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

QUARTERLY STATEMENT

AS OF MARCH 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office 400 Broadway (Street and Number)

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

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

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

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

Internet Website Address WWW.WesternSouthernLife.com

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

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

OFFICERS

Chairman of Board, President & CEO	John Finn Barrett
Secretary and Counsel	Donald Joseph Wuebbling

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

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

Subscribed and sworn to before me this
27th day of April, 2023

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...........

NICOLE E. NEIDLINGER
Notary Public, State of Ohio
My Commission Expires 09-10-2023

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	18,862,041,905		18,862,041,905	17,777,132,742
2.	Stocks:				
	2.1 Preferred stocks	28,071,208		28,071,208	26,221,436
	2.2 Common stocks	1,148,351,817	213,382,173	934,969,644	915,181,259
3.	Mortgage loans on real estate:				
	3.1 First liens	3,976,873,269		3,976,873,269	3,760,559,223
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)			0	0
	4.2 Properties held for the production of income (less $ .... encumbrances)			0	0
	4.3 Properties held for sale (less $ .... encumbrances)			0	0
5.	Cash ($ 31,314,173), cash equivalents ($ 146,622,563) and short-term investments ($ 15,000,000)	192,936,736		192,936,736	523,330,053
6.	Contract loans (including $ .... premium notes)	23,015,105		23,015,105	23,349,895
7.	Derivatives	194,273		194,273	794,138
8.	Other invested assets	482,441,628	5,000,000	477,441,628	463,656,612
9.	Receivables for securities	12,505,816		12,505,816	7,092,531
10.	Securities lending reinvested collateral assets	43,418,543		43,418,543	45,424,182
11.	Aggregate write-ins for invested assets	93,987	0	93,987	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	24,769,944,287	218,382,173	24,551,562,114	23,542,742,071
13.	Title plants less $ .... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	183,524,753	15,755,838	167,768,915	153,885,281
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,083,781		2,083,781	1,403,894
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	17,548,661		17,548,661	17,681,079
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	3,950,727		3,950,727	6,387,698
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts			0	0
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon			0	0
18.2	Net deferred tax asset	215,996,376	1,047,178	214,949,198	199,420,113
19.	Guaranty funds receivable or on deposit	875,202		875,202	875,202
20.	Electronic data processing equipment and software			0	0
21.	Furniture and equipment, including health care delivery assets ($ ....)			0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	290,002		290,002	0
24.	Health care ($ ....) and other amounts receivable	27,674	27,674	0	0
25.	Aggregate write-ins for other than invested assets	13,771,814	1,409,470	12,362,344	11,802,329
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	25,208,013,277	236,622,333	24,971,390,944	23,934,197,667
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,568,117,762		1,568,117,762	1,429,233,953
28.	Total (Lines 26 and 27)	26,776,131,039	236,622,333	26,539,508,706	25,363,431,620
	DETAILS OF WRITE-INS				
1101.	Receivables for collateral on derivatives	93,987		93,987	
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)	93,987	0	93,987	0
2501.	CSV of company owned life insurance	12,362,344		12,362,344	11,802,329
2502.	Disallowed IMR	1,409,470	1,409,470	0	
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	13,771,814	1,409,470	12,362,344	11,802,329

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 20,206,157,639 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	20,206,157,639	19,394,846,996
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		0
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	1,814,119,259	1,807,934,065
4.	Contract claims:		
	4.1 Life	22,573,210	20,614,608
	4.2 Accident and health		0
5.	Policyholders' dividends/refunds to members $ .... and coupons $ .... due and unpaid		0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ .... Modco)		0
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ .... Modco)		0
	6.3 Coupons and similar benefits (including $ .... Modco)		0
7.	Amount provisionally held for deferred dividend policies not included in Line 6		0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ .... accident and health premiums	241,367	137,403
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		0
	9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		0
	9.3 Other amounts payable on reinsurance, including $ .... assumed and $ 4,171,455 ceded	4,171,455	7,374,570
	9.4 Interest Maintenance Reserve		307,658
10.	Commissions to agents due or accrued-life and annuity contracts $ 575,191 , accident and health $ .... and deposit-type contract funds $	575,191	823,853
11.	Commissions and expense allowances payable on reinsurance assumed		0
12.	General expenses due or accrued		237,144
13.	Transfers to Separate Accounts due or accrued (net) (including $ (4,648,012) accrued for expense allowances recognized in reserves, net of reinsured allowances)	28,035,910	(8,522,297)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	3,323,489	6,271,859
15.1	Current federal and foreign income taxes, including $ (240,109) on realized capital gains (losses)	25,607,620	4,560,411
15.2	Net deferred tax liability		0
16.	Unearned investment income	578,044	553,956
17.	Amounts withheld or retained by reporting entity as agent or trustee	389,935	249,446
18.	Amounts held for agents' account, including $ .... agents' credit balances		0
19.	Remittances and items not allocated	114,423,046	49,693,217
20.	Net adjustment in assets and liabilities due to foreign exchange rates		0
21.	Liability for benefits for employees and agents if not included above		0
22.	Borrowed money $ .... and interest thereon $		0
23.	Dividends to stockholders declared and unpaid		0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	395,554,111	367,953,353
	24.02 Reinsurance in unauthorized and certified ($ ....) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		0
	24.04 Payable to parent, subsidiaries and affiliates	18,792,836	17,991,540
	24.05 Drafts outstanding		0
	24.06 Liability for amounts held under uninsured plans		0
	24.07 Funds held under coinsurance		0
	24.08 Derivatives	0	833,984
	24.09 Payable for securities	167,377,812	9,962,060
	24.10 Payable for securities lending	530,920,227	472,453,972
	24.11 Capital notes $ .... and interest thereon $		0
25.	Aggregate write-ins for liabilities	2,764,342	2,697,088
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	23,335,605,493	22,156,974,886
27.	From Separate Accounts Statement	1,568,117,762	1,429,233,953
28.	Total liabilities (Lines 26 and 27)	24,903,723,255	23,586,208,839
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		0
33.	Gross paid in and contributed surplus	1,397,408,064	1,397,408,064
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	235,877,387	377,314,717
36.	Less treasury stock, at cost:		
	36.1 .... shares common (value included in Line 29 $ ....)		0
	36.2 .... shares preferred (value included in Line 30 $ ....)		0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ .... in Separate Accounts Statement)	1,633,285,451	1,774,722,781
38.	Totals of Lines 29, 30 and 37	1,635,785,451	1,777,222,781
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	26,539,508,706	25,363,431,620
	DETAILS OF WRITE-INS		
2501.	Uncashed drafts and checks pending escheatment to the state	2,677,146	2,559,155
2502.	Interest Payable - Policy and Contract Funds	87,196	87,196
2503.	Payable for Collateral on Derivatives	0	50,737
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,764,342	2,697,088
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	1,599,706,957	1,258,342,552	6,660,230,161
2.	Considerations for supplementary contracts with life contingencies		61,828	600,191
3.	Net investment income	269,873,677	168,723,047	856,014,252
4.	Amortization of Interest Maintenance Reserve (IMR)	(464,110)	548,666	(752,541)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded			0
7.	Reserve adjustments on reinsurance ceded			0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	213,339	233,747	878,781
	8.2 Charges and fees for deposit-type contracts	336	350	1,444
	8.3 Aggregate write-ins for miscellaneous income	560,611	(601,591)	1,352,191
9.	Totals (Lines 1 to 8.3)	1,869,890,810	1,427,308,599	7,518,324,479
10.	Death benefits	37,524,335	41,029,011	133,355,141
11.	Matured endowments (excluding guaranteed annual pure endowments)	680,844	445,765	2,402,151
12.	Annuity benefits	140,952,611	109,727,093	488,519,563
13.	Disability benefits and benefits under accident and health contracts	434,809	465,444	1,813,616
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	612,637,666	188,434,414	1,222,883,194
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	17,071,152	2,221,489	41,305,217
18.	Payments on supplementary contracts with life contingencies	848,687	727,860	2,787,857
19.	Increase in aggregate reserves for life and accident and health contracts	811,310,644	832,479,167	4,637,979,495
20.	Totals (Lines 10 to 19)	1,621,460,748	1,175,530,243	6,531,046,234
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	32,235,683	27,086,927	143,851,273
22.	Commissions and expense allowances on reinsurance assumed			0
23.	General insurance expenses and fraternal expenses	27,894,733	25,351,461	106,751,657
24.	Insurance taxes, licenses and fees, excluding federal income taxes	7,090,220	5,147,429	17,851,864
25.	Increase in loading on deferred and uncollected premiums	(163,744)	(142,545)	830,362
26.	Net transfers to or (from) Separate Accounts net of reinsurance	140,558,800	180,595,572	721,683,087
27.	Aggregate write-ins for deductions	6,418,281	1,325,213	13,149,177
28.	Totals (Lines 20 to 27)	1,835,494,721	1,414,894,300	7,535,163,654
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	34,396,089	12,414,299	(16,839,175)
30.	Dividends to policyholders and refunds to members			0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	34,396,089	12,414,299	(16,839,175)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	23,938,671	15,527,238	65,520,065
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	10,457,418	(3,112,939)	(82,359,240)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (2,340,169) (excluding taxes of $ (579,823) transferred to the IMR)	4,177,208	2,545,934	(2,189,380)
35.	Net income (Line 33 plus Line 34)	14,634,626	(567,005)	(84,548,620)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,777,222,781	1,539,295,927	1,539,295,927
37.	Net income (Line 35)	14,634,626	(567,005)	(84,548,620)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 1,649,018	11,909,749	(9,472,324)	(68,473,272)
39.	Change in net unrealized foreign exchange capital gain (loss)			0
40.	Change in net deferred income tax	14,626,282	13,602,814	88,825,836
41.	Change in nonadmitted assets	(5,007,229)	(14,236,574)	(11,699,430)
42.	Change in liability for reinsurance in unauthorized and certified companies			0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		0	0
44.	Change in asset valuation reserve	(27,600,758)	8,143,232	(5,239,309)
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			0
47.	Other changes in surplus in Separate Accounts Statement		(938,350)	(938,350)
48.	Change in surplus notes			0
49.	Cumulative effect of changes in accounting principles			0
50.	Capital changes:			
	50.1 Paid in			0
	50.2 Transferred from surplus (Stock Dividend)			0
	50.3 Transferred to surplus			0
51.	Surplus adjustment:			
	51.1 Paid in	0	0	320,000,000
	51.2 Transferred to capital (Stock Dividend)			0
	51.3 Transferred from capital			0
	51.4 Change in surplus as a result of reinsurance			0
52.	Dividends to stockholders	(150,000,000)		0
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(141,437,330)	(3,468,207)	237,926,855
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,635,785,451	1,535,827,720	1,777,222,781
	DETAILS OF WRITE-INS			
08.301.	Company Owned Life Insurance	560,015	(605,687)	(2,279,716)
08.302.	Miscellaneous Income	596	4,096	3,631,907
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	560,611	(601,591)	1,352,191
2701.	Securities Lending Interest Expense	5,917,235	326,175	9,164,552
2702.	Pension Expense	497,462	987,749	3,950,994
2703.	Miscellaneous Expense	3,584	11,289	33,631
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	6,418,281	1,325,213	13,149,177
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	1,599,427,196	1,258,108,990	6,666,374,562
2. Net investment income	263,452,686	173,244,785	845,843,337
3. Miscellaneous income	214,271	238,193	4,512,133
4. Total (Lines 1 to 3)	1,863,094,153	1,431,591,968	7,516,730,032
5. Benefit and loss related payments	808,957,647	344,267,259	1,902,612,214
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	104,000,593	185,442,348	720,340,217
7. Commissions, expenses paid and aggregate write-ins for deductions	76,926,887	58,947,872	279,083,643
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	0	12,640,911	75,993,581
10. Total (Lines 5 through 9)	989,885,127	601,298,390	2,978,029,655
11. Net cash from operations (Line 4 minus Line 10)	873,209,026	830,293,578	4,538,700,377
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	812,362,839	818,905,162	3,190,391,807
12.2 Stocks	15,060,193	22,377,089	129,448,942
12.3 Mortgage loans	18,782,626	98,900,676	339,534,654
12.4 Real estate	0	0	0
12.5 Other invested assets	3,014,606	2,467,429	17,368,093
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,023,139	(4,924)	4,844
12.7 Miscellaneous proceeds	159,961,323	162,570,382	801,558
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,010,204,726	1,105,215,814	3,677,549,898
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,910,101,454	2,150,246,375	6,984,854,094
13.2 Stocks	19,441,541	40,987,207	177,238,458
13.3 Mortgage loans	234,994,554	240,071,500	1,316,725,917
13.4 Real estate	0	0	0
13.5 Other invested assets	23,381,803	14,102,706	55,902,027
13.6 Miscellaneous applications	5,507,272	26,489,883	26,124,577
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,193,426,624	2,471,897,671	8,560,845,073
14. Net increase (or decrease) in contract loans and premium notes	(334,790)	(532,747)	(1,576,208)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,182,887,108)	(1,366,149,110)	(4,881,718,967)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	320,000,000
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	6,185,194	58,085,192	42,852,728
16.5 Dividends to stockholders	150,000,000	0	0
16.6 Other cash provided (applied)	123,099,571	353,097,138	177,196,052
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(20,715,235)	411,182,330	540,048,780
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(330,393,317)	(124,673,202)	197,030,190
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	523,330,053	326,299,863	326,299,863
19.2 End of period (Line 18 plus Line 19.1)	192,936,736	201,626,661	523,330,053

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	53,121,748	52,080,265	197,705,473
3.	Ordinary individual annuities	1,455,125,300	1,156,943,532	6,156,581,991
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities	99,891,198	55,969,519	335,959,794
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other			0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	1,608,138,246	1,264,993,316	6,690,247,258
12.	Fraternal (Fraternal Benefit Societies Only)			0
13.	Subtotal (Lines 11 through 12)	1,608,138,246	1,264,993,316	6,690,247,258
14.	Deposit-type contracts	2,777,335,986	2,991,495,328	12,750,234,794
15.	Total (Lines 13 and 14)	4,385,474,232	4,256,488,644	19,440,482,052
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2023	2022
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	14,634,626	(84,548,620)
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	14,634,626	(84,548,620)
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,635,785,451	1,777,222,781
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	1,635,785,451	1,777,222,781

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

No Change.

C. Accounting Policy

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

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

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

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2023.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the period ended March 31, 2023, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The Company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the period ended March 31, 2023, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	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 March 31, 2023:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	278,369,704
2. 12 Months or Longer	359,850,136
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	4,606,957,794
2. 12 Months or Longer	3,225,169,219

(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 $527.5 million.

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

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

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

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

J. Real Estate. No Change.

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

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

N. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	194,273	—	194,273

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

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

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

O. 5* Securities. No Change.

P. Short Sales. None.

Q. Prepayment Penalty and Acceleration Fees. None.

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

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

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

10. Information Concerning Parent, Subsidiaries and Affiliates.

A. & B.

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

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

The Company issued debt to The Western and Southern Life Insurance Company (the "debtor") on January 6, 2023, in the amount of $95.0 million. Any outstanding principal is due January 6, 2033. At the option of the debtor, early repayment may be made. The debt is in the form of a line of credit, which is reported as a bond in the Company's Schedule D. The debtor can borrow up to $100.0 million. Interest is variable, with a formula of 1 month SOFR plus 100 basis points, and is required to be paid monthly. The debtor has paid a total of $0.9 million in interest year-to-date. A collateral security deposit is not required to be maintained with the Company.

11. Debt.

B. FHLB (Federal Home Loan Bank) Agreements.

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company’s strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as $2,280.0 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	15,630,053	15,630,053	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	66,229,676	66,229,676	—
(d) Excess Stock	2,624,871	2,624,871	—
(e) Aggregate Total (a+b+c+d)	84,484,600	84,484,600	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	2,280,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	15,630,053	15,630,053	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	66,205,096	66,205,096	—
(d) Excess Stock	11,113,851	11,113,851	—
(e) Aggregate Total (a+b+c+d)	92,949,000	92,949,000	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	2,350,000,000	XXX	XXX

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

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

			Eligible for Redemption			
	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	15,630,053	15,630,053	—	—	—	—
2. Class B	—	—	—	—	—	—

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	2,419,939,891	2,579,713,413	1,479,735,542
2. Current Year General Account Total Collateral Pledged	2,419,939,891	2,579,713,413	1,479,735,542
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	2,339,899,858	2,519,348,210	1,479,735,542

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

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	2,400,237,461	2,595,334,348	1,479,735,542
2. Current Year General Account Maximum Collateral Pledged	2,400,237,461	2,595,334,348	1,479,735,542
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	2,567,555,437	2,630,446,208	1,551,351,542

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	1,479,735,542	1,479,735,542	—	1,478,587,302
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,479,735,542	1,479,735,542	—	1,478,587,302
2. Prior Year-end				
(a) Debt	—		—	XXX
(b) Funding Agreements	1,479,735,542	1,479,735,542	—	1,478,779,769
(c) Other	—		—	XXX
(d) Aggregate Total (a+b+c)	1,479,735,542	1,479,735,542	—	1,478,779,769

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	1,479,735,542	1,479,735,542	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	1,479,735,542	1,479,735,542	—

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

c. FHLB - Prepayment Obligations

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

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

a. Defined Benefit Plan

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

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

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

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

15. Leases. No Change.

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

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

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

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2023

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Industrial & miscellaneous	—	25,082	—	—	25,082
Bonds: Foreign government	—	234,814	—	—	234,814
Bonds: Bank loans	—	650,376	—	—	650,376
Bonds: RMBS	—	429,287	—	—	429,287
Bonds: Exchange traded funds	7,072,650	—	—	—	7,072,650
Common stock: Unaffiliated	785,993,122	—	—	—	785,993,122
Common stock: Mutual funds	61,642,259	—	—	—	61,642,259
Preferred stock	—	28,071,208	—	—	28,071,208
Derivative assets: Interest rate swaps	—	194,272	—	—	194,272
Separate account assets *	18,202,157	49,195,249	—	—	67,397,406
Total assets at fair value	872,910,188	78,800,288	—	—	951,710,476

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: TBA forward	—	—	—	—	—
Total liabilities at fair value	—	—	—	—	—

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

(2) Not applicable.

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

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

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

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

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

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	17,673,051,074	18,862,041,905	45,990,422	17,110,734,859	516,325,793	—	—
Common stock: Unaffiliated**	870,477,722	870,477,722	870,477,722	—	—	—	—
Common stock: Mutual funds	61,642,259	61,642,259	61,642,259	—	—	—	
Preferred stock	28,071,208	28,071,208	—	28,071,208	—	—	—
Mortgage loans	3,728,066,268	3,976,873,269	—	—	3,728,066,268	—	—
Cash, cash equivalents, & short-term investments	192,986,894	192,936,736	192,986,894	—	—	—	—
Other invested assets: Surplus notes	46,666,519	46,810,909	—	46,666,519	—	—	—
Other invested assets: Residual tranche, fixed income	10,688,836	9,665,228	—	—	10,688,836	—	—
Securities lending reinvested collateral assets	43,418,543	43,418,543	43,418,543	—	—	—	—
Derivative assets	194,272	194,272	—	194,272	—	—	—
Cash collateral receivable	93,987	93,987	—	93,987	—	—	—
Separate account assets	1,488,617,211	1,568,117,761	38,389,808	1,427,614,236	22,613,167	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(14,463,041,485)	(14,931,493,132)	—	—	(14,463,041,485)	—	—
Derivative liabilities	—	—	—	—	—	—	—
Separate account liabilities *	(1,470,125,568)	(1,512,994,597)	—	—	(1,470,125,568)	—	—
Securities lending liability	(530,920,227)	(530,920,227)	—	(530,920,227)	—	—	—

*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. 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. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

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

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

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

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

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

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

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

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

35. Separate Accounts. No Change.

36. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 113,162,937

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 209,925,532	$ 216,231,834
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 287,585,868	$ 284,685,972
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 497,511,400	$ 500,917,806
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. $ 527,540,969

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 528,094,200

16.3 Total payable for securities lending reported on the liability page. $ 530,920,227

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$ 85,428,076
	1.13 Commercial Mortgages	$ 3,821,858,321
	1.14 Total Mortgages in Good Standing	$ 3,907,286,397
	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	$ 29,023,822
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 29,023,822
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$ 40,563,049
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 40,563,049
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 3,976,873,268
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

