/25		06/20/2023	SUNTRUST		9,733,300	10,000,000	9,969,000	9,992,886	0	1,501	0	1,501	0	9,994,386	0	(261,086)	(261,086)	365,083	01/15/2025	2.B FE
974153-AB-4	WSTOP 2020-1A A2 2.841% 12/05/50		06/05/2023	Paydown		28,750	28,750	28,750	28,750	0	0	0	0	0	28,750	0	0	0	408	12/05/2050	2.B FE
97652U-BH-2	Winwater Mortgag20152 rust 2015-2 B4 3.938% 02/20/45		06/01/2023	Paydown		47,447	47,447	46,438	46,504	0	943	0	943	0	47,447	0	0	0	682	02/20/2045	1.C FE
988498-AL-5	YUM! BRANDS INC 4.750% 01/15/30		06/14/2023	Various		718,045	769,000	769,000	769,000	0	0	0	0	0	769,000	0	(50,955)	(50,955)	33,535	01/15/2030	3.C FE
98920M-AA-0	Zaxby's Funding 20211A 2021-1A A2 3.238% 07/30/51		04/30/2023	Paydown		138,560	138,560	130,818	120,798	0	7,324	0	7,324	0	138,560	0	0	0	2,142	07/30/2051	2.B FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
PPFLJD-71-9	HENDR 2022-A16 HENDR 2022-A16 5.580% 12/31/77		06/30/2023	VFN-US BANK		9,747,143	9,747,143	9,747,143	0	0	0	0	0	0	9,747,143	0	0	0	171,158	12/31/2077	5.B GI
PPFLJT-B9-2	HENDR 2022-A17 HENDR 2022-A17 6.380% 12/31/77		06/30/2023	VFN-US BANK		2,590,265	2,590,265	2,590,265	0	0	0	0	0	0	2,590,265	0	0	0	41,315	12/31/2077	5.B GI
PPFLJT-BB-7	HENDR 2022-A17 HENDR 2022-A18 5.900% 12/31/77		06/30/2023	VFN-US BANK		4,298,529	4,298,529	4,298,529	0	0	0	0	0	0	4,298,529	0	0	0	63,403	12/31/2077	5.B GI
PPFNM4-E0-5	HENDR 2022-A13 HENDR 2022-A13 5.490% 12/31/77		06/30/2023	VFN-US BANK		3,033,512	3,033,512	3,033,512	3,033,512	0	0	0	0	0	3,033,512	0	0	0	74,538	12/31/2077	5.B GI
PPFOMA-YO-5	HENDR 2022-A12 HENDR 2022-A12 5.880% 12/31/77		06/30/2023	VFN-US BANK		3,346,670	3,346,670	3,346,670	3,346,670	0	0	0	0	0	3,346,670	0	0	0	97,334	12/31/2077	5.B GI
PPFRDH-R1-1	HENDR 2022-A04 HENDR 2022-A04 5.150% 12/31/77		06/30/2023	VFN-US BANK		3,488,455	3,488,455	3,488,455	3,488,455	0	0	0	0	0	3,488,455	0	0	0	89,828	12/31/2077	5.B GI
PPFRLU-0L-8	HENDR 2022-A14 HENDR 2022-A14 5.750% 12/31/77		06/30/2023	VFN-US BANK		9,623,532	9,623,532	9,623,532	0	0	0	0	0	0	9,623,532	0	0	0	221,639	12/31/2077	5.B GI
PPFSL4-IW-1	HENDR 2022-A11 HENDR 2022-A11 5.780% 12/31/77		06/30/2023	VFN-US BANK		5,423,215	5,423,215	5,423,215	5,423,215	0	0	0	0	0	5,423,215	0	0	0	156,731	12/31/2077	5.B GI
PPFUKH-PR-1	HENDR 2022-A10 HENDR 2022-A10 5.840% 12/31/77		06/30/2023	VFN-US BANK		3,034,553	3,034,553	3,034,553	3,034,553	0	0	0	0	0	3,034,553	0	0	0	88,609	12/31/2077	5.B GI
PPFV8D-9N-9	HENDR 2022-A07 HENDR 2022-A07 6.210% 12/31/77		06/30/2023	VFN-US BANK		3,669,815	3,669,815	3,669,815	3,669,815	0	0	0	0	0	3,669,815	0	0	0	113,948	12/31/2077	5.B GI
PPFW5D-ZD-3	HENDR 2022-A15 HENDR 2022-A15 5.380% 12/31/77		06/30/2023	VFN-US BANK		5,278,496	5,278,496	5,278,496	0	0	0	0	0	0	5,278,496	0	0	0	102,220	12/31/2077	5.B GI
PPFW7A-QQ-8	HENDR 2022-A23 HENDR 2022-A23 5.690% 12/31/77		06/30/2023	VFN-US BANK		4,524,751	4,524,751	4,524,751	0	0	0	0	0	0	4,524,751	0	0	0	33,946	12/31/2077	5.B GI
PPFW85-ED-0	HENDR 2022-A25 HENDR 2022-A25 5.910% 12/31/77		06/30/2023	VFN-US BANK		6,119,665	6,119,665	6,119,665	0	0	0	0	0	0	6,119,665	0	0	0	18,473	12/31/2077	5.B GI
PPFX7L-LU-8	HENDR 2022-A22 HENDR 2022-A22 5.840% 12/31/77		06/30/2023	VFN-US BANK		3,081,583	3,081,583	3,081,583	0	0	0	0	0	0	3,081,583	0	0	0	29,994	12/31/2077	5.B GI
PPFX8M-ZV-8	HENDR 2022-A24 HENDR 2022-A24 5.650% 12/31/77		06/30/2023	VFN-US BANK		8,947,429	8,947,429	8,947,429	0	0	0	0	0	0	8,947,429	0	0	0	42,127	12/31/2077	5.B GI
PPFY3R-BC-8	HENDR 2022-A08 HENDR 2022-A08 6.030% 12/31/77		06/30/2023	VFN-US BANK		1,243,804	1,243,804	1,243,804	1,243,804	0	0	0	0	0	1,243,804	0	0	0	37,501	12/31/2077	5.B GI
PPFZ69-5Z-8	HENDR 2022-A21 HENDR 2022-A21 5.750% 12/31/77		06/30/2023	VFN-US BANK		2,010,290	2,010,290	2,010,290	0	0	0	0	0	0	2,010,290	0	0	0	22,017	12/31/2077	5.B GI
PPG01E-O0-2	HENDR 2022-A03 HENDR 2022-A03 5.510% 12/31/77		06/30/2023	VFN-US BANK		2,004,606	2,004,606	2,004,606	2,004,606	0	0	0	0	0	2,004,606	0	0	0	55,248	12/31/2077	5.B GI
PPG01Y-VI-3	HENDR 2022-A05 HENDR 2022-A05 5.730% 12/31/77		06/30/2023	VFN-US BANK		1,254,641	1,254,641	1,254,641	1,254,641	0	0	0	0	0	1,254,641	0	0	0	35,945	12/31/2077	5.B GI
PPG01Y-VJ-1	HENDR 2022-A05 HENDR 2022-A06 5.080% 12/31/77		06/30/2023	VFN-US BANK		1,084,597	1,084,597	1,084,597	1,084,597	0	0	0	0	0	1,084,597	0	0	0	27,549	12/31/2077	5.B GI
PPG02Y-J6-2	HENDR 2022-A09 HENDR 2022-A09 5.920% 12/31/77		06/30/2023	VFN-US BANK		3,048,259	3,048,259	3,048,259	3,048,259	0	0	0	0	0	3,048,259	0	0	0	90,228	12/31/2077	5.B GI
PPG90K-J6-5	HENDR 2022-A19 HENDR 2022-A19 6.120% 12/31/77		06/30/2023	VFN-US BANK		3,825,290	3,825,290	3,825,290	0	0	0	0	0	0	3,825,290	0	0	0	57,898	12/31/2077	5.B GI
PPGE00-CL-0	HENDR 2022-A20 HENDR 2022-A20 6.330% 12/31/77		06/30/2023	VFN-US BANK		2,297,367	2,297,367	2,297,367	0	0	0	0	0	0	2,297,367	0	0	0	30,729	12/31/2077	5.B GI
PPGE23-WB-4	HENDR 2022-A26 HENDR 2022-A26 5.940% 12/31/77		06/30/2023	VFN-US BANK		3,264,533	3,264,533	3,264,533	0	0	0	0	0	0	3,264,533	0	0	0	6,255	12/31/2077	5.B GI
PPGE23-WC-2	HENDR 2022-A26 PRIVATE PLACEMENT 6.300% 12/31/77		06/30/2023	VFN-US BANK		646,837	646,837	646,837	0	0	0	0	0	0	646,837	0	0	0	3,960	12/31/2077	5.B GI
009090-AA-9	ACACN 2015-1A PTT 3.600% 03/15/27	A	04/01/2023	Redemption 100.0000		(34)	(34)	(32)	(32)	0	(2)	0	(2)	0	(34)	0	0	0	3,441	03/15/2027	1.F FE
13607H-VC-3	CANADIAN IMPERIAL BANK 0.450% 06/22/23	A	06/22/2023	Maturity		7,000,000	7,000,000	6,953,520	0	0	46,480	0	46,480	0	7,000,000	0	0	0	15,750	06/22/2023	1.G FE
443628-AJ-1	HUDBAY MINERALS INC 4.500% 04/01/26	A	05/05/2023	BANK of AMERICA SEC		94,605	102,000	102,775	102,514	0	(52)	0	(52)	0	102,462	0	(7,857)	(7,857)	2,780	04/01/2026	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
66977W-AP-4	NOVA CHEMICALS CORP 5.000% 05/01/25	A	06/02/2023	Various		888,388	910,000	841,750	881,179	0	5,011	0	5,011	0	886,189	0	2,198	2,198	27,174	05/01/2025	3.C FE
000000-00-0	YPF SOCIEDAD ANONIMA 9.000% 02/12/26	D	06/26/2023	TPCG FINANCIAL		67,528	67,528	56,217	57,468	0	2,300	0	2,300	0	59,768	0	7,760	7,760	3,356	02/12/2026	5.C FE
000000-00-0	YPF SOCIEDAD ANONIMA 9.000% 02/12/26	D	05/12/2023	Redemption 100.0000		23,077	23,077	19,212	19,639	0	3,438	0	3,438	0	23,077	0	0	0	881	02/12/2026	5.C FE
04002R-AG-5	AREIT 2020-CRE4 C 8.289% 04/15/37	D	04/17/2023	Paydown		75,365	75,365	73,386	0	0	1,978	0	1,978	0	75,365	0	0	0	1,931	04/15/2037	1.F FE
052113-AA-5	AUSGRID FINANCE PTY LTD 3.850% 05/01/23	D	05/01/2023	Maturity		5,000,000	5,000,000	4,997,300	4,999,395	0	605	0	605	0	5,000,000	0	0	0	96,250	05/01/2023	2.B FE
