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

QUARTERLY STATEMENT

AS OF JUNE 30, 2024

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
Eric Scott Baumgardner #, VP	Troy Dale Brodie, Sr VP, Chief Marketing Officer	Christopher Steven Brown, VP
Peter James Brown, VP	John Henry Bultema III, Sr VP	Mark Erdem Caner #, 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 Actv, Risk, Data Off
Sarah Sparks Herron, VP, Assoc Gen Counsel	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
Hollis Matthew Schuler, VP	Christopher David Shipley #, Sr VP, Co-Chief Inv Officer	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	James Joseph Vance, Sr VP	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, 2024

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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	22,467,711,704		22,467,711,704	21,303,198,211
2.	Stocks:				
	2.1 Preferred stocks	27,990,308		27,990,308	32,192,443
	2.2 Common stocks	1,403,244,648	217,091,115	1,186,153,533	1,184,814,780
3.	Mortgage loans on real estate:				
	3.1 First liens	5,274,101,823		5,274,101,823	4,839,834,377
	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 ($ 27,272,642), cash equivalents ($ 229,382,986) and short-term investments ($ 4,916,819)	261,572,447		261,572,447	345,190,575
6.	Contract loans (including $ ..... premium notes)	21,353,250		21,353,250	22,437,694
7.	Derivatives	0		0	5,028,591
8.	Other invested assets	587,775,182	4,780,000	582,995,182	535,699,443
9.	Receivables for securities	14,945,720	1,928,059	13,017,661	13,486,756
10.	Securities lending reinvested collateral assets	0		0	63,603,212
11.	Aggregate write-ins for invested assets	3,656,010	0	3,656,010	1,774,102
12.	Subtotals, cash and invested assets (Lines 1 to 11)	30,062,351,092	223,799,174	29,838,551,918	28,347,260,184
13.	Title plants less $ ..... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	244,033,101	14,061,881	229,971,220	200,052,447
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	854,707		854,707	1,506,981
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	15,763,737		15,763,737	17,636,258
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	3,226,505		3,226,505	3,617,741
	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	298,623,443	37,134,620	261,488,823	265,225,401
19.	Guaranty funds receivable or on deposit	771,624		771,624	771,624
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	1,942,023		1,942,023	3,944,075
24.	Health care ($ .....) and other amounts receivable	27,775	27,775	0	0
25.	Aggregate write-ins for other than invested assets	31,316,475	0	31,316,475	30,942,285
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	30,658,910,482	275,023,450	30,383,887,032	28,870,956,996
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,407,226,658		2,407,226,658	2,067,455,183
28.	Total (Lines 26 and 27)	33,066,137,140	275,023,450	32,791,113,690	30,938,412,179
	DETAILS OF WRITE-INS				
1101.	Receivables for collateral on derivatives and bank loan revolver	3,656,010		3,656,010	1,774,102
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)	3,656,010	0	3,656,010	1,774,102
2501.	Admitted Disallowed IMR	16,750,107		16,750,107	17,267,021
2502.	CSV of company owned life insurance	14,566,368		14,566,368	13,675,264
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)	31,316,475	0	31,316,475	30,942,285

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 24,980,102,960 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	24,980,102,960	23,579,949,449
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)		0
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	2,212,338,598	2,092,584,460
4.	Contract claims:		
	4.1 Life	18,636,645	18,122,486
	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)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ ..... accident and health premiums	491,933	184,644
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	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		
	9.3 Other amounts payable on reinsurance, including $ ..... assumed and $ 4,020,320 ceded	4,020,320	3,972,654
	9.4 Interest Maintenance Reserve		0
10.	Commissions to agents due or accrued-life and annuity contracts $ 652,784 , accident and health $ ..... and deposit-type contract funds $	652,784	1,393,082
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	4,000	11,391,580
13.	Transfers to Separate Accounts due or accrued (net) (including $ 14,127,710 accrued for expense allowances recognized in reserves, net of reinsured allowances)	11,193,638	9,417,138
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,005,740	3,940,383
15.1	Current federal and foreign income taxes, including $ 13,545,995 on realized capital gains (losses)	37,974,655	38,198,249
15.2	Net deferred tax liability		
16.	Unearned investment income	486,399	514,768
17.	Amounts withheld or retained by reporting entity as agent or trustee	289,822	
18.	Amounts held for agents' account, including $ ..... agents' credit balances		
19.	Remittances and items not allocated	111,043,789	65,783,357
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ ..... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	545,297,773	506,502,173
	24.02 Reinsurance in unauthorized and certified ($ .....) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ .....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	23,659,564	33,888,359
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	1,345,613	3,834,108
	24.09 Payable for securities	243,696,607	8,102,638
	24.10 Payable for securities lending	276,902,946	542,556,944
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	9,789,688	10,457,120
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	28,479,933,474	26,930,793,592
27.	From Separate Accounts Statement	2,407,226,658	2,067,455,183
28.	Total liabilities (Lines 26 and 27)	30,887,160,132	28,998,248,775
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	1,672,408,045	1,672,408,064
34.	Aggregate write-ins for special surplus funds	16,750,107	17,267,021
35.	Unassigned funds (surplus)	212,295,406	247,988,319
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ..... in Separate Accounts Statement)	1,901,453,558	1,937,663,404
38.	Totals of Lines 29, 30 and 37	1,903,953,558	1,940,163,404
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	32,791,113,690	30,938,412,179
	DETAILS OF WRITE-INS		
2501.	Uncashed drafts and checks pending escheatment to the state	3,691,346	3,106,097
2502.	Deferred fee income	3,504,465	2,083,935
2503.	Contingent liability reserve	2,529,753	2,529,753
2598.	Summary of remaining write-ins for Line 25 from overflow page	64,124	2,737,335
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,789,688	10,457,120
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.	Admitted Disallowed IMR	16,750,107	17,267,021
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)	16,750,107	17,267,021

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	2,896,940,176	2,583,018,687	7,007,772,686
2.	Considerations for supplementary contracts with life contingencies	1,522,287		196,334
3.	Net investment income	747,680,413	565,946,237	1,245,746,754
4.	Amortization of Interest Maintenance Reserve (IMR)	(5,604,694)	(3,259,246)	(6,567,455)
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	825,627	428,459	854,563
	8.2 Charges and fees for deposit-type contracts		683	1,319
	8.3 Aggregate write-ins for miscellaneous income	982,382	1,183,242	1,992,220
9.	Totals (Lines 1 to 8.3)	3,642,346,191	3,147,318,062	8,249,996,421
10.	Death benefits	66,548,638	66,183,531	124,137,824
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,122,405	1,095,539	2,504,030
12.	Annuity benefits	343,991,301	287,194,454	589,551,362
13.	Disability benefits and benefits under accident and health contracts	779,391	859,351	1,669,230
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	1,221,701,379	1,105,417,955	2,276,959,649
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	45,816,927	37,579,317	84,693,087
18.	Payments on supplementary contracts with life contingencies	1,402,784	1,538,865	2,798,060
19.	Increase in aggregate reserves for life and accident and health contracts	1,400,153,511	1,234,642,505	4,183,815,509
20.	Totals (Lines 10 to 19)	3,081,516,336	2,734,511,517	7,266,128,751
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	63,684,285	56,735,109	152,989,856
22.	Commissions and expense allowances on reinsurance assumed			0
23.	General insurance expenses and fraternal expenses	60,985,756	53,769,623	134,941,455
24.	Insurance taxes, licenses and fees, excluding federal income taxes	9,018,479	12,704,647	22,343,959
25.	Increase in loading on deferred and uncollected premiums	2,248,159	269,829	172,727
26.	Net transfers to or (from) Separate Accounts net of reinsurance	268,579,639	180,797,777	570,569,741
27.	Aggregate write-ins for deductions	11,149,984	13,566,278	31,472,495
28.	Totals (Lines 20 to 27)	3,497,182,638	3,052,354,780	8,178,618,984
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	145,163,553	94,963,282	71,377,437
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)	145,163,553	94,963,282	71,377,437
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	47,390,507	48,282,768	112,755,516
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)	97,773,046	46,680,514	(41,378,079)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 16,166,674 (excluding taxes of $ (1,352,448) transferred to the IMR)	60,694,286	1,295,225	(21,226,640)
35.	Net income (Line 33 plus Line 34)	158,467,332	47,975,739	(62,604,719)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,940,163,404	1,777,222,781	1,777,222,781
37.	Net income (Line 35)	158,467,332	47,975,739	(62,604,719)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 446,249	20,486,846	51,620,146	128,280,406
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	21,842,142	29,432,443	112,298,483
41.	Change in nonadmitted assets	(43,210,566)	(18,667,719)	(197,782)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			(1,286,945)
44.	Change in asset valuation reserve	(38,795,600)	(70,996,222)	(138,548,820)
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in		0	275,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders	(155,000,000)	(150,000,000)	(150,000,000)
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)	(36,209,846)	(110,635,613)	162,940,623
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,903,953,558	1,666,587,168	1,940,163,404
	DETAILS OF WRITE-INS			
08.301.	Company Owned Life Insurance	891,104	1,154,867	1,872,935
08.302.	Miscellaneous Income	91,278	28,375	119,285
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)	982,382	1,183,242	1,992,220
2701.	Securities Lending Interest Expense	10,121,923	12,569,636	26,951,175
2702.	Pension Expense	1,025,830	994,924	1,989,849
2703.	Miscellaneous Expense	2,231	1,718	1,718
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	2,529,753
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	11,149,984	13,566,278	31,472,495
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	2,900,726,059	2,584,311,406	7,009,479,639
2.	Net investment income	714,810,096	562,926,784	1,201,965,204
3.	Miscellaneous income	916,905	457,517	975,167
4.	Total (Lines 1 to 3)	3,616,453,060	3,147,695,707	8,212,420,010
5.	Benefit and loss related payments	1,682,089,435	1,504,144,135	3,087,131,695
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	266,803,139	177,876,710	552,630,306
7.	Commissions, expenses paid and aggregate write-ins for deductions	158,447,116	140,278,202	329,485,113
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ (35,093) tax on capital gains (losses)	62,394,746	25,607,621	75,084,816
10.	Total (Lines 5 through 9)	2,169,734,436	1,847,906,668	4,044,331,930
11.	Net cash from operations (Line 4 minus Line 10)	1,446,718,624	1,299,789,039	4,168,088,080
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,096,761,286	1,535,909,170	2,647,335,247
	12.2 Stocks	203,313,303	36,542,747	77,691,622
	12.3 Mortgage loans	222,562,095	64,424,014	250,298,438
	12.4 Real estate	0	0	0
	12.5 Other invested assets	16,003,743	8,314,544	20,217,029
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(7,982)	1,096,489	1,087,746
	12.7 Miscellaneous proceeds	299,514,678	25,646,289	4,150,923
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,838,147,123	1,671,933,253	3,000,781,005
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	3,279,394,416	2,906,078,672	6,248,001,410
	13.2 Stocks	108,540,007	45,244,112	149,573,832
	13.3 Mortgage loans	655,909,246	493,016,924	1,330,214,924
	13.4 Real estate	0	0	0
	13.5 Other invested assets	58,813,374	27,167,393	63,588,258
	13.6 Miscellaneous applications	2,228,780	23,337,550	21,729,594
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,104,885,823	3,494,844,651	7,813,108,018
14.	Net increase (or decrease) in contract loans and premium notes	(1,084,444)	(449,168)	(912,201)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,265,654,256)	(1,822,462,230)	(4,811,414,812)
	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	(19)	0	225,000,000
	16.3 Borrowed funds	0	65,000,000	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	119,754,138	163,343,238	284,650,395
	16.5 Dividends to stockholders	155,000,000	150,000,000	150,000,000
	16.6 Other cash provided (applied)	(229,436,615)	43,244,907	105,536,860
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(264,682,496)	121,588,145	465,187,255
	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)	(83,618,128)	(401,085,046)	(178,139,477)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	345,190,575	523,330,053	523,330,053
	19.2 End of period (Line 18 plus Line 19.1)	261,572,447	122,245,007	345,190,575

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

20.0001. Capital Contribution from The Western and Southern Life Insurance Company in the form of Common Stock			50,000,000

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. Individual life	115,263,521	109,160,850	215,726,779
2. Group life	113,138,643	0	0
3. Individual annuities	2,497,757,416	2,247,219,655	6,177,156,817
4. Group annuities	188,839,168	243,417,837	648,219,135
5. Accident & health		0	0
6. Fraternal			0
7. Other lines of business		0	0
8. Subtotal (Lines 1 through 7)	2,914,998,748	2,599,798,342	7,041,102,731
9. Deposit-type contracts	7,285,366,795	5,102,470,702	11,091,360,289
10. Total (Lines 8 and 9)	10,200,365,543	7,702,269,044	18,132,463,020

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 #	2024	2023
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	158,467,332	(62,604,719)
(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	158,467,332	(62,604,719)
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,903,953,558	1,940,163,404
(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	1,903,953,558	1,940,163,404

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 2024.

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, 2024, 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 Company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the period ended June 30, 2024, 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
Total	XXX	XXX	—	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, 2024:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	13,174,889
2. 12 Months or Longer	486,646,432
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	1,260,660,262
2. 12 Months or Longer	5,832,978,338

(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 $275.8 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	—	—	—

* 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	1,345,613	—	1,345,613

* 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.

In July 2024, the Company purchased $71.3 million of other invested assets in exchange for cash from its parent, The Western and Southern Life Insurance Company, which is referenced in note 22, *Events Subsequent*.

In March 2024, the Company paid a $155.0 million ordinary dividend to its parent, The Western and Southern Life Insurance Company. The dividend was in the form of cash.

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 $5,170.0 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	79,157,075	79,157,075	—
(d) Excess Stock	837,826	837,826	—
(e) Aggregate Total (a+b+c+d)	99,994,901	99,994,901	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	5,170,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	20,000,000	20,000,000	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	74,137,154	74,137,154	—
(d) Excess Stock	586,747	586,747	—
(e) Aggregate Total (a+b+c+d)	94,723,901	94,723,901	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	4,180,000,000	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

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	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)	5,283,458,489	5,541,518,773	1,742,986,100
2. Current Year General Account Total Collateral Pledged	5,283,458,489	5,541,518,773	1,742,986,100
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	3,761,455,128	3,949,496,657	1,654,932,300

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)	5,283,458,489	5,541,518,773	1,742,986,100
2. Current Year General Account Maximum Collateral Pledged	5,283,458,489	5,541,518,773	1,742,986,100
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	3,739,242,526	4,074,641,563	1,613,290,400

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	1,742,986,100	1,742,986,100	—	1,745,951,597
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,742,986,100	1,742,986,100	—	1,745,951,597
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	1,654,932,300	1,654,932,300	—	1,659,965,887
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,654,932,300	1,654,932,300	—	1,659,965,887

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	115,059,400	115,059,400	—
2. Funding Agreements	1,689,286,100	1,689,286,100	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	1,804,345,500	1,804,345,500	—

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 2024, the Company paid an ordinary dividend to The Western and Southern Life Insurance Company. Refer to note 10 for details.

I. The Company has $16.8 million in special surplus funds related to the admission of disallowed IMR in its general account.

The sales of fixed income investments generating IMR losses comply with the Company's investment and liability management policies, and the asset sales were not compelled by any liquidity pressures faced by the Company. The below table summarizes the disallowed IMR recognized by the Company in its general accounts and insulated separate accounts, and the calculation of 10% of adjusted surplus used to determine the maximum recognized disallowed IMR. In addition, the Company reviewed its estimated risk-based capital (RBC), with total adjusted capital (TAC) adjusted for the current quarter value of the below adjustments to surplus, and determined it had greater than a 300% authorized control level RBC after adjustment.

	Calculation of Limitation using Prior Quarter numbers	Current Reporting Period
(1) Capital & Surplus	$ 1,858,903,073	XX
Less:		
(2) Admitted Positive Goodwill	$ —	XX
(3) Admitted EDP Equipment & Operating System Software	$ —	XX
(4) Admitted Net Deferred Taxes	$ 250,146,806	XX
(5) Recognized Disallowed IMR General Account	$ 18,495,730	XX
(6) Recognized Disallowed IMR Separate Account	$ —	XX
(7) Adjusted Capital and Surplus (Line 1-2-3-4-5-6)	$ 1,590,260,537	XX
(8) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 7*10%])	$ 159,026,054	XX
(9) Current Period Disallowed IMR Recognized in General Account	XX	$ 16,750,107
(10) Current Period Disallowed IMR Recognized in Separate Account	XX	$ —
(11) Current Period Admitted Disallowed IMR Recognized as a % of Prior Period Adjusted Capital and Surplus ((Line 9+Line 10)/Line 7)	XX	1.1 %

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, 2024

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: Industrial & miscellaneous	—	2,302,458	—	—	2,302,458
Bonds: Bank loans	—	86,729	—	—	86,729
Bonds: CMBS	—	6,965,649	—	—	6,965,649
Bonds: RMBS	—	466,490	—	—	466,490
Common stock: Unaffiliated	949,539,444	—	748,361	—	950,287,805
Common stock: Mutual funds	132,647,966	—	—	—	132,647,966
Preferred stock	—	27,990,308	—	—	27,990,308
Other invested assets: Residual tranche, fixed income	—	—	9,296,751	—	9,296,751
Separate account assets *	23,636,718	159,678,680	—	—	183,315,398
Total assets at fair value	1,105,824,128	197,490,314	10,045,112	—	1,313,359,554

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivative liabilities: Interest rate swaps	—	(346,873)	—	—	(346,873)
Derivative liabilities: TBA forward	—	(998,740)	—	—	(998,740)
Total liabilities at fair value	—	(1,345,613)	—	—	(1,345,613)

*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) Fair Value Measurements in Level 3 of the Fair Value Hierarchy

Quarter Ended at 06/30/2024

Description	Beginning Balance at 04/01/2024	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2024
a. Assets										
Common stock: Unaffiliated	341,945	—	—	—	406,416	—	—	—	—	748,361
Other invested assets: Residual tranche, fixed income	9,467,186	—	—	—	3,565	—	—	(174,000)	—	9,296,751
Total Assets	9,809,131	—	—	—	409,981	—	—	(174,000)	—	10,045,112

Quarter Ended at 03/31/2024

Description	Beginning Balance at 01/01/2024	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2024
a. Assets										
Common stock: Unaffiliated	341,945	—	—	—	—	—	—	—	—	341,945
Other invested assets: Residual tranche, fixed income	9,467,186	—	—	—	—	—	—	—	—	9,467,186
Total Assets	9,809,131	—	—	—	—	—	—	—	—	9,809,131

(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 industrial and miscellaneous bonds, bank loans, and below investment grade commercial and residential mortgage-backed securities initially rated NAIC 6. 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.

The fair value of the fixed income residual tranche included in Level 3 has been determined by utilizing a client statement.

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	21,579,786,031	22,467,711,704	156,958,107	20,355,401,953	1,067,425,971	—	—
Common stock: Unaffiliated**	1,050,282,705	1,050,282,705	1,049,534,344	—	748,361	—	—
Common stock: Mutual funds	132,647,966	132,647,966	132,647,966	—	—	—	
Preferred stock	27,990,308	27,990,308	—	27,990,308	—	—	—
Mortgage loans	5,089,569,908	5,274,101,823	—	—	5,089,569,908	—	—
Cash, cash equivalents, & short-term investments	261,626,842	261,572,447	261,626,842	—	—	—	—
Other invested assets: Surplus notes	45,739,567	46,682,571	—	45,739,567	—	—	—
Other invested assets: Residual tranche, fixed income	24,296,751	24,296,751	—	—	24,296,751	—	—
Securities lending reinvested collateral assets	—	—	—	—	—	—	—
Cash collateral receivable	3,656,010	3,656,010	—	3,656,010	—	—	—
Separate account assets	2,368,027,018	2,407,226,658	85,507,804	2,236,757,653	45,761,561	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(17,781,317,821)	(18,377,701,362)	—	—	(17,781,317,821)	—	—
Derivative liabilities	(1,345,613)	(1,345,613)	—	(1,345,613)	—	—	—
Separate account liabilities *	(2,142,131,121)	(2,218,881,251)	—	—	(2,142,131,121)	—	—
Securities lending liability	(276,902,946)	(276,902,946)	—	(276,902,946)	—	—	—

*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 Collateral Receivable

The receivable represents the obligation to return cash collateral the Company has posted relating to derivative instruments and bank loan revolver. The fair value is based upon the stated amount.

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.

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.

See note 10 for a description of the Company's purchase of other invested assets from its parent subsequent to the financial statement date.

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

Risk Corridors Program Year	1	2	3	4	5	6
	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. 12/31/2022

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). 04/12/2024

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: ..... $..... 158,095,863

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	$ 72,200,000	$
14.22 Preferred Stock	$ 0	$
14.23 Common Stock	$ 289,047,328	$ 352,961,944
14.24 Short-Term Investments	$ 0	$
14.25 Mortgage Loans on Real Estate	$ 0	$
14.26 All Other	$ 304,030,836	$ 302,484,975
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 665,278,164	$ 655,446,919
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. ..... $ 275,812,609

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 275,681,433

16.3 Total payable for securities lending reported on the liability page. ..... $ 276,902,946

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. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$
1.12 Residential Mortgages	$ 63,941,201
1.13 Commercial Mortgages	$ 5,172,929,860
1.14 Total Mortgages in Good Standing	$ 5,236,871,061
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	$ 13,192,221
1.33 Commercial Mortgages	$
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 13,192,221
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$
1.42 Residential Mortgages	$ 24,038,541
1.43 Commercial Mortgages	$
1.44 Total Mortgages in Process of Foreclosure	$ 24,038,541
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 5,274,101,823
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	354,404	20,885,974	0	0	21,240,378	300,174
2. Alaska	AK	L	33,932	9,616,137	0	0	9,650,069	0
3. Arizona	AZ	L	726,278	59,387,046	0	0	60,113,324	734,547
4. Arkansas	AR	L	148,586	13,504,504	0	0	13,653,090	0
5. California	CA	L	6,723,455	377,205,855	0	0	383,929,310	3,085,609
6. Colorado	CO	L	347,848	59,418,677	0	0	59,766,525	452,561
7. Connecticut	CT	L	271,375	44,571,237	0	0	44,842,612	3,629,251
8. Delaware	DE	L	1,484,542	12,389,885	0	0	13,874,427	420,347
9. District of Columbia	DC	L	127,767	2,506,545	0	0	2,634,312	481,498
10. Florida	FL	L	5,479,746	194,769,555	0	0	200,249,301	3,184,597
11. Georgia	GA	L	1,337,239	60,250,891	0	0	61,588,130	3,786,534
12. Hawaii	HI	L	393,795	11,482,022	0	0	11,875,817	0
13. Idaho	ID	L	274,709	17,888,471	0	0	18,163,180	0
14. Illinois	IL	L	5,966,059	103,894,461	0	0	109,860,520	2,283,931
15. Indiana	IN	L	7,160,058	39,466,456	0	0	46,626,514	1,003,726
16. Iowa	IA	L	128,521	22,299,093	0	0	22,427,614	0
17. Kansas	KS	L	342,396	8,611,328	0	0	8,953,724	0
18. Kentucky	KY	L	5,275,129	35,466,568	0	0	40,741,697	155,870
19. Louisiana	LA	L	2,104,329	28,297,785	0	0	30,402,114	0
20. Maine	ME	L	11,200	24,133,305	0	0	24,144,505	1,103,452
21. Maryland	MD	L	1,145,543	47,185,190	0	0	48,330,733	1,531,995
22. Massachusetts	MA	L	741,388	147,633,199	0	0	148,374,587	7,691,827
23. Michigan	MI	L	4,677,947	92,449,987	0	0	97,127,934	3,011,937
24. Minnesota	MN	L	1,845,685	56,561,987	0	0	58,407,672	1,785,921
25. Mississippi	MS	L	682,268	12,990,130	0	0	13,672,398	0
26. Missouri	MO	L	1,488,583	39,181,565	0	0	40,670,148	976,815
27. Montana	MT	L	16,877	14,545,205	0	0	14,562,082	0
28. Nebraska	NE	L	32,673	13,476,195	0	0	13,508,868	0
29. Nevada	NV	L	478,048	20,680,925	0	0	21,158,973	0
30. New Hampshire	NH	L	18,051	34,204,019	0	0	34,222,070	1,558,965
31. New Jersey	NJ	L	2,328,608	98,673,278	0	0	101,001,886	1,642,207
32. New Mexico	NM	L	71,142	17,973,818	0	0	18,044,960	369,116
33. New York	NY	N	230,461	317,476	0	0	547,937	0
34. North Carolina	NC	L	8,437,485	81,012,266	0	0	89,449,751	3,552,893
35. North Dakota	ND	L	12,360	3,738,719	0	0	3,751,079	0
36. Ohio	OH	L	139,980,321	105,645,454	0	0	245,625,775	7,225,596,035
37. Oklahoma	OK	L	461,750	18,897,079	0	0	19,358,829	0
38. Oregon	OR	L	548,694	37,583,270	0	0	38,131,964	1,199,407
39. Pennsylvania	PA	L	15,570,679	109,258,795	0	0	124,829,474	432,033
40. Rhode Island	RI	L	12,034	11,378,572	0	0	11,390,606	321,824
41. South Carolina	SC	L	1,369,895	49,274,861	0	0	50,644,756	1,780,970
42. South Dakota	SD	L	14,836	6,236,853	0	0	6,251,689	475,767
43. Tennessee	TN	L	1,972,896	47,894,724	0	0	49,867,620	366,452
44. Texas	TX	L	2,361,485	231,540,307	0	0	233,901,792	5,450,503
45. Utah	UT	L	67,107	35,534,866	0	0	35,601,973	720,782
46. Vermont	VT	L	4,507	13,227,275	0	0	13,231,782	955,848
47. Virginia	VA	L	850,180	58,539,295	0	0	59,389,475	1,308,588
48. Washington	WA	L	862,783	76,262,221	0	0	77,125,004	727,893
49. West Virginia	WV	L	1,782,884	13,287,406	0	0	15,070,290	250,000
50. Wisconsin	WI	L	814,124	38,189,775	0	0	39,003,899	3,036,920
51. Wyoming	WY	L	10,000	6,758,385	0	0	6,768,385	0
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	L	619	0	0	0	619	0
54. Puerto Rico	PR	N	2,132	419,599	0	0	421,731	0
55. U.S. Virgin Islands	VI	N	33	0	0	0	33	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	209	0	0	0	209	0
58. Aggregate Other Aliens	OT	XXX	20,908	(1,907)	0	0	19,001	0
59. Subtotal		XXX	227,606,563	2,686,596,584	0	0	2,914,203,147	7,285,366,795
90. Reporting entity contributions for employee benefits plans		XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	0	0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	795,601	0	0	0	795,601	0
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	228,402,164	2,686,596,584	0	0	2,914,998,748	7,285,366,795
96. Plus Reinsurance Assumed		XXX	0	0	0	0	0	0
97 Totals (All Business)		XXX	228,402,164	2,686,596,584	0	0	2,914,998,748	7,285,366,795
98. Less Reinsurance Ceded		XXX	14,022,720	3,387,382	0	0	17,410,102	0
99. Totals (All Business) less Reinsurance Ceded		XXX	214,379,444	2,683,209,202	0	0	2,897,588,646	7,285,366,795
DETAILS OF WRITE-INS								
58001. MEX Mexico		XXX	1,560	0	0	0	1,560	0
58002. ZZZ Other Alien		XXX	19,348	(1,907)	0	0	17,441	0
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	20,908	(1,907)	0	0	19,001	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 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	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	99-2058376				Crescent Park Venture, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	47.000	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	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

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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	93-3728576				ERG-CP MN7 Last Mile JV, LLC	MN	NIA	The Western and Southern Life Insurance Co	Ownership	67.000	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	4.180	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	16.310	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	8.160	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	21.270	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	6.120	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	6.120	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	1.630	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	41.390	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	11.780	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	31-1727947				Fort Washington PE Invest III LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	4.200	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	95.800	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	44.420	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	100.000	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	
0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	2.680	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	87-3834210				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	26.250	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	100.000	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	42.110	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	28.760	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	28.790	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	100.000	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	25.250	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	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3859143				Fort Washington PE Invest XI	OH	NIA	FWPEI XI 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	16.360	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	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3816231				Fort Washington PE Invest XI-B-LP	OH	NIA	FWPEI XI 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 XI 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	3.890	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	9.630	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	
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	

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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	2.200	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	100.000	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	85-1483379				Fort Washington PE Opp Fund IV, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	3.020	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	100.000	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	87-3815473				Fort Washington PE Small Market II L.P.	OH	NIA	FWPEI SM II GP, LLC	Ownership	2.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3815473				Fort Washington PE Small Market II L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	26.430	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3834210				Fort Washington PE Small Market II-B L.P.	OH	NIA	FWPEI SM II GP, LLC	Ownership	2.240	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3834210				Fort Washington PE Small Market II-B L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	97.760	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	92-1415079				GDR Capital, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	32.000	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	92-1277121				Hambright Road Apartments Venture, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	47.000	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	99-2291762				HP AZB Co-Invest LP	AZ	NIA	WS Real Estate Holdings LLC	Ownership	22.430	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	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	83-3004899				Lennox Zionsville Inv. Holdings,LLC	IN	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	

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0836	Western-Southern Group	00000	99-2649941				Limestone Springs Residences Holdings, LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	47.000	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	
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	93-3268963				River Reserve Property Paratners, LLC	WI	NIA	The Western and Southern Life Insurance Co	Ownership	27.000	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	93-1867642				SW Link Phase I Development, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	46.770	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	

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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	93-4901861				Timberlake JV, LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	67.000	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	31-1225804				Touchstone Core Municipal Bond Fund Institution	MA	NIA	The Western and Southern Life Insurance Co	Ownership	37.900	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	88-0849312				Touchstone Divindend Select ETF	DE	NIA	The Western and Southern Life Insurance Co	Ownership	90.900	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	31-1710355				Touchstone High Yield-Inst	DE	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	YES	
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	92-3352864				Touchstone Securitized Income ETF	DE	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	26-1450709				Touchstone Touchstone Snds Intl GR-R6	DE	NIA	The Western and Southern Life Insurance Co	Ownership	42.000	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	88-0864368				Touchstone US Large CAP Focused ETF	DE	NIA	The Western and Southern Life Insurance Co	Ownership	95.200	Western & Southern Mutual Holding Co	YES	
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	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	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	

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Interest Payable - Policy and Contract Funds	64,124	77,335
2505. Payable for Collateral on Derivatives	0	2,660,000
2597. Summary of remaining write-ins for Line 25 from overflow page	64,124	2,737,335

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Change in Contingent Liability Reserve	0	0	2,529,753
2797. Summary of remaining write-ins for Line 27 from overflow page	0	0	2,529,753

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	4,839,834,382	3,760,559,228
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	452,506,357	1,152,249,949
	2.2 Additional investment made after acquisition	203,402,889	177,964,975
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	2,863,645	2,761,495
5.	Unrealized valuation increase/(decrease)	0	0
6.	Total gain (loss) on disposals	(1,230,522)	(3,303,443)
7.	Deduct amounts received on disposals	222,562,095	250,298,438
8.	Deduct amortization of premium and mortgage interest points and commitment fees	712,828	99,384
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,274,101,828	4,839,834,382
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	5,274,101,828	4,839,834,382
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	5,274,101,828	4,839,834,382

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	540,724,943	468,656,612
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	13,214,242
	2.2 Additional investment made after acquisition	58,813,374	50,374,016
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	337	649
5.	Unrealized valuation increase/(decrease)	4,292,756	28,859,190
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	16,003,743	20,217,029
8.	Deduct amortization of premium and depreciation	52,485	101,060
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	61,677
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	587,775,182	540,724,943
12.	Deduct total nonadmitted amounts	4,780,000	5,025,500
13.	Statement value at end of current period (Line 11 minus Line 12)	582,995,182	535,699,443

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	22,717,886,684	18,925,651,898
2.	Cost of bonds and stocks acquired	3,387,934,423	6,547,575,242
3.	Accrual of discount	50,303,918	77,043,480
4.	Unrealized valuation increase/(decrease)	27,299,315	147,088,466
5.	Total gain (loss) on disposals	72,544,861	(25,214,377)
6.	Deduct consideration for bonds and stocks disposed of	2,301,850,637	2,820,951,312
7.	Deduct amortization of premium	56,947,899	103,948,734
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	25,282,422
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,776,048	(4,075,557)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	23,898,946,713	22,717,886,684
12.	Deduct total nonadmitted amounts	217,091,115	197,681,197
13.	Statement value at end of current period (Line 11 minus Line 12)	23,681,855,598	22,520,205,487

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)	12,717,894,956	1,381,287,332	722,124,012	20,610,459	12,717,894,956	13,397,668,735		12,572,927,770
2. NAIC 2 (a)	6,990,020,043	2,299,611,943	2,064,498,447	(12,585,772)	6,990,020,043	7,212,547,767		6,802,637,296
3. NAIC 3 (a)	1,367,578,791	26,344,213	151,652,747	5,850,078	1,367,578,791	1,248,120,335		1,396,621,909
4. NAIC 4 (a)	613,419,030	42,857,746	164,773,409	(14,470,727)	613,419,030	477,032,640		628,116,485
5. NAIC 5 (a)	189,213,809	6,034,009	13,543,690	(11,216,347)	189,213,809	170,487,781		109,983,401
6. NAIC 6 (a)	7,761,891	38,730	273,181	3,268,547	7,761,891	10,795,987		10,782,975
7. Total Bonds	21,885,888,520	3,756,173,973	3,116,865,486	(8,543,762)	21,885,888,520	22,516,653,245	0	21,521,069,836
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0		0
9. NAIC 2	33,373,081	0	4,236,000	(1,147,505)	33,373,081	27,989,576		32,189,147
10. NAIC 3	0	0	0	0	0	0		0
11. NAIC 4	0	0	0	0	0	0		0
12. NAIC 5	0	0	0	0	0	0		0
13. NAIC 6	1,465	0	0	(732)	1,465	733		3,296
14. Total Preferred Stock	33,374,546	0	4,236,000	(1,148,237)	33,374,546	27,990,309	0	32,192,443
15. Total Bonds and Preferred Stock	21,919,263,066	3,756,173,973	3,121,101,486	(9,691,999)	21,919,263,066	22,544,643,554	0	21,553,262,279

(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 $ 6,929,475 ; NAIC 2 $ 42,012,065 ; 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	4,916,819	XXX	4,916,819	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	28,749,998
2.	Cost of short-term investments acquired	4,916,819	46,125,471
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	0	74,875,469
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)	4,916,819	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	4,916,819	0

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)	1,194,487
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	(2,540,095)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(885,625)
6.	Considerations received/(paid) on terminations	(885,625)
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)	(1,345,608)
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	(1,345,608)

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	(1,345,613)	
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)		(1,345,613)
4.	Part D, Section 1, Column 6	0	
5.	Part D, Section 1, Column 7	(1,345,613)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

			Fair Value Check
7.	Part A, Section 1, Column 16	(1,345,613)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(1,345,613)
10.	Part D, Section 1, Column 9	0	
11.	Part D, Section 1, Column 10	(1,345,613)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

			Potential Exposure Check
13.	Part A, Section 1, Column 21	9,072,426	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	9,072,426	
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	278,662,392	520,047,114
2.	Cost of cash equivalents acquired	7,603,705,402	20,055,266,654
3.	Accrual of discount	0	0
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	1,116,924
6.	Deduct consideration received on disposals	7,652,984,808	20,297,768,300
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)	229,382,986	278,662,392
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	229,382,986	278,662,392

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
0399999 - Totals								

NONE

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on “Sales Under Contract”

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

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
000326232	NEWNAN	GA		05/02/2022	4.565	0	233	342,984
000326448	CROSS LANES	WV		05/02/2022	3.811	0	391	82,000
000326598	TAMARAC	FL		05/02/2022	4.198	0	322	270,000
000326805	DEXTER TWP	MI		05/02/2022	3.540	0	527	365,832
000331307	LANDOVER	MD		08/30/2023	5.138	0	385	434,445
000331372	MIRAMAR	FL		08/30/2023	5.455	0	363	992,245
000331462	VALPARAISO	IN		08/30/2023	5.278	0	327	417,562
000331597	MIDLAND	TX		08/30/2023	5.203	0	19	318,435
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed						0	2,567	3,223,503
000331487	CORBIN	KY		08/30/2023	5.927	0	374	223,000
0399999. Mortgages in good standing - Residential mortgages-all other						0	374	223,000
1267	ORLANDO	FL		03/21/2022	4.100	0	987,893	105,663,200
1279	BROOMFIELD	CO		07/26/2022	5.100	0	501,759	38,400,000
1286	SAVANNAH	GA		03/31/2022	4.200	0	5,246,942	82,356,650
1307	FORT WORTH	TX		06/03/2022	4.860	0	11,297,132	83,602,610
1308	LEBANON	TN		09/21/2023	8.078	0	2,439,547	64,000,000
1311	FOUNTAIN	CO		03/17/2023	8.578	0	13,207,495	100,350,000
1325	FT. MYERS	FL		08/31/2023	8.828	0	15,086,668	79,422,000
1327	CINCINNATI	OH		11/02/2023	9.078	0	6,976,664	56,523,500
1328	WELLFOR	SC		05/08/2023	9.028	0	23,239,709	87,052,320
1329	LEBANON	IN		04/27/2023	8.628	0	14,972,860	50,054,920
1332	EMERSON	GA		11/02/2022	8.328	0	13,271,582	59,569,770
1338	ADAIRSVILLE	GA		04/23/2024	6.500	39,750,000	0	66,400,000
1339	BOSTON	MA		04/23/2024	7.260	80,000,000	0	149,000,000
1340	COLUMBUS	OH		05/10/2024	6.430	67,500,000	0	105,000,000
1341	HOUSTON	TX		05/14/2024	6.340	41,500,000	0	65,900,000
1342	WOODBRIDGE	VA		05/17/2024	6.410	60,247,187	0	106,000,000
1343	MYRTLE BEACH	SC		06/10/2024	6.590	36,000,000	0	71,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						324,997,187	107,228,251	1,370,294,970
0899999. Total Mortgages in good standing						324,997,187	107,231,192	1,373,741,473
1699999. Total - Restructured Mortgages						0	0	0
000325916	LUBBOCK	TX		05/02/2022	6.297	0	6,575	162,282
000325998	LONOKE	AR		05/02/2022	4.324	0	4,098	96,926
000326370	BRYAN	TX		05/02/2022	4.998	0	1,045	174,468
000331365	MONCKS CORNER	SC		08/30/2023	5.882	0	5,273	320,000
000331431	COLLEGE PARK	MD		08/30/2023	5.584	0	9,848	416,734
000331463	ELGIN	IL		08/30/2023	4.701	0	7,900	285,051
000331618	BALTIMORE	MD		08/30/2023	7.209	0	12,190	328,722
000331675	MODESTO	CA		08/30/2023	5.442	0	12,363	454,252
000331678	RUSSELLVILLE	AR		08/30/2023	4.837	0	7,599	348,176
000331686	HAMPTON	VA		08/30/2023	4.106	0	10,754	254,177
000331714	NORTH HAVEN	CT		08/30/2023	4.871	0	2,403	361,911
000331716	HAGERSTOWN	MD		08/30/2023	4.585	0	6,815	355,245
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed						0	86,863	3,557,944
2499999. Total - Mortgages with overdue interest over 90 days						0	86,863	3,557,944
000325323	LA GRANGE	NC		05/02/2022	4.053	0	9,282	237,060
000325434	DUBOIS	IN		05/02/2022	5.775	0	4,090	159,149
000325446	EAST ORANGE	NJ		05/02/2022	4.054	0	24,892	414,345
000325526	NORTH LAS VEGAS	NV		05/02/2022	3.411	0	19,951	446,709
000325714	BENSALEM	PA		05/02/2022	4.182	0	15,343	317,400
000326113	BALTIMORE	MD		05/02/2022	4.844	0	16,755	165,000
000326175	GRANITE FALLS	WA		05/02/2022	6.155	0	12,200	430,000
000326188	CORDOVA	TN		05/02/2022	6.283	0	26,733	305,000
000326283	MIDFIELD	AL		05/02/2022	3.812	0	5,090	116,578

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
000326299	STEGER	IL		05/02/2022	4.466	0	702	141,041
000326492	EASLEY	SC		05/02/2022	4.182	0	13,304	414,297
000326751	SMYRNA	DE		05/02/2022	3.542	0	22,658	282,266
000326842	ELLINGTON	MO		05/02/2022	5.207	0	24,324	243,737
000331250	COAL CITY	IL		08/30/2023	6.916	0	20,804	351,353
000331340	BELL BUCKLE	TN		08/30/2023	6.916	0	12,291	304,000
000331409	ATLANTA	GA		08/30/2023	4.850	0	807	725,809
000331423	CLEVELAND HEIGHTS	OH		08/30/2023	5.006	0	17,007	170,402
000331447	LA VERNE	CA		08/30/2023	5.091	0	107,243	1,190,000
000331461	ELKINS PARK	PA		08/30/2023	5.548	0	141,705	477,939
000331680	RUSKIN	FL		08/30/2023	4.546	0	19,475	366,748
000331683	LANCASTER	PA		08/30/2023	4.984	0	12,330	320,608
2699999. Mortgages in process of foreclosure-Residential mortgages-insured or guaranteed						0	526,986	7,579,441
3299999. Total - Mortgages in the process of foreclosure						0	526,986	7,579,441
3399999 - Totals						324,997,187	107,845,041	1,384,878,858

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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
1214	CEDAR PARK	TX		04/01/2019	05/29/2024	38,300,817	0	0	0	0	0	0	38,057,015	38,057,015			0
1215	SCOTTSDALE	AZ		05/14/2019	06/11/2024	50,836,138	0	0	0	0	0	0	50,428,634	50,428,634			0
1239	SOUTH PORTLAND	ME		12/30/2020	05/15/2024	29,336,243	0	0	0	0	0	0	29,119,479	29,119,479			0
1240	BRANDENTON	FL		12/30/2020	05/09/2024	28,154,917	0	0	0	0	0	0	27,988,781	27,988,781			0
1241	CHARLESTON	SC		12/30/2020	05/15/2024	26,579,817	0	0	0	0	0	0	26,383,421	26,383,421			0
0199999. Mortgages closed by repayment						173,207,932	0	0	0	0	0	0	171,977,330	171,977,330	0	0	0
1151	LORTON	VA		09/28/2009		5,402,055	0	0	0	0	0	0	707,456	707,456			0
1166	PUYALLUP	WA		02/24/2012		10,809,434	0	0	0	0	0	0	267,058	267,058			0
1178	LORTON	VA		09/18/2013		5,515,369	0	0	0	0	0	0	63,868	63,868			0
1183	ROSEVILLE	CA		11/20/2014		2,000,330	0	0	0	0	0	0	34,961	34,961			0
1186	ROCKY RIVER	OH		02/10/2015		24,000,000	0	0	0	0	0	0	160,918	160,918			0
1188	CINCINNATI	OH		10/02/2015		18,954,544	0	0	0	0	0	0	111,538	111,538			0
1189	CINCINNATI	OH		10/02/2015		8,719,821	0	0	0	0	0	0	64,954	64,954			0
1190	CINCINNATI	OH		10/02/2015		36,247,523	0	0	0	0	0	0	266,899	266,899			0
1196	APEX	NC		09/21/2017		12,359,592	0	0	0	0	0	0	76,676	76,676			0
1197	BEL AIR	MD		12/12/2017		45,583,432	0	0	0	0	0	0	235,679	235,679			0
1198	NEWPORT	KY		12/19/2017		8,403,668	0	0	0	0	0	0	111,261	111,261			0
1199	KENNESAW	GA		03/12/2018		10,743,760	0	0	0	0	0	0	93,033	93,033			0
1200	KENNESAW	GA		03/12/2018		7,375,676	0	0	0	0	0	0	63,868	63,868			0
1201	KENNESAW	GA		03/12/2018		10,871,662	0	0	0	0	0	0	94,140	94,140			0
1202	LONGMONT	CO		04/19/2018		48,542,185	0	0	0	0	0	0	262,822	262,822			0
1203	CINCINNATI	OH		06/01/2018		73,745,286	0	0	0	0	0	0	1,419,571	1,419,571			0
1204	CINCINNATI	OH		06/01/2018		53,704,963	0	0	0	0	0	0	1,026,786	1,026,786			0
1206	LONGWOOD	FL		07/12/2018		34,567,761	0	0	0	0	0	0	162,825	162,825			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
1207	CARMEL	IN		09/10/2018		31,697,650	0	0	0	0	0	0	85,038	85,038			0
1209	NORTHLAKE	TX		09/18/2018		39,961,447	0	0	0	0	0	0	188,953	188,953			0
1210	COLUMBUS	OH		09/26/2018		54,362,139	0	0	0	0	0	0	271,692	271,692			0
1212	KATY	TX		12/21/2018		50,689,039	0	0	0	0	0	0	364,939	364,939			0
1214	CEDAR PARK	TX		04/01/2019		38,300,817	0	0	0	0	0	0	61,243	61,243			0
1215	SCOTTSDALE	AZ		05/14/2019		50,836,138	0	0	0	0	0	0	163,805	163,805			0
1216	OKLAHOMA CITY	OK		07/30/2019		25,747,350	0	0	0	0	0	0	131,114	131,114			0
1217	WASHINGTON	DC		08/08/2019		26,370,494	0	0	0	0	0	0	123,133	123,133			0
1218	LAND OLAKES	FL		08/12/2019		42,809,521	0	0	0	0	0	0	212,488	212,488			0
1219	CINCINNATI	OH		09/20/2019		25,361,902	0	0	0	0	0	0	139,081	139,081			0
1222	CALIFORNIA	MD		12/20/2019		19,205,303	0	0	0	0	0	0	122,800	122,800			0
1223	WASHINGTON	DC		02/14/2020		60,000,000	0	0	0	0	0	0	276,767	276,767			0
1224	MURFREESBORO	TN		03/06/2020		24,184,062	0	0	0	0	0	0	122,126	122,126			0
1225	E. WICHITA	KS		04/16/2020		30,209,716	0	0	0	0	0	0	162,471	162,471			0
1227	INDIANAPOLIS	IN		06/10/2020		59,937,347	0	0	0	0	0	0	287,769	287,769			0
1228	FISHERS	IN		06/15/2020		43,817,979	0	0	0	0	0	0	209,590	209,590			0
1229	ORLANDO	FL		08/27/2020		43,271,718	0	0	0	0	0	0	213,420	213,420			0
1230	HUNTSVILLE	AL		09/01/2020		47,493,909	0	0	0	0	0	0	233,079	233,079			0
1232	LISLE	IL		10/29/2020		45,423,513	0	0	0	0	0	0	232,460	232,460			0
1234	BAINBRIDGE ISLAND	WA		11/04/2020		35,692,247	0	0	0	0	0	0	175,691	175,691			0
1235	AUSTIN	TX		11/10/2020		23,714,856	0	0	0	0	0	0	107,135	107,135			0
1236	AUSTIN	TX		11/10/2020		1,997,041	0	0	0	0	0	0	9,022	9,022			0
1237	AUSTIN	TX		11/10/2020		15,726,694	0	0	0	0	0	0	71,047	71,047			0
1239	SOUTH PORTLAND	ME		12/30/2020		29,336,243	0	0	0	0	0	0	87,160	87,160			0
1240	BRANDENTON	FL		12/30/2020		28,154,917	0	0	0	0	0	0	41,752	41,752			0
1241	CHARLESTON	SC		12/30/2020		26,579,817	0	0	0	0	0	0	78,971	78,971			0
1243	ELLETTSVILLE	IN		04/15/2021		33,491,267	0	0	0	0	0	0	223,017	223,017			0
1244	CENTERVILLE	OH		03/29/2021		41,669,390	0	0	0	0	0	0	215,114	215,114			0
1245	CLARKSVILLES	TN		04/13/2021		30,598,872	0	0	0	0	0	0	154,081	154,081			0
1248	APEX	NC		07/15/2021		3,836,716	0	0	0	0	0	0	18,656	18,656			0
1249	STERLING	VA		07/21/2021		40,209,282	0	0	0	0	0	0	203,787	203,787			0
1259	RAYMORE	MO		12/14/2021		44,000,000	0	0	0	0	0	0	267,615	267,615			0
1269	DAVENPORT	FL		03/30/2022		33,000,000	0	0	0	0	0	0	114,758	114,758			0
1270	DAVENPORT	FL		03/30/2022		13,500,000	0	0	0	0	0	0	46,947	46,947			0
1271	SAN JOSE	CA		05/05/2022		33,418,825	0	0	0	0	0	0	469,624	469,624			0
1280	PHOENIX	AZ		07/27/2022		49,069,660	0	0	0	0	0	0	198,821	198,821			0
1284	RENO	NV		08/12/2022		59,336,429	0	0	0	0	0	0	244,099	244,099			0
1296	PITTSBURGH	PA		05/11/2023		35,738,194	0	0	0	0	0	0	136,913	136,913			0
1300	WARRENSVILLE HEIGHTS	OH		07/25/2023		15,186,032	0	0	0	0	0	0	37,412	37,412			0
1301	CARMEL	IN		07/25/2023		25,867,292	0	0	0	0	0	0	63,727	63,727			0
1302	PITTSBURGH	PA		07/25/2023		23,204,703	0	0	0	0	0	0	57,167	57,167			0
1310	ROCHESTER	MI		11/29/2023		34,000,000	0	0	0	0	0	0	85,081	85,081			0
1331	CINCINNATI	OH		01/31/2024		0	0	0	0	0	0	0	58,424	58,424			0
9136	MASON	OH		11/12/2021		29,254,445	0	(24,846)	0	0	(24,846)	0	140,420	140,420			0
000325639	CARSONVILLE	MI		05/02/2022		569	0	17	0	0	17	0	586	586	0	0	0
000326631	KATY	TX		05/02/2022		1,722	0	53	0	0	53	0	1,775	1,775	0	0	0
000326035	UNION	NJ		05/02/2022		1,761	0	54	0	0	54	0	1,815	1,815	0	0	0
000325867	RUTHER GLEN	VA		05/02/2022		438	0	13	0	0	13	0	452	452	0	0	0
000325625	REDFORD	MI		05/02/2022		253	0	7	0	0	7	0	260	260	0	0	0
000326403	OAK PARK	IL		05/02/2022		568	0	17	0	0	17	0	585	585	0	0	0
000325853	ANDREWS	TX		05/02/2022		302	0	9	0	0	9	0	311	311	0	0	0

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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
000326729	BATON ROUGE	LA		05/02/2022		2,521	0	77	0	0	77	0	2,599	2,599	0	0	0
000325499	WICHITA	KS		05/02/2022		767	0	23	0	0	23	0	791	791	0	0	0
000325708	PHILADELPHIA	PA		05/02/2022		1,195	0	37	0	0	37	0	1,231	1,231	0	0	0
000326700	BARBOURSVILLE	WV		05/02/2022		1,102	0	34	0	0	34	0	1,136	1,136	0	0	0
000326402	HANOVER	IN		05/02/2022		633	0	19	0	0	19	0	653	653	0	0	0
000325556	ASTON	PA		05/02/2022		2,478	0	76	0	0	76	0	2,554	2,554	0	0	0
000326491	KING GEORGE	VA		05/02/2022		809	0	25	0	0	25	0	834	834	0	0	0
000326048	SPRINGDALE	MD		05/02/2022		1,332	0	41	0	0	41	0	1,373	1,373	0	0	0
000326416	SAGAMORE	PA		05/02/2022		653	0	20	0	0	20	0	673	673	0	0	0
000325300	JOLIET	IL		05/02/2022		907	0	28	0	0	28	0	935	935	0	0	0
000326021	DAYTONA BEACH	FL		05/02/2022		422	0	13	0	0	13	0	434	434	0	0	0
000325854	WILLIAMSTOWN	KY		05/02/2022		778	0	24	0	0	24	0	802	802	0	0	0
000326331	POUGHQUAG	NY		05/02/2022		2,035	0	62	0	0	62	0	2,098	2,098	0	0	0
000325795	LYNDHURST	OH		05/02/2022		1,936	0	59	0	0	59	0	1,996	1,996	0	0	0
000325921	CANTON	OH		05/02/2022		908	0	28	0	0	28	0	936	936	0	0	0
000326047	TOWNSHIP OF DEPTFORD	NJ		05/02/2022		199	0	6	0	0	6	0	205	205	0	0	0
000325636	BURGETTSTOWN	PA		05/02/2022		437	0	13	0	0	13	0	451	451	0	0	0
000325326	MONTPELIER	ID		05/02/2022		775	0	24	0	0	24	0	798	798	0	0	0
000325498	COLUMBUS	OH		05/02/2022		869	0	27	0	0	27	0	896	896	0	0	0
000325409	WALDORF	MD		05/02/2022		1,279	0	33	0	0	33	0	1,312	1,312	0	0	0
000326288	ROY	UT		05/02/2022		1,233	0	38	0	0	38	0	1,270	1,270	0	0	0
000326586	CROWN POINT	IN		05/02/2022		374	0	11	0	0	11	0	386	386	0	0	0
000326116	ROANOKE	VA		05/02/2022		955	0	29	0	0	29	0	984	984	0	0	0
000325540	MAYS LANDING	NJ		05/02/2022		2,107	0	64	0	0	64	0	2,171	2,171	0	0	0
000326414	NORTH LAS VEGAS	NV		05/02/2022		627	0	19	0	0	19	0	646	646	0	0	0
000325691	VILLA PARK	IL		05/02/2022		427	0	13	0	0	13	0	440	440	0	0	0
000325616	ENGLAND	AR		05/02/2022		212	0	7	0	0	7	0	219	219	0	0	0
000326566	MENTOR	OH		05/02/2022		1,284	0	39	0	0	39	0	1,323	1,323	0	0	0
000325900	ALLENDALE	SC		05/02/2022		1,087	0	33	0	0	33	0	1,121	1,121	0	0	0
000326338	BALTIMORE	MD		05/02/2022		214	0	7	0	0	7	0	220	220	0	0	0
000326268	SOUTHPORT	NC		05/02/2022		1,660	0	50	0	0	50	0	1,710	1,710	0	0	0
000325559	E GREENBUSH	NY		05/02/2022		2,117	0	65	0	0	65	0	2,181	2,181	0	0	0
000326408	SILVER SPRING	MD		05/02/2022		1,354	0	41	0	0	41	0	1,395	1,395	0	0	0
000325927	UPPER MARLBORO	MD		05/02/2022		3,270	0	100	0	0	100	0	3,370	3,370	0	0	0
000326706	MIDDLEBURG	FL		05/02/2022		301	0	7	0	0	7	0	308	308	0	0	0
000326108	VIRGINIA BEACH	VA		05/02/2022		176	0	5	0	0	5	0	181	181	0	0	0
000325859	KRUM	TX		05/02/2022		899	0	28	0	0	28	0	927	927	0	0	0
000325617	ALLIANCE	OH		05/02/2022		564	0	17	0	0	17	0	581	581	0	0	0
000325929	BALTIMORE	MD		05/02/2022		1,062	0	33	0	0	33	0	1,095	1,095	0	0	0
000326648	SHELTON	CT		05/02/2022		1,703	0	52	0	0	52	0	1,755	1,755	0	0	0
000325450	LAUREL	MS		05/02/2022		214	0	3	0	0	3	0	216	216	0	0	0
000326495	BRISTOL	CT		05/02/2022		850	0	26	0	0	26	0	876	876	0	0	0
000325533	TEMPERANCE	MI		05/02/2022		1,446	0	44	0	0	44	0	1,490	1,490	0	0	0
000326649	HOUSTON	TX		05/02/2022		830	0	25	0	0	25	0	855	855	0	0	0
000326780	GRANITE FALLS	NC		05/02/2022		548	0	17	0	0	17	0	564	564	0	0	0
000326240	NORTON	OH		05/02/2022		1,475	0	45	0	0	45	0	1,520	1,520	0	0	0
000326337	BALL GROUND	GA		05/02/2022		2,269	0	68	0	0	68	0	2,337	2,337	0	0	0
000326579	EASLEY	SC		05/02/2022		1,046	0	32	0	0	32	0	1,078	1,078	0	0	0
000326480	VALLEJO	CA		05/02/2022		1,247	0	38	0	0	38	0	1,285	1,285	0	0	0
000325544	SIOUX CITY	IA		05/02/2022		46	0	1	0	0	1	0	48	48	0	0	0
000326419	DOWNINGTOWN	PA		05/02/2022		551	0	15	0	0	15	0	566	566	0	0	0