			Direct Business Only					
		1	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	121,348	10,584,053	0		10,705,401	0
2.	Alaska AK	L	15,112	3,892,765	0		3,907,877	0
3.	Arizona AZ	L	889,045	34,784,582	0		35,673,627	225,000
4.	Arkansas AR	L	242,910	3,799,751	0		4,042,661	0
5.	California CA	L	2,196,338	234,483,768	0		236,680,106	1,306,593
6.	Colorado CO	L	337,487	37,866,431	0		38,203,918	1,361,766
7.	Connecticut CT	L	81,854	19,276,975	0		19,358,829	467,642
8.	Delaware DE	L	410,809	10,005,364	0		10,416,173	1,176,307
9.	District of Columbia DC	L	22,706	1,700,578	0		1,723,284	67,531
10.	Florida FL	L	2,449,463	114,847,567	0		117,297,030	1,442,978
11.	Georgia GA	L	354,572	27,232,268	0		27,586,840	346,169
12.	Hawaii HI	L	615,677	5,036,702	0		5,652,379	0
13.	Idaho ID	L	30,191	7,832,006	0		7,862,197	0
14.	Illinois IL	L	2,963,620	66,947,856	0		69,911,476	100,000
15.	Indiana IN	L	3,501,003	30,619,318	0		34,120,321	0
16.	Iowa IA	L	34,946	9,836,585	0		9,871,531	0
17.	Kansas KS	L	180,756	28,356,114	0		28,536,870	534,886
18.	Kentucky KY	L	2,101,543	17,106,795	0		19,208,338	0
19.	Louisiana LA	L	1,037,812	18,315,877	0		19,353,689	0
20.	Maine ME	L	4,566	12,841,718	0		12,846,284	648,922
21.	Maryland MD	L	633,472	27,415,594	0		28,049,066	491,476
22.	Massachusetts MA	L	12,977	91,390,018	0		91,402,995	1,912,184
23.	Michigan MI	L	2,107,870	51,631,422	0		53,739,292	0
24.	Minnesota MN	L	896,814	29,318,939	0		30,215,753	1,158,780
25.	Mississippi MS	L	36,119	3,322,278	0		3,358,397	0
26.	Missouri MO	L	862,306	18,518,067	0		19,380,373	554,134
27.	Montana MT	L	6,776	9,386,624	0		9,393,400	0
28.	Nebraska NE	L	14,730	5,312,803	0		5,327,533	0
29.	Nevada NV	L	110,616	12,941,067	0		13,051,683	55,000
30.	New Hampshire NH	L	5,730	21,381,024	0		21,386,754	633,678
31.	New Jersey NJ	L	667,462	70,440,479	0		71,107,941	1,338,632
32.	New Mexico NM	L	20,141	9,072,557	0		9,092,698	230,000
33.	New York NY	N	45,297	1,289	0		46,586	0
34.	North Carolina NC	L	5,233,543	46,921,807	0		52,155,350	225,000
35.	North Dakota ND	L	4,819	1,190,112	0		1,194,931	0
36.	Ohio OH	L	13,638,475	83,108,193	0		96,746,668	2,756,366,000
37.	Oklahoma OK	L	101,262	9,472,800	0		9,574,062	504,298
38.	Oregon OR	L	167,919	20,394,561	0		20,562,480	17,873
39.	Pennsylvania PA	L	5,576,898	60,275,926	0		65,852,824	1,642,175
40.	Rhode Island RI	L	3,316	4,190,060	0		4,193,376	0
41.	South Carolina SC	L	679,386	20,735,935	0		21,415,321	0
42.	South Dakota SD	L	7,275	2,392,775	0		2,400,050	0
43.	Tennessee TN	L	1,087,136	19,946,273	0		21,033,409	36,000
44.	Texas TX	L	1,131,589	113,541,730	0		114,673,319	2,548,520
45.	Utah UT	L	29,952	23,086,746	0		23,116,698	0
46.	Vermont VT	L	2,135	5,214,793	0		5,216,928	0
47.	Virginia VA	L	344,477	35,910,799	0		36,255,276	431,998
48.	Washington WA	L	340,823	33,165,675	0		33,506,498	1,096,245
49.	West Virginia WV	L	848,632	6,416,378	0		7,265,010	0
50.	Wisconsin WI	L	445,419	21,111,168	0		21,556,587	416,199
51.	Wyoming WY	L	7,705	1,794,666	0		1,802,371	0
52.	American Samoa AS	N					0	
53.	Guam GU	L	464				464	
54.	Puerto Rico PR	N	1,985	646,387			648,372	
55.	U.S. Virgin Islands VI	N	389				389	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N					0	
58.	Aggregate Other Aliens OT	XXX	12,964	480	0	0	13,444	0
59.	Subtotal	XXX	52,678,631	1,555,016,498	0	0	1,607,695,129	2,777,335,986
90.	Reporting entity contributions for employee benefits plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	443,117	0	0		443,117	
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	53,121,748	1,555,016,498	0	0	1,608,138,246	2,777,335,986
96.	Plus Reinsurance Assumed	XXX	0	0	0		0	
97	Totals (All Business)	XXX	53,121,748	1,555,016,498	0	0	1,608,138,246	2,777,335,986
98.	Less Reinsurance Ceded	XXX	5,880,400	5,182,076	0		11,062,476	
99.	Totals (All Business) less Reinsurance Ceded	XXX	47,241,348	1,549,834,422	0	0	1,597,075,770	2,777,335,986
	DETAILS OF WRITE-INS							
58001.	MEX Mexico	XXX	780	0	0		780	
58002.	ZZZ Other Alien	XXX	12,184	480	0		12,664	
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	12,964	480	0	0	13,444	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	23.110	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3176470				EQT Exeter Industrial Core Plus Fund IV	PA	NIA	Western-Southern Life Assurance Co	Ownership	1.200	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3176470				EQT Exeter Industrial Core Plus Fund IV	PA	NIA	Integrity Life Insurance Co	Ownership	1.700	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3176470				EQT Exeter Industrial Core Plus Fund IV	PA	NIA	The Western and Southern Life Insurance Co	Ownership	0.200	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-0486096				ERG-CP MN 6-Pack JV, LLC	MN	NIA	WS Real Estate Holdings LLC	Ownership	41.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	86-3736212				Etowah Joint Venture Partners, LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-5482199				Fabric Technologies, Inc.	NY	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-3668056				Flats Springhurst Inv Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-0815943				Forest Parkway Atlanta Venture, LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Insurance Co	Ownership	37.050	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	Integrity Life Insurance Co	Ownership	4.160	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	52-2206044				Fort Washington Capital Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0837	Western-Southern Group	00003	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	Integrity Life Insurance Co	Ownership	20.050	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00001	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	18.600	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00002	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	25.840	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	99.990	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	31.860	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	6.050	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	6.040	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	1.610	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	40.940	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-0116330				Fort Washington High Yield Invt LLC II	OH	NIA	The Western and Southern Life Insurance Co	Ownership	21.900	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	7.630	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	45.280	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	35.410	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B-LP	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1997777				Fort Washington PE Invest IX-K	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX-LP	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	2.160	Western & Southern Mutual Holding Co	NO	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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	84-2984546				Nashville Hotel JV LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-2515872				Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2122016				Piney Plains Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western and Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1507720				Price Willis Lodging Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3614873				Raleigh Hotel Holding Co., LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3851930				Rancho Presidio Land Partners,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Insurance Co	Ownership	99.990	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2173335				RealTerm Logistics Fund IV, LP	MD	NIA	The Western and Southern Life Insurance Co	Ownership	2.900	Western & Southern Mutual Holding Co		
0836	Western-Southern Group	00000	82-2188516				Revel Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-0812652				River Hollow Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2295656				Sixth and Saratoga NW, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	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	26-2348581				Summerbrooke Holdings LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Insurance Co	Ownership	62.720	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2045113				TA Dakota Land Partners, LLC	WA	NIA	WS Real Estate Holdings LLC	Ownership	62.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1386297				TA Four Lakes Land Partners, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-4406810				TA Loretto Land Partners, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2894738				TA Sawmill Land Partners, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	62.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2672383				Tamiami Senior Inv. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3631372				The Cincinnati Equity Fund III, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.580	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	65242	35-0457540				The Lafayette Life Insurance Co	OH	IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Insurance Co	OH	UDP	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3418626				Timacuan Apt. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors, Inc.	OH	DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc.	NE	DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3090843				Town Madison Holdings, LLC	AL	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	29.840	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	Tri-State Ventures II, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	12.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5542563				Tri-State Ventures II, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1788428				Tri-State Ventures, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	

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

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	3,760,559,228	2,782,941,629
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	178,659,332	1,198,345,442
	2.2 Additional investment made after acquisition	56,335,222	118,380,475
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	420,165	579,618
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals	(200,832)	(53,898)
7.	Deduct amounts received on disposals	18,782,626	339,534,654
8.	Deduct amortization of premium and mortgage interest points and commitment fees	117,216	99,384
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,976,873,273	3,760,559,228
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	3,976,873,273	3,760,559,228
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	3,976,873,273	3,760,559,228

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	468,656,612	433,042,698
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	10,226,454
	2.2 Additional investment made after acquisition	23,381,803	45,675,573
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	94	617
5.	Unrealized valuation increase (decrease)	(6,557,959)	(2,041,972)
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	3,014,606	17,368,093
8.	Deduct amortization of premium and depreciation	24,315	96,068
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	782,597
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	482,441,629	468,656,612
12.	Deduct total nonadmitted amounts	5,000,000	5,000,000
13.	Statement value at end of current period (Line 11 minus Line 12)	477,441,629	463,656,612

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	18,925,651,898	15,239,486,864
2.	Cost of bonds and stocks acquired	1,929,542,995	7,162,092,552
3.	Accrual of discount	17,406,927	32,369,281
4.	Unrealized valuation increase (decrease)	21,879,138	(77,813,067)
5.	Total gain (loss) on disposals	(2,193,912)	(5,302,146)
6.	Deduct consideration for bonds and stocks disposed of	827,446,352	3,322,961,059
7.	Deduct amortization of premium	26,399,026	92,377,985
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	12,962,852
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	23,320	3,120,310
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	20,038,464,988	18,925,651,898
12.	Deduct total nonadmitted amounts	213,382,173	207,116,402
13.	Statement value at end of current period (Line 11 minus Line 12)	19,825,082,815	18,718,535,496

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	10,126,152,608	1,437,647,385	714,874,190	29,688,828	10,878,614,631			10,126,152,608
2.	NAIC 2 (a)	6,059,432,315	4,168,927,600	4,337,009,134	(10,952,776)	5,880,398,005			6,059,432,315
3.	NAIC 3 (a)	1,504,399,591	77,641,222	17,740,699	(68,618,726)	1,495,681,388			1,504,399,591
4.	NAIC 4 (a)	508,555,163	94,691,679	24,307,425	29,822,938	608,762,355			508,555,163
5.	NAIC 5 (a)	98,520,999	51,544,471	9,646,951	10,645,182	151,063,701			98,520,999
6.	NAIC 6 (a)	812,337	0	98,701	625,922	1,339,558			812,337
7.	Total Bonds	18,297,873,013	5,830,452,357	5,103,677,100	(8,788,632)	19,015,859,638	0	0	18,297,873,013
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0			0
9.	NAIC 2	26,221,436	0	210,102	1,864,706	27,876,040			26,221,436
10.	NAIC 3	0	0	0	0	0			0
11.	NAIC 4	0	0	0	0	0			0
12.	NAIC 5	0	0	0	195,169	195,169			0
13.	NAIC 6	0	0	0	0	0			0
14.	Total Preferred Stock	26,221,436	0	210,102	2,059,875	28,071,209	0	0	26,221,436
15.	Total Bonds and Preferred Stock	18,324,094,449	5,830,452,357	5,103,887,202	(6,728,757)	19,043,930,847	0	0	18,324,094,449

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

NAIC 1 $ 15,000,000 ; NAIC 2 $ 138,817,738 ; 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	15,000,000	XXX	15,000,000	189,917	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	28,749,998	25,235,298
2. Cost of short-term investments acquired	649,915	53,448,368
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	14,399,913	49,933,668
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	15,000,000	28,749,998
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	15,000,000	28,749,998

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	(39,842)
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	234,120
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(294,033)
6.	Considerations received/(paid) on terminations	(294,033)
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)	194,278
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	194,278

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

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)				

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	194,273	
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)		194,273
4.	Part D, Section 1, Column 6	194,273	
5.	Part D, Section 1, Column 7	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	194,273	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		194,273
10.	Part D, Section 1, Column 9	194,273	
11.	Part D, Section 1, Column 10	0	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	93,416	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	93,416	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	520,047,114	295,943,807
2.	Cost of cash equivalents acquired	4,649,485,929	20,275,376,001
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	1,038,598	29,996
6.	Deduct consideration received on disposals	5,023,949,078	20,051,302,690
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	146,622,563	520,047,114
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	146,622,563	520,047,114

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
000325512	SUMMERVILLE	SC		02/28/2023	4.309	1,372	0	292,000
000325684	WINSTON SALEM	NC		01/31/2023	5.719	247	0	276,051
000326479	SICKLERVILLE	NJ		01/31/2023	4.479	3,705	0	362,128
000326634	SPARTANBURG	SC		02/28/2023	4.186	176	0	116,047
000326776	SPRINGDALE	AR		02/28/2023	5.332	423	0	210,433
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed						5,924	0	1,256,659
1262	PITTSBURGH	PA		02/03/2022	4.760	0	2,701,840	34,320,000
1263	WEST PALM BEACH	FL		03/01/2022	4.300	0	15,229,759	109,492,700
1264	BLOOMINGDALE	GA		03/02/2022	3.500	0	12,649,167	64,714,800
1267	ORLANDO	FL		03/21/2022	4.100	0	16,383,377	53,778,480
1279	BROOMFIELD	CO		07/26/2022	5.100	0	3,179,238	22,268,160
1286	SAVANNAH	GA		03/31/2022	4.200	0	5,750,449	42,099,550
1291	NORTH VENICE	FL		01/09/2023	9.724	36,100,000	441,392	59,200,000
1292	OVERLAND PARK	KS		01/26/2023	6.500	59,750,000	0	112,000,000
1293	COLUMBUS	OH		03/30/2023	6.300	38,000,000	0	60,300,000
1294	SIMPSONVILLE	SC		03/31/2023	5.890	44,200,000	0	64,600,000
0599999. Mortgages in good standing - Commercial mortgages-all other						178,050,000	56,335,222	622,773,690
0899999. Total Mortgages in good standing						178,055,924	56,335,222	624,030,349
1699999. Total - Restructured Mortgages						0	0	0
000325339	DANIELSON	CT		01/31/2023	3.976	2,063	0	320,000
000325354	MASON CITY	IA		02/28/2023	5.386	9,053	0	130,739
000325395	WINSTON SALEM	NC		02/28/2023	3.538	6,256	0	216,362
000325396	NEW BRITAIN	CT		01/01/2023	4.182	30,890	0	217,720
000325400	FAYETTEVILLE	PA		01/01/2023	3.669	7,810	0	224,668
000325425	PONTIAC	MI		01/31/2023	7.312	2,882	0	189,028
000325477	FAIRBURN	GA		01/31/2023	5.381	157	0	235,660
000325591	WILLIAMSON	NY		01/31/2023	4.952	5,591	0	159,900
000325665	BELLEVILLE	IL		02/28/2023	5.463	25,873	0	250,796
000325697	ROME	NY		01/31/2023	4.569	773	0	150,578
000325702	COLUMBIA	CT		01/31/2023	5.718	21,340	0	340,000
000325713	BAY SHORE	NY		01/01/2023	4.717	15,504	0	426,000
000325813	WICHITA	KS		01/01/2023	4.068	26,357	0	245,000
000325863	BLOSSOM	TX		02/28/2023	6.832	3,625	0	90,626
000325890	ALVARADO	TX		01/01/2023	4.717	2,629	0	211,761
000325893	WEATHERFORD	TX		01/31/2023	6.812	8,603	0	303,423
000325916	LUBBOCK	TX		01/01/2023	6.297	31,357	0	164,008
000325923	HYATTSVILLE	MD		01/31/2023	4.069	17,988	0	105,000
000325941	PHILADELPHIA	PA		01/01/2023	4.844	1,415	0	198,000
000325950	CORNING	NY		01/01/2023	6.674	1,651	0	89,000
000325969	BALTIMORE	MD		01/31/2023	4.824	12,063	0	271,029
000325992	TENAHA	TX		02/28/2023	4.315	36,623	0	67,451
000326071	NEOSHO	MO		01/01/2023	4.617	4,162	0	188,900
000326208	KANSAS CITY	KS		01/01/2023	5.516	7,654	0	123,292
000326224	APOPKA	FL		01/01/2023	4.074	16,110	0	265,000
000326263	EAGLE RIVER	AK		01/01/2023	4.058	513	0	419,454
000326403	OAK PARK	IL		01/01/2023	4.457	2,439	0	283,328
000326410	KNOXVILLE	TN		01/01/2023	4.074	1,905	0	240,657
000326430	ROCKAWAY BEACH	NY		01/31/2023	4.479	48,314	0	546,700
000326624	FORT WORTH	TX		01/01/2023	4.325	13,487	0	435,202
000326734	CORDOVA	TN		02/28/2023	3.819	13,105	0	408,078
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed						378,190	0	7,517,360
000325605	SAINT AUGUSTINE	FL		02/28/2023	5.209	12,717	0	259,955
000326652	SMITHFIELD	NC		02/28/2023	3.940	525	0	277,000
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other						13,243	0	536,955

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
2499999. Total - Mortgages with overdue interest over 90 days						391,433	0	8,054,315
000325447	JAMAICA	NY		01/31/2023	4.951	17,368	0	630,000
000325466	DALZELL	SC		02/28/2023	5.261	10,264	0	205,695
000325512	SUMMERVILLE	SC		01/01/2023	4.309	37,956	0	292,000
000325647	WHITESBORO	NY		01/31/2023	5.208	7,414	0	112,000
000325895	OWENTON	KY		01/31/2023	4.198	28,779	0	185,000
000326025	SALT LAKE CITY	UT		01/01/2023	3.958	5,880	0	649,812
000326134	ALVIN	TX		02/28/2023	4.591	19,520	0	305,000
000326295	AVONDALE	AZ		02/28/2023	5.513	20,524	0	447,955
000326307	PHENIX CITY	AL		02/28/2023	4.316	8,100	0	117,000
000326726	WHEATON	IL		02/28/2023	4.720	31,474	0	158,000
000326762	ASHEBORO	NC		01/31/2023	5.974	13,703	0	136,736
000326822	ELKHART	IN		01/01/2023	5.845	10,993	0	220,000
2699999. Mortgages in process of foreclosure-Residential mortgages-insured or guaranteed						211,976	0	3,459,198
3299999. Total - Mortgages in the process of foreclosure						211,976	0	3,459,198
3399999 - Totals						178,659,332	56,335,222	635,543,862