05492Q-AA-4	BDS 2020-FL5 A 6.341% 02/16/37	D	06/16/2023	Paydown		2,930,259	2,930,259	2,914,267	997,043	0	17,015	0	17,015	0	2,930,259	0	0	0	66,873	02/16/2037	1.A FE
10554T-AE-5	BRASKEM NETHERLANDS 5.875% 01/31/50	D	05/23/2023	JEFFERIES & CO		190,958	246,000	245,693	245,706	0	(8)	0	(8)	0	245,698	0	(54,740)	(54,740)	11,843	01/31/2050	2.C FE
12549A-AV-2	CIFC 2013-1A A1R2 6.292% 07/16/30	D	04/16/2023	Paydown		53,687	53,687	53,687	53,687	0	0	0	0	0	53,687	0	0	0	1,482	07/16/2030	1.A FE
12807C-AA-1	CAI 2020-1A A 2.220% 09/25/45	D	06/25/2023	Paydown		212,500	212,500	212,452	212,308	0	192	0	192	0	212,500	0	0	0	1,966	09/25/2045	1.F FE
19123M-AD-5	COCA-COLA EUROPEAN PARTN 0.500% 05/05/23	D	05/05/2023	Maturity		12,462,000	12,462,000	12,206,702	9,243,789	0	146,762	0	146,762	0	12,462,000	0	0	0	31,155	05/05/2023	2.A FE
22535W-AE-7	CREDIT AGRICOLE LONDON 3.750% 04/24/23	D	04/24/2023	Maturity		14,920,000	14,920,000	14,885,254	0	0	34,746	0	34,746	0	14,920,000	0	0	0	279,750	04/24/2023	1.G FE
314890-AD-6	FERGUSON FINANCE PLC 4.650% 04/20/32	D	06/28/2023	IMPERIAL CAPITAL LLC		711,600	750,000	746,093	746,261	0	160	0	160	0	746,421	0	(34,821)	(34,821)	24,219	04/20/2032	2.B FE
38174Y-AA-3	GOCAP 2015-24A AR 6.924% 11/05/29	D	05/05/2023	Paydown		311,238	311,238	311,238	311,238	0	0	0	0	0	311,238	0	0	0	9,698	11/05/2029	1.A FE
40441L-AA-4	HGI CRE CLO Ltd 2021FL1 2021-FL1 A 6.208% 06/16/36	D	06/16/2023	Paydown		158,919	158,919	155,294	0	0	3,625	0	3,625	0	158,919	0	0	0	3,878	06/16/2036	1.A FE
42704R-AA-9	HERA 2021-FL1 A 6.255% 02/18/38	D	06/16/2023	Paydown		35,403	35,403	35,403	35,403	0	0	0	0	0	35,403	0	0	0	786	02/18/2038	1.A FE
43133Y-AA-3	Hildene CLO 4A 4A A1A 7.518% 07/23/42	D	04/23/2023	Paydown		165,746	165,746	165,746	165,746	0	0	0	0	0	165,746	0	0	0	5,694	07/23/2042	1.A FE
44841D-AB-8	HUTCHISON WHAMPOA FIN 3.625% 10/31/24	D	04/12/2023	MORGAN STANLEY FIXED INC		982,900	1,000,000	998,840	999,625	0	60	0	60	0	999,684	0	(16,784)	(16,784)	16,514	10/31/2024	1.F FE
45262B-AB-9	IMPERIAL BRANDS FIN PLC 3.500% 07/26/26	D	04/18/2023	MORGAN STANLEY FIXED INC		938,210	1,000,000	993,520	996,395	0	267	0	267	0	996,662	0	(58,452)	(58,452)	25,667	07/26/2026	2.B FE
47032F-AB-5	JAMES HARDIE INTL FIN 5.000% 01/15/28	D	06/14/2023	Various		6,082,783	6,389,000	5,856,694	5,912,047	0	36,525	0	36,525	0	5,948,573	0	134,210	134,210	292,162	01/15/2028	3.A FE
494386-AB-1	KIMBERLY-CLARK DE MEXICO 3.800% 04/08/24	D	05/02/2023	JEFFERIES & CO		10,037,150	10,190,000	10,437,006	10,244,289	0	(14,294)	0	(14,294)	0	10,229,995	0	(192,845)	(192,845)	221,576	04/08/2024	1.G FE
629167-AE-7	NLY Commercial M2019FL2 Trust 2019-FL2 B 7.046% 02/15/36	D	04/15/2023	Paydown		19,241,000	19,241,000	18,577,866	5,011,774	0	625,613	0	625,613	0	19,241,000	0	0	0	338,395	02/15/2036	1.A FE
65558U-YC-0	NORDEA BANK ABP NEW YORK 5.450% 04/28/23	D	04/28/2023	Maturity		13,360,000	13,360,000	13,360,000	13,360,000	0	0	0	0	0	13,360,000	0	0	0	233,091	04/28/2023	1.A FE
693675-AA-8	CGMS 2020-3 A1 3.000% 11/25/50	C	06/01/2023	Paydown		271,182	271,182	278,174	276,321	0	(5,139)	0	(5,139)	0	271,182	0	0	0	3,358	11/25/2050	1.A
69377F-AB-2	FREEPORT INDONESIA PT 5.315% 04/14/32	D	05/11/2023	GOLDMAN SACHS		582,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	(18,000)	(18,000)	18,691	04/14/2032	2.C FE
75405U-AA-4	RAS LAFFAN LNG III 5.838% 09/30/27	D	04/01/2023	Redemption 100.0000		21,302	21,302	21,302	21,302	0	0	0	0	0	21,302	0	0	0	622	09/30/2027	1.D FE
82481L-AC-3	SHIRE ACQ INV IRELAND DA 2.875% 09/23/23	D	04/25/2023	JANE STREET EXECUTION SERVICES		1,979,858	2,002,000	2,001,740	2,001,919	0	1	0	1	0	2,001,921	0	(22,063)	(22,063)	34,215	09/23/2023	2.B FE
87244C-AJ-5	CHMML 2016-1A AR 6.785% 10/20/30	D	04/20/2023	Paydown		484,382	484,382	484,382	484,382	0	0	0	0	0	484,382	0	0	0	14,820	10/20/2030	1.A FE
87276W-AA-1	TRTX 2021-FL4 A 6.346% 03/15/38	D	06/15/2023	Paydown		1,983,592	1,983,592	1,983,592	1,983,592	0	0	0	0	0	1,983,592	0	0	0	58,928	03/15/2038	1.A FE
87969N-AD-7	TELSTRA CORP LTD 3.125% 04/07/25	D	05/01/2023	Various		9,714,700	10,000,000	9,840,480	9,956,674	0	6,374	0	6,374	0	9,963,049	0	(248,349)	(248,349)	178,819	04/07/2025	1.G FE
92979@-AC-6	WACKER CHEMICAL PP 4.180% 04/23/23	D	04/23/2023	Various		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	105,081	04/23/2023	2.C
B0R9M3-AC-3	BARRY CALLEBAUT SVCS NV 5.500% 06/15/23	D	06/15/2023	Various		3,971,000	3,971,000	4,077,448	3,977,460	0	(6,460)	0	(6,460)	0	3,971,000	0	0	0	108,903	06/15/2023	2.B FE
G2615@-AB-0	DCC TREAS IRELAN PP 4.040% 04/25/23	D	04/25/2023	Maturity		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	50,500	04/25/2023	2.B
G9284#-BD-8	VITOL FINANCE PP 4.400% 06/27/23	D	06/27/2023	Various		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	88,000	06/27/2023	2.B
N4281@-BS-3	KONINKLIJKE VOPAK NV PP 3.740% 06/19/23	D	06/19/2023	Various		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	56,100	06/19/2023	2.B
Q3974*-AA-6	GIP CAPRICORN PP 3.110% 12/31/34	D	04/05/2023	Redemption 100.0000		10,228	10,228	10,228	10,228	0	0	0	0	0	10,228	0	0	0	80	12/31/2034	2.B PL
V6560A-AP-7	OFFICE CHERIFIEN DES PHO 3.750% 06/23/31	D	05/09/2023	BARCLAYS LONDON		381,063	455,000	385,613	385,746	0	2,272	0	2,272	0	388,018	0	(6,956)	(6,956)	6,541	06/23/2031	3.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						641,304,784	652,534,083	652,842,484	454,413,576	0	1,533,371	0	1,533,371	0	649,719,419	0	(8,414,639)	(8,414,639)	14,870,360	XXX	XXX
23311R-AH-9	DCP MIDSTREAM LLC 5.850% 05/21/43		05/22/2023	Call 100.0000		423,000	423,000	411,347	411,411	0	146	0	146	0	411,557	0	11,443	11,443	12,373	05/21/2043	3.A FE
744320-AM-4	PRUDENTIAL FINANCIAL 5.625% 06/15/43		06/15/2023	Various		6,700,000	6,700,000	7,205,000	6,736,255	0	(36,255)	0	(36,255)	0	6,700,000	0	0	0	188,438	06/15/2043	2.B FE
1309999999. Subtotal - Bonds - Hybrid Securities						7,123,000	7,123,000	7,616,347	7,147,666	0	(36,109)	0	(36,109)	0	7,111,557	0	11,443	11,443	200,811	XXX	XXX
95765P-A*-0	WESTERN & SOUTHERN LIFE WSLIC PROMISSORY NOTE RV 01/06/33		04/11/2023	Redemption 100.0000		17,000,000	17,000,000	17,000,000	0	0	0	0	0	0	17,000,000	0	0	0	0	01/06/2033	1.D Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						17,000,000	17,000,000	17,000,000	0	0	0	0	0	0	17,000,000	0	0	0	0	XXX	XXX
00132U-AG-9	CULLIGAN WATER TECHNOLOGIES TL B 1L 07/31/28		04/01/2023	Redemption 100.0000		13	13	13	13	0	0	0	0	0	13	0	0	0	85	07/31/2028	4.C FE
00169Q-AF-6	AIR MEDICAL GROUP HOLDINGS INC TL B 1L 10/02/25		04/01/2023	Redemption 100.0000		37	37	37	37	0	0	0	0	0	37	0	0	0	77	10/02/2025	4.C FE