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000326494	IRVINE	CA		05/02/2022		3,344	0	102	0	0	102	0	3,447	3,447	0	0	0
000325530	INDUSTRY	PA		05/02/2022		1,549	0	47	0	0	47	0	1,597	1,597	0	0	0
000326010	TOPEKA	KS		05/02/2022		448	0	14	0	0	14	0	461	461	0	0	0
000325390	LUMBERTON	NC		05/02/2022		427	0	13	0	0	13	0	441	441	0	0	0
000325925	MANASSAS	VA		05/02/2022		666	0	20	0	0	20	0	686	686	0	0	0
000326322	MOORHEAD	MN		05/02/2022		141	0	4	0	0	4	0	146	146	0	0	0
000325613	NORTH VERNON	IN		05/02/2022		317	0	10	0	0	10	0	327	327	0	0	0
000325460	ORLANDO	FL		05/02/2022		7,375	0	226	0	0	226	0	7,601	7,601	0	0	0
000325773	SAGINAW	MI		05/02/2022		1,338	0	41	0	0	41	0	1,379	1,379	0	0	0
000326418	TUCSON	AZ		05/02/2022		670	0	21	0	0	21	0	691	691	0	0	0
000325843	OKLAHOMA CITY	OK		05/02/2022		38	0	1	0	0	1	0	39	39	0	0	0
000325628	BAKERSFIELD	CA		05/02/2022		901	0	28	0	0	28	0	929	929	0	0	0
000326023	LEBANON	ME		05/02/2022		1,133	0	35	0	0	35	0	1,167	1,167	0	0	0
000325926	SIX MILE	SC		05/02/2022		311	0	9	0	0	9	0	320	320	0	0	0
000325523	LAKELAND	FL		05/02/2022		239	0	7	0	0	7	0	246	246	0	0	0
000326613	WINCHESTER	VA		05/02/2022		955	0	29	0	0	29	0	984	984	0	0	0
000326785	CLARKSVILLE	TN		05/02/2022		755	0	23	0	0	23	0	777	777	0	0	0
000326245	PORTALES	NM		05/02/2022		3,020	0	92	0	0	92	0	3,113	3,113	0	0	0
000325308	SEMMES	AL		05/02/2022		923	0	28	0	0	28	0	952	952	0	0	0
000325904	MANCHESTER	CT		05/02/2022		1,370	0	42	0	0	42	0	1,412	1,412	0	0	0
000326259	MOUNT PLEASANT	MI		05/02/2022		1,133	0	35	0	0	35	0	1,167	1,167	0	0	0
000325398	THEODORE	AL		05/02/2022		1,224	0	37	0	0	37	0	1,261	1,261	0	0	0
000325836	LUBBOCK	TX		05/02/2022		264	0	8	0	0	8	0	272	272	0	0	0
000326244	SALEM	MO		05/02/2022		892	0	27	0	0	27	0	919	919	0	0	0
000326709	HOLMES	NY		05/02/2022		2,154	0	66	0	0	66	0	2,219	2,219	0	0	0
000326840	CHARLESTOWN	IN		05/02/2022		8,189	0	251	0	0	251	0	8,440	8,440	0	0	0
000326556	COOPER CITY	FL		05/02/2022		518	0	16	0	0	16	0	534	534	0	0	0
000325980	SHERIDAN	MI		05/02/2022		607	0	19	0	0	19	0	625	625	0	0	0
000326312	CORPUS CHRISTI	TX		05/02/2022		1,184	0	36	0	0	36	0	1,221	1,221	0	0	0
000326796	CHERRY VALLEY	AR		05/02/2022		4,431	0	132	0	0	132	0	4,563	4,563	0	0	0
000325991	PEARSALL	TX		05/02/2022		49	0	1	0	0	1	0	51	51	0	0	0
000325534	FISHERS	IN		05/02/2022		1,179	0	36	0	0	36	0	1,215	1,215	0	0	0
000325604	COVINGTON	LA		05/02/2022		1,358	0	39	0	0	39	0	1,396	1,396	0	0	0
000326199	PRINCETON	NJ		05/02/2022		532	0	13	0	0	13	0	545	545	0	0	0
000325917	MOUNT MORRIS	MI		05/02/2022		275	0	8	0	0	8	0	283	283	0	0	0
000325992	TENAHA	TX		05/02/2022		545	0	13	0	0	13	0	558	558	0	0	0
000325466	DALZELL	SC		05/02/2022		552	0	16	0	0	16	0	568	568	0	0	0
000326325	BARDSTOWN	KY		05/02/2022		2,753	0	84	0	0	84	0	2,837	2,837	0	0	0
000326172	WEST SALEM	OH		05/02/2022		588	0	18	0	0	18	0	606	606	0	0	0
000326339	SANFORD	FL		05/02/2022		1,169	0	36	0	0	36	0	1,205	1,205	0	0	0
000325465	SOUTH BEND	IN		05/02/2022		326	0	10	0	0	10	0	336	336	0	0	0
000326186	BALTIMORE	MD		05/02/2022		515	0	16	0	0	16	0	531	531	0	0	0
000326610	ERIE	PA		05/02/2022		870	0	27	0	0	27	0	897	897	0	0	0
000325535	TOLEDO	OH		05/02/2022		770	0	24	0	0	24	0	794	794	0	0	0
000325777	ELKINS PARK	PA		05/02/2022		1,658	0	51	0	0	51	0	1,709	1,709	0	0	0
000325500	STURGEON BAY	WI		05/02/2022		578	0	18	0	0	18	0	595	595	0	0	0
000325909	SAN ANTONIO	TX		05/02/2022		470	0	14	0	0	14	0	484	484	0	0	0
000326845	WILLIAMSTON	SC		05/02/2022		320	0	9	0	0	9	0	329	329	0	0	0
000325686	COWGILL	MO		05/02/2022		183	0	6	0	0	6	0	189	189	0	0	0
000326617	BATON ROUGE	LA		05/02/2022		1,264	0	39	0	0	39	0	1,302	1,302	0	0	0
000326692	HUNTINGTOWN	MD		05/02/2022		602	0	18	0	0	18	0	620	620	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
000326394	FORT WAYNE	IN		05/02/2022		1,988	0	61	0	0	61	0	2,049	2,049	0	0	0
000326166	RUSKIN	FL		05/02/2022		441	0	12	0	0	12	0	453	453	0	0	0
000325527	BLOOMFIELD HILLS	MI		05/02/2022		977	0	30	0	0	30	0	1,007	1,007	0	0	0
000326520	WEAVERVILLE	NC		05/02/2022		1,485	0	45	0	0	45	0	1,531	1,531	0	0	0
000326776	SPRINGDALE	AR		05/02/2022		676	0	19	0	0	19	0	695	695	0	0	0
000326832	TACOMA	WA		05/02/2022		1,855	0	57	0	0	57	0	1,912	1,911	0	0	0
000326178	WAUWATOSA	WI		05/02/2022		171	0	5	0	0	5	0	176	176	0	0	0
000326234	WICHITA	KS		05/02/2022		3,016	0	92	0	0	92	0	3,108	3,108	0	0	0
000326774	GRANITE FALLS	NC		05/02/2022		1,414	0	43	0	0	43	0	1,457	1,457	0	0	0
000326006	LEVITTOWN	PA		05/02/2022		376	0	11	0	0	11	0	386	386	0	0	0
000325971	VON ORMY	TX		05/02/2022		11,007	0	335	0	0	335	0	11,342	11,342	0	0	0
000325673	CONSTABLEVILLE	NY		05/02/2022		961	0	29	0	0	29	0	990	990	0	0	0
000326221	ORLANDO	FL		05/02/2022		816	0	25	0	0	25	0	841	841	0	0	0
000325539	SIOUX CITY	IA		05/02/2022		1,468	0	45	0	0	45	0	1,512	1,512	0	0	0
000326080	GONZALES	LA		05/02/2022		861	0	26	0	0	26	0	888	888	0	0	0
000325385	COLONIAL BEACH	VA		05/02/2022		506	0	15	0	0	15	0	521	521	0	0	0
000326150	SAINT LOUIS	MO		05/02/2022		1,007	0	31	0	0	31	0	1,038	1,038	0	0	0
000326019	MONMOUTH JCT	NJ		05/02/2022		929	0	28	0	0	28	0	958	958	0	0	0
000326317	ROSEDALE	MD		05/02/2022		934	0	27	0	0	27	0	961	961	0	0	0
000326232	NEWNAN	GA		05/02/2022		454	0	14	0	0	14	0	468	468	0	0	0
000325526	NORTH LAS VEGAS	NV		05/02/2022		1,029	0	31	0	0	31	0	1,059	1,059	0	0	0
000326786	CASTLE HAYNE	NC		05/02/2022		950	0	29	0	0	29	0	979	979	0	0	0
000325373	KOKOMO	IN		05/02/2022		922	0	28	0	0	28	0	950	950	0	0	0
000326600	TALLAHASSEE	FL		05/02/2022		1,562	0	48	0	0	48	0	1,610	1,610	0	0	0
000325838	CONCORD	NC		05/02/2022		506	0	15	0	0	15	0	522	522	0	0	0
000326558	COVENTRY	RI		05/02/2022		170	0	5	0	0	5	0	175	175	0	0	0
000326246	MERIDEN	CT		05/02/2022		540	0	17	0	0	17	0	556	556	0	0	0
000326488	ORCHARD PARK	NY		05/02/2022		1,023	0	31	0	0	31	0	1,054	1,054	0	0	0
000325740	OWINGS MILLS	MD		05/02/2022		1,939	0	59	0	0	59	0	1,998	1,998	0	0	0
000325456	CINCINNATI	OH		05/02/2022		1,245	0	38	0	0	38	0	1,283	1,283	0	0	0
000325810	MERRILLVILLE	IN		05/02/2022		1,258	0	39	0	0	39	0	1,296	1,296	0	0	0
000326696	HOCKLEY	TX		05/02/2022		6,886	0	211	0	0	211	0	7,097	7,097	0	0	0
000326510	ANNA	IL		05/02/2022		185	0	5	0	0	5	0	190	190	0	0	0
000325961	GASTON	SC		05/02/2022		106,296	0	0	0	0	0	0	106,296	106,296	0	0	0
000325504	JUNCTION CITY	KS		05/02/2022		20,524	0	628	0	0	628	0	21,152	21,152	0	0	0
000325988	MECHANICSVILLE	VA		05/02/2022		2,000	0	61	0	0	61	0	2,061	2,061	0	0	0
000325351	MAYBELL	CO		05/02/2022		684	0	21	0	0	21	0	705	705	0	0	0
000325891	SEABECK	WA		05/02/2022		1,626	0	50	0	0	50	0	1,676	1,676	0	0	0
000325364	CHICAGO	IL		05/02/2022		1,642	0	50	0	0	50	0	1,692	1,692	0	0	0
000325974	WESTMINSTER	CO		05/02/2022		686	0	21	0	0	21	0	707	707	0	0	0
000326538	PITTSBURGH	PA		05/02/2022		741	0	23	0	0	23	0	763	763	0	0	0
000325960	BRICK	NJ		05/02/2022		551	0	17	0	0	17	0	568	568	0	0	0
000326385	IDALOU	TX		05/02/2022		44	0	1	0	0	1	0	45	45	0	0	0
000325352	SOUTH HOLLAND	IL		05/02/2022		96	0	3	0	0	3	0	99	99	0	0	0
000326695	BRANDYWINE	MD		05/02/2022		665	0	20	0	0	20	0	684	684	0	0	0
000326751	SMYRNA	DE		05/02/2022		418	0	12	0	0	12	0	430	430	0	0	0
000326821	ILION	NY		05/02/2022		256	0	8	0	0	8	0	263	263	0	0	0
000326169	FARMINGTON	NM		05/02/2022		2,032	0	62	0	0	62	0	2,094	2,094	0	0	0
000325580	NEW OXFORD	PA		05/02/2022		396	0	12	0	0	12	0	408	408	0	0	0
000326086	FORT WAYNE	IN		05/02/2022		470	0	14	0	0	14	0	485	485	0	0	0
000326849	LINCOLN	DE		05/02/2022		400	0	12	0	0	12	0	412	412	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
000326142	LINDENHURST	IL		05/02/2022		1,240	0	38	0	0	38	0	1,278	1,278	0	0	0
000326440	LUCEDALE	MS		05/02/2022		686	0	21	0	0	21	0	707	707	0	0	0
000325688	PARIS	NY		05/02/2022		439	0	13	0	0	13	0	452	452	0	0	0
000326619	HURRICANE	WV		05/02/2022		643	0	20	0	0	20	0	663	663	0	0	0
000326750	SMYRNA	DE		05/02/2022		1,573	0	48	0	0	48	0	1,621	1,621	0	0	0
000325432	EDGEWOOD	MD		05/02/2022		614	0	19	0	0	19	0	633	633	0	0	0
000325758	STOCKTON	CA		05/02/2022		707	0	22	0	0	22	0	728	728	0	0	0
000326084	ASTON	PA		05/02/2022		1,548	0	45	0	0	45	0	1,592	1,592	0	0	0
000325459	ATLANTA	GA		05/02/2022		1,167	0	36	0	0	36	0	1,203	1,203	0	0	0
000326681	KRESGEVILLE	PA		05/02/2022		794	0	24	0	0	24	0	819	819	0	0	0
000325999	NORMAN PARK	GA		05/02/2022		500	0	15	0	0	15	0	515	515	0	0	0
000326383	GEORGETOWN	DE		05/02/2022		2,409	0	74	0	0	74	0	2,483	2,483	0	0	0
000325827	SOUTHFIELD	MI		05/02/2022		575	0	18	0	0	18	0	593	593	0	0	0
000325660	DAMASCUS	MD		05/02/2022		12,990	0	398	0	0	398	0	13,388	13,388	0	0	0
000325447	JAMAICA	NY		05/02/2022		1,131	0	29	0	0	29	0	1,160	1,160	0	0	0
000326846	TURLOCK	CA		05/02/2022		655	0	19	0	0	19	0	674	674	0	0	0
000326604	HONEYVILLE	UT		05/02/2022		953	0	29	0	0	29	0	982	982	0	0	0
000325987	CRAIG	CO		05/02/2022		179	0	5	0	0	5	0	184	184	0	0	0
000326097	SOUTHBRIDGE	MA		05/02/2022		625	0	19	0	0	19	0	644	644	0	0	0
000326521	WAYNESVILLE	MO		05/02/2022		1,109	0	26	0	0	26	0	1,136	1,136	0	0	0
000326847	SELLERSBURG	IN		05/02/2022		1,574	0	48	0	0	48	0	1,622	1,622	0	0	0
000325433	ALLENTON	MI		05/02/2022		880	0	23	0	0	23	0	903	903	0	0	0
000325661	KOKOMO	IN		05/02/2022		546	0	17	0	0	17	0	563	563	0	0	0
000326479	SICKLERVILLE	NJ		05/02/2022		1,569	0	47	0	0	47	0	1,616	1,616	0	0	0
000326431	CANTON	MS		05/02/2022		1,134	0	35	0	0	35	0	1,169	1,169	0	0	0
000325737	CAMAS	WA		05/02/2022		1,366	0	42	0	0	42	0	1,408	1,408	0	0	0
000325597	MUSKEGON	MI		05/02/2022		916	0	28	0	0	28	0	944	944	0	0	0
000326445	PORT ORCHARD	WA		05/02/2022		2,448	0	75	0	0	75	0	2,523	2,523	0	0	0
000325723	PLAQUEMINE	LA		05/02/2022		1,200	0	35	0	0	35	0	1,236	1,236	0	0	0
000325369	DALLAS	TX		05/02/2022		658	0	20	0	0	20	0	679	679	0	0	0
000326217	RICHMOND	VA		05/02/2022		1,367	0	42	0	0	42	0	1,409	1,409	0	0	0
000326459	MILLHEIM	PA		05/02/2022		516	0	13	0	0	13	0	529	529	0	0	0
000325653	HENRICO	VA		05/02/2022		2,149	0	66	0	0	66	0	2,215	2,215	0	0	0
000326515	PHILADELPHIA	NY		05/02/2022		15,025	0	460	0	0	460	0	15,485	15,485	0	0	0
000326529	PHILADELPHIA	PA		05/02/2022		704	0	22	0	0	22	0	725	725	0	0	0
000325411	EAGLE BRIDGE	NY		05/02/2022		169	0	5	0	0	5	0	174	174	0	0	0
000326827	THORNTON	CO		05/02/2022		2,324	0	71	0	0	71	0	2,395	2,395	0	0	0
000326360	LINCOLNTON	NC		05/02/2022		445	0	11	0	0	11	0	456	456	0	0	0
000326769	EL DORADO	AR		05/02/2022		846	0	26	0	0	26	0	871	871	0	0	0
000326742	HOUSTON	TX		05/02/2022		563	0	14	0	0	14	0	578	578	0	0	0
000326076	MANY	LA		05/02/2022		1,959	0	60	0	0	60	0	2,018	2,018	0	0	0
000326756	PEA RIDGE	AR		05/02/2022		153	0	5	0	0	5	0	158	158	0	0	0
000325896	SICKLERVILLE	NJ		05/02/2022		232	0	7	0	0	7	0	240	239	0	0	0
000326444	CALABASAS	CA		05/02/2022		587	0	18	0	0	18	0	605	605	0	0	0
000326686	RED BLUFF	CA		05/02/2022		1,107	0	34	0	0	34	0	1,141	1,141	0	0	0
000325807	HAMPSTEAD	NH		05/02/2022		1,659	0	51	0	0	51	0	1,709	1,709	0	0	0
000325584	CICERO	NY		05/02/2022		241	0	7	0	0	7	0	248	248	0	0	0
000326061	PLAINFIELD	IL		05/02/2022		809	0	23	0	0	23	0	832	832	0	0	0
000325818	VIENNA	IL		05/02/2022		501	0	15	0	0	15	0	516	516	0	0	0
000326131	DELTONA	FL		05/02/2022		338	0	7	0	0	7	0	345	345	0	0	0
000326811	BRISTOL	PA		05/02/2022		475	0	15	0	0	15	0	489	489	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
000325506	CARTHAGE	NY		05/02/2022		655	0	20	0	0	20	0	675	675	0	0	0
000326825	LONG BEACH	CA		05/02/2022		1,833	0	56	0	0	56	0	1,890	1,890	0	0	0
000326290	WOOD RIVER	IL		05/02/2022		2,638	0	81	0	0	81	0	2,719	2,719	0	0	0
000325978	WILMERDING	PA		05/02/2022		95	0	3	0	0	3	0	98	98	0	0	0
000326157	MATTAPAN	MA		05/02/2022		2,736	0	84	0	0	84	0	2,820	2,820	0	0	0
000326539	CARMEL	NY		05/02/2022		1,860	0	57	0	0	57	0	1,917	1,917	0	0	0
000326227	HAVRE DE GRACE	MD		05/02/2022		703	0	22	0	0	22	0	724	724	0	0	0
000326386	SOUTH BEND	IN		05/02/2022		46	0	1	0	0	1	0	47	47	0	0	0
000325437	DORCHESTER	MA		05/02/2022		3,024	0	93	0	0	93	0	3,117	3,117	0	0	0
000325977	PHILADELPHIA	PA		05/02/2022		1,175	0	36	0	0	36	0	1,211	1,211	0	0	0
000326698	CORINTH	NY		05/02/2022		7,093	0	217	0	0	217	0	7,310	7,310	0	0	0
000325880	ARLINGTON	TX		05/02/2022		143	0	4	0	0	4	0	147	147	0	0	0
000325805	ANDOVER	MA		05/02/2022		970	0	28	0	0	28	0	998	998	0	0	0
000326282	WETUMPKA	AL		05/02/2022		880	0	27	0	0	27	0	907	907	0	0	0
000325588	MADERA	CA		05/02/2022		1,285	0	39	0	0	39	0	1,324	1,324	0	0	0
000326505	WARNER ROBINS	GA		05/02/2022		339	0	10	0	0	10	0	349	349	0	0	0
000326449	OXFORD	AL		05/02/2022		1,800	0	55	0	0	55	0	1,855	1,855	0	0	0
000326296	VINELAND	NJ		05/02/2022		967	0	29	0	0	29	0	996	996	0	0	0
000325700	BAYTOWN	TX		05/02/2022		1,100	0	28	0	0	28	0	1,128	1,128	0	0	0
000325402	PORT BYRON	IL		05/02/2022		731	0	22	0	0	22	0	753	753	0	0	0
000326594	BEDFORD HEIGHTS	OH		05/02/2022		503	0	15	0	0	15	0	517	517	0	0	0
000326124	BALTIMORE	MD		05/02/2022		343	0	10	0	0	10	0	353	353	0	0	0
000325560	MAGNOLIA	TX		05/02/2022		500	0	15	0	0	15	0	515	515	0	0	0
000326664	WELCOME	MD		05/02/2022		2,095	0	64	0	0	64	0	2,159	2,159	0	0	0
000325713	BAY SHORE	NY		05/02/2022		813	0	23	0	0	23	0	836	836	0	0	0
000326136	EMERY	UT		05/02/2022		136	0	4	0	0	4	0	140	140	0	0	0
000325790	EUREKA	CA		05/02/2022		999	0	31	0	0	31	0	1,030	1,030	0	0	0
000326802	PERRY	MI		05/02/2022		151,376	0	4,634	0	0	4,634	0	156,010	156,010	0	0	0
000326351	SPOKANE	WA		05/02/2022		1,753	0	54	0	0	54	0	1,807	1,807	0	0	0
000325873	ASHEBORO	NC		05/02/2022		263	0	6	0	0	6	0	269	269	0	0	0
000326803	GREENSBORO	NC		05/02/2022		3,162	0	97	0	0	97	0	3,259	3,259	0	0	0
000325658	BLYTHE	CA		05/02/2022		380	0	12	0	0	12	0	392	392	0	0	0
000326759	FORT WORTH	TX		05/02/2022		244	0	7	0	0	7	0	251	251	0	0	0
000326592	MIAMI	FL		05/02/2022		1,393	0	43	0	0	43	0	1,435	1,435	0	0	0
000326815	JAMAICA	NY		05/02/2022		2,463	0	75	0	0	75	0	2,538	2,538	0	0	0
000326350	JACKSONVILLE	FL		05/02/2022		837	0	22	0	0	22	0	859	859	0	0	0
000326205	HUBERT	NC		05/02/2022		91	0	3	0	0	3	0	94	94	0	0	0
000325870	SOMERTON	AZ		05/02/2022		2,853	0	87	0	0	87	0	2,941	2,941	0	0	0
000326662	EMMETSBURG	IA		05/02/2022		110	0	3	0	0	3	0	114	114	0	0	0
000326294	SAINT ROSE	LA		05/02/2022		1,557	0	48	0	0	48	0	1,605	1,605	0	0	0
000325725	URIAH	AL		05/02/2022		845	0	26	0	0	26	0	871	871	0	0	0
000325641	GAYLORD	MI		05/02/2022		672	0	21	0	0	21	0	693	693	0	0	0
000326434	WINTHROP	ME		05/02/2022		808	0	25	0	0	25	0	833	833	0	0	0
000325585	CHICAGO	IL		05/02/2022		479	0	14	0	0	14	0	493	493	0	0	0
000325953	PATASKALA	OH		05/02/2022		1,006	0	31	0	0	31	0	1,037	1,037	0	0	0
000326732	HORIZON CITY	TX		05/02/2022		343	0	10	0	0	10	0	353	353	0	0	0
000326800	LAKE WORTH	FL		05/02/2022		570	0	16	0	0	16	0	586	586	0	0	0
000325941	PHILADELPHIA	PA		05/02/2022		74	0	2	0	0	2	0	77	77	0	0	0
000326674	SAN ANTONIO	TX		05/02/2022		795	0	24	0	0	24	0	819	819	0	0	0
000326814	HILTON	NY		05/02/2022		2,176	0	67	0	0	67	0	2,243	2,243	0	0	0
000326148	LAKE WORTH	FL		05/02/2022		135	0	4	0	0	4	0	139	139	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
000325428	ANNISTON	AL		05/02/2022		382	0	11	0	0	11	0	393	393	0	0	0
000326121	INDIANAPOLIS	IN		05/02/2022		509	0	16	0	0	16	0	524	524	0	0	0
000326065	CARLSBAD	NM		05/02/2022		82	0	2	0	0	2	0	84	84	0	0	0
000325358	TUSCALOOSA	AL		05/02/2022		825	0	25	0	0	25	0	850	850	0	0	0
000326356	LAFAYETTE	LA		05/02/2022		298	0	9	0	0	9	0	307	307	0	0	0
000326598	TAMARAC	FL		05/02/2022		1,255	0	38	0	0	38	0	1,294	1,294	0	0	0
000326128	LAS VEGAS	NV		05/02/2022		514	0	16	0	0	16	0	530	530	0	0	0
000326031	LUBBOCK	TX		05/02/2022		567	0	17	0	0	17	0	585	585	0	0	0
000326045	CASA GRANDE	AZ		05/02/2022		573	0	18	0	0	18	0	591	591	0	0	0
000326808	TEANECK	NJ		05/02/2022		118	0	3	0	0	3	0	122	122	0	0	0
000326101	MILTON	FL		05/02/2022		224	0	7	0	0	7	0	231	231	0	0	0
000325481	METHUEN	MA		05/02/2022		1,490	0	46	0	0	46	0	1,536	1,536	0	0	0
000326190	BAXTER SPRINGS	KS		05/02/2022		217	0	7	0	0	7	0	224	224	0	0	0
000326655	LOGANVILLE	GA		05/02/2022		942	0	29	0	0	29	0	971	971	0	0	0
000326413	ASHAWAY	RI		05/02/2022		1,354	0	41	0	0	41	0	1,395	1,395	0	0	0
000325496	PHILADELPHIA	PA		05/02/2022		496	0	15	0	0	15	0	512	512	0	0	0
000326653	YULEE	FL		05/02/2022		723	0	22	0	0	22	0	745	745	0	0	0
000326597	LEICESTER	MA		05/02/2022		888	0	27	0	0	27	0	916	916	0	0	0
000326737	ODESSA	TX		05/02/2022		1,141	0	35	0	0	35	0	1,176	1,176	0	0	0
000326127	BAKERSFIELD	CA		05/02/2022		712	0	22	0	0	22	0	734	734	0	0	0
000325850	MANOR	TX		05/02/2022		52	0	2	0	0	2	0	54	54	0	0	0
000326584	MARENGO	IL		05/02/2022		904	0	28	0	0	28	0	932	932	0	0	0
000326640	NAVARRE	FL		05/02/2022		827	0	25	0	0	25	0	852	852	0	0	0
000325947	WOODBRIDGE	VA		05/02/2022		4,118	0	126	0	0	126	0	4,244	4,244	0	0	0
000326100	THORNTON	CO		05/02/2022		625	0	18	0	0	18	0	642	642	0	0	0
000326272	JENISON	MI		05/02/2022		868	0	27	0	0	27	0	894	894	0	0	0
000325635	IOWA COLONY	TX		05/02/2022		872	0	27	0	0	27	0	899	899	0	0	0
000325482	DOUGLAS	MA		05/02/2022		603	0	18	0	0	18	0	622	622	0	0	0
000325404	CHARLOTTE	TX		05/02/2022		294	0	9	0	0	9	0	304	304	0	0	0
000325888	GAITHERSBURG	MD		05/02/2022		1,520	0	47	0	0	47	0	1,567	1,567	0	0	0
000326806	BELLMAWR	NJ		05/02/2022		570	0	14	0	0	14	0	584	584	0	0	0
000325632	COLUMBUS	IN		05/02/2022		744	0	23	0	0	23	0	767	767	0	0	0
000326736	BLUE ASH	OH		05/02/2022		1,308	0	40	0	0	40	0	1,348	1,348	0	0	0
000325334	WEST SPRINGFIELD	MA		05/02/2022		1,457	0	45	0	0	45	0	1,502	1,502	0	0	0
000325860	NEW BRAUNFELS	TX		05/02/2022		805	0	25	0	0	25	0	830	830	0	0	0
000325562	HOLDEN	LA		05/02/2022		1,506	0	46	0	0	46	0	1,553	1,553	0	0	0
000326043	VIRGINIA BEACH	VA		05/02/2022		958	0	29	0	0	29	0	987	987	0	0	0
000326818	SAN ANTONIO	TX		05/02/2022		682	0	21	0	0	21	0	703	703	0	0	0
000326651	CARMEL	NY		05/02/2022		888	0	27	0	0	27	0	915	915	0	0	0
000325349	ALBUQUERQUE	NM		05/02/2022		293	0	9	0	0	9	0	302	302	0	0	0
000325405	OZARK	MO		05/02/2022		773	0	24	0	0	24	0	796	796	0	0	0
000326665	SAINT MARTINVILLE	LA		05/02/2022		528	0	16	0	0	16	0	544	544	0	0	0
000325494	ADDISON	IL		05/02/2022		111	0	3	0	0	3	0	114	114	0	0	0
000325550	BRICK TWP	NJ		05/02/2022		1,323	0	41	0	0	41	0	1,364	1,364	0	0	0
000326069	WESTAMPTON	NJ		05/02/2022		998	0	31	0	0	31	0	1,029	1,029	0	0	0
000326367	BEL AIR	MD		05/02/2022		1,106	0	34	0	0	34	0	1,140	1,140	0	0	0
000326139	SUFFOLK	VA		05/02/2022		173	0	5	0	0	5	0	178	178	0	0	0
000326805	DEXTER TWP	MI		05/02/2022		511	0	16	0	0	16	0	527	527	0	0	0
000331547	BETHEL	CT		08/30/2023		866	0	204	0	0	204	0	1,071	1,071	0	0	0
000331249	AMARILLO	TX		08/30/2023		653	0	154	0	0	154	0	807	807	0	0	0
000331426	ADRIAN	MI		08/30/2023		538	0	127	0	0	127	0	665	665	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
000331668	TWO RIVERS	WI		08/30/2023		219	0	52	0	0	52	0	270	270	0	0	0
000331273	LUBBOCK	TX		08/30/2023		779	0	184	0	0	184	0	963	963	0	0	0
000331641	ALBUQUERQUE	NM		08/30/2023		348	0	82	0	0	82	0	431	431	0	0	0
000331520	PIEDMONT	SC		08/30/2023		885	0	209	0	0	209	0	1,093	1,093	0	0	0
000331617	NORTH LITTLE ROCK	AR		08/30/2023		501	0	118	0	0	118	0	619	619	0	0	0
000331711	OTISFIELD	ME		08/30/2023		781	0	184	0	0	184	0	965	965	0	0	0
000331343	MORTON	TX		08/30/2023		80	0	19	0	0	19	0	99	99	0	0	0
000331655	ORLANDO	FL		08/30/2023		371	0	87	0	0	87	0	458	458	0	0	0
000331413	QUINCY	IL		08/30/2023		243	0	57	0	0	57	0	301	301	0	0	0
000331585	DAYTON	TX		08/30/2023		1,063	0	251	0	0	251	0	1,314	1,314	0	0	0
000331464	GARLAND	TX		08/30/2023		791	0	187	0	0	187	0	977	977	0	0	0
000331357	PLATTE CITY	MO		08/30/2023		1,234	0	291	0	0	291	0	1,525	1,525	0	0	0
000331599	THE COLONY	TX		08/30/2023		2,511	0	592	0	0	592	0	3,104	3,104	0	0	0
000331546	BURR RIDGE	IL		08/30/2023		135,482	0	31,961	0	0	31,961	0	167,443	167,443	0	0	0
000331299	ROCK HILL	SC		08/30/2023		401	0	94	0	0	94	0	495	495	0	0	0
000331272	MELBOURNE	FL		08/30/2023		472	0	111	0	0	111	0	584	584	0	0	0
000331393	LANCASTER	NY		08/30/2023		789	0	186	0	0	186	0	976	975	0	0	0
000331616	APOLLO	PA		08/30/2023		1,441	0	340	0	0	340	0	1,781	1,781	0	0	0
000331463	ELGIN	IL		08/30/2023		53	0	10	0	0	10	0	63	63	0	0	0
000331584	DALZELL	SC		08/30/2023		507	0	120	0	0	120	0	626	626	0	0	0
000331640	CAMBRIDGE SPRINGS	PA		08/30/2023		149	0	35	0	0	35	0	184	184	0	0	0
000331286	CHICAGO	IL		08/30/2023		1,006	0	237	0	0	237	0	1,244	1,244	0	0	0
000331342	BESSEMER	AL		08/30/2023		152	0	36	0	0	36	0	188	188	0	0	0
000331598	MYRTLE BEACH	SC		08/30/2023		1,214	0	286	0	0	286	0	1,500	1,500	0	0	0
000331412	PALM COAST	FL		08/30/2023		1,197	0	282	0	0	282	0	1,479	1,479	0	0	0
000331533	WEST MEMPHIS	AR		08/30/2023		144	0	34	0	0	34	0	178	178	0	0	0
000331356	SAINT PAUL	MN		08/30/2023		1,548	0	365	0	0	365	0	1,913	1,913	0	0	0
000331654	LUBBOCK	TX		08/30/2023		136	0	32	0	0	32	0	168	168	0	0	0
000331601	BATAVIA	NY		08/30/2023		1,677	0	396	0	0	396	0	2,072	2,072	0	0	0
000331354	VANCOUVER	WA		08/30/2023		760	0	179	0	0	179	0	939	939	0	0	0
000331666	COLUMBUS	OH		08/30/2023		669	0	158	0	0	158	0	827	827	0	0	0
000331545	MONTEVALLO	AL		08/30/2023		1,141	0	269	0	0	269	0	1,410	1,410	0	0	0
000331424	SYRACUSE	NY		08/30/2023		276	0	65	0	0	65	0	341	341	0	0	0
000331596	SILOAM SPRINGS	AR		08/30/2023		1,632	0	385	0	0	385	0	2,016	2,016	0	0	0
000331475	WALTERBORO	SC		08/30/2023		427	0	101	0	0	101	0	528	528	0	0	0
000331298	HIRAM	GA		08/30/2023		171	0	40	0	0	40	0	211	211	0	0	0
000331368	MC LEANSVILLE	NC		08/30/2023		687	0	161	0	0	161	0	848	848	0	0	0
000331489	RAYMOND	WA		08/30/2023		722	0	170	0	0	170	0	892	892	0	0	0
000331508	BELLWOOD	IL		08/30/2023		546	0	129	0	0	129	0	675	675	0	0	0
000331462	VALPARAISO	IN		08/30/2023		531	0	125	0	0	125	0	656	656	0	0	0
000331392	FORT BRAGG	CA		08/30/2023		1,230	0	290	0	0	290	0	1,520	1,520	0	0	0
000331629	SCHENECTADY	NY		08/30/2023		145	0	34	0	0	34	0	179	179	0	0	0
000331271	BRENTWOOD	NY		08/30/2023		976	0	230	0	0	230	0	1,206	1,206	0	0	0
000331559	HOMESTEAD	FL		08/30/2023		575	0	136	0	0	136	0	711	711	0	0	0
000331341	TERRY	MS		08/30/2023		553	0	130	0	0	130	0	683	683	0	0	0
000331532	ROCKLEDGE	FL		08/30/2023		663	0	156	0	0	156	0	819	819	0	0	0
000331411	FREDERICKSBURG	VA		08/30/2023		1,353	0	319	0	0	319	0	1,672	1,672	0	0	0
000331653	BUFORD	GA		08/30/2023		1,299	0	307	0	0	307	0	1,606	1,606	0	0	0
000331285	STATEN ISLAND	NY		08/30/2023		2,592	0	611	0	0	611	0	3,203	3,203	0	0	0
000331476	HUTTONSVILLE	WV		08/30/2023		728	0	172	0	0	172	0	899	899	0	0	0
000331597	MIDLAND	TX		08/30/2023		803	0	189	0	0	189	0	993	993	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
000331474	MCKINNEY	TX		08/30/2023		2,538	0	596	0	0	596	0	3,133	3,133	0	0	0
000331595	ENID	OK		08/30/2023		466	0	110	0	0	110	0	576	576	0	0	0
000331600	OMAHA	NE		08/30/2023		219	0	52	0	0	52	0	271	271	0	0	0
000331651	HOLSTEIN	NE		08/30/2023		57	0	13	0	0	13	0	70	70	0	0	0
000331530	LITTLE ROCK	AR		08/30/2023		242	0	57	0	0	57	0	299	299	0	0	0
000331488	CONNERSVILLE	IN		08/30/2023		6,509	0	1,536	0	0	1,536	0	8,045	8,045	0	0	0
000331544	NAMPA	ID		08/30/2023		821	0	194	0	0	194	0	1,015	1,015	0	0	0
000331367	ROCKFORD	IL		08/30/2023		239	0	56	0	0	56	0	295	295	0	0	0
000331665	CAMDEN	NJ		08/30/2023		445	0	105	0	0	105	0	550	550	0	0	0
000331246	WYANDOTTE	OK		08/30/2023		904	0	213	0	0	213	0	1,118	1,118	0	0	0
000331316	SPOKANE	WA		08/30/2023		660	0	156	0	0	156	0	816	816	0	0	0
000331437	MOORESVILLE	NC		08/30/2023		1,438	0	339	0	0	339	0	1,777	1,777	0	0	0
000331284	MORENO VALLEY	CA		08/30/2023		870	0	205	0	0	205	0	1,075	1,075	0	0	0
000331652	LAKE WORTH	FL		08/30/2023		356	0	84	0	0	84	0	440	440	0	0	0
000331340	BELL BUCKLE	TN		08/30/2023		131	0	29	0	0	29	0	159	159	0	0	0
000331410	ARNAUDVILLE	LA		08/30/2023		183	0	43	0	0	43	0	227	227	0	0	0
000331531	JACKSON	MS		08/30/2023		240	0	57	0	0	57	0	297	297	0	0	0
000331507	PEORIA	IL		08/30/2023		118	0	28	0	0	28	0	145	145	0	0	0
000331628	LANCASTER	PA		08/30/2023		625	0	148	0	0	148	0	773	773	0	0	0
000331582	CLAREMORE	OK		08/30/2023		715	0	169	0	0	169	0	884	884	0	0	0
000331594	SHREVEPORT	LA		08/30/2023		496	0	117	0	0	117	0	613	613	0	0	0
000331328	GAFFNEY	SC		08/30/2023		998	0	235	0	0	235	0	1,233	1,233	0	0	0
000331449	HOOVER	AL		08/30/2023		431	0	102	0	0	102	0	533	533	0	0	0
000331664	UVALDE	TX		08/30/2023		44	0	10	0	0	10	0	54	54	0	0	0
000331487	CORBIN	KY		08/30/2023		604	0	143	0	0	143	0	747	747	0	0	0
000331366	ANTIOCH	TN		08/30/2023		374	0	88	0	0	88	0	462	462	0	0	0
000331301	TRENTON	OH		08/30/2023		324	0	77	0	0	77	0	401	401	0	0	0
000331678	RUSSELLVILLE	AR		08/30/2023		176	0	39	0	0	39	0	215	215	0	0	0
000331259	BRYANS ROAD	MD		08/30/2023		1,098	0	259	0	0	259	0	1,357	1,357	0	0	0
000331613	LITTLE ROCK	AR		08/30/2023		61	0	14	0	0	14	0	75	75	0	0	0
000331315	PIEDMONT	OK		08/30/2023		877	0	207	0	0	207	0	1,083	1,083	0	0	0
000331283	BROCKTON	MA		08/30/2023		1,835	0	433	0	0	433	0	2,268	2,268	0	0	0
000331506	HOUSTON	TX		08/30/2023		485	0	114	0	0	114	0	599	599	0	0	0
000331281	TALLADEGA	AL		08/30/2023		676	0	159	0	0	159	0	835	835	0	0	0
000331327	BOVEY	MN		08/30/2023		878	0	207	0	0	207	0	1,085	1,085	0	0	0
000331504	DENVER	CO		08/30/2023		622	0	147	0	0	147	0	769	769	0	0	0
000331569	JACKSONVILLE	FL		08/30/2023		114	0	27	0	0	27	0	141	141	0	0	0
000331448	OCONOMOWOC	WI		08/30/2023		1,270	0	300	0	0	300	0	1,569	1,569	0	0	0
000331295	LAHAINA	HI		08/30/2023		699	0	165	0	0	165	0	864	864	0	0	0
000331663	GREECE	NY		08/30/2023		173	0	41	0	0	41	0	214	214	0	0	0
000331421	NORTHGLENN	CO		08/30/2023		1,900	0	448	0	0	448	0	2,348	2,348	0	0	0
000331542	JACKSONVILLE	AL		08/30/2023		3,115	0	733	0	0	733	0	3,849	3,849	0	0	0
000331518	DISTRICT HEIGHTS	MD		08/30/2023		780	0	184	0	0	184	0	964	964	0	0	0
000331300	ST JOSEPH	MO		08/30/2023		126	0	30	0	0	30	0	155	155	0	0	0
000331593	CHELSEA	OK		08/30/2023		1,204	0	284	0	0	284	0	1,488	1,488	0	0	0
000331639	LEWISVILLE	TX		08/30/2023		2,738	0	646	0	0	646	0	3,384	3,384	0	0	0
000331365	MONCKS CORNER	SC		08/30/2023		49	0	10	0	0	10	0	59	59	0	0	0
000331677	PORT ARTHUR	TX		08/30/2023		159	0	37	0	0	37	0	196	196	0	0	0
000331556	RED CREEK	NY		08/30/2023		201	0	47	0	0	47	0	248	248	0	0	0
000331435	CYPRESS	TX		08/30/2023		826	0	195	0	0	195	0	1,021	1,021	0	0	0
000331486	GASTONIA	NC		08/30/2023		856	0	202	0	0	202	0	1,058	1,058	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
000331626	FREEPORT	NY		08/30/2023		2,336	0	551	0	0	551	0	2,887	2,887	0	0	0
000331258	PATASKALA	OH		08/30/2023		1,184	0	279	0	0	279	0	1,463	1,463	0	0	0
000331379	EL PASO	TX		08/30/2023		853	0	201	0	0	201	0	1,054	1,054	0	0	0
000331580	SOMERDALE	NJ		08/30/2023		719	0	170	0	0	170	0	888	888	0	0	0
000331689	RICHMOND	VA		08/30/2023		485	0	109	0	0	109	0	594	594	0	0	0
000331503	MISSION	TX		08/30/2023		3,710	0	875	0	0	875	0	4,585	4,585	0	0	0
000331280	RIO RANCHO	NM		08/30/2023		1,354	0	319	0	0	319	0	1,674	1,674	0	0	0
000331326	CORAM	NY		08/30/2023		5,824	0	1,374	0	0	1,374	0	7,197	7,197	0	0	0
000331294	ATTICA	IN		08/30/2023		1,026	0	242	0	0	242	0	1,268	1,268	0	0	0
000331638	STONE MOUNTAIN	GA		08/30/2023		1,232	0	291	0	0	291	0	1,523	1,523	0	0	0
000331592	HELOTES	TX		08/30/2023		1,757	0	415	0	0	415	0	2,172	2,172	0	0	0
000331471	KANNAPOLIS	NC		08/30/2023		358	0	85	0	0	85	0	443	443	0	0	0
000331611	NORTH LAS VEGAS	NV		08/30/2023		1,059	0	250	0	0	250	0	1,309	1,309	0	0	0
000331662	HOUSTON	TX		08/30/2023		362	0	86	0	0	86	0	448	448	0	0	0
000331499	CABOT	AR		08/30/2023		501	0	118	0	0	118	0	619	619	0	0	0
000331434	RICHMOND	RI		08/30/2023		1,325	0	313	0	0	313	0	1,638	1,638	0	0	0
000331257	CONVERSE	TX		08/30/2023		598	0	141	0	0	141	0	740	740	0	0	0
000331623	GRAYSON	GA		08/30/2023		2,864	0	676	0	0	676	0	3,540	3,540	0	0	0
000331502	TAYLOR	MI		08/30/2023		775	0	183	0	0	183	0	958	958	0	0	0
000331376	SAN ANTONIO	TX		08/30/2023		561	0	132	0	0	132	0	693	693	0	0	0
000331688	WEATHERFORD	OK		08/30/2023		562	0	133	0	0	133	0	695	695	0	0	0
000331446	SEMMES	AL		08/30/2023		2,156	0	509	0	0	509	0	2,665	2,665	0	0	0
000331325	ELKHART	IN		08/30/2023		360	0	85	0	0	85	0	444	444	0	0	0
000331497	CHICAGO	IL		08/30/2023		694	0	164	0	0	164	0	857	857	0	0	0
000331637	DALLAS	TX		08/30/2023		765	0	181	0	0	181	0	946	946	0	0	0
000331516	LOWELL	MA		08/30/2023		325	0	77	0	0	77	0	402	402	0	0	0
000331269	MADISON	TN		08/30/2023		265	0	63	0	0	63	0	328	328	0	0	0
000331591	MOUND VALLEY	KS		08/30/2023		400	0	94	0	0	94	0	494	494	0	0	0
000331540	BUCKLEY	WA		08/30/2023		4,019	0	948	0	0	948	0	4,967	4,967	0	0	0
000331661	AUBURNDALE	FL		08/30/2023		47	0	11	0	0	11	0	58	58	0	0	0
000331409	ATLANTA	GA		08/30/2023		653	0	154	0	0	154	0	807	807	0	0	0
000331339	HOUSTON	TX		08/30/2023		64	0	15	0	0	15	0	79	79	0	0	0
000331554	CROSBYTON	TX		08/30/2023		698	0	165	0	0	165	0	863	863	0	0	0
000331433	GAINESVILLE	VA		08/30/2023		797	0	188	0	0	188	0	985	985	0	0	0
000331675	MODESTO	CA		08/30/2023		55	0	11	0	0	11	0	67	67	0	0	0
000331498	REYNOLDSBURG	OH		08/30/2023		1,069	0	252	0	0	252	0	1,322	1,322	0	0	0
000331377	LAREDO	TX		08/30/2023		66	0	16	0	0	16	0	82	82	0	0	0
000331622	SAGINAW	TX		08/30/2023		330	0	78	0	0	78	0	408	408	0	0	0
000331501	SENIOA	GA		08/30/2023		232	0	55	0	0	55	0	286	286	0	0	0
000331673	WYOMING	MI		08/30/2023		164	0	39	0	0	39	0	202	202	0	0	0
000331552	COLOMBUS	OH		08/30/2023		399	0	94	0	0	94	0	493	493	0	0	0
000331431	COLLEGE PARK	MD		08/30/2023		65	0	14	0	0	14	0	79	79	0	0	0
000331566	FLORESVILLE	TX		08/30/2023		342	0	81	0	0	81	0	422	422	0	0	0
000331389	CHARLESTON	SC		08/30/2023		1,516	0	358	0	0	358	0	1,874	1,874	0	0	0
000331268	ROME	GA		08/30/2023		678	0	160	0	0	160	0	838	838	0	0	0
000331292	WAXAHACHIE	TX		08/30/2023		1,185	0	280	0	0	280	0	1,465	1,465	0	0	0
000331338	MONROE	LA		08/30/2023		41	0	10	0	0	10	0	51	51	0	0	0
000331706	CAPE GIRARDEAU	MO		08/30/2023		3,252	0	767	0	0	767	0	4,020	4,020	0	0	0
000331660	STONE MOUNTAIN	GA		08/30/2023		171	0	40	0	0	40	0	211	211	0	0	0
000331590	ATHENS	TN		08/30/2023		458	0	108	0	0	108	0	567	567	0	0	0
000331515	ALAMO	GA		08/30/2023		158	0	37	0	0	37	0	195	195	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
000331636	HYATTSVILLE	MD		08/30/2023		1,675	0	395	0	0	395	0	2,070	2,070	0	0	0
000331459	CROSBY	TX		08/30/2023		650	0	153	0	0	153	0	803	803	0	0	0
000331674	FRANKLIN	IN		08/30/2023		86	0	20	0	0	20	0	106	106	0	0	0
000331432	TICKFAW	LA		08/30/2023		653	0	154	0	0	154	0	806	806	0	0	0
000331529	HUGHES	AR		08/30/2023		126	0	30	0	0	30	0	156	156	0	0	0
000331483	CANTON	GA		08/30/2023		3,766	0	888	0	0	888	0	4,654	4,654	0	0	0
000331551	EL PASO	TX		08/30/2023		709	0	167	0	0	167	0	876	876	0	0	0
000331374	ROCHESTER	NY		08/30/2023		545	0	129	0	0	129	0	674	674	0	0	0
000331253	OWINGS	MD		08/30/2023		3,278	0	773	0	0	773	0	4,052	4,052	0	0	0
000331686	HAMPTON	VA		08/30/2023		55	0	11	0	0	11	0	66	66	0	0	0
000331267	HOUSTON	TX		08/30/2023		442	0	104	0	0	104	0	546	546	0	0	0
000331388	WOODRUFF	SC		08/30/2023		866	0	204	0	0	204	0	1,070	1,070	0	0	0
000331500	HOUSTON	TX		08/30/2023		473	0	112	0	0	112	0	584	584	0	0	0
000331621	MEMPHIS	TN		08/30/2023		243	0	57	0	0	57	0	300	300	0	0	0
000331458	SPOTSYLVANIA	VA		08/30/2023		939	0	222	0	0	222	0	1,161	1,161	0	0	0
000331579	LAREDO	TX		08/30/2023		565	0	133	0	0	133	0	698	698	0	0	0
000331514	CAMDEN	NJ		08/30/2023		510	0	120	0	0	120	0	631	631	0	0	0
000331291	HORIZON CITY	TX		08/30/2023		335	0	79	0	0	79	0	415	415	0	0	0
000331337	SAN ANTONIO	TX		08/30/2023		109	0	26	0	0	26	0	134	134	0	0	0
000331635	NORTH RICHLAND HILLS	TX		08/30/2023		1,559	0	368	0	0	368	0	1,927	1,927	0	0	0
000331705	OAKLAND	CA		08/30/2023		375,096	0	88,488	0	0	88,488	0	463,584	463,584	0	0	0
000331649	LAGRANGE	KY		08/30/2023		276	0	65	0	0	65	0	342	342	0	0	0
000331482	WASHINGTON	DC		08/30/2023		2,399	0	566	0	0	566	0	2,965	2,965	0	0	0
000331528	LITTLE ROCK	AR		08/30/2023		186	0	44	0	0	44	0	230	230	0	0	0
000331480	SPRING	TX		08/30/2023		1,142	0	269	0	0	269	0	1,411	1,411	0	0	0
000331526	STAFFORD	TX		08/30/2023		378	0	89	0	0	89	0	467	467	0	0	0
000331647	OMAHA	NE		08/30/2023		268	0	63	0	0	63	0	331	331	0	0	0
000331620	SPRING	TX		08/30/2023		250	0	59	0	0	59	0	308	308	0	0	0
000331685	GROVETOWN	GA		08/30/2023		980	0	231	0	0	231	0	1,212	1,212	0	0	0
000331252	BELLEVILLE	NJ		08/30/2023		1,722	0	406	0	0	406	0	2,128	2,128	0	0	0
000331373	BRONX	NY		08/30/2023		2,229	0	526	0	0	526	0	2,754	2,754	0	0	0
000331443	DIAMONDHEAD	MS		08/30/2023		213	0	50	0	0	50	0	263	263	0	0	0
000331494	HOLLIS	NY		08/30/2023		338	0	80	0	0	80	0	418	418	0	0	0
000331634	CINCINNATI	OH		08/30/2023		899	0	212	0	0	212	0	1,111	1,111	0	0	0
000331513	MIAMI	FL		08/30/2023		300	0	71	0	0	71	0	371	371	0	0	0
000331387	FARMERSVILLE	TX		08/30/2023		1,710	0	402	0	0	402	0	2,112	2,112	0	0	0
000331266	DEWEY	OK		08/30/2023		420	0	99	0	0	99	0	519	519	0	0	0
000331578	SANDY	OR		08/30/2023		1,950	0	458	0	0	458	0	2,408	2,408	0	0	0
000331457	BAKER	LA		08/30/2023		358	0	84	0	0	84	0	442	442	0	0	0
000331336	BROWNSVILLE	TX		08/30/2023		150	0	35	0	0	35	0	186	186	0	0	0
000331648	DOUGLAS	GA		08/30/2023		215	0	51	0	0	51	0	266	266	0	0	0
000331527	POCAHONTAS	AR		08/30/2023		2,018	0	476	0	0	476	0	2,494	2,494	0	0	0
000331360	CHERRY HILL	NJ		08/30/2023		134	0	32	0	0	32	0	166	166	0	0	0
000331704	RIO RANCHO	NM		08/30/2023		797	0	188	0	0	188	0	984	984	0	0	0
000331469	AMA	LA		08/30/2023		88	0	21	0	0	21	0	109	109	0	0	0
000331702	CORBIN	KY		08/30/2023		429	0	101	0	0	101	0	531	531	0	0	0
000331348	HARTFORD	CT		08/30/2023		192	0	45	0	0	45	0	237	237	0	0	0
000331646	AUSTIN	TX		08/30/2023		600	0	142	0	0	142	0	742	742	0	0	0
000331372	MIRAMAR	FL		08/30/2023		281	0	66	0	0	66	0	348	348	0	0	0
000331251	MIAMI GARDENS	FL		08/30/2023		1,646	0	388	0	0	388	0	2,034	2,034	0	0	0
000331670	TEKAMAH	NE		08/30/2023		41	0	9	0	0	9	0	50	50	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
000331716	HAGERSTOWN	MD		08/30/2023		531	0	124	0	0	124	0	655	655	0	0	0
000331418	SIKESTON	MO		08/30/2023		118	0	28	0	0	28	0	145	145	0	0	0
000331493	PIEDMONT	OK		08/30/2023		1,056	0	249	0	0	249	0	1,305	1,305	0	0	0
000331321	LILBURN	GA		08/30/2023		621	0	146	0	0	146	0	767	767	0	0	0
000331633	PHARR	TX		08/30/2023		72	0	15	0	0	15	0	87	87	0	0	0
000331684	VIRGINIA BEACH	VA		08/30/2023		113	0	27	0	0	27	0	139	139	0	0	0
000331265	CLINTON	MS		08/30/2023		243	0	57	0	0	57	0	301	301	0	0	0
000331456	PRAIRIE DU CHIEN	WI		08/30/2023		45	0	11	0	0	11	0	55	55	0	0	0
000331698	KENNESAW	GA		08/30/2023		1,967	0	464	0	0	464	0	2,431	2,431	0	0	0
000331279	HAZEL GREEN	AL		08/30/2023		255	0	60	0	0	60	0	316	316	0	0	0
000331645	EASLEY	SC		08/30/2023		499	0	118	0	0	118	0	617	617	0	0	0
000331403	AUBURN	MA		08/30/2023		1,024	0	241	0	0	241	0	1,265	1,265	0	0	0
000331524	STATEN ISLAND	NY		08/30/2023		947	0	223	0	0	223	0	1,170	1,170	0	0	0
000331398	TUCSON	AZ		08/30/2023		365	0	86	0	0	86	0	451	451	0	0	0
000331277	INDIO	CA		08/30/2023		1,365	0	322	0	0	322	0	1,687	1,687	0	0	0
000331589	CONWAY	SC		08/30/2023		1,116	0	263	0	0	263	0	1,380	1,380	0	0	0
000331347	HIALEAH	FL		08/30/2023		1,437	0	339	0	0	339	0	1,776	1,776	0	0	0
000331701	SOUTHAVEN	MS		08/30/2023		339	0	80	0	0	80	0	419	419	0	0	0
000331659	SIDNEY	MT		08/30/2023		165	0	39	0	0	39	0	204	204	0	0	0
000331538	OSAWATOMIE	KS		08/30/2023		425	0	100	0	0	100	0	525	525	0	0	0
000331371	CONCORD	VA		08/30/2023		650	0	153	0	0	153	0	804	804	0	0	0
000331562	BROKEN ARROW	OK		08/30/2023		396	0	93	0	0	93	0	490	490	0	0	0
000331385	ROSENBERG	TX		08/30/2023		1,440	0	340	0	0	340	0	1,779	1,779	0	0	0
000331320	SAINT PAUL	MN		08/30/2023		640	0	151	0	0	151	0	790	790	0	0	0
000331455	SAN ANTONIO	TX		08/30/2023		381	0	90	0	0	90	0	471	471	0	0	0
000331511	SYCAMORE	IL		08/30/2023		445	0	105	0	0	105	0	550	550	0	0	0
000331632	KATY	TX		08/30/2023		368	0	87	0	0	87	0	455	455	0	0	0
000331700	SALVISA	KY		08/30/2023		217	0	51	0	0	51	0	268	268	0	0	0
000331332	MILWAUKEE	WI		08/30/2023		357	0	84	0	0	84	0	441	441	0	0	0
000331644	FORT SMITH	AR		08/30/2023		102	0	24	0	0	24	0	126	126	0	0	0
000331695	SYLMAR	CA		08/30/2023		2,012	0	475	0	0	475	0	2,486	2,486	0	0	0
000331714	NORTH HAVEN	CT		08/30/2023		55	0	13	0	0	13	0	68	68	0	0	0
000331467	FRIENDSVILLE	TN		08/30/2023		544	0	128	0	0	128	0	673	673	0	0	0
000331561	FLAGSTAFF	AZ		08/30/2023		1,686	0	398	0	0	398	0	2,084	2,084	0	0	0
000331607	TOWN OF BELLEVILLE	NJ		08/30/2023		1,522	0	359	0	0	359	0	1,881	1,881	0	0	0
000331440	VERONA	PA		08/30/2023		283	0	67	0	0	67	0	350	350	0	0	0
000331370	LAKE WALES	FL		08/30/2023		693	0	164	0	0	164	0	857	857	0	0	0
000331682	HOUSTON	TX		08/30/2023		78	0	17	0	0	17	0	96	96	0	0	0
000331416	CENTERVILLE	GA		08/30/2023		256	0	60	0	0	60	0	316	316	0	0	0
000331491	LONG LAKE	WI		08/30/2023		944	0	223	0	0	223	0	1,166	1,166	0	0	0
000331658	JOSHUA	TX		08/30/2023		281	0	66	0	0	66	0	347	347	0	0	0
000331510	EDEN	NC		08/30/2023		98	0	23	0	0	23	0	121	121	0	0	0
000331631	BUFFALO	NY		08/30/2023		1,354	0	319	0	0	319	0	1,673	1,673	0	0	0
000331696	NISKAYUNA	NY		08/30/2023		269	0	63	0	0	63	0	332	332	0	0	0
000331263	EDGARTOWN	MA		08/30/2023		5,518	0	1,302	0	0	1,302	0	6,820	6,820	0	0	0
000331384	JACKSONVILLE	FL		08/30/2023		805	0	190	0	0	190	0	995	995	0	0	0
000331454	ENOLA	PA		08/30/2023		953	0	225	0	0	225	0	1,178	1,178	0	0	0
000331575	KNOXVILLE	TN		08/30/2023		610	0	144	0	0	144	0	754	754	0	0	0
000331333	RIO RANCHO	NM		08/30/2023		283	0	67	0	0	67	0	350	350	0	0	0
000331452	LANCASTER	PA		08/30/2023		214	0	50	0	0	50	0	264	264	0	0	0
000331275	CARTERSVILLE	GA		08/30/2023		3,679	0	868	0	0	868	0	4,547	4,547	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
000331619	BELTON	SC		08/30/2023		638	0	150	0	0	150	0	788	788	0	0	0
000331587	BOISE	ID		08/30/2023		887	0	209	0	0	209	0	1,097	1,097	0	0	0
000331289	ZANESVILLE	OH		08/30/2023		363	0	86	0	0	86	0	448	448	0	0	0
000331401	HALEDON	NJ		08/30/2023		2,899	0	684	0	0	684	0	3,583	3,583	0	0	0
000331522	MASTIC	NY		08/30/2023		591	0	139	0	0	139	0	730	730	0	0	0
000331643	KILGORE	TX		08/30/2023		412	0	97	0	0	97	0	509	509	0	0	0
000331713	SAN ANTONIO	TX		08/30/2023		1,502	0	354	0	0	354	0	1,856	1,856	0	0	0
000331536	LONGVIEW	TX		08/30/2023		560	0	132	0	0	132	0	692	692	0	0	0
000331415	SPANAWAY	WA		08/30/2023		949	0	224	0	0	224	0	1,173	1,173	0	0	0
000331359	TUCSON	AZ		08/30/2023		413	0	97	0	0	97	0	510	510	0	0	0
000331657	SHREVEPORT	LA		08/30/2023		434	0	102	0	0	102	0	537	537	0	0	0
000331383	CHARLOTTE	MI		08/30/2023		736	0	174	0	0	174	0	910	910	0	0	0
000331262	GORDONSVILLE	VA		08/30/2023		538	0	127	0	0	127	0	665	665	0	0	0
000331681	BAY SHORE	NY		08/30/2023		1,028	0	215	0	0	215	0	1,244	1,244	0	0	0
000331560	PORT LAVACA	TX		08/30/2023		1,204	0	284	0	0	284	0	1,488	1,488	0	0	0
000331429	INDIANAPOLIS	IN		08/30/2023		1,073	0	253	0	0	253	0	1,326	1,326	0	0	0
000331572	MIDLAND	TX		08/30/2023		928	0	219	0	0	219	0	1,147	1,147	0	0	0
000331451	SPRING GROVE	PA		08/30/2023		806	0	190	0	0	190	0	996	996	0	0	0
000331381	INDIANAPOLIS	IN		08/30/2023		925	0	218	0	0	218	0	1,144	1,144	0	0	0
000331260	TULARE	CA		08/30/2023		729	0	172	0	0	172	0	901	901	0	0	0
000331693	CRYSTAL LAKE	IL		08/30/2023		911	0	215	0	0	215	0	1,126	1,126	0	0	0
000331306	STREETSBORO	OH		08/30/2023		684	0	161	0	0	161	0	846	846	0	0	0
000331427	BELLE CHASSE	LA		08/30/2023		290	0	68	0	0	68	0	358	358	0	0	0
000331548	PORTSMOUTH	VA		08/30/2023		480	0	113	0	0	113	0	593	593	0	0	0
000331669	TARPON SPRINGS	FL		08/30/2023		147	0	35	0	0	35	0	182	182	0	0	0
000331521	SAN ANTONIO	TX		08/30/2023		165	0	39	0	0	39	0	203	203	0	0	0
000331400	CAPE CORAL	FL		08/30/2023		1,990	0	469	0	0	469	0	2,460	2,460	0	0	0
000331642	DETROIT	MI		08/30/2023		293	0	69	0	0	69	0	362	362	0	0	0
000331274	BRONX	NY		08/30/2023		2,867	0	676	0	0	676	0	3,544	3,544	0	0	0
000331395	EDGEWOOD	MD		08/30/2023		1,060	0	250	0	0	250	0	1,311	1,311	0	0	0
000331465	PHILADELPHIA	PA		08/30/2023		730	0	172	0	0	172	0	903	903	0	0	0
000331586	TULSA	OK		08/30/2023		403	0	95	0	0	95	0	498	498	0	0	0
000331656	SIOUX CITY	IA		08/30/2023		213	0	50	0	0	50	0	264	264	0	0	0
000331535	LORAIN	OH		08/30/2023		134	0	32	0	0	32	0	166	166	0	0	0
000331288	WILLIAMSBURG	VA		08/30/2023		926	0	218	0	0	218	0	1,145	1,145	0	0	0
000331479	MARATHON	NY		08/30/2023		462	0	109	0	0	109	0	571	571	0	0	0
000331549	ALLYN	WA		08/30/2023		876	0	207	0	0	207	0	1,082	1,082	0	0	0
000331261	BOWIE	MD		08/30/2023		1,173	0	277	0	0	277	0	1,450	1,450	0	0	0
000331307	LANDOVER	MD		08/30/2023		155	0	37	0	0	37	0	192	192	0	0	0
000325486	LEESVILLE	LA		05/02/2022		26,155	0	460	0	0	460	0	26,615	26,615	0	0	0
000325490	JACKSON	MS		05/02/2022		5,725	0	0	0	0	0	0	5,725	5,725	0	0	0
000325586	ROSEBURG	OR		05/02/2022		205,536	0	0	0	0	0	0	205,536	205,536	0	0	0
000325615	NEDERLAND	TX		05/02/2022		244,975	0	0	0	0	0	0	244,975	244,975	0	0	0
000325800	JUNCTION CITY	KS		05/02/2022		10,118	0	0	0	0	0	0	10,118	10,118	0	0	0
000325832	HUMPHREY	AR		05/02/2022		5,550	0	0	0	0	0	0	5,550	5,550	0	0	0
000326516	LEESVILLE	LA		05/02/2022		14,391	0	0	0	0	0	0	14,391	14,391	0	0	0
000326731	DANVILLE	IL		05/02/2022		36,589	0	0	0	0	0	0	36,589	36,589	0	0	0
0299999. Mortgages with partial repayments						1,885,750,835	0	170,044	0	0	170,044	0	14,268,420	14,268,421	0	1	1
000325324	PORT BARRINGTON	IL		05/02/2022	06/15/2024	144,489	0	4,423	0	0	4,423	0	148,911	133,223	0	(15,688)	(15,688)
000325332	DURHAM	NC		05/02/2022	05/15/2024	116,908	0	3,579	0	0	3,579	0	120,487	107,423	0	(13,064)	(13,064)
000325341	PARISH	NY		05/02/2022	04/15/2024	45,976	0	1,210	0	0	1,210	0	47,186	47,574	0	388	388