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1151	LORTON	VA		09/28/2009		8,056,693	0	0	0	0	0	0	645,536	645,536	0	0	0
1166	PUYALLUP	WA		02/24/2012		11,829,915	0	0	0	0	0	0	250,131	250,131	0	0	0
1177	SOUTH ATTLEBORO	MA		07/22/2013		40,804,882	0	0	0	0	0	0	297,310	297,310	0	0	0
1178	LORTON	VA		09/18/2013		5,760,748	0	0	0	0	0	0	60,287	60,287	0	0	0
1183	ROSEVILLE	CA		11/20/2014		2,134,331	0	0	0	0	0	0	32,888	32,888	0	0	0
1186	ROCKY RIVER	OH		02/10/2015		24,000,000	0	0	0	0	0	0	0	0	0	0	0
1188	CINCINNATI	OH		10/02/2015		19,384,991	0	0	0	0	0	0	105,962	105,962	0	0	0
1189	CINCINNATI	OH		10/02/2015		8,969,841	0	0	0	0	0	0	61,477	61,477	0	0	0
1190	CINCINNATI	OH		10/02/2015		37,273,968	0	0	0	0	0	0	252,296	252,296	0	0	0
1196	APEX	NC		09/21/2017		12,655,269	0	0	0	0	0	0	72,761	72,761	0	0	0
1197	BEL AIR	MD		12/12/2017		46,491,701	0	0	0	0	0	0	223,451	223,451	0	0	0
1198	NEWPORT	KY		12/19/2017		8,832,747	0	0	0	0	0	0	105,593	105,593	0	0	0
1199	KENNESAW	GA		03/12/2018		11,102,978	0	0	0	0	0	0	88,448	88,448	0	0	0
1200	KENNESAW	GA		03/12/2018		7,622,283	0	0	0	0	0	0	60,720	60,720	0	0	0
1201	KENNESAW	GA		03/12/2018		11,235,157	0	0	0	0	0	0	89,501	89,501	0	0	0
1202	LONGMONT	CO		04/19/2018		49,557,438	0	0	0	0	0	0	250,025	250,025	0	0	0
1203	CINCINNATI	OH		06/01/2018		76,465,000	0	0	0	0	0	0	0	0	0	0	0
1204	CINCINNATI	OH		06/01/2018		55,668,178	0	0	0	0	0	0	0	0	0	0	0
1205	INDIANAPOLIS	IN		06/12/2018		35,760,269	0	0	0	0	0	0	158,915	158,915	0	0	0
1206	LONGWOOD	FL		07/12/2018		35,194,391	0	0	0	0	0	0	154,070	154,070	0	0	0
1207	CARMEL	IN		09/10/2018		32,248,984	0	0	0	0	0	0	146,967	146,967	0	0	0
1208	CARMEL	IN		09/10/2018		2,660,000	0	0	0	0	0	0	0	0	0	0	0
1209	NORTHLAKE	TX		09/18/2018		40,689,388	0	0	0	0	0	0	179,060	179,060	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1210	COLUMBUS	OH		09/26/2018		55,404,569	0	0	0	0	0	0	255,964	255,964	0	0	0
1212	KATY	TX		12/21/2018		52,084,026	0	0	0	0	0	0	341,978	341,978	0	0	0
1214	CEDAR PARK	TX		04/01/2019		39,013,804	0	0	0	0	0	0	175,692	175,692	0	0	0
1215	SCOTTSDALE	AZ		05/14/2019		51,787,257	0	0	0	0	0	0	234,275	234,275	0	0	0
1216	OKLAHOMA CITY	OK		07/30/2019		26,254,224	0	0	0	0	0	0	124,870	124,870	0	0	0
1217	WASHINGTON	DC		08/08/2019		26,845,814	0	0	0	0	0	0	117,021	117,021	0	0	0
1218	LAND OLAKES	FL		08/12/2019		43,632,408	0	0	0	0	0	0	202,873	202,873	0	0	0
1219	CINCINNATI	OH		09/20/2019		25,900,326	0	0	0	0	0	0	132,722	132,722	0	0	0
1220	WASHINGTON	DC		09/26/2019		43,225,000	0	0	0	0	0	0	0	0	0	0	0
1222	CALIFORNIA	MD		12/20/2019		19,678,844	0	0	0	0	0	0	116,530	116,530	0	0	0
1223	WASHINGTON	DC		02/14/2020		60,000,000	0	0	0	0	0	0	0	0	0	0	0
1224	MURFREESBORO	TN		03/06/2020		24,656,848	0	0	0	0	0	0	116,542	116,542	0	0	0
1225	E. WICHITA	KS		04/16/2020		30,841,156	0	0	0	0	0	0	155,915	155,915	0	0	0
1227	INDIANAPOLIS	IN		06/10/2020		60,500,000	0	0	0	0	0	0	0	0	0	0	0
1228	FISHERS	IN		06/15/2020		44,160,000	0	0	0	0	0	0	0	0	0	0	0
1229	ORLANDO	FL		08/27/2020		44,098,145	0	0	0	0	0	0	203,738	203,738	0	0	0
1230	HUNTSVILLE	AL		09/01/2020		47,950,000	0	0	0	0	0	0	0	0	0	0	0
1231	APACHE JUNTION	AZ		09/22/2020		50,600,000	0	0	0	0	0	0	0	0	0	0	0
1232	LISLE	IL		10/29/2020		45,500,000	0	0	0	0	0	0	0	0	0	0	0
1233	MADISON	WI		11/03/2020		40,175,000	0	0	0	0	0	0	0	0	0	0	0
1234	BAINBRIDGE ISLAND	WA		11/04/2020		35,750,000	0	0	0	0	0	0	0	0	0	0	0
1235	AUSTIN	TX		11/10/2020		23,750,000	0	0	0	0	0	0	0	0	0	0	0
1236	AUSTIN	TX		11/10/2020		2,000,000	0	0	0	0	0	0	0	0	0	0	0
1237	AUSTIN	TX		11/10/2020		15,750,000	0	0	0	0	0	0	0	0	0	0	0
1238	FRANKLIN	WI		12/17/2020		25,000,000	0	0	0	0	0	0	0	0	0	0	0
1239	SOUTH PORTLAND	ME		12/30/2020		29,800,000	0	0	0	0	0	0	82,999	82,999	0	0	0
1240	BRANDENTON	FL		12/30/2020		28,600,000	0	0	0	0	0	0	79,657	79,657	0	0	0
1241	CHARLESTON	SC		12/30/2020		27,000,000	0	0	0	0	0	0	75,201	75,201	0	0	0
1242	FRISCO	TX		01/25/2021		26,000,000	0	0	0	0	0	0	0	0	0	0	0
1243	ELLETTSVILLE	IN		04/15/2021		34,000,000	0	0	0	0	0	0	0	0	0	0	0
1244	CENTERVILLE	OH		03/29/2021		42,230,000	0	0	0	0	0	0	0	0	0	0	0
1245	CLARKSVILLES	TN		04/13/2021		31,000,000	0	0	0	0	0	0	0	0	0	0	0
1246	MARYVILLE	TN		06/17/2021		41,451,000	0	0	0	0	0	0	0	0	0	0	0
1247	AUGUSTA	GA		06/24/2021		34,450,000	0	0	0	0	0	0	0	0	0	0	0
1248	APEX	NC		07/15/2021		3,908,655	0	0	0	0	0	0	17,703	17,703	0	0	0
1249	STERLING	VA		07/21/2021		40,996,899	0	0	0	0	0	0	194,009	194,009	0	0	0
1250	TAMPA	FL		07/29/2021		72,800,000	0	0	0	0	0	0	0	0	0	0	0
1251	MINNEOLA	FL		09/22/2021		52,750,000	0	0	0	0	0	0	0	0	0	0	0
1252	HOUSTON	TX		09/20/2021		57,613,000	0	0	0	0	0	0	0	0	0	0	0
1253	HOUSTON	TX		09/20/2021		62,987,000	0	0	0	0	0	0	0	0	0	0	0
1254	DENVER	CO		11/08/2021		52,000,000	0	0	0	0	0	0	0	0	0	0	0
1255	WEST CHESTER	PA		11/23/2021		46,080,000	0	0	0	0	0	0	0	0	0	0	0
1256	RALEIGH	NC		11/23/2021		38,000,000	0	0	0	0	0	0	0	0	0	0	0
1257	MILLBROOK	AL		10/29/2021		30,200,000	0	0	0	0	0	0	0	0	0	0	0
1258	MCKINNEY	TX		12/14/2021		37,500,000	0	0	0	0	0	0	0	0	0	0	0
1259	RAYMORE	MO		12/14/2021		44,000,000	0	0	0	0	0	0	0	0	0	0	0
1260	LITHIA SPRINGS	GA		12/17/2021		44,500,000	0	0	0	0	0	0	0	0	0	0	0
1261	AURORA	CO		12/20/2021		57,000,000	0	0	0	0	0	0	0	0	0	0	0
1262	PITTSBURGH	PA		02/03/2022		19,538,160	0	0	0	0	0	0	0	0	0	0	0
1263	WEST PALM BEACH	FL		03/01/2022		39,646,416	0	0	0	0	0	0	0	0	0	0	0
1264	BLOOMINGDALE	GA		03/02/2022		26,624,836	0	0	0	0	0	0	0	0	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
1265	ST. PETERSBURG	FL		03/18/2022		64,750,000	0	0	0	0	0	0	0	0	0	0	0
1266	CORDOVA	TN		03/18/2022		60,000,000	0	0	0	0	0	0	0	0	0	0	0
1267	ORLANDO	FL		03/21/2022		9,713,810	0	0	0	0	0	0	0	0	0	0	0
1268	PALM HARBOR	FL		03/30/2022		52,514,000	0	0	0	0	0	0	0	0	0	0	0
1269	DAVENPORT	FL		03/30/2022		33,000,000	0	0	0	0	0	0	0	0	0	0	0
1270	DAVENPORT	FL		03/30/2022		13,500,000	0	0	0	0	0	0	0	0	0	0	0
1271	SAN JOSE	CA		05/05/2022		35,228,994	0	0	0	0	0	0	445,368	445,368	0	0	0
1272	GAINESVILLE	FL		05/09/2022		52,425,000	0	0	0	0	0	0	0	0	0	0	0
1273	BAYTOWN	TX		05/26/2022		23,500,000	0	0	0	0	0	0	0	0	0	0	0
1274	CANAL WINCHESTER	OH		05/27/2022		52,160,000	0	0	0	0	0	0	0	0	0	0	0
1275	TUMWATER	WA		06/01/2022		24,300,000	0	0	0	0	0	0	0	0	0	0	0
1276	PANAMA CITY	FL		06/28/2022		44,000,000	0	0	0	0	0	0	0	0	0	0	0
1277	SAN DIEGO	CA		07/08/2022		30,000,000	0	0	0	0	0	0	0	0	0	0	0
1278	BROOMFIELD	CO		07/26/2022		23,400,000	0	0	0	0	0	0	0	0	0	0	0
1279	BROOMFIELD	CO		07/26/2022		6,152,052	0	0	0	0	0	0	0	0	0	0	0
1280	PHOENIX	AZ		07/27/2022		49,831,570	0	0	0	0	0	0	186,985	186,985	0	0	0
1281	MANAHAWKIN	NJ		07/28/2022		47,100,000	0	0	0	0	0	0	0	0	0	0	0
1282	ALBUQUERQUE	NM		07/28/2022		28,500,000	0	0	0	0	0	0	0	0	0	0	0
1283	COLUMBUS	OH		08/08/2022		67,500,000	0	0	0	0	0	0	0	0	0	0	0
1284	RENO	NV		08/12/2022		60,272,826	0	0	0	0	0	0	229,911	229,911	0	0	0
1285	DALLAS	TX		08/26/2022		58,000,000	0	0	0	0	0	0	0	0	0	0	0
1286	SAVANNAH	GA		03/31/2022		7,738,676	0	0	0	0	0	0	0	0	0	0	0
1287	BOYNTON BEACH	FL		09/12/2022		37,500,000	0	0	0	0	0	0	0	0	0	0	0
1288	LEBANON	OH		09/16/2022		22,000,000	0	0	0	0	0	0	0	0	0	0	0
1289	CHATTANOOGA	TN		09/22/2022		40,150,000	0	0	0	0	0	0	0	0	0	0	0
1290	FORT MEYERS	FL		10/24/2022		82,000,000	0	0	0	0	0	0	0	0	0	0	0
9136	MASON	OH		11/12/2021		29,353,830	0	(24,846)	0	0	(24,846)	0	0	0	0	0	0
000326701	MILFORD	CT		05/02/2022		536	0	16	0	0	16	0	552	552	0	0	0
000325639	CARSONVILLE	MI		05/02/2022		522	0	16	0	0	16	0	538	538	0	0	0
000326631	KATY	TX		05/02/2022		1,229	0	38	0	0	38	0	1,266	1,266	0	0	0
000326333	CINCINNATI	OH		05/02/2022		549	0	17	0	0	17	0	566	566	0	0	0
000325709	HAMMOND	LA		05/02/2022		893	0	26	0	0	26	0	919	919	0	0	0
000326035	UNION	NJ		05/02/2022		2,286	0	70	0	0	70	0	2,356	2,356	0	0	0
000325867	RUTHER GLEN	VA		05/02/2022		6,195	0	190	0	0	190	0	6,385	6,385	0	0	0
000325625	REDFORD	MI		05/02/2022		238	0	6	0	0	6	0	244	244	0	0	0
000326403	OAK PARK	IL		05/02/2022		763	0	23	0	0	23	0	786	786	0	0	0
000326645	RICHMOND	VA		05/02/2022		1,108	0	34	0	0	34	0	1,142	1,142	0	0	0
000325853	ANDREWS	TX		05/02/2022		187	0	6	0	0	6	0	192	192	0	0	0
000326729	BATON ROUGE	LA		05/02/2022		807	0	25	0	0	25	0	832	832	0	0	0
000326492	EASLEY	SC		05/02/2022		323	0	10	0	0	10	0	333	333	0	0	0
000325923	HYATTSVILLE	MD		05/02/2022		135	0	4	0	0	4	0	139	139	0	0	0
000326250	MONCKS CORNER	SC		05/02/2022		18,086	0	552	0	0	552	0	18,638	18,638	0	0	0
000325708	PHILADELPHIA	PA		05/02/2022		2,326	0	71	0	0	71	0	2,397	2,397	0	0	0
000326632	NAUGATUCK	CT		05/02/2022		435	0	13	0	0	13	0	448	448	0	0	0
000325313	HOUSTON	TX		05/02/2022		922	0	28	0	0	28	0	950	950	0	0	0
000326264	LAKE STEVENS	WA		05/02/2022		1,317	0	40	0	0	40	0	1,357	1,357	0	0	0
000325473	PHILADELPHIA	PA		05/02/2022		527	0	13	0	0	13	0	540	540	0	0	0
000326332	BAKERSFIELD	CA		05/02/2022		5,007	0	153	0	0	153	0	5,160	5,160	0	0	0
000325543	PAWCATUCK	CT		05/02/2022		711	0	18	0	0	18	0	729	729	0	0	0
000325328	SAPULPA	OK		05/02/2022		1,571	0	48	0	0	48	0	1,619	1,619	0	0	0
000326588	CHICAGO	IL		05/02/2022		1,462	0	45	0	0	45	0	1,507	1,507	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
000326346	MARYSVILLE	WA		05/02/2022		1,179	0	36	0	0	36	0	1,215	1,215	0	0	0
000325771	ELIZABETH	NJ		05/02/2022		4,465	0	137	0	0	137	0	4,601	4,601	0	0	0
000326700	BARBOURSVILLE	WV		05/02/2022		521	0	16	0	0	16	0	537	537	0	0	0
000326402	HANOVER	IN		05/02/2022		598	0	18	0	0	18	0	617	617	0	0	0
000325556	ASTON	PA		05/02/2022		3,144	0	96	0	0	96	0	3,240	3,240	0	0	0
000325798	BALCH SPRINGS	TX		05/02/2022		770	0	24	0	0	24	0	794	794	0	0	0
000326048	SPRINGDALE	MD		05/02/2022		1,888	0	58	0	0	58	0	1,946	1,946	0	0	0
000326658	BEAVERCREEK	OH		05/02/2022		924	0	28	0	0	28	0	952	952	0	0	0
000325924	SICKLERVILLE	NJ		05/02/2022		645	0	20	0	0	20	0	665	665	0	0	0
000326416	SAGAMORE	PA		05/02/2022		245	0	7	0	0	7	0	252	252	0	0	0
000325868	CIRCLEVILLE	OH		05/02/2022		202	0	6	0	0	6	0	209	209	0	0	0
000325542	BEAVER FALLS	PA		05/02/2022		173	0	5	0	0	5	0	178	178	0	0	0
000325910	BARNESVILLE	OH		05/02/2022		2,648	0	81	0	0	81	0	2,729	2,729	0	0	0
000325612	CHANDLER	AZ		05/02/2022		830	0	25	0	0	25	0	855	855	0	0	0
000326021	DAYTONA BEACH	FL		05/02/2022		750	0	23	0	0	23	0	773	773	0	0	0
000325314	MADISON	IN		05/02/2022		483	0	15	0	0	15	0	498	498	0	0	0
000325854	WILLIAMSTOWN	KY		05/02/2022		721	0	22	0	0	22	0	743	743	0	0	0
000326573	BELLINGHAM	MA		05/02/2022		1,337	0	41	0	0	41	0	1,378	1,378	0	0	0
000326428	ATCO	NJ		05/02/2022		378	0	12	0	0	12	0	390	390	0	0	0
000325497	MELBOURNE	FL		05/02/2022		2,017	0	62	0	0	62	0	2,079	2,079	0	0	0
000325637	MESA	AZ		05/02/2022		906	0	24	0	0	24	0	929	929	0	0	0
000325311	SAPULPA	OK		05/02/2022		609	0	18	0	0	18	0	627	627	0	0	0
000325921	CANTON	OH		05/02/2022		1,148	0	35	0	0	35	0	1,184	1,184	0	0	0
000326275	JERSEY SHORE	PA		05/02/2022		182	0	5	0	0	5	0	187	187	0	0	0
000325325	LEXINGTON	KY		05/02/2022		265	0	8	0	0	8	0	273	273	0	0	0
000325865	SOUTH BEND	IN		05/02/2022		306	0	9	0	0	9	0	315	315	0	0	0
000326657	LINCOLN	NE		05/02/2022		1,331	0	41	0	0	41	0	1,372	1,372	0	0	0
000326415	STICKNEY	IL		05/02/2022		1,485	0	45	0	0	45	0	1,530	1,530	0	0	0
000326103	LAUREL	MD		05/02/2022		882	0	26	0	0	26	0	908	908	0	0	0
000325338	INTERLACHEN	FL		05/02/2022		423	0	11	0	0	11	0	434	434	0	0	0
000326587	WINTERS	CA		05/02/2022		821	0	25	0	0	25	0	847	847	0	0	0
000326560	CANTON	CT		05/02/2022		5,704	0	175	0	0	175	0	5,878	5,878	0	0	0
000325636	BURGETTSTOWN	PA		05/02/2022		402	0	12	0	0	12	0	414	414	0	0	0
000326429	NEWBURGH	IN		05/02/2022		994	0	30	0	0	30	0	1,025	1,025	0	0	0
000326359	PASCO	WA		05/02/2022		363	0	11	0	0	11	0	374	374	0	0	0
000326260	CHARLOTTE HALL	MD		05/02/2022		1,377	0	42	0	0	42	0	1,419	1,419	0	0	0
000325326	MONTPELIER	ID		05/02/2022		639	0	20	0	0	20	0	659	659	0	0	0
000325638	CHICAGO	IL		05/02/2022		1,117	0	30	0	0	30	0	1,146	1,146	0	0	0
000326669	JOHNSONVILLE	NY		05/02/2022		499	0	15	0	0	15	0	515	515	0	0	0
000326129	PARMA HEIGHTS	OH		05/02/2022		856	0	26	0	0	26	0	882	882	0	0	0
000326427	GOOSE CREEK	SC		05/02/2022		590	0	18	0	0	18	0	608	608	0	0	0
000325498	COLUMBUS	OH		05/02/2022		326	0	10	0	0	10	0	336	336	0	0	0
000326274	SOUTH RIVER	NJ		05/02/2022		1,161	0	36	0	0	36	0	1,197	1,197	0	0	0
000326809	MONTCLAIR	NJ		05/02/2022		240	0	7	0	0	7	0	248	248	0	0	0
000325866	CINCINNATI	OH		05/02/2022		1,872	0	57	0	0	57	0	1,929	1,929	0	0	0
000326739	NAPLES	FL		05/02/2022		712	0	22	0	0	22	0	733	733	0	0	0
000325484	JACKSON	MS		05/02/2022		948	0	29	0	0	29	0	977	977	0	0	0
000326712	MIDLOTHIAN	VA		05/02/2022		14,875	0	455	0	0	455	0	15,331	15,331	0	0	0
000325409	WALDORF	MD		05/02/2022		1,159	0	30	0	0	30	0	1,188	1,188	0	0	0
000326288	ROY	UT		05/02/2022		5,707	0	175	0	0	175	0	5,882	5,882	0	0	0
000326102	EL CAMPO	TX		05/02/2022		327	0	10	0	0	10	0	337	337	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000325796	MONTGOMERY	AL		05/02/2022		728	0	22	0	0	22	0	750	750	0	0	0
000326586	CROWN POINT	IN		05/02/2022		351	0	11	0	0	11	0	362	362	0	0	0
000326116	ROANOKE	VA		05/02/2022		914	0	28	0	0	28	0	942	942	0	0	0
000325312	ENOLA	PA		05/02/2022		2,253	0	69	0	0	69	0	2,322	2,322	0	0	0
000325782	RICHTON PARK	IL		05/02/2022		570	0	17	0	0	17	0	586	586	0	0	0
000325540	MAYS LANDING	NJ		05/02/2022		1,523	0	47	0	0	47	0	1,569	1,569	0	0	0
000326358	PASCO	WA		05/02/2022		304	0	9	0	0	9	0	313	313	0	0	0
000326109	HOMESTEAD	FL		05/02/2022		234	0	7	0	0	7	0	241	241	0	0	0
000325914	SIDNEY	OH		05/02/2022		186	0	6	0	0	6	0	192	192	0	0	0
000326794	SUNRISE	FL		05/02/2022		1,424	0	44	0	0	44	0	1,467	1,467	0	0	0
000325691	VILLA PARK	IL		05/02/2022		6,978	0	214	0	0	214	0	7,191	7,191	0	0	0
000325616	ENGLAND	AR		05/02/2022		133	0	4	0	0	4	0	137	137	0	0	0
000326184	HENDERSON	NV		05/02/2022		2,396	0	73	0	0	73	0	2,469	2,469	0	0	0
000325858	BALTIMORE	MD		05/02/2022		425	0	12	0	0	12	0	437	437	0	0	0
000326566	MENTOR	OH		05/02/2022		607	0	19	0	0	19	0	626	626	0	0	0
000325900	ALLENDALE	SC		05/02/2022		1,155	0	35	0	0	35	0	1,190	1,190	0	0	0
000326324	BAKERSFIELD	CA		05/02/2022		2,840	0	87	0	0	87	0	2,927	2,927	0	0	0
000325318	READING	PA		05/02/2022		647	0	20	0	0	20	0	666	666	0	0	0
000325844	CHARLOTTE	NC		05/02/2022		345	0	11	0	0	11	0	355	355	0	0	0
000326622	COWPENS	SC		05/02/2022		90	0	3	0	0	3	0	93	93	0	0	0
000325546	LUCAMA	NC		05/02/2022		485	0	15	0	0	15	0	500	500	0	0	0
000325788	WOODBRIDGE	NJ		05/02/2022		158	0	5	0	0	5	0	163	163	0	0	0
000326171	MADISON	IL		05/02/2022		462	0	14	0	0	14	0	477	477	0	0	0
000326338	BALTIMORE	MD		05/02/2022		157	0	5	0	0	5	0	162	162	0	0	0
000325830	BOLINGBROOK	IL		05/02/2022		1,435	0	44	0	0	44	0	1,479	1,479	0	0	0
000326026	BROOKLYN	NY		05/02/2022		7,697	0	236	0	0	236	0	7,932	7,932	0	0	0
000326268	SOUTHPORT	NC		05/02/2022		389	0	12	0	0	12	0	401	401	0	0	0
000326636	OLIVE BRANCH	MS		05/02/2022		203	0	6	0	0	6	0	209	209	0	0	0
000325317	BURTON	MI		05/02/2022		143	0	4	0	0	4	0	147	147	0	0	0
000325559	E GREENBUSH	NY		05/02/2022		400	0	12	0	0	12	0	413	413	0	0	0
000326408	SILVER SPRING	MD		05/02/2022		698	0	21	0	0	21	0	719	719	0	0	0
000326706	MIDDLEBURG	FL		05/02/2022		280	0	7	0	0	7	0	287	287	0	0	0
000326108	VIRGINIA BEACH	VA		05/02/2022		2,088	0	64	0	0	64	0	2,152	2,152	0	0	0
000325859	KRUM	TX		05/02/2022		1,758	0	54	0	0	54	0	1,812	1,812	0	0	0
000326793	PRINCETON	TX		05/02/2022		1,279	0	39	0	0	39	0	1,318	1,318	0	0	0
000325617	ALLIANCE	OH		05/02/2022		173	0	5	0	0	5	0	179	179	0	0	0
000326718	SAINT ALBANS	WV		05/02/2022		145	0	4	0	0	4	0	149	149	0	0	0
000326551	NOBLESVILLE	IN		05/02/2022		757	0	23	0	0	23	0	780	780	0	0	0
000325380	ALBANY	IN		05/02/2022		198	0	5	0	0	5	0	203	203	0	0	0
000325929	BALTIMORE	MD		05/02/2022		170	0	5	0	0	5	0	175	175	0	0	0
000326648	SHELTON	CT		05/02/2022		7,303	0	224	0	0	224	0	7,526	7,526	0	0	0
000326197	VIRGINIA BEACH	VA		05/02/2022		293,593	0	8,987	0	0	8,987	0	302,580	302,580	0	0	0
000326011	KAPLAN	LA		05/02/2022		212	0	7	0	0	7	0	219	219	0	0	0
000325394	WENDELL	NC		05/02/2022		667	0	20	0	0	20	0	688	688	0	0	0
000325547	GREAT FALLS	MT		05/02/2022		237	0	7	0	0	7	0	244	244	0	0	0
000325450	LAUREL	MS		05/02/2022		3,858	0	118	0	0	118	0	3,976	3,976	0	0	0
000326025	SALT LAKE CITY	UT		05/02/2022		36,345	0	1,086	0	0	1,086	0	37,431	37,431	0	0	0
000325463	LANCASTER	OH		05/02/2022		1,139	0	35	0	0	35	0	1,174	1,174	0	0	0
000325533	TEMPERANCE	MI		05/02/2022		4,402	0	135	0	0	135	0	4,537	4,537	0	0	0
000326323	RIVERDALE	MD		05/02/2022		1,941	0	59	0	0	59	0	2,000	2,000	0	0	0
000326565	GLEN BURNIE	MD		05/02/2022		743	0	23	0	0	23	0	766	766	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
000326267	LEVITTOWN	PA		05/02/2022		488	0	13	0	0	13	0	501	501	0	0	0
000326649	HOUSTON	TX		05/02/2022		4,749	0	145	0	0	145	0	4,894	4,894	0	0	0
000325477	FAIRBURN	GA		05/02/2022		19	0	1	0	0	1	0	19	19	0	0	0
000326780	GRANITE FALLS	NC		05/02/2022		783	0	24	0	0	24	0	807	807	0	0	0
000326705	PASADENA	TX		05/02/2022		4,956	0	152	0	0	152	0	5,108	5,108	0	0	0
000326240	NORTON	OH		05/02/2022		692	0	21	0	0	21	0	713	713	0	0	0
000326337	BALL GROUND	GA		05/02/2022		1,204	0	37	0	0	37	0	1,241	1,241	0	0	0
000326579	EASLEY	SC		05/02/2022		4,247	0	130	0	0	130	0	4,377	4,377	0	0	0
000326480	VALLEJO	CA		05/02/2022		900	0	28	0	0	28	0	927	927	0	0	0
000325786	BARNEGAT	NJ		05/02/2022		1,334	0	41	0	0	41	0	1,375	1,375	0	0	0
000325474	PATERSON	NJ		05/02/2022		1,475	0	45	0	0	45	0	1,520	1,520	0	0	0
000326182	GOLDSBORO	NC		05/02/2022		1,087	0	33	0	0	33	0	1,121	1,121	0	0	0
000325544	SIOUX CITY	IA		05/02/2022		1,405	0	43	0	0	43	0	1,448	1,448	0	0	0
000326279	MEMPHIS	TN		05/02/2022		1,276	0	39	0	0	39	0	1,315	1,315	0	0	0
000325912	MOUNT HOLLY SPRINGS	PA		05/02/2022		1,047	0	32	0	0	32	0	1,079	1,079	0	0	0
000326405	MILLVILLE	NJ		05/02/2022		685	0	19	0	0	19	0	704	704	0	0	0
000325939	STANLEY	NC		05/02/2022		2,609	0	80	0	0	80	0	2,688	2,688	0	0	0
000326419	DOWNINGTOWN	PA		05/02/2022		773	0	24	0	0	24	0	797	797	0	0	0
000325488	BRUNSWICK	OH		05/02/2022		763	0	23	0	0	23	0	785	785	0	0	0
000325530	INDUSTRY	PA		05/02/2022		3,024	0	93	0	0	93	0	3,116	3,116	0	0	0
000326792	ROYSE CITY	TX		05/02/2022		3,084	0	94	0	0	94	0	3,178	3,178	0	0	0
000326010	TOPEKA	KS		05/02/2022		420	0	13	0	0	13	0	433	433	0	0	0
000326717	WINTER HAVEN	FL		05/02/2022		32,775	0	1,003	0	0	1,003	0	33,779	33,779	0	0	0
000326550	HOUSTON	TX		05/02/2022		496	0	14	0	0	14	0	510	510	0	0	0
000326266	SHELBY TOWNSHIP	MI		05/02/2022		381	0	11	0	0	11	0	393	393	0	0	0
000325315	CAMDEN	NJ		05/02/2022		390	0	9	0	0	9	0	400	400	0	0	0
000325925	MANASSAS	VA		05/02/2022		632	0	19	0	0	19	0	651	651	0	0	0
000325627	WEST LAFAYETTE	OH		05/02/2022		111	0	3	0	0	3	0	114	114	0	0	0
000326322	MOORHEAD	MN		05/02/2022		194	0	6	0	0	6	0	200	200	0	0	0
000325329	WILLINGBORO	NJ		05/02/2022		168	0	5	0	0	5	0	173	173	0	0	0
000325911	WOODBRIDGE	VA		05/02/2022		1,744	0	53	0	0	53	0	1,797	1,797	0	0	0
000325613	NORTH VERNON	IN		05/02/2022		392	0	12	0	0	12	0	404	404	0	0	0
000325460	ORLANDO	FL		05/02/2022		1,703	0	52	0	0	52	0	1,756	1,756	0	0	0
000326634	SPARTANBURG	SC		05/02/2022		341	0	10	0	0	10	0	352	352	0	0	0
000326336	PORTAGE	MI		05/02/2022		698	0	21	0	0	21	0	720	720	0	0	0
000326646	SYRACUSE	NY		05/02/2022		457	0	13	0	0	13	0	470	470	0	0	0
000326036	LEES SUMMIT	MO		05/02/2022		655	0	19	0	0	19	0	674	674	0	0	0
000326404	NORTH BERGEN	NJ		05/02/2022		14,575	0	446	0	0	446	0	15,022	15,022	0	0	0
000326334	READFIELD	ME		05/02/2022		445	0	12	0	0	12	0	456	456	0	0	0
000326702	EUDORA	KS		05/02/2022		526	0	16	0	0	16	0	542	542	0	0	0
000326278	BELFAIR	WA		05/02/2022		2,277	0	70	0	0	70	0	2,347	2,347	0	0	0
000325857	FLORISSANT	MO		05/02/2022		967	0	30	0	0	30	0	997	997	0	0	0
000325690	WHITE OAK	WV		05/02/2022		2,955	0	90	0	0	90	0	3,045	3,045	0	0	0
000325531	NIAGARA FALLS	NY		05/02/2022		2,137	0	65	0	0	65	0	2,203	2,203	0	0	0
000325773	SAGINAW	MI		05/02/2022		914	0	28	0	0	28	0	942	942	0	0	0
000326791	LEHIGH ACRES	FL		05/02/2022		976	0	28	0	0	28	0	1,005	1,005	0	0	0
000326493	PHILADELPHIA	PA		05/02/2022		8,107	0	248	0	0	248	0	8,356	8,356	0	0	0
000326418	TUCSON	AZ		05/02/2022		197	0	6	0	0	6	0	203	203	0	0	0
000326348	CORAL SPRINGS	FL		05/02/2022		1,793	0	55	0	0	55	0	1,848	1,848	0	0	0
000325601	SYRACUSE	NY		05/02/2022		160	0	5	0	0	5	0	165	165	0	0	0
000325628	BAKERSFIELD	CA		05/02/2022		566	0	17	0	0	17	0	583	583	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
000325391	FLORENCE	CO		05/02/2022		1,381	0	42	0	0	42	0	1,423	1,423	0	0	0
000326023	LEBANON	ME		05/02/2022		1,032	0	32	0	0	32	0	1,063	1,063	0	0	0
000325856	LAREDO	TX		05/02/2022		10,232	0	311	0	0	311	0	10,543	10,543	0	0	0
000325614	CAMBY	IN		05/02/2022		278	0	9	0	0	9	0	286	286	0	0	0
000325558	FREDERICKSBURG	VA		05/02/2022		820	0	25	0	0	25	0	845	845	0	0	0
000325926	SIX MILE	SC		05/02/2022		1,186	0	36	0	0	36	0	1,223	1,223	0	0	0
000325523	LAKELAND	FL		05/02/2022		4,014	0	123	0	0	123	0	4,137	4,137	0	0	0
000325453	LOUISVILLE	KY		05/02/2022		117	0	3	0	0	3	0	120	120	0	0	0
000325751	WILMINGTON	DE		05/02/2022		5,379	0	165	0	0	165	0	5,544	5,544	0	0	0
000325695	DEER PARK	NY		05/02/2022		2,008	0	61	0	0	61	0	2,070	2,070	0	0	0
000326473	EDMOND	OK		05/02/2022		1,141	0	32	0	0	32	0	1,173	1,173	0	0	0
000325821	AURORA	CO		05/02/2022		11,099	0	340	0	0	340	0	11,438	11,438	0	0	0
000325848	HOLLY HILL	FL		05/02/2022		474	0	14	0	0	14	0	488	488	0	0	0
000326613	WINCHESTER	VA		05/02/2022		303	0	9	0	0	9	0	313	313	0	0	0
000326189	CRETE	IL		05/02/2022		4,582	0	140	0	0	140	0	4,722	4,722	0	0	0
000325681	TUCSON	AZ		05/02/2022		387	0	12	0	0	12	0	399	399	0	0	0
000326785	CLARKSVILLE	TN		05/02/2022		1,182	0	35	0	0	35	0	1,217	1,217	0	0	0
000325778	PLYMOUTH MEETING	PA		05/02/2022		1,022	0	31	0	0	31	0	1,054	1,054	0	0	0
000325308	SEMMES	AL		05/02/2022		822	0	25	0	0	25	0	848	848	0	0	0
000326315	EDEN	NC		05/02/2022		894	0	27	0	0	27	0	922	922	0	0	0
000326557	THORNTON	CO		05/02/2022		982	0	30	0	0	30	0	1,013	1,013	0	0	0
000326390	EVANSVILLE	IN		05/02/2022		9,126	0	279	0	0	279	0	9,406	9,406	0	0	0
000326259	MOUNT PLEASANT	MI		05/02/2022		534	0	16	0	0	16	0	550	550	0	0	0
000326327	LANCASTER	KY		05/02/2022		843	0	26	0	0	26	0	868	868	0	0	0
000326090	FAYETTEVILLE	NC		05/02/2022		316	0	10	0	0	10	0	326	326	0	0	0
000326015	TUCSON	AZ		05/02/2022		771	0	24	0	0	24	0	794	794	0	0	0
000326257	SUNBURY	OH		05/02/2022		4,583	0	140	0	0	140	0	4,724	4,724	0	0	0
000325398	THEODORE	AL		05/02/2022		756	0	23	0	0	23	0	779	779	0	0	0
000326625	GREAT MILLS	MD		05/02/2022		1,212	0	37	0	0	37	0	1,249	1,249	0	0	0
000325836	LUBBOCK	TX		05/02/2022		248	0	8	0	0	8	0	256	256	0	0	0
000326029	MISSOULA	MT		05/02/2022		20,085	0	615	0	0	615	0	20,700	20,700	0	0	0
000326174	ENFIELD	CT		05/02/2022		1,987	0	61	0	0	61	0	2,048	2,048	0	0	0
000325524	KILLEEN	TX		05/02/2022		4,698	0	144	0	0	144	0	4,842	4,842	0	0	0
000326486	CLEMENTON	NJ		05/02/2022		896	0	27	0	0	27	0	924	924	0	0	0
000326244	SALEM	MO		05/02/2022		3,822	0	117	0	0	117	0	3,938	3,938	0	0	0
000326784	WYLIE	TX		05/02/2022		1,849	0	57	0	0	57	0	1,906	1,906	0	0	0
000326709	HOLMES	NY		05/02/2022		579	0	18	0	0	18	0	597	597	0	0	0
000325752	STRATHAM	NH		05/02/2022		673	0	21	0	0	21	0	693	693	0	0	0
000325510	WEST HAVEN	CT		05/02/2022		2,327	0	71	0	0	71	0	2,398	2,398	0	0	0
000326002	GREENSBORO	NC		05/02/2022		161	0	5	0	0	5	0	165	165	0	0	0
000326542	NORTH POLE	AK		05/02/2022		1,473	0	45	0	0	45	0	1,518	1,518	0	0	0
000325994	LOGANSPORT	IN		05/02/2022		106	0	3	0	0	3	0	109	109	0	0	0
000325905	WALDORF	MD		05/02/2022		1,204	0	35	0	0	35	0	1,239	1,239	0	0	0
000326798	OLIN	NC		05/02/2022		701	0	21	0	0	21	0	723	723	0	0	0
000326091	OAK LAWN	IL		05/02/2022		669	0	20	0	0	20	0	690	690	0	0	0
000325384	TEXAS CITY	TX		05/02/2022		823	0	25	0	0	25	0	848	848	0	0	0
000326016	ANNA	TX		05/02/2022		802	0	25	0	0	25	0	827	827	0	0	0
000325309	LOUISVILLE	KY		05/02/2022		1,742	0	53	0	0	53	0	1,795	1,795	0	0	0
000326556	COOPER CITY	FL		05/02/2022		488	0	15	0	0	15	0	503	503	0	0	0
000325682	DELANO	CA		05/02/2022		1,143	0	35	0	0	35	0	1,178	1,178	0	0	0
000325980	SHERIDAN	MI		05/02/2022		516	0	16	0	0	16	0	531	531	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000326624	FORT WORTH	TX		05/02/2022		70	0	2	0	0	2	0	72	72	0	0	0
000325763	UPPER DARBY	PA		05/02/2022		531	0	16	0	0	16	0	547	547	0	0	0
000326796	CHERRY VALLEY	AR		05/02/2022		939	0	28	0	0	28	0	967	967	0	0	0
000326256	TUCSON	AZ		05/02/2022		781	0	23	0	0	23	0	804	804	0	0	0
000326028	LANSING	MI		05/02/2022		1,331	0	41	0	0	41	0	1,372	1,372	0	0	0
000325548	PITTSBURGH	PA		05/02/2022		359	0	11	0	0	11	0	370	370	0	0	0
000326471	WESTAMPTON	NJ		05/02/2022		923	0	27	0	0	27	0	950	950	0	0	0
000326326	ROMEOVILLE	IL		05/02/2022		1,769	0	54	0	0	54	0	1,823	1,823	0	0	0
000326568	CORPUS CHRISTI	TX		05/02/2022		955	0	29	0	0	29	0	985	985	0	0	0
000325916	LUBBOCK	TX		05/02/2022		4,543	0	95	0	0	95	0	4,638	4,638	0	0	0
000325991	PEARSALL	TX		05/02/2022		45	0	1	0	0	1	0	46	46	0	0	0
000325693	WICHITA	KS		05/02/2022		544	0	17	0	0	17	0	561	561	0	0	0
000326243	ALEXANDER	AR		05/02/2022		589	0	18	0	0	18	0	607	607	0	0	0
000325464	RALEIGH	NC		05/02/2022		1,498	0	46	0	0	46	0	1,544	1,544	0	0	0
000325846	MONTGOMERY	AL		05/02/2022		767	0	23	0	0	23	0	790	790	0	0	0
000326555	TORRINGTON	CT		05/02/2022		162	0	5	0	0	5	0	167	167	0	0	0
000325762	WATERFORD WORKS	NJ		05/02/2022		533	0	16	0	0	16	0	550	550	0	0	0
000326797	PARK CITY	KS		05/02/2022		395	0	12	0	0	12	0	407	407	0	0	0
000326611	TEMPE	AZ		05/02/2022		842	0	23	0	0	23	0	865	865	0	0	0
000325832	HUMPHREY	AR		05/02/2022		4,078	0	125	0	0	125	0	4,203	4,203	0	0	0
000325396	NEW BRITAIN	CT		05/02/2022		219	0	6	0	0	6	0	225	225	0	0	0
000325820	HESPERIA	CA		05/02/2022		654	0	20	0	0	20	0	674	674	0	0	0
000326311	PALATKA	FL		05/02/2022		644	0	20	0	0	20	0	663	663	0	0	0
000326553	BARTLETT	IL		05/02/2022		543	0	15	0	0	15	0	558	558	0	0	0
000325917	MOUNT MORRIS	MI		05/02/2022		132	0	4	0	0	4	0	136	136	0	0	0
000325466	DALZELL	SC		05/02/2022		1,348	0	41	0	0	41	0	1,389	1,389	0	0	0
000325750	SILVIS	IL		05/02/2022		473	0	14	0	0	14	0	488	488	0	0	0
000325694	DELMONT	NJ		05/02/2022		468	0	14	0	0	14	0	483	483	0	0	0
000326567	LINDEN	NJ		05/02/2022		1,064	0	33	0	0	33	0	1,097	1,097	0	0	0
000326325	BARDSTOWN	KY		05/02/2022		2,594	0	79	0	0	79	0	2,674	2,674	0	0	0
000325903	SEAFORD	DE		05/02/2022		711	0	22	0	0	22	0	733	733	0	0	0
000326172	WEST SALEM	OH		05/02/2022		744	0	23	0	0	23	0	767	767	0	0	0
000326782	DORAL	FL		05/02/2022		1,339	0	41	0	0	41	0	1,380	1,380	0	0	0
000325605	SAINT AUGUSTINE	FL		05/02/2022		476	0	15	0	0	15	0	490	490	0	0	0
000326186	BALTIMORE	MD		05/02/2022		484	0	15	0	0	15	0	499	499	0	0	0
000325382	PELL CITY	AL		05/02/2022		265	0	7	0	0	7	0	272	272	0	0	0
000326610	ERIE	PA		05/02/2022		277	0	8	0	0	8	0	285	285	0	0	0
000325535	TOLEDO	OH		05/02/2022		360	0	11	0	0	11	0	371	371	0	0	0
000325777	ELKINS PARK	PA		05/02/2022		629	0	19	0	0	19	0	648	648	0	0	0
000326789	SPRINGDALE	AR		05/02/2022		579	0	18	0	0	18	0	597	597	0	0	0
000325984	YPSILANTI	MI		05/02/2022		797	0	24	0	0	24	0	821	821	0	0	0
000326380	SHERIDAN	IN		05/02/2022		614	0	19	0	0	19	0	632	632	0	0	0
000325742	INDIANAPOLIS	IN		05/02/2022		660	0	20	0	0	20	0	680	680	0	0	0
000325430	DAYTON	TX		05/02/2022		1,233	0	38	0	0	38	0	1,270	1,270	0	0	0
000325500	STURGEON BAY	WI		05/02/2022		546	0	17	0	0	17	0	563	563	0	0	0
000325909	SAN ANTONIO	TX		05/02/2022		757	0	23	0	0	23	0	781	781	0	0	0
000326547	GALLOWAY	NJ		05/02/2022		1,001	0	31	0	0	31	0	1,032	1,032	0	0	0
000326845	WILLIAMSTON	SC		05/02/2022		459	0	13	0	0	13	0	472	472	0	0	0
000326179	WATERLOO	NE		05/02/2022		1,884	0	58	0	0	58	0	1,941	1,941	0	0	0
000325970	SNYDER	TX		05/02/2022		207	0	6	0	0	6	0	213	213	0	0	0
000326450	MINEOLA	TX		05/02/2022		737	0	23	0	0	23	0	759	759	0	0	0