00169Q-AF-6	AIR MEDICAL GROUP HOLDINGS INC TL B 1L 10/02/25		06/30/2023	Redemption 100.0000		4,856	4,856	4,856	4,856	0	0	0	0	0	4,856	0	0	0	251	10/02/2025	5.B FE
00213N-AM-4	APX GROUP INC 07/10/28		04/01/2023	Redemption 100.0000		4,985	4,985	4,938	4,945	0	40	0	40	0	4,985	0	0	0	152	07/10/2028	3.B FE
00687M-AC-5	ADIENT US LLC TL B 1L 04/10/28		06/30/2023	Redemption 100.0000		479,954	479,954	478,127	174,171	0	1,777	0	1,777	0	479,954	0	0	0	5,052	04/10/2028	3.C FE
00847Y-AC-6	AGILITI HEALTH INC TL B-DD 1L 01/04/26		04/01/2023	Redemption 100.0000		3	3	3	3	0	0	0	0	0	4	0	0	0	0	01/04/2026	4.A FE
00847Y-AC-6	AGILITI HEALTH INC TL B-DD 1L 01/04/26		05/01/2023	Tax Free Exchange		492,684	483,627	483,023	491,731	0	953	0	953	0	492,684	0	0	0	8	01/04/2026	4.A FE
00847Y-AD-4	AGILITI HEALTH INC TL 1L 01/04/26		05/01/2023	Tax Free Exchange		426,251	428,571	424,294	425,854	0	397	0	397	0	426,251	0	0	0	13,083	01/04/2026	4.A FE
01771J-AG-8	ALLEN MEDIA LLC TL B 1L 08/23/28		06/30/2023	Redemption 100.0000		6,314	6,314	6,088	6,093	0	222	0	222	0	6,314	0	0	0	496	08/23/2028	3.C FE
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS TL B 1L 10/08/27		06/30/2023	Redemption 100.0000		3,125	3,125	3,102	3,107	0	18	0	18	0	3,125	0	0	0	182	10/08/2027	4.B FE
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC TI B 1L 05/12/28		06/30/2023	Redemption 100.0000		7,500	7,500	7,454	7,459	0	41	0	41	0	7,500	0	0	0	326	05/12/2028	4.C FE
02090C-AE-0	BROOKS AUTOMATION INC TL 1L 02/01/29		06/30/2023	Redemption 100.0000		1,000	1,000	987	988	0	12	0	12	0	1,000	0	0	0	18	02/01/2029	4.B FE
03834X-AM-5	UNITED PACIFIC TL B 1L 11/16/26		06/30/2023	Redemption 100.0000		7,410	7,410	7,410	7,410	0	0	0	0	0	7,410	0	0	0	480	11/16/2026	4.B FE
03852J-AL-5	ARAMARK SERVICES INC TL 1L 03/11/25		05/31/2023	Redemption 100.0000		318,207	318,207	317,921	318,032	0	175	0	175	0	318,207	0	0	0	6,500	03/11/2025	3.B FE
03852J-AL-5	ARAMARK SERVICES INC TL 1L 03/11/25		06/22/2023	Tax Free Exchange		614,312	614,455	613,902	614,117	0	194	0	194	0	614,312	0	0	0	19,306	03/11/2025	3.B FE
03952H-AD-6	ANCESTRY.COM INC TL 1L 12/06/27		06/30/2023	Redemption 100.0000		3,276	3,276	3,140	3,143	0	132	0	132	0	3,276	0	0	0	134	12/06/2027	4.B FE
04686R-AB-9	ATHENAHEALTH INC TL 1L 02/15/29		06/30/2023	Redemption 100.0000		942	942	937	900	0	4	0	4	0	942	0	0	0	60	02/15/2029	4.B FE
05350N-AL-8	AVANTOR FUNDING INC TL B5 1L 08/01/29		04/28/2023	Redemption 100.0000		147,489	147,489	147,304	146,959	0	530	0	530	0	147,489	0	0	0	2,740	08/01/2029	3.A FE
05549P-AC-5	BCP RENAISSANCE PARENT TL B3 1L 05/19/28		06/30/2023	Redemption 100.0000		3,406	3,406	3,406	3,406	0	0	0	0	0	3,406	0	0	0	210	05/19/2028	4.B FE
05988H-AE-7	BOXER PARENT CO INC TL B 1L 10/02/25		06/30/2023	Redemption 100.0000		1,443	1,443	1,432	1,435	0	8	0	8	0	1,443	0	0	0	62	10/02/2025	4.C FE
09238F-AK-7	BHN MERGER SUB INC TI 1L 06/16/25		04/01/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	45	06/16/2025	4.B FE
11565H-AD-8	BROWN GROUP HOLDING LLC TL B2 1L 07/03/29		04/01/2023	Redemption 100.0000		833	833	812	812	0	21	0	21	0	833	0	0	0	17	07/03/2029	4.A FE
11565H-AD-8	BROWN GROUP HOLDING LLC TL B2 1L 07/03/29		06/30/2023	Redemption 100.0000		92	92	90	69	0	2	0	2	0	92	0	0	0	3	07/03/2029	4.B FE
11823L-AK-1	HERCULES MERGER SUB LLC TL 1L 11/02/26		06/30/2023	Redemption 100.0000		5,039	5,039	5,025	2,481	0	13	0	13	0	5,039	0	0	0	93	11/02/2026	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12568Y-AD-6	CHARLOTTE BUYER INC TL B 1L 02/11/28		04/01/2023	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	68	02/11/2028	4.B FE
12656A-AC-3	CNT HOLDINGS I CORP TL B 1L 11/08/27		06/30/2023	Redemption 100.0000		3,750	3,750	3,740	3,742	0	8	0	8	0	3,750	0	0	0	219	11/08/2027	4.B FE
12768E-AG-1	CAESARS ENTERTAIN INC TL B 1L 03/01/30		06/30/2023	Redemption 100.0000		750	750	743	0	0	8	0	8	0	750	0	0	0	24	03/01/2030	4.A FE
13134M-BS-1	CALPINE CORP TL B10 1L 08/12/26		06/30/2023	Redemption 100.0000		2,784	2,784	2,784	2,784	0	0	0	0	0	2,784	0	0	0	95	08/12/2026	3.A FE
13763H-AB-8	CANISTER INTERNATIONAL TL 1L 12/21/26		06/30/2023	Redemption 100.0000		1,256	1,256	1,250	1,252	0	5	0	5	0	1,256	0	0	0	61	12/21/2026	4.B FE
14173M-AC-7	CARESTREAM DENTAL TL 1L 09/02/24		04/01/2023	Redemption 100.0000		(2,550)	(2,550)	(2,519)	(2,536)	0	(14)	0	(14)	0	(2,550)	0	0	0	0	09/02/2024	4.B FE
17776E-AB-1	CITY BREWING CO LLC TL B 1L 04/05/28		06/30/2023	Redemption 100.0000		2,513	2,513	2,386	2,395	0	118	0	118	0	2,513	0	0	0	116	04/05/2028	5.B FE
20337E-AQ-4	COMMSCOPE INC TL B2 1L 04/03/26		06/30/2023	Redemption 100.0000		3,766	3,766	3,728	3,744	0	22	0	22	0	3,766	0	0	0	153	04/03/2026	4.B FE
20902C-AW-0	CONSOLIDATED CONTAINER CO TL 1L 02/03/28		06/30/2023	Redemption 100.0000		2,525	2,525	2,430	2,437	0	88	0	88	0	2,525	0	0	0	96	02/03/2028	4.B FE
22860E-AG-7	CROWN SUBSEA COMMUNICATI TL 1L 04/27/27		04/01/2023	Redemption 100.0000		(8,547)	(8,547)	(8,376)	0	0	(171)	0	(171)	0	(8,547)	0	0	0	(55)	04/27/2027	4.A FE
23338D-AP-1	DXP ENTERPRISES INC TL B 1L 12/23/27		06/30/2023	Redemption 100.0000		5,045	5,045	4,873	4,879	0	166	0	166	0	5,045	0	0	0	372	12/23/2027	4.B FE
23923H-AB-4	DAWN ACQUISITION LLC TL B 1L 12/31/25		06/30/2023	Redemption 100.0000		5,000	5,000	4,965	4,981	0	19	0	19	0	5,000	0	0	0	220	12/31/2025	5.B FE
24521T-AJ-5	DEL MONTE FOODS (Blue Merger) TL B 1L 05/16/29		05/01/2023	Redemption 100.0000		4,115	4,115	4,008	1,876	0	106	0	106	0	4,115	0	0	0	109	05/16/2029	4.C FE
24982L-AB-1	DERMATOLOGY INTERMEDIATE TL 1L 04/02/29		06/30/2023	Redemption 100.0000		2,106	2,106	2,070	2,072	0	34	0	34	0	2,106	0	0	0	110	04/02/2029	4.B FE
24982L-AD-7	DERMATOLOGY INTERMEDIATE TL DD 1L 03/24/29		04/28/2023	Redemption 100.0000		894	894	888	758	0	6	0	6	0	894	0	0	0	33	03/24/2029	4.B FE
25277B-AE-8	DIAMOND SPORTS GROUP LLC TL 1L 05/26/26		04/01/2023	GOLDMAN SACHS		(1,053)	0	0	0	0	0	0	0	0	0	0	(1,053)	(1,053)	7,994	05/26/2026	5.A FE
25277B-AG-3	DIAMOND SPORTS GROUP LLC TL B 1L 08/24/26		04/01/2023	Redemption 100.0000		(4,894)	(4,894)	(603)	(603)	0	(4,291)	0	(4,291)	0	(4,894)	0	0	0	(86)	08/24/2026	6. FE
26928B-AJ-8	EW SCRIPPS CO TL B 1L 10/02/24		06/30/2023	Redemption 100.0000		2,500	2,500	2,492	2,497	0	3	0	3	0	2,500	0	0	0	86	10/02/2024	3.B FE
29102T-AB-8	Emerald Azeala Topco TL B 1L 07/24/26		04/01/2023	Redemption 100.0000		6	6	6	6	0	0	0	0	0	6	0	0	0	51	07/24/2026	4.C FE
29481P-AH-4	ERESEARCH TECHNOLOGY INC TL B 1L 02/04/27		06/30/2023	Redemption 100.0000		1,889	1,889	1,889	1,889	0	0	0	0	0	1,889	0	0	0	89	02/04/2027	4.C FE
30034U-AC-4	EVERI PAYMENTS INC TL 1L 08/03/28		04/01/2023	Redemption 100.0000		(928)	(928)	(926)	(926)	0	(2)	0	(2)	0	(928)	0	0	0	0	08/03/2028	3.A FE