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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
000325342	WOBURN	MA		05/02/2022	06/15/2024	265,935	0	8,140	0	0	8,140	0	274,076	274,076	0	0	0
000325353	BAKERSFIELD	CA		05/02/2022	05/15/2024	155,873	0	4,771	0	0	4,771	0	160,644	135,063	0	(25,581)	(25,581)
000325419	KIRKWOOD	PA		05/02/2022	04/15/2024	87,423	0	2,507	0	0	2,507	0	89,930	85,895	0	(4,035)	(4,035)
000325426	COLUMBUS	OH		05/02/2022	04/15/2024	83,465	0	2,555	0	0	2,555	0	86,020	77,837	0	(8,183)	(8,183)
000325443	INDIANAPOLIS	IN		05/02/2022	04/15/2024	70,953	0	2,168	0	0	2,168	0	73,121	70,387	0	(2,734)	(2,734)
000325477	FAIRBURN	GA		05/02/2022	05/15/2024	38,425	0	1,171	0	0	1,171	0	39,597	39,664	0	68	68
000325484	JACKSON	MS		05/02/2022	05/15/2024	3,036	0	93	0	0	93	0	3,129	3,129	0	0	0
000325502	CONCORD	GA		05/02/2022	06/15/2024	267,290	0	8,182	0	0	8,182	0	275,472	246,075	0	(29,397)	(29,397)
000325514	SUMMERVILLE	SC		05/02/2022	05/15/2024	167,153	0	5,097	0	0	5,097	0	172,250	145,347	0	(26,903)	(26,903)
000325519	HOMESTEAD	FL		05/02/2022	04/15/2024	312,683	0	9,556	0	0	9,556	0	322,239	290,127	0	(32,112)	(32,112)
000325524	KILLEEN	TX		05/02/2022	04/15/2024	208,087	0	6,370	0	0	6,370	0	214,456	194,317	0	(20,140)	(20,140)
000325561	MIDLOTHIAN	TX		05/02/2022	06/15/2024	148,818	0	4,555	0	0	4,555	0	153,373	136,398	0	(16,976)	(16,976)
000325565	Chicopee	MA		05/02/2022	06/15/2024	169,214	0	5,147	0	0	5,147	0	174,362	174,362	0	0	0
000325573	Middlesex	NJ		05/02/2022	04/15/2024	217,273	0	6,651	0	0	6,651	0	223,924	202,461	0	(21,463)	(21,463)
000325594	MOUNT AUBURN	IL		05/02/2022	06/15/2024	82,819	0	2,377	0	0	2,377	0	85,196	79,955	0	(5,241)	(5,241)
000325596	GONZALES	LA		05/02/2022	04/15/2024	207,253	0	6,002	0	0	6,002	0	213,255	213,878	0	623	623
000325598	MOBERLY	MO		05/02/2022	04/15/2024	63,218	0	1,888	0	0	1,888	0	65,106	65,642	0	536	536
000325608	FARMLAND	IN		05/02/2022	05/15/2024	3,044	0	93	0	0	93	0	3,138	0	0	(3,138)	(3,138)
000325611	VICTORVILLE	CA		05/02/2022	04/15/2024	342,416	0	9,805	0	0	9,805	0	352,221	355,119	0	2,899	2,899
000325618	SAN ANTONIO	TX		05/02/2022	05/15/2024	139,122	0	4,259	0	0	4,259	0	143,381	143,381	0	0	0
000325637	MESA	AZ		05/02/2022	04/15/2024	205,960	0	5,402	0	0	5,402	0	211,362	194,709	0	(16,654)	(16,654)
000325638	CHICAGO	IL		05/02/2022	06/15/2024	166,044	0	4,403	0	0	4,403	0	170,447	141,952	0	(28,495)	(28,495)
000325718	GREECE	NY		05/02/2022	06/15/2024	63,862	0	1,955	0	0	1,955	0	65,816	65,816	0	0	0
000325736	SALEM TWP	ME		05/02/2022	05/15/2024	98,774	0	3,023	0	0	3,023	0	101,798	88,495	0	(13,303)	(13,303)
000325762	WATERFORD WORKS	NJ		05/02/2022	05/15/2024	208,109	0	4,984	0	0	4,984	0	213,093	213,093	0	0	0
000325802	WORCESTER	MA		05/02/2022	05/15/2024	174,160	0	4,839	0	0	4,839	0	178,998	178,823	0	(176)	(176)
000325814	PEKIN	IL		05/02/2022	04/15/2024	21,114	0	646	0	0	646	0	21,760	20,043	0	(1,717)	(1,717)
000325824	LANDOVER	MD		05/02/2022	05/15/2024	98,131	0	2,822	0	0	2,822	0	100,953	85,256	0	(15,697)	(15,697)
000325844	CHARLOTTE	NC		05/02/2022	04/15/2024	47,132	0	1,443	0	0	1,443	0	48,575	46,707	0	(1,868)	(1,868)
000325848	HOLLY HILL	FL		05/02/2022	05/15/2024	101,073	0	3,094	0	0	3,094	0	104,167	91,612	0	(12,556)	(12,556)
000325852	DALLAS	TX		05/02/2022	04/15/2024	81,203	0	2,438	0	0	2,438	0	83,640	83,884	0	244	244
000325865	SOUTH BEND	IN		05/02/2022	06/15/2024	36,915	0	1,130	0	0	1,130	0	38,045	34,700	0	(3,345)	(3,345)
000325884	MONTGOMERY	AL		05/02/2022	05/15/2024	32,777	0	1,003	0	0	1,003	0	33,780	33,780	0	0	0
000325938	LANCASTER	PA		05/02/2022	04/15/2024	154,992	0	3,058	0	0	3,058	0	158,050	159,006	0	955	955
000325949	BETHESDA	MD		05/02/2022	06/15/2024	309,399	0	9,471	0	0	9,471	0	318,869	283,870	0	(34,999)	(34,999)
000325976	KANNAPOLIS	NC		05/02/2022	06/15/2024	78,039	0	2,389	0	0	2,389	0	80,428	80,428	0	0	0
000325998	LONOKE	AR		05/02/2022	06/15/2024	59,710	0	1,702	0	0	1,702	0	61,412	61,623	0	210	210
000326002	GREENSBORO	NC		05/02/2022	04/15/2024	65,382	0	1,876	0	0	1,876	0	67,259	63,321	0	(3,938)	(3,938)
000326078	BALTIMORE	MD		05/02/2022	05/31/2024	0	0	0	0	0	0	0	0	0	0	0	0
000326188	CORDOVA	TN		05/02/2022	06/15/2024	110,108	0	2,552	0	0	2,552	0	112,660	113,046	0	386	386
000326193	PORTSMOUTH	VA		05/02/2022	04/15/2024	20,021	0	613	0	0	613	0	20,634	20,634	0	0	0
000326207	CUMBERLAND	VA		05/02/2022	05/15/2024	68,648	0	2,101	0	0	2,101	0	70,749	70,749	0	0	0
000326257	SUNBURY	OH		05/02/2022	04/15/2024	9,026	0	276	0	0	276	0	9,302	8,542	0	(760)	(760)
000326283	MIDFIELD	AL		05/02/2022	06/15/2024	64,371	0	1,815	0	0	1,815	0	66,185	67,092	0	907	907
000326304	CHANDLER	IN		05/02/2022	06/15/2024	61,850	0	1,893	0	0	1,893	0	63,743	63,743	0	0	0
000326327	LANCASTER	KY		05/02/2022	04/15/2024	100,285	0	3,070	0	0	3,070	0	103,355	93,911	0	(9,444)	(9,444)
000326334	READFIELD	ME		05/02/2022	05/15/2024	91,175	0	2,280	0	0	2,280	0	93,455	93,363	0	(92)	(92)
000326335	ARCADIA	LA		05/02/2022	04/15/2024	94,838	0	2,903	0	0	2,903	0	97,741	96,499	0	(1,242)	(1,242)
000326352	FREMONT	MI		05/02/2022	05/15/2024	40,024	0	1,225	0	0	1,225	0	41,249	36,622	0	(4,628)	(4,628)
000326355	WICHITA	KS		05/02/2022	06/15/2024	53,800	0	1,647	0	0	1,647	0	55,447	55,447	0	0	0
000326359	PASCO	WA		05/02/2022	05/15/2024	110,908	0	3,395	0	0	3,395	0	114,302	108,197	0	(6,106)	(6,106)

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
000326370	BRYAN	TX		05/02/2022	06/15/2024	56,315	0	1,692	0	0	1,692	0	58,007	58,697	0	690	690
000326384	BRANDYWINE	MD		05/02/2022	05/15/2024	252,795	0	7,154	0	0	7,154	0	259,949	260,394	0	445	445
000326407	ERIE	PA		05/02/2022	05/15/2024	101,334	0	2,672	0	0	2,672	0	104,007	104,403	0	397	397
000326420	JACKSON	MS		05/02/2022	06/15/2024	67,660	0	2,071	0	0	2,071	0	69,731	69,731	0	0	0
000326432	OZARK	MO		05/02/2022	06/15/2024	64,243	0	1,966	0	0	1,966	0	66,209	60,907	0	(5,302)	(5,302)
000326441	CORTLANDT MANOR	NY		05/02/2022	04/15/2024	210,556	0	6,428	0	0	6,428	0	216,984	201,361	0	(15,623)	(15,623)
000326448	CROSS LANES	WV		05/02/2022	06/15/2024	118,947	0	3,629	0	0	3,629	0	122,576	116,241	0	(6,335)	(6,335)
000326450	MINEOLA	TX		05/02/2022	06/15/2024	71,899	0	2,201	0	0	2,201	0	74,100	71,623	0	(2,477)	(2,477)
000326452	QUEENS VILLAGE	NY		05/02/2022	06/15/2024	250,851	0	7,230	0	0	7,230	0	258,081	258,081	0	0	0
000326460	CHEEKTOWAGA	NY		05/02/2022	05/15/2024	83,324	0	2,551	0	0	2,551	0	85,875	85,875	0	0	0
000326461	DETROIT	MI		05/02/2022	05/15/2024	82,315	0	2,241	0	0	2,241	0	84,556	84,473	0	(83)	(83)
000326462	MASON	MI		05/02/2022	06/15/2024	80,101	0	2,452	0	0	2,452	0	82,553	73,638	0	(8,915)	(8,915)
000326464	ROMULUS	MI		05/02/2022	04/15/2024	49,193	0	1,506	0	0	1,506	0	50,699	49,629	0	(1,070)	(1,070)
000326492	EASLEY	SC		05/02/2022	05/15/2024	163,897	0	4,610	0	0	4,610	0	168,506	169,153	0	646	646
000326523	VINE GROVE	KY		05/02/2022	05/15/2024	205,886	0	6,302	0	0	6,302	0	212,189	212,189	0	0	0
000326540	FAYETTEVILLE	NC		05/02/2022	06/15/2024	95,279	0	2,525	0	0	2,525	0	97,804	98,791	0	987	987
000326553	BARTLETT	IL		05/02/2022	04/15/2024	189,764	0	5,227	0	0	5,227	0	194,991	195,911	0	920	920
000326561	SOUTHBRIDGE	MA		05/02/2022	04/15/2024	132,868	0	3,524	0	0	3,524	0	136,392	136,791	0	399	399
000326565	GLEN BURNIE	MD		05/02/2022	06/15/2024	165,810	0	5,075	0	0	5,075	0	170,886	148,051	0	(22,834)	(22,834)
000326609	HUDSON	MA		05/02/2022	04/15/2024	203,051	0	6,215	0	0	6,215	0	209,266	188,831	0	(20,435)	(20,435)
000326632	NAUGATUCK	CT		05/02/2022	05/15/2024	117,264	0	3,589	0	0	3,589	0	120,854	101,978	0	(18,876)	(18,876)
000326652	SMITHFIELD	NC		05/02/2022	05/15/2024	117,261	0	3,574	0	0	3,574	0	120,836	106,269	0	(14,567)	(14,567)
000326764	CEDARTOWN	GA		05/02/2022	06/15/2024	81,217	0	2,486	0	0	2,486	0	83,703	83,703	0	0	0
000326772	GLENN HEIGHTS	TX		05/02/2022	04/15/2024	336,301	0	10,294	0	0	10,294	0	346,595	321,604	0	(24,991)	(24,991)
000326789	SPRINGDALE	AR		05/02/2022	05/15/2024	173,553	0	5,312	0	0	5,312	0	178,865	161,706	0	(17,159)	(17,159)
000326797	PARK CITY	KS		05/02/2022	05/15/2024	110,404	0	3,373	0	0	3,373	0	113,778	98,702	0	(15,076)	(15,076)
000326823	JEFFERSONVLLE	IN		05/02/2022	05/15/2024	135,831	0	4,158	0	0	4,158	0	139,989	139,989	0	0	0
000326838	MILLVILLE	NJ		05/02/2022	04/15/2024	130,579	0	3,997	0	0	3,997	0	134,576	130,770	0	(3,806)	(3,806)
000326842	ELLINGTON	MO		05/02/2022	06/15/2024	207,240	0	5,599	0	0	5,599	0	212,839	205,812	0	(7,027)	(7,027)
000331247	WINCHESTER	TN		08/30/2023	05/15/2024	171,313	0	40,414	0	0	40,414	0	211,727	178,656	0	(33,071)	(33,071)
000331256	CYPRESS	TX		08/30/2023	05/15/2024	126,328	0	29,802	0	0	29,802	0	156,130	126,768	0	(29,362)	(29,362)
000331264	WINSTON SALEM	NC		08/30/2023	04/15/2024	82,919	0	19,561	0	0	19,561	0	102,480	95,348	0	(7,132)	(7,132)
000331282	SHELBY	NC		08/30/2023	06/15/2024	73,553	0	17,352	0	0	17,352	0	90,905	90,905	0	0	0
000331287	CHARLOTTE	NC		08/30/2023	05/15/2024	80,726	0	19,044	0	0	19,044	0	99,770	83,617	0	(16,153)	(16,153)
000331297	CHICAGO	IL		08/30/2023	04/15/2024	71,595	0	16,890	0	0	16,890	0	88,485	79,831	0	(8,654)	(8,654)
000331303	SAN ANTONIO	TX		08/30/2023	06/15/2024	70,129	0	16,544	0	0	16,544	0	86,673	73,004	0	(13,669)	(13,669)
000331335	PHILADELPHIA	PA		08/30/2023	05/15/2024	31,760	0	7,493	0	0	7,493	0	39,253	38,757	0	(496)	(496)
000331361	VANCOUVER	WA		08/30/2023	06/15/2024	136,776	0	32,266	0	0	32,266	0	169,043	142,217	0	(26,825)	(26,825)
000331390	PICKERINGTON	OH		08/30/2023	04/15/2024	243,608	0	57,469	0	0	57,469	0	301,076	301,076	0	0	0
000331394	HALETHORPE	MD		08/30/2023	04/15/2024	182,496	0	43,052	0	0	43,052	0	225,548	195,698	0	(29,849)	(29,849)
000331408	GREENBRIER	AR		08/30/2023	04/15/2024	267,029	0	62,890	0	0	62,890	0	329,919	276,086	0	(53,833)	(53,833)
000331417	CARY	NC		08/30/2023	04/15/2024	236,436	0	55,777	0	0	55,777	0	292,212	292,212	0	0	0
000331430	RIVERDALE	GA		08/30/2023	05/15/2024	77,369	0	16,409	0	0	16,409	0	93,779	93,686	0	(93)	(93)
000331447	LA VERNE	CA		08/30/2023	06/15/2024	470,960	0	85,803	0	0	85,803	0	556,762	563,387	0	6,625	6,625
000331460	MOUNT PLEASANT	TX		08/30/2023	06/15/2024	72,922	0	17,203	0	0	17,203	0	90,125	75,427	0	(14,698)	(14,698)
000331461	ELKINS PARK	PA		08/30/2023	06/15/2024	319,613	0	41,970	0	0	41,970	0	361,583	362,798	0	1,215	1,215
000331466	WONDER LAKE	IL		08/30/2023	05/15/2024	189,006	0	41,224	0	0	41,224	0	230,230	230,418	0	188	188
000331485	GERMANTOWN	OH		08/30/2023	05/15/2024	296,315	0	69,753	0	0	69,753	0	366,068	304,320	0	(61,749)	(61,749)
000331495	BALTIMORE	MD		08/30/2023	06/15/2024	57,741	0	13,621	0	0	13,621	0	71,362	61,820	0	(9,542)	(9,542)
000331505	CHESTER	AR		08/30/2023	06/15/2024	28,290	0	6,674	0	0	6,674	0	34,964	31,327	0	(3,637)	(3,637)
000331523	CHATTANOOGA	TN		08/30/2023	05/15/2024	21,566	0	5,088	0	0	5,088	0	26,654	24,269	0	(2,385)	(2,385)

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
000331539	INDIANAPOLIS	IN		08/30/2023	06/15/2024	221,953	0	52,360	0	0	52,360	0	274,313	274,313	0	0	0
000331541	INKSTER	MI		08/30/2023	04/15/2024	74,013	0	17,460	0	0	17,460	0	91,473	75,747	0	(15,726)	(15,726)
000331543	RICHLANDS	NC		08/30/2023	04/15/2024	128,937	0	30,417	0	0	30,417	0	159,355	159,355	0	0	0
000331563	YUMA	AZ		08/30/2023	05/15/2024	103,154	0	24,335	0	0	24,335	0	127,488	111,329	0	(16,159)	(16,159)
000331567	LONE GROVE	OK		08/30/2023	04/15/2024	68,916	0	16,258	0	0	16,258	0	85,174	82,765	0	(2,409)	(2,409)
000331568	WINNIE	TX		08/30/2023	05/15/2024	211,347	0	49,858	0	0	49,858	0	261,205	218,981	0	(42,224)	(42,224)
000331574	GRANBURY	TX		08/30/2023	05/15/2024	111,559	0	26,317	0	0	26,317	0	137,876	128,510	0	(9,366)	(9,366)
000331576	TEXARKANA	TX		08/30/2023	06/15/2024	93,650	0	22,093	0	0	22,093	0	115,743	103,908	0	(11,834)	(11,834)
000331627	OKLAHOMA CITY	OK		08/30/2023	05/15/2024	29,292	0	6,910	0	0	6,910	0	36,202	29,393	0	(6,808)	(6,808)
000331630	PINE BLUFF	AR		08/30/2023	05/15/2024	26,292	0	6,203	0	0	6,203	0	32,495	26,296	0	(6,199)	(6,199)
000331679	PROVIDENCE VILLAGE	TX		08/30/2023	04/15/2024	167,525	0	39,520	0	0	39,520	0	207,046	207,046	0	0	0
000331680	RUSKIN	FL		08/30/2023	06/15/2024	177,363	0	37,247	0	0	37,247	0	214,610	217,550	0	2,941	2,941
000331690	GRAND ISLAND	NY		08/30/2023	06/15/2024	29,351	0	6,924	0	0	6,924	0	36,276	36,276	0	0	0
000331692	RICHMOND	KY		08/30/2023	05/15/2024	171,920	0	40,557	0	0	40,557	0	212,477	171,639	0	(40,838)	(40,838)
000331697	YORK	PA		08/30/2023	05/15/2024	60,270	0	14,218	0	0	14,218	0	74,488	60,615	0	(13,873)	(13,873)
000331703	CAMAS	WA		08/30/2023	04/15/2024	142,517	0	33,621	0	0	33,621	0	176,138	160,240	0	(15,898)	(15,898)
000331709	BARTLETT	TN		08/30/2023	05/15/2024	149,521	0	35,273	0	0	35,273	0	184,793	165,723	0	(19,071)	(19,071)
0399999. Mortgages disposed						15,500,477	0	1,475,567	0	0	1,475,567	0	16,976,043	15,922,910	0	(1,053,133)	(1,053,133)
0599999 - Totals						2,074,459,244	0	1,645,611	0	0	1,645,611	0	203,221,793	202,168,660	0	(1,053,133)	(1,053,133)

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	HGI Multifamily Credit Fund	Norfolk	VA	HGI Multifamily Credit Fund		07/06/2022		0	750,000		1,516,618	0.380
000000-00-0	CrossHarbor Strategic Debt Fund, L.P.	Boston	MA	Cross Harbor Capital Partners		12/29/2022		0	16,268,612		15,856,992	8.800
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated								0	17,018,612	0	17,373,610	XXX
000000-00-0	First Eagle Direct Lending Fund IV, LLC	BOSTON	MA	First Eagle Direct Lending Fund IV, LLC	1.G FE	12/03/2018			6,639		178,693	8.330
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	6,639	0	178,693	XXX
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016			208,715		1,038,103	0.650
000000-00-0	AUDAX MEZZANINE V	WILMINGTON	DE	AUDAX MEZZANINE V		01/01/2022			1,326,397		3,545,537	71.020
000000-00-0	BARINGS L.P.	CHARLOTTE	NC	BARINGS L.P.		11/16/2021			1,384,615		1,015,385	0.060
000000-00-0	Golub Capital Partners GDLC Feeder Fund	CHICAGO	IL	Golub Capital Partners GDLC Feeder Fund		08/12/2022			1,890,000		2,227,500	35.300
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.		11/28/2018			247,458		1,358,741	0.010
000000-00-0	PineBridge Investments L.P. II	NEW YORK	NY	PineBridge Investments L.P. II		11/25/2020			1,403,339		3,032,308	0.040
000000-00-0	PineBridge Investments L.P. III	NEW YORK	NY	PineBridge Investments L.P. III		10/20/2022			7,177		3,495,588	0.020
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	6,467,701	0	15,713,162	XXX
000000-00-0	Sands Capital Private Growth F Global Innovation Fund II	ARLINGTON	VA	Sands Capital Private Growth F Global Innovation Fund II		05/06/2021			5,684,812		4,435,008	4.480
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	5,684,812	0	4,435,008	XXX
000000-00-0	TruAmerica Workforce Housing Fund II-A, LP	Los Angeles	CA	TruAmerica Multifamily		06/25/2021		0	18,984,547		28,035,320	6.300
000000-00-0	Cabot Industrial Value Fund VII, L.P.	Boston	MA	CABOT PROPERTIES		07/27/2022		0	1,836,000		17,827,500	1.990
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	20,820,547	0	45,862,820	XXX
67080#-AB-4	NUVEEN CPACE LENDING RN FEEDER Subordinated Note Due 3/20/2060 MJSD20	WILMINGTON	DE	NUVEEN CPACE LENDING RN FEEDER Subordinated Note Due 3/20/2060 MJSD20		08/07/2023			292,418		0	
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated								0	292,418	0	0	XXX
6099999. Total - Unaffiliated								0	50,290,729	0	83,563,293	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								0	50,290,729	0	83,563,293	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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	06/25/2024	3,681,160					0		413,336	413,336			0	104,242
000000-00-0	CrossHarbor Strategic Debt Fund, L.P.	BOSTON	MA	Cash Return Distribution	12/29/2022	05/10/2024	16,790,708					0		316,829	316,829			0	
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							20,471,868	0	0	0	0	0	0	730,165	730,165	0	0	0	104,242
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	04/09/2024	290,260					0		290,260	290,260			0	
000000-00-0	AUDAX MEZZANINE V	WILMINGTON	DE	AUDAX MEZZANINE V	01/01/2022	04/25/2024	480,612					0		480,612	480,612			0	
000000-00-0	AUDAX SENIOR LOAN FUND I	WILMINGTON	DE	AUDAX SENIOR LOAN FUND I	02/01/2018	05/06/2024	593,059					0		593,059	593,059			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	BARINGS L.P.	CHARLOTTE	NC	BARINGS L.P.	11/16/2021	06/20/2024	523,396					0		523,396	523,396			0	
000000-00-0	Golub Capital Partners Golub Capital Partners 11	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018	04/25/2024	571,156					0		571,156	571,156			0	
000000-00-0	Golub Capital Partners Golub Capital Partners 12	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 12	04/01/2018	05/02/2024	948,627					0		948,627	948,627			0	
000000-00-0	Golub Capital Partners GDLC Feeder Fund	CHICAGO	IL	Golub Capital Partners GDLC Feeder Fund	08/12/2022	05/29/2024	657,072					0		657,072	657,072			0	
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018	04/04/2024	486,344					0		486,344	486,344			0	
000000-00-0	PineBridge Investments L.P. II	NEW YORK	NY	PineBridge Investments L.P. II	11/25/2020	06/21/2024	1,027,407					0		1,027,407	1,027,407			0	
000000-00-0	PineBridge Investments L.P. III	NEW YORK	NY	PineBridge Investments L.P. III	10/20/2022	04/05/2024	10,628					0		10,628	10,628			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							5,588,561	0	0	0	0	0	0	5,588,561	5,588,561	0	0	0	0
000000-00-0	Benefit Street Partners BSPSOFII Structured Note	WILMINGTON	DE	Benefit Street Partners BSPSOFII Structured Note	04/08/2020	04/23/2024	899,053					0		899,053	899,053			0	
000000-00-0	Benefit Street Partners Debt Fund V LP	WILMINGTON	DE	Benefit Street Partners Debt Fund V LP	04/11/2022	04/23/2024	531,179					0		531,179	531,179			0	
000000-00-0	Sands Capital Private Growth F Global Innovation Fund II	ARLINGTON	VA	Sands Capital Private Growth F Global Innovation Fund II	05/06/2021	06/25/2024	699,920					0		699,920	699,920			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							2,130,152	0	0	0	0	0	0	2,130,152	2,130,152	0	0	0	0
000000-00-0	TXFL NNN OFFICE INV HOLDINGS,LLC	CINCINNATI	OH	Cash Return Distribution	07/01/2019	06/06/2024	29,736,619					0		(385,418)	(385,418)			0	1,072,919
000000-00-0	KCJAXX NNN INDUSTRIAL INV HOLDINGS,LLC	CINCINNATI	OH	Cash Return Distribution	07/27/2020	06/04/2024	55,277,816					0		(742,501)	(742,501)			0	1,605,781
2299999. Joint Venture Interests - Real Estate - Affiliated							85,014,435	0	0	0	0	0	0	(1,127,919)	(1,127,919)	0	0	0	2,678,700
87241F-AC-6	TCW Direct Lending Subordinated Note Due 6/18/2029 JAJO18	DOVER	DE	TCW Direct Lending Subordinated Note Due 6/18/2029 JAJO18	12/19/2019	05/20/2024	174,000					0		174,000	174,000			0	
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							174,000	0	0	0	0	0	0	174,000	174,000	0	0	0	0
6099999. Total - Unaffiliated							28,364,581	0	0	0	0	0	0	8,622,878	8,622,878	0	0	0	104,242
6199999. Total - Affiliated							85,014,435	0	0	0	0	0	0	(1,127,919)	(1,127,919)	0	0	0	2,678,700
6299999 - Totals							113,379,016	0	0	0	0	0	0	7,494,959	7,494,959	0	0	0	2,782,942

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36176F-2C-1	G2 G2 765171 4.700% 12/20/61		06/01/2024	Interest Capitalization		35	35	0	1.A
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		06/01/2024	Interest Capitalization		1,798	1,798	0	1.A
38378N-YB-3	GNR 2014-24 KZ 4.087% 01/16/54		06/01/2024	Interest Capitalization		15,352	15,352	0	1.A
690353-3C-9	DFC AGENCY DEBENTURES 5.490% 05/15/24		05/02/2024	BNY MELLON CAPITAL MARKETS		113,636	113,636	1,332	1.A
690353-3F-2	DFC AGENCY DEBENTURES 5.490% 06/15/28		05/02/2024	BANK of AMERICA SEC		1,715,455	1,715,455	12,609	1.A
690353-4D-6	DFC AGENCY DEBENTURES 5.500% 01/20/35		05/02/2024	STIFEL NICHOLAS		6,690,400	6,690,400	13,070	1.A
690353-4F-1	DFC AGENCY DEBENTURES 5.490% 09/20/27		05/02/2024	BANK of AMERICA SEC		300,000	300,000	1,980	1.A
690353-4W-4	DFC AGENCY DEBENTURES 5.230% 06/20/27		05/02/2024	BANK of AMERICA SEC		866,667	866,667	5,720	1.A
690353-5A-1	DFC AGENCY DEBENTURES 5.520% 05/15/24		05/02/2024	BNY MELLON CAPITAL MARKETS		250,000	250,000	2,930	1.A
690353-5H-6	DFC AGENCY DEBENTURES 5.490% 04/20/35		05/02/2024	STIFEL NICHOLAS		2,540,100	2,540,100	4,962	1.A
690353-C9-6	DFC 5.490% 01/15/30		05/02/2024	BANK OF NEW YORK		4,990,566	4,990,566	13,494	1.A
690353-M8-7	DFC 5.500% 02/15/28		05/06/2024	WELLS FARGO		1,822,222	1,822,222	22,448	1.A
690353-W7-8	DFC 5.490% 05/15/24		05/02/2024	BANK OF NEW YORK		76,923	76,923	901	1.A
690353-X5-1	DFC AGENCY DEBENTURES 5.500% 08/15/29		05/06/2024	WELLS FARGO		1,375,000	1,375,000	16,938	1.A
690353-XQ-5	DFC VRDN 5.500% 07/15/25		05/06/2024	WELLS FARGO		1,180,556	1,180,556	3,903	1.A
690353-YE-1	DFC AGENCY 5.520% 06/15/34		05/02/2024	BANK of AMERICA SEC		3,439,224	3,439,224	25,278	1.A
90376P-AB-7	INT DEV FIN CORP 5.490% 04/20/35		05/02/2024	STIFEL NICHOLAS		6,096,240	6,096,240	11,909	1.A
90376P-BG-5	INT DEV FIN CORP AGENCY DEBENTURES 5.500% 06/20/28		05/06/2024	WELLS FARGO		1,634,615	1,634,615	11,791	1.A
90376P-BS-9	INT DEV FIN CORP AGENCY DEBENTURES 5.490% 05/15/26		05/02/2024	BANK OF NEW YORK		1,500,000	1,500,000	17,578	1.A
90376P-EU-1	INT DEV FIN CORP AGENCY DEBENTURES 5.480% 11/20/37		05/02/2024	STIFEL NICHOLAS		4,727,360	4,727,360	34,773	1.A
90376P-GE-5	INT DEV FIN CORP AGENCY DEBENTURES 5.510% 03/15/30		05/02/2024	BANK of AMERICA SEC		1,777,778	1,777,778	13,067	1.A
912810-TW-8	U S TREASURY 4.750% 11/15/43		05/28/2024	MORGAN STANLEY FIXED INC		3,795,562	3,800,000	6,867	1.A
912810-TX-6	U S TREASURY 4.250% 02/15/54		04/25/2024	CITIGROUP GLOBAL MKTS		1,841,150	2,025,000	16,787	1.A
91282C-JJ-1	US TREASURY NOTES 4.500% 11/15/33		04/02/2024	GOLDMAN SACHS		1,656,766	1,645,000	28,471	1.A
91282C-KP-5	US TREASURY NOTES 4.625% 04/30/29		05/28/2024	BNP SECURITIES		14,445,396	14,420,000	52,557	1.A
91282C-KQ-3	US TREASURY 4.375% 05/15/34		06/26/2024	CITADEL SECURITIES LLC		100,484,775	100,000,000	511,209	1.A
0109999999. Subtotal - Bonds - U.S. Governments						163,337,576	163,003,927	830,574	XXX
040114-HS-2	ARGENTINA SOVEREIGN 0.750% 07/09/30	D	04/24/2024	MORGAN STANLEY FIXED INC		315,360	540,000	1,204	5.B FE
085209-AG-9	GOVT OF BERMUDA SOVEREIGN 2.375% 08/20/30	D	06/24/2024	JEFFERIES & CO		8,442,500	10,000,000	82,465	1.F FE
085209-AJ-3	GOVT OF BERMUDA SOVEREIGN 5.000% 07/15/32	D	06/20/2024	Various		7,394,795	7,663,000	166,032	1.E FE
0309999999. Subtotal - Bonds - All Other Governments						16,152,655	18,203,000	249,701	XXX
13079P-XC-2	CALIFORNIA ST STWD CMNTYS DEVA MULTIFAMILY HSG 5.650% 03/01/57		05/01/2024	STERN		5,895,000	5,895,000	910	2.A FE
313384-VU-0	FHDN 5.280% 04/19/24		04/18/2024	TD SECURITIES		49,992,667	50,000,000	0	1.A
313384-XE-4	FHDN 5.290% 05/23/24		05/22/2024	TD SECURITIES		8,323,777	8,325,000	0	1.A
3136B4-VK-1	FNR 2019-27 MZ 4.000% 06/25/59		06/01/2024	Interest Capitalization		39,488	39,488	0	1.A
3137F3-PA-6	FHR FHR 4772 ZD 4.000% 11/15/47		06/01/2024	Interest Capitalization		49,861	49,861	0	1.A
3137HB-LW-2	FHMS K514 X1 1.160% 12/25/28		06/11/2024	NATIONAL ALLIANCE SECURITIES		379,722	0	2,886	1.A
3137HC-KW-1	FHLMC K520 X1 0.246% 03/25/29		04/24/2024	BANK of AMERICA SEC		3,599,110	0	30,541	1.A
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 5.630% 01/16/25		05/01/2024	BARCLAYS		100,000	100,000	15	1.E FE
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 5.630% 09/01/30		05/01/2024	BARCLAYS		5,535,000	5,535,000	851	1.E FE
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 5.630% 05/15/56		05/01/2024	BARCLAYS		2,500,000	2,500,000	385	1.E FE
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION 5.630% 09/01/31		05/01/2024	BARCLAYS		8,300,000	8,300,000	1,277	1.E FE
62630W-NR-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 5.600% 06/30/28		05/01/2024	BARCLAYS		2,900,000	2,900,000	55,582	1.E FE
751093-FE-0	RALEIGH NC CTFS PRTN VRDN 5.380% 08/01/33		05/02/2024	WELLS FARGO		1,770,000	1,770,000	524	1.E FE
88034Y-UW-8	TENDER OPTION BOND TRUST RECEI GENERAL 5.470% 07/01/41		05/02/2024	BARCLAYS		2,175,431	2,175,431	326	1.E FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						91,560,056	87,589,780	93,297	XXX
67067*-AA-4	BARINGS Barings NAPLF II 4.750% 10/11/31		06/05/2024	PRIVATE PLACEMENT		5,538,462	5,538,462	0	2.B PL
72304#-AA-6	PINEBRIDGE 6.000% 09/30/33		05/10/2024	PRIVATE PLACEMENT		2,653,593	2,653,593	0	2.B PL

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40441Q-10-5	HGI MULTIFAMILY CREDIT FEEDER 4.000% 12/31/36		06/12/2024	PRIVATE PLACEMENT		4,250,000	4,250,000	0	1.G PL
00155B-AA-6	AKM ISSUING TRUST 5.450% 08/01/73		05/01/2024	STERN		4,000,000	4,000,000	611	1.B FE
00914A-AX-0	AIR LEASE CORP 5.200% 07/15/31		06/17/2024	J P MORGAN SEC		6,390,280	6,500,000	0	2.B FE
021752-AA-8	ALTOONA-BLAIR COUNTY DEV 5.400% 04/01/35		05/02/2024	PNC CAPITAL MARKETS		6,400,000	6,400,000	1,889	1.F FE
025286-AE-5	American Credit 20213 ce Rec 2.560% 11/15/27		06/28/2024	WELLS FARGO		6,464,787	6,650,000	8,512	2.B FE
02665W-FA-4	AMERICAN HONDA FINANCE 5.880% 02/12/25		06/20/2024	TD SECURITIES		7,157,865	7,150,000	45,580	1.G FE
03466H-AA-1	Angel Oak Mortga20243 2024-3 A1 4.800% 11/26/68		04/01/2024	MORGAN STANLEY FIXED INC		9,680,331	10,000,000	54,535	1.A FE
04775H-CJ-4	ATLANTA GAS LT 7.300% 07/15/27		04/24/2024	MESIROW FINANCIAL		8,353,507	8,075,000	286,550	1.G FE
05493M-AG-9	Barclays Commerc2021C11 gage S 2021-C11 XA 1.485% 09/15/54		05/03/2024	Various		526,462	0	7,610	1.A FE
054967-AG-9	Banc of America 2018DSNYLynch 2018-DSNY B 6.776% 09/15/34		04/08/2024	ACADEMY SECURITIES		4,996,875	5,000,000	24,458	1.D FE
05552J-AA-7	PNC BANK NA 2.500% 08/27/24		06/04/2024	BANK of AMERICA SEC		1,389,906	1,400,000	9,528	1.F FE
05555C-AA-9	Banc of America 2024NASHLynch 2024-NASH A 7.329% 05/15/39		05/30/2024	BANK of AMERICA SEC		33,525,000	33,525,000	0	1.A FE
05555F-AE-4	Barclays Commerc20245C27gage S 2024-5C27 AS 0.000% 07/15/57		06/21/2024	BARCLAYS		15,484,610	15,034,000	26,769	1.A FE
05555F-AH-7	Barclays Commerc20245C27gage S 2024-5C27 XA 0.000% 07/15/57		06/21/2024	BARCLAYS		3,608,796	102,900,000	29,812	1.A FE
05555V-AC-3	BFLD Trust 2024VICT 2024-VICT B 7.918% 07/15/41		06/28/2024	BARCLAYS		8,478,416	8,500,000	0	1.D FE
05601@-AA-8	Benefit Street Partners 6.000% 12/31/28		04/22/2024	PRIVATE PLACEMENT		73,650	73,650	0	2.B PL
06539W-BC-9	Bank 2020BN25 2020-BN25 XA 0.989% 01/15/63		05/30/2024	BARCLAYS		163,779	0	3,133	1.A FE
06540W-BH-5	BANK 2019-BN19 XA 1.072% 08/15/61		05/30/2024	BARCLAYS		1,319,009	0	26,465	1.A FE
06541W-BA-9	Bank 2017BNK5 2017-BNK5 AS 3.624% 06/15/60		06/27/2024	BANK of AMERICA SEC		936,250	1,000,000	2,718	1.A
066043-AX-8	Bank5 20245YR6 2024-5YR6 XA 0.975% 05/15/57		04/19/2024	J P MORGAN SEC		3,969,590	0	17,205	1.A FE
08162U-BA-7	BENCHMARK Mortga2018B8 2018-B8 AS 4.532% 01/15/52		06/07/2024	Various		1,898,698	2,063,000	2,338	1.A
08163A-AF-0	BMARK 2020-B18 XA 1.908% 07/15/53		06/21/2024	CITIGROUP GLOBAL MKTS		5,285	0	117	1.A FE
08163Y-AV-3	BENCHMARK Mortga2024V7 2024-V7 XA 0.881% 05/15/56		05/22/2024	CITIGROUP GLOBAL MKTS		4,080,958	0	99,305	1.A FE
08576B-AA-0	BERRY GLOBAL INC 5.800% 06/15/31		05/13/2024	GOLDMAN SACHS		9,985,300	10,000,000	0	2.C FE
09660S-AV-2	BMO Mortgage Tru20245C4 2024-5C4 XA 0.814% 05/15/57		04/25/2024	BMO CAPITAL MARKETS CORP		5,063,092	0	61,878	1.A FE
096630-AK-4	BOARDWALK PIPELINES LLC 5.625% 08/01/34		06/11/2024	DEUTSCHE BANK		9,818,650	10,000,000	182,813	2.B FE
097023-DL-6	BOEING CO 6.528% 05/01/34		04/29/2024	Various		378,570	377,000	0	2.C FE
10637W-AA-7	Brean Asset Back2022RM5 ities 2022-RM5 A 4.500% 09/25/62		06/25/2024	Interest Capitalization		113,157	113,157	0	1.A FE
10638C-AA-0	BABS 2021-RM1 A 1.400% 10/25/63		06/25/2024	Interest Capitalization		16,608	16,608	0	1.A FE
10638J-AA-5	Brean Asset Back2022RM4 ities 2022-RM4 A1 3.000% 07/25/62		06/25/2024	Interest Capitalization		148,084	148,084	0	1.A FE
10638N-AA-6	Brean Asset Back2022RM3 ities 2022-RM3 A 1.750% 02/25/62		05/25/2024	Interest Capitalization		18,376	18,376	0	1.A FE
10805M-AC-1	Bridgecrest Lend20242 Secur 2024-2 A3 5.840% 06/15/28		04/17/2024	CITIGROUP GLOBAL MKTS		4,999,980	5,000,000	0	1.A FE
10805M-AD-9	Bridgecrest Lend20242 Secur 2024-2 B 5.940% 02/15/30		04/17/2024	CITIGROUP GLOBAL MKTS		14,998,613	15,000,000	0	1.C FE
115236-AG-6	BROWN & BROWN INC 5.650% 06/11/34		06/04/2024	BANK of AMERICA SEC		14,961,450	15,000,000	0	2.C FE
12189L-BL-4	BURLINGTON NORTH SANTA FE 5.500% 03/15/55		06/03/2024	CITIGROUP GLOBAL MKTS		994,700	1,000,000	0	1.G FE
125039-AH-0	CD 2017-CD6 AM 3.709% 11/13/50		05/30/2024	BREAN CAPITAL LLC		451,250	500,000	1,545	1.A
12652X-AE-3	Credit Suisse Mo2017TIMErust 2017-TIME B 3.775% 11/13/39		05/21/2024	PIPER JAFFRAY		1,093,538	1,815,000	4,052	1.G FE
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		04/01/2024	Interest Capitalization		0	0	0	1.A FM
14338H-AA-4	CARMEL VALLEY SR LIVING 5.450% 09/01/61		05/01/2024	STERN		10,750,000	10,750,000	1,601	1.B FE
15089Q-AP-9	CELANESE US HOLDINGS LLC 6.379% 07/15/32		04/25/2024	Various		750,338	744,000	13,711	2.C FE
161175-AZ-7	CHARTER COMM OPT LLC/CAP 6.384% 10/23/35		06/11/2024	WELLS FARGO		639,318	656,000	5,700	2.C FE
172967-PL-9	CITIGROUP 5.449% 06/11/35		06/04/2024	CITIGROUP GLOBAL MKTS		44,500,000	44,500,000	0	1.G FE
198280-AF-6	COLUMBIA PIPELINE GROUP 4.500% 06/01/25		06/24/2024	MORGAN STANLEY FIXED INC		3,953,640	4,000,000	12,000	2.A FE
19828T-AC-0	COLUMBIA PIPELINES OPCO 6.544% 11/15/53		06/06/2024	SCOTIA		3,044,622	2,827,000	11,305	2.A FE
224044-CH-8	COX COMMUNICATIONS INC 3.150% 08/15/24		06/04/2024	BARCLAYS		1,765,823	1,775,000	17,084	2.B FE
22404Q-AG-3	COX COMMUNICATIONS INC. 6.950% 01/15/28		06/14/2024	ROBERT W. BAIRD		4,741,529	4,565,000	133,957	2.B FE
22536V-AA-6	Credit Acceptanc20242A oan Tr 2024-2A A 5.950% 06/15/34		06/11/2024	WELLS FARGO		18,999,707	19,000,000	0	1.A FE
23307K-AA-5	DBWF Mortgage Tr2024LCRS 2024-LCRS A 7.070% 04/15/37		04/11/2024	DEUTSCHE BANK		24,937,588	25,000,000	0	1.A FE