SCHEDULE B - PART 3

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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
000326617	BATON ROUGE	LA		05/02/2022		1,198	0	37	0	0	37	0	1,235	1,235	0	0	0
000325444	BELTON	MO		05/02/2022		3,846	0	118	0	0	118	0	3,964	3,964	0	0	0
000325672	CANASTOTA	NY		05/02/2022		7,052	0	216	0	0	216	0	7,268	7,268	0	0	0
000326464	ROMULUS	MI		05/02/2022		871	0	27	0	0	27	0	898	898	0	0	0
000326166	RUSKIN	FL		05/02/2022		410	0	12	0	0	12	0	421	421	0	0	0
000326762	ASHEBORO	NC		05/02/2022		147	0	4	0	0	4	0	151	151	0	0	0
000325825	ATLANTA	GA		05/02/2022		484	0	15	0	0	15	0	499	499	0	0	0
000325527	BLOOMFIELD HILLS	MI		05/02/2022		466	0	14	0	0	14	0	480	480	0	0	0
000326520	WEAVERVILLE	NC		05/02/2022		1,042	0	32	0	0	32	0	1,074	1,074	0	0	0
000325443	INDIANAPOLIS	IN		05/02/2022		16,981	0	519	0	0	519	0	17,500	17,500	0	0	0
000326478	MILWAUKEE	WI		05/02/2022		5,025	0	154	0	0	154	0	5,179	5,179	0	0	0
000326776	SPRINGDALE	AR		05/02/2022		616	0	18	0	0	18	0	634	634	0	0	0
000326534	JACKSONVILLE	AR		05/02/2022		891	0	27	0	0	27	0	918	918	0	0	0
000326602	DES PLAINES	IL		05/02/2022		1,764	0	54	0	0	54	0	1,818	1,818	0	0	0
000326178	WAUWATOSA	WI		05/02/2022		1,340	0	39	0	0	39	0	1,380	1,380	0	0	0
000325743	TROY	OH		05/02/2022		808	0	25	0	0	25	0	833	833	0	0	0
000325985	STEPHENVILLE	TX		05/02/2022		3,209	0	98	0	0	98	0	3,307	3,307	0	0	0
000326234	WICHITA	KS		05/02/2022		1,437	0	44	0	0	44	0	1,481	1,481	0	0	0
000326774	GRANITE FALLS	NC		05/02/2022		491	0	15	0	0	15	0	506	506	0	0	0
000325813	WICHITA	KS		05/02/2022		99	0	2	0	0	2	0	101	101	0	0	0
000326476	TAMPA	FL		05/02/2022		494	0	15	0	0	15	0	509	509	0	0	0
000326006	LEVITTOWN	PA		05/02/2022		352	0	10	0	0	10	0	362	362	0	0	0
000326616	AUBREY	TX		05/02/2022		1,197	0	37	0	0	37	0	1,233	1,233	0	0	0
000326304	CHANDLER	IN		05/02/2022		809	0	25	0	0	25	0	834	834	0	0	0
000326788	SPRINGDALE	AR		05/02/2022		1,147	0	35	0	0	35	0	1,182	1,182	0	0	0
000326248	SAN ANTONIO	TX		05/02/2022		2,429	0	74	0	0	74	0	2,504	2,504	0	0	0
000326221	ORLANDO	FL		05/02/2022		534	0	16	0	0	16	0	551	551	0	0	0
000325812	LAFAYETTE	OR		05/02/2022		278	0	9	0	0	9	0	287	287	0	0	0
000325998	LONOKE	AR		05/02/2022		516	0	16	0	0	16	0	532	532	0	0	0
000325514	SUMMERVILLE	SC		05/02/2022		6,539	0	200	0	0	200	0	6,739	6,739	0	0	0
000325837	LANCASTER	PA		05/02/2022		1,126	0	34	0	0	34	0	1,160	1,160	0	0	0
000326233	NORTH CHESTERFIELD	VA		05/02/2022		1,086	0	29	0	0	29	0	1,115	1,115	0	0	0
000326177	VIRGINIA BEACH	VA		05/02/2022		3,357	0	103	0	0	103	0	3,460	3,460	0	0	0
000325539	SIOUX CITY	IA		05/02/2022		618	0	19	0	0	19	0	637	637	0	0	0
000325907	LEBEC	CA		05/02/2022		113	0	3	0	0	3	0	117	117	0	0	0
000326531	MCDONOUGH	GA		05/02/2022		1,420	0	43	0	0	43	0	1,463	1,463	0	0	0
000325823	GROVELAND	FL		05/02/2022		1,762	0	54	0	0	54	0	1,816	1,816	0	0	0
000326489	DOVER	DE		05/02/2022		409	0	13	0	0	13	0	421	421	0	0	0
000326247	NEWARK	DE		05/02/2022		1,100	0	34	0	0	34	0	1,133	1,133	0	0	0
000325525	MIAMI	FL		05/02/2022		817	0	25	0	0	25	0	842	842	0	0	0
000325372	WHITSETT	NC		05/02/2022		5,404	0	165	0	0	165	0	5,569	5,569	0	0	0
000326080	GONZALES	LA		05/02/2022		1,631	0	50	0	0	50	0	1,681	1,681	0	0	0
000326787	CONOVER	NC		05/02/2022		612	0	19	0	0	19	0	630	630	0	0	0
000325385	COLONIAL BEACH	VA		05/02/2022		485	0	15	0	0	15	0	500	500	0	0	0
000326150	SAINT LOUIS	MO		05/02/2022		321	0	10	0	0	10	0	330	330	0	0	0
000326392	WAUKEGAN	IL		05/02/2022		2,882	0	88	0	0	88	0	2,970	2,970	0	0	0
000325995	TACOMA	WA		05/02/2022		1,024	0	31	0	0	31	0	1,055	1,055	0	0	0
000325441	HUTCHINSON	MN		05/02/2022		155	0	4	0	0	4	0	159	159	0	0	0
000325511	ELK MOUND	WI		05/02/2022		672	0	21	0	0	21	0	693	693	0	0	0
000325697	ROME	NY		05/02/2022		2,282	0	69	0	0	69	0	2,351	2,351	0	0	0
000326559	WEST WARWICK	RI		05/02/2022		1,644	0	50	0	0	50	0	1,694	1,694	0	0	0