33774U-AC-2	FISERV INC TL B 1L 02/18/27		06/02/2023	CITIBANK		607,865	642,070	610,529	0	0	2,668	0	2,668	0	613,197	0	(5,332)	(5,332)	18,300	02/18/2027	4.C FE
33774U-AC-2	FISERV INC TL B 1L 02/18/27		06/30/2023	Redemption 100.0000		907	907	862	0	0	45	0	45	0	907	0	0	0	35	02/18/2027	4.C FE
35906E-AQ-3	FRONTIER COMMUNICATIONS TL B 1L 05/01/28		06/30/2023	Redemption 100.0000		3,125	3,125	3,125	3,125	0	0	0	0	0	3,125	0	0	0	137	05/01/2028	4.B FE
37147P-AB-6	GENERATION BRIDGE LLC TL B 1L 12/01/28		06/22/2023	Redemption 100.0000		924,972	924,972	900,114	902,631	0	22,341	0	22,341	0	924,972	0	0	0	43,063	12/01/2028	3.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
37147P-AC-4	GENERATION BRIDGE LLC TL C 1L 08/06/28		06/22/2023	Redemption 100.0000		20,408	20,408	19,860	19,920	0	488	0	488	0	20,408	0	0	0	972	08/06/2028	3.B FE
37252K-AS-1	GEO GROUP INC/THE TL 2 1L 03/23/27		05/23/2023	Redemption 100.0000		196,149	196,149	189,941	0	0	6,208	0	6,208	0	196,149	0	0	0	4,985	03/23/2027	4.B FE
38469E-AD-5	GRAHAM PACKAGING/GPC CAP TL 1L 08/04/27		06/30/2023	Redemption 100.0000		13,945	13,945	13,945	13,945	0	0	0	0	0	13,945	0	0	0	516	08/04/2027	4.B FE
389376-AZ-7	GRAY TELEVISION INC TL D 1L 12/01/28		04/01/2023	Redemption 100.0000		13	13	13	13	0	0	0	0	0	13	0	0	0	60	12/01/2028	3.B FE
39525Y-AE-9	GREENHILL & CO INC TL B 1L 04/12/24		04/11/2023	CITIBANK		1,411,045	1,440,420	1,433,218	1,438,000	0	1,301	0	1,301	0	1,439,301	0	(28,256)	(28,256)	18,534	04/12/2024	4.A FE
39525Y-AE-9	GREENHILL & CO INC TL B 1L 04/12/24		04/01/2023	Redemption 100.0000		9,580	9,580	9,532	9,564	0	16	0	16	0	9,580	0	0	0	191	04/12/2024	4.A FE
39843G-AJ-2	GRIFFON CORP TL B 1L 01/24/29		06/27/2023	Redemption 100.0000		1,000	1,000	998	998	0	2	0	2	0	1,000	0	0	0	43	01/24/2029	3.B FE
40416V-AE-5	CORE & MAIN LP TL B 1L 07/27/28		04/28/2023	Redemption 100.0000		5,000	5,000	4,981	4,983	0	17	0	17	0	5,000	0	0	0	141	07/27/2028	4.A FE
40421Y-AF-9	HLF FINANCING SARL LLC TL B 1L 08/18/25		06/30/2023	Various		3,782	3,782	3,648	3,701	0	81	0	81	0	3,782	0	0	0	139	08/18/2025	3.B FE
40435Y-AB-2	Patriot Container Corp TL 1L 03/20/25		06/30/2023	Redemption 100.0000		1,683	1,683	1,661	1,672	0	11	0	11	0	1,683	0	0	0	73	03/20/2025	5.A FE
410346-AX-8	HANESBRANDS INC TL B 1L 03/08/30		06/30/2023	Redemption 100.0000		2,500	2,500	2,480	0	0	20	0	20	0	2,500	0	0	0	64	03/08/2030	3.B FE
41151P-AP-0	HARBOR FREIGHT TOOLS TL B 1L 10/19/27		04/28/2023	Redemption 100.0000		3,125	3,125	3,125	3,125	0	0	0	0	0	3,125	0	0	0	76	10/19/2027	4.B FE
42236W-AH-0	Heartland Dental TL 1L 04/30/25		04/01/2023	CITIBANK		(922,301)	(969,568)	(968,626)	(968,915)	0	(200)	0	(200)	0	(969,115)	0	46,814	46,814	0	04/30/2025	4.C FE
42236W-AH-0	Heartland Dental TL 1L 04/30/25		05/16/2023	Redemption 100.0000		208,808	208,808	208,605	208,668	0	141	0	141	0	208,808	0	0	0	13,230	04/30/2025	4.C FE
42236W-AH-0	Heartland Dental TL 1L 04/30/25		05/16/2023	Tax Free Exchange		760,618	760,760	760,021	760,248	0	371	0	371	0	760,618	0	0	0	48,593	04/30/2025	4.C FE
42236W-AV-9	Heartland Dental TL B 1L 04/30/28		05/16/2023	CITIBANK		723,673	760,760	760,618	0	0	(250)	0	(250)	0	760,368	0	(36,696)	(36,696)	6,588	04/30/2028	4.C FE
44055U-AD-7	HORIZON THERAPEUTICS USA TL B 1L 03/15/28		06/30/2023	Redemption 100.0000		3,330	3,330	3,322	3,323	0	7	0	7	0	3,330	0	0	0	111	03/15/2028	3.A FE
44108H-AJ-0	HOSTESS BRANDS LLC TL 1L 08/04/25		06/30/2023	Redemption 100.0000		12	12	12	12	0	0	0	0	0	12	0	0	0	159	08/04/2025	4.A FE
44332E-AU-0	HUB INTERNATIONAL LTD TL B 1L 04/25/25		06/20/2023	Redemption 100.0000		393,957	393,957	392,972	393,179	0	778	0	778	0	393,957	0	0	0	20,998	04/25/2025	4.B FE
44332E-AV-8	HUB INTERNATIONAL LTD TL B 1L 11/10/29		04/01/2023	Redemption 100.0000		1,250	1,250	1,200	1,200	0	50	0	50	0	1,250	0	0	0	24	11/10/2029	4.B FE
45258F-AB-6	INGRAM MICRO INC TL B 1L 06/30/28		06/30/2023	Redemption 100.0000		3,333	3,333	3,285	3,291	0	41	0	41	0	3,333	0	0	0	203	06/30/2028	3.C FE
45783D-AB-5	INSTANT BRANDS HOLDING TL 1L 04/12/28		06/09/2023	JEFFERIES & CO		273,656	1,303,125	1,294,840	1,295,461	0	1,361	0	1,361	0	1,296,821	0	(1,023,165)	(1,023,165)	65,326	04/12/2028	5.C FE
45783D-AB-5	INSTANT BRANDS HOLDING TL 1L 04/12/28		04/01/2023	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	448	04/12/2028	5.C FE
45783U-AB-7	INSTRUCTURE HOLDINGS INC TL 1L 10/30/28		06/30/2023	Redemption 100.0000		1,000	1,000	998	998	0	2	0	2	0	1,000	0	0	0	48	10/30/2028	2.C FE
46322E-AB-9	SOUND INPATIENT PHYSICIA TL 1L 06/27/25		06/30/2023	Various		5,623	5,623	5,621	5,617	0	6	0	6	0	5,623	0	0	0	190	06/27/2025	5.A FE
46583D-AG-4	IVANTI SOFTWARE INC TL B 1L 12/10/27		06/30/2023	Redemption 100.0000		1,836	1,836	1,836	1,836	0	0	0	0	0	1,836	0	0	0	126	12/10/2027	4.B FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46589U-AE-5	ZEST DENTAL TL 1L 02/08/28		06/30/2023	Redemption 100.0000		2,500	2,500	2,375	0	0	125	0	125	0	2,500	0	0	0	32	02/08/2028	4.C FE
47579S-AU-4	JELD-WEN INC TL B 1L 07/28/28		05/23/2023	WELLS FARGO BK		222,151	222,192	221,636	221,682	0	79	0	79	0	221,761	0	390	390	6,513	07/28/2028	3.B FE
47579S-AU-4	JELD-WEN INC TL B 1L 07/28/28		06/30/2023	Redemption 100.0000		4,122	4,122	4,112	4,113	0	9	0	9	0	4,122	0	0	0	147	07/28/2028	3.B FE
48254E-AB-7	KKR APPLE BIDCO LLC TL 1L 09/22/28		06/30/2023	Redemption 100.0000		1,150	1,150	1,146	1,146	0	4	0	4	0	1,150	0	0	0	45	09/22/2028	4.B FE
50060J-AE-0	KOPPERS INC TL B 1L 04/10/30		04/01/2023	WELLS FARGO BK		776,000	800,000	776,000	0	0	0	0	0	0	776,000	0	0	0	0	04/10/2030	3.C FE
50203P-AB-0	LMBE-MC HOLDCO II LLC TL B 1L 12/03/25		04/01/2023	Redemption 100.0000		5,746	5,746	5,649	5,684	0	61	0	61	0	5,746	0	0	0	127	12/03/2025	4.A FE
54142K-AD-3	LOGMEIN INC TL B 1L 08/31/27		06/26/2023	BARCLAYS		938,555	1,466,250	1,443,581	1,449,170	0	3,768	0	3,768	0	1,452,938	0	(514,384)	(514,384)	71,289	08/31/2027	4.B FE
54142K-AD-3	LOGMEIN INC TL B 1L 08/31/27		04/01/2023	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	20	08/31/2027	4.B FE
55314N-AS-3	MKS INSTRUMENTS INC TL B 1L 08/17/29		06/30/2023	Redemption 100.0000		2,503	2,503	2,418	2,420	0	83	0	83	0	2,503	0	0	0	76	08/17/2029	3.A FE
57776D-AE-3	AMENTUM GOVERNMENT SERVI TL B 1L 02/15/29		06/30/2023	Redemption 100.0000		1,877	1,877	1,868	1,869	0	8	0	8	0	1,877	0	0	0	64	02/15/2029	4.B FE
58401D-AC-8	MED PARENTCO LP TL 1L 08/31/26		06/30/2023	Redemption 100.0000		2,564	2,564	2,170	(2,193)	0	394	0	394	0	2,564	0	0	0	83	08/31/2026	5.A FE