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23311R-AA-4	DCP MIDSTREAM LLC 6.750% 09/15/37		06/05/2024	ROBERT W. BAIRD		2,690,414	2,482,000	37,695	2.C FE
24702G-AE-5	DELL 5.390% 03/22/30		04/08/2024	BARCLAYS		6,499,844	6,500,000	0	1.A FE
26209X-AH-4	HONK 2024-1A A2 6.372% 10/20/54		06/28/2024	BARCLAYS		20,500,000	20,500,000	0	2.C FE
32082C-AC-1	FIRST MARYLAND CAPTL II 6.438% 02/01/27		05/09/2024	PIPER JAFFRAY		122,976	131,000	281	2.B FE
34501@-AE-1	NFL FC TRUST PRIVATE PLACEMENT 5.480% 10/05/28		06/27/2024	PRIVATE PLACEMENT		23,000,000	23,000,000	0	1.F Z
345397-B3-6	FORD MOTOR CREDIT 4.000% 11/13/30		05/14/2024	BANK of AMERICA SEC		11,397,996	12,874,000	4,291	2.C FE
34960P-AF-8	FORTRESS TRANSPORTATION & IN 7.000% 05/01/31		04/02/2024	MORGAN STANLEY HI-YLD		164,000	164,000	0	3.C FE
349631-AN-1	FORTUNE BRANDS 5.875% 01/15/36		04/09/2024	MESIROW FINANCIAL		3,880,896	3,944,000	55,353	2.A FE
35085A-AA-9	486 LESSER STREET TAX 5.400% 02/01/32		05/02/2024	STIFEL NICHOLAS		1,025,000	1,025,000	302	2.A FE
35087M-AA-1	412 MADISON LLC 5.450% 06/01/62		05/01/2024	STERN		3,000,000	3,000,000	459	1.B FE
35563R-AB-1	Multifamily Stru2024MN8 redit 2024-MN8 M2 9.585% 05/25/44		05/14/2024	BANK of AMERICA SEC		1,000,000	1,000,000	0	1.A Z
36209@-AA-9	Golub Capital Partners GDLC Feeder Fund 4.500% 07/31/31		06/24/2024	PRIVATE PLACEMENT		4,410,000	4,410,000	0	2.C PL
36251F-BB-1	GSMS 3.980% 02/10/48		05/23/2024	BNP SECURITIES		1,559,113	1,595,000	4,761	1.A
36255N-AY-1	GSMS 4.321% 03/10/51		06/06/2024	BANK of AMERICA SEC		3,682,813	4,000,000	2,881	1.A
36261E-AE-7	GLS Auto Receiva20204A st 3.510% 10/15/27		04/30/2024	INTL FCSTONE FINANCIAL INC		2,613,680	2,685,000	4,450	1.D FE
36263C-AG-4	GS Mortgage-Back2021PJ9 ities 2021-PJ9 A7 2.000% 02/26/52		06/21/2024	J P MORGAN SEC		16,560,150	19,626,845	27,260	1.A
36263L-AG-4	GLS Auto Receiva20213A st 1.480% 07/15/27		04/25/2024	WELLS FARGO		2,859,681	3,030,000	1,744	1.G FE
36264J-AF-0	GS Mortgage-Back2021MM1 ities 2021-MM1 A6 2.500% 04/25/52		05/21/2024	WELLS FARGO		18,221,170	21,419,937	32,725	1.A
36270J-AC-9	GS Mortgage Secu2024FAIRrust 2024-FAIR B 0.000% 07/15/29		06/20/2024	GOLDMAN SACHS		14,911,349	15,000,000	21,573	1.D FE
36270J-AE-5	GS Mortgage Secu2024FAIRrust 2024-FAIR C 0.000% 07/15/29		06/20/2024	GOLDMAN SACHS		15,110,166	15,200,000	24,051	1.G FE
37045X-EV-4	GENERAL MOTORS FINL CO 5.950% 04/04/34		04/01/2024	J P MORGAN SEC		6,498,570	6,500,000	0	2.B FE
37964V-AC-1	GLS Auto Receiva20242A st 2024-2A A3 5.640% 01/18/28		05/09/2024	J P MORGAN SEC		7,249,664	7,250,000	0	1.A FE
37964V-AD-9	GLS Auto Receiva20242A st 2024-2A B 5.770% 11/15/28		05/09/2024	J P MORGAN SEC		6,749,080	6,750,000	0	1.C FE
37989E-AC-0	GLS Auto Select 20243A les Tr 2024-3A A2 5.590% 10/15/29		06/27/2024	BMO CAPITAL MARKETS CORP		1,699,981	1,700,000	0	1.A FE
39154T-CL-0	GALC 2024-1 B 5.180% 12/16/30		06/17/2024	US BANCORP		2,771,929	2,784,000	1,202	1.C FE
40424U-AC-1	2024DPLO 2024-DPLO B 7.320% 06/15/41		05/31/2024	CITIGROUP GLOBAL MKTS		10,972,498	11,000,000	0	1.D FE
42218S-AM-0	HEALTH CARE SERVICE CORP 5.875% 06/15/54		06/05/2024	J P MORGAN SEC		9,969,100	10,000,000	0	1.G FE
43283J-AA-4	Hilton Grand Vac20242A rust 2024-2A A 5.500% 03/25/38		05/20/2024	BANK of AMERICA SEC		14,997,363	15,000,000	0	1.A FE
437076-CY-6	HOME DEPOT 5.660% 12/24/25		06/17/2024	J P MORGAN SEC		2,600,000	2,600,000	0	1.F FE
44891A-DC-8	HYUNDAI CAPITAL AMERICA 5.300% 06/24/29		06/18/2024	HONG KONG SHANGHAI BK		9,982,600	10,000,000	0	1.G FE
44891A-DE-4	HYUNDAI CAPITAL AMERICA 6.370% 06/24/27		06/18/2024	HONG KONG SHANGHAI BK		25,000,000	25,000,000	0	1.G FE
46643P-BJ-8	JPMBB Commercial2014C25 e Secu 2014-C25 AS 4.065% 11/15/47		04/03/2024	BARCLAYS		259,445	275,000	124	1.A
46655F-AA-5	JMA-RM LLC 5.450% 03/01/72		05/01/2024	STERN		1,990,000	1,990,000	304	1.B FE
46657X-AC-0	JW Commercial Mo2024MRCOrust 2 2024-MRCO B 7.270% 06/15/39		06/11/2024	WELLS FARGO		22,643,250	22,700,000	0	1.D FE
52637H-AA-2	LEO@CARTERSVILLE LLC 5.605% 04/01/62		05/31/2024	STERN		1,800,000	1,800,000	0	1.B FE
55354G-AM-2	MSCI INC 3.625% 11/01/31		04/02/2024	GOLDMAN SACHS		4,295,000	5,000,000	77,031	2.C FE
582923-AA-6	MCR Mortgage Tru2024TWA 2024-TWA A 5.924% 06/12/39		06/05/2024	BARCLAYS		10,999,963	11,000,000	34,392	1.A FE
594918-CQ-5	MICROSOFT CORP 3.400% 06/15/27		06/06/2024	Tax Free Exchange		1,903,208	2,000,000	32,300	1.A FE
594918-CU-6	MICROSOFT CORP 4.500% 06/15/47		06/06/2024	Tax Free Exchange		4,261,119	4,150,000	88,706	1.A FE
61690A-AG-9	Morgan Stanley B2015C27 t 2015-C27 AS 4.068% 12/15/47		05/29/2024	BREAN CAPITAL LLC		954,375	1,000,000	3,277	1.A
61691Q-AH-1	MSC 2018-L1 AS 4.637% 10/15/51		06/25/2024	BANK of AMERICA SEC		3,615,627	3,795,000	12,220	1.A
61691Q-AJ-7	MSC 4.868% 10/15/51		06/25/2024	BREAN CAPITAL LLC		1,382,146	1,466,468	4,957	1.D
61770K-AY-1	Morgan Stanley C2020L4 Trust 2020-L4 XA 1.191% 02/15/53		04/10/2024	DEUTSCHE BANK		1,645,397	0	10,723	1.A FE
62475W-AA-3	MTN Commercial M2022LPFLTrust 6.726% 03/15/39		06/06/2024	BMO CAPITAL MARKETS CORP		1,390,375	1,400,000	6,008	1.A
62475W-AC-9	MTN Commercial M2022LPFLTrust 2022-LPFL B 7.224% 03/15/39		04/05/2024	BMO CAPITAL MARKETS CORP		7,382,813	7,500,000	37,633	1.A
62878Y-AA-2	BUNDT 2021-1 A2 2.989% 07/30/51		05/01/2024	BARCLAYS		7,014,343	7,672,500	1,911	2.C FE
62878Y-AC-8	BUNDT 2024-1A A2 6.750% 07/30/54		05/14/2024	BARCLAYS		30,000,000	30,000,000	0	2.C FE
629209-AC-1	NMI HOLDINGS 6.000% 08/15/29		05/07/2024	RBC/DAIN		4,937,700	5,000,000	0	2.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
637432-NK-7	NATIONAL RURAL UTILITY 5.250% 04/20/46		05/30/2024	UBS WARBURG		754,660	778,000	4,652	2.A FE
67080#-AA-6	NUVEEN CPACE LENDING RN FEEDER Class A Note 5.500% 03/20/60		04/12/2024	PRIVATE PLACEMENT		5,555,951	5,555,951	0	1.D PL
67448X-AD-8	Onslow Bay Finan2021J3 2021-J3 A4 2.500% 10/25/51		05/28/2024	J P MORGAN SEC		13,152,094	15,393,819	29,932	1.A
67647E-AD-9	Oceanview Mortga20215 2021-5 A4 2.500% 10/25/51		06/21/2024	BANK of AMERICA SEC		7,546,989	8,729,179	13,942	1.A
67647V-AD-1	Oceanview Mortga20213 2021-3 A4 2.500% 06/25/51		06/14/2024	CITIGROUP GLOBAL MKTS		24,208,647	27,954,054	31,060	1.A
677050-AU-0	OGLETHORPE POWER CORP 6.200% 12/01/53		05/14/2024	Tax Free Exchange		10,027,780	10,000,000	275,556	2.A FE
680657-AA-1	OLGA TENEDIOS IRR TRUST 5.450% 05/01/73		05/01/2024	STERN		4,015,000	4,015,000	614	1.B FE
690742-AB-7	OWENS CORNING 7.000% 12/01/36		04/01/2024	HILLTOP SECURITIES INC.		770,264	688,000	16,321	2.B FE
690742-AQ-4	OWENS CORNING 5.950% 06/15/54		05/29/2024	MORGAN STANLEY FIXED INC		4,933,700	5,000,000	0	2.B FE
717265-AJ-1	PHELPS DODGE CORP 7.125% 11/01/27		06/11/2024	SEAPORT GROUP LLC		6,205,635	5,975,000	48,485	2.B FE
717265-AM-4	PHELPS DODGE CORP 6.125% 03/15/34		06/28/2024	DAIWA SECURITIES AMERICA		2,032,820	2,000,000	36,069	2.B FE
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		05/30/2024	PRIVATE PLACEMENT		687,703	687,703	0	1.E PL
72703P-AF-0	PLNT 2024-1A A2I 5.765% 06/05/54		06/06/2024	GUGGENHEIM CAPITAL MARKETS		5,000,000	5,000,000	0	2.B FE
72703P-AG-8	PLNT 2024-1A A2II 6.237% 06/05/54		06/06/2024	GUGGENHEIM CAPITAL MARKETS		15,000,000	15,000,000	0	2.B FE
74938D-AE-3	Woodward Capital20213 ent 2021-3 A5 2.500% 07/25/51		06/17/2024	J P MORGAN SEC		30,427,822	35,029,556	48,652	1.A
75410R-AJ-5	Rate Mortgage Tr2022J1 2022-J1 A9 2.500% 01/25/52		05/29/2024	WELLS FARGO		25,250,084	30,014,959	60,447	1.A
758750-AM-5	REGAL BELOIT 6.050% 04/15/28		05/02/2024	Tax Free Exchange		14,692,013	15,000,000	42,854	2.C FE
76134D-AB-6	Reunion Resort (2024RSRT FL) S 2024-RSRT B 7.603% 03/15/29		04/01/2024	MESIROW FINANCIAL		6,500,000	6,500,000	0	1.C
78574M-AA-1	SABRA HEALTH CARE LP 3.200% 12/01/31		04/04/2024	STIFEL NICHOLAS		10,735,790	13,000,000	146,756	2.C FE
80286Y-AC-6	Santander Drive 20242 eivabl 2024-2 A3 5.630% 11/15/28		04/16/2024	BARCLAYS		10,499,390	10,500,000	0	1.A FE
80286Y-AD-4	Santander Drive 20242 eivabl 2024-2 B 5.780% 07/16/29		04/16/2024	BARCLAYS		12,499,449	12,500,000	0	1.C FE
80287L-AD-1	Santander Drive 20243 eivabl 2024-3 B 5.550% 09/17/29		06/11/2024	BNP SECURITIES		19,997,420	20,000,000	0	1.C FE
802918-AF-9	Santander Drive 20226 eivabl 5.690% 02/18/31		05/29/2024	WELLS FARGO		12,417,969	12,500,000	29,635	2.B FE
811304-AA-2	SDR Commercial M2024DSNYTrust 2024-DSNY A 6.720% 05/15/39		04/17/2024	WELLS FARGO		14,962,497	15,000,000	0	1.A FE
811304-AE-4	SDR Commercial M2024DSNYTrust 2024-DSNY B 7.070% 05/15/39		04/17/2024	WELLS FARGO		11,221,871	11,250,000	0	1.D FE
81761T-AA-3	SERV 2020-1 A2I 2.841% 01/30/51		04/09/2024	Interest Capitalization		0	0	0	2.C FE
82568N-AC-5	SHUTTERFLY FINANCE LLC 8.500% 10/01/27		06/01/2024	Interest Capitalization		10,625	10,625	0	5.B FE
842587-DC-8	SOUTHERN CO 4.475% 08/01/24		06/17/2024	TD SECURITIES		7,744,713	7,760,000	132,152	2.B FE
85207U-AH-8	SPRINT CORP 7.125% 06/15/24		06/05/2024	CITIGROUP GLOBAL MKTS		2,699,946	2,700,000	91,378	2.B FE
86177T-AA-0	STONE 2021 IRR TRUST 5.450% 03/01/72		05/01/2024	STERN		3,510,000	3,510,000	537	1.B FE
862121-AC-4	STORE CAPITAL CORP 2.750% 11/18/30		04/11/2024	BARCLAYS		10,370,528	12,988,000	145,844	2.C FE
86787X-AA-3	SUNTRUST CAPITAL I 6.254% 05/15/27		05/08/2024	IMPERIAL CAPITAL LLC		1,357,458	1,398,000	20,593	2.B FE
87251F-AD-1	TCW Direct Lending Secured B Note 10.573% 09/30/32		05/29/2024	PRIVATE PLACEMENT		3,294,964	3,294,964	0	2.B FE
89788J-AA-7	TRUIST BANK 1.500% 03/10/25		05/30/2024	BANK of AMERICA SEC		774,408	800,000	2,700	1.G FE
91824N-AD-4	United Wholesale20211 e LLC 2021-1 A4 2.500% 06/25/51		06/18/2024	PERFORMANCE TRUST CAPITAL		12,609,757	14,478,372	19,103	1.A
94989H-AW-0	Wells Fargo Comm2015NXS1ortgag 3.406% 05/15/48		05/08/2024	BREAN CAPITAL LLC		2,895,469	3,000,000	2,555	1.A
94989J-BB-1	Wells Fargo Comm2015C28 ortgag 2015-C28 AS 3.872% 05/15/48		05/30/2024	BNP SECURITIES		242,891	250,000	807	1.A
94989K-AX-1	Wells Fargo Comm2015C29 ortgag 2015-C29 AS 4.013% 06/15/48		06/27/2024	BREAN CAPITAL LLC		1,480,380	1,518,338	4,570	1.A
95000F-AV-8	Wells Fargo Comm2016C35 ortgag 3.184% 07/15/48		05/07/2024	BNP SECURITIES		5,688,734	6,069,500	4,295	1.A
95000H-BH-4	WFCM 2016-LC24 AS 3.367% 10/15/49		04/18/2024	WELLS FARGO		1,155,109	1,253,000	2,461	1.A
95003H-AC-3	Wells Fargo Mort20221 ked Se 2022-1 A3 2.500% 08/25/51		05/23/2024	RAYMOND JAMES		35,468,444	41,658,660	81,003	1.A
AUDMEZ-V*-1	AUDAX MEZZANINE Audax MZ V 8.000% 01/01/32		05/30/2024	PRIVATE PLACEMENT		4,002,710	4,002,710	0	2.A PL
13607L-8D-8	CANADIAN IMPERIAL BANK 6.270% 06/28/27	A	06/24/2024	CIBC WORLD MARKET		32,000,000	32,000,000	0	1.F FE
00185A-AB-0	AON GLOBAL LTD 4.250% 12/12/42	D	06/06/2024	DAIWA SECURITIES AMERICA		1,732,774	2,110,000	43,592	2.A FE
00901A-AS-6	Aimco 201910A 2019-10A ARR 6.735% 07/22/37	D	05/23/2024	NOMURA SECURITIES INTERNATIONA		10,000,000	10,000,000	95,619	1.A FE
05571A-AX-3	BPCE SA 5.281% 05/30/29	D	05/21/2024	WELLS FARGO		10,000,000	10,000,000	0	1.E FE
05876N-AA-7	Ballyrock Ltd 202426A 2024-26A A1A 6.834% 07/25/37	D	04/29/2024	MORGAN STANLEY FIXED INC		19,000,000	19,000,000	0	1.A FE
05876N-AG-4	Ballyrock Ltd 202426A 2024-26A B 7.624% 07/25/37	D	04/29/2024	MORGAN STANLEY FIXED INC		6,000,000	6,000,000	0	1.F FE
09075J-AU-3	Birch Grove CLO 19A 6.907% 07/17/37	D	04/23/2024	GOLDMAN SACHS		5,000,000	5,000,000	0	1.A FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
09075J-AY-5	Birch Grove CLO 19A 7.387% 07/17/37	D	04/23/2024	GOLDMAN SACHS		14,000,000	14,000,000	0	1.C FE
107934-AC-5	Bridge Street CL20241A 2024-1A B 7.475% 04/20/37	D	04/01/2024	BARCLAYS		12,500,000	12,500,000	0	1.C FE
12551M-AL-3	CIFC Funding Ltd20175A 2017-5A AR 6.727% 07/17/37	D	06/11/2024	CITIGROUP GLOBAL MKTS		20,000,000	20,000,000	0	1.A FE
14312J-BJ-0	Carlyle Global M20155A rategi 2015-5A A2R3 6.994% 01/20/32	D	06/18/2024	CITIGROUP GLOBAL MKTS		4,000,000	4,000,000	53,869	1.A FE
29287T-AB-5	ENGIE ENERGIA CHILE SA 6.375% 04/17/34	D	04/10/2024	J P MORGAN SEC		9,894,700	10,000,000	0	2.B FE
44934D-AC-4	ICG US CLO Ltd 20241A 2024-1A B 7.429% 04/15/37	D	04/01/2024	J P MORGAN SEC		9,200,000	9,200,000	0	1.C FE
44962L-AF-4	IHS MARKIT LTD 4.750% 08/01/28	D	04/15/2024	SMBC NIKKO		14,012,075	14,500,000	145,403	1.G FE
45262B-AA-1	IMPERIAL BRANDS FIN PLC 3.125% 07/26/24	D	06/06/2024	BARCLAYS		1,120,871	1,125,000	12,793	2.B FE
45262B-AH-6	IMPERIAL BRANDS FIN PLC 5.875% 07/01/34	D	06/24/2024	BANK of AMERICA SEC		29,850,000	30,000,000	0	2.B FE
53944Y-BA-0	LLOYDS BANKING GROUP PLC 5.721% 06/05/30	D	05/29/2024	LLOYDS SECURITIES		10,000,000	10,000,000	0	1.F FE
55281G-AQ-1	MCF CLO LLC 20181A 2018-1A AR 7.277% 04/18/36	D	04/12/2024	SCOTIA		25,000,000	25,000,000	0	1.A FE
55608P-BU-7	MACQUARIE BANK LTD 6.250% 07/02/27	D	06/26/2024	WELLS FARGO		20,000,000	20,000,000	0	1.E FE
56167C-AA-2	Man US CLO Ltd 20241A 2024-1A A 6.875% 07/20/37	D	06/04/2024	J P MORGAN SEC		12,500,000	12,500,000	0	1.A FE
56167C-AE-4	Man US CLO Ltd 20241A 2024-1A B1 7.425% 07/20/37	D	06/04/2024	J P MORGAN SEC		10,000,000	10,000,000	0	1.C FE
63906Y-AK-4	NATWEST MARKETS PLC 6.230% 05/17/27	D	05/14/2024	RBS GREENWICH CAPITAL		30,000,000	30,000,000	0	1.E FE
67115C-AL-8	OCP CLO Ltd 202225A 2022-25A A1R 6.745% 07/20/37	D	06/06/2024	BANK of AMERICA SEC		22,000,000	22,000,000	0	1.A FE
68252P-AA-4	1988 CLO Ltd. 20245A 2024-5A A1 6.869% 07/15/37	D	06/03/2024	BNP SECURITIES		9,400,000	9,400,000	0	1.A FE
68252P-AJ-5	1988 CLO Ltd. 20245A 2024-5A B 7.129% 07/15/37	D	06/03/2024	BNP SECURITIES		7,500,000	7,500,000	0	1.C FE
70806U-AN-2	PNTPK 2020-2A A1R 7.259% 04/15/36	D	05/07/2024	Capital One Fixed		5,000,000	5,000,000	0	1.A FE
70806U-AQ-5	PNTPK 2020-2A A2R 7.529% 04/15/36	D	05/07/2024	Capital One Fixed		4,200,000	4,200,000	0	1.A FE
70806U-AS-1	PNTPK 2020-2A BR 7.679% 04/15/36	D	05/07/2024	Capital One Fixed		9,000,000	9,000,000	0	1.C FE
749984-AC-4	Rad CLO Ltd 20194A 2019-4A B1R 7.074% 04/25/32	D	04/19/2024	GOLDMAN SACHS		3,500,000	3,500,000	0	1.A FE
75887X-AN-7	Regatta Funding 20181A 2018-1A AR 6.717% 07/17/37	D	06/21/2024	NOMURA SECURITIES INTERNATIONA		25,000,000	25,000,000	0	1.A FE
874060-BL-9	TAKEDA PHARMACEUTICAL 5.650% 07/05/44	D	06/27/2024	BANK of AMERICA SEC		19,912,200	20,000,000	0	2.A FE
89680Y-AB-1	TRITON CONTAINER 1.150% 06/07/24	D	05/29/2024	INTL FCSTONE FINANCIAL INC		2,473,391	2,475,000	13,915	2.C FE
92338V-AC-5	Verdelite Static20241A 2024-1A B 6.975% 07/20/32	D	06/21/2024	BNP SECURITIES		4,000,000	4,000,000	0	1.A FE
PPGGKV-RT-4	Centinela PRIVATE PLACEMENT 7.620% 12/31/40	D	06/06/2024	ALLIANZ GLOBAL		15,021,522	15,021,522	0	2.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,471,864,053	1,597,232,592	3,279,559	XXX
65339K-DB-3	NEXTERA ENERGY CAPITAL 6.750% 06/15/54		06/05/2024	RBC/DAIN		7,000,000	7,000,000	0	2.B FE
857477-AY-9	STATE STREET CORP 6.601% 06/15/47		06/13/2024	SUMRIDGE PARTNERS		7,955,838	9,224,000	152,243	2.A FE
883199-AR-2	TEXTRON FINANCIAL CORP 7.319% 02/15/42		04/22/2024	MARKET AXESS		75,680	88,000	1,214	3.A FE
29250N-BS-3	ENBRIDGE INC 8.250% 01/15/84	A	06/14/2024	MIZUHO SECURITIES USA INC		10,425,000	10,000,000	348,333	2.C FE
1309999999. Subtotal - Bonds - Hybrid Securities						25,456,518	26,312,000	501,790	XXX
023007-PC-T	American Combustion Industries Term Loan 08/31/27		06/14/2024	EAGLE REALTY GRP CORP		4,263,905	4,263,905	0	5.B GI
0LX229-60-4	LORCA CO-BORROWER LLC TL B 1L 04/17/31		04/17/2024	BANK of AMERICA SEC		199,500	200,000	0	3.C FE
0LX236-23-3	EMRLD BOR / EMRLD CO-ISS TL B 1L 06/20/31		06/18/2024	RBC/DAIN		199,500	200,000	0	4.A FE
0LX236-96-4	SEDGWICK CMS INC TL B 1L 06/27/31		06/28/2024	BANK of AMERICA SEC		665,000	666,667	0	4.B FE
00162D-AB-1	AL GCX HOLDINGS LLC TL B 1L 05/17/29		05/16/2024	BARCLAYS		100,000	100,000	0	4.A FE
00169Q-AG-4	GLOBAL MEDICAL RESPONSE PIK-TERM B 1L 10/31/28		05/20/2024	Tax Free Exchange		1,893,811	1,912,940	0	4.C FE
00507J-AE-6	ACTION ENVIRONMENTAL GRO TL B-DD 1L 10/05/30		04/25/2024	PRIVATE PLACEMENT		0	0	0	4.B FE
00507J-AK-2	ACTION ENVIRONMENTAL GRO TL B 1L 10/24/30		06/11/2024	JPM FUNDS RECAP		90,000	90,000	0	4.B FE
02639D-AN-6	AMERICAN GREETINGS CORP TL B 1L 10/23/29		04/23/2024	BARCLAYS		989,138	1,000,000	0	4.B FE
03765V-AM-2	PRIME SECURITY SERVICES BOR TL B1 1L 10/15/30		04/01/2024	BARCLAYS		1,994,642	1,995,000	0	3.B FE
03834X-AP-8	APRO LLC TL B 1L 06/27/31		06/26/2024	GOLDMAN SACHS		2,666,000	2,666,667	0	4.B FE
03852J-AV-3	ARAMARK SERVICES INC TL B8 1L 06/24/30		04/01/2024	Tax Free Exchange		611,254	611,383	0	3.B FE
04538F-AE-9	ASPLUNDH TREE EXPERT LLC TL B 1L 05/08/31		05/08/2024	WELLS FARGO BK		498,750	500,000	0	3.A FE
04649V-AY-6	ASURION LLC TI B9 1L 07/31/27		04/01/2024	WELLS FARGO BK		954,460	997,429	0	4.A FE
04888*-AB-5	Atlantic Sthrn Pavg & Sealcoat Revolver Loan 09/10/26		06/12/2024	PRIVATE PLACEMENT		944,885	944,885	0	4.C
05350N-AP-9	AVANTOR FUNDING INC TL b5 1L 11/08/27		04/01/2024	GOLDMAN SACHS		50,000	50,000	0	3.A FE
05350N-AP-9	AVANTOR FUNDING INC TL b5 1L 11/08/27		04/02/2024	Tax Free Exchange		373,022	373,296	0	3.A FE
05477J-AB-7	AZALEA TOPCO INC TL B 1L 04/30/31		04/25/2024	BARCLAYS		990,000	1,000,000	0	4.C FE
05549P-AF-8	BCP RENAISSANCE PARENT TL B 1L 10/31/28		05/15/2024	Tax Free Exchange		1,485,773	1,492,105	0	4.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
05641*-AC-8	BP Loenbro Holdings Revolver 02/01/29		05/31/2024	PRIVATE PLACEMENT		1,009,174	1,009,174	0	2.C PL
11823L-AN-5	BUCKEYE PARTNERS LP TL B2 1L 11/22/30		05/23/2024	Tax Free Exchange		675,224	675,224	0	3.A FE
12568Y-AB-0	CHARLOTTE BUYER INC REV 1L 08/11/27		04/01/2024	GOLDMAN SACHS INTERNATIONAL		2,530,101	2,888,889	0	4.B FE
13763H-AD-4	CLOSURE SYSTEMS INTERNAT TL 1L 03/22/29		04/01/2024	UBS WARBURG		398,000	400,000	0	4.B FE
15018L-AN-1	CEDAR FAIR LP TL B 1L 05/01/31		04/18/2024	GOLDMAN SACHS		199,500	200,000	0	3.B FE
17110E-AB-6	CHROMALLOY CORP TL B 1L 03/24/31		04/01/2024	Various		1,325,187	1,333,333	0	4.B FE
20602R-AC-4	CONCENTRA HEALTH SERVICE TL B 1L 06/26/31		06/26/2024	JPM FUNDS RECAP		149,813	150,000	0	3.B FE
20902C-AX-8	Altium Packaging LLC TL B 1L 06/05/31		06/11/2024	Tax Free Exchange		953,625	979,798	0	4.B FE
22526W-AR-9	CREATIVE ARTISTS AGENCY LLC TL B 1L 11/27/28		04/01/2024	Tax Free Exchange		1,486,776	1,492,485	0	4.A FE
23918V-BB-9	DAVITA HEALTHCARE PARTNERS INC TL B1 1L 05/06/31		04/26/2024	GOLDMAN SACHS INTERNATIONAL		1,990,000	2,000,000	0	3.A FE
24780D-AF-4	DELTA TOPCO INC TL B 1L 12/03/29		04/25/2024	Morgan Stanley		332,500	333,333	0	4.B FE
26872N-AC-3	EMERALD DEBT MERGER TL B 1L 05/31/30		04/01/2024	RBC/DAIN		790,636	798,000	0	3.C FE
31773H-AD-4	GIP PILOT ACQUISITION PA TL B 1L 10/04/30		05/22/2024	Tax Free Exchange		397,137	399,000	0	3.C FE
37156Q-AZ-9	GENESEE & WYOMING INC TL B 1L 04/10/31		04/05/2024	RBC/DAIN		595,483	600,000	0	3.C FE
38821U-AB-6	GRANT THORNTON LLP TL B 1L 06/02/31		05/16/2024	DEUTSCHE BANK		400,000	400,000	0	4.B FE
39843P-AG-8	GRIFOLS WORLDWIDE OPERAT TL B 1L 11/15/27		04/01/2024	BANK of AMERICA SEC		969,473	997,396	0	4.B FE
40416V-AG-0	CORE & MAIN LP TL D 1L 07/27/28		05/21/2024	Tax Free Exchange		1,940,281	1,945,000	0	3.C FE
41151P-AQ-8	HARBOR FREIGHT TOOLS TL B 1L 06/05/31		06/05/2024	UBS WARBURG		777,592	779,541	0	4.B FE
45173J-AR-5	COHERENT CORP TL B 1L 07/02/29		04/01/2024	JPM FUNDS RECAP		1,771,364	1,771,364	0	3.A FE
45248B-A@-1	IBMIL Revolver Loan 06/30/28		06/25/2024	PRIVATE PLACEMENT		426,667	426,667	0	5.A
45674P-AN-4	INDY US HOLDCO LLC TL B 1L 03/06/28		06/18/2024	JPM FUNDS RECAP		1,496,250	1,500,000	0	4.B FE
45783U-AB-7	INSTRUCTURE HOLDINGS INC TL 1L 10/30/28		04/01/2024	JPM FUNDS RECAP		395,891	400,000	0	4.A FE
47947B-AE-2	JOHNSTONE SUPPLY LLC TL B 1L 05/16/31		05/16/2024	WELLS FARGO BK		398,838	400,000	0	4.B FE
50060J-AG-5	KOPPERS INC TL B 1L 10/04/30		04/01/2024	WELLS FARGO BK		1,000,000	1,000,000	0	3.C FE
58401D-AK-0	MED ParentCo, LP TL B 1L 04/15/31		04/15/2024	Tax Free Exchange		871,233	984,536	0	4.C FE
58503U-AE-3	MEDLINE BORROWER LP TL B 1L 10/23/28		04/01/2024	Tax Free Exchange		1,966,584	1,979,310	0	3.C FE
66877A-AF-5	Gen Digital TL B 1L 09/12/29		06/05/2024	Tax Free Exchange		653,988	662,297	0	3.A FE
67115H-AG-8	OEG Borrower LLC TL B 1L 06/25/31		06/25/2024	JPM FUNDS RECAP		997,500	1,000,000	0	4.B FE
68621X-AF-0	ORGANON & CO TL B 1L 05/19/31		05/14/2024	JPM FUNDS RECAP		1,097,250	1,100,000	0	3.B FE
69014X-AB-2	OVATION PARENT INC TL B 1L 04/21/31		05/03/2024	Various		1,205,656	1,200,000	0	4.B FE
69526M-AC-5	PACTIV EVERGREEN GROUP TL B3 1L 09/25/28		05/22/2024	WELLS FARGO		499,967	500,000	0	4.A FE
69526M-AC-5	PACTIV EVERGREEN GROUP TL B3 1L 09/25/28		05/28/2024	Tax Free Exchange		1,214,827	1,218,750	0	4.A FE
69889P-AE-5	PAR PETROLEUM LLC TL B 1L 02/28/30		04/08/2024	Tax Free Exchange		979,392	990,000	0	4.A FE
71677H-AL-9	PETSMART INC TL B 1L 02/11/28		05/01/2024	JPM FUNDS RECAP		1,972,500	2,000,000	0	4.A FE
74839X-AJ-8	QUIKRETE HOLDINGS INC TL B 1L 04/14/31		04/01/2024	WELLS FARGO BK		997,433	1,000,000	0	3.B FE
75049E-AP-9	RADNET MANAGEMENT INC TL B 1L 04/18/31		04/11/2024	BARCLAYS		595,459	600,000	0	4.A FE
76090L-AH-7	RESIDEO FUNDING INC TL B 1L 05/21/31		05/21/2024	BANK of AMERICA SEC		200,000	200,000	0	3.B Z
77484U-AH-9	RODAN & FIELDS LLC TL 2L 05/25/32		04/01/2024	Interest Capitalization		38,730	38,730	0	6. FE
77669L-AG-8	ROPER INDUSTRIES INC TL 1L 11/23/29		06/12/2024	Tax Free Exchange		1,070,193	1,089,525	0	4.B FE
78466D-BJ-2	SS&C TECHNOLOGIES INC TL B8 1L 05/09/31		05/02/2024	MORGAN STANLEY HI-YLD		600,000	600,000	0	3.A FE
78488C-AJ-9	SEAWORLD PARKS & ENTERTA TL B2 1L 08/25/28		04/03/2024	JPM FUNDS RECAP		400,000	400,000	0	3.A FE
78516E-AD-4	SABERT CORP TL B 1L 12/10/26		06/20/2024	Tax Free Exchange		452,275	454,279	0	4.B FE
80465J-AF-5	SAVAGE ENTERPRISES LLC TL B 1L 08/13/28		04/12/2024	MORGAN STANLEY HI-YLD		498,478	500,000	0	3.C FE
82568T-AG-3	SHUTTERFLY FINANCE LLC PIK-Term 2L 10/01/27		04/01/2024	Interest Capitalization		8,279	8,279	0	5.B FE
86739#-AD-5	Sunland Asphalt & Construction Term Loan B 06/16/28		04/01/2024	Interest Capitalization		4,173	4,173	0	4.A PL
89705D-AN-2	TRONOX FINANCE LLC TL B 1L 04/04/29		05/01/2024	Tax Free Exchange		1,275,984	1,282,728	0	3.B FE
90385Y-AE-1	ULTRA CLEAN HOLDINGS TL B 1L 02/25/28		04/04/2024	Tax Free Exchange		1,392,998	1,393,732	0	4.A FE
91889C-AF-5	VALCOUR PACKAGING LLC TL A-1 1L 10/10/29		06/25/2024	JEFFERIES & CO		902,222	920,635	0	4.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92537E-AE-8	VERTIV GROUP CORP TL B2 1L 03/02/27		06/13/2024	Tax Free Exchange		960,380	960,380	0	3.C FE
92550H-AE-3	VESTIS CORP TL B 1L 02/18/31		05/06/2024	WELLS FARGO BK		1,490,625	1,500,000	0	3.C FE
92639M-AB-3	Victoria Secret TL B 1L 08/02/28		05/03/2024	JPM FUNDS RECAP		992,500	1,000,000	0	3.B FE
96244U-AH-0	WHATABRANDS LLC TL B 1L 08/03/28		05/09/2024	MORGAN STANLEY HI-YLD		83,333	83,333	0	4.B FE
96244U-AH-0	WHATABRANDS LLC TL B 1L 08/03/28		05/14/2024	Tax Free Exchange		1,299,105	1,303,333	0	4.B FE
96350T-AH-3	WHITE CAP BUYER LLC TL B 1L 10/19/29		06/13/2024	Tax Free Exchange		1,922,058	1,930,562	0	4.B FE
N2014A-AG-7	CIMPRESS USA INC TL B1 1L 05/17/28		05/15/2024	Tax Free Exchange		1,932,071	1,945,000	0	3.C FE
C2348C-AJ-6	CELESTICA INC TL B 1L 05/23/31		05/23/2024	BANK of AMERICA SEC		150,000	150,000	0	3.B FE
C6901L-AM-9	1011778 BC ULC TL B5 1L 09/23/30		06/17/2024	Tax Free Exchange		1,291,749	1,291,749	0	3.B FE
C7279G-AC-4	NUVEI TECHNOLOGIES TL 1L 12/19/30		04/01/2024	BMO CAPITAL MARKETS CORP		713,961	718,200	0	3.C FE
05710L-AC-7	BAKELITE UK HOLDING LTD TL B 1L 05/29/29	C	05/16/2024	Tax Free Exchange		1,331,585	1,380,437	0	3.A FE
89969K-AJ-6	SAMSONITE IP HOLDINGS TL B 1L 06/21/30	C	04/12/2024	Tax Free Exchange		798,035	798,474	0	3.A FE
L2000D-AH-7	CONNECT FINCO SARL TL B 1L 09/27/29	C	04/01/2024	BANK of AMERICA SEC		984,932	1,000,000	0	4.A FE
N3313E-AB-6	FLUTTER FINANCING BV TL B 1L 11/25/30	C	04/01/2024	JPM FUNDS RECAP		398,500	400,000	0	2.C FE
N9833R-AJ-8	ZIGGO BV TL I 1L 04/15/28	D	04/01/2024	WELLS FARGO BK		1,474,424	1,500,000	0	4.A FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						77,097,531	78,031,923	0	XXX
2509999997. Total - Bonds - Part 3						1,845,468,389	1,970,373,222	4,954,921	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,845,468,389	1,970,373,222	4,954,921	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
00206R-10-2	AT&T INC		05/09/2024	J.P. Morgan CSA	1,290.000	22,142		0	
009066-10-1	AIRBNB INC-CLASS A COMMON		06/17/2024	Morgan Stanley CSA	8,084.000	1,209,176		0	
015271-10-9	ALEXANDRIA REAL ESTATE REIT		05/09/2024	J.P. Morgan CSA	191.000	22,766		0	
03027X-10-0	AMERICAN TOWER CORP REIT		05/09/2024	J.P. Morgan CSA	128.000	23,754		0	
031162-10-0	AMGEN INC		05/30/2024	J.P. Morgan CSA	2,049.000	617,988		0	
032654-10-5	ANALOG DEVICES		05/09/2024	J.P. Morgan CSA	15,574.000	3,187,834		0	
037833-10-0	APPLE INC		05/09/2024	J.P. Morgan CSA	2,391.000	438,902		0	
075887-10-9	BECTON DICKINSON		05/09/2024	J.P. Morgan CSA	13,607.000	3,200,341		0	
09247X-10-1	BLACKROCK INC		05/09/2024	J.P. Morgan CSA	39.000	30,659		0	
09857L-10-8	BOOKING HOLDING		05/30/2024	J.P. Morgan CSA	74.000	277,797		0	
17275R-10-2	CISCO SYSTEMS INC		05/09/2024	J.P. Morgan CSA	555.000	26,612		0	
20030N-10-1	COMCAST CORP CL A		05/09/2024	J.P. Morgan CSA	640.000	24,899		0	
21036P-10-8	CONSTELLATION BRANDS COMMON		05/09/2024	J.P. Morgan CSA	83.000	21,589		0	
26614N-10-2	DUPONT DE NEMOURS INC		05/09/2024	J.P. Morgan CSA	314.000	24,631		0	
29364G-10-3	Entergy Corp		05/09/2024	J.P. Morgan CSA	238.000	26,450		0	
30303M-10-2	Meta Platforms, Inc		05/08/2024	J.P. Morgan CSA	691.000	326,410		0	
437076-10-2	HOME DEPOT		05/09/2024	J.P. Morgan CSA	84.000	28,909		0	
459506-10-1	Fragrances Inc COMMON		05/09/2024	J.P. Morgan CSA	266.000	25,602		0	
478160-10-4	JOHNSON & JOHNSON		05/09/2024	J.P. Morgan CSA	197.000	29,535		0	
517834-10-7	LAS VEGAS SANDS CORP COMMON		05/09/2024	J.P. Morgan CSA	15,853.000	747,796		0	
594918-10-4	MICROSOFT CORP		05/09/2024	J.P. Morgan CSA	134.000	54,967		0	
67066G-10-4	NVIDIA CORP		04/22/2024	STIFEL NICHOLAS	625.000	492,007		0	
67066G-10-4	NVIDIA CORP		06/10/2024	Stock Split	5,625.000	0		0	
717081-10-3	PFIZER INC		05/09/2024	J.P. Morgan CSA	753.000	20,689		0	
718172-10-9	PHILIP MORRIS INTERNAT-W/I		05/09/2024	J.P. Morgan CSA	284.000	28,044		0	
75513E-10-1	RAYTHEON TECH CORP		05/09/2024	J.P. Morgan CSA	287.000	30,149		0	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
79466L-30-2	SALESFORCE.COM INC		05/30/2024	J.P. Morgan CSA	2,833.000	615,817		0	
808513-10-5	SCHWAB CORP		06/21/2024	Various	20,097.000	1,465,979		0	
83444M-10-1	SOLVENTUM CORP-W/I		04/01/2024	Spin Off	8,413.500	586,390		0	
854502-10-1	STANLEY BLACK & DECKER INC		05/09/2024	J.P. Morgan CSA	296.000	25,748		0	
871829-10-7	SYSCO CORP		05/09/2024	J.P. Morgan CSA	7,602.000	571,004		0	
91324P-10-2	UNITEDHEALTH GROUP INC		05/09/2024	J.P. Morgan CSA	52.000	26,241		0	
92343V-10-4	VERIZON COMMUNICATIONS		05/09/2024	J.P. Morgan CSA	630.000	24,976		0	
988498-10-1	YUM! BRANDS INC		05/09/2024	J.P. Morgan CSA	199.000	27,357		0	
G5960L-10-3	MDT		05/09/2024	J.P. Morgan CSA	378.000	31,072		0	
874039-10-0	TAIWAN SEMICONDUCTOR-SP ADR RECEIPTS	D	05/22/2024	Various	17,590.000	2,525,184		0	
G6683N-10-3	NU HOLDINGS	D	06/13/2024	PRIVATE EQUITY DIST	59,265.000	699,920		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						17,539,336	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI		05/20/2024	PRIVATE PLACEMENT	72,004.000	7,200,400		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						7,200,400	XXX	0	XXX
89154W-77-5	TOUCHSTONE HIGH YIELD-INST		04/30/2024	DIVIDEND REINVESTMENT	90,828.563	689,845		0	
89157W-70-7	TOUCHSTONE SECURITIZED INCOME ETF		05/03/2024	W-S GEN 0000000	775,649.000	19,953,571		0	
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						20,643,416	XXX	0	XXX
34918#-10-6	W&S Brokerage Services, Inc.		06/25/2024	Capital Contribution	0.000	800,000		0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						800,000	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						46,183,152	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						46,183,152	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						46,183,152	XXX	0	XXX
6009999999 - Totals						1,891,651,541	XXX	4,954,921	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		05/01/2024	Paydown		24	24	26	26	0	(2)	0	(2)	0	24	0	0	0	0	12/20/2061	1.A
36179N-RP-5	G2 G2 MA1394 3.750% 10/20/43		06/01/2024	Paydown		239	239	244	254	0	(15)	0	(15)	0	239	0	0	0	4	10/20/2043	1.A
36179Q-W3-1	Government NatioMA2392 gage A G2 MA2466 3.750% 12/20/44		06/01/2024	Paydown		351	351	356	359	0	(8)	0	(8)	0	351	0	0	0	4	12/20/2044	1.A
36180W-SW-6	GN GN AE4133 2.750% 09/15/30		05/01/2024	Paydown		171,450	171,450	163,748	168,356	0	3,094	0	3,094	0	171,450	0	0	0	1,681	09/15/2030	1.A
36204M-D9-7	GNMA 30 YR GN 373728 7.500% 05/15/26		06/01/2024	Paydown		498	498	511	527	0	(29)	0	(29)	0	498	0	0	0	16	05/15/2026	1.A
36204R-HZ-4	GNMA 30 YR GN 377448 7.500% 12/15/26		06/01/2024	Paydown		375	375	376	404	0	(30)	0	(30)	0	375	0	0	0	12	12/15/2026	1.A
36205C-ML-1	GNMA 30 YR GN 386563 8.000% 06/15/24		04/01/2024	Paydown		275	275	272	278	0	(4)	0	(4)	0	275	0	0	0	7	06/15/2024	1.A
36205G-QH-7	GNMA 30 YR GN 390256 8.000% 06/15/24		05/01/2024	Paydown		979	979	969	991	0	(12)	0	(12)	0	979	0	0	0	30	06/15/2024	1.A
36206J-J6-2	GNMA 30 YR GN 412585 7.500% 04/15/26		06/01/2024	Paydown		166	166	161	176	0	(10)	0	(10)	0	166	0	0	0	5	04/15/2026	1.A
36206M-BG-1	GNMA 30 YR GN 415039 7.500% 02/15/26		06/01/2024	Paydown		645	645	644	686	0	(41)	0	(41)	0	645	0	0	0	20	02/15/2026	1.A
36207D-3R-5	GNMA GN 429308 7.500% 03/15/27		06/01/2024	Paydown		447	447	450	482	0	(35)	0	(35)	0	447	0	0	0	14	03/15/2027	1.A
36207J-DZ-3	GNMA 30 YR GN 433120 7.500% 09/15/26		06/01/2024	Paydown		1,089	1,089	1,093	1,170	0	(81)	0	(81)	0	1,089	0	0	0	34	09/15/2026	1.A
36207K-B4-1	GNMA GN 433959 6.500% 09/15/28		06/01/2024	Paydown		652	652	661	698	0	(46)	0	(46)	0	652	0	0	0	18	09/15/2028	1.A
36207S-K4-4	GNMA GN 440515 7.500% 12/15/26		06/01/2024	Paydown		1,257	1,257	1,270	1,364	0	(106)	0	(106)	0	1,257	0	0	0	39	12/15/2026	1.A
36207U-D8-8	GNMA 30 YR GN 442127 7.500% 11/15/26		06/01/2024	Paydown		218	218	219	236	0	(18)	0	(18)	0	218	0	0	0	6	11/15/2026	1.A
36207X-PS-5	GNMA 30 YR GN 445133 7.500% 02/15/27		04/01/2024	Paydown		4,940	4,940	4,934	5,349	0	(409)	0	(409)	0	4,940	0	0	0	123	02/15/2027	1.A
36208D-VP-7	GNMA 30 YR GN 448022 7.500% 04/15/27		06/01/2024	Paydown		188	188	187	204	0	(16)	0	(16)	0	188	0	0	0	6	04/15/2027	1.A
36208H-5N-2	GNMA 30 YR GN 451853 7.500% 08/15/27		06/01/2024	Paydown		389	389	391	420	0	(31)	0	(31)	0	389	0	0	0	12	08/15/2027	1.A
36208H-SK-3	GNMA 30 YR GN 451522 7.500% 10/15/27		06/01/2024	Paydown		1,596	1,596	1,635	1,769	0	(174)	0	(174)	0	1,596	0	0	0	50	10/15/2027	1.A
36208Y-LM-9	GNMA 30 YR GN 464832 6.500% 09/15/28		06/01/2024	Paydown		872	872	884	939	0	(67)	0	(67)	0	872	0	0	0	24	09/15/2028	1.A
36209B-DX-3	GNMA 30 YR GN 466418 6.500% 12/15/28		06/01/2024	Paydown		1,741	1,741	1,766	1,867	0	(126)	0	(126)	0	1,741	0	0	0	48	12/15/2028	1.A
36209C-6Z-4	GNMA 30 YR GN 468088 7.000% 07/15/28		06/01/2024	Paydown		1,220	1,220	1,238	1,337	0	(116)	0	(116)	0	1,220	0	0	0	35	07/15/2028	1.A
36209Q-6M-2	GNMA GN 478876 7.500% 11/15/29		06/01/2024	Paydown		191	191	189	204	0	(13)	0	(13)	0	191	0	0	0	6	11/15/2029	1.A
36209T-Y9-4	GNMA 30 YR GN 481436 6.500% 12/15/28		06/01/2024	Paydown		235	235	238	252	0	(17)	0	(17)	0	235	0	0	0	6	12/15/2028	1.A
36209V-CE-2	GNMA GN 482569 6.500% 05/15/29		06/01/2024	Paydown		660	660	660	704	0	(44)	0	(44)	0	660	0	0	0	18	05/15/2029	1.A
36210A-D9-5	GNMA 30 YR GN 486228 7.500% 11/15/29		06/01/2024	Paydown		269	269	268	284	0	(14)	0	(14)	0	269	0	0	0	8	11/15/2029	1.A
36210D-GY-1	GNMA GN 489015 7.000% 05/15/29		06/01/2024	Paydown		794	794	794	854	0	(60)	0	(60)	0	794	0	0	0	23	05/15/2029	1.A
36210F-TB-2	GNMA 30 YR GN 491146 6.500% 12/15/28		06/01/2024	Paydown		1,639	1,639	1,662	1,762	0	(124)	0	(124)	0	1,639	0	0	0	44	12/15/2028	1.A
36210J-V9-6	GNMA 30 YR GN 493940 6.500% 05/15/29		06/01/2024	Paydown		766	766	766	814	0	(48)	0	(48)	0	766	0	0	0	21	05/15/2029	1.A
36210T-3Y-0	GNMA 30 YR GN 502215 6.500% 05/15/29		06/01/2024	Paydown		346	346	346	367	0	(21)	0	(21)	0	346	0	0	0	9	05/15/2029	1.A
36211U-7J-5	GNMA 30 YR GN 523897 7.500% 11/15/29		06/01/2024	Paydown		1,265	1,265	1,258	1,330	0	(65)	0	(65)	0	1,265	0	0	0	40	11/15/2029	1.A
36225A-TB-6	GNMA 30 YR GN 780546 7.500% 04/15/27		06/01/2024	Paydown		284	284	285	309	0	(25)	0	(25)	0	284	0	0	0	9	04/15/2027	1.A
36225A-WB-2	GNMA 30 YR GN 780642 7.000% 09/15/27		06/01/2024	Paydown		440	440	447	473	0	(33)	0	(33)	0	440	0	0	0	13	09/15/2027	1.A
36225B-F6-0	GNMA 30 YR GN 781089 7.500% 09/15/29		06/01/2024	Paydown		2,497	2,497	2,498	2,670	0	(173)	0	(173)	0	2,497	0	0	0	84	09/15/2029	1.A
38375J-7X-7	GNR 2007-28 PB 5.500% 05/16/37		06/01/2024	Paydown		49,983	49,983	58,659	52,943	0	(2,961)	0	(2,961)	0	49,983	0	0	0	1,149	05/16/2037	1.A
38376G-FV-7	GNR 2010-28 IA 1.500% 01/16/52		06/01/2024	Paydown		0	0	185	3	0	(3)	0	(3)	0	0	0	0	0	19	01/16/2052	1.A
38378B-DB-2	GNR 2012-23 IO 0.240% 06/16/53		06/01/2024	Paydown		0	0	3,684	257	0	(257)	0	(257)	0	0	0	0	0	89	06/16/2053	1.A
38378B-DY-2	GNR 2012-22 IO 0.073% 10/16/53		06/01/2024	Paydown		0	0	1,002	69	0	(69)	0	(69)	0	0	0	0	0	7	10/16/2053	1.A
38378B-TK-5	GNR 2012-53 IO 0.905% 03/16/47		06/01/2024	Paydown		0	0	592	0	0	0	0	0	0	0	0	0	0	28	03/16/2047	1.A
38378K-YB-9	GNR 2013-105 IO 0.156% 06/16/54		06/01/2024	Paydown		0	0	982	895	0	(895)	0	(895)	0	0	0	0	0	120	06/16/2054	1.A
38378N-5K-5	GNR 2014-73 IO 0.413% 04/16/56		06/01/2024	Paydown		0	0	3,762	4,169	0	(4,169)	0	(4,169)	0	0	0	0	0	359	04/16/2056	1.A
38378N-F9-9	GNR 2014-50 IO 0.627% 09/16/55		06/01/2024	Paydown		0	0	2,568	2,754	0	(2,754)	0	(2,754)	0	0	0	0	0	239	09/16/2055	1.A
38378X-5P-2	GNR 2015-9 IO 0.515% 02/16/49		06/01/2024	Paydown		0	0	6,887	7,980	0	(7,980)	0	(7,980)	0	0	0	0	0	555	02/16/2049	1.A
38378X-FU-0	GNR 2014-112 IO 0.665% 01/16/48		06/01/2024	Paydown		0	0	3,192	2,890	0	(2,890)	0	(2,890)	0	0	0	0	0	345	01/16/2048	1.A
38378X-SH-5	GNR 2014-143 IO 0.481% 02/16/48		06/01/2024	Paydown		0	0	6,109	1,908	0	(1,908)	0	(1,908)	0	0	0	0	0	411	02/16/2048	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
38378X-W5-6	GNR 2014-186 IB 0.350% 04/16/50		06/01/2024	Paydown		0	0	2,033	769	0	(769)	0	(769)	0	0	0	0	0	339	04/16/2050	1.A
38379K-4K-1	GNR 2015-160 IO 0.293% 01/16/56		06/01/2024	Paydown		0	0	413	383	0	(383)	0	(383)	0	0	0	0	0	23	01/16/2056	1.A
38379K-X6-0	GNR 2015-145 IO 0.729% 07/16/57		06/01/2024	Paydown		0	0	2,483	2,079	0	(2,079)	0	(2,079)	0	0	0	0	0	214	07/16/2057	1.A
38379U-NF-9	GNR 2016-45 IO 0.648% 02/16/58		06/01/2024	Paydown		0	0	3,227	2,045	0	(2,045)	0	(2,045)	0	0	0	0	0	124	02/16/2058	1.A
38379U-R6-5	GNR 2016-133 IO 0.726% 12/16/57		06/01/2024	Paydown		0	0	6,547	6,680	0	(6,680)	0	(6,680)	0	0	0	0	0	508	12/16/2057	1.A
38379U-RP-3	GNR 2016-70 IO 0.765% 04/16/58		06/01/2024	Paydown		0	0	19,930	13,777	0	(13,777)	0	(13,777)	0	0	0	0	0	816	04/16/2058	1.A
38379U-TJ-5	GNR 2016-72 IO 0.762% 12/16/55		06/01/2024	Paydown		0	0	8,628	182	0	(182)	0	(182)	0	0	0	0	0	361	12/16/2055	1.A
38379U-WM-4	GNR 2016-86 IO 0.999% 03/16/58		06/01/2024	Paydown		0	0	5,499	1,558	0	(1,558)	0	(1,558)	0	0	0	0	0	255	03/16/2058	1.A
38382A-LN-3	GNR 2019-123 HI 4.000% 10/20/49		06/01/2024	Paydown		0	0	9,485	9,577	0	(9,577)	0	(9,577)	0	0	0	0	0	1,101	10/20/2049	1.A
690353-2B-2	DFC 5.490% 05/15/24		05/15/2024	Redemption 100.0000		208,333	208,333	208,333	208,333	0	0	0	0	0	208,333	0	0	0	5,716	05/15/2024	1.A
690353-3C-9	DFC AGENCY DEBENTURES 5.490% 05/15/24		05/15/2024	Redemption 100.0000		227,273	227,273	227,273	113,636	0	0	0	0	0	227,273	0	0	0	3,072	05/15/2024	1.A
690353-3F-2	DFC AGENCY DEBENTURES 5.490% 06/15/28		06/15/2024	Redemption 100.0000		100,909	100,909	100,909	0	0	0	0	0	0	100,909	0	0	0	1,393	06/15/2028	1.A
690353-4D-6	DFC AGENCY DEBENTURES 5.500% 01/20/35		05/20/2024	STIFEL NICHOLAS		6,690,400	6,690,400	6,690,400	0	0	0	0	0	0	6,690,400	0	0	0	30,162	01/20/2035	1.A
690353-4F-1	DFC AGENCY DEBENTURES 5.490% 09/20/27		06/20/2024	Redemption 100.0000		235,722	235,722	235,722	200,900	0	13,393	0	13,393	0	235,722	0	0	0	9,126	09/20/2027	1.A
690353-4W-4	DFC AGENCY DEBENTURES 5.230% 06/20/27		05/09/2024	BANK of AMERICA SEC		3,011,667	3,011,667	3,011,667	2,145,000	0	0	0	0	0	3,011,667	0	0	0	51,984	06/20/2027	1.A
690353-5A-1	DFC AGENCY DEBENTURES 5.520% 05/15/24		05/15/2024	Redemption 100.0000		250,000	250,000	250,000	0	0	0	0	0	0	250,000	0	0	0	3,380	05/15/2024	1.A
690353-5H-6	DFC AGENCY DEBENTURES 5.490% 04/20/35		05/20/2024	STIFEL NICHOLAS		8,467,000	8,467,000	8,467,000	5,926,900	0	0	0	0	0	8,467,000	0	0	0	201,319	04/20/2035	1.A
690353-5H-6	DFC AGENCY DEBENTURES 5.490% 04/20/35		04/22/2024	Redemption 100.0000		88,200	88,200	88,200	88,200	0	0	0	0	0	88,200	0	0	0	2,428	04/20/2035	1.A
690353-C9-6	DFC 5.490% 01/15/30		05/17/2024	BANK OF NEW YORK		4,990,566	4,990,566	4,990,566	0	0	(14)	0	(14)	0	4,990,552	0	14	14	23,974	01/15/2030	1.A
690353-F9-3	DFC AGENCY DEBENTURES 5.500% 12/15/33		05/20/2024	WELLS FARGO		1,613,331	1,613,330	1,613,330	1,613,330	0	0	0	0	0	1,613,330	0	1	1	38,074	12/15/2033	1.A
690353-M8-7	DFC 5.500% 02/15/28		05/20/2024	WELLS FARGO		6,958,333	6,958,333	6,958,333	5,250,000	0	0	0	0	0	6,958,333	0	0	0	99,312	02/15/2028	1.A
690353-M8-7	DFC 5.500% 02/15/28		05/15/2024	Redemption 100.0000		463,889	463,889	463,889	350,000	0	0	0	0	0	463,889	0	0	0	6,272	02/15/2028	1.A
690353-T5-6	DFC AGENCY DEBENTURES 5.490% 01/20/35		05/17/2024	STIFEL NICHOLAS		8,363,000	8,363,000	8,363,000	8,363,000	0	0	0	0	0	8,363,000	0	0	0	264,137	01/20/2035	1.A
690353-T5-6	DFC AGENCY DEBENTURES 5.490% 01/20/35		04/20/2024	Redemption 100.0000		129,000	129,000	129,000	129,000	0	0	0	0	0	129,000	0	0	0	3,551	01/20/2035	1.A
690353-W7-8	DFC 5.490% 05/15/24		05/15/2024	Redemption 100.0000		76,923	76,923	76,923	0	0	0	0	0	0	76,923	0	0	0	1,040	05/15/2024	1.A
690353-X5-1	DFC AGENCY DEBENTURES 5.500% 08/15/29		05/20/2024	WELLS FARGO		1,312,500	1,312,500	1,312,500	0	0	0	0	0	0	1,312,500	0	1	1	18,733	08/15/2029	1.A
690353-X5-1	DFC AGENCY DEBENTURES 5.500% 08/15/29		05/15/2024	Redemption 100.0000		62,501	62,501	62,501	0	0	0	0	0	0	62,501	0	0	0	845	08/15/2029	1.A
690353-XQ-5	DFC VRDN 5.500% 07/15/25		05/20/2024	WELLS FARGO		2,013,890	2,013,890	2,013,890	833,334	0	0	0	0	0	2,013,890	0	0	0	33,486	07/15/2025	1.A
690353-XQ-5	DFC VRDN 5.500% 07/15/25		04/15/2024	Redemption 100.0000		166,667	166,667	166,667	166,667	0	0	0	0	0	166,667	0	0	0	4,579	07/15/2025	1.A
690353-YE-1	DFC AGENCY 5.520% 06/15/34		05/15/2024	BANK of AMERICA SEC		3,439,224	3,439,224	3,439,224	0	0	0	0	0	0	3,439,224	0	0	0	31,469	06/15/2034	1.A
690353-Z8-3	DFC AGENCY DEBENTURES 5.490% 07/07/40		05/16/2024	BANK of AMERICA SEC		3,815,802	3,815,802	3,815,802	3,815,802	0	0	0	0	0	3,815,802	0	0	0	125,568	07/07/2040	1.A
90376P-AB-7	INT DEV FIN CORP 5.490% 04/20/35		05/17/2024	STIFEL NICHOLAS		8,212,990	8,212,990	8,212,990	2,116,750	0	0	0	0	0	8,212,990	0	0	0	91,590	04/20/2035	1.A
90376P-AB-7	INT DEV FIN CORP 5.490% 04/20/35		04/22/2024	Redemption 100.0000		31,500	31,500	31,500	31,500	0	0	0	0	0	31,500	0	0	0	867	04/20/2035	1.A
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES 5.490% 01/20/35		05/17/2024	STIFEL NICHOLAS		8,530,260	8,530,260	8,530,260	8,530,260	0	0	0	0	0	8,530,260	0	0	0	269,466	01/20/2035	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
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES 5.490% 01/20/35		04/22/2024	Redemption 100.0000		131,580	131,580	131,580	131,580	0	0	0	0	0	131,580	0	0	0	3,623	01/20/2035	1.A
90376P-AT-8	INT DEV FIN CORP 5.490% 04/20/35		05/20/2024	STIFEL NICHOLAS		4,656,850	4,656,850	4,656,850	4,656,850	0	0	0	0	0	4,656,850	0	0	0	150,115	04/20/2035	1.A
90376P-AT-8	INT DEV FIN CORP 5.490% 04/20/35		04/20/2024	Redemption 100.0000		69,300	69,300	69,300	69,300	0	0	0	0	0	69,300	0	0	0	1,922	04/20/2035	1.A
90376P-BG-5	INT DEV FIN CORP AGENCY DEBENTURES 5.500% 06/20/28		05/20/2024	WELLS FARGO		1,634,615	1,634,615	1,634,615	0	0	0	0	0	0	1,634,615	0	0	0	14,984	06/20/2028	1.A
90376P-BR-1	INT DEV FIN CORP AGENCY DEBENTURES 5.490% 09/20/32		05/16/2024	BANK of AMERICA SEC		4,958,333	4,958,333	4,958,333	4,958,333	0	0	0	0	0	4,958,333	0	0	0	84,086	09/20/2032	1.A
90376P-BS-9	INT DEV FIN CORP AGENCY DEBENTURES 5.490% 05/15/26		05/15/2024	Redemption 100.0000		1,500,000	1,500,000	1,500,000	0	0	0	0	0	0	1,500,000	0	0	0	20,278	05/15/2026	1.A
90376P-EU-1	INT DEV FIN CORP AGENCY DEBENTURES 5.480% 11/20/37		05/17/2024	STIFEL NICHOLAS		8,509,248	8,509,248	8,509,248	3,781,888	0	0	0	0	0	8,509,248	0	0	0	131,988	11/20/2037	1.A
90376P-GE-5	INT DEV FIN CORP AGENCY DEBENTURES 5.510% 03/15/30		06/17/2024	Redemption 100.0000		74,074	74,074	74,074	0	0	2	0	2	0	74,076	0	(2)	(2)	1,022	03/15/2030	1.A
912810-TF-5	U S TREASURY 2.375% 02/15/42		05/28/2024	MORGAN STANLEY FIXED INC		2,490,633	3,480,000	2,697,472	2,731,203	0	11,263	0	11,263	0	2,742,466	0	(251,833)	(251,833)	64,939	02/15/2042	1.A
912810-TY-4	U S TREASURY 2.125% 02/15/54		04/25/2024	CITIGROUP GLOBAL MKTS		1,378,999	1,465,000	1,474,415	0	0	(25)	0	(25)	0	1,474,390	0	(95,391)	(95,391)	6,134	02/15/2054	1.A
91282C-GP-0	US TREASURY NOTES 4.000% 02/29/28		05/28/2024	BNP SECURITIES		10,473,739	10,720,000	10,707,080	10,713,389	0	469	0	469	0	10,713,857	0	(240,118)	(240,118)	319,270	02/29/2028	1.A
91282C-JN-2	US TREASURY NOTES 4.375% 11/30/28		05/28/2024	BNP SECURITIES		3,665,445	3,700,000	3,715,320	0	0	(637)	0	(637)	0	3,714,684	0	(49,239)	(49,239)	80,053	11/30/2028	1.A
0109999999. Subtotal - Bonds - U.S. Governments						109,251,676	110,607,859	109,925,479	67,233,988	0	(35,404)	0	(35,404)	0	109,888,244	0	(636,567)	(636,567)	2,209,488	XXX	XXX
362420-AD-3	GABONESE REPUBLIC SOVEREIGN 6.625% 02/06/31	D	05/21/2024	BARCLAYS LONDON		284,888	355,000	350,208	351,245	0	182	0	182	0	351,426	0	(66,539)	(66,539)	18,750	02/06/2031	5.A FE
0309999999. Subtotal - Bonds - All Other Governments						284,888	355,000	350,208	351,245	0	182	0	182	0	351,426	0	(66,539)	(66,539)	18,750	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		05/23/2024	Redemption 100.0000		11,259	11,259	11,259	11,259	0	0	0	0	0	11,259	0	0	0	150	07/01/2043	1.B FE
13079P-XC-2	CALIFORNIA ST STWD CMNTYS DEVA MULTIFAMILY HSG 5.650% 03/01/57		05/20/2024	STERN		5,895,000	5,895,000	5,895,000	0	0	0	0	0	0	5,895,000	0	0	0	13,045	03/01/2057	2.A FE
196479-6Z-7	COLORADO HSG FIN AUTH SFH 3.180% 08/01/49		06/03/2024	Redemption 100.0000		49,079	49,079	49,079	49,079	0	0	0	0	0	49,079	0	0	0	711	08/01/2049	1.A FE
196480-EW-3	COLORADO ST HSG & FIN AUTH SINGLE FAMILY HSG 4.000% 05/01/50		05/01/2024	Redemption 100.0000		235,000	235,000	248,200	242,593	0	(7,593)	0	(7,593)	0	235,000	0	0	0	4,700	05/01/2050	1.A FE
199097-HQ-2	COLUMBUS-FRANKLIN CNTY OH DEVELOPMENT 4.000% 11/15/45		05/15/2024	Redemption 100.0000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	1,700	11/15/2045	1.G FE
30316K-AE-1	FRESB 2020-SB78 X1 1.248% 06/25/40		06/01/2024	Paydown		0	0	14,506	8,443	0	(8,443)	0	(8,443)	0	0	0	0	0	754	06/25/2040	1.A
30318C-AJ-6	FRESB 2021-SB 82 X1 1.168% 10/25/40		06/01/2024	Paydown		0	0	28,849	25,419	0	(25,419)	0	(25,419)	0	0	0	0	0	3,566	10/25/2040	1.A
30320M-AH-4	FRESB Multifamil2021SB86ge Pas 2021-SB86 X1 0.471% 03/25/41		06/01/2024	Paydown		0	0	12,854	12,733	0	(12,733)	0	(12,733)	0	0	0	0	0	1,313	03/25/2041	1.A
30320W-AR-0	FRESB 2021-SB84 X1 0.599% 01/25/41		06/01/2024	Paydown		0	0	89,700	81,504	0	(81,504)	0	(81,504)	0	0	0	0	0	5,410	01/25/2041	1.A
30321C-AU-6	FRESB 2021-SB88 X1 0.809% 05/25/41		06/01/2024	Paydown		0	0	16,364	13,542	0	(13,542)	0	(13,542)	0	0	0	0	0	933	05/25/2041	1.A
30322K-AJ-2	FRESB Multifamil2021SB90ge Pas 2021-SB90 X1 0.731% 06/25/41		06/01/2024	Paydown		0	0	12,533	9,872	0	(9,872)	0	(9,872)	0	0	0	0	0	694	06/25/2041	1.A
31283G-LL-9	FHLMC FG G00331 7.000% 12/01/24		06/01/2024	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	12/01/2024	1.A
31288J-AH-9	FGLMC FG C79008 5.500% 05/01/33		06/01/2024	Paydown		6,154	6,154	6,058	6,086	0	68	0	68	0	6,154	0	0	0	129	05/01/2033	1.A
3128F7-N6-7	FHLMC FG D67613 7.000% 01/01/26		06/01/2024	Paydown		170	170	171	179	0	(10)	0	(10)	0	170	0	0	0	1	01/01/2026	1.A
3128F7-N9-1	FHLMC FG D67616 7.000% 01/01/26		06/01/2024	Paydown		158	158	159	167	0	(9)	0	(9)	0	158	0	0	0	3	01/01/2026	1.A
3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300 3.000% 08/15/42		06/01/2024	Paydown		48,421	48,421	50,320	50,207	0	(1,786)	0	(1,786)	0	48,421	0	0	0	628	08/15/2042	1.A
3128MC-F2-6	FGLMC FG G13585 4.500% 05/01/24		05/01/2024	Paydown		4,129	4,129	4,200	4,128	0	1	0	1	0	4,129	0	0	0	69	05/01/2024	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
3128MC-FB-6	FGLMC FG G13562 4.500% 05/01/24		04/01/24	Paydown		453	453	464	453	0	0	0	0	0	453	0	0	0	7	05/01/2024	1.A
3128P7-4B-6	FG FG C91718 3.000% 08/01/33		06/01/24	Paydown		251,945	251,945	251,748	251,713	0	232	0	232	0	251,945	0	0	0	3,081	08/01/2033	1.A
3128P7-QA-4	FG FG C91349 4.500% 12/01/30		06/01/24	Paydown		45,250	45,250	47,089	46,318	0	(1,068)	0	(1,068)	0	45,250	0	0	0	828	12/01/2030	1.A
3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		06/01/24	Paydown		5,246	5,246	5,348	5,246	0	0	0	0	0	5,246	0	0	0	98	07/01/2024	1.A
3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		06/01/24	Paydown		1,841	1,841	1,882	1,843	0	(2)	0	(2)	0	1,841	0	0	0	34	07/01/2024	1.A
3128PQ-QX-2	FGLMC J11370 4.000% 12/01/24		06/01/24	Paydown		9,464	9,464	9,678	9,488	0	(24)	0	(24)	0	9,464	0	0	0	157	12/01/2024	1.A
3128PR-LS-6	FG FG J12137 4.500% 05/01/25		06/01/24	Paydown		6,573	6,573	6,824	6,619	0	(45)	0	(45)	0	6,573	0	0	0	123	05/01/2025	1.A
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		06/01/24	Paydown		8,145	8,145	8,659	8,271	0	(127)	0	(127)	0	8,145	0	0	0	152	06/01/2025	1.A
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		06/01/24	Paydown		12,312	12,312	13,089	12,490	0	(178)	0	(178)	0	12,312	0	0	0	231	07/01/2025	1.A
3128PT-6X-8	FG FG J14486 3.000% 02/01/26		06/01/24	Paydown		43,213	43,213	41,822	42,826	0	387	0	387	0	43,213	0	0	0	542	02/01/2026	1.A
31280P-LV-2	FHLMC FH 1B7189 6.867% 03/01/36		06/01/24	Paydown		178	178	186	186	0	(9)	0	(9)	0	178	0	0	0	5	03/01/2036	1.A
3128S4-DY-0	FHARM FH 1Q0119 6.155% 09/01/36		06/01/24	Paydown		201	201	212	216	0	(15)	0	(15)	0	201	0	0	0	5	09/01/2036	1.A
31293T-HV-2	FHLMC FG C29244 7.000% 07/01/29		06/01/24	Paydown		81	81	86	86	0	(5)	0	(5)	0	81	0	0	0	2	07/01/2029	1.A
31300L-CF-0	FHARM FH 848170 6.154% 12/01/39		06/01/24	Paydown		2,292	2,292	2,389	2,324	0	(32)	0	(32)	0	2,292	0	0	0	53	12/01/2039	1.A
3132G7-DZ-5	FG FG U80120 3.500% 12/01/32		06/01/24	Paydown		75,795	75,795	79,880	78,095	0	(2,300)	0	(2,300)	0	75,795	0	0	0	1,109	12/01/2032	1.A
3132G7-H3-2	FG FG U80250 3.500% 03/01/33		06/01/24	Paydown		126,244	126,244	133,050	130,078	0	(3,834)	0	(3,834)	0	126,244	0	0	0	1,703	03/01/2033	1.A
3132G7-LE-3	FG FG U80325 3.500% 05/01/33		06/01/24	Paydown		88,180	88,180	92,933	91,125	0	(2,946)	0	(2,946)	0	88,180	0	0	0	1,285	05/01/2033	1.A
3132H3-K5-1	FG FG U90316 4.000% 10/01/42		06/01/24	Paydown		9,998	9,998	10,756	10,972	0	(974)	0	(974)	0	9,998	0	0	0	155	10/01/2042	1.A
3132H7-BY-9	FG FG U99054 4.000% 06/01/43		06/01/24	Paydown		86,708	86,708	93,344	94,763	0	(8,055)	0	(8,055)	0	86,708	0	0	0	1,445	06/01/2043	1.A
3132H7-C4-4	FG FG U99090 4.000% 10/01/42		06/01/24	Paydown		76,401	76,401	80,317	80,634	0	(4,233)	0	(4,233)	0	76,401	0	0	0	1,328	10/01/2042	1.A
3132JJ2-2X-0	FG FG K90790 3.000% 07/01/33		06/01/24	Paydown		142,369	142,369	139,789	140,648	0	1,721	0	1,721	0	142,369	0	0	0	1,765	07/01/2033	1.A
3132WD-EG-5	FGLMC FG Q40134 3.500% 04/01/46		06/01/24	Paydown		13,445	13,445	14,135	14,542	0	(1,097)	0	(1,097)	0	13,445	0	0	0	197	04/01/2046	1.A
3132XS-BQ-2	FGLMC FG Q50046 3.500% 08/01/47		06/01/24	Paydown		61,480	61,480	63,670	64,710	0	(3,230)	0	(3,230)	0	61,480	0	0	0	972	08/01/2047	1.A
31335G-LP-8	FHLMC FG C80334 7.500% 08/01/25		06/01/24	Paydown		291	291	292	306	0	(14)	0	(14)	0	291	0	0	0	10	08/01/2025	1.A
31335G-LQ-6	FHLMC FG C80335 7.000% 08/01/25		06/01/24	Paydown		167	167	165	174	0	(7)	0	(7)	0	167	0	0	0	5	08/01/2025	1.A
31335G-LZ-6	FHLMC FG C80344 7.500% 09/01/25		06/01/24	Paydown		135	135	137	143	0	(7)	0	(7)	0	135	0	0	0	4	09/01/2025	1.A
31335G-NM-3	FHLMC FG C80396 7.000% 04/01/26		06/01/24	Paydown		337	337	320	352	0	(16)	0	(16)	0	337	0	0	0	9	04/01/2026	1.A
313384-VU-0	FHDN 5.280% 04/19/24		04/19/24	Maturity		49,992,667	50,000,000	49,992,667	0	0	0	0	0	0	49,992,667	0	0	0	7,333	04/19/2024	1.A
313384-XE-4	FHDN 5.290% 05/23/24		05/23/24	Maturity		8,323,777	8,325,000	8,323,777	0	0	0	0	0	0	8,323,777	0	0	0	1,223	05/23/2024	1.A
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH FSPC T-7 A5 7.270% 08/25/28		06/01/24	Paydown		59	59	60	59	0	0	0	0	0	59	0	0	0	1	08/25/2028	1.A
31349U-B5-6	FHARM FH 782760 6.294% 11/01/36		06/01/24	Paydown		291	291	312	307	0	(16)	0	(16)	0	291	0	0	0	7	11/01/2036	1.A
3136A5-3Z-7	FNR 2012-51 TP 3.500% 03/25/41		06/01/24	Paydown		353,466	353,466	377,987	356,401	0	(2,936)	0	(2,936)	0	353,466	0	0	0	5,124	03/25/2041	1.A
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/24	Paydown		32,237	32,237	31,834	32,087	0	150	0	150	0	32,237	0	0	0	336	02/25/2032	1.A
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		06/01/24	Paydown		28,408	28,408	24,531	26,293	0	2,115	0	2,115	0	28,408	0	0	0	415	09/25/2043	1.A
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		06/01/24	Paydown		153,097	153,097	156,565	153,795	0	(699)	0	(699)	0	153,097	0	0	0	2,205	03/25/2042	1.A
3136B9-EF-0	FNA 2020-M10 X6 1.501% 08/25/28		06/01/24	Paydown		0	0	7,176	4,274	0	(4,274)	0	(4,274)	0	0	0	0	0	449	08/25/2028	1.A
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		06/01/24	Paydown		165	165	168	168	0	(2)	0	(2)	0	165	0	0	0	4	10/01/2035	1.A
31373X-6S-5	FNMA FN 306981 8.000% 06/01/25		06/01/24	Paydown		1,975	1,975	1,993	2,073	0	(99)	0	(99)	0	1,975	0	0	0	75	06/01/2025	1.A
3137AD-U9-6	FHR FHR 3891 DK 4.500% 12/15/40		06/01/24	Paydown		48,620	48,620	51,537	49,118	0	(499)	0	(499)	0	48,620	0	0	0	924	12/15/2040	1.A
3137AF-PB-2	FHR FHR 3919 BV 4.000% 08/15/30		06/01/24	Paydown		135,707	135,707	153,561	136,994	0	(1,287)	0	(1,287)	0	135,707	0	0	0	2,212	08/15/2030	1.A
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		06/01/24	Paydown		44,489	44,489	41,441	42,174	0	2,315	0	2,315	0	44,489	0	0	0	281	07/15/2042	1.A
3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40		06/01/24	Paydown		153,031	153,031	151,262	152,624	0	407	0	407	0	153,031	0	0	0	1,848	10/15/2040	1.A
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		06/01/24	Paydown		18,504	18,504	18,362	18,428	0	76	0	76	0	18,504	0	0	0	271	05/15/2044	1.A
3137BD-CX-2	FHMS K039 X1 0.659% 07/25/24		06/01/24	Paydown		0	0	836,710	64,212	0	(64,212)	0	(64,212)	0	0	0	0	0	101,615	07/25/2024	1.A FE
3137BE-VJ-0	FHMS K040 X1 0.773% 09/25/24		06/01/24	Paydown		0	0	447,836	64,257	0	(64,257)	0	(64,257)	0	0	0	0	0	62,124	09/25/2024	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3137BE-WS-9	FHMS Q001 XA 2.101% 02/25/32		06/01/2024	Paydown		0	0	24,706	17,120	0	(17,120)	0	(17,120)	0	0	0	0	0	2,138	02/25/2032	1.B FE
3137BF-EA-5	FHMS K041 X1 0.624% 11/25/47		06/01/2024	Paydown		0	0	104,033	15,601	0	(15,601)	0	(15,601)	0	0	0	0	0	13,529	11/25/2047	1.A FE
3137BF-XU-0	FHMS K042 X1 1.139% 12/25/24		06/01/2024	Paydown		0	0	23,557	8,509	0	(8,509)	0	(8,509)	0	0	0	0	0	6,301	12/25/2024	1.A FE
3137BH-CZ-8	FHR K044 X1 0.864% 01/25/25		06/01/2024	Paydown		0	0	12,088	4,430	0	(4,430)	0	(4,430)	0	0	0	0	0	2,301	01/25/2025	1.A FE
3137BH-XK-8	FHR K045 X1 0.531% 01/25/25		06/01/2024	Paydown		0	0	18,394	6,252	0	(6,252)	0	(6,252)	0	0	0	0	0	3,314	01/25/2025	1.A FE
3137BK-RK-8	FHMS K047 X1 0.211% 05/25/25		06/01/2024	Paydown		0	0	7,857	1,740	0	(1,740)	0	(1,740)	0	0	0	0	0	712	05/25/2025	1.A
3137BL-WA-2	FHMS K050 X1 0.411% 08/25/25		06/01/2024	Paydown		0	0	15,073	6,468	0	(6,468)	0	(6,468)	0	0	0	0	0	2,370	08/25/2025	1.A
3137BM-TY-2	FHMS K052 X1 0.756% 11/25/25		06/01/2024	Paydown		0	0	34,155	12,428	0	(12,428)	0	(12,428)	0	0	0	0	0	3,513	11/25/2025	1.A
3137BN-6H-2	FHMS K053 X1 1.003% 12/25/25		06/01/2024	Paydown		0	0	12,804	4,496	0	(4,496)	0	(4,496)	0	0	0	0	0	1,182	12/25/2025	1.A FE
3137BN-GU-2	FHMS K054 X1 1.281% 01/25/26		06/01/2024	Paydown		0	0	100,844	52,548	0	(52,548)	0	(52,548)	0	0	0	0	0	12,689	01/25/2026	1.A FE
3137BQ-YV-3	FHLMC Multifamil K056ured P K056 X1 1.369% 05/25/26		06/01/2024	Paydown		0	0	16,013	9,753	0	(9,753)	0	(9,753)	0	0	0	0	0	2,151	05/25/2026	1.A FE
3137BS-P9-8	FHMS K058 X1 1.032% 08/25/26		06/01/2024	Paydown		0	0	71,311	30,926	0	(30,926)	0	(30,926)	0	0	0	0	0	5,854	08/25/2026	1.A FE
3137BS-RG-0	FHMS K059 X1 0.416% 09/25/26		06/01/2024	Paydown		0	0	41,038	19,940	0	(19,940)	0	(19,940)	0	0	0	0	0	3,728	09/25/2026	1.A FE
3137BT-AE-1	FHLMC Multifamil K060ured P K060 X1 0.179% 10/25/26		06/01/2024	Paydown		0	0	4,368	2,511	0	(2,511)	0	(2,511)	0	0	0	0	0	598	10/25/2026	1.A
3137BX-R2-0	FREDDIE MAC 4682 K064 X1 0.730% 03/25/27		06/01/2024	Paydown		0	0	8,884	6,363	0	(6,363)	0	(6,363)	0	0	0	0	0	1,023	03/25/2027	1.A
3137F1-G6-9	FHMS K065 X1 0.800% 04/25/27		06/01/2024	Paydown		0	0	33,307	18,156	0	(18,156)	0	(18,156)	0	0	0	0	0	2,931	04/25/2027	1.A FE
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		06/01/2024	Paydown		51,899	51,899	52,725	52,528	0	(630)	0	(630)	0	51,899	0	0	0	843	10/15/2047	1.A
3137F6-4R-5	FHLMC Multifamil K739ured P K739 X1 1.298% 09/25/27		06/01/2024	Paydown		0	0	8,220	0	0	(8,220)	0	(8,220)	0	0	0	0	0	995	09/25/2027	1.A FE
3137F7-2J-3	FHMS Q014 X 2.783% 10/25/55		06/01/2024	Paydown		0	0	73,328	61,404	0	(61,404)	0	(61,404)	0	0	0	0	0	3,844	10/25/2055	1.A
3137FC-JM-7	FHMS K070 X1 0.451% 11/25/27		06/01/2024	Paydown		0	0	31,481	21,553	0	(21,553)	0	(21,553)	0	0	0	0	0	2,921	11/25/2027	1.A
3137FF-XM-4	FHLMC KG05 X1 0.402% 01/25/31		06/01/2024	Paydown		0	0	499	454	0	(454)	0	(454)	0	0	0	0	0	37	01/25/2031	1.A
3137FL-6G-4	FHMS K088 X1 0.653% 01/25/29		06/01/2024	Paydown		0	0	53,993	40,082	0	(47,876)	0	(47,876)	0	0	0	0	0	4,689	01/25/2029	1.A
3137FL-YX-6	FHMS K092 X1 0.854% 04/25/29		06/01/2024	Paydown		0	0	31,694	20,530	0	(20,530)	0	(20,530)	0	0	0	0	0	2,028	04/25/2029	1.A
3137FN-BA-7	FHMS K096 X1 1.256% 07/25/29		06/01/2024	Paydown		0	0	14,411	12,247	0	(12,247)	0	(12,247)	0	0	0	0	0	1,223	07/25/2029	1.A
3137FQ-KQ-5	FHLMC Multifamil K103ured P K103 X1 0.757% 11/25/29		06/01/2024	Paydown		0	0	6,984	3,811	0	(5,910)	0	(5,910)	0	0	0	0	0	662	11/25/2029	1.A
3137FR-EK-3	FHMS K104 X1 1.244% 01/25/30		06/01/2024	Paydown		0	0	24,206	18,474	0	(18,474)	0	(18,474)	0	0	0	0	0	1,592	01/25/2030	1.A
3137FT-ZS-9	FHMS K110 X1 1.811% 04/25/30		06/01/2024	Paydown		0	0	5,412	4,613	0	(4,613)	0	(4,613)	0	0	0	0	0	425	04/25/2030	1.A FE
3137FU-PE-8	FHR 4988 IH IO 2.500% 07/25/35		06/03/2024	Paydown		0	0	86,718	71,591	0	(71,591)	0	(71,591)	0	0	0	0	0	8,998	07/25/2035	1.A
3137FU-ZE-7	FHR K111 X1 1.679% 05/25/30		06/01/2024	Paydown		0	0	11,871	9,921	0	(9,951)	0	(9,951)	0	0	0	0	0	1,105	05/25/2030	1.A FE
3137FV-5Q-1	FHLMC Multifamil K113ured P K113 X1 1.482% 06/25/30		06/01/2024	Paydown		0	0	2,560	2,243	0	(2,243)	0	(2,243)	0	0	0	0	0	193	06/25/2030	1.A FE
3137FW-HV-5	FHLMC K116 X1 1.525% 07/25/30		06/01/2024	Paydown		0	0	5,929	5,200	0	(5,200)	0	(5,200)	0	0	0	0	0	456	07/25/2030	1.A
3137FX-3T-3	FHLMC Multifamil K117ured P K117 X1 1.329% 08/25/30		06/01/2024	Paydown		0	0	12,308	10,894	0	(10,894)	0	(10,894)	0	0	0	0	0	897	08/25/2030	1.A FE
3137H0-H7-6	FHMS KLU3 X1 2.091% 01/25/31		06/01/2024	Paydown		0	0	129,988	94,852	0	(94,852)	0	(94,852)	0	0	0	0	0	7,867	01/25/2031	1.A
3137H1-3X-2	FHLMC 2021-P009 X 1.444% 01/25/31		06/01/2024	Paydown		0	0	42,273	34,182	0	(34,182)	0	(34,182)	0	0	0	0	0	3,003	01/25/2031	1.A
3137H1-Z5-8	FHLMC Multifamil K744ured P K744 X1 0.957% 07/25/28		06/01/2024	Paydown		0	0	7,473	5,041	0	(5,041)	0	(5,041)	0	0	0	0	0	506	07/25/2028	1.A FE
3137H2-NG-5	FHLMC Multifamil K745ured P K745 X1 0.764% 08/25/28		06/01/2024	Paydown		0	0	16,790	10,951	0	(10,951)	0	(10,951)	0	0	0	0	0	1,171	08/25/2028	1.A FE
3137H5-DR-5	FHMS K137 X1 0.297% 11/25/31		06/01/2024	Paydown		0	0	2,725	2,174	0	(2,174)	0	(2,174)	0	0	0	0	0	160	11/25/2031	1.A
3137H9-MJ-5	Freddie Mac Freddie Mac Mult2022ML14 0.142% 08/25/38		06/01/2024	Paydown		0	0	947	1,071	0	(1,071)	0	(1,071)	0	0	0	0	0	50	08/25/2038	1.A
3137HB-LW-2	FHMS K514 X1 1.160% 12/25/28		06/01/2024	Paydown		0	0	465	0	0	(465)	0	(465)	0	0	0	0	0	18	12/25/2028	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
3137HC-KW-1	FHLMC K520 X1 0.246% 03/25/29		06/01/2024	Paydown		0	0	452	0	0	(452)	0	(452)	0	0	0	0	0	11	03/25/2029	1.A
31380Y-P6-1	FNMA FN 454145 6.500% 11/01/28		06/01/2024	Paydown		828	828	834	884	0	(56)	0	(56)	0	828	0	0	0	22	11/01/2028	1.A
31382T-5C-9	FNMA FN 492343 6.500% 05/01/29		06/01/2024	Paydown		295	295	291	311	0	(16)	0	(16)	0	295	0	0	0	8	05/01/2029	1.A
31384D-PA-4	FNMA FN 520717 7.500% 11/01/29		06/01/2024	Paydown		2,802	2,802	2,801	2,988	0	(186)	0	(186)	0	2,802	0	0	0	88	11/01/2029	1.A
31384V-JY-9	FNMA FN 534979 7.027% 04/01/30		06/01/2024	Paydown		2,428	2,428	2,406	2,325	0	103	0	103	0	2,428	0	0	0	56	04/01/2030	1.A
31384V-UL-4	FNMA FN 535287 8.000% 05/01/30		06/01/2024	Paydown		272	272	274	288	0	(15)	0	(15)	0	272	0	0	0	9	05/01/2030	1.A
31385B-Y9-0	FNMA FN 539936 7.500% 05/01/30		06/01/2024	Paydown		532	532	526	556	0	(24)	0	(24)	0	532	0	0	0	17	05/01/2030	1.A
31385J-JC-3	FNMA FN 545759 6.500% 07/01/32		06/01/2024	Paydown		6,531	6,531	6,535	6,567	0	(36)	0	(36)	0	6,531	0	0	0	181	07/01/2032	1.A
31385J-K4-9	FNMA FN 545815 7.000% 07/01/32		06/01/2024	Paydown		3,903	3,903	3,904	3,930	0	(26)	0	(26)	0	3,903	0	0	0	110	07/01/2032	1.A
31385W-2S-7	FNMA FN 555285 6.000% 03/01/33		06/01/2024	Paydown		1,176	1,176	1,178	1,184	0	(8)	0	(8)	0	1,176	0	0	0	29	03/01/2033	1.A
31386U-BV-3	FNMA FN 573452 7.000% 05/01/31		06/01/2024	Paydown		14,315	14,315	14,380	14,325	0	(10)	0	(10)	0	14,315	0	0	0	418	05/01/2031	1.A
31387N-3G-0	FNMA FN 589499 6.500% 08/01/31		06/01/2024	Paydown		707	707	702	700	0	6	0	6	0	707	0	0	0	20	08/01/2031	1.A
31387R-AQ-1	FNMA FN 591415 6.500% 09/01/31		06/01/2024	Paydown		794	794	789	787	0	7	0	7	0	794	0	0	0	22	09/01/2031	1.A
31387W-TW-7	FNMA FN 596465 7.000% 08/01/31		06/01/2024	Paydown		2,627	2,627	2,725	2,730	0	(103)	0	(103)	0	2,627	0	0	0	77	08/01/2031	1.A
3138E0-YE-3	FN FN AJ7908 3.000% 01/01/27		06/01/2024	Paydown		17,050	17,050	16,498	16,786	0	263	0	263	0	17,050	0	0	0	211	01/01/2027	1.A
3138EG-QR-8	FN FN AL0463 3.000% 07/01/26		06/01/2024	Paydown		49,915	49,915	49,952	49,855	0	60	0	60	0	49,915	0	0	0	601	07/01/2026	1.A
3138EJ-C7-1	FN FN AL1893 3.500% 05/01/32		06/01/2024	Paydown		75,598	75,598	76,579	76,228	0	(630)	0	(630)	0	75,598	0	0	0	1,105	05/01/2032	1.A
3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32		06/01/2024	Paydown		67,838	67,838	69,672	69,235	0	(1,397)	0	(1,397)	0	67,838	0	0	0	991	09/01/2032	1.A
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		06/01/2024	Paydown		205,223	205,223	215,484	213,135	0	(7,912)	0	(7,912)	0	205,223	0	0	0	2,950	09/01/2043	1.A
3138EQ-GE-6	FN FN AL7396 7.188% 02/01/37		06/03/2024	Paydown		1,409	1,409	1,477	1,502	0	(93)	0	(93)	0	1,409	0	0	0	39	02/01/2037	1.A
3138MC-YS-7	FN FN AP8820 3.500% 11/01/32		06/01/2024	Paydown		39,496	39,496	42,236	40,935	0	(1,439)	0	(1,439)	0	39,496	0	0	0	582	11/01/2032	1.A
3138ML-MF-8	FN FN AQ4857 3.000% 11/01/32		06/01/2024	Paydown		102,322	102,322	102,226	102,205	0	117	0	117	0	102,322	0	0	0	1,369	11/01/2032	1.A
3138MR-Y8-8	FN FN AQ9734 3.500% 01/01/33		06/01/2024	Paydown		20,687	20,687	22,122	21,616	0	(929)	0	(929)	0	20,687	0	0	0	303	01/01/2033	1.A
3138W5-2Z-0	FN FN AR7991 3.500% 03/01/33		06/01/2024	Paydown		104,575	104,575	111,830	109,096	0	(4,521)	0	(4,521)	0	104,575	0	0	0	1,339	03/01/2033	1.A
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		06/01/2024	Paydown		59,414	59,414	59,349	59,329	0	86	0	86	0	59,414	0	0	0	742	08/01/2033	1.A
3138WE-NQ-8	FNMA FN AS4898 3.500% 05/01/45		06/03/2024	Paydown		80,630	80,630	83,250	85,222	0	(4,592)	0	(4,592)	0	80,630	0	0	0	1,168	05/01/2045	1.A
3138WH-TV-4	FN AS7763 4.000% 08/01/46		06/01/2024	Paydown		25,435	25,435	26,768	28,221	0	(2,786)	0	(2,786)	0	25,435	0	0	0	420	08/01/2046	1.A
31390Q-Q3-2	FNMA FN 653074 7.000% 07/01/32		06/01/2024	Paydown		220	220	220	220	0	(1)	0	(1)	0	220	0	0	0	6	07/01/2032	1.A
31391X-EP-0	FNMA FN 679742 5.785% 01/01/40		06/01/2024	Paydown		500	500	513	524	0	(24)	0	(24)	0	500	0	0	0	11	01/01/2040	1.A
31392V-NQ-1	FGLMC FHR 2496 ZH 5.500% 09/15/32		06/01/2024	Paydown		4,015	4,015	3,637	3,852	0	163	0	163	0	4,015	0	0	0	94	09/15/2032	1.A
31393A-S4-0	FNR 2003-W5 A 5.438% 04/25/33		06/25/2024	Paydown		478	478	478	478	0	0	0	0	0	478	0	0	0	12	04/25/2033	1.A FE
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		06/01/2024	Paydown		27,692	27,692	31,361	29,532	0	(1,840)	0	(1,840)	0	27,692	0	0	0	690	04/25/2043	1.B FE
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		06/01/2024	Paydown		11,235	11,235	11,124	11,225	0	11	0	11	0	11,235	0	0	0	233	06/25/2043	1.A
31393G-3L-6	FREDDIE MAC - CMO FHR 2531 Z 5.500% 12/15/32		06/01/2024	Paydown		11,897	11,897	11,052	11,525	0	372	0	372	0	11,897	0	0	0	265	12/15/2032	1.A
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		06/01/2024	Paydown		43,665	43,665	46,970	45,341	0	(1,676)	0	(1,676)	0	43,665	0	0	0	1,042	11/25/2033	1.A
31393W-YF-0	FHR FHR 2638 JH 5.000% 07/15/33		06/01/2024	Paydown		68,945	68,945	63,149	67,072	0	1,873	0	1,873	0	68,945	0	0	0	1,439	07/15/2033	1.A
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		06/01/2024	Paydown		73,432	73,432	81,727	82,446	0	(9,014)	0	(9,014)	0	73,432	0	0	0	1,690	01/25/2035	1.A
31394M-CM-0	FHR FHR 2702 CE 4.500% 11/15/33		06/01/2024	Paydown		139,370	139,370	141,219	140,001	0	(631)	0	(631)	0	139,370	0	0	0	2,622	11/15/2033	1.A
31394R-JY-6	FHLMC FHR 2754 PE 5.000% 02/15/34		06/01/2024	Paydown		32,182	32,182	32,967	32,443	0	(260)	0	(260)	0	32,182	0	0	0	663	02/15/2034	1.A
31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		06/01/2024	Paydown		26,375	26,375	25,601	26,036	0	339	0	339	0	26,375	0	0	0	585	03/15/2034	1.A
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		06/01/2024	Paydown		29,506	29,506	32,069	34,177	0	(4,671)	0	(4,671)	0	29,506	0	0	0	607	09/25/2039	1.A
31396R-DY-0	FHR FHR 3149 CZ 6.000% 05/15/36		06/01/2024	Paydown		6,962	6,962	7,898	8,026	0	(1,064)	0	(1,064)	0	6,962	0	0	0	173	05/15/2036	1.A
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		06/01/2024	Paydown		25,208	25,208	27,902	25,466	0	(258)	0	(258)	0	25,208	0	0	0	520	03/25/2029	1.A
31398E-J6-2	FHMS FHR 3539 YB 4.000% 06/15/24		06/01/2024	Paydown		22,124	22,124	20,907	22,059	0	65	0	65	0	22,124	0	0	0	351	06/15/2024	1.A
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		06/01/2024	Paydown		1,030	1,030	986	1,026	0	4	0	4	0	1,030	0	0	0	15	11/25/2024	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
31398J-RE-5	FHR FHR 3579 MB 4.500% 09/15/24		06/01/2024	Paydown		9,712	9,712	9,754	9,698	0	14	0	14	0	9,712	0	0	0	183	09/15/2024	1.A
31398L-KQ-0	FHR FHR 3612 JB 4.500% 12/15/24		06/01/2024	Paydown		65,758	65,758	65,748	65,647	0	111	0	111	0	65,758	0	0	0	1,219	12/15/2024	1.A
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		06/01/2024	Paydown		44,572	44,572	46,898	44,671	0	(99)	0	(99)	0	44,572	0	0	0	740	01/15/2025	1.A
31398L-WY-0	FHR FHR 3619 EJ 4.500% 01/15/25		06/01/2024	Paydown		43,347	43,347	43,272	43,271	0	76	0	76	0	43,347	0	0	0	816	01/15/2025	1.A
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		04/01/2024	Paydown		2,324	2,324	2,224	2,315	0	9	0	9	0	2,324	0	0	0	31	02/25/2025	1.A
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		05/01/2024	Paydown		815	815	886	814	0	1	0	1	0	815	0	0	0	13	09/25/2025	1.A
31398P-B9-9	FNMA 2010-41 EB 4.000% 05/25/25		04/01/2024	Paydown		1,852	1,852	1,825	1,846	0	6	0	6	0	1,852	0	0	0	25	05/25/2025	1.A
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		06/01/2024	Paydown		15,727	15,727	14,179	15,590	0	137	0	137	0	15,727	0	0	0	230	05/25/2025	1.A
31398V-H6-6	FHR FHR 3640 GM 4.000% 03/15/25		06/01/2024	Paydown		91,517	91,517	90,373	91,302	0	214	0	214	0	91,517	0	0	0	1,498	03/15/2025	1.A
31398W-EN-0	FHR FHR 3634 EU 4.000% 02/15/25		06/01/2024	Paydown		13,484	13,484	12,835	13,442	0	42	0	42	0	13,484	0	0	0	215	02/15/2025	1.A
31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		06/01/2024	Paydown		9,972	9,972	9,461	9,923	0	49	0	49	0	9,972	0	0	0	166	02/15/2025	1.A
31402G-SJ-3	FNMA FN 728721 5.500% 07/01/33		06/01/2024	Paydown		4,633	4,633	4,562	4,564	0	68	0	68	0	4,633	0	0	0	106	07/01/2033	1.A
31402H-3X-7	FNMA FN 729914 5.500% 08/01/33		06/01/2024	Paydown		1,017	1,017	1,006	1,008	0	9	0	9	0	1,017	0	0	0	23	08/01/2033	1.A
31402T-TM-7	FNMA FN 737756 5.500% 09/01/33		06/01/2024	Paydown		820	820	827	824	0	(4)	0	(4)	0	820	0	0	0	19	09/01/2033	1.A
31405M-JH-1	FNMA FN 793264 5.500% 09/01/34		06/01/2024	Paydown		8,189	8,189	8,332	8,303	0	(114)	0	(114)	0	8,189	0	0	0	187	09/01/2034	1.A
31405M-VT-1	FNMA FN 793626 5.500% 09/01/34		06/01/2024	Paydown		1,338	1,338	1,362	1,359	0	(20)	0	(20)	0	1,338	0	0	0	31	09/01/2034	1.A
31405Q-LD-8	FNMA FN 796024 5.500% 09/01/34		06/01/2024	Paydown		7,262	7,262	7,389	7,376	0	(114)	0	(114)	0	7,262	0	0	0	167	09/01/2034	1.A
31405Q-MU-9	FNMA FN 796071 5.500% 09/01/34		06/01/2024	Paydown		1,212	1,212	1,234	1,231	0	(19)	0	(19)	0	1,212	0	0	0	27	09/01/2034	1.A
31406N-YU-2	FNMA FN 815323 7.331% 01/01/35		06/01/2024	Paydown		661	661	690	692	0	(31)	0	(31)	0	661	0	0	0	18	01/01/2035	1.A
3140F8-VR-5	FN FN BD1523 3.500% 06/01/46		06/01/2024	Paydown		29,022	29,022	30,588	30,940	0	(1,918)	0	(1,918)	0	29,022	0	0	0	423	06/01/2046	1.A
3140HK-2H-0	FN FN BK6175 4.000% 10/01/48		06/01/2024	Paydown		2,948	2,948	3,000	3,097	0	(148)	0	(148)	0	2,948	0	0	0	51	10/01/2048	1.A
3140J7-XL-4	FN FN BM3382 5.000% 03/01/27		06/01/2024	Paydown		202	202	209	208	0	(6)	0	(6)	0	202	0	0	0	4	03/01/2027	1.A
3140JG-AM-7	FN FN BN0011 4.000% 08/01/48		06/01/2024	Paydown		11,191	11,191	11,393	11,764	0	(573)	0	(573)	0	11,191	0	0	0	186	08/01/2048	1.A
3140JG-WT-8	FN FN BN0657 4.000% 09/01/48		06/01/2024	Paydown		10,478	10,478	10,501	10,589	0	(111)	0	(111)	0	10,478	0	0	0	175	09/01/2048	1.A
3140JJ-EX-3	FN FN BN1949 4.000% 10/01/48		06/01/2024	Paydown		22,432	22,432	22,532	22,782	0	(350)	0	(350)	0	22,432	0	0	0	377	10/01/2048	1.A
31412E-CK-0	FNMA FN 922674 6.429% 04/01/36		06/01/2024	Paydown		724	724	760	777	0	(53)	0	(53)	0	724	0	0	0	18	04/01/2036	1.A
31412S-PL-3	FN FN 933427 5.000% 03/01/38		06/01/2024	Paydown		239	239	240	242	0	(3)	0	(3)	0	239	0	0	0	5	03/01/2038	1.A
31414V-BF-2	FNMA FN 977138 5.500% 08/01/38		06/01/2024	Paydown		1,925	1,925	1,962	1,991	0	(67)	0	(67)	0	1,925	0	0	0	44	08/01/2038	1.A
31416N-HY-1	FNMA FN AA4746 3.500% 11/01/25		06/01/2024	Paydown		19,881	19,881	20,197	19,913	0	(33)	0	(33)	0	19,881	0	0	0	285	11/01/2025	1.A
31416T-2P-3	FNMA FN AA9781 4.500% 07/01/24		06/01/2024	Paydown		9,732	9,732	9,897	9,721	0	10	0	10	0	9,732	0	0	0	178	07/01/2024	1.A
31417C-QF-5	FN FN AB5853 3.000% 08/01/32		06/01/2024	Paydown		101,908	101,908	101,239	101,385	0	523	0	523	0	101,908	0	0	0	1,339	08/01/2032	1.A
31417C-R8-0	FN FN AB5910 3.000% 08/01/32		06/01/2024	Paydown		128,538	128,538	128,463	128,413	0	126	0	126	0	128,538	0	0	0	1,608	08/01/2032	1.A
31417C-UJ-2	FN FN AB5984 3.000% 08/01/32		06/01/2024	Paydown		105,819	105,819	105,620	105,616	0	203	0	203	0	105,819	0	0	0	1,301	08/01/2032	1.A
31417F-KT-4	FN FN AB8405 3.500% 02/01/33		06/01/2024	Paydown		26,651	26,651	28,500	27,894	0	(1,243)	0	(1,243)	0	26,651	0	0	0	389	02/01/2033	1.A
31417H-C5-1	FN FN AB9991 3.000% 07/01/33		06/01/2024	Paydown		33,150	33,150	33,119	33,106	0	44	0	44	0	33,150	0	0	0	427	07/01/2033	1.A
31417T-R2-6	FNMA AC6804 4.000% 01/01/25		06/01/2024	Paydown		15,978	15,978	16,323	16,002	0	(24)	0	(24)	0	15,978	0	0	0	266	01/01/2025	1.A
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		06/01/2024	Paydown		30,803	30,803	31,063	30,783	0	20	0	20	0	30,803	0	0	0	505	01/01/2025	1.A
31417Y-C4-7	FNMA FN MA0090 4.500% 06/01/24		05/01/2024	Paydown		3,484	3,484	3,528	3,478	0	6	0	6	0	3,484	0	0	0	58	06/01/2024	1.A
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		06/01/2024	Paydown		10,274	10,274	10,569	10,277	0	(3)	0	(3)	0	10,274	0	0	0	189	08/01/2024	1.A
31418A-WD-6	FN FN MA1543 3.500% 08/01/33		06/01/2024	Paydown		73,428	73,428	75,493	74,909	0	(1,481)	0	(1,481)	0	73,428	0	0	0	1,080	08/01/2033	1.A
31418A-YD-4	FN FN MA1607 3.000% 10/01/33		06/01/2024	Paydown		255,674	255,674	255,114	255,131	0	543	0	543	0	255,674	0	0	0	3,206	10/01/2033	1.A
31418B-5K-8	FN FN MA2649 3.000% 06/01/46		06/01/2024	Paydown		24,039	24,039	24,381	24,877	0	(838)	0	(838)	0	24,039	0	0	0	301	06/01/2046	1.A
31418C-YJ-7	FN FN MA3412 3.500% 07/01/38		06/01/2024	Paydown		70,410	70,410	73,183	76,339	0	(5,928)	0	(5,928)	0	70,410	0	0	0	1,021	07/01/2038	1.A
31418D-4X-7	FNCL 4 N MA4437 2.000% 10/01/51		06/01/2024	Paydown		422,595	422,595	428,158	427,733	0	(5,138)	0	(5,138)	0	422,595	0	0	0	3,592	10/01/2051	1.A
31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25		06/01/2024	Paydown		15,340	15,340	15,603	15,378	0	(38)	0	(38)	0	15,340	0	0	0	231	11/01/2025	1.A