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1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000326317	ROSEDALE	MD		05/02/2022		870	0	25	0	0	25	0	896	896	0	0	0
000326615	ALBUQUERQUE	NM		05/02/2022		1,241	0	38	0	0	38	0	1,279	1,279	0	0	0
000325455	JERSEY CITY	NJ		05/02/2022		2,001	0	61	0	0	61	0	2,062	2,062	0	0	0
000325906	DESOTO	TX		05/02/2022		95	0	3	0	0	3	0	98	98	0	0	0
000325683	LEOMINSTER	MA		05/02/2022		1,276	0	39	0	0	39	0	1,315	1,315	0	0	0
000326462	MASON	MI		05/02/2022		523	0	16	0	0	16	0	539	539	0	0	0
000326629	KEARNEY	MO		05/02/2022		2,541	0	78	0	0	78	0	2,618	2,618	0	0	0
000326772	GLENN HEIGHTS	TX		05/02/2022		1,685	0	52	0	0	52	0	1,737	1,737	0	0	0
000326162	WYLIE	TX		05/02/2022		24,944	0	764	0	0	764	0	25,708	25,708	0	0	0
000325526	NORTH LAS VEGAS	NV		05/02/2022		2,106	0	63	0	0	63	0	2,168	2,168	0	0	0
000326786	CASTLE HAYNE	NC		05/02/2022		603	0	18	0	0	18	0	621	621	0	0	0
000326842	ELLINGTON	MO		05/02/2022		269	0	8	0	0	8	0	277	277	0	0	0
000325373	KOKOMO	IN		05/02/2022		857	0	26	0	0	26	0	883	883	0	0	0
000326176	CHICAGO	IL		05/02/2022		3,531	0	108	0	0	108	0	3,639	3,639	0	0	0
000325838	CONCORD	NC		05/02/2022		705	0	21	0	0	21	0	726	726	0	0	0
000325512	SUMMERVILLE	SC		05/02/2022		75,606	0	2,005	0	0	2,005	0	77,611	77,611	0	0	0
000326391	ROUND LAKE	IL		05/02/2022		1,048	0	32	0	0	32	0	1,080	1,080	0	0	0
000325386	PELL CITY	AL		05/02/2022		176	0	5	0	0	5	0	181	181	0	0	0
000326316	PHILADELPHIA	PA		05/02/2022		383	0	12	0	0	12	0	395	395	0	0	0
000326558	COVENTRY	RI		05/02/2022		48,515	0	1,485	0	0	1,485	0	50,000	50,000	0	0	0
000326488	ORCHARD PARK	NY		05/02/2022		642	0	20	0	0	20	0	661	661	0	0	0
000325442	NORTH LAS VEGAS	NV		05/02/2022		1,062	0	33	0	0	33	0	1,095	1,095	0	0	0
000326614	VIRGINIA	MN		05/02/2022		308	0	9	0	0	9	0	317	317	0	0	0
000325824	LANDOVER	MD		05/02/2022		557	0	16	0	0	16	0	573	573	0	0	0
000325740	OWINGS MILLS	MD		05/02/2022		1,372	0	42	0	0	42	0	1,414	1,414	0	0	0
000325982	WHEATON	IL		05/02/2022		1,078	0	28	0	0	28	0	1,106	1,106	0	0	0
000325684	WINSTON SALEM	NC		05/02/2022		240	0	7	0	0	7	0	247	247	0	0	0
000326018	YELM	WA		05/02/2022		3,136	0	96	0	0	96	0	3,232	3,232	0	0	0
000325456	CINCINNATI	OH		05/02/2022		880	0	27	0	0	27	0	907	907	0	0	0
000325810	MERRILLVILLE	IN		05/02/2022		885	0	27	0	0	27	0	912	912	0	0	0
000326822	ELKHART	IN		05/02/2022		306	0	9	0	0	9	0	315	315	0	0	0
000326156	TAYLOR	MI		05/02/2022		597	0	18	0	0	18	0	615	615	0	0	0
000326696	HOCKLEY	TX		05/02/2022		5,177	0	158	0	0	158	0	5,335	5,335	0	0	0
000326510	ANNA	IL		05/02/2022		955	0	29	0	0	29	0	985	985	0	0	0
000326752	BENTONVILLE	AR		05/02/2022		481	0	15	0	0	15	0	496	496	0	0	0
000325746	OSAWATOMIE	KS		05/02/2022		869	0	27	0	0	27	0	896	896	0	0	0
000325988	MECHANICSVILLE	VA		05/02/2022		3,114	0	95	0	0	95	0	3,209	3,209	0	0	0
000325351	MAYBELL	CO		05/02/2022		638	0	20	0	0	20	0	658	658	0	0	0
000325891	SEABECK	WA		05/02/2022		1,547	0	47	0	0	47	0	1,594	1,594	0	0	0
000325816	COLUMBUS	OH		05/02/2022		2,473	0	76	0	0	76	0	2,549	2,549	0	0	0
000325732	MANHATTAN	MT		05/02/2022		714	0	22	0	0	22	0	736	736	0	0	0
000325364	CHICAGO	IL		05/02/2022		6,718	0	206	0	0	206	0	6,924	6,924	0	0	0
000326441	CORTLANDT MANOR	NY		05/02/2022		1,267	0	39	0	0	39	0	1,306	1,306	0	0	0
000326073	FAIRBURN	GA		05/02/2022		511	0	16	0	0	16	0	526	526	0	0	0
000325378	GIDDINGS	TX		05/02/2022		5,469	0	167	0	0	167	0	5,636	5,636	0	0	0
000326385	IDALOU	TX		05/02/2022		198	0	6	0	0	6	0	204	204	0	0	0
000326087	PHARR	TX		05/02/2022		1,523	0	47	0	0	47	0	1,570	1,570	0	0	0
000325352	SOUTH HOLLAND	IL		05/02/2022		275	0	8	0	0	8	0	282	282	0	0	0
000326397	MERRILLVILLE	IN		05/02/2022		2,129	0	65	0	0	65	0	2,194	2,194	0	0	0
000326695	BRANDYWINE	MD		05/02/2022		1,934	0	57	0	0	57	0	1,991	1,991	0	0	0
000326155	SUPERIOR	WI		05/02/2022		712	0	22	0	0	22	0	734	734	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000325449	COLORADO SPRINGS	CO		05/02/2022		5,649	0	173	0	0	173	0	5,822	5,822	0	0	0
000326467	NEW ORLEANS	LA		05/02/2022		543	0	17	0	0	17	0	559	559	0	0	0
000326099	DOVER	OH		05/02/2022		206	0	6	0	0	6	0	212	212	0	0	0
000325892	INDIANAPOLIS	IN		05/02/2022		328	0	10	0	0	10	0	338	338	0	0	0
000325650	BALTIMORE	MD		05/02/2022		526	0	14	0	0	14	0	540	540	0	0	0
000326821	ILION	NY		05/02/2022		358	0	11	0	0	11	0	369	369	0	0	0
000325519	HOMESTEAD	FL		05/02/2022		8,981	0	274	0	0	274	0	9,255	9,255	0	0	0
000325594	MOUNT AUBURN	IL		05/02/2022		300	0	9	0	0	9	0	308	308	0	0	0
000326370	BRYAN	TX		05/02/2022		2,371	0	73	0	0	73	0	2,444	2,444	0	0	0
000326169	FARMINGTON	NM		05/02/2022		2,041	0	62	0	0	62	0	2,103	2,103	0	0	0
000326072	OZONE PARK	NY		05/02/2022		13,523	0	414	0	0	414	0	13,937	13,937	0	0	0
000325365	JANESVILLE	WI		05/02/2022		837	0	24	0	0	24	0	861	861	0	0	0
000325803	LEXINGTON	KY		05/02/2022		317	0	10	0	0	10	0	326	326	0	0	0
000325580	NEW OXFORD	PA		05/02/2022		715	0	22	0	0	22	0	736	736	0	0	0
000325421	LOGAN	NM		05/02/2022		1,085	0	33	0	0	33	0	1,118	1,118	0	0	0
000325747	MARDELA SPRINGS	MD		05/02/2022		938	0	29	0	0	29	0	967	967	0	0	0
000326384	BRANDYWINE	MD		05/02/2022		1,539	0	47	0	0	47	0	1,586	1,586	0	0	0
000326086	FORT WAYNE	IN		05/02/2022		725	0	22	0	0	22	0	747	747	0	0	0
000326849	LINCOLN	DE		05/02/2022		187	0	6	0	0	6	0	192	192	0	0	0
000326142	LINDENHURST	IL		05/02/2022		6,512	0	199	0	0	199	0	6,711	6,711	0	0	0
000325688	PARIS	NY		05/02/2022		196	0	6	0	0	6	0	202	202	0	0	0
000326452	QUEENS VILLAGE	NY		05/02/2022		924	0	27	0	0	27	0	951	951	0	0	0
000326210	HOUSTON	TX		05/02/2022		94	0	3	0	0	3	0	97	97	0	0	0
000326750	SMYRNA	DE		05/02/2022		499	0	15	0	0	15	0	514	514	0	0	0
000326307	PHENIX CITY	AL		05/02/2022		327	0	10	0	0	10	0	337	337	0	0	0
000325814	PEKIN	IL		05/02/2022		463	0	14	0	0	14	0	477	477	0	0	0
000325376	INDIANAPOLIS	IN		05/02/2022		412	0	13	0	0	13	0	424	424	0	0	0
000325591	WILLIAMSON	NY		05/02/2022		47	0	1	0	0	1	0	48	48	0	0	0
000325432	EDGEWOOD	MD		05/02/2022		3,619	0	111	0	0	111	0	3,729	3,729	0	0	0
000325758	STOCKTON	CA		05/02/2022		672	0	21	0	0	21	0	693	693	0	0	0
000326084	ASTON	PA		05/02/2022		2,791	0	81	0	0	81	0	2,872	2,872	0	0	0
000325800	JUNCTION CITY	KS		05/02/2022		57,088	0	1,747	0	0	1,747	0	58,835	58,835	0	0	0
000325502	CONCORD	GA		05/02/2022		1,253	0	38	0	0	38	0	1,291	1,291	0	0	0
000325446	EAST ORANGE	NJ		05/02/2022		1,278	0	34	0	0	34	0	1,312	1,312	0	0	0
000326098	BRONX	NY		05/02/2022		3,704	0	113	0	0	113	0	3,817	3,817	0	0	0
000325529	MISSOURI CITY	TX		05/02/2022		1,371	0	42	0	0	42	0	1,413	1,413	0	0	0
000326224	APOPKA	FL		05/02/2022		88	0	2	0	0	2	0	90	90	0	0	0
000325459	ATLANTA	GA		05/02/2022		1,881	0	58	0	0	58	0	1,938	1,938	0	0	0
000325972	BALTIMORE	MD		05/02/2022		1,416	0	43	0	0	43	0	1,459	1,459	0	0	0
000325515	EDISON	NJ		05/02/2022		1,485	0	45	0	0	45	0	1,530	1,530	0	0	0
000325590	MAYS LANDING	NJ		05/02/2022		819	0	25	0	0	25	0	844	844	0	0	0
000326681	KRESGEVILLE	PA		05/02/2022		1,000	0	31	0	0	31	0	1,030	1,030	0	0	0
000326071	NEOSHO	MO		05/02/2022		46	0	1	0	0	1	0	47	47	0	0	0
000325999	NORMAN PARK	GA		05/02/2022		713	0	22	0	0	22	0	735	735	0	0	0
000325827	SOUTHFIELD	MI		05/02/2022		547	0	17	0	0	17	0	564	564	0	0	0
000325815	PETERSBURG	VA		05/02/2022		1,070	0	31	0	0	31	0	1,100	1,100	0	0	0
000325447	JAMAICA	NY		05/02/2022		870	0	22	0	0	22	0	892	892	0	0	0
000325890	ALVARADO	TX		05/02/2022		208	0	5	0	0	5	0	213	213	0	0	0
000325592	SAINT LOUIS	MO		05/02/2022		317	0	10	0	0	10	0	327	327	0	0	0
000326083	LAKE JACKSON	TX		05/02/2022		280	0	9	0	0	9	0	289	289	0	0	0
000326008	LEDYARD	CT		05/02/2022		510	0	16	0	0	16	0	526	526	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
000326846	TURLOCK	CA		05/02/2022		939	0	27	0	0	27	0	966	966	0	0	0
000326395	OAK FOREST	IL		05/02/2022		597	0	18	0	0	18	0	616	616	0	0	0
000325801	BROOKLYN	MD		05/02/2022		672	0	21	0	0	21	0	693	693	0	0	0
000326153	UNION CITY	GA		05/02/2022		736	0	23	0	0	23	0	758	758	0	0	0
000325987	CRAIG	CO		05/02/2022		151	0	4	0	0	4	0	155	155	0	0	0
000325745	NEWARK	DE		05/02/2022		1,258	0	36	0	0	36	0	1,294	1,294	0	0	0
000326097	SOUTHBRIDGE	MA		05/02/2022		354	0	11	0	0	11	0	365	365	0	0	0
000325689	LEHIGH ACRES	FL		05/02/2022		1,560	0	45	0	0	45	0	1,605	1,605	0	0	0
000326451	CALLAO	VA		05/02/2022		2,715	0	83	0	0	83	0	2,799	2,799	0	0	0
000325973	CARY	IL		05/02/2022		1,302	0	33	0	0	33	0	1,335	1,335	0	0	0
000325731	HARRISBURG	PA		05/02/2022		505	0	15	0	0	15	0	520	520	0	0	0
000325675	SOMERSET	PA		05/02/2022		691	0	21	0	0	21	0	712	712	0	0	0
000326465	TALLADEGA	AL		05/02/2022		569	0	17	0	0	17	0	586	586	0	0	0
000326847	SELLERSBURG	IN		05/02/2022		545	0	17	0	0	17	0	562	562	0	0	0
000325433	ALLENTON	MI		05/02/2022		562	0	15	0	0	15	0	576	576	0	0	0
000326479	SICKLERVILLE	NJ		05/02/2022		4,510	0	135	0	0	135	0	4,645	4,645	0	0	0
000326237	ARDMORE	OK		05/02/2022		1,056	0	32	0	0	32	0	1,088	1,088	0	0	0
000326431	CANTON	MS		05/02/2022		1,035	0	32	0	0	32	0	1,066	1,066	0	0	0
000325425	PONTIAC	MI		05/02/2022		703	0	21	0	0	21	0	724	724	0	0	0
000326673	WAPPINGERS FALLS	NY		05/02/2022		1,161	0	36	0	0	36	0	1,197	1,197	0	0	0
000326375	KENMORE	WA		05/02/2022		8,837	0	269	0	0	269	0	9,107	9,107	0	0	0
000325570	Philadelphia	PA		05/02/2022		756	0	23	0	0	23	0	779	779	0	0	0
000325737	CAMAS	WA		05/02/2022		4,475	0	137	0	0	137	0	4,612	4,612	0	0	0
000326445	PORT ORCHARD	WA		05/02/2022		1,677	0	51	0	0	51	0	1,729	1,729	0	0	0
000325965	CHICAGO	IL		05/02/2022		465	0	14	0	0	14	0	478	478	0	0	0
000326203	SAN ANTONIO	TX		05/02/2022		751	0	23	0	0	23	0	774	774	0	0	0
000325723	PLAQUEMINE	LA		05/02/2022		1,146	0	34	0	0	34	0	1,179	1,179	0	0	0
000325667	WATERFORD	NY		05/02/2022		1,021	0	31	0	0	31	0	1,052	1,052	0	0	0
000325369	DALLAS	TX		05/02/2022		763	0	23	0	0	23	0	786	786	0	0	0
000325341	PARISH	NY		05/02/2022		147	0	4	0	0	4	0	151	151	0	0	0
000325951	TUCSON	AZ		05/02/2022		1,205	0	37	0	0	37	0	1,242	1,242	0	0	0
000326590	WARWICK	RI		05/02/2022		1,402	0	43	0	0	43	0	1,445	1,445	0	0	0
000326217	RICHMOND	VA		05/02/2022		1,297	0	40	0	0	40	0	1,336	1,336	0	0	0
000326292	MARIETTA	GA		05/02/2022		1,292	0	40	0	0	40	0	1,331	1,331	0	0	0
000326459	MILLHEIM	PA		05/02/2022		242	0	6	0	0	6	0	248	248	0	0	0
000326147	ROXBORO	NC		05/02/2022		1,422	0	44	0	0	44	0	1,466	1,466	0	0	0
000325653	HENRICO	VA		05/02/2022		1,211	0	37	0	0	37	0	1,248	1,248	0	0	0
000326050	CENTERTON	AR		05/02/2022		20,111	0	616	0	0	616	0	20,727	20,727	0	0	0
000325438	CLEMENTON	NJ		05/02/2022		754	0	23	0	0	23	0	777	777	0	0	0
000326813	JACKSON	MI		05/02/2022		476	0	15	0	0	15	0	491	491	0	0	0
000326529	PHILADELPHIA	PA		05/02/2022		332	0	10	0	0	10	0	343	343	0	0	0
000325411	EAGLE BRIDGE	NY		05/02/2022		467	0	14	0	0	14	0	481	481	0	0	0
000325881	HURST	TX		05/02/2022		844	0	26	0	0	26	0	869	869	0	0	0
000326064	TUCSON	AZ		05/02/2022		1,389	0	43	0	0	43	0	1,432	1,432	0	0	0
000325806	MIAMI	FL		05/02/2022		3,673	0	112	0	0	112	0	3,785	3,785	0	0	0
000326827	THORNTON	CO		05/02/2022		5,308	0	162	0	0	162	0	5,471	5,471	0	0	0
000325738	PHILADELPHIA	PA		05/02/2022		583	0	18	0	0	18	0	601	601	0	0	0
000326672	ORLANDO	FL		05/02/2022		15,928	0	488	0	0	488	0	16,416	16,416	0	0	0
000325571	PALM BEACH GARDENS	FL		05/02/2022		1,256	0	38	0	0	38	0	1,295	1,295	0	0	0
000326430	ROCKAWAY BEACH	NY		05/02/2022		51,837	0	1,285	0	0	1,285	0	53,122	53,122	0	0	0
000326769	EL DORADO	AR		05/02/2022		778	0	24	0	0	24	0	802	802	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
000326062	WHITE ROCK	SC		05/02/2022		1,897	0	58	0	0	58	0	1,955	1,955	0	0	0
000326229	COLORADO SPRINGS	CO		05/02/2022		28,353	0	868	0	0	868	0	29,220	29,220	0	0	0
000325724	LANSDOWNE	PA		05/02/2022		688	0	21	0	0	21	0	709	709	0	0	0
000325668	SARATOGA SPRINGS	NY		05/02/2022		1,131	0	35	0	0	35	0	1,165	1,165	0	0	0
000326076	MANY	LA		05/02/2022		1,842	0	56	0	0	56	0	1,898	1,898	0	0	0
000326756	PEA RIDGE	AR		05/02/2022		508	0	16	0	0	16	0	524	524	0	0	0
000325896	SICKLERVILLE	NJ		05/02/2022		437	0	13	0	0	13	0	450	450	0	0	0
000326812	NEPTUNE	NJ		05/02/2022		1,209	0	37	0	0	37	0	1,246	1,246	0	0	0
000325598	MOBERLY	MO		05/02/2022		8,062	0	247	0	0	247	0	8,309	8,309	0	0	0
000326388	ROCHESTER	NY		05/02/2022		740	0	23	0	0	23	0	762	762	0	0	0
000326686	RED BLUFF	CA		05/02/2022		694	0	21	0	0	21	0	715	715	0	0	0
000326826	CAPE CORAL	FL		05/02/2022		597	0	17	0	0	17	0	614	614	0	0	0
000326361	WESTTOWN	NY		05/02/2022		13,914	0	426	0	0	426	0	14,339	14,339	0	0	0
000325807	HAMPSTEAD	NH		05/02/2022		1,185	0	36	0	0	36	0	1,222	1,222	0	0	0
000326216	MARANA	AZ		05/02/2022		428	0	13	0	0	13	0	442	442	0	0	0
000325412	KINGSBURY	TX		05/02/2022		7	0	0	0	0	0	0	7	7	0	0	0
000325509	WEST POINT	NE		05/02/2022		414	0	13	0	0	13	0	426	426	0	0	0
000326291	HAMDEN	CT		05/02/2022		3,417	0	105	0	0	105	0	3,522	3,522	0	0	0
000325584	CICERO	NY		05/02/2022		4,846	0	148	0	0	148	0	4,995	4,995	0	0	0
000326458	GEORGETOWN	PA		05/02/2022		219	0	6	0	0	6	0	225	225	0	0	0
000325721	RAEFORD	NC		05/02/2022		725	0	22	0	0	22	0	747	747	0	0	0
000325963	SOUTH BEND	IN		05/02/2022		1,115	0	34	0	0	34	0	1,149	1,149	0	0	0
000326061	PLAINFIELD	IL		05/02/2022		1,720	0	49	0	0	49	0	1,769	1,769	0	0	0
000326768	ROCKY POINT	NC		05/02/2022		446	0	14	0	0	14	0	459	459	0	0	0
000326824	MARRERO	LA		05/02/2022		634	0	19	0	0	19	0	654	654	0	0	0
000325651	PESHTIGO	WI		05/02/2022		404	0	12	0	0	12	0	416	416	0	0	0
000325367	HERMITAGE	TN		05/02/2022		439	0	13	0	0	13	0	452	452	0	0	0
000325893	WEATHERFORD	TX		05/02/2022		1,495	0	41	0	0	41	0	1,537	1,537	0	0	0
000325595	NEW ALBANY	IN		05/02/2022		450	0	14	0	0	14	0	463	463	0	0	0
000326838	MILLVILLE	NJ		05/02/2022		595	0	18	0	0	18	0	613	613	0	0	0
000325804	UPTON	MA		05/02/2022		1,030	0	32	0	0	32	0	1,062	1,062	0	0	0
000326811	BRISTOL	PA		05/02/2022		445	0	14	0	0	14	0	458	458	0	0	0
000326387	LAKEWOOD	CO		05/02/2022		465	0	13	0	0	13	0	478	478	0	0	0
000325436	PHILADELPHIA	PA		05/02/2022		509	0	15	0	0	15	0	524	524	0	0	0
000325748	PORTLAND	OR		05/02/2022		983	0	30	0	0	30	0	1,013	1,013	0	0	0
000325366	COLUMBIA	SC		05/02/2022		1,024	0	31	0	0	31	0	1,055	1,055	0	0	0
000326825	LONG BEACH	CA		05/02/2022		14,778	0	452	0	0	452	0	15,230	15,230	0	0	0
000326159	FRANKSVILLE	WI		05/02/2022		863	0	26	0	0	26	0	890	890	0	0	0
000325976	KANNAPOLIS	NC		05/02/2022		235	0	7	0	0	7	0	242	242	0	0	0
000326513	TACOMA	WA		05/02/2022		1,257	0	38	0	0	38	0	1,296	1,296	0	0	0
000326699	HAMDEN	CT		05/02/2022		769	0	24	0	0	24	0	793	793	0	0	0
000326290	WOOD RIVER	IL		05/02/2022		1,609	0	49	0	0	49	0	1,658	1,658	0	0	0
000325666	LOUISVILLE	KY		05/02/2022		600	0	18	0	0	18	0	619	619	0	0	0
000325978	WILMERDING	PA		05/02/2022		271	0	8	0	0	8	0	279	279	0	0	0
000326455	JONESBURG	MO		05/02/2022		57	0	1	0	0	1	0	59	59	0	0	0
000326823	JEFFERSONVLLE	IN		05/02/2022		411	0	13	0	0	13	0	424	424	0	0	0
000326399	EPSOM	NH		05/02/2022		635	0	19	0	0	19	0	654	654	0	0	0
000325736	SALEM TWP	ME		05/02/2022		2,098	0	64	0	0	64	0	2,162	2,162	0	0	0
000325596	GONZALES	LA		05/02/2022		6,503	0	199	0	0	199	0	6,702	6,702	0	0	0
000326130	ELMONT	NY		05/02/2022		721	0	20	0	0	20	0	740	740	0	0	0
000326227	HAVRE DE GRACE	MD		05/02/2022		26,346	0	806	0	0	806	0	27,153	27,153	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000325424	WILLIAMSFIELD	OH		05/02/2022		1,645	0	50	0	0	50	0	1,695	1,695	0	0	0
000326442	POWERS	MI		05/02/2022		1,793	0	55	0	0	55	0	1,848	1,848	0	0	0
000325507	MADISON	WI		05/02/2022		946	0	29	0	0	29	0	974	974	0	0	0
000326074	BRIDGETON	NJ		05/02/2022		394	0	12	0	0	12	0	407	407	0	0	0
000326609	HUDSON	MA		05/02/2022		465	0	14	0	0	14	0	479	479	0	0	0
000326386	SOUTH BEND	IN		05/02/2022		88	0	2	0	0	2	0	90	90	0	0	0
000325437	DORCHESTER	MA		05/02/2022		2,796	0	86	0	0	86	0	2,882	2,882	0	0	0
000325819	PINSON	AL		05/02/2022		366	0	11	0	0	11	0	377	377	0	0	0
000325950	CORNING	NY		05/02/2022		103	0	3	0	0	3	0	106	106	0	0	0
000325735	FRANKLIN	IN		05/02/2022		711	0	22	0	0	22	0	732	732	0	0	0
000325977	PHILADELPHIA	PA		05/02/2022		11,780	0	357	0	0	357	0	12,137	12,137	0	0	0
000325340	GRAIN VALLEY	MO		05/02/2022		1,219	0	37	0	0	37	0	1,256	1,256	0	0	0
000326754	KISSIMMEE	FL		05/02/2022		576	0	18	0	0	18	0	593	593	0	0	0
000325880	ARLINGTON	TX		05/02/2022		246	0	8	0	0	8	0	253	253	0	0	0
000325805	ANDOVER	MA		05/02/2022		1,404	0	41	0	0	41	0	1,445	1,445	0	0	0
000326282	WETUMPKA	AL		05/02/2022		410	0	13	0	0	13	0	422	422	0	0	0
000325588	MADERA	CA		05/02/2022		908	0	28	0	0	28	0	936	936	0	0	0
000326505	WARNER ROBINS	GA		05/02/2022		483	0	14	0	0	14	0	497	497	0	0	0
000325332	DURHAM	NC		05/02/2022		1,031	0	32	0	0	32	0	1,063	1,063	0	0	0
000326449	OXFORD	AL		05/02/2022		943	0	29	0	0	29	0	971	971	0	0	0
000326040	DIXON	MO		05/02/2022		879	0	27	0	0	27	0	906	906	0	0	0
000325714	BENSALEM	PA		05/02/2022		496	0	15	0	0	15	0	510	510	0	0	0
000326296	VINELAND	NJ		05/02/2022		9,171	0	280	0	0	280	0	9,451	9,451	0	0	0
000325872	HURON	TN		05/02/2022		1,352	0	41	0	0	41	0	1,394	1,394	0	0	0
000326110	BALLWIN	MO		05/02/2022		355	0	11	0	0	11	0	366	366	0	0	0
000326720	ROCKY FACE	GA		05/02/2022		83,767	0	2,564	0	0	2,564	0	86,331	86,331	0	0	0
000326352	FREMONT	MI		05/02/2022		188	0	6	0	0	6	0	194	194	0	0	0
000325700	BAYTOWN	TX		05/02/2022		505	0	13	0	0	13	0	518	518	0	0	0
000325402	PORT BYRON	IL		05/02/2022		345	0	11	0	0	11	0	356	356	0	0	0
000326054	ORLANDO	FL		05/02/2022		737	0	23	0	0	23	0	759	759	0	0	0
000326594	BEDFORD HEIGHTS	OH		05/02/2022		481	0	14	0	0	14	0	495	495	0	0	0
000325359	SELMA	NC		05/02/2022		143	0	4	0	0	4	0	147	147	0	0	0
000325560	MAGNOLIA	TX		05/02/2022		474	0	14	0	0	14	0	488	488	0	0	0
000325415	WHITEFORD	MD		05/02/2022		307	0	9	0	0	9	0	317	317	0	0	0
000326664	WELCOME	MD		05/02/2022		1,501	0	46	0	0	46	0	1,547	1,547	0	0	0
000326366	CORAL SPRINGS	FL		05/02/2022		467	0	13	0	0	13	0	480	480	0	0	0
000326068	NEENAH	WI		05/02/2022		9,921	0	303	0	0	303	0	10,224	10,224	0	0	0
000325713	BAY SHORE	NY		05/02/2022		254	0	7	0	0	7	0	261	261	0	0	0
000325899	SINTON	TX		05/02/2022		201	0	6	0	0	6	0	207	207	0	0	0
000326581	TERRYVILLE	CT		05/02/2022		934	0	29	0	0	29	0	962	962	0	0	0
000325429	LAS VEGAS	NV		05/02/2022		605	0	18	0	0	18	0	623	623	0	0	0
000325403	WOODSBORO	TX		05/02/2022		475	0	15	0	0	15	0	489	489	0	0	0
000326281	STOUGHTON	MA		05/02/2022		574	0	16	0	0	16	0	591	591	0	0	0
000326448	CROSS LANES	WV		05/02/2022		619	0	19	0	0	19	0	638	638	0	0	0
000326136	EMERY	UT		05/02/2022		259	0	8	0	0	8	0	266	266	0	0	0
000326378	AUSTIN	IN		05/02/2022		631	0	19	0	0	19	0	650	650	0	0	0
000325659	KISSIMMEE	FL		05/02/2022		596	0	17	0	0	17	0	613	613	0	0	0
000325957	MIDLAND	TX		05/02/2022		1,390	0	40	0	0	40	0	1,430	1,430	0	0	0
000325492	YUKON	OK		05/02/2022		7,812	0	239	0	0	239	0	8,051	8,051	0	0	0
000325701	RIALTO	CA		05/02/2022		2,746	0	84	0	0	84	0	2,830	2,830	0	0	0
000326295	AVONDALE	AZ		05/02/2022		265	0	8	0	0	8	0	273	273	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
000326053	ATLANTA	GA		05/02/2022		40,054	0	1,226	0	0	1,226	0	41,280	41,280	0	0	0
000325347	MONTGOMERY	AL		05/02/2022		4,117	0	126	0	0	126	0	4,243	4,243	0	0	0
000325887	CHILCOOT	CA		05/02/2022		1,353	0	41	0	0	41	0	1,395	1,395	0	0	0
000325873	ASHEBORO	NC		05/02/2022		368	0	9	0	0	9	0	377	377	0	0	0
000326067	WASHINGTON	DC		05/02/2022		4,548	0	139	0	0	139	0	4,688	4,688	0	0	0
000326663	DAYTON	OH		05/02/2022		572	0	18	0	0	18	0	590	590	0	0	0
000325631	WICHITA FALLS	TX		05/02/2022		398	0	11	0	0	11	0	409	409	0	0	0
000326123	DISTRICT HEIGHTS	MD		05/02/2022		7,328	0	224	0	0	224	0	7,552	7,552	0	0	0
000325416	MANSFIELD	TX		05/02/2022		640	0	20	0	0	20	0	660	660	0	0	0
000326379	SOUTH WEBER	UT		05/02/2022		321	0	9	0	0	9	0	331	331	0	0	0
000326137	COLONIA	NJ		05/02/2022		892	0	27	0	0	27	0	920	920	0	0	0
000326503	HAMPTON	CT		05/02/2022		6,674	0	204	0	0	204	0	6,878	6,878	0	0	0
000325884	MONTGOMERY	AL		05/02/2022		5,875	0	180	0	0	180	0	6,055	6,055	0	0	0
000325809	BRIMFIELD	MA		05/02/2022		1,600	0	49	0	0	49	0	1,649	1,649	0	0	0
000325642	SPRING	TX		05/02/2022		3,616	0	111	0	0	111	0	3,727	3,727	0	0	0
000326801	LEHIGH ACRES	FL		05/02/2022		941	0	29	0	0	29	0	970	970	0	0	0
000326675	WATERBURY	CT		05/02/2022		179	0	5	0	0	5	0	185	185	0	0	0
000326759	FORT WORTH	TX		05/02/2022		689	0	21	0	0	21	0	710	710	0	0	0
000325400	FAYETTEVILLE	PA		05/02/2022		166	0	5	0	0	5	0	171	171	0	0	0
000326592	MIAMI	FL		05/02/2022		881	0	27	0	0	27	0	908	908	0	0	0
000326815	JAMAICA	NY		05/02/2022		2,301	0	70	0	0	70	0	2,371	2,371	0	0	0
000326517	ELKTON	MD		05/02/2022		793	0	24	0	0	24	0	818	818	0	0	0
000326350	JACKSONVILLE	FL		05/02/2022		517	0	16	0	0	16	0	532	532	0	0	0
000325870	SOMERTON	AZ		05/02/2022		1,241	0	38	0	0	38	0	1,279	1,279	0	0	0
000326447	GOOSE CREEK	SC		05/02/2022		1,157	0	35	0	0	35	0	1,192	1,192	0	0	0
000326420	JACKSON	MS		05/02/2022		479	0	15	0	0	15	0	493	493	0	0	0
000326052	PENSACOLA	FL		05/02/2022		14,483	0	443	0	0	443	0	14,926	14,926	0	0	0
000326829	WINNIE	TX		05/02/2022		145,312	0	0	0	0	0	0	145,312	145,312	0	0	0
000325599	HOWELL	MI		05/02/2022		802	0	25	0	0	25	0	826	826	0	0	0
000325967	BINGHAMTON	NY		05/02/2022		216	0	7	0	0	7	0	223	223	0	0	0
000326219	SANTA CLARITA	CA		05/02/2022		86	0	2	0	0	2	0	88	88	0	0	0
000326294	SAINT ROSE	LA		05/02/2022		1,463	0	45	0	0	45	0	1,508	1,508	0	0	0
000325725	URIAH	AL		05/02/2022		788	0	24	0	0	24	0	812	812	0	0	0
000326434	WINTHROP	ME		05/02/2022		766	0	23	0	0	23	0	789	789	0	0	0
000325883	SPRINGTOWN	TX		05/02/2022		4,132	0	126	0	0	126	0	4,258	4,258	0	0	0
000325585	CHICAGO	IL		05/02/2022		1,142	0	33	0	0	33	0	1,175	1,175	0	0	0
000325953	PATASKALA	OH		05/02/2022		639	0	20	0	0	20	0	659	659	0	0	0
000326800	LAKE WORTH	FL		05/02/2022		816	0	23	0	0	23	0	838	838	0	0	0
000325941	PHILADELPHIA	PA		05/02/2022		45	0	1	0	0	1	0	47	47	0	0	0
000325885	JASPER	TX		05/02/2022		308	0	9	0	0	9	0	317	317	0	0	0
000325643	DANVILLE	KY		05/02/2022		4,248	0	130	0	0	130	0	4,378	4,378	0	0	0
000326674	SAN ANTONIO	TX		05/02/2022		251	0	8	0	0	8	0	258	258	0	0	0
000325587	FLORISSANT	MO		05/02/2022		550	0	16	0	0	16	0	566	566	0	0	0
000326730	KANSAS CITY	MO		05/02/2022		1,506	0	46	0	0	46	0	1,552	1,552	0	0	0
000326432	OZARK	MO		05/02/2022		909	0	28	0	0	28	0	937	937	0	0	0
000326814	HILTON	NY		05/02/2022		186	0	6	0	0	6	0	192	192	0	0	0
000325345	LAFAYETTE	IN		05/02/2022		332	0	9	0	0	9	0	342	342	0	0	0
000325871	CEDAR RAPIDS	IA		05/02/2022		537	0	16	0	0	16	0	552	552	0	0	0
000326446	KOKOMO	IN		05/02/2022		1,019	0	31	0	0	31	0	1,050	1,050	0	0	0
000326744	BAKER	LA		05/02/2022		175	0	5	0	0	5	0	181	181	0	0	0
000326661	CAMDEN	SC		05/02/2022		518	0	14	0	0	14	0	532	532	0	0	0