58462Q-AH-4	MEDICAL SOLUTIONS HOLDIN TL 1L 11/01/28		06/30/2023	Redemption 100.0000		3,972	3,972	3,885	3,885	0	87	0	87	0	3,972	0	0	0	48	11/01/2028	4.B FE
605024-AS-7	MISSION BROADCASTING TL B 1L 06/02/28		04/03/2023	Redemption 100.0000		833	833	827	828	0	5	0	5	0	833	0	0	0	20	06/02/2028	3.B FE
64072U-AK-8	CSC HOLDINGS INC TL B5 1L 04/15/27		04/17/2023	Redemption 100.0000		1,247	1,247	1,247	1,247	0	0	0	0	0	1,247	0	0	0	30	04/15/2027	4.B FE
64072U-AM-4	CSC HOLDINGS INC TL B6 1L 02/01/28		04/17/2023	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	55	02/01/2028	4.B FE
64900Y-AB-8	Careismatic TL 1L 01/22/28		04/01/2023	Redemption 100.0000		2,376	2,376	2,378	2,377	0	(1)	0	(1)	0	2,376	0	0	0	52	01/22/2028	5.A FE
66877A-AD-0	NORTONLIFELOCK INC TL B 1L 09/12/29		04/28/2023	Redemption 100.0000		43,150	43,150	42,570	42,588	0	563	0	563	0	43,150	0	0	0	938	09/12/2029	2.C FE
67115H-AB-9	OEG Borrower LLC TL B 1L 07/01/29		06/30/2023	Redemption 100.0000		4,688	4,688	4,500	4,508	0	179	0	179	0	4,688	0	0	0	190	07/01/2029	4.B FE
68764J-AD-3	ORYX MIDSTREAM HOLDINGS TL B 1L 10/05/28		06/30/2023	Redemption 100.0000		4,083	4,083	4,053	0	0	30	0	30	0	4,083	0	0	0	132	10/05/2028	3.B FE
69291L-AB-2	PECF USS INTERMEDIATE HO TL B 1L 12/15/28		04/12/2023	BANK of AMERICA SEC		331,637	395,000	393,401	393,989	0	395	0	395	0	394,384	0	(62,748)	(62,748)	8,764	12/15/2028	5.A FE
70451N-AB-2	PAYSAFE FIN PLC/PAYSAFE TL B1 1L 06/28/28		04/01/2023	Redemption 100.0000		183	183	178	178	0	5	0	5	0	183	0	0	0	77	06/28/2028	4.B FE
70468B-AC-7	PELICAN PRODUCTS INC TL 1L 12/29/28		04/01/2023	Redemption 100.0000		1,298	1,298	1,289	1,290	0	8	0	8	0	1,298	0	0	0	56	12/29/2028	4.C FE
70477B-AE-2	PEARL DEBT MERGR SUB 1 TL B 1L 05/28/28		06/30/2023	Redemption 100.0000		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	226	05/28/2028	4.B FE
71360H-AB-3	PERATON CORP TL B 1L 02/24/28		06/30/2023	Redemption 100.0000		2,748	2,748	2,731	2,733	0	15	0	15	0	2,748	0	0	0	176	02/24/2028	4.A FE
72165N-BH-1	PILOT TRAVEL CENTERS LLC TL B 1L 08/04/28		06/07/2023	WELLS FARGO BK		997,500	1,000,000	995,000	995,634	0	523	0	523	0	996,157	0	1,343	1,343	28,549	08/04/2028	3.A FE
72165N-BH-1	PILOT TRAVEL CENTERS LLC TL B 1L 08/04/28		06/05/2023	Redemption 100.0000		5,025	5,025	5,000	5,003	0	22	0	22	0	5,025	0	0	0	285	08/04/2028	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
72761J-AG-1	PLASTIPAK PACKAGING INC TL B 1L 12/01/28		04/01/2023	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	30	12/01/2028	4.A FE
76173F-AW-7	PACTIV EVERGREEN GROUP TL 1L 12/01/28		06/30/2023	Redemption 100.0000		144,124	144,124	143,764	143,897	0	227	0	227	0	144,124	0	0	0	5,024	12/01/2028	4.A FE
76173F-AY-3	PACTIV EVERGREEN GROUP TL B 1L 09/25/28		06/30/2023	Redemption 100.0000		3,125	3,125	3,109	3,111	0	14	0	14	0	3,125	0	0	0	123	09/25/2028	4.A FE
77484U-AB-2	RODAN & FIELDS LLC TL B 1L 06/16/25		04/27/2023	Taxable Exchange		486,156	1,905,000	672,465	672,465	0	0	0	0	0	672,465	0	(186,309)	(186,309)	60,171	06/16/2025	5.C FE
77669L-AC-7	ROPER TECHNOLOGIES INC TL 1L 11/22/29		06/30/2023	Redemption 100.0000		2,500	2,500	2,444	0	0	56	0	56	0	2,500	0	0	0	78	11/22/2029	4.B FE
78453J-AD-8	SMG US MIDCO 2 INC TL 1L 01/23/25		06/30/2023	Redemption 100.0000		2,795	2,795	2,795	2,795	0	0	0	0	0	2,795	0	0	0	153	01/23/2025	4.C FE
78466D-BG-8	SS&C TECHNOLOGIES INC TL B6 1L 03/24/29		04/01/2023	Redemption 100.0000		915	915	892	891	0	24	0	24	0	915	0	0	0	16	03/24/2029	3.B FE
78466D-BH-6	SS&C TECHNOLOGIES INC TL B7 1L 03/24/29		04/01/2023	Redemption 100.0000		(105)	(105)	(102)	(102)	0	(2)	0	(2)	0	(105)	0	0	0	23	03/24/2029	3.B FE
78466Y-AQ-1	SRS DISTRIBUTION INC TL B 1L 06/10/28		04/28/2023	Redemption 100.0000		835	835	831	831	0	4	0	4	0	835	0	0	0	22	06/10/2028	4.C FE
78489H-AB-4	Springs Window Fashions TL B 1L 10/06/28		04/01/2023	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	74	10/06/2028	4.C FE
78489H-AB-4	Springs Window Fashions TL B 1L 10/06/28		06/30/2023	Redemption 100.0000		3,750	3,750	3,713	3,717	0	33	0	33	0	3,750	0	0	0	169	10/06/2028	5.A FE
78516E-AB-8	SABERT CORP TL B 1L 12/10/26		06/28/2023	Redemption 100.0000		32,189	32,189	31,867	31,976	0	212	0	212	0	32,189	0	0	0	1,176	12/10/2026	4.B FE
80875A-AT-8	SCIENTIFIC GAMES CORP TL 1L 04/16/29		06/30/2023	Redemption 100.0000		1,730	1,730	1,717	1,718	0	12	0	12	0	1,730	0	0	0	74	04/16/2029	3.C FE
82568Q-AN-4	SHUTTERFLY INC TL B 1L 10/01/26		06/09/2023	Taxable Exchange		808,500	898,333	881,639	884,675	0	1,508	0	1,508	0	886,184	0	(77,684)	(77,684)	39,274	10/01/2026	5.B FE
82925B-AE-5	SINCLAIR TELEVISION GROU TL B2 1L 09/30/26		06/30/2023	Redemption 100.0000		4,859	4,859	4,516	1,744	0	340	0	340	0	4,859	0	0	0	118	09/30/2026	3.C FE
83583K-AH-9	SORENSON COMMUNICATIONS LLC TL B 1L 03/17/26		04/01/2023	Redemption 100.0000		5,559	5,559	5,503	5,514	0	45	0	45	0	5,559	0	0	0	144	03/17/2026	4.B FE
84762N-BP-5	SPECTRUM BRANDS INC TL B 1L 03/03/28		06/20/2023	Redemption 100.0000		653,660	653,660	652,026	652,163	0	1,497	0	1,497	0	653,660	0	0	0	26,584	03/03/2028	3.A FE
85350E-AB-2	STANDARD INDUSTRIES INC TL B 1L 09/22/28		06/30/2023	Redemption 100.0000		10,147	10,147	9,927	9,938	0	209	0	209	0	10,147	0	0	0	363	09/22/2028	2.C FE
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TL B 1L 05/29/26		06/30/2023	Redemption 100.0000		1,507	1,507	1,505	1,505	0	1	0	1	0	1,507	0	0	0	87	05/29/2026	4.B FE
88145L-AE-4	TERRIER MEDIA BUYER INC TL B 1L 12/17/26		06/30/2023	Redemption 100.0000		2,558	2,558	2,184	0	0	374	0	374	0	2,558	0	0	0	30	12/17/2026	4.A FE
89705D-AK-8	TRONOX FINANCE LLC TL 1L 04/04/29		06/30/2023	Redemption 100.0000		4,000	4,000	3,960	3,952	0	48	0	48	0	4,000	0	0	0	120	04/04/2029	3.B FE
90290P-AN-4	U.S. RENAL CARE, INC. TL B 1L 06/28/26		04/01/2023	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	122	06/28/2026	5.A FE
90351H-AE-8	US FOODS INC TL 1L 11/22/28		06/30/2023	Redemption 100.0000		1,629	1,629	1,627	1,627	0	2	0	2	0	1,629	0	0	0	62	11/22/2028	3.C FE
90351H-AE-8	US FOODS INC TL 1L 11/22/28		04/01/2023	Redemption 100.0000		58,002	58,002	57,930	57,935	0	67	0	67	0	58,002	0	0	0	1,100	11/22/2028	4.A FE
90385Y-AD-3	ULTRA CLEAN HOLDINGS TL B 1L 08/27/25		04/01/2023	Redemption 100.0000		947	947	946	946	0	1	0	1	0	947	0	0	0	241	08/27/2025	4.A FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
90932R-AJ-3	UNITED AIR LINES INC TL B 1L 04/21/28		06/30/2023	Redemption 100.0000		1,262,329	1,262,329	1,249,614	1,249,585	0	12,930	0	12,930	0	1,262,515	0	(186)	(186)	0	04/21/2028	3.B FE
94254P-AC-4	WATLOW ELECTRIC MANUFACT TL B 1L 03/02/28		06/30/2023	Redemption 100.0000		2,513	2,513	2,513	2,513	0	0	0	0	0	2,513	0	0	0	162	03/02/2028	4.B FE