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
626207-YM-0	MEAG TXB PLT 6.655% 04/01/57		04/01/2024	Various		72,000	72,000	72,000	72,000	0	0	0	0	0	72,000	0	0	0	2,396	04/01/2057	1.F FE
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 5.630% 09/01/30		05/17/2024	BARCLAYS		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	77,378	09/01/2030	1.E FE
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 5.630% 05/15/56		05/09/2024	BARCLAYS		2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	0	0	2,461	05/15/2056	1.E FE
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION 5.630% 09/01/31		05/17/2024	BARCLAYS		10,400,000	10,400,000	10,400,000	2,100,000	0	0	0	0	0	10,400,000	0	0	0	74,592	09/01/2031	1.E FE
62630W-NR-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 5.600% 06/30/28		05/15/2024	BARCLAYS		4,000,000	4,000,000	4,000,000	1,100,000	0	0	0	0	0	4,000,000	0	0	0	83,539	06/30/2028	1.E FE
63607V-AB-2	NFAGEN GENERAL 3.278% 10/01/37		04/01/2024	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	246	10/01/2037	2.B FE
67737R-AC-3	OHIO ST HSG FIN AGY MF TE MULTIFAMILY HSG 3.910% 11/01/36		06/26/2024	Redemption 100.0000		33,141	33,141	33,141	33,141	0	0	0	0	0	33,141	0	0	0	549	11/01/2036	1.B FE
677555-X3-3	OH ECON DEV REV 3.850% 12/01/25		06/03/2024	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,925	12/01/2025	1.B FE
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		06/24/2024	Redemption 100.0000		29,442	29,442	29,442	29,442	0	0	0	0	0	29,442	0	0	0	347	09/01/2037	1.A FE
73500G-AB-2	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES A 6.010% 12/01/39		06/01/2024	Redemption 100.0000		660,000	660,000	660,000	660,000	0	0	0	0	0	660,000	0	0	0	19,833	12/01/2039	2.B
73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES B 6.260% 12/01/39		06/01/2024	Redemption 100.0000		220,000	220,000	220,000	220,000	0	0	0	0	0	220,000	0	0	0	6,886	12/01/2039	2.B
86607C-DU-0	SUMMIT CNTY OH DEV FIN AUTH RE DEVELOPMENT 4.750% 05/15/35		05/01/2024	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	0	05/15/2035	1.G FE
882750-VT-6	TEXAS ST DEPT OF HSG & CMNTY A SINGLE FAMILY HSG 5.858% 01/01/38		06/03/2024	Redemption 100.0000		15,000	15,000	14,914	14,913	0	87	0	87	0	15,000	0	0	0	596	01/01/2038	1.B FE
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		06/03/2024	Redemption 100.0000		12,501	12,501	12,501	12,501	0	0	0	0	0	12,501	0	0	0	211	10/25/2043	1.A FE
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		06/25/2024	Various		70,003	70,003	70,003	70,003	0	0	0	0	0	70,003	0	0	0	6,091	12/25/2043	1.A FE
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		06/03/2024	Various		134,335	134,335	134,335	134,335	0	0	0	0	0	134,335	0	0	0	13,060	10/25/2037	1.A FE
92812U-Q5-0	VASHSG 2015-A A 3.250% 06/25/42		06/03/2024	Various		388,428	388,428	389,067	388,788	0	(360)	0	(360)	0	388,428	0	0	0	5,555	06/25/2042	1.A FE
92812U-Q6-8	VASHSG 2016-A A 3.100% 06/25/41		06/03/2024	Redemption 100.0000		81,932	81,932	81,932	81,932	0	0	0	0	0	81,932	0	0	0	1,020	06/25/2041	1.A FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		06/03/2024	Various		39,620	39,620	39,620	39,620	0	0	0	0	0	39,620	0	0	0	532	08/25/2042	1.B FE
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAXABLE - SER B - REMK 5.350% 04/01/46		05/15/2024	RBC/DAIN		1,870,000	1,870,000	1,870,000	1,870,000	0	0	0	0	0	1,870,000	0	0	0	47,312	04/01/2046	1.D FE
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAXABLE - SER B - REMK 5.350% 04/01/46		04/01/2024	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	266	04/01/2046	1.D FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						93,125,634	93,134,190	95,833,205	16,740,449	0	(1,045,324)	0	(1,045,324)	0	93,125,634	0	0	0	735,249	XXX	XXX
72304@-AA-8	PINEBRIDGE 10.094% 09/21/32		06/20/2024	Redemption 100.0000		9,490	9,490	9,490	9,101	0	0	0	0	0	9,490	0	0	0	486	09/21/2032	2.C PL
72304@-AB-6	PINEBRIDGE 12.094% 09/21/32		06/20/2024	Redemption 100.0000		4,313	4,313	4,313	4,136	0	0	0	0	0	4,313	0	0	0	265	09/21/2032	4.A PL
72304#-AA-6	PINEBRIDGE 6.000% 09/30/33		06/21/2024	Redemption 100.0000		198,653	198,653	198,653	189,454	0	0	0	0	0	198,653	0	0	0	5,003	09/30/2033	2.B PL
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		06/01/2024	Paydown		3,752	3,752	3,236	3,278	0	474	0	474	0	3,752	0	0	0	86	05/25/2033	1.A FM
00079C-AE-9	ABFS 2001-2 A4 6.990% 12/25/31		06/01/2024	Paydown		661	661	529	661	0	0	0	0	0	661	0	0	0	21	12/25/2031	1.A FM
00085Y-AA-1	ACC Auto Trust 2022A 2022-A A 4.580% 07/15/26		06/15/2024	Paydown		1,189,398	1,189,398	1,189,201	1,189,131	0	267	0	267	0	1,189,398	0	0	0	22,459	07/15/2026	1.G FE

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00091J-AA-6	AB Issuer LLC 20211 2021-1 A2 3.734% 07/30/51		04/30/2024	Paydown		63,110	63,110	56,576	56,967	0	6,143	0	6,143	0	63,110	0	0	0	1,178	07/30/2051	2.C FE
00155B-AA-6	AKM ISSUING TRUST 5.450% 08/01/73		05/17/2024	STERN		4,000,000	4,000,000	4,000,000	0	0	0	0	0	0	4,000,000	0	0	0	9,530	08/01/2073	1.B FE
00164V-AE-3	AMC NETWORKS INC 4.750% 08/01/25		04/09/2024	Call 100.0000		248,000	248,000	237,460	0	0	1,384	0	1,384	0	238,844	0	9,156	9,156	8,115	08/01/2025	4.C FE
00217L-AC-6	AREIT 2019-CRE3 AS 6.743% 09/14/36		04/14/2024	Paydown		4,993,808	4,993,808	4,965,558	4,991,368	0	2,441	0	2,441	0	4,993,808	0	0	0	115,200	09/14/2036	1.A FE
00217L-AE-2	AREIT 2019-CRE3 B 6.996% 09/14/36		06/14/2024	Paydown		8,415,000	8,415,000	8,415,000	8,415,000	0	0	0	0	0	8,415,000	0	0	0	284,468	09/14/2036	1.A FE
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		06/01/2024	Paydown		20,614	20,614	20,525	20,430	0	183	0	183	0	20,614	0	0	0	300	07/25/2045	1.A
00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46		06/01/2024	Paydown		61,440	61,440	62,362	63,292	0	(1,852)	0	(1,852)	0	61,440	0	0	0	948	08/25/2046	1.A
00842V-AT-0	ABMT 2016-3 B2 3.787% 08/25/46		06/01/2024	Paydown		246,396	246,396	255,020	253,461	0	(7,065)	0	(7,065)	0	246,396	0	0	0	4,100	08/25/2046	1.A
013092-AE-1	ALBERTSONS COS/SAFEWAY 4.875% 02/15/30		04/19/2024	BANK of AMERICA SEC		4,307,765	4,676,000	4,226,000	4,302,022	0	15,316	0	15,316	0	4,317,338	0	(9,573)	(9,573)	156,089	02/15/2030	3.C FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		06/01/2024	Paydown		15,248	15,255	12,908	11,364	0	3,884	0	3,884	0	15,248	0	0	0	393	01/25/2037	1.A FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		06/01/2024	Paydown		12,217	12,256	11,136	8,816	0	3,401	0	3,401	0	12,217	0	0	0	334	09/25/2037	1.A FM
021752-AA-8	ALTOONA-BLAIR COUNTY DEV 5.400% 04/01/35		05/20/2024	PNC CAPITAL MARKETS		10,000,000	10,000,000	10,000,000	3,600,000	0	0	0	0	0	10,000,000	0	0	0	108,602	04/01/2035	1.F FE
023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28		06/15/2024	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	1.G FE
023771-R9-1	AMERICAN AIRLINES 3.000% 10/15/28		04/15/2024	Redemption 100.0000		123,287	123,287	123,287	123,287	0	0	0	0	0	123,287	0	0	0	1,849	10/15/2028	1.F FE
02530Q-AD-9	ACAR 2020-4 D 1.770% 12/14/26		04/13/2024	Paydown		3,927,620	3,927,620	3,788,926	3,876,852	0	50,768	0	50,768	0	3,927,620	0	0	0	23,173	12/14/2026	1.A FE
02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35		06/01/2024	Paydown		8,659	8,659	7,940	7,783	0	877	0	877	0	8,659	0	0	0	98	09/25/2035	1.A FM
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		06/01/2024	Paydown		36,658	36,658	36,633	36,601	0	58	0	58	0	36,658	0	0	0	539	04/17/2052	1.A FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		06/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6. *
03464H-AA-3	Angel Oak Mortga20225 2022-5 A1 4.500% 05/25/67		06/01/2024	Paydown		464,263	464,263	452,179	455,680	0	8,583	0	8,583	0	464,263	0	0	0	8,674	05/25/2067	1.A FE
03464T-AA-7	Angel Oak Mortga20223 2022-3 A1 4.000% 01/25/67		06/01/2024	Paydown		344,138	344,138	340,454	342,736	0	1,401	0	1,401	0	344,138	0	0	0	5,921	01/25/2067	1.A FE
03464U-AA-4	Angel Oak Mortga20236 2023-6 A1 6.500% 12/25/67		06/01/2024	Paydown		437,484	437,484	435,901	436,025	0	1,459	0	1,459	0	437,484	0	0	0	13,044	12/25/2067	1.A FE
03465G-AA-4	Angel Oak Mortga20232 2023-2 A1 4.650% 10/25/67		06/01/2024	Paydown		285,672	285,672	271,389	272,166	0	13,506	0	13,506	0	285,672	0	0	0	5,207	10/25/2067	1.A FE
03465R-AA-0	Angel Oak Mortga20235 2023-5 A1 4.800% 09/25/67		06/01/2024	Paydown		291,867	291,867	278,078	278,703	0	13,164	0	13,164	0	291,867	0	0	0	5,999	09/25/2067	1.A FE
03465W-AA-9	Angel Oak Mortga20231 2023-1 A1 4.750% 09/26/67		06/01/2024	Paydown		134,109	134,109	126,754	126,839	0	7,271	0	7,271	0	134,109	0	0	0	2,596	09/26/2067	1.A FE
03465X-AA-7	Angel Oak Mortga20241 2024-1 A1 5.210% 08/25/68		06/01/2024	Paydown		665,241	665,241	650,095	0	0	15,146	0	15,146	0	665,241	0	0	0	11,723	08/25/2068	1.A FE
03466D-AA-0	Angel Oak Mortga20237 2023-7 A1 4.800% 11/25/67		06/01/2024	Paydown		328,078	328,078	314,542	314,628	0	13,450	0	13,450	0	328,078	0	0	0	6,354	11/25/2067	1.A FE
03466H-AA-1	Angel Oak Mortga20243 2024-3 A1 4.800% 11/26/68		04/01/2024	MORGAN STANLEY FIXED INC		9,593,449	9,910,249	9,593,449	0	0	0	0	0	0	9,593,449	0	0	0	54,046	11/26/2068	1.A FE
03466H-AA-1	Angel Oak Mortga20243 2024-3 A1 4.800% 11/26/68		06/01/2024	Paydown		329,502	329,502	318,969	0	0	10,533	0	10,533	0	329,502	0	0	0	4,260	11/26/2068	1.A FE
034931-AA-3	Angel Oak Mortga20233 2023-3 A1 4.800% 09/26/67		06/01/2024	Paydown		241,106	241,106	230,406	231,041	0	10,064	0	10,064	0	241,106	0	0	0	4,611	09/26/2067	1.A FE
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		04/30/2024	Paydown		143,458	143,458	131,414	132,914	0	10,544	0	10,544	0	143,458	0	0	0	2,322	07/30/2050	2.C FE
04010L-AX-1	ARES CAPITAL CORP 4.200% 06/10/24		06/10/2024	Maturity		10,000,000	10,000,000	9,980,800	9,997,684	0	2,316	0	2,316	0	10,000,000	0	0	0	210,000	06/10/2024	2.C FE
05348E-AY-5	AVALONBAY COMMUNITIES 2.900% 10/15/26		06/11/2024	RBC/DAIN		2,841,180	3,000,000	2,990,670	2,997,054	0	453	0	453	0	2,997,507	0	(156,327)	(156,327)	57,275	10/15/2026	1.G FE
05368V-AA-4	AVIENT CORP 7.125% 08/01/30		04/08/2024	STIFEL NICHOLAS		24,843,120	24,356,000	23,537,299	23,631,246	0	21,835	0	21,835	0	23,653,081	0	1,190,039	1,190,039	1,200,294	08/01/2030	3.C FE
05377R-DM-3	AESOP 2019-2A B 3.550% 09/22/25		06/20/2024	Paydown		3,517,500	3,517,500	3,450,448	3,501,019	0	16,481	0	16,481	0	3,517,500	0	0	0	52,030	09/22/2025	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
05493J-AA-9	BDS Ltd 2021FL8 2021-FL8 A 6.360% 01/18/36		06/17/24	Paydown		3,030,462	3,030,462	3,030,462	3,030,462	0	0	0	0	0	3,030,462	0	0	0	98,047	01/18/2036	1.A FE
05493M-AG-9	Barclays Commerc2021C11 gage S 2021-C11 XA 1.485% 09/15/54		06/01/24	Paydown		0	0	19,328	15,729	0	(16,368)	0	(16,368)	0	0	0	0	0	1,362	09/15/2054	1.A FE
054967-AG-9	Banc of America 2018DSNYLynch 2018-DSNY B 6.776% 09/15/34		05/15/24	Paydown		5,000,000	5,000,000	4,996,875	0	0	3,125	0	3,125	0	5,000,000	0	0	0	57,359	09/15/2034	1.D FE
054970-AL-2	BFLD 2019-DPLO D 7.283% 10/15/34		06/15/24	Paydown		4,000,000	4,000,000	3,991,355	1,999,132	0	3,993	0	3,993	0	4,000,000	0	0	0	122,955	10/15/2034	1.A
054975-AG-2	Barclays Commerc2022C18 gage S 2022-C18 XA 0.639% 12/15/55		06/01/24	Paydown		0	0	5,084	4,480	0	(4,480)	0	(4,480)	0	0	0	0	0	297	12/15/2055	1.A FE
05550T-AA-7	BHPT 2019-BXHP A 6.351% 08/15/36		04/15/24	Paydown		1,798,459	1,798,459	1,797,897	1,798,898	0	(439)	0	(439)	0	1,798,459	0	0	0	38,745	08/15/2036	1.A
05550T-AC-3	BHPT 2019-BXHP B 6.699% 08/15/36		04/15/24	Paydown		2,100,000	2,100,000	2,038,313	2,079,348	0	20,652	0	20,652	0	2,100,000	0	0	0	47,720	08/15/2036	1.A
05551V-BK-8	Barclays Commerc2021C10 gage S 2021-C10 XA 1.402% 07/15/54		06/01/24	Paydown		0	0	29,108	21,022	0	(23,294)	0	(23,294)	0	0	0	0	0	1,705	07/15/2054	1.A FE
05552F-BC-0	Barclays Commerc2022C15 gage S 2022-C15 XA 0.323% 04/15/55		06/01/24	Paydown		0	0	7,598	5,978	0	(5,978)	0	(5,978)	0	0	0	0	0	398	04/15/2055	1.A FE
05552Y-AG-1	Barclays Commerc2022C16 gage S 2022-C16 XA 0.279% 06/15/55		06/01/24	Paydown		0	0	6,809	5,136	0	(5,136)	0	(5,136)	0	0	0	0	0	304	06/15/2055	1.A FE
05553W-AG-4	Barclays Commerc2023C21 gage S 2023-C21 XA 0.333% 09/15/56		06/01/24	Paydown		0	0	323	318	0	(318)	0	(318)	0	0	0	0	0	26	09/15/2056	1.A FE
05602N-AG-5	BMO Mortgage Tru2022C2 2022-C2 XA 0.043% 07/15/54		06/01/24	Paydown		0	0	961	825	0	(825)	0	(825)	0	0	0	0	0	61	07/15/2054	1.A FE
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		06/01/24	Paydown		730,098	730,098	718,031	728,420	0	1,677	0	1,677	0	730,098	0	0	0	8,550	03/10/2033	1.A
05606J-AA-3	BX 2018-BILT A 6.426% 05/15/30		05/15/24	Paydown		8,000,000	8,000,000	7,990,000	7,989,400	0	10,600	0	10,600	0	8,000,000	0	0	0	217,166	05/15/2030	1.A FE
05606J-AG-0	BX 2018-BILT B 6.646% 05/15/30		05/15/24	Paydown		8,000,000	8,000,000	7,990,000	7,989,095	0	10,905	0	10,905	0	8,000,000	0	0	0	224,597	05/15/2030	1.B FE
059469-AF-3	BOAA 2006-7 A6 6.359% 10/25/36		06/01/24	Paydown		4,964	4,964	1,757	1,476	0	3,487	0	3,487	0	4,964	0	0	0	34	10/25/2036	1.A FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		06/01/24	Paydown		855	855	852	860	0	(6)	0	(6)	0	855	0	0	0	20	09/25/2035	1.A FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		06/01/24	Paydown		2,376	2,376	2,243	2,249	0	127	0	127	0	2,376	0	0	0	55	10/25/2034	1.A FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		06/01/24	Paydown		4,409	4,409	4,317	4,383	0	26	0	26	0	4,409	0	0	0	106	11/25/2035	1.A FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		06/01/24	Paydown		758	758	721	737	0	21	0	21	0	758	0	0	0	17	08/25/2035	1.A FM
05949C-PJ-9	BOAMS 2005-L 2A3 5.418% 01/25/36		06/01/24	Paydown		6,069	6,171	5,835	6,061	0	7	0	7	0	6,069	0	0	0	140	01/25/2036	1.A FM
05950P-AJ-2	BAFC 2006-H 3A2 4.505% 09/20/46		06/01/24	Paydown		8,875	9,135	7,748	8,570	0	306	0	306	0	8,875	0	0	0	173	09/20/2046	1.A FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		06/01/24	Paydown		14,244	14,795	12,387	13,063	0	1,180	0	1,180	0	14,244	0	0	0	339	09/25/2034	1.A FM
05951F-AG-9	BAFC 2007-1 TA5 6.590% 01/25/37		06/01/24	Paydown		17,744	17,351	14,839	14,839	0	2,905	0	2,905	0	17,744	0	0	0	377	01/25/2037	1.A FM
06054M-AF-0	BACM 2016-UB10 XA 1.885% 07/15/49		06/01/24	Paydown		0	0	21,597	8,455	0	(8,455)	0	(8,455)	0	0	0	0	0	2,065	07/15/2049	1.A FE
06539L-AZ-3	BN 2018-BN13 ASB 4.193% 08/15/61		06/01/24	Paydown		1,601,480	1,601,480	1,649,409	1,612,119	0	(10,639)	0	(10,639)	0	1,601,480	0	0	0	27,992	08/15/2061	1.A
06539W-BC-9	Bank 2020BN25 2020-BN25 XA 0.989% 01/15/63		06/01/24	Paydown		0	0	3,151	2,783	0	(2,829)	0	(2,829)	0	0	0	0	0	256	01/15/2063	1.A FE
06540T-AB-6	BANK 2018-BN11 ASB 4.010% 03/15/61		06/01/24	Paydown		430,290	430,290	443,188	433,799	0	(3,510)	0	(3,510)	0	430,290	0	0	0	7,193	03/15/2061	1.A
06540T-AE-0	BANK 2018-BN11 XA 0.591% 03/15/61		06/01/24	Paydown		0	0	9,271	5,567	0	(5,567)	0	(5,567)	0	0	0	0	0	672	03/15/2061	1.A FE
06540W-BH-5	BANK 2019-BN19 XA 1.072% 08/15/61		06/01/24	Paydown		0	0	7,138	5,492	0	(6,246)	0	(6,246)	0	0	0	0	0	580	08/15/2061	1.A FE
06541F-BB-4	BANK 2017-BNK4 XA 1.495% 05/15/50		06/01/24	Paydown		0	0	9,114	4,888	0	(4,888)	0	(4,888)	0	0	0	0	0	797	05/15/2050	1.A FE
06541R-BC-6	Bank 2019BN23 2019-BN23 XA 0.801% 12/15/52		06/01/24	Paydown		0	0	2,894	2,721	0	(2,752)	0	(2,752)	0	0	0	0	0	257	12/15/2052	1.A FE
066043-AX-8	Bank5 20245YR6 2024-5YR6 XA 0.975% 05/15/57		06/01/24	Paydown		0	0	101	0	0	(101)	0	(101)	0	0	0	0	0	3	05/15/2057	1.A FE
07332V-BJ-3	Barclays Commerc2017C1 gage S 2017-C1 XA 1.608% 02/15/50		06/01/24	Paydown		0	0	124,880	90,803	0	(90,803)	0	(90,803)	0	0	0	0	0	17,746	02/15/2050	1.A FE
07384M-TM-4	BSARM 2003-1 5A1 6.253% 04/25/33		06/03/24	Paydown		723	723	722	723	0	1	0	1	0	723	0	0	0	18	04/25/2033	1.A FM
08160B-AE-4	BMARK 2018-B5 ASB 4.158% 07/15/51		06/01/24	Paydown		786,188	786,188	809,772	792,510	0	(6,322)	0	(6,322)	0	786,188	0	0	0	13,630	07/15/2051	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
08160K-AH-7	BENCHMARK Mortga2019B15 2019-B15 XA 0.926% 12/15/72		06/01/2024	Paydown		0	0	12,068	9,046	0	(9,732)	0	(9,732)	0	0	0	0	0	972	12/15/2072	1.A FE
08161Y-BH-5	BENCHMARK Mortga2022B34 2022-B34 XA 0.102% 04/15/55		06/01/2024	Paydown		0	0	3,297	2,446	0	(2,446)	0	(2,446)	0	0	0	0	0	213	04/15/2055	1.A FE
08163A-AF-0	BMARK 2020-B18 XA 1.908% 07/15/53		06/01/2024	Paydown		0	0	86,765	52,556	0	(52,556)	0	(52,556)	0	0	0	0	0	4,513	07/15/2053	1.A FE
08163X-AZ-6	BENCHMARK Mortga2024V5 2024-V5 XA 1.298% 01/10/57		06/03/2024	Paydown		0	0	212	0	0	(212)	0	(212)	0	0	0	0	0	15	01/10/2057	1.A FE
081927-AC-9	BENCHMARK Mortga2024V6 2024-V6 XA 1.578% 10/15/28		06/01/2024	Paydown		0	0	1,425	0	0	(1,425)	0	(1,425)	0	0	0	0	0	63	10/15/2028	1.A FE
09660S-AV-2	BMO Mortgage Tru20245C4 2024-5C4 XA 0.814% 05/15/57		06/01/2024	Paydown		0	0	505	0	0	(505)	0	(505)	0	0	0	0	0	13	05/15/2057	1.A FE
10569B-AA-5	BRAVO Residentia2020RPL2g Trus 2020-RPL2 A1 2.000% 05/25/59		06/01/2024	Paydown		289,373	289,373	263,058	258,369	0	31,005	0	31,005	0	289,373	0	0	0	3,505	05/25/2059	1.A
10638B-AA-2	BREAN 2023-RM7 A1 4.500% 03/25/78		06/25/2024	Paydown		239,591	239,591	215,313	215,320	0	24,270	0	24,270	0	239,591	0	0	0	4,652	03/25/2078	1.A FE
10638C-AA-0	BABS 2021-RM1 A 1.400% 10/25/63		04/25/2024	Paydown		83,092	83,092	79,260	80,349	0	2,743	0	2,743	0	83,092	0	0	0	291	10/25/2063	1.A FE
10638J-AA-5	Brean Asset Back2022RM4 ities 2022-RM4 A1 3.000% 07/25/62		04/01/2024	PRIVATE PLACEMENT		37,505	37,505	37,505	0	0	0	0	0	0	37,505	0	0	0	0	07/25/2062	1.A FE
10638N-AA-6	Brean Asset Back2022RM3 ities 2022-RM3 A 1.750% 02/25/62		06/25/2024	Paydown		461,833	461,833	440,126	447,339	0	14,266	0	14,266	0	461,833	0	0	0	2,477	02/25/2062	1.A FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT 3.800% 09/20/31		06/20/2024	Various		130,166	130,166	127,532	127,550	0	2,616	0	2,616	0	130,166	0	0	0	2,473	09/20/2031	1.D FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		06/15/2024	Redemption 100.0000		338,545	338,545	294,304	287,136	0	51,409	0	51,409	0	338,545	0	0	0	5,586	12/15/2032	1.E FE
11044M-AA-4	BRITISH AIR 20-1 A PPT 4.250% 11/15/32		05/15/2024	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
11284D-AA-3	BROOKFIELD PPTY REIT INC 5.750% 05/15/26		04/05/2024	J P MORGAN SEC HI-YIELD		1,445,500	1,475,000	1,475,000	1,475,000	0	0	0	0	0	1,475,000	0	(29,500)	(29,500)	33,925	05/15/2026	4.A FE
117043-AU-3	BRUNSWICK CORP 4.400% 09/15/32		06/17/2024	Various		353,248	396,000	389,616	390,458	0	222	0	222	0	390,680	0	(37,431)	(37,431)	12,553	09/15/2032	2.B FE
12008R-AR-8	BUILDERS FIRSTSOURCE INC 6.375% 06/15/32		04/17/2024	Various		13,816,370	14,042,000	14,075,111	14,069,548	0	(1,700)	0	(1,700)	0	14,067,849	0	(251,479)	(251,479)	307,631	06/15/2032	3.C FE
1248ME-AG-4	CBASS 2007-CB4 A2D 3.785% 04/25/37		06/01/2024	Paydown		6,256	6,256	5,130	5,054	0	1,202	0	1,202	0	6,256	0	0	0	70	04/25/2037	1.A FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 3.181% 01/25/37		06/01/2024	Paydown		962	962	598	288	0	675	0	675	0	962	0	0	0	5	01/25/2037	1.A FM
12512J-AT-1	CD 2018-CD7 ASB 4.213% 08/15/51		06/01/2024	Paydown		388,941	388,941	400,603	392,301	0	(3,360)	0	(3,360)	0	388,941	0	0	0	6,831	08/15/2051	1.A
12526W-AA-7	Cascade Funding 2022HB8 Trust 2022-HB8 A 3.750% 04/25/25		06/25/2024	Paydown		502,210	502,210	492,264	496,459	0	5,751	0	5,751	0	502,210	0	0	0	7,692	04/25/2025	1.A FE
12529H-AA-7	CFMT 2020-AB1 A 1.943% 09/25/50		06/25/2024	Paydown		517,891	517,891	516,231	516,340	0	1,551	0	1,551	0	517,891	0	0	0	3,996	09/25/2050	1.A FE
12530G-AA-6	Cascade Funding 2022HB9 Trust 2022-HB9 A 3.250% 09/25/37		06/25/2024	Paydown		270,282	270,282	245,765	253,782	0	16,500	0	16,500	0	270,282	0	0	0	3,559	09/25/2037	1.A FE
12530J-AA-0	Cascade Funding 2022AB2 Trust 2022-AB2 A 2.000% 02/25/52		06/25/2024	Paydown		8,039,959	8,039,959	7,612,409	7,804,372	0	235,587	0	235,587	0	8,039,959	0	0	0	59,765	02/25/2052	1.A FE
12530K-AA-7	Cascade Funding 2023HB11 Trust 2023-HB11 A 4.000% 02/25/37		06/25/2024	Paydown		747,984	747,984	709,770	711,883	0	36,101	0	36,101	0	747,984	0	0	0	12,339	02/25/2037	1.A FE
12530Q-AA-4	Cascade Funding 2023HB12 Trust 2023-HB12 A 4.250% 04/25/33		06/25/2024	Paydown		2,305,336	2,305,336	2,224,027	2,227,847	0	77,488	0	77,488	0	2,305,336	0	0	0	40,947	04/25/2033	1.A FE
12531W-AZ-5	CFCRE 2016-C3 ASB 3.688% 01/10/48		06/01/2024	Paydown		562,396	562,396	579,238	564,003	0	(1,607)	0	(1,607)	0	562,396	0	0	0	8,647	01/10/2048	1.A
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		06/01/2024	Paydown		232	18,415	4,908	3,728	0	(3,496)	0	(3,496)	0	232	0	0	0	382	02/25/2037	1.A FM
12563L-AS-6	CLIF 2020-3A A 2.070% 10/18/45		06/18/2024	Paydown		1,186,975	1,186,975	1,182,715	1,183,055	0	3,920	0	3,920	0	1,186,975	0	0	0	10,238	10/18/2045	1.F FE
12565K-AE-7	CLI Funding LLC 20221A 2022-1A A1 2.720% 01/18/47		06/18/2024	Paydown		200,000	200,000	182,156	184,333	0	15,667	0	15,667	0	200,000	0	0	0	2,267	01/18/2047	1.F FE
12565K-AG-2	CLI Funding LLC 20221A 2023-1A A 6.310% 06/18/48		06/18/2024	Paydown		468,750	468,750	468,361	468,375	0	375	0	375	0	468,750	0	0	0	12,324	06/18/2048	1.G FE
12592L-BG-6	COMM 2014-CR20 ASB 3.305% 11/10/47		06/01/2024	Paydown		412,049	412,049	424,390	412,371	0	(321)	0	(321)	0	412,049	0	0	0	5,270	11/10/2047	1.A
12592L-BK-7	COMM 2014-CR20 XA 1.066% 11/10/47		06/01/2024	Paydown		0	0	182,865	29,449	0	(29,449)	0	(29,449)	0	0	0	0	0	39,729	11/10/2047	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	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
12592P-BG-7	COMM 2014-UBS6 XA 0.960% 12/10/47		06/01/2024	Paydown		0	0	61,890	13,180	0	(13,180)	0	(13,180)	0	0	0	0	0	10,731	12/10/2047	1.A FE
12592U-AH-5	CSMLT 2015-1 A4 3.500% 05/25/45		06/01/2024	Paydown		21,391	21,391	21,592	21,673	0	(281)	0	(281)	0	21,391	0	0	0	314	05/25/2045	1.A
12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		06/01/2024	Paydown		111,398	111,398	114,736	111,589	0	(191)	0	(191)	0	111,398	0	0	0	1,595	07/10/2048	1.A
12593J-BC-9	COMM 2015-CR24 ASB 3.445% 08/10/48		06/01/2024	Paydown		821,705	821,705	846,347	822,874	0	(1,169)	0	(1,169)	0	821,705	0	0	0	10,976	08/10/2048	1.A
12625K-AM-7	COMM 2013-CR8 B 3.658% 06/10/46		06/01/2024	Paydown		1,770,368	1,770,368	1,760,973	1,770,368	0	0	0	0	0	1,770,368	0	0	0	32,038	06/10/2046	1.A
12628K-AF-9	CSAB 2006-3 A3A 6.450% 11/25/36		06/01/2024	Paydown		65,032	65,032	11,420	10,033	0	54,999	0	54,999	0	65,032	0	0	0	252	11/25/2036	1.A FM
12628L-AJ-9	CSAB 2006-4 A6A 6.184% 12/25/36		06/01/2024	Paydown		12,689	12,689	2,855	2,210	0	10,479	0	10,479	0	12,689	0	0	0	54	12/25/2036	1.A FM
12631D-BC-6	COMM Mortgage Tr2014CR17 2014-CR17 XA 0.833% 05/10/47		06/01/2024	Paydown		0	0	597,888	0	0	0	0	0	0	0	0	0	0	132,290	05/10/2047	1.A FE
12646U-AF-5	CSMC 2013-IVR1 B4 3.473% 03/25/43		06/01/2024	Paydown		21,329	21,329	21,569	21,475	0	(146)	0	(146)	0	21,329	0	0	0	304	03/25/2043	1.A
12646W-AS-3	CSMC 2013-IVR2 B2 3.395% 04/25/43		06/01/2024	Paydown		21,439	21,439	20,668	21,175	0	264	0	264	0	21,439	0	0	0	300	04/25/2043	1.A
12647G-CP-1	CSMC 2013-IVR4 B3 3.499% 07/25/43		06/01/2024	Paydown		55,197	55,197	52,748	54,032	0	1,165	0	1,165	0	55,197	0	0	0	805	07/25/2043	1.A
12647M-DU-6	CSMC 2013-6 B3 3.388% 08/25/43		06/01/2024	Paydown		127,910	127,910	125,492	126,391	0	1,519	0	1,519	0	127,910	0	0	0	1,833	08/25/2043	1.A
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		06/01/2024	Paydown		10,111	10,111	10,088	10,087	0	24	0	24	0	10,111	0	0	0	127	08/25/2043	1.A
12649G-AQ-9	CSMC 2014-OAK1 B3 3.641% 11/25/44		06/01/2024	Paydown		28,949	28,949	29,967	29,771	0	(822)	0	(822)	0	28,949	0	0	0	429	11/25/2044	1.A
12649G-AR-7	CSMC 2014-OAK1 B4 3.641% 11/25/44		06/01/2024	Paydown		30,612	30,612	31,397	31,190	0	(578)	0	(578)	0	30,612	0	0	0	454	11/25/2044	1.A
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		06/01/2024	Paydown		5,015	5,015	5,020	5,025	0	(9)	0	(9)	0	5,015	0	0	0	63	12/25/2044	1.A
12649K-AX-5	CSMC 2015-WIN1 B4 3.769% 12/25/44		06/01/2024	Paydown		53,183	53,183	52,020	52,389	0	794	0	794	0	53,183	0	0	0	829	12/25/2044	1.A
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		06/01/2024	Paydown		109,160	109,160	106,618	104,430	0	4,729	0	4,729	0	109,160	0	0	0	1,600	02/25/2048	1.A
12653T-BW-0	CSMC 2018-J1 B2 3.580% 02/25/48		06/01/2024	Paydown		347,212	347,212	351,118	350,591	0	(3,379)	0	(3,379)	0	347,212	0	0	0	5,190	02/25/2048	1.A
12653T-BY-6	CSMC 2018-J1 B4 3.580% 02/25/48		06/01/2024	Paydown		77,916	77,916	69,370	70,028	0	7,888	0	7,888	0	77,916	0	0	0	1,165	02/25/2048	1.A
12657N-AA-8	CQP HOLDCO LP/BIP-V CHIN 5.500% 06/15/31		04/23/2024	Various		9,186,250	10,000,000	8,662,800	8,830,579	0	36,273	0	36,273	0	8,866,852	0	319,398	319,398	195,403	06/15/2031	4.A FE
12658P-AA-2	CP CANYONS WFH 5.450% 09/01/61 Redemption 100.0000		04/01/2024			21,200,000	21,200,000	21,200,000	21,200,000	0	0	0	0	0	21,200,000	0	0	0	385,842	09/01/2061	1.B FE
12659Y-AA-2	COLT Funding LLC20223 2022-3 A1 3.901% 02/25/67		06/01/2024	Paydown		536,628	536,628	536,623	536,565	0	63	0	63	0	536,628	0	0	0	8,877	02/25/2067	1.A FE
12662Y-AA-7	COLT Funding LLC20226 2022-6 A1 4.650% 06/27/67		06/01/2024	Paydown		22,799	22,799	22,250	0	0	549	0	549	0	22,799	0	0	0	283	06/27/2067	1.A FE
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		06/01/2024	Paydown		6,323	6,323	5,997	6,073	0	251	0	251	0	6,323	0	0	0	141	02/25/2035	1.A FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		06/01/2024	Paydown		18,503	16,695	14,733	13,617	0	4,887	0	4,887	0	18,503	0	0	0	439	04/25/2035	1.A FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		06/01/2024	Paydown		17,040	17,040	16,725	16,894	0	145	0	145	0	17,040	0	0	0	434	04/25/2034	1.A FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		06/01/2024	Paydown		11,555	11,579	8,749	8,570	0	2,984	0	2,984	0	11,555	0	0	0	261	10/25/2035	1.A FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		06/01/2024	Paydown		30,472	30,400	27,476	26,939	0	3,534	0	3,534	0	30,472	0	0	0	716	05/25/2035	1.A FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		06/01/2024	Paydown		37,053	37,053	30,220	30,748	0	6,305	0	6,305	0	37,053	0	0	0	907	05/25/2035	1.A FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		06/01/2024	Paydown		9,220	8,943	8,089	6,591	0	2,629	0	2,629	0	9,220	0	0	0	213	07/25/2035	1.A FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		06/01/2024	Paydown		3,407	3,766	3,283	2,583	0	824	0	824	0	3,407	0	0	0	88	08/25/2035	1.A FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		06/01/2024	Paydown		9,646	9,274	7,799	5,229	0	4,417	0	4,417	0	9,646	0	0	0	215	10/25/2035	1.A FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		06/01/2024	Paydown		13,348	13,348	12,347	9,750	0	3,598	0	3,598	0	13,348	0	0	0	326	11/25/2035	1.D FM
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		06/01/2024	Paydown		29,823	29,659	27,776	22,763	0	7,060	0	7,060	0	29,823	0	0	0	685	11/25/2035	1.A FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		06/01/2024	Paydown		21,823	14,500	11,775	6,562	0	15,261	0	15,261	0	21,823	0	0	0	643	05/25/2036	1.A FM
12668W-AU-1	CWL 2007-4 A5W 4.564% 04/25/47		06/01/2024	Paydown		2,008	2,008	1,842	2,057	0	(49)	0	(49)	0	2,008	0	0	0	40	04/25/2047	1.A FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		05/01/2024	Paydown		13,855	12,309	10,560	6,068	0	7,787	0	7,787	0	13,855	0	0	0	302	11/25/2035	1.A FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		06/01/2024	Paydown		1,107	3,704	3,135	2,118	0	(1,011)	0	(1,011)	0	1,107	0	0	0	103	11/25/2035	1.A FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		06/01/2024	Paydown		1,050	2,254	1,911	1,291	0	(241)	0	(241)	0	1,050	0	0	0	58	11/25/2035	1.A FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		06/01/2024	Paydown		11,020	11,020	10,970	10,977	0	43	0	43	0	11,020	0	0	0	240	05/25/2034	1.A FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		06/01/2024	Paydown		7,640	7,640	7,172	7,400	0	239	0	239	0	7,640	0	0	0	167	06/25/2034	1.A FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		06/01/2024	Paydown		7,425	5,182	4,798	3,606	0	3,819	0	3,819	0	7,425	0	0	0	204	08/25/2035	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
13705D-AA-0	CANAL 2021-1 B 4.307% 09/15/56		06/15/2024	Paydown		183,202	183,202	188,698	193,769	0	(10,566)	0	(10,566)	0	183,202	0	0	0	3,289	09/15/2056	1.F FE
14338H-AA-4	CARMEL VALLEY SR LIVING 5.450% 09/01/61		05/20/2024	STERN		18,100,000	18,100,000	18,100,000	7,350,000	0	0	0	0	0	18,100,000	0	0	0	213,719	09/01/2061	1.B FE
14367L-AC-5	CarNow Auto Rece20221A Trust 2022-1A B 4.890% 03/16/26		06/15/2024	Paydown		1,892,473	1,892,473	1,892,212	1,892,158	0	315	0	315	0	1,892,473	0	0	0	38,382	03/16/2026	1.C FE
147271-AA-8	Cascade Funding 2019RM3 Trust 2019-RM3 A 2.800% 06/25/69		06/25/2024	Paydown		865,094	865,094	858,467	859,447	0	5,647	0	5,647	0	865,094	0	0	0	10,671	06/25/2069	1.A FE
14727Q-AA-3	CFMT 2018-RM2 A 4.000% 10/25/68		06/25/2024	Paydown		558,772	558,772	558,379	558,816	0	(44)	0	(44)	0	558,772	0	0	0	10,755	10/25/2068	1.A FE
15089Q-AM-6	CELANESE US HOLDINGS LLC 6.165% 07/15/27		04/25/2024	Cantor Fitzgerald Fixed		763,886	760,000	772,510	769,272	0	(847)	0	(847)	0	768,425	0	(4,540)	(4,540)	36,963	07/15/2027	2.C FE
15132E-LC-0	CDMC 2005-1 A5 5.105% 02/18/35		06/01/2024	Paydown		1,192	1,192	1,191	1,191	0	1	0	1	0	1,192	0	0	0	25	02/18/2035	1.A FM
161175-CP-7	CHARTER COMM OPT LLC/CAP 6.650% 02/01/34		06/11/2024	WELLS FARGO		650,337	644,000	644,477	0	0	136	0	136	0	644,613	0	5,724	5,724	25,220	02/01/2034	2.C FE
16159M-AA-4	Chase Mortgage F2024RPL1orpora 2024-RPL1 A1A 3.250% 03/25/64		06/01/2024	Paydown		165,473	165,473	141,569	0	0	23,903	0	23,903	0	165,473	0	0	0	1,378	03/25/2064	1.A FE
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		06/01/2024	Paydown		0	12,340	6,079	5,773	3,588	(9,361)	0	(5,773)	0	0	0	0	0	(10)	11/25/2036	3.C FM
17310F-AT-2	CMSI 2006-5 3A1 5.500% 09/25/36		06/01/2024	Paydown		8,740	8,740	8,882	9,004	0	(264)	0	(264)	0	8,740	0	0	0	200	09/25/2036	1.A FM
17312H-AE-9	CRMSI 2007-2 A5 7.152% 06/25/37		06/01/2024	Paydown		228,854	228,854	228,847	225,979	0	2,875	0	2,875	0	228,854	0	0	0	4,136	06/25/2037	1.A FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		06/01/2024	Paydown		35,118	35,118	34,517	34,481	0	638	0	638	0	35,118	0	0	0	507	10/25/2043	1.A
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		06/01/2024	Paydown		17,668	17,668	17,861	17,818	0	(150)	0	(150)	0	17,668	0	0	0	311	06/25/2044	1.A
17323E-AQ-6	CMLTI 2014-J2 B4 3.826% 11/25/44		06/01/2024	Paydown		39,540	39,540	39,849	39,882	0	(342)	0	(342)	0	39,540	0	0	0	630	11/25/2044	1.A
17324D-BA-1	CGCMT 2015-P1 XA 0.844% 09/15/48		06/01/2024	Paydown		0	0	51,533	17,412	0	(17,412)	0	(17,412)	0	0	0	0	0	6,021	09/15/2048	1.A FE
17324V-AR-5	Citigroup Mortga2015PS1 Trust 2015-PS1 B3 5.250% 09/25/42		06/01/2024	Paydown		154,034	154,034	149,028	149,122	0	4,912	0	4,912	0	154,034	0	0	0	3,351	09/25/2042	1.A
17328R-BE-8	CGCMT 2020-GC46 XA 1.092% 02/15/53		06/01/2024	Paydown		0	0	21,822	13,314	0	(13,314)	0	(13,314)	0	0	0	0	0	1,213	02/15/2053	1.A FE
17329M-CL-1	Citigroup Mortga2021J2 Trust 2021-J2 A7A 2.500% 07/25/51		06/01/2024	Paydown		331,440	331,440	273,140	274,361	0	57,080	0	57,080	0	331,440	0	0	0	3,771	07/25/2051	1.A
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		04/25/2024	Paydown		69,438	69,438	71,189	70,075	0	(638)	0	(638)	0	69,438	0	0	0	1,811	04/25/2047	2.C FE
19685G-AA-4	COLT Funding LLC20224 2022-4 A1 4.301% 03/25/67		06/01/2024	Paydown		404,485	404,485	402,464	402,477	0	2,009	0	2,009	0	404,485	0	0	0	8,075	03/25/2067	1.A FE
207932-AA-2	FNMA - CAS2023R01 2023-R01 1M1 7.735% 12/25/42		06/25/2024	Paydown		224,578	224,578	224,578	224,578	0	0	0	0	0	224,578	0	0	0	8,143	12/25/2042	1.A
21872F-AE-7	CoreVest America20191 e Ltd 2019-1 C 4.226% 03/15/52		06/01/2024	Paydown		266,159	266,159	260,004	262,441	0	3,718	0	3,718	0	266,159	0	0	0	5,151	03/15/2052	1.E FE
21873A-AA-5	CoreVest America20204 e Ltd 2020-4 A 1.174% 12/15/52		06/01/2024	Paydown		682,248	682,248	619,327	644,159	0	38,089	0	38,089	0	682,248	0	0	0	3,794	12/15/2052	1.A FE
21873B-AA-3	CoreVest America20212 e Ltd 2021-2 A 1.408% 07/15/54		06/01/2024	Paydown		404,377	404,377	360,280	370,922	0	33,455	0	33,455	0	404,377	0	0	0	2,400	07/15/2054	1.A FE
21873C-AC-7	CoreVest America20203 e Ltd 2020-3 XA 3.914% 08/15/53		06/01/2024	Paydown		0	0	199,916	122,250	0	(122,250)	0	(122,250)	0	0	0	0	0	48,546	08/15/2053	1.A FE
21873L-AA-1	CoreVest America20211 e Ltd 2021-1 A 1.569% 04/15/53		06/01/2024	Paydown		309,904	309,904	262,447	271,184	0	38,721	0	38,721	0	309,904	0	0	0	2,253	04/15/2053	1.A FE
21873N-AA-7	CoreVest America20213 e Trus 2021-3 A 1.900% 10/15/54		06/01/2024	Paydown		75,504	75,504	68,074	70,671	0	4,833	0	4,833	0	75,504	0	0	0	584	10/15/2054	1.A FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		06/01/2024	Paydown		3,262	3,262	3,139	3,190	0	73	0	73	0	3,262	0	0	0	84	06/25/2033	4.B FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		06/01/2024	Paydown		114,422	114,422	113,939	113,978	0	444	0	444	0	114,422	0	0	0	2,972	07/25/2033	1.G FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		06/01/2024	Paydown		131,536	131,536	127,343	130,167	0	1,369	0	1,369	0	131,536	0	0	0	2,508	12/25/2034	1.A FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		06/01/2024	Paydown		22,369	22,376	21,021	16,454	0	5,915	0	5,915	0	22,369	0	0	0	544	06/25/2035	1.A FM
225470-M6-7	CSMC 2006-3 1A4A 6.396% 04/25/36		06/01/2024	Paydown		12,053	12,053	7,298	6,642	0	5,411	0	5,411	0	12,053	0	0	0	266	04/25/2036	1.A FM
225470-QY-2	CSMC 2005-5 A2F 5.865% 04/25/36		06/25/2024	Paydown		104,888	104,888	47,035	943	0	103,945	0	103,945	0	104,888	0	0	0	258	04/25/2036	1.A FM
22943H-AG-1	CSAB 2006-1 A6A 6.672% 06/25/36		06/01/2024	Paydown		47,697	47,697	24,357	11,753	0	35,944	0	35,944	0	47,697	0	0	0	87	06/25/2036	1.A FM
233046-AF-8	DNKN 2017-1A A2II 4.030% 11/20/47		05/20/2024	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