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000326828	NUNDA	NY		05/02/2022		891	0	27	0	0	27	0	918	918	0	0	0
000326516	LEESVILLE	LA		05/02/2022		65,243	0	1,997	0	0	1,997	0	67,240	67,240	0	0	0
000325726	HANOVER	PA		05/02/2022		1,447	0	44	0	0	44	0	1,491	1,491	0	0	0
000326051	ANTELOPE	CA		05/02/2022		762	0	23	0	0	23	0	786	786	0	0	0
000326758	ROGERS	AR		05/02/2022		2,772	0	85	0	0	85	0	2,856	2,856	0	0	0
000325428	ANNISTON	AL		05/02/2022		364	0	11	0	0	11	0	375	375	0	0	0
000326121	INDIANAPOLIS	IN		05/02/2022		1,206	0	37	0	0	37	0	1,243	1,243	0	0	0
000325712	ANTIOCH	CA		05/02/2022		968	0	30	0	0	30	0	997	997	0	0	0
000325898	SPRINGTOWN	TX		05/02/2022		474	0	15	0	0	15	0	489	489	0	0	0
000325358	TUSCALOOSA	AL		05/02/2022		584	0	18	0	0	18	0	602	602	0	0	0
000326668	BOILING SPRINGS	SC		05/02/2022		801	0	25	0	0	25	0	826	826	0	0	0
000326058	STRATFORD	CT		05/02/2022		1,161	0	36	0	0	36	0	1,197	1,197	0	0	0
000325863	BLOSSOM	TX		05/02/2022		143	0	4	0	0	4	0	148	148	0	0	0
000326356	LAFAYETTE	LA		05/02/2022		284	0	9	0	0	9	0	292	292	0	0	0
000326724	WINDBER	PA		05/02/2022		485	0	13	0	0	13	0	498	498	0	0	0
000325565	Chicopee	MA		05/02/2022		6,433	0	197	0	0	197	0	6,629	6,629	0	0	0
000326598	TAMARAC	FL		05/02/2022		892	0	27	0	0	27	0	919	919	0	0	0
000326738	PROVIDENCE VILLAGE	TX		05/02/2022		347	0	11	0	0	11	0	358	358	0	0	0
000325323	LA GRANGE	NC		05/02/2022		888	0	25	0	0	25	0	914	914	0	0	0
000326128	LAS VEGAS	NV		05/02/2022		816	0	25	0	0	25	0	841	841	0	0	0
000326031	LUBBOCK	TX		05/02/2022		530	0	16	0	0	16	0	546	546	0	0	0
000326585	GLEN BURNIE	MD		05/02/2022		773	0	24	0	0	24	0	797	797	0	0	0
000326343	PHILADELPHIA	MS		05/02/2022		458	0	12	0	0	12	0	469	469	0	0	0
000326045	CASA GRANDE	AZ		05/02/2022		699	0	21	0	0	21	0	721	721	0	0	0
000326808	TEANECK	NJ		05/02/2022		1,201	0	37	0	0	37	0	1,237	1,237	0	0	0
000326101	MILTON	FL		05/02/2022		211	0	6	0	0	6	0	218	218	0	0	0
000325564	Carver	MA		05/02/2022		512	0	16	0	0	16	0	528	528	0	0	0
000326599	PUEBLO	CO		05/02/2022		1,172	0	36	0	0	36	0	1,208	1,208	0	0	0
000325481	METHUEN	MA		05/02/2022		1,420	0	43	0	0	43	0	1,464	1,464	0	0	0
000325406	PITTSFIELD	MA		05/02/2022		449	0	10	0	0	10	0	459	459	0	0	0
000326357	FOXBORO	MA		05/02/2022		626	0	19	0	0	19	0	645	645	0	0	0
000326190	BAXTER SPRINGS	KS		05/02/2022		350	0	11	0	0	11	0	361	361	0	0	0
000326655	LOGANVILLE	GA		05/02/2022		597	0	18	0	0	18	0	615	615	0	0	0
000326413	ASHAWAY	RI		05/02/2022		1,565	0	48	0	0	48	0	1,613	1,613	0	0	0
000325864	WHITING	IN		05/02/2022		915	0	28	0	0	28	0	943	943	0	0	0
000326299	STEGER	IL		05/02/2022		79	0	2	0	0	2	0	81	81	0	0	0
000325496	PHILADELPHIA	PA		05/02/2022		472	0	14	0	0	14	0	486	486	0	0	0
000325310	DALTON	GA		05/02/2022		499	0	15	0	0	15	0	515	515	0	0	0
000326653	YULEE	FL		05/02/2022		214	0	7	0	0	7	0	221	221	0	0	0
000326355	WICHITA	KS		05/02/2022		69	0	2	0	0	2	0	72	72	0	0	0
000326057	FARGO	ND		05/02/2022		2,208	0	66	0	0	66	0	2,274	2,274	0	0	0
000326597	LEICESTER	MA		05/02/2022		1,278	0	39	0	0	39	0	1,317	1,317	0	0	0
000326737	ODESSA	TX		05/02/2022		302	0	9	0	0	9	0	311	311	0	0	0
000326127	BAKERSFIELD	CA		05/02/2022		226	0	7	0	0	7	0	233	233	0	0	0
000325850	MANOR	TX		05/02/2022		3,378	0	103	0	0	103	0	3,481	3,481	0	0	0
000325794	NEW EGYPT	NJ		05/02/2022		2,537	0	78	0	0	78	0	2,615	2,615	0	0	0
000325324	PORT BARRINGTON	IL		05/02/2022		786	0	24	0	0	24	0	810	810	0	0	0
000325920	BROOKLYN	NY		05/02/2022		895	0	26	0	0	26	0	921	921	0	0	0
000326667	GONZALES	LA		05/02/2022		910	0	28	0	0	28	0	938	938	0	0	0
000326030	BUNKER HILL	WV		05/02/2022		592	0	18	0	0	18	0	611	611	0	0	0
000326807	BOLTON	CT		05/02/2022		1,103	0	34	0	0	34	0	1,137	1,137	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000326509	ROEBUCK	SC		05/02/2022		8,697	0	266	0	0	266	0	8,963	8,963	0	0	0
000325780	SUMMERVILLE	SC		05/02/2022		2,185	0	67	0	0	67	0	2,252	2,252	0	0	0
000326100	THORNTON	CO		05/02/2022		595	0	17	0	0	17	0	612	612	0	0	0
000325649	KILLEEN	TX		05/02/2022		357	0	11	0	0	11	0	368	368	0	0	0
000326272	JENISON	MI		05/02/2022		810	0	25	0	0	25	0	835	835	0	0	0
000325933	BAY CITY	MI		05/02/2022		578	0	18	0	0	18	0	596	596	0	0	0
000325635	IOWA COLONY	TX		05/02/2022		800	0	25	0	0	25	0	825	825	0	0	0
000326710	PENDLETON	SC		05/02/2022		436	0	12	0	0	12	0	449	449	0	0	0
000325579	NORTH BRANFORD	CT		05/02/2022		926	0	25	0	0	25	0	951	951	0	0	0
000326596	HIALEAH	FL		05/02/2022		936	0	26	0	0	26	0	961	961	0	0	0
000326354	HOUSTON	TX		05/02/2022		550	0	17	0	0	17	0	566	566	0	0	0
000326056	MIRAMAR	FL		05/02/2022		1,090	0	33	0	0	33	0	1,123	1,123	0	0	0
000325404	CHARLOTTE	TX		05/02/2022		653	0	20	0	0	20	0	673	673	0	0	0
000326652	SMITHFIELD	NC		05/02/2022		510	0	16	0	0	16	0	525	525	0	0	0
000326112	RAEFORD	NC		05/02/2022		1,700	0	52	0	0	52	0	1,752	1,752	0	0	0
000326410	KNOXVILLE	TN		05/02/2022		91	0	3	0	0	3	0	94	94	0	0	0
000325702	COLUMBIA	CT		05/02/2022		42,783	0	1,164	0	0	1,164	0	43,947	43,947	0	0	0
000325493	GERMANTOWN	OH		05/02/2022		859	0	26	0	0	26	0	886	886	0	0	0
000325418	UNIONDALE	NY		05/02/2022		522	0	16	0	0	16	0	538	538	0	0	0
000326722	HAMILTON	OH		05/02/2022		3,986	0	122	0	0	122	0	4,108	4,108	0	0	0
000326271	SOCORRO	TX		05/02/2022		618	0	13	0	0	13	0	630	630	0	0	0
000326806	BELLMAWR	NJ		05/02/2022		540	0	13	0	0	13	0	553	553	0	0	0
000325320	REIDSVILLE	NC		05/02/2022		925	0	28	0	0	28	0	953	953	0	0	0
000325930	ROBSTOWN	TX		05/02/2022		387	0	12	0	0	12	0	399	399	0	0	0
000325632	COLUMBUS	IN		05/02/2022		465	0	14	0	0	14	0	479	479	0	0	0
000325576	FAYETTEVILLE	NC		05/02/2022		564	0	17	0	0	17	0	582	582	0	0	0
000326438	LAUREL SPRINGS	NJ		05/02/2022		175	0	5	0	0	5	0	180	180	0	0	0
000326736	BLUE ASH	OH		05/02/2022		309	0	9	0	0	9	0	318	318	0	0	0
000326285	MOUNT VERNON	OH		05/02/2022		185	0	6	0	0	6	0	191	191	0	0	0
000325334	WEST SPRINGFIELD	MA		05/02/2022		767	0	23	0	0	23	0	791	791	0	0	0
000325860	NEW BRAUNFELS	TX		05/02/2022		4,210	0	129	0	0	129	0	4,339	4,339	0	0	0
000326508	DES MOINES	IA		05/02/2022		174	0	5	0	0	5	0	180	180	0	0	0
000326043	VIRGINIA BEACH	VA		05/02/2022		4,194	0	128	0	0	128	0	4,322	4,322	0	0	0
000326818	SAN ANTONIO	TX		05/02/2022		640	0	20	0	0	20	0	660	660	0	0	0
000326651	CARMEL	NY		05/02/2022		1,273	0	39	0	0	39	0	1,312	1,312	0	0	0
000326353	PROSPECT	CT		05/02/2022		1,211	0	37	0	0	37	0	1,248	1,248	0	0	0
000325862	AUSTIN	TX		05/02/2022		771	0	23	0	0	23	0	794	794	0	0	0
000325349	ALBUQUERQUE	NM		05/02/2022		1,550	0	47	0	0	47	0	1,597	1,597	0	0	0
000326208	KANSAS CITY	KS		05/02/2022		47	0	1	0	0	1	0	48	48	0	0	0
000326283	MIDFIELD	AL		05/02/2022		920	0	28	0	0	28	0	949	949	0	0	0
000325405	OZARK	MO		05/02/2022		368	0	11	0	0	11	0	380	380	0	0	0
000326055	PATTERSON	CA		05/02/2022		1,039	0	32	0	0	32	0	1,071	1,071	0	0	0
000326665	SAINT MARTINVILLE	LA		05/02/2022		1,877	0	57	0	0	57	0	1,934	1,934	0	0	0
000325494	ADDISON	IL		05/02/2022		23,123	0	708	0	0	708	0	23,831	23,831	0	0	0
000325419	KIRKWOOD	PA		05/02/2022		279	0	8	0	0	8	0	287	287	0	0	0
000325550	BRICK TWP	NJ		05/02/2022		606	0	19	0	0	19	0	624	624	0	0	0
000325633	NEW ULM	MN		05/02/2022		216	0	7	0	0	7	0	223	223	0	0	0
000326069	WESTAMPTON	NJ		05/02/2022		1,573	0	48	0	0	48	0	1,621	1,621	0	0	0
000326367	BEL AIR	MD		05/02/2022		1,052	0	32	0	0	32	0	1,084	1,084	0	0	0
000325321	PRINCETON	WV		05/02/2022		370	0	11	0	0	11	0	381	381	0	0	0
000325703	MILLVILLE	NJ		05/02/2022		500	0	15	0	0	15	0	515	515	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000326340	MERRILLVILLE	IN		05/02/2022		3,654	0	112	0	0	112	0	3,766	3,766	0	0	0
000326507	KEARNY	NJ		05/02/2022		6,160	0	189	0	0	189	0	6,349	6,349	0	0	0
000326209	DES MOINES	IA		05/02/2022		4,215	0	129	0	0	129	0	4,344	4,344	0	0	0
000326139	SUFFOLK	VA		05/02/2022		484	0	15	0	0	15	0	498	498	0	0	0
000326284	DECATUR	IL		05/02/2022		107	0	3	0	0	3	0	110	110	0	0	0
000325335	UDALL	KS		05/02/2022		958	0	29	0	0	29	0	987	987	0	0	0
000326805	DEXTER TWP	MI		05/02/2022		987	0	30	0	0	30	0	1,017	1,017	0	0	0
000325475	DAPHNE	AL		05/02/2022		131,366	0	0	0	0	0	0	131,366	131,366	0	0	0
000326003	MC CALLA	AL		05/02/2022		111,357	0	0	0	0	0	0	111,357	111,357	0	0	0
000326088	PHENIX CITY	AL		05/02/2022		148,778	0	0	0	0	0	0	148,778	148,778	0	0	0
000326201	KILLEEN	TX		05/02/2022		110,939	0	0	0	0	0	0	110,939	110,939	0	0	0
000326249	DALHART	TX		05/02/2022		110,465	0	0	0	0	0	0	110,465	110,465	0	0	0
000326572	DENHAM SPGS	LA		05/02/2022		131,414	0	2,075	0	0	2,075	0	133,489	133,489	0	0	0
0299999. Mortgages with partial repayments						3,597,166,997	0	39,042	0	0	39,042	0	9,732,939	9,732,939	0	0	0
000325301	SAN PIERRE	IN		05/02/2022	02/15/2023	72,976	0	2,156	0	0	2,156	0	75,132	72,007	0	(3,125)	(3,125)
000325333	HOUSTON	TX		05/02/2022	03/15/2023	121,298	0	3,074	0	0	3,074	0	124,373	121,861	0	(2,511)	(2,511)
000325375	CAHOKIA	IL		05/02/2022	02/15/2023	67,517	0	1,845	0	0	1,845	0	69,362	69,224	0	(138)	(138)
000325472	HINESVILLE	GA		05/02/2022	01/17/2023	112,743	0	3,451	0	0	3,451	0	116,194	116,194	0	0	0
000325517	AURORA	CO		05/02/2022	02/15/2023	368,883	0	10,692	0	0	10,692	0	379,575	367,118	0	(12,458)	(12,458)
000325538	COLUMBUS	OH		05/02/2022	02/15/2023	46,464	0	1,422	0	0	1,422	0	47,886	47,886	0	0	0
000325552	ROTTERDAM	NY		05/02/2022	03/15/2023	69,934	0	2,133	0	0	2,133	0	72,066	68,669	0	(3,397)	(3,397)
000325557	HOMEWOOD	IL		05/02/2022	01/17/2023	91,940	0	2,814	0	0	2,814	0	94,754	94,754	0	0	0
000325563	LUBBOCK	TX		05/02/2022	02/15/2023	134,121	0	4,105	0	0	4,105	0	138,227	126,814	0	(11,413)	(11,413)
000325572	Sicklerville	NJ		05/02/2022	03/15/2023	112,448	0	3,442	0	0	3,442	0	115,890	109,430	0	(6,460)	(6,460)
000325606	MARRERO	LA		05/02/2022	02/15/2023	92,267	0	2,602	0	0	2,602	0	94,869	92,879	0	(1,989)	(1,989)
000325609	WHITESBURG	TN		05/02/2022	03/15/2023	136,675	0	4,011	0	0	4,011	0	140,686	135,516	0	(5,170)	(5,170)
000325644	CARTERSVILLE	GA		05/02/2022	03/15/2023	174,724	0	5,348	0	0	5,348	0	180,072	180,072	0	0	0
000325654	GALION	OH		05/02/2022	03/15/2023	42,793	0	1,310	0	0	1,310	0	44,103	45,302	0	1,199	1,199
000325678	BELDING	MI		05/02/2022	03/15/2023	66,617	0	2,039	0	0	2,039	0	68,656	68,656	0	0	0
000325687	WYOMING	NY		05/02/2022	03/15/2023	120,194	0	3,441	0	0	3,441	0	123,635	119,494	0	(4,141)	(4,141)
000325711	MILILANI	HI		05/02/2022	01/17/2023	290,522	0	8,893	0	0	8,893	0	299,415	299,415	0	0	0
000325717	ROCHESTER	NY		05/02/2022	02/15/2023	61,538	0	1,631	0	0	1,631	0	63,169	62,876	0	(293)	(293)
000325729	CHARLOTTE	NC		05/02/2022	03/15/2023	77,093	0	2,360	0	0	2,360	0	79,453	79,453	0	0	0
000325784	FOUNTAIN HILL	PA		05/02/2022	01/17/2023	102,165	0	3,127	0	0	3,127	0	105,293	105,293	0	0	0
000325826	NEDERLAND	TX		05/02/2022	01/17/2023	54,873	0	1,680	0	0	1,680	0	56,552	54,020	0	(2,533)	(2,533)
000325834	VIRGINIA BEACH	VA		05/02/2022	02/15/2023	45,794	0	1,402	0	0	1,402	0	47,196	47,809	0	613	613
000325841	SOUTH SALT LAKE	UT		05/02/2022	03/15/2023	59,846	0	1,721	0	0	1,721	0	61,567	60,330	0	(1,238)	(1,238)
000325874	COOS BAY	OR		05/02/2022	02/15/2023	98,982	0	2,839	0	0	2,839	0	101,821	101,715	0	(107)	(107)
000325894	VINCENNES	IN		05/02/2022	03/15/2023	63,348	0	1,939	0	0	1,939	0	65,287	65,287	0	0	0
000325931	BELTSVILLE	MD		05/02/2022	03/15/2023	478,334	0	11,922	0	0	11,922	0	490,255	481,534	0	(8,721)	(8,721)
000325940	BELOIT	WI		05/02/2022	03/15/2023	79,562	0	2,260	0	0	2,260	0	81,822	79,183	0	(2,639)	(2,639)
000325944	INDIANAPOLIS	IN		05/02/2022	02/15/2023	158,454	0	4,223	0	0	4,223	0	162,678	164,766	0	2,088	2,088
000325948	FARMINGTON	MN		05/02/2022	03/15/2023	69,952	0	2,141	0	0	2,141	0	72,093	72,093	0	0	0
000325959	EPHRATA	PA		05/02/2022	02/15/2023	163,340	0	5,000	0	0	5,000	0	168,339	166,012	0	(2,327)	(2,327)
000325983	COVINGTON	GA		05/02/2022	01/17/2023	91,008	0	2,786	0	0	2,786	0	93,794	93,794	0	0	0
000325993	TEMPLE HILLS	MD		05/02/2022	03/15/2023	174,738	0	5,349	0	0	5,349	0	180,087	186,663	0	6,576	6,576
000325997	DE SOTO	MO		05/02/2022	01/17/2023	16,848	0	516	0	0	516	0	17,363	17,363	0	0	0
000326004	ENGLEWOOD	FL		05/02/2022	02/15/2023	120,838	0	3,079	0	0	3,079	0	123,917	119,140	0	(4,777)	(4,777)
000326017	ATLANTA	GA		05/02/2022	01/17/2023	63,641	0	1,948	0	0	1,948	0	65,589	65,589	0	0	0
000326027	BOWIE	MD		05/02/2022	02/15/2023	223,455	0	6,192	0	0	6,192	0	229,647	225,860	0	(3,787)	(3,787)
000326038	EDGEWOOD	MD		05/02/2022	02/15/2023	151,546	0	4,639	0	0	4,639	0	156,185	147,719	0	(8,465)	(8,465)