94767K-AN-1	WEBER-STEPHEN PRODUCTS L TL B 1L 10/29/27		06/30/2023	Redemption 100.0000		3,750	3,750	3,739	3,740	0	9	0	9	0	3,750	0	0	0	221	10/29/2027	5.A FE
96350T-AC-4	APPLECARAMEL BUYER LLC TL B 1L 10/08/27		04/28/2023	Redemption 100.0000		4,938	4,938	4,900	4,908	0	29	0	29	0	4,938	0	0	0	136	10/08/2027	4.B FE
D9000B-AD-4	VERTICAL US NEWCO INC TL B 1L 08/11/28		06/30/2023	Redemption 100.0000		1,222	1,222	1,222	1,222	0	0	0	0	0	1,222	0	0	0	132	08/11/2028	4.A FE
F6456U-AB-9	BANIJAY GROUP US HOLDING TL B 1L 02/04/25		04/06/2023	BNP SECURITIES		969,404	975,000	927,137	948,661	0	7,760	0	7,760	0	956,421	0	12,984	12,984	51,044	02/04/2025	4.A FE
F6456U-AB-9	BANIJAY GROUP US HOLDING TL B 1L 02/04/25		04/01/2023	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	34	02/04/2025	4.A FE
G4770Q-AJ-4	INEOS ENTERPRISES HOLDIN TL B 1L 08/26/26		06/30/2023	Redemption 100.0000		2,571	2,571	2,318	(2,318)	0	252	0	252	0	2,571	0	0	0	123	08/26/2026	3.B FE
N2014A-AE-2	CIMPRESS USA INC TL B 1L 05/17/28		06/30/2023	Redemption 100.0000		5,000	5,000	4,950	4,957	0	43	0	43	0	5,000	0	0	0	209	05/17/2028	4.A FE
N2820E-AD-0	EG AMERICA LLC TL B 1L 03/31/26		06/30/2023	Redemption 100.0000		827	827	809	813	0	14	0	14	0	827	0	0	0	38	03/31/2026	4.C FE
N8137F-AB-6	HUNTER DOUGLAS INC TL B 1L 02/26/29		04/01/2023	Redemption 100.0000		(8)	(8)	(7)	(7)	0	0	0	0	0	(8)	0	0	0	62	02/26/2029	4.B FE
68371Y-AN-3	OPEN TEXT CORP TL B 1L 01/31/30		04/01/2023	BARCLAYS		486,875	500,000	486,875	0	0	0	0	0	0	486,875	0	0	0	0	01/31/2030	2.C FE
68371Y-AN-3	OPEN TEXT CORP TL B 1L 01/31/30		06/30/2023	Redemption 100.0000		5,258	5,258	5,074	0	0	184	0	184	0	5,258	0	0	0	86	01/31/2030	2.C FE
C0102M-AP-0	Air Canada TL B 1L 08/11/28	A	06/30/2023	Redemption 100.0000		12,531	12,531	12,484	12,482	0	50	0	50	0	12,531	0	0	0	397	08/11/2028	3.C FE
C0787F-AB-8	BAUSCH + LOMB CORP TL B 1L 05/10/27	A	06/30/2023	Redemption 100.0000		3,130	3,130	3,035	(561)	0	94	0	94	0	3,130	0	0	0	167	05/10/2027	4.C FE
C6901L-AH-0	1011778 BC ULC TL B 1L 11/19/26		04/01/2023	Redemption 100.0000		769	769	769	769	0	0	0	0	0	769	0	0	0	56	11/19/2026	3.A FE
C8000C-AG-8	PANTHER BF AGGREGATOR 2 TL B 1L 04/30/26		05/04/2023	Redemption 100.0000		2,113,020	2,113,020	2,113,020	2,113,020	0	0	0	0	0	2,113,020	0	0	0	57,746	04/30/2026	4.A FE
C9413P-BD-4	BAUSCH HEALTH COS INC TL B 1 L 02/01/27		04/01/2023	BANK of AMERICA SEC Mont		1,177,500	1,500,000	1,177,500	0	0	0	0	0	0	1,177,500	0	0	0	0	02/01/2027	5.A FE
01608U-AE-7	Ali Group TL B 1L 07/30/29	D	06/30/2023	Redemption 100.0000		19,943	19,943	19,498	19,467	0	476	0	476	0	19,943	0	0	0	434	07/30/2029	3.A FE
11ZB48-AM-5	ALBEA BEAUTY HOLDINGS SA TL B1 1L 04/22/24	C	04/01/2023	Various		554,135	554,135	550,923	553,133	0	1,001	0	1,001	0	554,135	0	0	0	11,208	04/22/2024	4.C FE
24736C-BS-2	SKYMILES IP LTD TL B 1L 10/20/27	C	04/20/2023	Redemption 100.0000		557,750	557,750	578,113	510,720	0	(12,603)	0	(12,603)	0	557,750	0	0	0	21,308	10/20/2027	2.B FE
45672J-AL-4	INEOS FINANCE PLC TL B 1L 11/05/28	C	04/01/2023	Redemption 100.0000		1,000	1,000	986	987	0	13	0	13	0	1,000	0	0	0	24	11/05/2028	3.B FE
82925B-AF-2	ALTICE FINCO SA TL B12 1L 04/03/28	C	04/01/2023	Redemption 100.0000		1,266	1,266	1,197	0	0	69	0	69	0	1,266	0	0	0	23	04/03/2028	3.C FE
L0178U-AM-8	ALTICE FINANCING SA TL B 1L 11/01/27	C	04/17/2023	Redemption 100.0000		2,188	2,188	2,144	2,143	0	45	0	45	0	2,188	0	0	0	65	11/01/2027	4.B FE
L2000A-AD-2	CAMELOT FINANCE SA TL B 1L 10/30/26	C	05/01/2023	Redemption 100.0000		25,225	25,225	25,099	25,134	0	91	0	91	0	25,225	0	0	0	528	10/30/2026	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
L8030P-AK-4	SAMSONITE IP HOLDINGS TL B2 1L 04/25/25	C	06/21/2023	Redemption 100.0000		529,635	529,635	529,565	529,607	0	158	0	158	0	529,765	0	(130)	(130)	23,791	04/25/2025	3.B FE
L9339L-AK-9	TRINSEO MATERIALS OPERATING TL B2 1L 05/03/28	C	06/30/2023	Redemption 100.0000		2,500	2,500	2,488	2,489	0	11	0	11	0	2,500	0	0	0	92	05/03/2028	4.B FE
N8233B-AE-2	FLUTTER FINANCING BV TL B 1L 07/24/28	D	06/30/2023	Redemption 100.0000		1,500	1,500	1,466	1,467	0	33	0	33	0	1,500	0	0	0	94	07/24/2028	2.C FE
P2121Y-AN-8	CARNIVAL CORPORATION TL B 1L 06/30/25	C	06/30/2023	Redemption 100.0000		41,486	41,486	42,753	42,237	0	(751)	0	(751)	0	41,486	0	0	0	1,020	06/30/2025	3.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						20,587,289	24,132,256	22,360,071	18,006,230	0	57,091	0	57,091	0	22,461,700	0	(1,874,412)	(1,874,412)	725,080	XXX	XXX
2509999997. Total - Bonds - Part 4						823,546,306	838,830,173	838,515,279	536,316,353	0	566,189	0	566,189	0	833,691,348	0	(10,145,048)	(10,145,048)	18,225,711	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						823,546,306	838,830,173	838,515,279	536,316,353	0	566,189	0	566,189	0	833,691,348	0	(10,145,048)	(10,145,048)	18,225,711	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
009158-10-6	APD		06/01/2023	S. G. COWEN SECURITIES CORP.	785.000	213,538		235,952	241,984	(6,032)	0	0	(6,032)	0	235,952	0	(22,415)	(22,415)	2,645		
060505-10-4	BANK OF AMERICA CORP		06/26/2023	S. G. COWEN SECURITIES CORP.	6,211.000	173,274		297,209	205,708	91,500	0	0	91,500	0	297,209	0	(123,934)	(123,934)	2,733		
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		04/25/2023	INSTINET	997.000	325,308		178,014	307,973	(129,959)	0	0	(129,959)	0	178,014	0	147,294	147,294	0		
149123-10-1	CATERPILLAR INC		05/19/2023	S. G. COWEN SECURITIES CORP.	1,617.000	346,433		339,795	387,369	(47,574)	0	0	(47,574)	0	339,795	0	6,638	6,638	3,881		
191216-10-0	COCA-COLA CO		05/19/2023	S. G. COWEN SECURITIES CORP.	2,918.000	183,350		180,228	185,614	(5,386)	0	0	(5,386)	0	180,228	0	3,122	3,122	1,342		
25746U-10-9	DOMINION RESOURCES		04/20/2023	S. G. COWEN SECURITIES CORP.	50,150.000	2,872,659		3,851,572	3,075,198	776,374	0	0	776,374	0	3,851,572	0	(978,913)	(978,913)	33,475		
26943B-10-0	FIRST EAGLE ALTERNATIVE CAP		05/11/2023	TENDER OFFER	30,669.000	170,713		138,624	130,650	7,974	0	0	7,974	0	138,624	0	32,089	32,089	0		
26943B-10-0	FIRST EAGLE ALTERNATIVE CAP		05/12/2023	Taxable Exchange	234,279.000	916,748		1,035,572	998,029	37,543	0	0	37,543	0	1,035,572	0	(118,824)	(118,824)	0		
460690-10-0	INTERPUBLIC GROUP		05/18/2023	S. G. COWEN SECURITIES CORP.	6,107.000	231,547		207,352	203,424	3,928	0	0	3,928	0	207,352	0	24,195	24,195	1,893		
46625H-10-0	JP MORGAN CHASE & CO		06/26/2023	S. G. COWEN SECURITIES CORP.	1,503.000	208,433		176,779	201,552	(24,774)	0	0	(24,774)	0	176,779	0	31,654	31,654	3,006		