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
233046-AQ-4	DNKN 2021-1A A2II 2.493% 11/20/51		05/20/2024	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
233331-AY-3	DTE ENERGY COMPANY 2.850% 10/01/26		06/11/2024	Various		6,997,218	7,400,000	6,745,433	7,131,406	0	41,557	0	41,557	0	7,172,962	0	(175,744)	(175,744)	147,044	10/01/2026	2.B FE
23343J-AG-1	DT Auto Owner Tr20194A 2019-4A D 2.850% 07/15/25		04/15/2024	Paydown		171,192	171,192	170,042	171,066	0	127	0	127	0	171,192	0	0	0	1,626	07/15/2025	1.A FE
24703T-AD-8	DELL INT LLC / EMC CORP 6.020% 06/15/26		05/01/2024	BANK of AMERICA SEC		3,286,863	3,267,000	3,445,647	3,354,938	0	(13,015)	0	(13,015)	0	3,341,923	0	(55,060)	(55,060)	75,391	06/15/2026	2.B FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		06/01/2024	Paydown		14,329	14,831	13,513	13,097	0	1,231	0	1,231	0	14,329	0	0	0	271	09/25/2035	3.B FM
251510-ML-4	DBALT 2006-AB1 A3 6.365% 02/25/36		06/01/2024	Paydown		6,503	6,503	5,947	6,007	0	496	0	496	0	6,503	0	0	0	131	02/25/2036	1.A FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		06/01/2024	Paydown		124	163	134	134	0	(11)	0	(11)	0	124	0	0	0	2	10/25/2036	1.A FM
25151E-AD-5	DBALT 2006-AB3 A4 6.923% 07/25/36		06/01/2024	Paydown		9,206	9,206	7,940	7,525	0	1,681	0	1,681	0	9,206	0	0	0	198	07/25/2036	1.A FM
26078J-AE-0	DOWDUPONT INC 5.319% 11/15/38		06/17/2024	Call 105.6477		11,743,793	11,116,000	11,232,325	11,211,491	0	(1,998)	0	(1,998)	0	11,209,493	0	(93,493)	(93,493)	923,423	11/15/2038	2.A FE
26208L-AC-2	HONK 2018-1A A2 4.739% 04/20/48		04/20/2024	Paydown		27,100	27,100	27,102	27,101	0	(1)	0	(1)	0	27,100	0	0	0	642	04/20/2048	2.C FE
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		04/20/2024	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		04/20/2024	Paydown		66,338	66,338	62,762	63,072	0	3,265	0	3,265	0	66,338	0	0	0	1,320	10/20/2049	2.C FE
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		04/20/2024	Paydown		28,125	28,125	28,281	28,217	0	(92)	0	(92)	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		04/20/2024	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		04/20/2024	Paydown		30,000	30,000	27,886	28,400	0	1,600	0	1,600	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		04/20/2024	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
28415A-AB-3	ELARA HGV TIMESH2023A ER 2023-A B 6.530% 02/25/38		06/25/2024	Paydown		560,290	560,290	561,866	561,946	0	(1,655)	0	(1,655)	0	560,290	0	0	0	15,060	02/25/2038	1.G FE
28416T-AB-1	EHGVT 2019-A B 2.910% 01/25/34		06/25/2024	Paydown		268,166	268,166	268,123	268,037	0	130	0	130	0	268,166	0	0	0	3,174	01/25/2034	1.F FE
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		06/01/2024	Paydown		12,210	12,210	11,729	11,411	0	799	0	799	0	12,210	0	0	0	114	03/25/2043	1.A
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		06/01/2024	Paydown		82,993	82,993	81,958	82,006	0	987	0	987	0	82,993	0	0	0	963	06/25/2043	1.A
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		06/01/2024	Paydown		39,613	39,613	39,168	38,686	0	927	0	927	0	39,613	0	0	0	609	02/25/2048	1.A
30165X-AE-5	Exeter Automobil20212A ables 2021-2A C 0.980% 06/15/26		06/15/2024	Paydown		532,408	532,408	519,243	528,184	0	4,224	0	4,224	0	532,408	0	0	0	2,148	06/15/2026	1.A FE
302972-AN-4	FREMF Mortgage T2019K89 2019-K89 X2A 0.100% 01/25/29		06/01/2024	Paydown		0	0	21,320	14,395	0	(14,395)	0	(14,395)	0	0	0	0	0	1,385	01/25/2029	1.A FE
30297R-AA-7	FREMF Mortgage T2018K84 2018-K84 X2A 0.100% 10/25/28		06/01/2024	Paydown		0	0	17,081	10,911	0	(10,911)	0	(10,911)	0	0	0	0	0	1,240	10/25/2028	1.A FE
30311M-AN-2	FREMF Mortgage T2019K95 2019-K95 X2A 0.100% 06/25/29		06/01/2024	Paydown		0	0	13,452	9,980	0	(9,980)	0	(9,980)	0	0	0	0	0	939	06/25/2029	1.A FE
30315K-AA-0	FREMF Mortgage T2020K113 2020-K113 X2A 0.100% 05/25/53		06/01/2024	Paydown		0	0	3,585	2,975	0	(2,975)	0	(2,975)	0	0	0	0	0	249	05/25/2053	1.A FE
31572Y-AA-6	Ellington Financ20222 gage T 2022-2 A1 4.299% 04/25/67		06/01/2024	Paydown		385,844	385,844	384,238	384,267	0	1,577	0	1,577	0	385,844	0	0	0	6,772	04/25/2067	1.A FE
31737K-AA-8	Finance of Ameri2022S4 tured 2022-S4 A1A 2.500% 01/25/57		06/25/2024	Paydown		179,370	179,370	163,297	168,490	0	10,879	0	10,879	0	179,370	0	0	0	2,187	01/25/2057	1.A FE
31739R-AA-1	Finance of Ameri2023S1 tured 2023-S1 A1 3.000% 02/23/53		06/25/2024	Paydown		255,423	255,423	234,428	239,600	0	15,823	0	15,823	0	255,423	0	0	0	3,418	02/23/2053	1.A FE
31739T-AA-7	Finance of Ameri2023S2 tured 2023-S2 A1 6.500% 04/25/73		06/25/2024	Paydown		816,264	816,264	787,590	808,514	0	7,750	0	7,750	0	816,264	0	0	0	12,431	04/25/2073	1.A FE
31740R-AB-6	Finance of Ameri2024S1 tured 2024-S1 A1 3.500% 02/25/74		06/25/2024	Paydown		101,281	101,281	94,970	0	0	6,311	0	6,311	0	101,281	0	0	0	1,025	02/25/2074	1.A FE
33767B-AA-7	FIRSTENERGY TRANSMISSION 5.450% 07/15/44		04/04/2024	J P MORGAN SEC		275,941	290,000	333,729	331,400	0	(367)	0	(367)	0	331,033	0	(55,092)	(55,092)	11,546	07/15/2044	2.C FE
33767P-AA-6	Firstkey Homes T2022SFR2 2022-SFR2 A 4.250% 07/17/39		05/01/2024	Paydown		18,565	18,565	17,908	18,072	0	494	0	494	0	18,565	0	0	0	309	07/17/2039	1.A FE
337932-AC-1	FIRST ENERGY CORP 7.375% 11/15/31		04/15/2024	Various		8,205,960	7,000,000	7,260,000	7,140,437	0	(3,717)	0	(3,717)	0	7,136,720	0	(136,720)	(136,720)	1,421,064	11/15/2031	3.A FE
33850B-AX-5	FSMT 2017-1 B2 3.639% 03/25/47		06/01/2024	Paydown		114,502	114,502	113,943	114,025	0	477	0	477	0	114,502	0	0	0	1,789	03/25/2047	1.A
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		04/30/2024	Paydown		53,500	53,500	55,253	54,508	0	(1,008)	0	(1,008)	0	53,500	0	0	0	1,362	04/30/2047	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
34417R-AB-2	Focus Brands Fun20171A 2022-1 A2 7.206% 07/30/52		04/30/2024	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
34417R-AC-0	Focus Brands Fun20171A 2023-2 A2 8.241% 10/30/53		04/30/2024	Paydown		36,250	36,250	36,250	36,250	0	0	0	0	0	36,250	0	0	0	1,253	10/30/2053	2.B FE
34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500% 10/01/25		04/11/2024	Various		4,772,000	4,772,000	4,904,456	4,772,000	0	0	0	0	0	4,772,000	0	0	0	163,706	10/01/2025	3.C FE
35085A-AA-9	486 LESSER STREET TAX 5.400% 02/01/32		05/20/2024	STIFEL NICHOLAS		1,025,000	1,025,000	1,025,000	0	0	0	0	0	0	1,025,000	0	0	0	2,873	02/01/2032	2.A FE
35087M-AA-1	412 MADISON LLC 5.450% 06/01/62		05/20/2024	STERN		5,500,000	5,500,000	5,500,000	2,500,000	0	0	0	0	0	5,500,000	0	0	0	72,229	06/01/2062	1.B FE
35563B-AS-9	FREMF Mortgage T2014K37 2014-K37 X2B 0.100% 01/25/47		05/01/2024	Paydown		0	0	12,194	0	0	0	0	0	0	0	0	0	0	2,040	01/25/2047	1.A Z
35563R-AB-1	Multifamily Stru2024MN8 redit 2024-MN8 M2 9.585% 05/25/44		05/15/2024	BANK of AMERICA SEC		1,006,250	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	6,250	6,250	0	05/25/2044	1.A Z
35906A-BF-4	FRONTIER COMMUNICATIONS 5.000% 05/01/28		05/07/2024	CITIGROUP GLOBAL MKTS		2,061,563	2,199,000	2,199,000	2,199,000	0	0	0	0	0	2,199,000	0	(137,438)	(137,438)	57,418	05/01/2028	4.B FE
361528-AC-6	GBX Leasing 202220231A 2023-1A A 6.420% 11/20/53		06/20/2024	Paydown		62,792	62,792	62,761	62,761	0	30	0	30	0	62,792	0	0	0	1,681	11/20/2053	1.C FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		06/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2028	4.C FM
36169D-AA-0	GCAT 2023NQM2 2023-NQM2 A1 5.837% 11/25/67		06/01/2024	Paydown		1,555,431	1,555,431	1,554,599	854,608	0	(1,467)	0	(1,467)	0	1,555,431	0	0	0	32,509	11/25/2067	1.A
36169G-AA-3	GCAT 2023NQM3 2023-NQM3 A1 6.889% 08/25/68		06/01/2024	Paydown		1,149,606	1,149,606	1,149,600	1,149,169	0	438	0	438	0	1,149,606	0	0	0	31,861	08/25/2068	1.A
36186L-AG-8	GMAC 2007-HE2 A6 6.749% 12/25/37		06/01/2024	Paydown		63,511	27,726	26,574	27,875	0	35,635	0	35,635	0	63,511	0	0	0	1,709	12/25/2037	3.A FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		06/01/2024	Paydown		22,911	23,802	22,675	23,823	0	(912)	0	(912)	0	22,911	0	0	0	507	05/25/2037	4.A FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		06/01/2024	Paydown		14,662	15,722	12,852	15,705	0	(1,043)	0	(1,043)	0	14,662	0	0	0	288	05/25/2037	4.A FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		06/01/2024	Paydown		14,060	14,992	14,577	14,055	0	5	0	5	0	14,060	0	0	0	359	02/25/2036	3.C FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		06/01/2024	Paydown		979	979	931	948	0	31	0	31	0	979	0	0	0	22	09/25/2035	1.A FM
36253P-AE-2	GSMS 2017-GS6 XA 1.154% 05/10/50		06/01/2024	Paydown		0	0	9,690	4,702	0	(4,702)	0	(4,702)	0	0	0	0	0	733	05/10/2050	1.A FE
36257E-AB-9	GS Mortgage-Back2019SL1 ities 2019-SL1 A2 2.875% 01/25/59		06/01/2024	Paydown		940,621	940,621	907,993	920,989	0	19,631	0	19,631	0	940,621	0	0	0	11,240	01/25/2059	1.A FE
36258X-AD-2	GCAR 3.680% 11/16/26		06/15/2024	Paydown		1,120,935	1,120,935	1,095,714	1,097,929	0	23,006	0	23,006	0	1,120,935	0	0	0	17,399	11/16/2026	2.A FE
36261H-AJ-9	GS Mortgage-Back2021PJ5 ities 2021-PJ5 A8 2.500% 10/25/51		06/01/2024	Paydown		393,371	393,371	350,346	352,362	0	41,009	0	41,009	0	393,371	0	0	0	4,244	10/25/2051	1.A
36262C-AJ-9	GS Mortgage-Back2021PJ7 ities 2021-PJ7 A8 2.500% 01/25/52		06/01/2024	Paydown		512,025	512,025	495,587	497,018	0	15,007	0	15,007	0	512,025	0	0	0	5,213	01/25/2052	1.A
36262L-AB-6	GS Mortgage-Back2021PJ6 ities 2021-PJ6 A2 2.500% 11/25/51		06/01/2024	Paydown		493,930	493,930	499,795	499,619	0	(5,689)	0	(5,689)	0	493,930	0	0	0	5,375	11/25/2051	1.A
36262W-AJ-5	GS Mortgage-Back2021PJ8 ities 2021-PJ8 A8 2.500% 01/25/52		06/01/2024	Paydown		404,220	404,220	413,631	413,002	0	(8,782)	0	(8,782)	0	404,220	0	0	0	4,120	01/25/2052	1.A
36263C-AH-2	GS Mortgage-Back2021PJ9 ities 2021-PJ9 A8 2.500% 02/26/52		06/01/2024	Paydown		659,360	659,360	581,498	583,971	0	75,389	0	75,389	0	659,360	0	0	0	6,882	02/26/2052	1.A
36263N-AB-1	GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2 2.500% 05/28/52		06/01/2024	Paydown		114,141	114,141	112,125	112,236	0	1,905	0	1,905	0	114,141	0	0	0	1,270	05/28/2052	1.A
36263V-AH-0	GS Mortgage-Back2021PJ11ities 2021-PJ11 A8 2.500% 04/25/52		06/01/2024	Paydown		271,247	271,247	226,512	227,638	0	43,609	0	43,609	0	271,247	0	0	0	3,033	04/25/2052	1.A
36264J-AF-0	GS Mortgage-Back2021MM1 ities 2021-MM1 A6 2.500% 04/25/52		06/01/2024	Paydown		252,901	252,901	215,134	0	0	37,767	0	37,767	0	252,901	0	0	0	527	04/25/2052	1.A FE
36264P-AF-6	GS Mortgage-Back2021PJ4 ities 2021-PJ4 A6 2.500% 09/25/51		06/01/2024	Paydown		131,941	131,941	118,545	118,910	0	13,031	0	13,031	0	131,941	0	0	0	1,447	09/25/2051	1.A
36268A-AZ-1	GS Mortgage-Back2023PJ5 ities 2023-PJ5 A15 6.000% 02/25/54		06/01/2024	Paydown		1,484,526	1,484,526	1,452,786	1,453,866	0	30,660	0	30,660	0	1,484,526	0	0	0	35,771	02/25/2054	1.A
36418G-BZ-6	GMRF Mortgage Ac20182 n Co., 2018-2 B3 4.771% 10/25/58		06/01/2024	Paydown		100,556	100,556	94,586	0	0	5,971	0	5,971	0	100,556	0	0	0	1,242	10/25/2058	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
369550-BL-1	GENERAL DYNAMICS CORP 3.500% 04/01/27		05/21/2024	US BANCORP		17,311,140	18,000,000	17,847,360	17,923,829	0	8,821	0	8,821	0	17,932,650	0	(621,510)	(621,510)	406,000	04/01/2027	1.G FE
380241-AA-7	20221 2022-1 A2 6.864% 10/30/52		04/30/2024	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		06/15/2024	Paydown		98,574	98,574	99,560	99,435	0	(861)	0	(861)	0	98,574	0	0	0	1,432	08/15/2041	4.B PL
38869P-AN-4	GRAPHIC PACKAGING INTL 0.821% 04/15/24		04/15/2024	Maturity		2,700,000	2,700,000	2,650,779	2,657,551	0	42,449	0	42,449	0	2,700,000	0	0	0	11,084	04/15/2024	2.C FE
39152T-AA-8	GWT 2019-WOLF A 6.677% 12/15/36		05/15/2024	Paydown		8,825,418	8,825,418	8,803,354	8,820,603	0	4,815	0	4,815	0	8,825,418	0	0	0	248,950	12/15/2036	1.A
39152T-AL-4	GWT 2019-WOLF D 7.576% 12/15/36		05/15/2024	Paydown		8,827,941	8,827,941	8,819,665	0	0	8,276	0	8,276	0	8,827,941	0	0	0	167,048	12/15/2036	1.A
39152T-AN-0	GWT 2019-WOLF E 8.375% 12/15/36		05/15/2024	Paydown		15,352,941	15,352,941	14,796,397	15,032,911	0	320,030	0	320,030	0	15,352,941	0	0	0	543,157	12/15/2036	1.A
404030-AJ-7	H&E EQUIPMENT SERVICES 3.875% 12/15/28		04/17/2024	Various		13,452,500	15,000,000	12,355,000	12,863,753	0	103,252	0	103,252	0	12,967,005	0	485,495	485,495	192,674	12/15/2028	4.A FE
411707-AD-4	HNGRY 2018-1A A2II 4.959% 06/20/48		04/05/2024	Paydown		24,914,925	24,914,925	24,801,640	24,846,595	0	68,330	0	68,330	0	24,914,925	0	0	0	360,363	06/20/2048	2.B FE
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		06/20/2024	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
42704M-AA-0	HERBALIFE/HLF FINANCING 7.875% 09/01/25		04/19/2024	Call 101.9690		163,150	160,000	154,000	154,804	0	872	0	872	0	155,677	0	4,323	4,323	11,130	09/01/2025	4.B FE
43283J-AA-4	Hilton Grand Vac20242A rust 2024-2A A 5.500% 03/25/38		06/25/2024	Paydown		328,250	328,250	328,193	0	0	58	0	58	0	328,250	0	0	0	1,254	03/25/2038	1.A FE
43285H-AA-6	HGVT 2020-AA A 2.740% 02/25/39		06/25/2024	Paydown		45,969	45,969	45,966	45,966	0	3	0	3	0	45,969	0	0	0	527	02/25/2039	1.A FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		06/01/2024	Paydown		1,327	1,327	215	4	0	1,324	0	1,324	0	1,327	0	0	0	1	05/25/2036	1.A FM
437300-AC-0	Home Partners of20211 Trust 2021-1 B 1.978% 09/17/41		06/01/2024	Paydown		7,020	7,020	5,736	6,023	0	997	0	997	0	7,020	0	0	0	55	09/17/2041	1.D FE
43730N-AC-0	Home Partners of20221 Trust 2022-1 B 4.330% 04/17/39		06/01/2024	Paydown		37,451	37,451	36,731	36,911	0	540	0	540	0	37,451	0	0	0	634	04/17/2039	1.D FE
43730X-AB-0	Home Partners of20213 Trust 2021-3 B 2.649% 01/17/41		06/01/2024	Paydown		15,889	15,889	15,789	15,791	0	98	0	98	0	15,889	0	0	0	151	01/17/2041	1.D FE
43730X-AC-8	Home Partners of20213 Trust 2021-3 C 2.799% 01/17/41		06/01/2024	Paydown		8,706	8,706	8,706	8,704	0	3	0	3	0	8,706	0	0	0	87	01/17/2041	1.G FE
43732V-AA-4	Home Partners of20212 Trust 2021-2 B 2.302% 12/17/26		05/01/2024	Paydown		7,823	7,823	6,775	7,033	0	790	0	790	0	7,823	0	0	0	69	12/17/2026	1.D FE
44107T-AX-4	HOST HOTELS & RESORTS LP 3.875% 04/01/24		04/01/2024	Maturity		7,000,000	7,000,000	6,970,250	6,998,801	0	1,199	0	1,199	0	7,000,000	0	0	0	102,472	04/01/2024	2.C FE
451102-BW-6	ICAHN ENTERPRISES/FIN 4.750% 09/15/24		06/15/2024	Call 100.0000		9,490,000	9,490,000	9,528,470	9,494,444	0	(4,444)	0	(4,444)	0	9,490,000	0	0	0	338,081	09/15/2024	3.C FE
45276J-AA-8	Imperial Fund LL2021NQM4 2021-NQM4 A1 2.091% 01/25/57		06/01/2024	Paydown		320,184	320,184	279,254	281,237	0	38,947	0	38,947	0	320,184	0	0	0	2,779	01/25/2057	1.A FE
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		06/01/2024	Paydown		13,691	13,695	12,991	13,150	0	541	0	541	0	13,691	0	0	0	328	02/25/2036	1.A FM
45660L-3K-3	RAST 2005-A15 1A4 5.750% 02/25/36		06/01/2024	Paydown		14,404	14,421	14,619	14,865	0	(461)	0	(461)	0	14,404	0	0	0	346	02/25/2036	3.B FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		06/01/2024	Paydown		0	(10,242)	(6,566)	(4,467)	0	4,467	0	4,467	0	0	0	0	0	95	02/25/2036	1.A FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35		06/01/2024	Paydown		23	23	23	23	0	0	0	0	0	23	0	0	0	0	09/25/2035	1.A FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.670% 02/25/36		06/01/2024	Paydown		1,509	1,509	1,474	42	0	1,467	0	1,467	0	1,509	0	0	0	46	02/25/2036	1.A FM
46412R-AD-7	IRWHE 2007-1 2A3 6.650% 08/25/37		06/01/2024	Paydown		87,227	87,227	61,930	69,359	0	17,868	0	17,868	0	87,227	0	0	0	2,597	08/25/2037	1.A FM
46590M-AT-7	JPMCC 2016-JP2 XA 1.936% 08/15/49		06/01/2024	Paydown		0	0	66,464	17,462	0	(17,462)	0	(17,462)	0	0	0	0	0	4,465	08/15/2049	1.A FE
46591T-AC-8	JPMMT 2020-2 A3 3.500% 07/25/50		06/01/2024	Paydown		31,006	31,006	31,738	33,409	0	(2,403)	0	(2,403)	0	31,006	0	0	0	474	07/25/2050	1.A
46591V-BU-2	JP Morgan Mortga2020INV1 2020-INV1 B2A 3.186% 08/25/50		06/01/2024	Paydown		62,721	62,721	62,408	62,427	0	294	0	294	0	62,721	0	0	0	833	08/25/2050	1.A
46592D-AH-1	JP Morgan Mortga20209 2020-9 A4 2.500% 05/25/51		06/01/2024	Paydown		947,293	947,293	818,891	820,560	0	126,734	0	126,734	0	947,293	0	0	0	9,454	05/25/2051	1.A FE
46592K-AF-9	JP Morgan Mortga20213 2021-3 A4 2.500% 07/25/51		06/01/2024	Paydown		164,700	164,700	144,679	145,289	0	19,411	0	19,411	0	164,700	0	0	0	1,836	07/25/2051	1.A
46592L-AH-3	JP Morgan Mortga20215 2021-5 A4 2.500% 08/25/51		06/01/2024	Paydown		783,988	783,988	665,900	673,269	0	110,719	0	110,719	0	783,988	0	0	0	7,703	08/25/2051	1.A FE
46592N-AC-0	JP Morgan Mortga20217 2021-7 A3 2.500% 11/25/51		06/01/2024	Paydown		364,026	364,026	370,112	370,018	0	(5,993)	0	(5,993)	0	364,026	0	0	0	4,061	11/25/2051	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
46592N-AN-6	JP Morgan Mortga20217 2021-7 A6 2.500% 11/25/51		06/01/2024	Paydown		944,241	944,241	843,104	847,508	0	96,734	0	96,734	0	944,241	0	0	0	10,534	11/25/2051	1.A
46592X-AF-1	JP Morgan Mortga202113 2021-13 A4 2.500% 04/25/52		06/01/2024	Paydown		395,838	395,838	364,418	366,121	0	29,718	0	29,718	0	395,838	0	0	0	4,183	04/25/2052	1.A
46592X-BP-8	JP Morgan Mortga202113 2021-13 A15 2.500% 04/25/52		06/01/2024	Paydown		169,645	169,645	158,459	158,480	0	11,164	0	11,164	0	169,645	0	0	0	1,793	04/25/2052	1.A
465986-AK-3	JP Morgan Mortga202310 2023-10 A6 6.000% 05/25/54		06/01/2024	Paydown		783,601	783,601	772,706	772,839	0	10,762	0	10,762	0	783,601	0	0	0	18,884	05/25/2054	1.A
465988-AD-5	JP Morgan Mortga20239 2023-9 A4 6.000% 04/25/54		06/01/2024	Paydown		869,557	869,557	851,262	851,454	0	18,103	0	18,103	0	869,557	0	0	0	20,367	04/25/2054	1.A
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		06/15/2024	Paydown		51,407	51,407	55,146	54,897	0	(3,491)	0	(3,491)	0	51,407	0	0	0	673	09/15/2065	1.A FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		06/15/2024	Paydown		8,293	8,293	8,289	8,290	0	4	0	4	0	8,293	0	0	0	139	03/15/2063	1.A FE
46628S-AH-6	JPMAC 2006-WF1 A5 6.910% 07/25/36		06/01/2024	Paydown		17,758	17,758	9,907	5,179	0	12,579	0	12,579	0	17,758	0	0	0	122	07/25/2036	1.A FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.500% 07/25/36		06/01/2024	Paydown		19,944	19,944	11,471	5,973	0	13,971	0	13,971	0	19,944	0	0	0	137	07/25/2036	1.A FM
466365-AD-5	JACK 2022-1A A2I 3.445% 02/26/52		05/25/2024	Paydown		249,310	249,310	243,049	244,834	0	4,476	0	4,476	0	249,310	0	0	0	4,294	02/26/2052	2.B FE
46640N-AP-3	JPMBB 2013-C15 D 4.764% 11/15/45		05/01/2024	Paydown		92,278	92,278	98,976	92,278	0	0	0	0	0	92,278	0	0	0	1,630	11/15/2045	1.A
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		04/01/2024	PRIVATE PLACEMENT		33,647	33,647	33,647	0	0	0	0	0	0	33,647	0	0	0	0	08/26/2036	1.B FE
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		06/01/2024	Paydown		118,750	118,750	120,531	120,246	0	(1,496)	0	(1,496)	0	118,750	0	0	0	1,571	08/26/2036	1.B FE
46642E-BA-3	JPMBB 2014-C21 XA 0.986% 08/15/47		06/01/2024	Paydown		0	0	1,377,270	47,613	0	(47,613)	0	(47,613)	0	0	0	0	0	183,955	08/15/2047	1.A FE
46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47		06/01/2024	Paydown		24,709	24,709	24,889	25,118	0	(409)	0	(409)	0	24,709	0	0	0	398	05/25/2047	1.A
46648H-AY-9	JPMMT 2017-2 B1 3.650% 05/25/47		06/01/2024	Paydown		169,782	169,782	170,127	169,947	0	(165)	0	(165)	0	169,782	0	0	0	2,832	05/25/2047	1.A
46648R-AC-5	JPMMT 2018-1 A3 3.500% 06/25/48		06/01/2024	Paydown		91,102	91,102	91,401	92,086	0	(983)	0	(983)	0	91,102	0	0	0	1,282	06/25/2048	1.A
46648R-AG-6	JPMMT 2018-1 A7 3.500% 06/25/48		06/01/2024	Paydown		856,361	856,361	847,652	845,933	0	10,428	0	10,428	0	856,361	0	0	0	12,052	06/25/2048	1.A
46649H-AN-2	JPMMT 2017-6 A13 3.500% 12/25/48		06/01/2024	Paydown		155,716	155,716	156,315	155,996	0	(280)	0	(280)	0	155,716	0	0	0	2,200	12/25/2048	1.A
46649H-AY-8	JPMMT 2017-6 B1 3.778% 12/25/48		06/01/2024	Paydown		62,598	62,598	65,811	64,860	0	(2,262)	0	(2,262)	0	62,598	0	0	0	959	12/25/2048	1.A
46650H-AW-8	JP Morgan Mortga20191 2019-1 B1 4.486% 05/25/49		06/01/2024	Paydown		6,116	6,116	5,707	0	0	409	0	409	0	6,116	0	0	0	65	05/25/2049	1.A
46650X-AA-1	HENDR 2019-1A A 3.820% 08/17/71		06/15/2024	Paydown		115,749	115,749	115,667	115,602	0	147	0	147	0	115,749	0	0	0	1,923	08/17/2071	1.A FE
46650X-AB-9	HENDR 2019-1A B 4.510% 08/15/73		06/15/2024	Paydown		53,697	53,697	53,654	53,632	0	65	0	65	0	53,697	0	0	0	1,053	08/15/2073	2.A FE
46651B-BB-5	JP Morgan Mortga20196 2019-6 B4 4.272% 12/25/49		06/01/2024	Paydown		31,621	31,621	26,155	26,658	0	4,962	0	4,962	0	31,621	0	0	0	561	12/25/2049	2.C FE
46651R-AA-3	HENDR 2019-C1 A 3.700% 04/15/72		06/17/2024	Paydown		172,937	172,937	172,937	172,937	0	0	0	0	0	172,937	0	0	0	2,736	04/15/2072	1.F PL
46651R-AB-1	HENDR 2019-C2 A 3.700% 06/15/86		06/15/2024	Paydown		197,783	197,783	197,783	197,783	0	0	0	0	0	197,783	0	0	0	4,000	06/15/2086	1.A FE
46651Y-AC-4	JPMMT 2019-9 A3 3.500% 05/25/50		06/01/2024	Paydown		32,118	32,118	32,569	33,461	0	(1,344)	0	(1,344)	0	32,118	0	0	0	520	05/25/2050	1.A
46652H-AC-0	JPMWM 2020-ATR1 A3 3.000% 02/25/50		06/01/2024	Paydown		44,151	44,151	45,572	47,446	0	(3,296)	0	(3,296)	0	44,151	0	0	0	550	02/25/2050	1.A
46653L-BT-2	BMARK 2020-LTV2 A15 3.000% 11/25/50		06/01/2024	Paydown		30,756	30,756	31,467	33,277	0	(2,521)	0	(2,521)	0	30,756	0	0	0	439	11/25/2050	1.A
46653L-CK-0	JPMMT 2020-LTV2 B4 4.016% 11/25/50		06/01/2024	Paydown		4,435	4,435	3,777	0	0	658	0	658	0	4,435	0	0	0	59	11/25/2050	1.B
46653P-AF-4	JP Morgan Mortga20216 2021-6 A4 2.500% 10/25/51		06/01/2024	Paydown		228,771	228,771	191,497	192,583	0	36,188	0	36,188	0	228,771	0	0	0	2,495	10/25/2051	1.A
46653X-AG-5	JP Morgan Mortga2021INV5 2021-INV5 A3 3.000% 12/25/51		06/01/2024	Paydown		627,242	627,242	552,108	553,534	0	73,709	0	73,709	0	627,242	0	0	0	7,684	12/25/2051	1.A
46654A-AF-6	JP Morgan Mortga202110 2021-10 A4 2.500% 12/25/51		06/01/2024	Paydown		516,597	516,597	529,189	528,033	0	(11,436)	0	(11,436)	0	516,597	0	0	0	5,473	12/25/2051	1.A
46654K-AF-4	JP Morgan Mortga202111 2021-11 A4 2.500% 01/25/52		06/01/2024	Paydown		1,392,432	1,392,432	1,218,101	1,222,205	0	170,227	0	170,227	0	1,392,432	0	0	0	14,523	01/25/2052	1.A
46654U-AE-5	JP Morgan Mortga20223 2022-3 A4A 2.500% 08/25/52		06/01/2024	Paydown		399,039	399,039	333,198	335,415	0	63,624	0	63,624	0	399,039	0	0	0	3,988	08/25/2052	1.A
46654W-BS-9	JP Morgan Mortga20221 2022-1 A15 2.500% 07/25/52		06/01/2024	Paydown		155,174	155,174	144,797	144,987	0	10,188	0	10,188	0	155,174	0	0	0	1,624	07/25/2052	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
46655B-AA-4	321 Henderson Re2021A1 s LLC 2021-A1 A 3.210% 02/15/79		06/15/2024	Paydown		891,533	891,533	891,533	891,533	0	0	0	0	0	891,533	0	0	0	12,131	02/15/2079	1.F FE
46655D-BY-7	JP Morgan Mortga20222 2.500% 08/25/52		06/01/2024	Paydown		213,301	213,301	199,370	199,724	0	13,577	0	13,577	0	213,301	0	0	0	2,178	08/25/2052	1.A
46655F-AA-5	JMA-RM LLC 5.450% 03/01/72		05/20/2024	STERN		3,900,000	3,900,000	3,900,000	1,910,000	0	0	0	0	0	3,900,000	0	0	0	54,289	03/01/2072	1.B FE
46655N-AD-2	JP Morgan Mortga20227 2022-7 1A4 3.000% 12/25/52		06/01/2024	Paydown		278,182	278,182	240,106	240,914	0	37,268	0	37,268	0	278,182	0	0	0	3,083	12/25/2052	1.A
46656D-AN-1	JP Morgan Mortga20232 2023-2 A4B 5.500% 07/25/53		06/01/2024	Paydown		702,395	702,395	680,555	681,533	0	20,862	0	20,862	0	702,395	0	0	0	15,124	07/25/2053	1.A
46656Q-BP-6	JP Morgan Mortga20234 2023-4 2A4 5.500% 11/25/53		06/01/2024	Paydown		611,648	611,648	597,695	598,146	0	13,503	0	13,503	0	611,648	0	0	0	13,259	11/25/2053	1.A
46657C-AD-4	JP Morgan Mortga20238 2023-8 A4 6.000% 02/25/54		06/01/2024	Paydown		1,467,487	1,467,487	1,443,208	1,444,074	0	23,412	0	23,412	0	1,467,487	0	0	0	33,757	02/25/2054	1.A
476928-AA-4	321 Henderson Re2022A1 s LLC 2022-A1 A 5.770% 12/15/81		06/15/2024	Paydown		290,335	290,335	290,335	290,335	0	0	0	0	0	290,335	0	0	0	7,853	12/15/2081	1.F FE
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		04/30/2024	Paydown		155,488	155,488	150,604	151,760	0	3,728	0	3,728	0	155,488	0	0	0	3,767	07/30/2047	2.B FE
47760Q-AC-7	JIMMY 2022-1A A2I 4.077% 04/30/52		04/30/2024	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		04/30/2024	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 2.146% 08/25/36		06/25/2024	Paydown		0	0	20,146	18,503	0	(18,503)	0	(18,503)	0	0	0	0	0	3,341	08/25/2036	1.A FE
48249K-AA-3	KSBA 2014-3 A 1.407% 05/25/39		06/25/2024	Paydown		0	0	6,848	5,910	0	(5,910)	0	(5,910)	0	0	0	0	0	1,477	05/25/2039	1.A
48249Y-AA-3	KSBA 2016-1 A 2.723% 03/25/42		06/25/2024	Paydown		0	0	25,324	22,802	0	(22,802)	0	(22,802)	0	0	0	0	0	3,525	03/25/2042	1.A FE
501797-AN-4	L BRANDS INC 5.250% 02/01/28		04/11/2024	SUMRIDGE PARTNERS		2,892,500	3,000,000	2,713,756	2,777,548	0	13,338	0	13,338	0	2,790,886	0	101,614	101,614	110,542	02/01/2028	3.B FE
501797-AW-4	L BRANDS INC 6.625% 10/01/30		04/17/2024	Various		11,996,119	12,015,000	11,203,988	11,312,358	0	24,718	0	24,718	0	11,337,076	0	659,043	659,043	430,804	10/01/2030	3.B FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		06/01/2024	Paydown		14,187	8,445	5,490	5,364	0	8,823	0	8,823	0	14,187	0	0	0	478	11/25/2036	2.C FM
52522H-AN-2	LXS 2006-8 3A5 6.550% 06/25/36		06/01/2024	Paydown		7,187	6,427	6,053	6,053	0	1,134	0	1,134	0	7,187	0	0	0	158	06/25/2036	1.A FM
52523K-AJ-3	LXS 2006-17 WF5 6.450% 12/25/42		06/01/2024	Paydown		0	1,609	1,265	1,502	0	(1,502)	0	(1,502)	0	0	0	0	0	28	12/25/2042	1.A FM
52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37		06/01/2024	Paydown		13,225	13,225	10,497	11,853	0	1,371	0	1,371	0	13,225	0	0	0	223	05/25/2037	1.A FM
55026C-AA-5	Luminace ABS-20220221 , LLC 2022-1 A 4.880% 07/31/62		04/30/2024	Paydown		26,204	26,204	26,199	26,199	0	5	0	5	0	26,204	0	0	0	639	07/31/2062	1.G FE
55282G-AA-5	Massage Envy Fra20191 , LLC 2019-1 A2 6.448% 07/30/49		04/09/2024	Paydown		9,073,270	9,073,270	9,020,461	0	0	52,809	0	52,809	0	9,073,270	0	0	0	112,134	07/30/2049	2.B FE
55285T-AA-4	MFRA Trust 2022RPL1 2022-RPL1 A1 3.300% 08/25/61		06/01/2024	Paydown		201,835	201,835	189,906	191,180	0	10,655	0	10,655	0	201,835	0	0	0	2,819	08/25/2061	1.A FE
55400E-AA-7	MVWOT 2020-1A A 1.740% 10/20/37		06/20/2024	Paydown		126,663	126,663	126,648	126,650	0	13	0	13	0	126,663	0	0	0	901	10/20/2037	1.A FE
55400W-AA-7	MVW Owner Trust 20232A 2023-2A A 6.180% 11/20/40		06/20/2024	Paydown		1,587,343	1,587,343	1,587,021	1,587,020	0	323	0	323	0	1,587,343	0	0	0	40,128	11/20/2040	1.A FE
57643L-LF-1	MABS 2005-AB1 A6 5.971% 11/25/35		06/01/2024	Paydown		4,147	4,147	4,147	3,360	0	787	0	787	0	4,147	0	0	0	42	11/25/2035	1.A FM
58549J-BU-7	Mello Mortgage C2022INV2ccepta 2022-INV2 A15 3.000% 04/25/52		06/01/2024	Paydown		14,982	14,982	12,468	12,469	0	2,513	0	2,513	0	14,982	0	0	0	183	04/25/2052	1.A
594918-CH-5	MICROSOFT CORP 3.400% 06/15/27		06/06/2024	Tax Free Exchange		1,903,208	2,000,000	1,886,145	1,890,590	0	12,618	0	12,618	0	1,903,208	0	0	0	32,300	06/15/2027	1.A FE
594918-CK-8	MICROSOFT CORP 4.500% 06/15/47		06/06/2024	Tax Free Exchange		4,261,119	4,150,000	4,262,632	4,262,297	0	(1,178)	0	(1,178)	0	4,261,119	0	0	0	88,706	06/15/2047	1.A FE
599191-AA-1	MILEAGE PLUS HLDINGS LLC 6.500% 06/20/27		06/20/2024	Redemption 100.0000		1,326,750	1,326,750	1,308,099	1,308,553	0	18,197	0	18,197	0	1,326,750	0	0	0	42,915	06/20/2027	2.C FE
59980C-AA-1	MCMLT 2017-3 A1 2.750% 01/25/61		06/01/2024	Paydown		273,206	273,206	273,292	272,922	0	285	0	285	0	273,206	0	0	0	3,408	01/25/2061	1.A
59980C-AE-3	MCMLT 2017-3 M1 3.250% 01/25/61		06/01/2024	Paydown		43,468	43,468	44,055	43,623	0	(155)	0	(155)	0	43,468	0	0	0	661	01/25/2061	1.A
59980C-AG-8	MCMLT 2017-3 M3 3.250% 01/25/61		06/01/2024	Paydown		35,274	35,274	38,207	37,386	0	(2,112)	0	(2,112)	0	35,274	0	0	0	537	01/25/2061	1.A
59981H-AB-7	MCMLT 2017-1 M1 3.250% 11/25/58		06/01/2024	Paydown		353,307	353,307	343,123	352,634	0	673	0	673	0	353,307	0	0	0	4,674	11/25/2058	1.A
61691A-BM-4	MSC 2015-UBS8 XA 0.982% 12/15/48		06/01/2024	Paydown		0	0	8,416	2,988	0	(2,988)	0	(2,988)	0	0	0	0	0	903	12/15/2048	1.A FE
61691Q-AC-2	MSC 2018-L1 ASB 4.238% 10/15/51		06/01/2024	Paydown		244,412	244,412	251,733	246,567	0	(2,155)	0	(2,155)	0	244,412	0	0	0	4,318	10/15/2051	1.A
61692B-BU-3	MSC 2020-HR8 XA 1.954% 07/15/53		06/01/2024	Paydown		0	0	13,747	10,114	0	(10,114)	0	(10,114)	0	0	0	0	0	822	07/15/2053	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					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
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.592% 10/25/36		06/01/2024	Paydown		13,582	13,582	7,514	4,413	0	9,169	0	9,169	0	13,582	0	0	0	60	10/25/2036	1.A FM
61749W-AK-3	MSM 2006-11 1A4 7.013% 08/25/36		06/01/2024	Paydown		18,341	18,341	4,728	3,806	0	14,535	0	14,535	0	18,341	0	0	0	73	08/25/2036	1.A FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		06/01/2024	Paydown		8,770	8,770	2,792	2,549	0	6,221	0	6,221	0	8,770	0	0	0	56	01/25/2047	1.A FM
61765T-AG-8	MSBAM 2015-C25 XA 1.176% 10/15/48		06/01/2024	Paydown		0	0	30,937	8,848	0	(8,848)	0	(8,848)	0	0	0	0	0	3,557	10/15/2048	1.A FE
61766C-AF-6	MSC 2016-UBS9 ASB 3.340% 03/15/49		06/01/2024	Paydown		750,266	750,266	772,758	752,816	0	(2,550)	0	(2,550)	0	750,266	0	0	0	10,447	03/15/2049	1.A
61766R-BA-3	Morgan Stanley B2016C31 t 2016-C31 XA 1.404% 11/15/49		06/01/2024	Paydown		0	0	8,446	5,889	0	(5,889)	0	(5,889)	0	0	0	0	0	1,242	11/15/2049	1.A FE
61767Y-AW-0	MSC 2018-H3 ASB 4.120% 07/15/51		06/01/2024	Paydown		621,997	621,997	640,634	627,171	0	(5,174)	0	(5,174)	0	621,997	0	0	0	10,684	07/15/2051	1.A
61770K-AY-1	Morgan Stanley C2020L4 Trust 2020-L4 XA 1.191% 02/15/53		06/01/2024	Paydown		0	0	1,803	0	0	(1,803)	0	(1,803)	0	0	0	0	0	44	02/15/2053	1.A FE
629377-CE-0	NRG ENERGY INC 5.750% 01/15/28		04/05/2024	SUMRIDGE PARTNERS		1,404,601	1,417,000	1,417,000	1,417,000	0	0	0	0	0	1,417,000	0	(12,399)	(12,399)	59,750	01/15/2028	3.B FE
629377-CK-6	NRG ENERGY INC 3.750% 06/15/24		06/15/2024	Maturity		5,000,000	5,000,000	4,998,550	4,999,726	0	274	0	274	0	5,000,000	0	0	0	93,750	06/15/2024	2.C FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		06/01/2024	Paydown		10,306	10,306	10,048	10,067	0	239	0	239	0	10,306	0	0	0	144	07/25/2043	1.A
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		04/30/2024	Paydown		153,480	153,480	144,421	145,231	0	8,249	0	8,249	0	153,480	0	0	0	2,750	04/30/2051	2.C FE
64016N-AC-1	NBLY 2022-1A A2 3.695% 01/30/52		04/30/2024	Paydown		92,500	92,500	85,258	86,253	0	6,247	0	6,247	0	92,500	0	0	0	1,709	01/30/2052	2.C FE
64016N-AE-7	NBLY 2023-1A A2 7.308% 01/30/53		04/30/2024	Paydown		12,500	12,500	12,126	12,150	0	350	0	350	0	12,500	0	0	0	457	01/30/2053	2.C FE
64352V-MA-6	NCHET 2005-A A6 5.454% 08/25/35		06/01/2024	Paydown		1,251	1,251	1,168	1,157	0	94	0	94	0	1,251	0	0	0	21	08/25/2035	1.A FM
644274-AH-5	NEW ENTERPRISE STONE & L 5.250% 07/15/28		04/26/2024	Various		11,941,300	12,752,000	11,517,565	11,756,407	0	59,396	0	59,396	0	11,815,803	0	125,497	125,497	523,851	07/15/2028	4.A FE
64828X-AA-1	New Residential 2020RPL1 Loan 2020-RPL1 A1 2.750% 11/25/59		06/01/2024	Paydown		348,220	348,220	325,273	326,846	0	21,374	0	21,374	0	348,220	0	0	0	3,945	11/25/2059	1.A
64829J-BE-2	New Residential 20171A Loan 2017-1A B3 5.447% 02/25/57		06/01/2024	Paydown		199,547	199,547	190,692	191,947	0	7,600	0	7,600	0	199,547	0	0	0	4,545	02/25/2057	1.A
64830N-AA-9	New Residential 2019RPL3 Loan 2019-RPL3 A1 2.750% 07/25/59		06/01/2024	Paydown		375,092	375,092	351,573	353,049	0	22,043	0	22,043	0	375,092	0	0	0	4,375	07/25/2059	1.A
65341@-AA-7	NEXTERA PP 6.090% 12/21/42		06/21/2024	Redemption 100.0000		23,998	23,998	23,998	23,998	0	0	0	0	0	23,998	0	0	0	731	12/21/2042	2.A PL
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		06/01/2024	Paydown		11,462	11,462	9,531	9,178	0	2,283	0	2,283	0	11,462	0	0	0	209	03/25/2047	1.A FM
67117X-AA-4	Onslow Bay Finan2023NQM7 2023-NQM7 A1 6.844% 04/25/63		06/01/2024	Paydown		539,148	539,148	539,140	538,998	0	150	0	150	0	539,148	0	0	0	15,138	04/25/2063	1.A FE
67181D-AA-9	OAKIG 2020-1A A1 1.850% 11/20/50		06/20/2024	Paydown		640,553	640,553	558,633	599,629	0	40,924	0	40,924	0	640,553	0	0	0	4,006	11/20/2050	1.A FE
67181D-AE-1	OAKIG 2020-1A A5 3.390% 11/20/50		06/20/2024	Paydown		22,500	22,500	22,491	22,496	0	4	0	4	0	22,500	0	0	0	318	11/20/2050	2.A FE
67190A-AB-2	OAKIG 2021-1A A2 1.930% 01/20/51		06/20/2024	Paydown		209,886	209,886	209,858	209,868	0	18	0	18	0	209,886	0	0	0	1,370	01/20/2051	1.A FE
67190A-AC-0	OAKIG 2021-1A A3 2.800% 01/20/51		06/20/2024	Paydown		938	938	937	937	0	0	0	0	0	938	0	0	0	11	01/20/2051	2.A FE
67448X-AD-8	Onslow Bay Finan2021J3 2021-J3 A4 2.500% 10/25/51		06/01/2024	Paydown		242,628	242,628	207,296	0	0	35,333	0	35,333	0	242,628	0	0	0	505	10/25/2051	1.A FE
677050-AT-3	OGLETHORPE POWER CORP 6.200% 12/01/53		05/14/2024	Tax Free Exchange		10,027,780	10,000,000	10,028,400	10,027,795	0	(14)	0	(14)	0	10,027,780	0	0	0	275,556	12/01/2053	2.A FE
680657-AA-1	OLGA TENEDIOS IRR TRUST 5.450% 05/01/73		05/20/2024	STERN		4,015,000	4,015,000	4,015,000	0	0	0	0	0	0	4,015,000	0	0	0	11,359	05/01/2073	1.B FE
680665-AL-0	OLIN CORPORATION 5.625% 08/01/29		04/18/2024	Various		18,385,410	18,918,000	18,568,853	18,682,675	0	10,551	0	10,551	0	18,693,225	0	(307,815)	(307,815)	750,990	08/01/2029	3.A FE
681936-BB-5	OMEGA HEALTHCARE 4.950% 04/01/24		04/01/2024	Various		3,000,000	3,000,000	2,959,411	2,998,182	0	1,818	0	1,818	0	3,000,000	0	0	0	74,250	04/01/2024	2.C FE
682439-AA-2	AACMT 2005-C6A A1 5.690% 10/13/37		05/11/2024	Paydown		331,738	331,738	388,548	333,515	0	(1,777)	0	(1,777)	0	331,738	0	0	0	7,002	10/13/2037	1.A FM
68245H-AA-2	One Market Plaza20171MKT 2017-1MKT A 3.614% 02/10/32		06/03/2024	GOLDMAN SACHS		2,636,916	2,921,791	2,699,004	2,887,596	0	34,195	0	34,195	0	2,921,791	0	(284,875)	(284,875)	53,675	02/10/2032	1.A
693456-AP-0	PMTLT 2013-J1 B2 3.531% 09/25/43		06/01/2024	Paydown		79,464	79,464	81,473	80,607	0	(1,142)	0	(1,142)	0	79,464	0	0	0	1,170	09/25/2043	1.A
693456-AQ-8	PMTLT 2013-J1 B3 3.531% 09/25/43		06/01/2024	Paydown		45,403	45,403	45,574	45,587	0	(184)	0	(184)	0	45,403	0	0	0	668	09/25/2043	1.A
69371V-AA-5	PSMC 2018-1 A1 3.500% 02/25/48		06/01/2024	Paydown		7,562	7,562	7,467	7,547	0	15	0	15	0	7,562	0	0	0	126	02/25/2048	1.A
69371V-AM-9	PSMC 2018-1 A12 3.500% 02/25/48		06/01/2024	Paydown		45,375	45,375	43,749	45,189	0	186	0	186	0	45,375	0	0	0	757	02/25/2048	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
69376D-AC-6	PSMC Trust 20213 2021-3 A3 2.500% 08/25/51		06/01/2024	Paydown		168,583	168,583	155,834	156,484	0	12,099	0	12,099	0	168,583	0	0	0	1,692	08/25/2051	1.A
69378K-AA-2	Preston Ridge Pa2022NQM1ortgag 2022-NQM1 A1 5.500% 08/25/67		06/01/2024	Paydown		458,165	458,165	454,156	0	0	4,009	0	4,009	0	458,165	0	0	0	7,531	08/25/2067	1.A FE
69410A-AA-4	PACEWell 5 Trust20221 2022-1 A 6.635% 10/11/60		06/10/2024	Paydown		123,823	123,823	123,820	123,819	0	4	0	4	0	123,823	0	0	0	4,169	10/11/2060	1.A FE
701094-AJ-3	PARKER HANNIFIN 3.250% 03/01/27		06/11/2024	Various		5,399,935	5,665,000	5,557,892	5,617,206	0	6,197	0	6,197	0	5,623,403	0	(223,468)	(223,468)	143,710	03/01/2027	2.A FE
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		06/28/2024	Redemption 100.0000		2,151,147	2,151,147	2,151,147	2,087,126	0	0	0	0	0	2,151,147	0	0	0	(3,546)	12/31/2031	1.E PL
72703P-AB-9	PLNT 2018-1A A2II 4.666% 09/05/48		06/12/2024	Paydown		14,175,000	14,175,000	14,175,000	14,175,000	0	0	0	0	0	14,175,000	0	0	0	343,529	09/05/2048	2.B FE
72703P-AD-5	PLNT 2022-1A A2I 3.251% 12/05/51		06/05/2024	Paydown		56,130	56,130	53,332	53,625	0	2,505	0	2,505	0	56,130	0	0	0	912	12/05/2051	2.B FE
73102Q-AA-4	POLAR TANKERS INC 5.951% 05/10/37		05/10/2024	Various		115,215	115,215	116,307	117,552	0	(2,337)	0	(2,337)	0	115,215	0	0	0	3,428	05/10/2037	1.F FE
737446-AR-5	POST HOLDINGS INC 4.500% 09/15/31		04/16/2024	Various		12,434,375	14,375,000	14,375,000	14,375,000	0	0	0	0	0	14,375,000	0	(1,940,625)	(1,940,625)	382,734	09/15/2031	4.B FE
74166Y-AA-8	PROSE 2019-1A A2 4.475% 07/30/49		04/30/2024	Paydown		25,000	25,000	23,781	24,202	0	798	0	798	0	25,000	0	0	0	559	07/30/2049	2.B FE
74166Y-AC-4	PROSE 2022-1 A2 5.709% 04/30/52		04/30/2024	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,427	04/30/2052	2.B FE
74331C-AD-0	Progress Residen2020SFR1st 2020-SFR1 D 2.383% 04/17/37		06/01/2024	Paydown		4,700,000	4,700,000	4,216,781	4,433,408	0	266,592	0	266,592	0	4,700,000	0	0	0	56,001	04/17/2037	1.D FE
74333H-AA-3	Progress Residen2021SFR6st 2021-SFR6 A 1.524% 07/17/38		06/01/2024	Paydown		2,824	2,824	2,543	2,647	0	177	0	177	0	2,824	0	0	0	22	07/17/2038	1.A FE
743815-AE-2	PROVIDENCE SERVICE CORP 5.875% 11/15/25		05/03/2024	Various		11,178,615	11,419,000	11,671,226	11,477,418	0	(22,596)	0	(22,596)	0	11,454,822	0	(276,207)	(276,207)	317,974	11/15/2025	4.C FE
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		06/01/2024	Paydown		37,701	37,701	37,919	38,467	0	(766)	0	(766)	0	37,701	0	0	0	469	12/25/2049	1.A
74387V-AC-3	Provident Fundin2021INV1ge Tru 2021-INV1 A3 2.500% 08/25/51		06/01/2024	Paydown		185,659	185,659	153,909	154,594	0	31,065	0	31,065	0	185,659	0	0	0	1,951	08/25/2051	1.A
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		06/01/2024	Paydown		9,483	12,203	10,209	10,373	0	(890)	0	(890)	0	9,483	0	0	0	354	06/25/2036	3.C FM
74939K-AE-6	Woodward Capital20216 ent 2021-6 A5 2.500% 12/25/51		06/01/2024	Paydown		177,236	177,236	151,834	152,195	0	25,041	0	25,041	0	177,236	0	0	0	1,842	12/25/2051	1.A
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		06/01/2024	Paydown		3,062	3,716	3,187	3,202	0	(140)	0	(140)	0	3,062	0	0	0	106	06/25/2036	3.A FM
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		06/25/2024	Paydown		82,033	82,033	81,402	81,054	0	979	0	979	0	82,033	0	0	0	1,128	10/25/2063	1.A FE
75410R-AJ-5	Rate Mortgage Tr2022J1 2022-J1 A9 2.500% 01/25/52		06/01/2024	Paydown		169,157	169,157	142,304	0	0	26,854	0	26,854	0	169,157	0	0	0	352	01/25/2052	1.A FE
758750-AD-5	REGAL BELOIT 6.050% 04/15/28		05/02/2024	Tax Free Exchange		14,692,013	15,000,000	14,651,850	14,668,184	0	23,829	0	23,829	0	14,692,013	0	0	0	496,604	04/15/2028	2.C FE
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		06/01/2024	Paydown		60	60	44	26	0	35	0	35	0	60	0	0	0	2	05/25/2036	1.A FM
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		06/01/2024	Paydown		11,992	12,569	10,665	11,336	0	656	0	656	0	11,992	0	0	0	275	01/25/2032	2.B FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		06/01/2024	Paydown		11,387	13,211	11,959	11,890	0	(503)	0	(503)	0	11,387	0	0	0	326	11/25/2035	2.B FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		06/01/2024	Paydown		11,151	14,700	12,114	13,055	0	(1,903)	0	(1,903)	0	11,151	0	0	0	379	03/25/2036	1.E FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		06/01/2024	Paydown		120	163	131	131	0	(11)	0	(11)	0	120	0	0	0	4	11/25/2035	1.A FM
76134D-AB-6	Reunion Resort (2024RSRT FL) S 2024-RSRT B 7.603% 03/15/29		04/01/2024	MESIROW FINANCIAL		6,500,000	6,500,000	6,500,000	0	0	0	0	0	0	6,500,000	0	0	0	0	03/15/2029	1.C
776743-AB-2	ROPER TECHNOLOGIES INC 3.850% 12/15/25		05/09/2024	SMBC NIKKO		4,887,450	5,000,000	4,886,500	4,964,907	0	6,282	0	6,282	0	4,971,190	0	(83,740)	(83,740)	79,139	12/15/2025	2.A FE
785592-AJ-5	SABINE PASS LIQUEFACTION 5.750% 05/15/24		04/01/2024	Call 100.0000		699,000	699,000	756,668	700,175	0	(1,175)	0	(1,175)	0	699,000	0	0	0	14,961	05/15/2024	2.A FE
785592-AJ-5	SABINE PASS LIQUEFACTION 5.750% 05/15/24		05/15/2024	Maturity		651,000	651,000	704,708	652,094	0	(1,094)	0	(1,094)	0	651,000	0	0	0	18,716	05/15/2024	2.A FE
785592-AM-8	SABINE PASS LIQUEFACTION 5.625% 03/01/25		06/07/2024	Call 100.0000		1,338,000	1,338,000	1,338,000	1,338,000	0	0	0	0	0	1,338,000	0	0	0	57,701	03/01/2025	2.A FE
81618T-AC-4	SELECT INCOME REIT 4.500% 02/01/25		05/09/2024	Various		1,611,403	2,000,000	1,959,800	1,994,602	0	1,673	0	1,673	0	1,996,275	0	(384,872)	(384,872)	69,731	02/01/2025	5.B FE
81733Y-BN-8	SEMT 2015-2 A19 3.500% 05/25/45		06/01/2024	Paydown		4,659	4,659	4,760	4,834	0	(175)	0	(175)	0	4,659	0	0	0	68	05/25/2045	1.A
81743J-AK-6	Sequoia Mortgage20234 2023-4 A10 6.000% 11/25/53		06/01/2024	Paydown		987,963	987,963	968,956	969,529	0	18,435	0	18,435	0	987,963	0	0	0	24,622	11/25/2053	1.A
81744Y-AG-1	SEMT 2013-4 B2 3.436% 04/25/43		06/01/2024	Paydown		45,189	45,189	43,443	44,212	0	977	0	977	0	45,189	0	0	0	646	04/25/2043	1.A
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2024	Paydown		13,970	13,970	13,646	13,633	0	337	0	337	0	13,970	0	0	0	201	07/25/2043	1.A
81745Q-CC-4	SEMT 2015-1 B3 3.930% 01/25/45		06/01/2024	Paydown		18,372	18,372	18,946	19,040	0	(667)	0	(667)	0	18,372	0	0	0	301	01/25/2045	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
81745R-AG-5	SEMT 2013-3 B1 3.531% 03/25/43		06/01/2024	Paydown		38,490	38,490	38,854	38,716	0	(225)	0	(225)	0	38,490	0	0	0	518	03/25/2043	1.A
81745R-AH-3	SEMT 2013-3 B2 3.531% 03/25/43		06/01/2024	Paydown		14,709	14,709	15,096	14,984	0	(275)	0	(275)	0	14,709	0	0	0	198	03/25/2043	1.A
81745X-CB-1	SEMT 2017-4 B1 3.899% 07/25/47		06/01/2024	Paydown		43,145	43,145	45,650	44,540	0	(1,395)	0	(1,395)	0	43,145	0	0	0	703	07/25/2047	1.A
81746H-BB-6	SEMT 2017-CH1 B1A 3.750% 08/25/47		06/01/2024	Paydown		56,495	56,495	58,790	58,011	0	(1,516)	0	(1,516)	0	56,495	0	0	0	884	08/25/2047	1.A
81746H-BT-7	SEMT 2017-CH1 A20 3.500% 08/25/47		06/01/2024	Paydown		1,192	1,192	1,176	1,179	0	13	0	13	0	1,192	0	0	0	17	08/25/2047	1.A
81746Q-AA-9	SEMT 2018-2 A1 3.500% 02/25/48		06/01/2024	Paydown		13,103	13,103	13,195	13,331	0	(228)	0	(228)	0	13,103	0	0	0	191	02/25/2048	1.A
81746T-AU-9	SEMT 2017-1 A19 3.500% 02/25/47		06/01/2024	Paydown		39,880	39,880	39,862	39,850	0	31	0	31	0	39,880	0	0	0	567	02/25/2047	1.A
81746W-CE-6	SEMT 2018-CH3 B1B 4.764% 08/25/48		06/01/2024	Paydown		72,903	72,903	78,598	77,476	0	(4,574)	0	(4,574)	0	72,903	0	0	0	1,448	08/25/2048	1.A
81746W-CK-2	SEMT 2018-CH3 B3 4.764% 08/25/48		06/01/2024	Paydown		53,780	53,780	50,746	0	0	3,034	0	3,034	0	53,780	0	0	0	848	08/25/2048	1.A
81747D-AA-7	SEMT 2018-CH1 A1 4.000% 03/25/48		06/01/2024	Paydown		3,920	3,920	3,984	4,015	0	(96)	0	(96)	0	3,920	0	0	0	66	03/25/2048	1.A
81747M-CJ-6	Sequoia Mortgage2019CH1 2019-CH1 B3 4.910% 03/25/49		06/01/2024	Paydown		64,453	64,453	61,835	0	0	2,618	0	2,618	0	64,453	0	0	0	780	03/25/2049	1.A
81748C-AA-8	Sequoia Mortgage20219 2021-9 A1 2.500% 01/25/52		06/01/2024	Paydown		365,330	365,330	366,244	366,173	0	(842)	0	(842)	0	365,330	0	0	0	3,838	01/25/2052	1.A
81748K-AA-0	SEMT 2020-2 A1 3.500% 03/25/50		06/01/2024	Paydown		43,287	43,287	44,356	45,906	0	(2,619)	0	(2,619)	0	43,287	0	0	0	626	03/25/2050	1.A
81748M-CD-8	Sequoia Mortgage20201 2020-1 B3 3.851% 02/25/50		06/01/2024	Paydown		20,539	20,539	20,102	20,145	0	393	0	393	0	20,539	0	0	0	330	02/25/2050	1.A
81748R-AB-3	SEMT 2020-4 A2 2.500% 11/25/50		06/01/2024	Paydown		146,280	146,280	150,394	151,826	0	(5,546)	0	(5,546)	0	146,280	0	0	0	1,409	11/25/2050	1.A
81748X-AD-6	Sequoia Mortgage20215 2021-5 A4 2.500% 07/25/51		06/01/2024	Paydown		551,893	551,893	471,711	474,389	0	77,504	0	77,504	0	551,893	0	0	0	5,506	07/25/2051	1.A
81748Y-AD-4	Sequoia Mortgage20216 2021-6 A4 2.500% 10/25/51		06/01/2024	Paydown		370,698	370,698	311,707	313,118	0	57,580	0	57,580	0	370,698	0	0	0	3,658	10/25/2051	1.A
81749C-AD-1	Sequoia Mortgage20221 2022-1 A4 2.500% 02/25/52		06/01/2024	Paydown		296,296	296,296	294,537	294,627	0	1,669	0	1,669	0	296,296	0	0	0	3,266	02/25/2052	1.A
81749F-AK-8	Sequoia Mortgage20235 2023-5 A10 6.000% 12/25/53		06/01/2024	Paydown		2,356,638	2,356,638	2,320,771	2,321,592	0	35,046	0	35,046	0	2,356,638	0	0	0	54,437	12/25/2053	1.A
81761T-AA-3	SERV 2020-1 A2I 2.841% 01/30/51		04/30/2024	Paydown		47,500	47,500	47,500	47,500	0	0	0	0	0	47,500	0	0	0	675	01/30/2051	2.C FE
81761T-AC-9	SERV 2020-1 A2II 3.337% 01/30/51		04/30/2024	Paydown		47,500	47,500	47,500	47,500	0	0	0	0	0	47,500	0	0	0	793	01/30/2051	2.C FE
81761T-AG-0	SERV 2021-1 A2II 3.113% 07/30/51		04/30/2024	Paydown		77,500	77,500	77,500	77,500	0	0	0	0	0	77,500	0	0	0	1,206	07/30/2051	2.C FE
817743-AA-5	SPRO 2019-1A A2 3.882% 10/25/49		04/25/2024	Paydown		72,100	72,100	72,272	72,158	0	(58)	0	(58)	0	72,100	0	0	0	1,399	10/25/2049	2.C FE
817743-AJ-6	SPRO 2024-1A A2 6.174% 01/25/54		04/25/2024	Paydown		37,500	37,500	37,500	0	0	0	0	0	0	37,500	0	0	0	585	01/25/2054	2.C FE
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		06/01/2024	Paydown		36,765	36,765	35,960	35,892	0	873	0	873	0	36,765	0	0	0	645	07/25/2043	1.A
82568N-AC-5	SHUTTERFLY FINANCE LLC 8.500% 10/01/27		04/08/2024	STIFEL NICHOLAS		8,494,571	10,651,500	6,832,619	7,075,814	0	175,989	0	175,989	0	7,251,803	0	1,242,768	1,242,768	162,213	10/01/2027	5.B FE
82568N-AE-1	SHUTTERFLY FINANCE LLC 9.750% 10/01/27		05/08/2024	Various		1,426,605	1,423,048	1,423,048	1,423,048	0	0	0	0	0	1,423,048	0	3,557	3,557	49,718	10/01/2027	4.B FE
82652N-AB-4	SRFC 2019-3A B 2.750% 08/20/36		06/20/2024	Paydown		201,313	201,313	201,276	201,283	0	30	0	30	0	201,313	0	0	0	2,332	08/20/2036	1.F FE
826935-AA-6	Sierra Receivabl20241A ng Co 2024-1A A 5.150% 01/20/43		06/20/2024	Paydown		837,878	837,878	837,648	0	0	230	0	230	0	837,878	0	0	0	7,075	01/20/2043	1.A FE
826943-AB-8	Sierra Receivabl20231A ng Co 2023-1A B 5.830% 01/20/40		06/20/2024	Paydown		559,147	559,147	559,028	558,999	0	148	0	148	0	559,147	0	0	0	13,445	01/20/2040	1.F FE
83546D-AG-3	SONIC 2020-1A A2I 3.845% 01/20/50		06/20/2024	Paydown		15,375	15,375	15,385	15,381	0	(6)	0	(6)	0	15,375	0	0	0	246	01/20/2050	2.B FE
85022W-AP-9	SCFT 2020-AA A 1.970% 09/25/37		06/25/2024	Paydown		239,483	239,483	239,471	239,458	0	24	0	24	0	239,483	0	0	0	1,955	09/25/2037	1.A FE
85207U-AH-8	SPRINT CORP 7.125% 06/15/24		06/15/2024	Maturity		2,700,000	2,700,000	2,699,946	0	0	54	0	54	0	2,700,000	0	0	0	96,188	06/15/2024	2.B FE
853496-AC-1	STANDARD INDUSTRIES INC 5.000% 02/15/27		04/09/2024	Various		1,611,705	1,668,000	1,588,770	1,632,416	0	2,891	0	2,891	0	1,635,307	0	(23,602)	(23,602)	54,673	02/15/2027	3.B FE
853496-AD-9	STANDARD INDUSTRIES INC 4.750% 01/15/28		04/09/2024	SUNTRUST		6,632,500	7,000,000	6,107,500	6,479,855	0	30,887	0	30,887	0	6,510,742	0	121,758	121,758	245,681	01/15/2028	3.B FE
86177T-AA-0	STONE 2021 IRR TRUST 5.450% 03/01/72		05/20/2024	STERN		8,180,000	8,180,000	8,180,000	4,670,000	0	0	0	0	0	8,180,000	0	0	0	128,902	03/01/2072	1.B FE
86359A-K3-6	SASC 2003-25XS A5 3.742% 08/25/33		06/01/2024	Paydown		29,233	29,233	29,215	27,471	0	1,762	0	1,762	0	29,233	0	0	0	583	08/25/2033	1.A FM
872225-AH-0	TBW 2006-5 A6 6.400% 11/25/36		06/01/2024	Paydown		12,544	12,544	12,495	12,941	0	(397)	0	(397)	0	12,544	0	0	0	241	11/25/2036	3.C FM
872480-AE-8	TIF 2021-1A A 1.650% 02/20/46		06/20/2024	Paydown		515,625	515,625	515,561	515,578	0	47	0	47	0	515,625	0	0	0	3,545	02/20/2046	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
87303T-AA-5	TTAN 2021MHC 2021-MHC A 6.293% 03/15/38		06/15/2024	Paydown		713,869	713,869	713,869	713,869	0	0	0	0	0	713,869	0	0	0	22,841	03/15/2038	1.A FE
87407R-AA-4	TAL 2020-1A A 2.050% 09/20/45		06/20/2024	Paydown		1,127,989	1,127,989	1,105,895	1,110,479	0	17,510	0	17,510	0	1,127,989	0	0	0	9,635	09/20/2045	1.F FE
88033G-DB-3	TENET HEALTHCARE 5.125% 11/01/27		04/05/2024	UBS WARBURG		3,711,060	3,816,000	3,816,000	3,816,000	0	0	0	0	0	3,816,000	0	(104,940)	(104,940)	85,834	11/01/2027	3.C FE
88315L-AG-3	TMCL 2020-2A A 2.100% 09/20/45		06/20/2024	Paydown		401,372	401,372	401,253	401,295	0	77	0	77	0	401,372	0	0	0	3,503	09/20/2045	1.F FE
88315L-AJ-7	TMCL 2020-3A A 2.110% 09/20/45		06/20/2024	Paydown		511,875	511,875	506,647	507,772	0	4,103	0	4,103	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		06/20/2024	Paydown		216,200	216,200	190,957	195,853	0	20,347	0	20,347	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		06/20/2024	Paydown		423,100	423,100	423,024	423,046	0	54	0	54	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		06/20/2024	Paydown		915,120	915,120	876,365	880,819	0	34,301	0	34,301	0	915,120	0	0	0	7,397	08/20/2046	1.F FE
883929-AA-9	THOMAS BRAX ADAM TRUST 5.450% 04/01/73		05/20/2024	STERN		3,940,000	3,940,000	3,940,000	3,940,000	0	0	0	0	0	3,940,000	0	0	0	100,375	04/01/2073	1.B FE
885160-AA-9	THOR INDUSTRIES INC 4.000% 10/15/29		04/23/2024	Various		21,593,943	25,000,000	20,355,484	21,158,839	0	167,910	0	167,910	0	21,326,749	0	267,193	267,193	517,963	10/15/2029	4.A FE
887317-AX-3	TIME WARNER INC 4.850% 07/15/45		06/12/2024	Call 75.3740		154,517	205,000	189,283	191,460	0	147	0	147	0	191,607	0	0	0	(28,060)	07/15/2045	3.A FE
89169E-AA-7	TPMT 2017-5 A1 6.060% 02/25/57		06/25/2024	Paydown		6,327	6,327	6,343	6,424	0	(97)	0	(97)	0	6,327	0	0	0	162	02/25/2057	1.A
89170V-AA-6	Towd Point Mortg20221 t 2022-1 A1 3.750% 07/25/62		06/01/2024	Paydown		382,463	382,463	366,284	367,152	0	15,310	0	15,310	0	382,463	0	0	0	5,813	07/25/2062	1.A
89173F-AA-8	TPMT 2017-1 A1 2.750% 10/25/56		04/01/2024	Paydown		1,141	1,141	1,166	1,143	0	(1)	0	(1)	0	1,141	0	0	0	10	10/25/2056	1.A
89173F-AB-6	TPMT 2017-1 A2 3.500% 10/25/56		06/01/2024	Paydown		1,690,778	1,690,778	1,597,785	1,663,099	0	27,678	0	27,678	0	1,690,778	0	0	0	26,110	10/25/2056	1.A
89173H-AB-2	TPMT 2017-2 A2 3.250% 04/25/57		06/01/2024	Paydown		640,359	640,359	646,762	640,468	0	(109)	0	(109)	0	640,359	0	0	0	8,765	04/25/2057	1.A
89177E-AA-7	Towd Point Mortg2019HY1 t 2019-HY1 A1 6.460% 10/25/48		06/25/2024	Paydown		2,253	2,253	2,250	2,127	0	126	0	126	0	2,253	0	0	0	62	10/25/2048	1.A
89180D-AA-4	TPHT 2021-HE1 A1 0.918% 02/25/63		06/01/2024	Paydown		5,783	5,783	5,783	5,782	0	1	0	1	0	5,783	0	0	0	22	02/25/2063	1.A
89181J-AA-0	Towd Point Mortg20231 t 2023-1 A1 3.750% 01/25/63		06/01/2024	Paydown		276,728	276,728	263,816	264,616	0	12,112	0	12,112	0	276,728	0	0	0	4,305	01/25/2063	1.A
89609M-AA-7	Tribute Rail LLC20221 2022-1 A 4.760% 05/17/52		06/17/2024	Paydown		439,846	439,846	439,757	439,785	0	61	0	61	0	439,846	0	0	0	8,790	05/17/2052	1.F FE
89680H-AA-0	TCF 2020-1A A 2.110% 09/20/45		06/20/2024	Paydown		361,250	361,250	361,183	361,204	0	46	0	46	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		06/01/2024	Paydown		711,994	711,994	733,345	715,671	0	(3,677)	0	(3,677)	0	711,994	0	0	0	9,883	06/15/2050	1.A
90276F-AU-8	UBSCM 2018-C10 ASB 4.213% 05/15/51		06/01/2024	Paydown		656,463	656,463	676,155	661,765	0	(5,301)	0	(5,301)	0	656,463	0	0	0	11,529	05/15/2051	1.A
90276X-AS-4	UBSCM 2018-C11 ASB 4.119% 06/15/51		06/01/2024	Paydown		338,771	338,771	348,933	341,459	0	(2,688)	0	(2,688)	0	338,771	0	0	0	5,833	06/15/2051	1.A
90276Y-AF-0	UBSCM 2019-C16 XA 1.687% 04/15/52		06/01/2024	Paydown		0	0	23,882	19,973	0	(19,973)	0	(19,973)	0	0	0	0	0	2,496	04/15/2052	1.A FE
90353D-AW-5	UBSCM 2018-C12 ASB 4.195% 08/15/51		05/01/2024	Paydown		16,057	16,057	16,538	16,189	0	(133)	0	(133)	0	16,057	0	0	0	281	08/15/2051	1.A
90355R-AE-2	United Wholesale2021INV3e LLC 2021-INV3 A4 2.500% 11/25/51		06/01/2024	Paydown		711,220	711,220	591,702	594,716	0	116,504	0	116,504	0	711,220	0	0	0	5,987	11/25/2051	1.A
90932E-AA-1	UNITED AIR 2016-2 AA PTT 2.875% 10/07/28		04/07/2024	Redemption 100.0000		390,607	390,607	368,929	379,284	0	11,323	0	11,323	0	390,607	0	0	0	5,615	10/07/2028	1.G FE
90932J-AA-0	UNITED AIR 2019-2 AA PTT 2.700% 05/01/32		05/01/2024	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.E FE
90932L-AA-5	UNITED AIR 2015-1 A PTT 3.450% 12/01/27		06/01/2024	Various		248,366	248,366	230,908	233,865	0	14,501	0	14,501	0	248,366	0	0	0	4,284	12/01/2027	1.E FE
914906-AX-0	UNIVISION COMMUNICATIONS INC 7.375% 06/30/30		06/12/2024	Various		9,511,000	10,000,000	10,237,500	10,178,684	0	(20,153)	0	(20,153)	0	10,158,532	0	(647,532)	(647,532)	681,737	06/30/2030	4.A FE
91824C-AA-4	VFI ABS LLC 20221A 2022-1A A 2.230% 03/24/28		06/24/2024	Paydown		1,190,110	1,190,110	1,190,055	1,190,090	0	21	0	21	0	1,190,110	0	0	0	10,603	03/24/2028	1.A FE
924921-AA-7	Verus Securitiza20225 st 2022-5 A1 3.800% 04/25/67		06/01/2024	Paydown		383,664	383,664	375,450	379,522	0	4,142	0	4,142	0	383,664	0	0	0	6,402	04/25/2067	1.A FE
924934-AA-0	Verus Securitiza20235 st 2023-5 A1 6.476% 06/25/68		06/01/2024	Paydown		577,454	577,454	577,444	577,926	0	(472)	0	(472)	0	577,454	0	0	0	15,050	06/25/2068	1.A FE
92537R-AA-7	TK ELEVATOR US NEWCO INC 5.250% 07/15/27		04/17/2024	JEFFERIES & CO		9,462,500	10,000,000	8,992,500	9,184,462	0	59,819	0	59,819	0	9,244,282	0	218,218	218,218	399,583	07/15/2027	4.B FE
92538U-AA-9	Verus Securitiza20223 st 2022-3 A1 4.130% 02/25/67		06/01/2024	Paydown		732,377	732,377	730,453	731,006	0	1,371	0	1,371	0	732,377	0	0	0	11,724	02/25/2067	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92539B-AA-0	Verus Securitiza20231 st 2023-1 A1 5.850% 12/25/67		06/01/2024	Paydown		234,817	234,817	234,816	235,371	0	(553)	0	(553)	0	234,817	0	0	0	5,653	12/25/2067	1.A FE
92539D-AA-6	Verus Securitiza20232 st 2023-2 A1 6.193% 03/25/68		06/01/2024	Paydown		405,675	405,675	405,672	406,839	0	(1,164)	0	(1,164)	0	405,675	0	0	0	10,448	03/25/2068	1.A FE
92539T-AA-1	Verus Securitiza20234 st 2023-4 A1 5.811% 05/25/68		06/01/2024	Paydown		208,149	208,149	204,051	204,254	0	3,895	0	3,895	0	208,149	0	0	0	4,889	05/25/2068	1.A FE
92552V-AK-6	VIASAT INC 5.625% 09/15/25		06/25/2024	Various		5,924,336	6,083,000	6,083,000	6,083,000	0	0	0	0	0	6,083,000	0	(158,664)	(158,664)	262,519	09/15/2025	4.C FE
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		06/01/2024	Paydown		53,332	53,332	44,532	45,456	0	7,877	0	7,877	0	53,332	0	0	0	1,445	06/25/2033	1.A FM
92937E-AG-9	WFRBS 2013-C11 B 3.714% 03/15/45		06/01/2024	Paydown		202,184	202,184	206,277	202,793	0	(609)	0	(609)	0	202,184	0	0	0	3,318	03/15/2045	1.A
92937U-AJ-7	WFRBS 2013-C13 D 4.285% 05/15/45		06/01/2024	Paydown		94,153	94,153	97,345	94,153	0	0	0	0	0	94,153	0	0	0	1,565	05/15/2045	1.A
92943P-AA-9	WB Commercial Mo2024HQ rust 2024-HQ A 6.134% 03/15/40		05/16/2024	BANK of AMERICA SEC		346,119	345,000	342,299	0	0	68	0	68	0	342,367	0	3,752	3,752	4,587	03/15/2040	1.A FE
939344-AR-8	WMALT 2006-4 3A6 6.602% 05/25/36		06/01/2024	Paydown		21,545	38,796	29,259	35,161	0	(13,616)	0	(13,616)	0	21,545	0	0	0	632	05/25/2036	1.A FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		06/01/2024	Paydown		3,417	5,162	4,767	4,840	0	(1,423)	0	(1,423)	0	3,417	0	0	0	118	11/25/2035	1.A FM
93935B-AH-3	WMALT 2006-5 3A6 6.768% 07/25/36		06/01/2024	Paydown		5,838	5,838	2,074	1,411	0	4,427	0	4,427	0	5,838	0	0	0	47	07/25/2036	1.A FM
93935W-AD-6	WMALT MORTGAGE 2006-9 A3 4.278% 10/25/36		06/01/2024	Paydown		19,728	19,728	10,359	6,065	0	13,663	0	13,663	0	19,728	0	0	0	108	10/25/2036	1.A FM
94946D-AB-7	WLKRG 2019-AA B 2.990% 06/15/38		06/15/2024	Paydown		249,425	249,425	249,353	249,339	0	87	0	87	0	249,425	0	0	0	3,050	06/15/2038	1.F FE
949796-AS-5	WFMBS 2020-RR1 A17 3.000% 05/25/50		06/01/2024	Paydown		23,445	23,445	24,009	25,089	0	(1,643)	0	(1,643)	0	23,445	0	0	0	293	05/25/2050	1.A
949798-AC-6	Wells Fargo Mort20212 ked Se 2021-2 A3 2.500% 06/25/51		06/01/2024	Paydown		603,135	603,135	564,585	565,077	0	38,058	0	38,058	0	603,135	0	0	0	6,399	06/25/2051	1.A
94980G-AJ-0	WFHET 2004-2 AI8 5.000% 10/25/34		06/01/2024	Paydown		346,914	346,914	344,746	344,834	0	2,081	0	2,081	0	346,914	0	0	0	6,699	10/25/2034	1.A FM
94989M-AF-6	WFCM 2015-NXS2 ASB 3.461% 07/15/58		06/01/2024	Paydown		965,772	965,772	994,732	967,005	0	(1,233)	0	(1,233)	0	965,772	0	0	0	14,547	07/15/2058	1.A
94989N-BH-9	Wells Fargo Comm2015C30 ortgag 2015-C30 XA 1.014% 09/15/58		06/01/2024	Paydown		0	0	13,846	6,444	0	(6,444)	0	(6,444)	0	0	0	0	0	2,323	09/15/2058	1.A FE
94989U-AS-0	WFMBS 2018-1 A17 3.500% 07/25/47		06/01/2024	Paydown		55,512	55,512	54,056	52,308	0	3,205	0	3,205	0	55,512	0	0	0	799	07/25/2047	1.A
95000P-AH-7	Wells Fargo Comm2016C37 ortgag 2016-C37 XA 0.925% 12/15/49		06/01/2024	Paydown		0	0	10,922	8,456	0	(8,456)	0	(8,456)	0	0	0	0	0	2,068	12/15/2049	1.A FE
95000U-2F-9	WELLS FARGO & COMPANY 3.196% 06/17/27		04/16/2024	GOLDMAN SACHS		9,486,100	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(513,900)	(513,900)	107,421	06/17/2027	1.E FE
95001M-AH-3	Wells Fargo Comm2017C38 ortgag 2017-C38 XA 1.066% 07/15/50		06/01/2024	Paydown		0	0	75,991	63,601	0	(63,601)	0	(63,601)	0	0	0	0	0	8,512	07/15/2050	1.A FE
95001T-BH-7	WFMBS 2019-1 B1 4.024% 11/25/48		06/01/2024	Paydown		43,401	43,401	43,735	43,601	0	(201)	0	(201)	0	43,401	0	0	0	769	11/25/2048	1.A
95001V-AT-7	WFCM 2019-C51 A3 3.055% 06/15/52		05/01/2024	Paydown		43,591	43,591	40,431	41,629	0	1,962	0	1,962	0	43,591	0	0	0	502	06/15/2052	1.A
95002F-AA-2	WFMBS 2019-4 A1 3.500% 09/25/49		06/01/2024	Paydown		121,951	121,951	124,123	128,733	0	(6,781)	0	(6,781)	0	121,951	0	0	0	1,916	09/25/2049	1.A
95002U-BE-0	WFCM 2020-C58 XA 1.922% 07/15/53		06/01/2024	Paydown		0	0	62,303	60,901	0	(60,901)	0	(60,901)	0	0	0	0	0	6,481	07/15/2053	1.A FE
95002X-BH-7	WFCM 2020-C57 XA 2.194% 08/15/53		06/01/2024	Paydown		0	0	8,786	0	0	(8,786)	0	(8,786)	0	0	0	0	0	478	08/15/2053	1.A FE
95003B-AA-0	WFMBS 2020-5 A1 2.500% 09/25/50		06/01/2024	Paydown		45,813	45,813	47,209	47,635	0	(1,822)	0	(1,822)	0	45,813	0	0	0	503	09/25/2050	1.A
95003H-AA-7	Wells Fargo Mort20221 ked Se 2022-1 A1 2.500% 08/25/51		06/01/2024	Paydown		205,315	205,315	201,401	201,573	0	3,742	0	3,742	0	205,315	0	0	0	2,185	08/25/2051	1.A
95003H-AC-3	Wells Fargo Mort20221 ked Se 2022-1 A3 2.500% 08/25/51		06/01/2024	Paydown		337,664	337,664	287,489	0	0	50,175	0	50,175	0	337,664	0	0	0	703	08/25/2051	1.A FE
95003M-BT-4	Wells Fargo Comm2022C62 ortgag 2022-C62 XA 0.540% 04/15/55		06/01/2024	Paydown		0	0	4,170	3,508	0	(3,508)	0	(3,508)	0	0	0	0	0	287	04/15/2055	1.A FE
95003N-AB-2	Wells Fargo Mort2022INV1ked Se 2022-INV1 A2 3.000% 03/25/52		06/01/2024	Paydown		120,318	120,318	109,527	109,736	0	10,581	0	10,581	0	120,318	0	0	0	1,530	03/25/2052	1.A
95058X-AE-8	WEN 2018-1A A2II 3.884% 03/15/48		06/15/2024	Paydown		50,611	50,611	50,611	50,611	0	0	0	0	0	50,611	0	0	0	983	03/15/2048	2.B FE
95058X-AH-1	WEN 2019-1A A2II 4.080% 06/15/49		06/15/2024	Paydown		57,139	57,139	58,238	57,743	0	(604)	0	(604)	0	57,139	0	0	0	1,748	06/15/2049	2.B FE
95058X-AL-2	WEN 2021-1A A2II 2.775% 06/15/51		06/15/2024	Paydown		75,026	75,026	75,026	74,808	0	218	0	218	0	75,026	0	0	0	1,587	06/15/2051	2.B FE
95058X-AM-0	WEN 2022-1A A2I 4.236% 03/15/52		06/15/2024	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		06/15/2024	Paydown		45,445	45,445	45,445	44,996	0	449	0	449	0	45,445	0	0	0	1,546	03/15/2052	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
97652U-BH-2	Winwater Mortgag20152 rust 2015-2 B4 3.943% 02/20/45		06/01/2024	Paydown		18,742	18,742	18,344	18,356	0	386	0	386	0	18,742	0	0	0	308	02/20/2045	1.B FE
98920M-AA-0	Zaxby's Funding 20211A 2021-1A A2 3.238% 07/30/51		04/30/2024	Paydown		235,533	235,533	212,216	214,633	0	20,900	0	20,900	0	235,533	0	0	0	3,813	07/30/2051	2.B FE
AUDMEZ-V*-1	AUDAX MEZZANINE Audax MZ V 8.000% 01/01/32		04/29/2024	Redemption 100.0000		2,163,269	2,163,269	2,163,269	1,735,988	0	0	0	0	0	2,163,269	0	0	0	70,925	01/01/2032	2.A PL
	Benefit Street Partners 3.500% 04/11/30		04/22/2024	Redemption 100.0000		63,802	63,802	63,802	63,802	0	0	0	0	0	63,802	0	0	0	12,461	04/11/2030	2.B PL
	Benefit Street Partners 9.718% 04/11/30		04/22/2024	Redemption 100.0000		31,901	31,901	31,901	31,901	0	0	0	0	0	31,901	0	0	0	6,296	04/11/2030	3.B PL
009088-AA-3	AIR CANADA 2015-2AA PTT 3.750% 12/15/27	A	06/15/2024			79,565	79,565	72,802	73,007	0	6,559	0	6,559	0	79,565	0	0	0	1,492	12/15/2027	1.E FE
36485M-AM-1	GARDA WORLD SECURITY 7.750% 02/15/28	A	04/09/2024	UBS WARBURG		2,045,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	45,000	45,000	101,611	02/15/2028	4.B FE
443628-AH-5	HUDBAY MINERALS INC 6.125% 04/01/29	A	04/05/2024	SUMRIDGE PARTNERS		2,583,975	2,630,000	2,630,000	2,630,000	0	0	0	0	0	2,630,000	0	(46,025)	(46,025)	84,123	04/01/2029	4.B FE
000000-00-0	MONG DUONG FIN HLDGS BV 5.125% 05/07/29	D	05/07/2024	Redemption 100.0000		790,100	790,100	717,411	730,164	0	59,936	0	59,936	0	790,100	0	0	0	20,246	05/07/2029	3.B FE
001207-AE-9	AGL 2020-9A B 7.388% 01/20/34	D	04/22/2024	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	190,890	01/20/2034	1.C FE
001207-AG-4	AGL 2020-9A C 8.088% 01/20/34	D	04/22/2024	Paydown		5,900,000	5,900,000	5,900,000	5,900,000	0	0	0	0	0	5,900,000	0	0	0	246,473	01/20/2034	1.F FE
00901A-AL-1	Aimco 201910A 2019-10A BR 7.186% 07/22/32	D	06/12/2024	Paydown		5,000,000	5,000,000	5,007,500	0	0	(7,500)	0	(7,500)	0	5,000,000	0	0	0	141,642	07/22/2032	1.C FE
013822-AC-5	ALCOA NEDERLAND HOLDING 6.125% 05/15/28	D	04/01/2024	BNP SECURITIES		2,403,000	2,400,000	2,406,000	2,402,169	0	(229)	0	(229)	0	2,401,939	0	1,061	1,061	55,942	05/15/2028	2.C FE
013822-AC-5	ALCOA NEDERLAND HOLDING 6.125% 05/15/28	D	04/01/2024	Various		4,303,000	4,303,000	4,002,508	4,119,097	0	9,147	0	9,147	0	4,128,244	0	174,756	174,756	101,031	05/15/2028	3.A FE
01750H-AE-2	ALLEG 2019-2A B 7.315% 01/19/33	D	04/09/2024	Paydown		8,000,000	8,000,000	7,856,000	7,908,969	0	91,031	0	91,031	0	8,000,000	0	0	0	292,853	01/19/2033	1.C FE
04002R-AG-5	AREIT 2020-CRE4 C 8.554% 04/15/37	D	06/17/2024	Paydown		762,567	762,567	742,549	751,249	0	11,317	0	11,317	0	762,567	0	0	0	32,716	04/15/2037	1.E FE
05256L-AB-9	APLNG PROCESSING PP 4.820% 09/30/30	D	05/01/2024	Redemption 100.0000		900,000	900,000	900,000	900,000	0	0	0	0	0	900,000	0	0	0	712,155	09/30/2030	2.B FE
05401A-AF-8	AVOLON HOLDINGS FNDG LTD 3.950% 07/01/24	D	06/27/2024	Call 100.0000		5,000,000	5,000,000	4,972,900	4,997,206	0	2,688	0	2,688	0	4,999,893	0	107	107	195,306	07/01/2024	2.C FE
05492Q-AE-6	BDS 2020-FL5 B 7.243% 02/16/37	D	04/16/2024	Paydown		64,289	64,289	64,289	64,289	0	0	0	0	0	64,289	0	0	0	1,580	02/16/2037	1.A FE
05493N-AA-0	BDS Ltd 2021FL9 2021-FL9 A 6.515% 11/16/38	D	06/17/2024	Paydown		1,381,071	1,381,071	1,381,071	1,381,071	0	0	0	0	0	1,381,071	0	0	0	45,736	11/16/2038	1.A FE
06759M-AL-5	Babson CLO Ltd 20161A 2016-1A CR 7.688% 07/23/30	D	04/23/2024	Paydown		1,700,000	1,700,000	1,684,018	1,684,902	0	15,098	0	15,098	0	1,700,000	0	0	0	66,763	07/23/2030	1.E FE
09629V-AC-7	BLUEM 2018-2A A 6.694% 08/15/31	D	05/15/2024	Paydown		4,304,282	4,304,282	4,304,282	4,304,282	0	0	0	0	0	4,304,282	0	0	0	146,130	08/15/2031	1.A FE
107934-AC-5	Bridge Street CL20241A 2024-1A B 7.475% 04/20/37	D	04/01/2024	BARCLAYS		13,500,000	13,500,000	13,500,000	0	0	0	0	0	0	13,500,000	0	0	0	0	04/20/2037	1.C FE
12549A-AV-2	CIFC 2013-1A A1R2 6.619% 07/16/30	D	04/16/2024	Paydown		1,230,074	1,230,074	1,230,074	1,230,074	0	0	0	0	0	1,230,074	0	0	0	41,555	07/16/2030	1.A FE
12807C-AA-1	CAI 2020-1A A 2.220% 09/25/45	D	06/25/2024	Paydown		212,500	212,500	212,452	212,337	0	163	0	163	0	212,500	0	0	0	1,966	09/25/2045	1.F FE
17186H-AG-7	CIMPRESS NV 7.000% 06/15/26	D	04/19/2024	Various		7,690,015	7,713,000	7,843,510	7,757,139	0	(28,428)	0	(28,428)	0	7,728,712	0	(38,697)	(38,697)	175,677	06/15/2026	4.C FE
26151A-AA-7	DRAX FINCO PLC 6.625% 11/01/25	D	05/02/2024	Call 100.0000		3,000,000	3,000,000	3,045,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	99,927	11/01/2025	3.A FE
315413-A*-5	Redemption 100.0000 Ferrocarril PP 5.499% 09/15/37	D	06/01/2024			262,500	262,500	262,500	262,500	0	0	0	0	0	262,500	0	0	0	3,649	09/15/2037	2.C
38174Y-AA-3	GOCAP 2015-24A AR 7.189% 11/05/29	D	05/06/2024	Paydown		932,655	932,655	932,655	932,655	0	0	0	0	0	932,655	0	0	0	33,922	11/05/2029	1.A FE
404280-BB-4	HSBC HOLDINGS PLC-SPONS 3.900% 05/25/26	D	05/17/2024	Call 97.8480		1,956,960	2,000,000	2,094,920	2,028,900	0	(4,372)	0	(4,372)	0	2,024,528	0	0	0	(30,301)	05/25/2026	1.G FE
40441L-AA-4	HGI CRE CLO Ltd 2021FL1 2021-FL1 A 6.493% 06/16/36	D	06/16/2024	Paydown		1,429,975	1,429,975	1,397,354	1,396,605	0	33,370	0	33,370	0	1,429,975	0	0	0	41,216	06/16/2036	1.A FE
42704R-AA-9	HERA 2021-FL1 A 6.496% 02/18/38	D	06/16/2024	Paydown		509,683	509,683	509,683	509,683	0	0	0	0	0	509,683	0	0	0	16,797	02/18/2038	1.A FE
44934D-AC-4	ICG US CLO Ltd 20241A 2024-1A B 7.429% 04/15/37	D	04/01/2024	J P MORGAN SEC		10,000,000	10,000,000	10,000,000	0	0	0	0	0	0	10,000,000	0	0	0	0	04/15/2037	1.C FE
46590X-AX-4	JBS USA FOOD FINANCE 6.500% 12/01/52	D	05/30/2024	BNP SECURITIES		397,024	400,000	412,158	407,395	0	(5,653)	0	(5,653)	0	401,742	0	(4,718)	(4,718)	12,928	12/01/2052	2.C FE
55300R-AA-9	MGMCHI 5.375% 05/15/24	D	05/15/2024	Maturity		161,000	161,000	158,988	160,212	0	788	0	788	0	161,000	0	0	0	4,327	05/15/2024	4.A FE
55300R-AG-6	MGMCHI 4.750% 02/01/27	D	04/08/2024	UBS WARBURG		9,512,500	10,000,000	8,809,188	9,031,529	0	76,248	0	76,248	0	9,107,778	0	404,722	404,722	328,542	02/01/2027	4.A FE
55954E-AS-8	MAGNE 2016-17A BR 7.095% 07/20/31	D	04/20/2024	Paydown		5,000,000	5,000,000	4,952,500	4,973,295	0	26,705	0	26,705	0	5,000,000	0	0	0	184,466	07/20/2031	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
67109Y-AU-8	OHA Credit Partn201512A 2015-12A DR 8.488% 07/23/30	D	04/23/2024	Paydown		4,000,000	4,000,000	3,940,000	3,943,596	0	56,404	0	56,404	0	4,000,000	0	0	0	173,357	07/23/2030	2.C FE
67570Q-AK-7	OCP 2019-16A AR 6.561% 04/10/33	D	04/10/2024	Paydown		23,779	23,779	23,779	23,779	0	0	0	0	0	23,779	0	0	0	801	04/10/2033	1.A FE
693675-AA-8	CGMS 2020-3 A1 3.000% 11/25/50	C	06/01/2024	Paydown		213,218	213,218	218,715	225,229	0	(12,011)	0	(12,011)	0	213,218	0	0	0	2,944	11/25/2050	1.A
70806U-AA-0	PNTPK 2020-2A A1 7.490% 01/15/32	D	05/20/2024	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	225,655	01/15/2032	1.A FE
70806U-AC-6	PNTPK 2020-2A A2 7.840% 01/15/32	D	05/20/2024	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	236,946	01/15/2032	1.A FE
70806U-AE-2	PNTPK 2020-2A B1 8.190% 01/15/32	D	05/20/2024	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	494,990	01/15/2032	1.C FE
77341D-AA-5	ROCKT 2017-3A A 6.776% 10/20/30	D	04/20/2024	Paydown		3,359,375	3,359,375	3,358,481	3,359,014	0	361	0	361	0	3,359,375	0	0	0	117,723	10/20/2030	1.A FE
78486B-AA-2	Starwood Commerc2021FL2 gage T 2021-FL2 A 6.646% 04/18/38	D	06/16/2024	Paydown		176,390	176,390	176,390	176,390	0	0	0	0	0	176,390	0	0	0	4,935	04/18/2038	1.A FE
81180W-BC-4	SEAGATE HDD CAYMAN 4.091% 06/01/29	D	04/05/2024	SUMRIDGE PARTNERS		5,389,350	5,890,000	4,892,234	5,025,216	0	35,629	0	35,629	0	5,060,845	0	328,505	328,505	85,675	06/01/2029	3.B FE
87244C-AJ-5	CHMML 2016-1A AR 7.115% 10/20/30	D	04/20/2024	Paydown		1,063,377	1,063,377	1,063,377	1,063,377	0	0	0	0	0	1,063,377	0	0	0	39,122	10/20/2030	1.A FE
87276W-AA-1	TRTX 2021-FL4 A 6.645% 03/15/38	D	06/15/2024	Paydown		336,999	336,999	336,999	336,999	0	0	0	0	0	336,999	0	0	0	10,089	03/15/2038	1.A FE
87927V-AF-5	TELECOM ITALIA CAPITAL 6.375% 11/15/33	D	04/29/2024	Various		2,667,750	3,000,000	2,962,155	2,978,930	0	673	0	673	0	2,979,603	0	(311,853)	(311,853)	87,470	11/15/2033	4.A FE
88432D-BC-7	WINDR 2014-3A A1A2 6.736% 10/22/31	D	04/22/2024	Paydown		3,452,442	3,452,442	3,452,442	3,452,442	0	0	0	0	0	3,452,442	0	0	0	118,277	10/22/2031	1.A FE
88433B-AQ-0	WINDR 2016-2A A1R 6.778% 11/01/31	D	05/01/2024	Paydown		1,822,151	1,822,151	1,822,151	1,822,151	0	0	0	0	0	1,822,151	0	0	0	62,584	11/01/2031	1.A FE
89680Y-AB-1	TRITON CONTAINER 1.150% 06/07/24	D	06/07/2024	Maturity		2,475,000	2,475,000	2,473,391	0	0	1,609	0	1,609	0	2,475,000	0	0	0	14,231	06/07/2024	2.C FE
89686Q-AA-4	TRIVIUM PACKAGING FIN 5.500% 08/15/26	D	04/05/2024	BNP SECURITIES		704,239	715,000	715,000	715,000	0	0	0	0	0	715,000	0	(10,761)	(10,761)	25,561	08/15/2026	4.B FE
92557U-AW-7	VIBR 2015-3A A1RR 6.838% 10/20/31	D	04/20/2024	Paydown		3,982,255	3,982,255	3,982,255	3,982,255	0	0	0	0	0	3,982,255	0	0	0	140,779	10/20/2031	1.A FE
97988W-AA-9	WDMNT 2020-7A A1A 7.490% 01/15/32	D	04/18/2024	Paydown		3,508,146	3,508,146	3,495,079	3,497,589	0	10,558	0	10,558	0	3,508,146	0	0	0	133,301	01/15/2032	1.A FE
G4701H-AB-5	IHS HOLDING LTD 5.625% 11/29/26	D	06/26/2024	JEFFERIES & CO		379,000	400,000	350,200	355,624	0	6,626	0	6,626	0	362,250	0	16,750	16,750	13,063	11/29/2026	4.A FE
Q3974*-AA-6	GIP CAPRICORN PP 3.110% 12/31/34	D	04/04/2024	Redemption 100.0000		35,607	35,607	35,607	35,607	0	0	0	0	0	35,607	0	0	0	554	12/31/2034	2.B PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						870,590,876	887,214,831	863,646,623	748,894,893	3,588	4,595,457	0	4,599,045	0	870,262,543	0	(1,403,914)	(1,403,914)	24,665,833	XXX	XXX
302570-AX-4	NEXTERA ENERGY 7.726% 06/15/67		05/07/2024	ROBERT W. BAIRD		275,220	278,000	238,385	238,461	0	19	0	19	0	238,481	0	36,739	36,739	8,779	06/15/2067	2.B FE
976657-AH-9	WISCONSIN ENERGY CORP 7.696% 05/15/67		05/03/2024	Various		702,919	715,000	588,550	591,356	0	122	0	122	0	591,478	0	111,440	111,440	26,102	05/15/2067	2.B FE
539439-AG-4	LLOYDS BANKING GROUP PLC 7.500% Perpet.	D	06/27/2024	Call 100.0000		5,565,000	5,565,000	5,696,250	5,696,250	0	0	0	0	0	5,696,250	0	(131,250)	(131,250)	208,688	01/01/9999	2.C FE
1309999999. Subtotal - Bonds - Hybrid Securities						6,543,139	6,558,000	6,523,185	6,526,067	0	141	0	141	0	6,526,209	0	16,929	16,929	243,569	XXX	XXX
95765P-A*-0	WESTERN & SOUTHERN LIFE WSLIC PROMISSORY NOTE RV 01/06/33		04/04/2024	Redemption 100.0000		34,800,000	34,800,000	34,800,000	25,719,313	0	0	0	0	0	34,800,000	0	0	0	451,574	01/06/2033	1.D
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						34,800,000	34,800,000	34,800,000	25,719,313	0	0	0	0	0	34,800,000	0	0	0	451,574	XXX	XXX
464289-51-1	ISHARES 10+ YEAR CREDIT BOND CLOSED END FUND		06/28/2024	Various	0.000	6,849,710	0	7,095,600	7,113,150	(17,550)	0	0	(17,550)	0	7,095,600	0	(245,890)	(245,890)	140,313		2.A
1619999999. Subtotal - Bonds - SVO Identified Funds						6,849,710	0	7,095,600	7,113,150	(17,550)	0	0	(17,550)	0	7,095,600	0	(245,890)	(245,890)	140,313	XXX	XXX
00130M-AJ-3	ARDENT HEALTH PARTNERS TL B 1L 08/24/28		06/26/2024	Redemption 100.0000		74,111	74,111	73,741	73,838	0	273	0	273	0	74,111	0	0	0	3,348	08/24/2028	4.B FE
00132U-AG-9	CULLIGAN WATER TECHNOLOGIES TL B 1L 07/31/28		04/01/2024	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	122	07/31/2028	4.C FE
00169Q-AF-6	AIR MEDICAL GROUP HOLDINGS INC TL B 1L 10/02/25		04/01/2024	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	140	10/02/2025	5.B FE
00169Q-AF-6	AIR MEDICAL GROUP HOLDINGS INC TL B 1L 10/02/25		05/20/2024	Tax Free Exchange		1,893,811	1,893,811	1,893,811	1,893,811	0	0	0	0	0	1,893,811	0	0	0	117,889	10/02/2025	5.B FE
00213N-AM-4	APX GROUP INC 07/10/28		04/01/2024	Redemption 100.0000		4,998	4,998	4,951	4,963	0	35	0	35	0	4,998	0	0	0	225	07/10/2028	3.B FE
00847Y-AE-2	AGILITI HEALTH INC TL B 1L 05/01/30		04/01/2024	Redemption 100.0000		6	6	6	6	0	0	0	0	0	6	0	0	0	49	05/01/2030	4.A FE
01021A-AB-6	AL NGPL HOLDINGS LLC TL B 1L 04/17/28		06/04/2024	Redemption 100.0000		5,047	5,047	4,959	0	0	89	0	89	0	5,047	0	0	0	220	04/17/2028	4.A FE
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS TL B 1L 10/08/27		06/14/2024	Redemption 100.0000		35,818	35,818	35,549	35,638	0	180	0	180	0	35,818	0	0	0	1,842	10/08/2027	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC TI B 1L 05/12/28		06/28/2024	Redemption 100.0000		7,500	7,500	7,454	7,465	0	35	0	35	0	7,500	0	0	0	348	05/12/2028	4.C FE
03834X-AM-5	UNITED PACIFIC TL B 1L 11/16/26		04/01/2024	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	229	11/16/2026	4.B FE
03852J-AT-8	ARAMARK SERVICES INC TL B6 1L 06/22/30		04/01/2024	Redemption 100.0000		(1,536)	(1,536)	(1,536)	(1,535)	0	(1)	0	(1)	0	(1,536)	0	0	0	0	06/22/2030	3.B FE
03852J-AT-8	ARAMARK SERVICES INC TL B6 1L 06/22/30		04/01/2024	Tax Free Exchange		611,254	611,383	611,240	611,080	0	174	0	174	0	611,254	0	0	0	12,022	06/22/2030	3.B FE
03852J-AV-3	ARAMARK SERVICES INC TL B8 1L 06/24/30		04/01/2024	Redemption 100.0000		1,536	1,536	1,536	0	0	0	0	0	0	1,536	0	0	0	0	06/24/2030	3.B FE
04649V-AY-6	ASURION LLC TI B9 1L 07/31/27		04/01/2024	WELLS FARGO BK		965,000	1,000,000	965,000	0	0	0	0	0	0	965,000	0	0	0	0	07/31/2027	4.A FE
04649V-AY-6	ASURION LLC TI B9 1L 07/31/27		04/01/2024	Redemption 100.0000		2,506	2,506	2,466	2,478	0	28	0	28	0	2,506	0	0	0	55	07/31/2027	4.A FE
04888*-AA-7	Atlantic Sthrn Pavg & Sealcoat Term Loan 09/10/26		06/28/2024	Redemption 100.0000		91,014	91,014	91,014	91,014	0	0	0	0	0	91,014	0	0	0	5,748	09/10/2026	4.C
05350N-AL-8	AVANTOR FUNDING INC TL B5 1L 08/01/29		04/02/2024	Tax Free Exchange		373,022	373,296	372,830	372,983	0	39	0	39	0	373,022	0	0	0	7,546	08/01/2029	3.A FE
05549P-AD-3	BCP RENAISSANCE PARENT TL B 1L 10/31/28		05/15/2024	Tax Free Exchange		1,485,773	1,492,105	1,485,161	1,485,042	0	731	0	731	0	1,485,773	0	0	0	53,091	10/31/2028	4.B FE
05641*-AA-2	BP Loenbro Holdings Term Loan 02/01/29		06/28/2024	Redemption 100.0000		102,064	102,064	102,064	0	0	0	0	0	0	102,064	0	0	0	2,953	02/01/2029	5.B GI
05989U-AC-1	BANGL LLC 1L B 1L 02/01/29		04/01/2024	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	77	02/01/2029	3.C FE
08579J-BH-4	BERRY GLOBAL INC TL 1L 07/02/29		04/01/2024	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	47	07/02/2029	2.C FE
09353T-AJ-9	BLERIOT US BIDCO INC TL B 1L 10/31/28		04/01/2024	Redemption 100.0000		(9)	(9)	(9)	(9)	0	0	0	0	0	(9)	0	0	0	45	10/31/2028	4.B FE
09776M-AS-3	BOMBARDIER RECREATIONAL TL B3 1L 12/13/29		04/30/2024	Redemption 100.0000		1,750	1,750	1,750	1,749	0	1	0	1	0	1,750	0	0	0	48	12/13/2029	3.B FE
11823L-AL-9	BUCKEYE PARTNERS TL B2 1L 11/18/30		05/23/2024	Tax Free Exchange		675,224	675,224	675,224	0	0	0	0	0	0	675,224	0	0	0	23,212	11/18/2030	3.A FE
11823L-AM-7	BUCKEYE PARTNERS LP TL B1 1L 11/02/26		06/25/2024	Redemption 100.0000		355,607	355,607	354,422	0	0	1,184	0	1,184	0	355,607	0	0	0	10,129	11/02/2026	3.A FE
12656A-AC-3	CNT HOLDINGS I CORP TL B 1L 11/08/27		04/01/2024	Redemption 100.0000		(103)	(103)	(103)	(103)	0	0	0	0	0	(103)	0	0	0	126	11/08/2027	4.B FE
13763H-AD-4	CLOSURE SYSTEMS INTERNAT TL 1L 03/22/29		04/01/2024	UBS WARBURG		398,000	400,000	398,000	0	0	0	0	0	0	398,000	0	0	0	0	03/22/2029	4.B FE
14445B-AB-5	PS HOLDCO LLC TL B 1L 09/29/28		06/28/2024	Redemption 100.0000		2,545	2,545	2,506	2,508	0	37	0	37	0	2,545	0	0	0	125	09/29/2028	4.B FE
14744*-AA-0	Case Snow Management LLC Term Loan 12/15/27		06/28/2024	Redemption 100.0000		38,045	38,045	38,045	38,045	0	0	0	0	0	38,045	0	0	0	2,211	12/15/2027	5.B GI
14880B-AH-4	CATALENT PHARMA SOLUTION TI B3 1L 09/27/28		04/01/2024	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	48	09/27/2028	3.C FE
17026Y-AJ-8	CHOBANI LLC TL B 1L 10/25/27		06/14/2024	Redemption 100.0000		500	500	498	497	0	3	0	3	0	500	0	0	0	22	10/25/2027	4.B FE
17026Y-AJ-8	CHOBANI LLC TL B 1L 10/25/27		04/01/2024	Redemption 100.0000		(500)	(500)	(498)	(497)	0	(3)	0	(3)	0	(500)	0	0	0	(2)	10/25/2027	4.C FE
17110E-AB-6	CHROMALLOY CORP TL B 1L 03/24/31		05/01/2024	Various		1,326,667	1,333,333	1,326,667	0	0	0	0	0	0	1,326,667	0	0	0	0	03/24/2031	4.B FE
172442-AT-2	CINEMARK USA INC TL B 1L 05/18/30		04/01/2024	Redemption 100.0000		2,616	2,616	2,577	2,578	0	38	0	38	0	2,616	0	0	0	107	05/18/2030	3.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
20902C-AW-0	CONSOLIDATED CONTAINER CO TL 1L 02/03/28		06/11/2024	Tax Free Exchange		953,625	979,798	942,996	950,895	0	2,729	0	2,729	0	953,625	0	0	0	39,464	02/03/2028	4.B FE
22526W-AQ-1	CREATIVE ARTISTS AGENCY LLC TL B 1L 11/16/28		04/01/2024	Redemption 100.0000		(3,757)	(3,757)	(3,741)	(3,741)	0	(16)	0	(16)	0	(3,757)	0	0	0	0	11/16/2028	4.B FE
22526W-AQ-1	CREATIVE ARTISTS AGENCY LLC TL B 1L 11/16/28		04/01/2024	Tax Free Exchange		1,486,776	1,492,485	1,486,053	1,486,036	0	741	0	741	0	1,486,776	0	0	0	32,981	11/16/2028	4.B FE
22526W-AR-9	CREATIVE ARTISTS AGENCY LLC TL B 1L 11/27/28		04/04/2024	Redemption 100.0000		3,731	3,731	3,717	0	0	14	0	14	0	3,731	0	0	0	29	11/27/2028	4.B FE
23285*-AA-6	Decks & Docks Lumber Co Inc Term Loan 10/04/28		06/28/2024	Redemption 100.0000		27,632	27,632	27,632	27,632	0	0	0	0	0	27,632	0	0	0	1,728	10/04/2028	5.B GI
23338D-AQ-9	DXP Enterprises TL B 1L 10/06/30		04/01/2024	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	44	10/06/2030	4.B FE
23918V-BA-1	DAVITA HEALTHCARE PARTNERS INC TK A1-DD 1L 04/28/28		04/01/2024	Redemption 100.0000		124	124	122	122	0	2	0	2	0	124	0	0	0	114	04/28/2028	3.A FE
24521T-AJ-5	DEL MONTE FOODS (Blue Merger) TL B 1L 05/16/29		04/01/2024	Redemption 100.0000		(2,906)	(2,906)	(2,831)	(2,840)	0	(66)	0	(66)	0	(2,906)	0	0	0	0	05/16/2029	4.C FE
24521T-AJ-5	DEL MONTE FOODS (Blue Merger) TL B 1L 05/16/29		04/30/2024	Redemption 100.0000		4,115	4,115	4,008	4,021	0	94	0	94	0	4,115	0	0	0	143	05/16/2029	5.B FE
24982L-AB-1	DERMATOLOGY INTERMEDIATE TL 1L 04/02/29		04/01/2024	Redemption 100.0000		394	394	388	389	0	5	0	5	0	394	0	0	0	68	04/02/2029	4.B FE
25460H-AB-8	DIRECTV FINANCING LLC TL 1L 08/02/27		04/01/2024	Redemption 100.0000		25,611	25,611	25,467	25,505	0	106	0	106	0	25,611	0	0	0	897	08/02/2027	3.B FE
26483N-AV-2	DUN & BRADSTREET CORP TL B 1L 01/18/29		04/01/2024	Redemption 100.0000		(2,500)	(2,500)	(2,500)	0	0	0	0	0	0	(2,500)	0	0	0	(1)	01/18/2029	4.A FE
26872N-AC-3	EMERALD DEBT MERGER TL B 1L 05/31/30		04/01/2024	RBC/DAIN		799,000	800,000	799,000	0	0	0	0	0	0	799,000	0	0	0	0	05/31/2030	3.C FE
26872N-AC-3	EMERALD DEBT MERGER TL B 1L 05/31/30		04/01/2024	Redemption 100.0000		1,394	1,394	1,380	1,380	0	13	0	13	0	1,394	0	0	0	11	05/31/2030	3.C FE
29102T-AB-8	Emerald Azeala Topco TL B 1L 07/24/26		05/01/2024	Redemption 100.0000		955,000	955,000	953,504	954,008	0	992	0	992	0	955,000	0	0	0	29,205	07/24/2026	4.C FE
29452@-AA-8	Equine Network Term Loan 05/22/28		06/28/2024	Redemption 100.0000		27,829	27,829	27,829	27,829	0	0	0	0	0	27,829	0	0	0	1,692	05/22/2028	4.C
29452@-AC-4	Equine Network Deferred Draw Term Loan 05/22/28		06/28/2024	Redemption 100.0000		1,538	1,538	1,538	1,538	0	0	0	0	0	1,538	0	0	0	93	05/22/2028	4.C
30034U-AC-4	EVERI PAYMENTS INC TL 1L 08/03/28		04/01/2024	Redemption 100.0000		(938)	(938)	(935)	(936)	0	(2)	0	(2)	0	(938)	0	0	0	0	08/03/2028	3.A FE
31575A-AB-3	GIP II BLUE HOLDING INC TL B 1L 09/29/28		06/07/2024	Redemption 100.0000		60,990	60,990	60,983	60,969	0	21	0	21	0	60,990	0	0	0	2,532	09/29/2028	3.C FE
31773H-AB-8	GIP PILOT ACQUISITION PA TL 1L 10/04/30		04/01/2024	Redemption 100.0000		1,000	1,000	995	995	0	5	0	5	0	1,000	0	0	0	40	10/04/2030	3.C FE
31773H-AB-8	GIP PILOT ACQUISITION PA TL 1L 10/04/30		05/22/2024	Tax Free Exchange		397,137	399,000	397,005	396,969	0	168	0	168	0	397,137	0	0	0	20,814	10/04/2030	3.C FE
34965P-AD-8	FORTREA INC TL B 1L 07/01/30		06/27/2024	Redemption 100.0000		704,733	704,733	701,660	701,664	0	3,070	0	3,070	0	704,733	0	0	0	32,444	07/01/2030	3.C FE
37252K-AS-1	GEO GROUP INC/THE TL 2 1L 03/23/27		04/18/2024	Redemption 100.0000		1,000,274	1,000,274	968,617	974,126	0	26,148	0	26,148	0	1,000,274	0	0	0	34,943	03/23/2027	4.B FE
38469E-AD-5	GRAHAM PACKAGING/GPC CAP TL 1L 08/04/27		04/30/2024	Redemption 100.0000		3,390	3,390	3,390	3,390	0	0	0	0	0	3,390	0	0	0	98	08/04/2027	4.B FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
389376-AZ-7	GRAY TELEVISION INC TL D 1L 12/01/28		06/28/2024	Redemption 100.0000		19,974	19,974	19,903	19,918	0	57	0	57	0	19,974	0	0	0	781	12/01/2028	3.B FE
39843P-AG-8	GRIFOLS WORLDWIDE OPERAT TL B 1L 11/15/27		04/01/2024	BANK of AMERICA SEC		969,967	997,396	969,967	0	0	0	0	0	0	969,967	0	0	0	0	11/15/2027	4.B FE
40416V-AE-5	CORE & MAIN LP TL B 1L 07/27/28		04/25/2024	Redemption 100.0000		5,000	5,000	4,981	4,986	0	14	0	14	0	5,000	0	0	0	159	07/27/2028	3.C FE
40416V-AE-5	CORE & MAIN LP TL B 1L 07/27/28		05/21/2024	Tax Free Exchange		1,940,281	1,945,000	1,937,706	1,939,451	0	830	0	830	0	1,940,281	0	0	0	71,275	07/27/2028	3.C FE
40421Y-AF-9	HLF FINANCING SARL LLC TL B 1L 08/18/25		04/01/2024	Redemption 100.0000		(3,782)	(3,782)	(3,648)	(3,728)	0	(53)	0	(53)	0	(3,782)	0	0	0	0	08/18/2025	3.B FE
40421Y-AF-9	HLF FINANCING SARL LLC TL B 1L 08/18/25		04/12/2024	Various		1,178,512	1,178,512	1,136,735	1,161,860	0	16,652	0	16,652	0	1,178,512	0	0	0	27,334	08/18/2025	3.C FE
40435Y-AB-2	Patriot Container Corp TL 1L 03/20/25		04/01/2024	BARCLAYS		(1,820)	(1,683)	(1,661)	(1,676)	0	(688)	0	(688)	0	(2,364)	0	545	545	15,826	03/20/2025	5.A FE
40435Y-AB-2	Patriot Container Corp TL 1L 03/20/25		04/01/2024	Redemption 100.0000		1,683	1,683	1,661	1,676	0	7	0	7	0	1,683	0	0	0	39	03/20/2025	5.A FE
41151P-AP-0	HARBOR FREIGHT TOOLS TL B 1L 10/19/27		06/11/2024	Redemption 100.0000		1,188,551	1,188,551	1,188,551	1,188,551	0	0	0	0	0	1,188,551	0	0	0	44,652	10/19/2027	4.B FE
44931Y-AD-9	ICU MEDICAL INC TL B 1L 01/08/29		06/28/2024	Redemption 100.0000		5,072	5,072	5,059	5,046	0	26	0	26	0	5,072	0	0	0	307	01/08/2029	3.C FE
44932E-AD-2	HYSTER-YALE GROUP INC TL 1L 05/26/28		04/01/2024	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	200	05/26/2028	4.A FE
45173J-AR-5	COHERENT CORP TL B 1L 07/02/29		04/01/2024	JPM FUNDS RECAP		1,771,364	1,771,364	1,771,364	0	0	0	0	0	0	1,771,364	0	0	0	0	07/02/2029	3.A FE
45173J-AR-5	COHERENT CORP TL B 1L 07/02/29		05/31/2024	Redemption 100.0000		32,727	32,727	32,727	0	0	0	0	0	0	32,727	0	0	0	398	07/02/2029	3.B FE
45248B-A*-3	IBML Term Loan 06/30/28		06/28/2024	Redemption 100.0000		28,500	28,500	28,500	28,500	0	0	0	0	0	28,500	0	0	0	1,807	06/30/2028	5.A
45248B-A@-1	IBML Revolver Loan 06/30/28		04/30/2024	Redemption 100.0000		640,000	640,000	640,000	640,000	0	0	0	0	0	640,000	0	0	0	32,570	06/30/2028	5.A
45783U-AB-7	INSTRUCTURE HOLDINGS INC TL 1L 10/30/28		04/01/2024	JPM FUNDS RECAP		395,891	400,000	395,891	0	0	0	0	0	0	395,891	0	0	0	0	10/30/2028	4.A FE
45783U-AB-7	INSTRUCTURE HOLDINGS INC TL 1L 10/30/28		04/01/2024	Redemption 100.0000		1,024	1,024	1,018	11	0	6	0	6	0	1,024	0	0	0	33	10/30/2028	4.A FE
46322E-AB-9	SOUND INPATIENT PHYSICIA TL 1L 06/27/25		04/01/2024	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	167	06/27/2025	5.B FE
46583D-AG-4	IVANTI SOFTWARE INC TL B 1L 12/10/27		04/01/2024	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	49	12/10/2027	4.B FE
46589U-AE-5	ZEST DENTAL TL 1L 02/08/28		06/28/2024	Redemption 100.0000		3,756	3,756	3,614	3,631	0	125	0	125	0	3,756	0	0	0	309	02/08/2028	4.C FE
47077D-AH-3	JANE STREET GROUP LLC TL B 1L 01/26/28		04/01/2024	Redemption 100.0000		(6)	(6)	(6)	0	0	0	0	0	0	(6)	0	0	0	58	01/26/2028	3.B FE
47579S-AV-2	JELD-WEN INC TL B 1L 07/28/28		04/01/2024	Redemption 100.0000		4,019	4,019	4,011	0	0	8	0	8	0	4,019	0	0	0	48	07/28/2028	3.C Z
48254E-AB-7	KKR APPLE BIDCO LLC TL 1L 09/22/28		04/01/2024	Redemption 100.0000		(1,816)	(1,816)	(1,809)	(1,811)	0	(5)	0	(5)	0	(1,816)	0	0	0	24	09/22/2028	4.B FE
50060J-AG-5	KOPPERS INC TL B 1L 10/04/30		04/01/2024	WELLS FARGO BK		1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	0	0	0	10/04/2030	3.C FE
53987#-AA-0	LockMasters Security Term Loan 09/01/27		06/28/2024	Redemption 100.0000		26,018	26,018	26,018	0	0	0	0	0	0	26,018	0	0	0	1,219	09/01/2027	5.B GI
55314N-AW-4	MKS INSTRUMENTS INC TL B 1L 08/17/29		05/16/2024	Redemption 100.0000		359,860	359,860	354,716	354,817	0	5,043	0	5,043	0	359,860	0	0	0	12,768	08/17/2029	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
55759V-AB-4	MADISON IAQ LLC TL B 1L 06/21/28		04/01/2024	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	56	06/21/2028	4.C FE
57723C-AR-0	MATTRESS FIRM TL 1L 09/25/28		06/28/2024	Redemption 100.0000		2,647	2,647	2,607	0	0	40	0	40	0	2,647	0	0	0	123	09/25/2028	4.A FE
57776D-AE-3	AMENTUM GOVERNMENT SERVI TL B 1L 02/15/29		04/01/2024	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	45	02/15/2029	4.B FE
58401D-AC-8	MED PARENTCO LP TL 1L 08/31/26		04/01/2024	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	63	08/31/2026	4.C FE
58401D-AC-8	MED PARENTCO LP TL 1L 08/31/26		04/15/2024	Tax Free Exchange		871,233	984,536	833,205	860,109	0	11,124	0	11,124	0	871,233	0	0	0	28,656	08/31/2026	4.C FE
58503U-AC-7	MEDLINE BORROWER LP TL B 1L 10/23/28		04/01/2024	Redemption 100.0000		(5,036)	(5,036)	(4,992)	(2,690)	0	(38)	0	(38)	0	(5,036)	0	0	0	0	10/23/2028	4.A FE
58503U-AC-7	MEDLINE BORROWER LP TL B 1L 10/23/28		04/01/2024	Tax Free Exchange		1,966,584	1,979,310	1,961,847	1,057,081	0	2,076	0	2,076	0	1,966,584	0	0	0	31,758	10/23/2028	4.A FE
605024-AS-7	MISSION BROADCASTING TL B 1L 06/02/28		04/01/2024	Redemption 100.0000		3,390	3,390	3,377	3,378	0	12	0	12	0	3,390	0	0	0	70	06/02/2028	3.B FE
60976E-AH-6	Monogram Food Solutions TL B 1L 08/28/28		06/28/2024	Redemption 100.0000		5,044	5,044	4,852	4,877	0	167	0	167	0	5,044	0	0	0	241	08/28/2028	4.C FE
63939W-AK-9	Waystar TL 1L 10/31/29		06/12/2024	Redemption 100.0000		723,148	723,148	722,244	0	0	904	0	904	0	723,148	0	0	0	22,289	10/31/2029	4.C FE
64072U-AK-8	CSC HOLDINGS INC TL B5 1L 04/15/27		04/15/2024	Redemption 100.0000		1,247	1,247	1,247	1,247	0	0	0	0	0	1,247	0	0	0	34	04/15/2027	4.C FE
64072U-AM-4	CSC HOLDINGS INC TL B6 1L 02/01/28		04/15/2024	Redemption 100.0000		2,363	2,363	2,358	2,358	0	5	0	5	0	2,363	0	0	0	79	02/01/2028	4.C FE
64900Y-AB-8	Careismatic TL 1L 01/22/28		04/11/2024	MORGAN STANLEY HI-YLD		206,323	1,029,600	241,956	241,932	0	12,285	0	12,285	0	254,217	0	(47,893)	(47,893)	0	01/22/2028	6. FE
66877A-AD-0	NORTONLIFELOCK INC TL B 1L 09/12/29		06/05/2024	Tax Free Exchange		653,988	662,297	653,393	654,705	0	(717)	0	(717)	0	653,988	0	0	0	22,423	09/12/2029	2.C FE
66877A-AF-5	Gen Digital TL B 1L 09/12/29		06/14/2024	Redemption 100.0000		8,130	8,130	8,028	0	0	102	0	102	0	8,130	0	0	0	14	09/12/2029	3.A FE
67115H-AB-9	OEG Borrower LLC TL B 1L 07/01/29		06/28/2024	Redemption 100.0000		2,344	2,344	2,250	2,264	0	80	0	80	0	2,344	0	0	0	194	07/01/2029	4.B FE
68621X-AE-3	ORGANON & CO TL B 1L 06/02/28		05/17/2024	Redemption 100.0000		1,129,718	1,129,718	1,122,892	1,124,791	0	4,927	0	4,927	0	1,129,718	0	0	0	41,868	06/02/2028	3.B FE
68621X-AF-0	ORGANON & CO TL B 1L 05/19/31		06/26/2024	Redemption 100.0000		5,323	5,323	5,309	0	0	13	0	13	0	5,323	0	0	0	38	05/19/2031	3.B FE
68764J-AH-4	ORYX MIDSTREAM SERVICES TL B 1L 10/05/28		04/01/2024	Redemption 100.0000		3,930	3,930	3,905	0	0	25	0	25	0	3,930	0	0	0	48	10/05/2028	3.C FE
69014X-AB-2	OVATION PARENT INC TL B 1L 04/21/31		04/01/2024	MORGAN STANLEY HI-YLD		199,500	200,000	199,500	0	0	0	0	0	0	199,500	0	0	0	0	04/21/2031	4.B FE
69889P-AD-7	PAR PETROLEUM LLC TL B 1L 02/28/30		04/01/2024	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	69	02/28/2030	4.A FE
69889P-AD-7	PAR PETROLEUM LLC TL B 1L 02/28/30		04/08/2024	Tax Free Exchange		979,392	990,000	978,514	976,479	0	2,913	0	2,913	0	979,392	0	0	0	34,717	02/28/2030	3.C FE
70451N-AB-2	PAYSAFE FIN PLC/PAYSAFE TL B1 1L 06/28/28		04/01/2024	Redemption 100.0000		(6,470)	(6,470)	(6,278)	(6,320)	0	(150)	0	(150)	0	(6,470)	0	0	0	93	06/28/2028	4.B FE
70468B-AC-7	PAR PETROLEUM LLC TL 1L 12/29/28		06/28/2024	Redemption 100.0000		2,500	2,500	2,483	2,487	0	13	0	13	0	2,500	0	0	0	115	12/29/2028	4.C FE
70477B-AE-2	PEARL DEBT MERGR SUB 1 TL B 1L 05/28/28		04/01/2024	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	91	05/28/2028	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
71360H-AB-3	PERATON CORP TL B 1L 02/24/28		04/01/2024	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	63	02/24/2028	4.A FE
71911K-AC-8	PAREXEL TL 1L 11/15/28		06/28/2024	Redemption 100.0000		1,272	1,272	1,269	0	0	3	0	3	0	1,272	0	0	0	43	11/15/2028	4.B FE
72761J-AG-1	PLASTIPAK PACKAGING INC TL B 1L 12/01/28		06/28/2024	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	84	12/01/2028	4.A FE
74839X-AJ-8	QUIKRETE HOLDINGS INC TL B 1L 04/14/31		04/01/2024	WELLS FARGO BK		997,500	1,000,000	997,500	0	0	0	0	0	0	997,500	0	0	0	0	04/14/2031	3.B FE
76090L-AH-7	RESIDEO FUNDING INC TL B 1L 05/21/31		05/22/2024	BANK of AMERICA SEC		200,500	200,000	200,000	0	0	0	0	0	0	200,000	0	500	500	0	05/21/2031	3.B Z
76133M-AC-5	RESTORATION HARDWARE HOLDING TL B2 1L 10/20/28		04/01/2024	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	74	10/20/2028	4.A FE
76173F-AW-7	PACTIV EVERGREEN GROUP TL 1L 12/01/28		05/28/2024	Redemption 100.0000		552,451	552,451	551,070	551,504	0	947	0	947	0	552,451	0	0	0	20,154	12/01/2028	4.A FE
76173F-AY-3	PACTIV EVERGREEN GROUP TL B 1L 09/25/28		05/28/2024	Tax Free Exchange		1,214,827	1,218,750	1,212,656	1,214,154	0	672	0	672	0	1,214,827	0	0	0	44,461	09/25/2028	4.A FE
77484U-AH-9	RODAN & FIELDS LLC TL 2L 05/25/32		05/01/2024	PRIVATE PLACEMENT		19,070	19,070	19,070	0	0	0	0	0	0	19,070	0	0	0	0	05/25/2032	6. FE
77484U-AH-9	RODAN & FIELDS LLC TL 2L 05/25/32		04/01/2024	Redemption 100.0000		(105)	(105)	(22)	(69)	0	(83)	0	(83)	0	(105)	0	0	0	(129)	05/25/2032	6. FE
77669L-AE-3	ROPER INDUSTRIES INC TL 1L 11/22/29		06/12/2024	Tax Free Exchange		1,070,193	1,089,525	1,069,096	1,067,965	0	2,228	0	2,228	0	1,070,193	0	0	0	67,973	11/22/2029	4.B FE
78466D-BG-8	SS&C TECHNOLOGIES INC TL B6 1L 03/24/29		05/09/2024	Redemption 100.0000		257,549	257,549	251,110	251,613	0	5,936	0	5,936	0	257,549	0	0	0	7,166	03/24/2029	3.A FE
78466D-BG-8	SS&C TECHNOLOGIES INC TL B6 1L 03/24/29		04/01/2024	Redemption 100.0000		(855)	(855)	(834)	(835)	0	(20)	0	(20)	0	(855)	0	0	0	0	03/24/2029	3.B FE
78466D-BH-6	SS&C TECHNOLOGIES INC TL B7 1L 03/24/29		05/09/2024	Redemption 100.0000		500,588	500,588	488,074	490,473	0	10,116	0	10,116	0	500,588	0	0	0	14,106	03/24/2029	3.A FE
78466D-BH-6	SS&C TECHNOLOGIES INC TL B7 1L 03/24/29		04/01/2024	Redemption 100.0000		(1,288)	(1,288)	(1,256)	(1,262)	0	(26)	0	(26)	0	(1,288)	0	0	0	0	03/24/2029	3.B FE
78466Y-AQ-1	SRS DISTRIBUTION INC TL B 1L 06/10/28		06/18/2024	Redemption 100.0000		327,320	327,320	325,683	326,065	0	1,255	0	1,255	0	327,320	0	0	0	13,593	06/10/2028	4.C FE
78489H-AB-4	Springs Window Fashions TL B 1L 10/06/28		06/28/2024	Redemption 100.0000		3,750	3,750	3,713	3,721	0	29	0	29	0	3,750	0	0	0	179	10/06/2028	5.A FE
78516E-AC-6	SABERT CORP TL B 1L 12/10/26		04/01/2024	Redemption 100.0000		1,875	1,875	1,865	1,849	0	26	0	26	0	1,875	0	0	0	53	12/10/2026	4.A FE
78516E-AC-6	SABERT CORP TL B 1L 12/10/26		04/01/2024	Redemption 100.0000		(1,143)	(1,143)	(1,137)	(1,127)	0	(16)	0	(16)	0	(1,143)	0	0	0	(5)	12/10/2026	4.B FE
78516E-AC-6	SABERT CORP TL B 1L 12/10/26		06/20/2024	Tax Free Exchange		452,275	454,279	451,940	447,875	0	4,400	0	4,400	0	452,275	0	0	0	22,155	12/10/2026	4.A FE
81527C-AP-2	SEDGWICK CMS INC TL B 1L 02/24/28		04/01/2024	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	39	02/24/2028	4.B FE
816194-AX-2	SELECT MEDICAL CORP TL B 1L 03/06/27		04/01/2024	Redemption 100.0000		(3,516)	(3,516)	(3,515)	(3,515)	0	(1)	0	(1)	0	(3,516)	0	0	0	0	03/06/2027	3.C FE
83583K-AH-9	SORENSON COMMUNICATIONS LLC TL B 1L 03/17/26		04/19/2024	Redemption 100.0000		1,727,416	1,727,416	1,710,142	1,718,527	0	8,888	0	8,888	0	1,727,416	0	0	0	60,713	03/17/2026	4.B FE
85350E-AB-2	STANDARD INDUSTRIES INC TL B 1L 09/22/28		06/24/2024	Redemption 100.0000		5,073	5,073	4,964	4,984	0	89	0	89	0	5,073	0	0	0	199	09/22/2028	2.C FE
86739#-AD-5	Sunland Asphalt & Construction Term Loan B 06/16/28		04/01/2024	PRIVATE PLACEMENT		4,173	4,173	4,173	0	0	0	0	0	0	4,173	0	0	0	0	06/16/2028	4.A PL