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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
000326041	MARSHALL	VA		05/02/2022	03/15/2023	336,888	0	9,408	0	0	9,408	0	346,297	317,154	0	(29,142)	(29,142)
000326044	LILBURN	GA		05/02/2022	02/15/2023	207,518	0	6,110	0	0	6,110	0	213,628	213,404	0	(224)	(224)
000326081	POWHATAN	VA		05/02/2022	03/15/2023	82,173	0	2,515	0	0	2,515	0	84,688	77,563	0	(7,125)	(7,125)
000326146	ALTOONA	PA		05/02/2022	01/17/2023	30,207	0	925	0	0	925	0	31,132	31,132	0	0	0
000326181	PAIGE	TX		05/02/2022	02/15/2023	91,892	0	2,813	0	0	2,813	0	94,704	94,704	0	0	0
000326211	LAREDO	TX		05/02/2022	03/15/2023	95,713	0	2,703	0	0	2,703	0	98,416	96,431	0	(1,985)	(1,985)
000326222	SMITHVILLE	TN		05/02/2022	02/15/2023	45,643	0	1,397	0	0	1,397	0	47,041	47,041	0	0	0
000326252	BATON ROUGE	LA		05/02/2022	02/15/2023	122,234	0	3,508	0	0	3,508	0	125,741	118,792	0	(6,950)	(6,950)
000326269	LAKE STEVENS	WA		05/02/2022	02/15/2023	151,366	0	4,633	0	0	4,633	0	155,999	155,135	0	(865)	(865)
000326286	HYATTSVILLE	MD		05/02/2022	03/15/2023	177,118	0	5,139	0	0	5,139	0	182,257	176,370	0	(5,887)	(5,887)
000326308	OPELOUSAS	LA		05/02/2022	02/15/2023	92,801	0	2,697	0	0	2,697	0	95,498	85,071	0	(10,427)	(10,427)
000326363	BURLINGTON	IA		05/02/2022	01/17/2023	57,708	0	1,766	0	0	1,766	0	59,474	59,474	0	0	0
000326369	OROFINO	ID		05/02/2022	03/15/2023	133,831	0	4,097	0	0	4,097	0	137,927	132,859	0	(5,069)	(5,069)
000326374	BLACKWOOD	NJ		05/02/2022	03/15/2023	135,269	0	3,662	0	0	3,662	0	138,931	136,749	0	(2,182)	(2,182)
000326381	GRANTS PASS	OR		05/02/2022	03/15/2023	95,916	0	2,852	0	0	2,852	0	98,768	98,768	0	0	0
000326435	PEARLAND	TX		05/02/2022	03/15/2023	204,962	0	6,274	0	0	6,274	0	211,236	211,236	0	0	0
000326436	NATCHEZ	MS		05/02/2022	02/15/2023	42,857	0	1,113	0	0	1,113	0	43,969	43,244	0	(725)	(725)
000326472	ALLENTOWN	PA		05/02/2022	02/15/2023	65,434	0	2,003	0	0	2,003	0	67,437	63,675	0	(3,762)	(3,762)
000326484	EDMOND	OK		05/02/2022	02/15/2023	72,046	0	2,205	0	0	2,205	0	74,251	74,251	0	0	0
000326498	MANCHESTER	NJ		05/02/2022	02/15/2023	129,272	0	3,957	0	0	3,957	0	133,230	133,016	0	(214)	(214)
000326514	BONO	AR		05/02/2022	01/17/2023	14,383	0	440	0	0	440	0	14,824	14,824	0	0	0
000326543	MANHATTAN	KS		05/02/2022	01/17/2023	95,468	0	2,922	0	0	2,922	0	98,390	91,422	0	(6,968)	(6,968)
000326548	EL PASO	TX		05/02/2022	02/15/2023	228,279	0	6,988	0	0	6,988	0	235,267	235,267	0	0	0
000326549	COLUMBUS	MS		05/02/2022	02/15/2023	158,058	0	4,838	0	0	4,838	0	162,896	162,896	0	0	0
000326618	HOUSTON	TX		05/02/2022	02/15/2023	131,020	0	4,011	0	0	4,011	0	135,030	135,030	0	0	0
000326644	XENIA	OH		05/02/2022	01/17/2023	79,842	0	2,444	0	0	2,444	0	82,286	82,286	0	0	0
000326719	EATON	OH		05/02/2022	02/15/2023	106,897	0	3,272	0	0	3,272	0	110,169	105,584	0	(4,585)	(4,585)
000326753	NOBLESVILLE	IN		05/02/2022	01/17/2023	157,904	0	4,833	0	0	4,833	0	162,737	162,737	0	0	0
000326761	BERRYVILLE	AR		05/02/2022	02/15/2023	131,519	0	4,026	0	0	4,026	0	135,545	135,545	0	0	0
000326770	GREENWOOD	IN		05/02/2022	01/17/2023	82,590	0	2,528	0	0	2,528	0	85,118	85,118	0	0	0
000326771	MIAMI	FL		05/02/2022	02/15/2023	206,542	0	5,619	0	0	5,619	0	212,160	210,182	0	(1,979)	(1,979)
000326778	FREDERICKSBURG	VA		05/02/2022	02/15/2023	235,054	0	7,195	0	0	7,195	0	242,249	234,300	0	(7,949)	(7,949)
000326795	SWARTZ CREEK	MI		05/02/2022	02/15/2023	141,661	0	4,336	0	0	4,336	0	145,997	140,095	0	(5,902)	(5,902)
000326799	WILMINGTON	NC		05/02/2022	03/15/2023	258,987	0	7,928	0	0	7,928	0	266,914	244,801	0	(22,114)	(22,114)
000326820	LOGANSPORT	IN		05/02/2022	02/15/2023	110,093	0	3,218	0	0	3,218	0	113,311	111,745	0	(1,566)	(1,566)
0399999. Mortgages disposed						8,986,611	0	263,907	0	0	263,907	0	9,250,519	9,049,687	0	(200,832)	(200,832)
0599999 - Totals						3,606,153,609	0	302,949	0	0	302,949	0	18,983,458	18,782,626	0	(200,832)	(200,832)

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	CrossHarbor Strategic Debt Fund, L.P.	Boston	MA	Cross Harbor Capital Partners		12/29/2022			17,874,396		32,125,604	6.700
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated								0	17,874,396	0	32,125,604	XXX
000000-00-0	BARINGS L.P.	CHARLOTTE	NC	BARINGS L.P.		11/16/2021			400,000		4,000,000	0.050
000000-00-0	Golub Capital Partners Golub Capital Partners 12	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 12		04/01/2018			838,295		500,000	52.630
000000-00-0	Golub Capital Partners GDLC Feeder Fund	CHICAGO	IL	Golub Capital Partners GDLC Feeder Fund		08/12/2022			540,000		10,530,000	0.000
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.		11/28/2018			93,608			0.010
000000-00-0	PineBridge Investments L.P. II	NEW YORK	NY	PineBridge Investments L.P. II		11/25/2020			374,626		1,365,584	0.040
000000-00-0	PineBridge Investments L.P. III	NEW YORK	NY	PineBridge Investments L.P. III		10/20/2022			1,128,972		3,561,861	0.020
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	3,375,501	0	19,957,445	XXX
000000-00-0	Benefit Street Partners Debt Fund V LP	WILMINGTON	DE	Benefit Street Partners Debt Fund V LP		04/11/2022			145,314		12,070,199	0.680
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			1,986,592		12,194,986	0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	2,131,906	0	24,265,185	XXX
6099999. Total - Unaffiliated								0	23,381,803	0	76,348,234	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								0	23,381,803	0	76,348,234	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	02/14/2023	3,838,551					0		26,976	26,976			0	75,475
000000-00-0	HGI Multifamily Credit Fund	Norfolk	VA	Cash Return Distribution	07/06/2022	01/06/2023	3,768,204					0		268,029	268,029			0	
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							7,606,755	0	0	0	0	0	0	295,005	295,005	0	0	0	75,475
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	01/10/2023	14,135					0		14,135	14,135			0	
000000-00-0	AUDAX SENIOR LOAN FUND I	WILMINGTON	DE	AUDAX SENIOR LOAN FUND I	02/01/2018	02/08/2023	607,848					0		607,848	607,848			0	
000000-00-0	Golub Capital Partners Golub Capital Partners 11	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018	02/08/2023	305,586					0		305,586	305,586			0	
000000-00-0	Golub Capital Partners Golub Capital Partners 12	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 12	04/01/2018	02/08/2023	761,078					0		761,078	761,078			0	
000000-00-0	Golub Capital Partners GDLC Feeder Fund	CHICAGO	IL	Golub Capital Partners GDLC Feeder Fund	08/12/2022	03/21/2023	50,464					0		50,464	50,464			0	
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018	03/28/2023	139,462					0		139,462	139,462			0	
000000-00-0	PineBridge Investments L.P. II	NEW YORK	NY	PineBridge Investments L.P. II	11/25/2020	03/30/2023	77,486					0		77,486	77,486			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							1,956,059	0	0	0	0	0	0	1,956,059	1,956,059	0	0	0	0
000000-00-0	Benefit Street Partners BSPSOFII Structured Note	WILMINGTON	DE	Benefit Street Partners BSPSOFII Structured Note	04/08/2020	02/24/2023	763,542					0		763,542	763,542			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
1999999. Joint Venture Interests - Common Stock - Unaffiliated							763,542	0	0	0	0	0	0	763,542	763,542	0	0	0	0
6099999. Total - Unaffiliated							10,326,356	0	0	0	0	0	0	3,014,606	3,014,606	0	0	0	75,475
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							10,326,356	0	0	0	0	0	0	3,014,606	3,014,606	0	0	0	75,475