482480-10-0	KLA CORPORATION		06/14/2023	S. G. COWEN SECURITIES CORP.	426.000	203,971		152,578	160,615	(8,037)	0	0	(8,037)	0	152,578	0	51,393	51,393	1,108		
580135-10-1	McDONALDS		05/19/2023	S. G. COWEN SECURITIES CORP.	2,393.000	706,778		597,438	630,627	(33,190)	0	0	(33,190)	0	597,438	0	109,340	109,340	3,637		
58933Y-10-5	MERCK & CO INC		05/18/2023	Various	11,716.000	1,339,182		1,081,952	1,299,890	(217,939)	0	0	(217,939)	0	1,081,952	0	257,230	257,230	15,545		
594918-10-4	MICROSOFT CORP		04/25/2023	S. G. COWEN SECURITIES CORP.	4,459.000	1,235,410		727,712	1,069,357	(341,645)	0	0	(341,645)	0	727,712	0	507,698	507,698	3,032		
595017-10-4	MICROCHIP TECHNOLOGY INC		04/04/2023	STIFEL NICHOLAS	8,000.000	652,535		419,876	562,000	(142,124)	0	0	(142,124)	0	419,876	0	232,659	232,659	2,864		
68389X-10-5	ORACLE CORP		06/14/2023	S. G. COWEN SECURITIES CORP.	10,857.000	1,186,681		870,263	887,451	(17,188)	0	0	(17,188)	0	870,263	0	316,418	316,418	7,817		
75513E-10-1	RAYTHEON CO RAYTEHON		04/24/2023	S. G. COWEN SECURITIES CORP.	7,812.000	800,043		533,581	788,387	(254,806)	0	0	(254,806)	0	533,581	0	266,462	266,462	4,297		
855244-10-9	STARBUCKS CORP		05/19/2023	S. G. COWEN SECURITIES CORP.	2,640.000	279,054		263,152	261,888	1,264	0	0	1,264	0	263,152	0	15,902	15,902	2,798		
91913Y-10-0	VALERO ENERGY CORP		05/19/2023	S. G. COWEN SECURITIES CORP.	2,356.000	263,095		306,313	298,882	7,431	0	0	7,431	0	306,313	0	(43,218)	(43,218)	2,403		
931142-10-3	WAL-MART		06/01/2023	Various	10,763.000	1,585,605		1,527,404	1,526,086	1,318	0	0	1,318	0	1,527,404	0	58,201	58,201	17,595		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G29183-10-3	EATON CORP PLC		06/23/2023	S. G. COWEN SECURITIES CORP.	18,387.000	3,435,997		2,462,944	2,885,840	(422,896)	0	0	(422,896)	0	2,462,944	0	973,053	973,053	31,626		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						17,330,354	XXX	15,584,310	16,308,524	(724,218)	0	0	(724,218)	0	15,584,310	0	1,746,044	1,746,044	141,697	XXX	XXX
31337#-10-5	FHLB CINCINNATI		06/29/2023	PRIVATE PLACEMENT	41,522.000	4,152,200		4,152,200	4,152,200	0	0	0	0	0	4,152,200	0	0	0	139,887		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						4,152,200	XXX	4,152,200	4,152,200	0	0	0	0	0	4,152,200	0	0	0	139,887	XXX	XXX
5989999997. Total - Common Stocks - Part 4						21,482,554	XXX	19,736,510	20,460,724	(724,218)	0	0	(724,218)	0	19,736,510	0	1,746,044	1,746,044	281,584	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						21,482,554	XXX	19,736,510	20,460,724	(724,218)	0	0	(724,218)	0	19,736,510	0	1,746,044	1,746,044	281,584	XXX	XXX
5999999999. Total - Preferred and Common Stocks						21,482,554	XXX	19,736,510	20,460,724	(724,218)	0	0	(724,218)	0	19,736,510	0	1,746,044	1,746,044	281,584	XXX	XXX
6009999999 - Totals						845,028,860	XXX	858,251,789	556,777,077	(724,218)	566,189	0	(158,029)	0	853,427,858	0	(8,399,004)	(8,399,004)	18,507,295	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300U0MTB7PD2UT305	01/31/2018	07/31/2042	554		0.00							0						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
WELLS FARGO SWAP Variable Rate Interest N/A Interest Rate WELLS FARGO SWAP	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FW0LXP3B76	06/10/2022	06/14/2029		7,500,000	SOFR / (2.88)				368,313		368,313	41,722				91,515		
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	0	368,313	XXX	368,313	41,722	0	0	0	91,515	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	368,313	XXX	368,313	41,722	0	0	0	91,515	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	368,313	XXX	368,313	41,722	0	0	0	91,515	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	368,313	XXX	368,313	41,722	0	0	0	91,515	XXX	XXX
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo	06/14/2023	07/01/2053		15,000,000	4.50				77,476		77,476	77,476						
1469999999. Subtotal - Forwards - Other										0	0	0	77,476	XXX	77,476	77,476	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	77,476	XXX	77,476	77,476	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	368,313	XXX	368,313	41,722	0	0	0	91,515	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	77,476	XXX	77,476	77,476	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	0	0	445,789	XXX	445,789	119,198	0	0	0	91,515	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

N O N E

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

N O N E

STATEMENT AS OF JUNE 30, 2023 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX				0			0		0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			378,749		445,789		67,040	445,789		67,040	91,515	91,515
0999999999 - Gross Totals			378,749	0	445,789	0	67,040	445,789	0	67,040	91,515	91,515
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					445,789	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0199999999 - Total								XXX	XXX

NONE

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Wells Fargo CME	VYVVCKR63DVZZN70PB21	Cash		CASH	378,749	378,749	XXX		V
0299999999 - Total					378,749	378,749	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				0	0	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				0	0	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Short term investment from reverse repo program		1.E	2,500,000	2,500,000	07/03/2023
000000-00-0	Short term investment from reverse repo program		2.A	34,000,000	34,000,000	07/03/2023
000000-00-0	Short term investment from reverse repo program		2.B	22,500,000	22,500,000	07/03/2023
000000-00-0	Short term investment from reverse repo program		2.C	5,439,618	5,439,618	07/03/2023
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA type)				64,439,618	64,439,618	XXX
9999999999 - Totals				64,439,618	64,439,618	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 19,015,436 Book/Adjusted Carrying Value $ 19,015,436
2. Average balance for the year Fair Value $ 30,931,958 Book/Adjusted Carrying Value $ 30,931,958
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 2,500,000 NAIC 2 $ 61,939,618 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-2B-2	DFC		1.A	833,333	833,333	05/15/2024
690353-3C-9	DFC AGENCY DEBENTURES		1.A	454,545	454,545	05/15/2024
690353-3H-8	DFC AGENCY DEBENTURES		1.A	2,733,245	2,733,245	07/07/2040
690353-4F-1	DFC AGENCY DEBENTURES		1.A	3,642,862	3,642,862	09/20/2027
690353-4W-4	DFC AGENCY DEBENTURES		1.A	2,640,000	2,640,000	06/20/2027
690353-5H-6	DFC AGENCY DEBENTURES		1.A	6,267,100	6,267,100	04/20/2035
690353-F9-3	DFC AGENCY DEBENTURES		1.A	1,653,405	1,653,405	12/15/2033
690353-M8-7	DFC		1.A	6,650,000	6,650,000	02/15/2028