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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
87422L-AV-2	TALEN ENERGY SUPPLY LLC TL TLB-EXIT 1L 05/27/30		04/01/2024	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	151	05/27/2030	3.B FE
87510E-AC-3	TAMKO BUILDING PRODUCTS INC TL B 1L 09/20/30		04/01/2024	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	67	09/20/2030	4.B FE
88233F-AK-6	VISTRA OPERATIONS CO LLC TL B3 1L 12/20/30		04/01/2024	Redemption 100.0000		1,250	1,250	1,238	0	0	13	0	13	0	1,250	0	0	0	20	12/20/2030	2.C FE
88516D-AF-0	THOR INDUSTRIES TL B 1L 11/15/30		04/18/2024	Redemption 100.0000		111,111	111,111	110,556	110,553	0	558	0	558	0	111,111	0	0	0	3,120	11/15/2030	3.B FE
89486*-AA-4	Shift Paradigm Term Loan 09/08/28		06/03/2024	Redemption 100.0000		53,333	53,333	53,333	0	0	0	0	0	0	53,333	0	0	0	1,261	09/08/2028	5.B GI
89705D-AK-8	TRONOX FINANCE LLC TL 1L 04/04/29		04/01/2024	Redemption 100.0000		(8)	(8)	(8)	(5)	0	0	0	0	0	(8)	0	0	0	54	04/04/2029	3.B FE
89705D-AK-8	TRONOX FINANCE LLC TL 1L 04/04/29		05/01/2024	Tax Free Exchange		1,275,984	1,282,728	1,274,272	777,360	0	512	0	512	0	1,275,984	0	0	0	41,439	04/04/2029	3.B FE
90290P-AS-3	US RENAL CARE INC TL 1L 06/28/28		04/30/2024	JPM FUNDS RECAP		1,472,066	1,640,468	1,074,757	1,095,426	0	29,602	0	29,602	0	1,125,028	0	347,038	347,038	63,326	06/28/2028	5.A FE
90290P-AS-3	US RENAL CARE INC TL 1L 06/28/28		04/01/2024	Redemption 100.0000		2,984	2,984	1,955	1,993	0	992	0	992	0	2,984	0	0	0	109	06/28/2028	5.A FE
90385Y-AD-3	ULTRA CLEAN HOLDINGS TL B 1L 08/27/25		04/04/2024	Tax Free Exchange		1,392,998	1,393,732	1,391,827	1,392,847	0	151	0	151	0	1,392,998	0	0	0	41,528	08/27/2025	4.A FE
914908-BC-1	UNIVISION COMMUNICATIONS INC TL B 1L 03/15/26		06/07/2024	Redemption 100.0000		517,571	517,571	516,689	516,663	0	908	0	908	0	517,571	0	0	0	20,757	03/15/2026	4.A FE
92537E-AD-0	VERTIV GROUP CORP TL B 1L 03/02/27		04/01/2024	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	44	03/02/2027	3.C FE
92537E-AD-0	VERTIV GROUP CORP TL B 1L 03/02/27		06/13/2024	Tax Free Exchange		960,380	960,380	960,380	960,380	0	0	0	0	0	960,380	0	0	0	38,800	03/02/2027	3.C FE
92639M-AB-3	Victoria Secret TL B 1L 08/02/28		06/28/2024	Redemption 100.0000		2,558	2,558	2,538	0	0	19	0	19	0	2,558	0	0	0	31	08/02/2028	3.B FE
94254P-AC-4	WATLOW ELECTRIC MANUFACT TL B 1L 03/02/28		05/31/2024	Redemption 100.0000		17,517	17,517	17,424	12,879	0	221	0	221	0	17,517	0	0	0	804	03/02/2028	4.B FE
96244U-AF-4	WHATABRANDS LLC TL B 1L 08/03/28		05/14/2024	Tax Free Exchange		1,299,105	1,303,333	1,296,817	1,298,504	0	601	0	601	0	1,299,105	0	0	0	42,718	08/03/2028	4.B FE
96350T-AC-4	APPLECARAMEL BUYER LLC TL B 1L 10/08/27		04/30/2024	Redemption 100.0000		4,938	4,938	4,900	4,913	0	25	0	25	0	4,938	0	0	0	153	10/08/2027	4.B FE
96350T-AC-4	APPLECARAMEL BUYER LLC TL B 1L 10/08/27		06/13/2024	Tax Free Exchange		1,922,058	1,930,562	1,915,731	1,920,969	0	1,089	0	1,089	0	1,922,058	0	0	0	87,667	10/08/2027	4.B FE
06901L-AJ-6	BURGER KING TL B5 1L 09/23/30		06/17/2024	Tax Free Exchange		1,291,749	1,291,749	1,291,749	1,291,749	0	0	0	0	0	1,291,749	0	0	0	51,418	09/23/2030	3.B FE
F6628D-AN-4	NUMERICABLE US LLC TL B 1L 08/31/28		04/15/2024	Redemption 100.0000		2,493	2,493	2,444	2,449	0	44	0	44	0	2,493	0	0	0	137	08/31/2028	5.A FE
G4770Q-AL-9	INEOS ENTERPRISES HOLDIN TL B 1L 07/08/30		04/01/2024	Redemption 100.0000		3,731	3,731	3,494	3,504	0	227	0	227	0	3,731	0	0	0	118	07/08/2030	3.B FE
N2014A-AE-2	CIMPRESS USA INC TL B 1L 05/17/28		05/15/2024	Tax Free Exchange		1,932,071	1,945,000	1,925,550	1,930,642	0	1,429	0	1,429	0	1,932,071	0	0	0	66,722	05/17/2028	3.C FE
N2820E-AF-5	EG AMERICA LLC TL BC 1L 02/07/28		04/01/2024	Redemption 100.0000		737	737	727	0	0	10	0	10	0	737	0	0	0	28	02/07/2028	4.C FE
N8137F-AB-6	HUNTER DOUGLAS INC TL B 1L 02/26/29		06/28/2024	Redemption 100.0000		3,023	3,023	2,862	2,879	0	144	0	144	0	3,023	0	0	0	159	02/26/2029	4.B FE
P2121Y-AS-7	Carnival Corp TL B 1L 10/18/28		04/25/2024	Redemption 100.0000		492,443	492,443	436,998	444,963	0	47,480	0	47,480	0	492,443	0	0	0	14,045	10/18/2028	3.A FE
0LX176-24-9	NUVEI TECHNOLOGIES CORP TL 1L 09/29/25		04/01/2024	BMO CAPITAL MARKETS CORP		720,000	720,000	720,000	0	0	0	0	0	0	720,000	0	0	0	0	09/29/2025	3.C FE
68371Y-AP-8	OPEN TEXT CORP TL B 1L 01/31/30		05/06/2024	Redemption 100.0000		384,379	384,379	371,393	371,876	0	12,503	0	12,503	0	384,379	0	0	0	11,274	01/31/2030	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
0787F-AB-8	BAUSCH + LOMB CORP TL B 1L 05/10/27	A	04/01/2024	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	101	05/10/2027	4.C FE
4000K-AE-4	GARDA WORLD SECURITY TL B 1L 02/01/29		04/30/2024	Redemption 100.0000		2,616	2,616	2,616	0	0	0	0	0	0	2,616	0	0	0	61	02/01/2029	4.B FE
6907U-AB-7	ONTARIO GAMING GTA LP TL B 1L 08/01/30		04/01/2024	Redemption 100.0000		2,500	2,500	2,475	2,475	0	25	0	25	0	2,500	0	0	0	60	08/01/2030	4.B FE
01608U-AE-7	Ali Group TL B 1L 07/30/29	D	05/31/2024	Redemption 100.0000		13,333	13,333	13,036	13,048	0	286	0	286	0	13,333	0	0	0	382	07/30/2029	2.C FE
01608U-AE-7	Ali Group TL B 1L 07/30/29	D	04/01/2024	Redemption 100.0000		2,667	2,667	2,607	2,610	0	57	0	57	0	2,667	0	0	0	50	07/30/2029	3.A FE
05710L-AB-9	BAKELITE UK HOLDING LTD TL 1L 05/29/29	C	04/01/2024	Redemption 100.0000		(18)	(18)	(17)	(17)	0	(1)	0	(1)	0	(18)	0	0	0	83	05/29/2029	3.C FE
05710L-AB-9	BAKELITE UK HOLDING LTD TL 1L 05/29/29	C	05/16/2024	Tax Free Exchange		1,331,585	1,380,437	1,322,229	1,328,133	0	3,452	0	3,452	0	1,331,585	0	0	0	68,326	05/29/2029	3.C FE
24736C-BS-2	SKYMILES IP LTD TL B 1L 10/20/27	C	04/22/2024	Redemption 100.0000		3,577,683	3,577,683	3,708,300	3,644,240	0	(66,557)	0	(66,557)	0	3,577,683	0	0	0	167,630	10/20/2027	2.B FE
82925B-AF-2	ALTICE FINCO SA TL B12 1L 04/03/28	C	06/28/2024	Redemption 100.0000		1,266	1,266	1,197	1,207	0	59	0	59	0	1,266	0	0	0	54	04/03/2028	4.B FE
89969K-AH-0	SAMSONITE IP HOLDINGS TL B 1L 06/21/30	C	04/12/2024	Tax Free Exchange		798,035	798,474	798,087	797,889	0	146	0	146	0	798,035	0	0	0	20,832	06/21/2030	3.A FE
G8057J-AB-2	AERCAP TL B 1L 11/02/28	C	05/14/2024	Redemption 100.0000		4,000,000	4,000,000	3,990,000	3,992,591	0	7,409	0	7,409	0	4,000,000	0	0	0	154,259	11/02/2028	2.B FE
L0178U-AM-8	ALTICE FINANCING SA TL B 1L 11/01/27	C	04/15/2024	Redemption 100.0000		2,188	2,188	2,144	2,151	0	37	0	37	0	2,188	0	0	0	115	11/01/2027	4.B FE
L2000D-AH-7	CONNECT FINCO SARL TL B 1L 09/27/29	C	05/01/2024	BANK of AMERICA SEC		990,000	1,000,000	990,000	0	0	0	0	0	0	990,000	0	0	0	0	09/27/2029	4.A FE
L9339L-AK-9	TRINSEO MATERIALS OPERATING TL B2 1L 05/03/28	C	04/01/2024	Redemption 100.0000		2,500	2,500	2,488	2,491	0	9	0	9	0	2,500	0	0	0	67	05/03/2028	4.C FE
N3313E-AB-6	FLUTTER FINANCING BV TL B 1L 11/25/30	C	04/01/2024	JPM FUNDS RECAP		398,500	400,000	398,500	0	0	0	0	0	0	398,500	0	0	0	0	11/25/2030	2.C FE
N3313E-AB-6	FLUTTER FINANCING BV TL B 1L 11/25/30	C	04/01/2024	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	43	11/25/2030	2.C FE
N9833R-AJ-8	ZIGGO BV TL I 1L 04/15/28	D	05/01/2024	WELLS FARGO BK		1,479,375	1,500,000	1,479,375	0	0	0	0	0	0	1,479,375	0	0	0	0	04/15/2028	4.A FE
P2121Y-AU-2	CARNIVAL CORP TL B 1L 08/08/27	C	04/25/2024	Redemption 100.0000		1,985,000	1,985,000	1,975,075	1,975,319	0	9,681	0	9,681	0	1,985,000	0	0	0	62,581	08/08/2027	3.A FE
U3000J-AQ-2	EVERTEC LLC TL B 1L 10/30/30	C	04/01/2024	Redemption 100.0000		(1,500)	(1,500)	(1,478)	(1,478)	0	(22)	0	(22)	0	(1,500)	0	0	0	0	10/30/2030	3.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						66,995,657	68,396,136	66,449,418	50,468,557	0	178,222	0	178,222	0	66,695,469	0	300,190	300,190	2,043,983	XXX	XXX
2509999997. Total - Bonds - Part 4						1,188,441,580	1,201,066,016	1,184,623,718	923,047,662	(13,962)	3,693,274	0	3,679,312	0	1,188,745,125	0	(2,035,791)	(2,035,791)	30,508,759	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,188,441,580	1,201,066,016	1,184,623,718	923,047,662	(13,962)	3,693,274	0	3,679,312	0	1,188,745,125	0	(2,035,791)	(2,035,791)	30,508,759	XXX	XXX
74460W-57-8	PUBLIC STORAGE PFD		04/22/2024	JANNEY MONTGOMERY SCOTT NINC	200,000.000	4,109,967	0.00	4,236,000	4,308,000	(72,000)	0	0	(72,000)	0	4,236,000	0	(126,033)	(126,033)	59,375		2.A FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						4,109,967	XXX	4,236,000	4,308,000	(72,000)	0	0	(72,000)	0	4,236,000	0	(126,033)	(126,033)	59,375	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						4,109,967	XXX	4,236,000	4,308,000	(72,000)	0	0	(72,000)	0	4,236,000	0	(126,033)	(126,033)	59,375	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						4,109,967	XXX	4,236,000	4,308,000	(72,000)	0	0	(72,000)	0	4,236,000	0	(126,033)	(126,033)	59,375	XXX	XXX
04010L-10-3	ARES CAPITAL CORP		05/21/2024	Various	131,873.000	2,811,565		2,109,541	2,641,416	(531,875)	0	0	(531,875)	0	2,109,541	0	702,024	702,024	63,299		

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
060505-10-4	BANK OF AMERICA CORP		05/08/2024	J.P. Morgan CSA	1,085.000	40,780		29,772	36,532	(6,760)	0	0	(6,760)	0	29,772	0	11,008	11,008	260		
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		06/20/2024	Morgan Stanley CSA	5,687.000	2,321,643		1,015,414	2,028,325	(1,012,912)	0	0	(1,012,912)	0	1,015,414	0	1,306,229	1,306,229	0		
09259E-10-8	TCP CAPITAL CORP		05/23/2024	Various	156,200.000	1,689,378		2,082,734	1,802,548	280,186	0	0	280,186	0	2,082,734	0	(393,357)	(393,357)	53,108		
11135F-10-1	BROADCOM INC		05/30/2024	J.P. Morgan CSA	236.000	322,101		65,154	263,435	(198,281)	0	0	(198,281)	0	65,154	0	256,947	256,947	1,239		
149123-10-1	CATERPILLAR INC		05/30/2024	J.P. Morgan CSA	3,113.000	1,080,698		707,685	920,421	(212,736)	0	0	(212,736)	0	707,685	0	373,013	373,013	8,094		
166764-10-0	CHEVRON CORPORATION		04/15/2024	Various	112,929.000	18,154,409		10,776,162	16,844,490	(6,068,328)	0	0	(6,068,328)	0	10,776,162	0	7,378,247	7,378,247	184,074		
225655-10-9	CRESCENT CAPITAL BDC INC COMMON		05/22/2024	JEFFERIES & CO	51,745.000	929,629		642,710	899,328	(256,618)	0	0	(256,618)	0	642,710	0	286,918	286,918	47,605		
30231G-10-2	EXXON MOBIL CORP		05/09/2024	Various	221,452.000	26,840,250		11,642,022	22,140,771	(10,498,749)	0	0	(10,498,749)	0	11,642,022	0	15,198,228	15,198,228	210,379		
30303M-10-2	Meta Platforms, Inc		06/06/2024	STIFEL NICHOLAS	3,000.000	1,486,016		358,290	1,061,880	(703,590)	0	0	(703,590)	0	358,290	0	1,127,726	1,127,726	1,500		
38141G-10-4	GOLDMAN SACHS GROUP INC		05/09/2024	Various	57,750.000	23,488,075		11,992,994	22,278,218	(10,285,223)	0	0	(10,285,223)	0	11,992,994	0	11,495,080	11,495,080	158,813		
38147U-10-7	GOLDMAN SACHS BDC INC		05/21/2024	ROBERT W. BAIRD	36,194.000	551,240		543,162	530,242	12,920	0	0	12,920	0	543,162	0	8,078	8,078	32,575		
38173M-10-2	GOLUB CAPITAL BDC INC		05/24/2024	Various	82,550.000	1,338,334		1,268,794	1,246,505	22,289	0	0	22,289	0	1,268,794	0	69,541	69,541	75,121		
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN		06/21/2024	Various	2,593.000	545,548		244,943	472,159	(227,216)	0	0	(227,216)	0	244,943	0	300,605	300,605	664		
46625H-10-0	JP MORGAN CHASE & CO		04/15/2024	Various	98,547.000	18,975,157		10,318,992	16,762,845	(6,443,853)	0	0	(6,443,853)	0	10,318,992	0	8,656,165	8,656,165	216,803		
478160-10-4	JOHNSON & JOHNSON		04/15/2024	J.P. Morgan CSA	36,770.000	5,529,111		5,025,312	5,763,330	(738,018)	0	0	(738,018)	0	5,025,312	0	503,800	503,800	43,756		
482480-10-0	KLA CORPORATION		05/30/2024	J.P. Morgan CSA	435.000	336,671		70,339	252,866	(182,527)	0	0	(182,527)	0	70,339	0	266,333	266,333	1,262		
595017-10-4	MICROCHIP TECHNOLOGY INC		05/22/2024	STIFEL NICHOLAS	20,100.000	1,942,634		1,054,825	1,812,618	(757,793)	0	0	(757,793)	0	1,054,825	0	887,809	887,809	13,565		
68389X-10-5	ORACLE CORP		05/30/2024	J.P. Morgan CSA	1,547.000	183,428		111,871	163,100	(51,229)	0	0	(51,229)	0	111,871	0	71,557	71,557	1,238		
747525-10-3	QUALCOMM		05/30/2024	J.P. Morgan CSA	1,928.000	396,024		224,711	278,847	(54,136)	0	0	(54,136)	0	224,711	0	171,313	171,313	3,181		
75513E-10-1	RAYTHEON TECH CORP		05/08/2024	J.P. Morgan CSA	475.000	49,175		29,873	39,967	(10,094)	0	0	(10,094)	0	29,873	0	19,302	19,302	280		
808513-10-5	SCHWAB CORP		05/09/2024	J.P. Morgan CSA	11,397.000	867,725		661,851	784,114	(122,262)	0	0	(122,262)	0	661,851	0	205,874	205,874	5,699		
83012A-10-9	SIXTH TREET SPECIALITY LENDING		05/24/2024	Various	114,224.000	2,443,897		2,098,825	2,467,238	(368,414)	0	0	(368,414)	0	2,098,825	0	345,072	345,072	61,681		
83444M-10-1	SOLVENTUM CORP-W/I		05/30/2024	J.P. Morgan CSA	8,411.000	542,298		586,216	0	0	0	0	0	0	586,216	0	(43,919)	(43,919)	0		
83444M-10-1	SOLVENTUM CORP-W/I		04/01/2024	Cash Adjustment	2.000	33		105	0	0	0	0	0	0	105	0	(72)	(72)	0		
882508-10-4	TEXAS INSTRUMENTS		04/15/2024	J.P. Morgan CSA	92,670.000	15,562,054		10,028,449	15,796,528	(5,768,079)	0	0	(5,768,079)	0	10,028,449	0	5,533,604	5,533,604	120,471		
88579Y-10-1	3M CO.		04/01/2024	Spin Off	0.000	586,390		586,390	602,979	(16,589)	0	0	(16,589)	0	586,390	0	0	0	0		
91913Y-10-0	VALERO ENERGY CORP		05/09/2024	J.P. Morgan CSA	2,237.000	354,582		299,691	290,810	8,881	0	0	8,881	0	299,691	0	54,892	54,892	2,394		
92826C-83-9	VISA INC		05/09/2024	Various	3,292.000	898,853		671,282	857,072	(185,790)	0	0	(185,790)	0	671,282	0	227,571	227,571	1,712		
949746-10-1	WELLS FARGO & CO		05/09/2024	J.P. Morgan CSA	14,154.000	861,378		726,295	696,660	29,635	0	0	29,635	0	726,295	0	135,082	135,082	8,590		
988498-10-1	YUM! BRANDS INC		05/30/2024	J.P. Morgan CSA	2,988.000	402,205		363,114	390,412	(27,298)	0	0	(27,298)	0	363,114	0	39,090	39,090	4,004		
66987V-10-9	NOVARTIS AG-ADR	D	04/15/2024	J.P. Morgan CSA	59,866.000	5,676,710		4,733,219	6,044,670	(1,311,451)	0	0	(1,311,451)	0	4,733,219	0	943,491	943,491	223,872		
780259-30-5	ROYAL DUTCH SHELL PLC-ADR RECEIPTS	D	04/15/2024	Various	258,192.000	18,572,637		10,353,846	16,989,034	(6,635,188)	0	0	(6,635,188)	0	10,353,846	0	8,218,791	8,218,791	177,636		
904767-70-4	UNILEVER PLC-SPONSORED ADR RECEIPTS	D	04/15/2024	J.P. Morgan CSA	95,365.000	4,545,647		4,977,567	4,623,295	354,271	0	0	354,271	0	4,977,567	0	(431,920)	(431,920)	43,219		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						160,326,275	XXX	96,402,150	147,782,655	(51,966,827)	0	0	(51,966,827)	0	96,402,150	0	63,924,122	63,924,122	1,766,094	XXX	XXX
31337#-10-5	FHLB CINCINNATI		06/27/2024	PRIVATE PLACEMENT	82,238.000	8,223,800		8,223,800	2,115,900	0	0	0	0	0	8,223,800	0	0	0	92,665		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						8,223,800	XXX	8,223,800	2,115,900	0	0	0	0	0	8,223,800	0	0	0	92,665	XXX	XXX
89157W-70-7	TOUCHSTONE SECURITIZED INCOME ETF		06/06/2024	W-S FINL 940000000 GEN	78,900.000	2,047,455		1,973,289	2,018,514	(45,225)	0	0	(45,225)	0	1,973,289	0	74,166	74,166	45,178		
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						2,047,455	XXX	1,973,289	2,018,514	(45,225)	0	0	(45,225)	0	1,973,289	0	74,166	74,166	45,178	XXX	XXX
5989999997. Total - Common Stocks - Part 4						170,597,530	XXX	106,599,239	151,917,069	(52,012,052)	0	0	(52,012,052)	0	106,599,239	0	63,998,288	63,998,288	1,903,937	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						170,597,530	XXX	106,599,239	151,917,069	(52,012,052)	0	0	(52,012,052)	0	106,599,239	0	63,998,288	63,998,288	1,903,937	XXX	XXX
5999999999. Total - Preferred and Common Stocks						174,707,497	XXX	110,835,239	156,225,069	(52,084,052)	0	0	(52,084,052)	0	110,835,239	0	63,872,255	63,872,255	1,963,312	XXX	XXX
6009999999 - Totals						1,363,149,077	XXX	1,295,458,957	1,079,272,731	(52,098,014)	3,693,274	0	(48,404,740)	0	1,299,580,364	0	61,836,464	61,836,464	32,472,071	XXX	XXX

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

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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
CITI SWAP Fixed Rate Interest Rate Swap-R SLA9A0H54	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	06/12/2024	06/14/2027		50,000,000	Term SOFR 3MO*1+4.37			103,322	251,243		251,243	251,243				429,793		0001
CITI SWAP Variable Rate Interest Rate Swap-P SLA9A0H54	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	06/12/2024	06/14/2027		50,000,000	Term SOFR 3MO*1+5.34			(126,239)	(103,675)		(103,675)	(103,675)						0001
CITI SWAP Fixed Rate Interest Rate Swap-R SLWS1CRT9	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	04/02/2024	04/04/2027		50,000,000	Term SOFR 3MO*1+4.30			526,167	514,798		514,798	514,798				415,415		0001
CITI SWAP Variable Rate Interest Rate Swap-P SLWS1CRT9	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	04/02/2024	04/04/2027		50,000,000	Term SOFR 3MO*1+5.30			(648,770)	(624,921)		(624,921)	(624,921)						0001
CITI SWAP Fixed Rate Interest Rate Swap-R SLT01I7Y2	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	11/02/2023	11/15/2026		150,000,000	Term SOFR 3MO*1+4.43			3,359,417	934,562		934,562	(2,728,702)				1,155,828		0001
CITI SWAP Variable Rate Interest Rate Swap-P SLT01I7Y2	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	11/02/2023	11/15/2026		150,000,000	Term SOFR 3MO*1+5.32			(4,041,118)	(963,029)		(963,029)	23,759						0001

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CITI SWAP Fixed Rate Interest Rate Swap-R SLB5A2MZ5	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	05/23/2024	06/17/2027		100,000,000	Term SOFR 3MO*1+4.46			173,639	712,029		712,029	712,029				860,797		0001
CITI SWAP Variable Rate Interest Rate Swap-P SLB5A2MZ5	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	05/23/2024	06/17/2027		100,000,000	Term SOFR 3MO*1+5.33			(207,636)	(162,583)		(162,583)	(162,583)						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SL546EOS8	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	02/28/2024	03/01/2027		100,000,000	Term SOFR 3MO*1+4.20			1,426,214	9,226		9,226	9,226				816,922		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SL546EOS8	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	02/28/2024	03/01/2027		100,000,000	Term SOFR 3MO*1+5.34			(1,810,466)	(368,300)		(368,300)	(368,300)						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SLAJH2XZ7	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	06/10/2024	06/12/2027		100,000,000	Term SOFR 3MO*1+4.42				640,115		640,115	640,115				858,778		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SLAJH2XZ7	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	06/10/2024	06/12/2027		100,000,000	Term SOFR 3MO*1+5.34				(236,572)		(236,572)	(236,572)						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SLMH4XTP1	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	02/22/2024	02/26/2027		100,000,000	Term SOFR 3MO*1+4.26			1,491,000	205,763		205,763	205,763				814,794		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SLMH4XTP1	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	02/22/2024	02/26/2027		100,000,000	Term SOFR 3MO*1+5.33			(1,864,480)	(454,317)		(454,317)	(454,317)						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SL5H1E6B1	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	05/09/2024	05/31/2027		100,000,000	Term SOFR 3MO*1+4.39			378,803	696,388		696,388	696,388				853,913		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SL5H1E6B1	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	05/09/2024	05/31/2027		100,000,000	Term SOFR 3MO*1+5.34			(460,465)	(411,544)		(411,544)	(411,544)						0001
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLB5G44W2	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/21/2024	07/31/2027		50,000,000	Term SOFR 3MO*1+4.13				(114,197)		(114,197)	(114,197)				438,986		0001
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLB5G44W2	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/21/2024	07/31/2027		50,000,000	Term SOFR 3MO*1+5.32				(51,799)		(51,799)	(51,799)						0001
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLYW0PFE6	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/15/2024	04/30/2027		50,000,000	Term SOFR 3MO*1+4.56			392,667	741,303		741,303	741,303				420,813		0001
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLYW0PFE6	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/15/2024	04/30/2027		50,000,000	Term SOFR 3MO*1+5.32			(458,929)	(434,250)		(434,250)	(434,250)						0001
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLZE1BLY4	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/04/2024	01/31/2027		100,000,000	Term SOFR 3MO*1+3.81			1,608,667	(683,323)		(683,323)	(683,323)				803,638		0001
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLZE1BLY4	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/04/2024	01/31/2027		100,000,000	Term SOFR 3MO*1+5.32			(2,246,023)	(868,198)		(868,198)	(868,198)						0001

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WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLYP1W3R9	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FW0LXP3B76	10/24/2023	10/31/2026		100,000,000	Term SOFR 3MO*1+4.66			2,356,900	1,333,843		1,333,843	(1,899,105)				763,763		0001
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLYP1W3R9	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FW0LXP3B76	10/24/2023	10/31/2026		100,000,000	Term SOFR 3MO*1+5.32			(2,694,624)	(868,214)		(868,214)	12,620						0001
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLAP3DUW4	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FW0LXP3B76	06/26/2024	07/31/2027		50,000,000	Term SOFR 3MO*1+4.20				(26,332)		(26,332)	(26,332)				438,986		0001
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLAP3DUW4	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FW0LXP3B76	06/26/2024	07/31/2027		50,000,000	Term SOFR 3MO*1+5.32				(14,889)		(14,889)	(14,889)						0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	(2,741,954)	(346,873)	XXX	(346,873)	(5,375,463)	0	0	0	9,072,426	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	(2,741,954)	(346,873)	XXX	(346,873)	(5,375,463)	0	0	0	9,072,426	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	(2,741,954)	(346,873)	XXX	(346,873)	(5,375,463)	0	0	0	9,072,426	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	(2,741,954)	(346,873)	XXX	(346,873)	(5,375,463)	0	0	0	9,072,426	XXX	XXX
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FW0LXP3B76	06/14/2023	07/01/2053		15,000,000	4.50				(998,740)		(998,740)	(998,740)					-	
1469999999. Subtotal - Forwards - Other										0	0	0	(998,740)	XXX	(998,740)	(998,740)	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	(998,740)	XXX	(998,740)	(998,740)	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	(2,741,954)	(346,873)	XXX	(346,873)	(5,375,463)	0	0	0	9,072,426	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	(998,740)	XXX	(998,740)	(998,740)	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	(2,741,954)	(1,345,613)	XXX	(1,345,613)	(6,374,203)	0	0	0	9,072,426	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
0001	The Company utilizes interest rate swaps to hedge the risk to income inherent in owning floating rate securities.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1759999999 - Totals																				XXX	XXX

NONE

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

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX				0			0		0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						(1,345,613)	0		(1,345,613)	0	9,072,426	0
0999999999 - Gross Totals			0	0	0	(1,345,613)	0	0	(1,345,613)	0	9,072,426	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					0	(1,345,613)						

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)
JP Morgan 8I5DZWZKVSZI1NUHU748	Cash		CASH	120,000	120,000	120,000		V
Wells Fargo CME VYVVCKR63DVZZN70PB21	Cash		CASH	2,639,344	2,639,344	2,639,344		V
0199999999 - Total				2,759,344	2,759,344	2,759,344	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Citibank E57ODZWZ7FF32TWEFA76	Cash		CASH	170,000	170,000	XXX		V
0299999999 - Total				170,000	170,000	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 (Line 9 for Separate Accounts)
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
9999999999 - Totals				0	0	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (63,603,212) Book/Adjusted Carrying Value $ (63,603,212)
2. Average balance for the year Fair Value $ 23,616,603 Book/Adjusted Carrying Value $ 23,616,603
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 0 NAIC 2 $ 0 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 (Line 9 for Separate Accounts))

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
690353-3F-2	DFC AGENCY DEBENTURES		1.A	1,614,545	1,614,545	06/15/2028
690353-3H-8	DFC AGENCY DEBENTURES		1.A	2,628,664	2,628,664	07/07/2040
690353-4F-1	DFC AGENCY DEBENTURES		1.A	3,064,288	3,064,288	09/20/2027
90376P-GE-5	INT DEV FIN CORP AGENCY DEBENTURES		1.A	1,703,704	1,703,722	03/15/2030
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				9,011,201	9,011,219	XXX
0109999999. Total - U.S. Government Bonds				9,011,201	9,011,219	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	100,000	100,000	01/16/2025
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.E FE	16,290,000	16,290,000	09/01/2030
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	2,300,000	2,300,000	05/15/2056
751093-FE-0	RALEIGH NC CTFS PRTN VRDN		1.E FE	1,770,000	1,770,000	08/01/2033
88034Y-UW-8	TENDER OPTION BOND TRUST RECEI GENERAL		1.E FE	15,252,266	15,252,266	07/01/2041
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				35,712,266	35,712,266	XXX
0909999999. Total - U.S. Special Revenues Bonds				35,712,266	35,712,266	XXX
02665W-FA-4	AMERICAN HONDA FINANCE		1.G FE	7,155,222	7,157,516	02/12/2025
05552J-AA-7	PNC BANK NA		1.F FE	1,393,321	1,393,056	08/27/2024
05565E-CD-5	BMW US Capital LLC		1.F FE	9,017,082	9,000,000	08/11/2025
198280-AF-6	COLUMBIA PIPELINE GROUP		2.A FE	3,951,516	3,954,414	06/01/2025
224044-CH-8	COX COMMUNICATIONS INC		2.B FE	1,768,436	1,769,179	08/15/2024
437076-CY-6	HOME DEPOT		1.F FE	2,602,856	2,600,000	12/24/2025
45262B-AA-1	IMPERIAL BRANDS FIN PLC		2.B FE	1,123,095	1,122,876	07/26/2024
52637H-AA-2	LEO@CARTERSVILLE LLC		1.B FE	1,800,000	1,800,000	04/01/2062
58769J-AH-0	MERCEDES-BENZ FIN NA		1.F FE	18,510,631	18,500,000	08/01/2025
64953B-BC-1	NEW YORK LIFE GLOBAL		1.A FE	15,055,145	15,000,000	06/13/2025
6944PL-2T-5	PACIFIC LIFE GF II		1.D FE	15,065,074	15,000,000	06/16/2025
78016E-ZV-2	ROYAL BANK OF CANADA		1.E FE	16,091,117	16,097,962	07/29/2024
842587-DC-8	SOUTHERN CO		2.B FE	7,742,129	7,749,292	08/01/2024
89788J-AA-7	TRUIST BANK		1.G FE	776,970	777,105	03/10/2025
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				102,052,594	101,921,400	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				102,052,594	101,921,400	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				111,063,795	110,932,619	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				35,712,266	35,712,266	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				146,776,061	146,644,885	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
08661Q-K2-0	BETHIS CP		2.A	4,916,819	4,916,819	10/02/2024
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA type)				4,916,819	4,916,819	XXX
000000-00-0	Key Bank Money Market Account			25,050,000	25,050,000	
000000-00-0	Huntington Bank Money Market Account			25,050,000	25,050,000	
000000-00-0	Fifth Third Money Market Account			25,050,000	25,050,000	
9609999999. Subtotal - Cash (Schedule E Part 1 type)				75,150,000	75,150,000	XXX
	BETHIS CP		2.A	3,978,300	3,978,300	07/17/2024
	BETHIS CP		2.A	1,980,089	1,980,089	08/21/2024
	CANADIAN TIRE CORP LTD CP		2.A	11,990,733	11,990,733	07/03/2024
	CITY OF HOPE/THE CP		1.E	6,929,475	6,929,475	08/13/2024
	DAIRY FARMERS OF AMERICA CP		2.A	1,999,085	1,999,085	07/01/2024
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			4,945,008	4,945,008	
	MID-AMERICA APARTMENTS CP		2.A	8,152,589	8,152,589	07/01/2024
	MONTANA-DAKOTA UTILITIES CP		2.A	8,994,450	8,994,450	07/01/2024
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				48,969,729	48,969,729	XXX
9999999999 - Totals				275,812,609	275,681,433	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ (199,197,047) — Book/Adjusted Carrying Value $ (199,252,729)
2. Average balance for the year — Fair Value $ 360,487,118 — Book/Adjusted Carrying Value $ 361,823,340

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	192,260	12,962,639	18,844,747	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH		0.000	0	0	1,434,012	1,434,012	1,434,012	XXX
FIFTH THIRD BANK	CINCINNATI, OH		0.000	0	0	27,934,926	5,544,332	16,848,195	XXX
HUNTINGTON BANK	COLUMBUS, OH		0.000	0	0	31,200,753	6,017,176	25,069,625	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH		0.000	0	0	31,157,803	6,013,600	25,065,817	XXX
PNC BANK	CINCINNATI, OH		0.000	0	0	(33,626,433)	(59,388,855)	(60,184,875)	XXX
0199998. Deposits in ... 4 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	318,151	347,770	195,119	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	58,611,472	(27,069,325)	27,272,641	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	58,611,472	(27,069,325)	27,272,641	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	58,611,472	(27,069,325)	27,272,641	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
	BETHIS CP		06/12/2024	5.580	07/17/2024	3,978,300	11,780	0
	BETHIS CP		06/18/2024	5.600	08/21/2024	1,980,089	4,044	0
	CITY OF HOPE/THE CP		06/12/2024	5.850	08/13/2024	6,929,475	21,613	0
	DAIRY FARMERS OF AMERICA CP		06/28/2024	5.490	07/01/2024	1,999,085	915	0
	MID-AMERICA APARTMENTS CP		06/17/2024	5.480	07/01/2024	8,152,589	17,411	0
	MONTANA-DAKOTA UTILITIES CP		06/27/2024	5.550	07/01/2024	8,994,450	5,550	0
	CANADIAN TIRE CORP LTD CP		06/28/2024	5.560	07/03/2024	11,990,733	5,560	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						44,024,721	66,873	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						44,024,721	66,873	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						44,024,721	66,873	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						44,024,721	66,873	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	04/01/2024	0.051		25,000	0	650
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	04/01/2024	0.051		0	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						25,000	0	650
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		06/28/2024	0.051		185,333,265	0	96,819
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		04/01/2024	0.051		0	0	0
8309999999. Subtotal - All Other Money Market Mutual Funds						185,333,265	0	96,819
8609999999 - Total Cash Equivalents						229,382,986	66,873	97,469