690353-SC-2	DFC US Agency Floating Rate		1.A	701,730	701,730	06/15/2024
690353-T5-6	DFC AGENCY DEBENTURES		1.A	8,859,000	8,859,000	01/20/2035
690353-XQ-5	DFC VRDN		1.A	1,500,000	1,500,000	07/15/2025
690353-Z8-3	DFC AGENCY DEBENTURES		1.A	3,967,614	3,967,614	07/07/2040
90376P-AB-7	INT DEV FIN CORP		1.A	2,238,250	2,238,250	04/20/2035
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES		1.A	9,036,180	9,036,180	01/20/2035
90376P-AT-8	INT DEV FIN CORP		1.A	4,924,150	4,924,150	04/20/2035
90376P-BR-1	INT DEV FIN CORP AGENCY DEBENTURES		1.A	5,395,833	5,395,833	09/20/2032
90376P-EU-1	INT DEV FIN CORP AGENCY DEBENTURES		1.A	3,895,032	3,895,032	11/20/2037
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				65,392,279	65,392,279	XXX
0109999999. Total - U.S. Government Bonds				65,392,279	65,392,279	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	15,000	15,000	01/16/2025
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.E FE	13,755,000	13,755,000	09/01/2030
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	1,810,000	1,810,000	05/15/2056
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORT		1.E FE	3,000,000	3,000,000	12/31/2023
88034Y-UW-8	TENDER OPTION BOND TRUST RECEI GENERAL		1.E FE	16,671,666	16,671,666	07/01/2041
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAX		1.D FE	1,910,000	1,910,000	04/01/2046
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				37,161,666	37,161,666	XXX
0909999999. Total - U.S. Special Revenues Bonds				37,161,666	37,161,666	XXX
021752-AA-8	ALTOONA-BLAIR COUNTY DEV		1.F FE	3,600,000	3,600,000	04/01/2035
05581K-AB-7	BNP PARIBAS		1.G FE	7,898,531	7,908,732	01/10/2024
06053F-AA-7	BANK OF AMERICA CORP		1.G FE	2,777,566	2,777,408	07/24/2023
06367D-3U-7	BANK OF MONTREAL CHICAGO		1.A FE	19,900,672	20,000,000	01/12/2024
06417M-C4-5	BANK OF NOVA SCO		1.A FE	7,694,401	7,700,000	08/08/2023
12594K-AA-0	CNH INDUSTRIAL NV		2.B FE	9,884,163	9,883,526	08/15/2023
12658P-AA-2	CP CANYONS WFH		1.B FE	21,200,000	21,200,000	09/01/2061
14338H-AA-4	CARMEL VALLEY SR LIVING		1.B FE	7,350,000	7,350,000	09/01/2061
316773-CX-6	FIFTH THIRD BANCORP		2.A FE	8,869,948	8,905,942	01/25/2024
35087M-AA-1	412 MADISON LLC		1.B FE	2,500,000	2,500,000	06/01/2062
37331N-AD-3	GEORGIA-PACIFIC LLC		1.G FE	4,992,309	4,996,409	07/15/2023
40435R-QG-9	HSBC BANK USA NA		1.A FE	29,721,556	29,800,000	01/19/2024
46655F-AA-5	JMA-RM LLC		1.B FE	1,910,000	1,910,000	03/01/2072
50247V-AA-7	LYB INTL FINANCE BV		2.B FE	3,996,979	3,996,961	07/15/2023
526107-AD-9	LENNOX INTERNATIONAL INC		2.B FE	1,383,849	1,385,725	11/15/2023
617446-8W-2	MORGAN STANLEY		1.E FE	7,492,975	7,496,117	01/25/2024
64953B-BC-1	NEW YORK LIFE GLOBAL		1.A FE	14,995,578	15,000,000	06/13/2025
6944PL-2T-5	PACIFIC LIFE GF II		1.D FE	15,002,004	15,000,000	06/16/2025
775109-AY-7	ROGERS COMMUNICATIONS		2.C FE	7,664,844	7,665,939	10/01/2023
78016E-ZV-2	ROYAL BANK OF CANADA		1.E FE	16,036,224	16,081,473	07/29/2024
842587-CU-9	SOUTHERN CO		2.B FE	7,000,000	7,000,000	07/01/2023
85207U-AF-2	SPRINT CORP		2.B FE	8,024,273	8,027,044	09/15/2023
86177T-AA-0	STONE 2021 IRR TRUST		1.B FE	4,670,000	4,670,000	03/01/2072
86565F-YF-3	SUMITOMO MITSUI BANK NY		1.A FE	14,699,189	14,700,000	01/18/2024
883929-AA-9	THOMAS BRAX ADAM TRUST		1.B FE	3,940,000	3,940,000	04/01/2073
928668-BJ-0	VOLKSWAGEN GROUP AMERICA		2.A FE	1,961,787	1,964,294	11/22/2023
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				235,166,848	235,459,570	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				235,166,848	235,459,570	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				300,559,127	300,851,849	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				37,161,666	37,161,666	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				337,720,793	338,013,515	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	AT&T CP		2.A	25,263,117	25,263,117	10/02/2023
000000-00-0	SOCIETE GENERALE CP		1.E	15,000,000	15,000,000	08/10/2023
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA type)				40,263,117	40,263,117	XXX
000000-00-0	Key Bank Money Market Account			30,502,008	30,502,008	
000000-00-0	Huntington Bank Money Market Account			30,501,870	30,501,870	
000000-00-0	Fifth Third Money Market Account			32,600,000	32,600,000	
9609999999. Subtotal - Cash (Schedule E Part 1 type)				93,603,878	93,603,878	XXX
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		.	29,974	29,974	
	MONTANA-DAKOTA UTILITIES CP		2.A	1,398,882	1,398,882	07/05/2023

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				1,428,856	1,428,856	XXX
9999999999 - Totals				473,016,644	473,309,366	XXX

General Interrogatories:
1. Total activity for the year Fair Value $ 48,817,622 Book/Adjusted Carrying Value $ 48,844,034
2. Average balance for the year Fair Value $ 494,185,616 Book/Adjusted Carrying Value $ 494,355,525

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY		0.000	0	0	48,080,375	64,452,451	(235,421)	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH		0.000	0	0	1,236,753	1,236,753	1,236,753	XXX
FIFTH THIRD BANK	CINCINNATI, OH		0.000	0	0	78,248,102	(24,994,637)	673,069	XXX
GOLDMAN SACHS	NEW YORK, NY		0.000	0	0	0	(279,473)	0	XXX
HUNTINGTON BANK	COLUMBUS, OH		0.000	0	0	668,108	670,700	673,808	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH		0.000	0	0	677,690	58,982,551	94,291,355	XXX
PNC BANK	CINCINNATI, OH		0.000	0	0	(22,898,758)	(12,237,208)	(24,981,975)	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	1	1	1	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	106,012,271	87,831,138	71,657,590	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	106,012,271	87,831,138	71,657,590	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	106,012,271	87,831,138	71,657,590	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
	MONTANA-DAKOTA UTILITIES CP		06/30/2023	5.750	07/05/2023	1,398,882	224	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,398,882	224	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,398,882	224	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						1,398,882	224	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						1,398,882	224	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	04/01/2023	0.049		25,000	0	682
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						25,000	0	682
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		06/30/2023	0.049		8,900,419	0	39,995
8309999999. Subtotal - All Other Money Market Mutual Funds						8,900,419	0	39,995
8609999999 - Total Cash Equivalents						10,324,301	224	40,677