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3137FV-5Q-1	FHLMC Multifamil K113ured P K113 X1 1.380% 06/25/30		01/06/2023	BMO CAPITAL MARKETS CORP		5,066,029	0	24,445	1.A
3137FX-3T-3	FHLMC Multifamil K117ured P K117 X1 1.237% 08/25/30		01/05/2023	NATIONAL ALLIANCE SECURITIES		3,516,813	0	15,291	1.A
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		02/01/2023	Interest Capitalization		35	35	0	1.A
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		02/01/2023	Interest Capitalization		1,110	1,110	0	1.A
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		03/01/2023	Interest Capitalization		2,036	2,036	0	1.A
38378N-YB-3	GNR 2014-24 KZ 4.065% 01/16/54		03/01/2023	Interest Capitalization		14,502	14,502	0	1.A
912810-TP-3	U S TREASURY 1.500% 02/15/53		03/23/2023	Various		2,439,937	2,420,000	3,574	1.A
912810-TQ-1	U S TREASURY 3.875% 02/15/43		02/21/2023	BANK of AMERICA SEC		7,726,282	8,000,000	11,133	1.A
91282C-EZ-0	US TREASURY NOTES 0.625% 07/15/32		01/13/2023	Various		6,472,365	6,730,000	10,725	1.A
91282C-GK-1	US TREASURY NOTES 1.125% 01/15/33		02/03/2023	Various		7,959,072	8,060,000	4,405	1.A
91282C-GM-7	US TREASURY NOTES 3.500% 02/15/33		02/15/2023	Various		9,277,433	9,470,000	424	1.A
91282C-GN-5	US TREASURY NOTES 4.625% 02/28/25		03/16/2023	MARKET AXESS		1,792,682	1,770,000	3,782	1.A
91282C-GP-0	US TREASURY NOTES 4.000% 02/29/28		03/08/2023	Various		6,550,877	6,620,000	2,597	1.A
91282C-GR-6	US TREASURY NOTES 4.625% 03/15/26		03/16/2023	MORGAN STANLEY FIXED INC		204,703,125	200,000,000	50,272	1.A
0109999999. Subtotal - Bonds - U.S. Governments						255,522,298	243,087,683	126,648	XXX
445545-AR-7	REPUBLIC OF HUNGARY SOVEREIGN 6.125% 05/22/28	D	01/04/2023	J P MORGAN SEC		27,797,840	28,000,000	0	2.B FE
0309999999. Subtotal - Bonds - All Other Governments						27,797,840	28,000,000	0	XXX
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		02/01/2023	Interest Capitalization		10,119	10,119	0	1.A
3136B4-VK-1	FNR 2019-27 MZ 4.000% 06/25/59		03/01/2023	Interest Capitalization		37,565	37,565	0	1.A
3137BH-CZ-8	FHR K044 X1 0.739% 01/25/25		02/03/2023	BREAN CAPITAL LLC		96,391	0	1,061	1.A
3137F1-G6-9	FHMS K065 X1 0.667% 04/25/27		03/27/2023	BREAN CAPITAL LLC		1,263,898	0	29,649	1.A
3137F3-PA-6	FHR FHR 4772 ZD 4.000% 11/15/47		03/01/2023	Interest Capitalization		47,433	47,433	0	1.A
3137FT-ZS-9	FHMS K110 X1 1.697% 04/25/30		01/06/2023	BMO CAPITAL MARKETS CORP		16,166	0	82	1.A
3137FU-ZE-7	FHR K111 X1 1.571% 05/25/30		01/06/2023	BMO CAPITAL MARKETS CORP		6,732,514	0	32,740	1.A
3137FW-HV-5	FHLMC K116 X1 1.425% 07/25/30		01/06/2023	BMO CAPITAL MARKETS CORP		24,529	0	120	1.A
62630W-MS-3	TXBL MUNI FUNDING TRUST VARIOU MUNICIPALS 4.880% 01/01/54		03/23/2023	BARCLAYS		3,700,000	3,700,000	41,238	1.F FE
88034Y-UW-8	TENDER OPTION BOND TRUST RECEI GENERAL 4.880% 07/01/41		03/23/2023	BARCLAYS		10,000,000	10,000,000	37,901	1.F FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						21,928,615	13,795,117	142,791	XXX
06761*-AA-4	BARINGS Barings NAPLF II 4.750% 10/11/31		03/28/2023	PRIVATE PLACEMENT		1,600,000	1,600,000	0	2.B PL
72304@-AA-8	PINEBRIDGE 9.627% 09/21/32		03/16/2023	PRIVATE PLACEMENT		3,104,674	3,104,674	0	2.C PL
72304@-AB-6	PINEBRIDGE 11.627% 09/21/32		03/16/2023	PRIVATE PLACEMENT		1,411,216	1,411,216	0	4.A PL
72304#-AA-6	PINEBRIDGE 6.000% 09/30/33		03/22/2023	PRIVATE PLACEMENT		2,122,876	2,122,876	0	2.B PL
00206R-MH-2	AT&T INC 5.510% 03/25/24		01/20/2023	J P MORGAN SEC		9,299,070	9,300,000	35,804	2.B FE
00653V-AA-9	ADAPTHEALTH LLC 6.125% 08/01/28		03/27/2023	BARCLAYS		2,164,195	2,398,000	23,664	4.B FE
00653V-AC-5	ADAPTHEALTH LLC 4.625% 08/01/29		03/24/2023	BARCLAYS		4,145,375	5,102,000	37,362	4.B FE
02342T-AE-9	AMDOCS LTD 2.538% 06/15/30		03/24/2023	GOLDMAN SACHS		3,458,004	4,084,000	29,656	2.B FE
039524-AA-1	ARCHES BUYER INC 4.250% 06/01/28		01/18/2023	BANK of AMERICA SEC		6,686,875	8,000,000	42,264	4.B FE
05369A-AN-1	AVIATION CAPITAL GROUP 6.250% 04/15/28		03/29/2023	Various		6,949,690	7,000,000	0	2.C FE
05377R-DY-7	AESOP 2020-2A A 2.020% 02/20/27		02/15/2023	MITSUBISHI UFJ SECURITIES		154,089	170,000	258	1.B FE
05377R-EH-3	AESOP 2021-1A A 1.380% 08/20/27		03/09/2023	Various		18,894,963	21,425,000	15,947	1.A FE
05377R-FK-5	AESOP 2022-3A A 4.620% 02/20/27		03/03/2023	UMB BANK, N.A.-TENDER AGENT		193,250	200,000	436	1.A FE
05377R-FV-1	AESOP 2022-5A A 6.120% 04/20/27		01/09/2023	DEUTSCHE BANK		2,941,044	2,868,000	10,239	1.A FE
05377R-GJ-7	AESOP 2023-2A A 5.200% 10/20/27		01/09/2023	BARCLAYS		24,998,123	25,000,000	0	1.A FE
05377R-GU-2	AESOP 2023-3A A 5.440% 02/22/28		03/30/2023	CITIGROUP GLOBAL MKTS		11,098,134	11,100,000	0	1.A FE
05493M-AG-9	Barclays Commerc2021C11 gage S 2021-C11 XA 1.382% 09/15/54		03/07/2023	BARCLAYS		311,795	0	1,259	1.A FE
05551V-BK-8	Barclays Commerc2021C10 gage S 2021-C10 XA 1.295% 07/15/54		03/30/2023	BMO CAPITAL MARKETS CORP		132,290	0	139	1.A FE
05605N-AA-5	BX Trust 2020VIV2 2020-VIV2 C 3.542% 03/09/44		01/17/2023	SOCIETE GENERALE		160,813	200,000	354	1.G FE
05608E-AA-2	BX Trust 2020VIV3 2020-VIV3 B 3.544% 03/09/44		02/15/2023	Various		2,459,029	2,825,000	6,828	1.D 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
05608M-AA-4	BX Trust 2020VIV4 2020-VIV4 A 2.843% 03/09/44		03/22/2023	WELLS FARGO		236,577	290,000	527	1.A
05608R-AA-3	BX Trust 2021ARIA 2021-ARIA A 5.584% 10/15/36		01/20/2023	DEUTSCHE BANK		9,662,500	10,000,000	13,395	1.A
05608R-AG-0	BX Trust 2021ARIA 2021-ARIA C 6.355% 10/15/36		01/24/2023	BARCLAYS		96,000	100,000	187	1.A
05609J-AJ-1	BXHPP Trust 2021FILM 2021-FILM B 5.609% 08/15/36		03/22/2023	GOLDMAN SACHS		3,685,000	4,000,000	5,584	1.A
06427D-AV-5	Banc of America 2017BNK3al Mor 2017-BNK3 AS 3.748% 02/15/50		03/29/2023	BREAN CAPITAL LLC		918,438	1,000,000	3,123	1.A
06539W-BC-9	Bank 2020BN25 2020-BN25 XA 0.882% 01/15/63		01/25/2023	BREAN CAPITAL LLC		3,809,135	0	51,637	1.A FE
06540W-BH-5	BANK 2019-BN19 XA 0.948% 08/15/61		03/23/2023	BARCLAYS		465,486	0	6,779	1.A FE
06644E-AM-0	20235YR1 2023-5YR1 AS 0.000% 03/15/56		03/30/2023	WELLS FARGO		25,312,225	25,000,000	80,145	1.A FE
073730-AG-8	BEAM SUNTORY INC 3.250% 06/15/23		01/26/2023	J P MORGAN SEC		6,662,359	6,710,000	27,259	2.B FE
08576P-AK-7	BERRY GLOBAL INC 5.500% 04/15/28		03/27/2023	CITIGROUP GLOBAL MKTS		6,936,720	7,000,000	0	2.C FE
093645-AJ-8	BLOCK COMMUNICATIONS 4.875% 03/01/28		03/28/2023	WELLS FARGO		2,746,590	3,157,000	12,398	4.A FE
09951L-AA-1	BOOZ ALLEN HAMILTON INC 3.875% 09/01/28		01/19/2023	GOLDMAN SACHS		8,257,500	9,000,000	137,563	2.C FE
10637W-AA-7	Brean Asset Back2022RM5 ities 2022-RM5 A 4.500% 09/25/62		03/25/2023	Interest Capitalization		16,617	16,617	0	1.A FE
10638C-AA-0	BABS 2021-RM1 A 1.400% 10/25/63		03/25/2023	Interest Capitalization		25,521	25,521	0	1.A FE
10638N-AA-6	Brean Asset Back2022RM3 ities 2022-RM3 A 1.750% 02/25/62		02/25/2023	Interest Capitalization		20,156	20,156	0	1.A FE
12467A-AF-5	C&S GROUP ENTERPRISES LL 5.000% 12/15/28		01/10/2023	WELLS FARGO		3,831,250	5,000,000	18,750	4.B FE
12530K-AA-7	Cascade Funding 2023HB11 Trust 2023-HB11 A 4.000% 02/25/37		02/24/2023	NOMURA SECURITIES INTERNATIONA		14,233,668	15,000,000	0	1.A FE
12531Y-AU-2	CFCRE 2016-C4 AM 3.691% 05/10/58		03/29/2023	BMO CAPITAL MARKETS CORP		4,604,688	5,000,000	15,379	1.A
12593G-AJ-1	COMM 2015-PC1 B 4.298% 07/10/50		03/27/2023	BMO CAPITAL MARKETS CORP		4,392,821	4,805,000	16,061	1.A
12636L-BE-9	CSAIL Commercial2016C5 e Trus 2016-C5 C 4.645% 11/15/48		03/30/2023	BREAN CAPITAL LLC		6,278,125	7,000,000	27,095	1.A
12636M-AL-2	CSAIL Commercial2016C6 e Trus 2016-C6 C 4.921% 01/15/49		03/30/2023	BREAN CAPITAL LLC		3,292,422	3,700,000	1,011	1.C
12637U-BA-6	CSAIL Commercial2016C7 e Trus 2016-C7 AS 3.958% 11/15/49		03/16/2023	BARCLAYS		3,731,875	4,000,000	8,356	1.A
12658P-AA-2	CP CANYONS WFH 4.390% 09/01/61		02/14/2023	STERN		3,400,000	3,400,000	5,547	1.B FE
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2023	Interest Capitalization		0	0	0	1.A FM
13123X-AZ-5	CALLON PETROLEUM CO 6.375% 07/01/26		02/22/2023	MORGAN STANLEY HI-YLD		369,375	394,000	3,698	4.A FE
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP 4.500% 10/01/29		03/24/2023	SUNTRUST		4,620,300	5,000,000	110,625	2.C FE
17291H-AA-2	Citigroup Commer2021PRM2tgage 2021-PRM2 A 5.659% 10/15/38		01/03/2023	CITIGROUP GLOBAL MKTS		1,446,563	1,500,000	4,610	1.A
17325D-AF-0	CGCMT 2016-P5 AS 3.396% 10/10/49		03/30/2023	BREAN CAPITAL LLC		3,641,250	4,000,000	755	1.A
17326C-BB-9	Citigroup Commer2017B1 tgage 2017-B1 AS 3.711% 08/15/50		01/17/2023	BARCLAYS		1,856,875	2,000,000	3,711	1.A
17326D-AG-7	Citigroup Commer2017P8 tgage 2017-P8 B 4.192% 09/15/50		01/18/2023	BREAN CAPITAL LLC		7,235,000	8,000,000	17,700	1.B
19685G-AA-4	COLT Funding LLC20224 2022-4 A1 4.301% 03/25/67		01/01/2023	INTL FCSTONE FINANCIAL INC		1,343,874	1,385,437	3,310	1.A FE
207932-AA-2	FNMA - CAS2023R01 2023-R01 1M1 6.960% 12/25/42		01/11/2023	BANK of AMERICA SEC		9,000,000	9,000,000	0	2.A FE
21872F-AE-7	CoreVest America20191 e Ltd 2019-1 C 4.226% 03/15/52		02/08/2023	WELLS FARGO		1,062,840	1,088,000	1,149	1.F FE
21873A-AA-5	CoreVest America20204 e Ltd 2020-4 A 1.174% 12/15/52		01/25/2023	GOLDMAN SACHS		7,619,554	8,393,674	7,117	1.A FE
21873A-AE-7	CoreVest America20204 e Ltd 2020-4 XB 2.794% 12/15/52		01/30/2023	PERFORMANCE TRUST CAPITAL		1,912,500	0	0	1.A FE
21873B-AA-3	CoreVest America20212 e Ltd 2021-2 A 1.408% 07/15/54		02/01/2023	WELLS FARGO		951,191	1,079,653	84	1.A FE
21873C-AC-7	CoreVest America20203 e Ltd 2020-3 XA 3.725% 08/15/53		01/19/2023	PERFORMANCE TRUST CAPITAL		5,910,623	0	146,049	1.A FE
21873N-AA-7	CoreVest America20213 e Trus 2021-3 A 1.900% 10/15/54		01/25/2023	GOLDMAN SACHS		8,418,213	9,336,955	12,812	1.A FE
224927-AA-1	Credit Acceptanc20231A oan Tr 2023-1A A 6.480% 03/15/33		03/08/2023	WELLS FARGO		19,998,730	20,000,000	0	1.A FE
226373-AT-5	CRESTWOOD MIDSTREAM PART 7.375% 02/01/31		01/17/2023	WELLS FARGO		5,000,000	5,000,000	0	3.C FE
24702H-AG-8	Dell Equipment F20231 rust 2023-1 B 6.020% 09/22/28		03/14/2023	BANK of AMERICA SEC		7,787,370	7,789,000	0	1.C FE
27034R-AA-1	EARTHSTONE ENERGY HOL 8.000% 04/15/27		03/24/2023	RBC/DAIN		7,200,000	7,500,000	271,667	4.A FE
29429E-AH-4	Citigroup Commer2016P4 tgage 2016-P4 AS 3.075% 07/10/49		01/04/2023	BANK of AMERICA SEC		5,290,852	5,880,000	2,511	1.A
29429M-AE-3	CGCMT 2019-SMRT B 4.380% 01/10/36		03/20/2023	BARCLAYS		1,568,000	1,600,000	4,088	1.A
30225V-AJ-6	EXTRA SPACE STORAGE LP 5.700% 04/01/28		03/21/2023	J P MORGAN SEC		4,991,150	5,000,000	0	2.B FE
31620M-BP-0	FIDELITY NATIONAL INFORM 0.375% 03/01/23		02/01/2023	TD SECURITIES		33,129,696	33,310,000	46,553	2.B FE
316773-CX-6	FIFTH THIRD BANCORP 3.650% 01/25/24		03/02/2023	TD SECURITIES		8,854,200	9,000,000	37,413	2.A FE
31739R-AA-1	Finance of Ameri2023S1 tured 2023-S1 A1 3.000% 02/23/53		03/28/2023	RAYMOND JAMES		18,360,787	19,991,199	4,165	1.A PL

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31739R-AA-1	Finance of Ameri2023S1 tured 2023-S1 A1 3.000% 02/23/53		02/21/2023	RAYMOND JAMES		4,018	4,401	0	1.G PL
320209-AA-7	FIRST FINANCIAL BANCORP 5.125% 08/25/25		01/25/2023	PIPER JAFFRAY		9,690,000	10,000,000	216,389	2.B FE
33767T-AE-0	Firstkey Homes T2021SFR2 2021-SFR2 C 1.707% 09/17/38		03/02/2023	J P MORGAN SEC		4,272,461	5,000,000	1,185	1.G FE
33767W-AC-7	Firstkey Homes T2021SFR1 2021-SFR1 B 1.788% 08/17/38		02/17/2023	BANK of AMERICA SEC		2,082,949	2,375,000	2,477	1.C FE
36169D-AA-0	GCAT 2023NQM2 2023-NQM2 A1 5.837% 11/25/67		01/30/2023	BARCLAYS		19,999,898	20,000,000	123,226	1.A FE
36209@-AA-9	Golub Capital Partners GDLC Feeder Fund 4.500% 07/31/31		02/02/2023	PRIVATE PLACEMENT		1,260,000	1,260,000	0	2.C PL
36251F-BD-7	GSMS 2015-GC28 C 4.310% 02/10/48		01/27/2023	BARCLAYS		1,863,750	2,000,000	7,183	1.A
36252T-AV-7	GSMS 2016-GS2 AS 3.292% 05/10/49		01/13/2023	BANK of AMERICA SEC		14,048,782	15,038,000	23,377	1.A
36255M-AN-7	GSMS 2017-SLP E 4.599% 10/10/32		01/12/2023	BMO CAPITAL MARKETS CORP		88,000	100,000	204	1.B
36255N-AX-3	GSMS 2018-GS9 AS 4.141% 03/10/51		02/01/2023	BARCLAYS		89,904	99,000	23	1.A
36257E-AB-9	GS Mortgage-Back2019SL1 ities 2019-SL1 A2 2.875% 01/25/59		03/30/2023	GOLDMAN SACHS		7,118,214	7,374,000	1,178	1.A FE
37045V-AE-0	GENERAL MOTORS CO 4.875% 10/02/23		02/08/2023	GOLDMAN SACHS		23,900,000	23,900,000	414,267	2.C FE
37331N-AD-3	GEORGIA-PACIFIC LLC 3.734% 07/15/23		03/21/2023	BARCLAYS		4,972,550	5,000,000	35,266	1.G FE
38014R-AG-9	GLS Auto Receiva20202A st 2020-2A D 7.480% 04/15/27		01/11/2023	WELLS FARGO		14,737,261	14,515,000	84,445	2.A FE
38141G-WU-4	GOLDMAN SACHS GROUP INC 5.708% 02/23/23		01/27/2023	RBC/DAIN		27,058,094	27,048,000	282,117	1.F FE
39152T-AN-0	GWT 2019-WOLF E 7.674% 12/15/36		03/29/2023	WELLS FARGO		19,275,000	20,000,000	68,209	1.A
40435R-QG-9	HSBC BANK USA NA 5.330% 01/19/24		01/20/2023	WELLS FARGO		29,800,000	29,800,000	0	1.A FE
40443D-AE-2	HPEFS Equipment 20231A 2023-1A C 5.910% 04/20/28		03/31/2023	J P MORGAN SEC		24,990,234	25,000,000	57,458	1.B FE
418751-AE-3	HAT HOLDINGS I LLC/HAT 3.375% 06/15/26		03/29/2023	BANK of AMERICA SEC		2,662,458	3,113,000	30,552	3.A FE
42806M-AA-7	Hertz Vehicle Fi20212A LLC 2021-1A A 1.210% 12/26/25		03/03/2023	Various		22,491,348	24,211,000	4,903	1.A FE
42806M-AE-9	Hertz Vehicle Fi20212A LLC 2021-2A A 1.680% 12/27/27		02/15/2023	Various		15,692,345	17,931,000	15,189	1.A FE
43730N-AC-0	Home Partners of20221 Trust 2022-1 B 4.330% 04/17/39		02/28/2023	WELLS FARGO		913,971	968,125	116	1.D FE
43732V-AA-4	Home Partners of20212 Trust 2021-2 B 2.302% 12/17/26		02/22/2023	WELLS FARGO		2,187,016	2,486,128	3,656	1.D FE
44891A-CB-1	HYUNDAI CAPITAL AMERICA 5.500% 03/30/26		03/28/2023	BARCLAYS		6,974,660	7,000,000	0	2.A FE
465685-AG-0	ITC HOLDINGS CORP 4.050% 07/01/23		02/15/2023	TD SECURITIES		7,767,162	7,800,000	40,365	2.B FE
46590M-AV-2	JPMCC 2016-JP2 AS 3.056% 08/15/49		03/16/2023	BARCLAYS		2,424,563	2,680,000	4,322	1.A
46648K-AY-2	JPMDB Commercial2017C7 e Secu 2017-C7 AS 3.713% 10/15/50		01/17/2023	BREAN CAPITAL LLC		9,315,625	10,000,000	18,563	1.A
46651B-BB-5	JP Morgan Mortga20196 2019-6 B4 4.234% 12/25/49		02/15/2023	ROBERT W. BAIRD		75,472	93,175	175	3.B FE
46654K-AF-4	JP Morgan Mortga202111 2021-11 A4 2.500% 01/25/52		03/30/2023	Cantor Fitzgerald Fixed		2,444,872	2,835,662	5,908	1.A
476681-AA-9	JMIKE 2019-1A A2 4.433% 02/15/50		03/02/2023	MIZUHO SECURITIES USA INC		1,899,959	2,089,213	5,403	2.B FE
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		01/03/2023	GUGGENHEIM CAPITAL MARKETS		9,971,780	10,935,000	95,678	2.B FE
49427R-AR-3	KILROY REALTY LP 2.650% 11/15/33		03/31/2023	BARCLAYS		145,873	234,000	2,394	2.B FE
50209T-AA-8	LATITUDE MANAGEM2019CRE3 ESTAT 2019-CRE3 A 6.197% 12/22/35		01/26/2023	Various		1,409,675	1,422,724	4,714	1.A FE
55316V-AA-2	MHC Commercial M2021MHC Trust 2021-MHC A 5.510% 04/15/38		01/11/2023	J P MORGAN SEC		1,258,758	1,290,000	5,319	1.A
58502B-AE-6	MEDNAX INC 5.375% 02/15/30		01/05/2023	Various		4,400,000	5,000,000	107,500	3.C FE
591894-CE-8	METROPOLITAN EDISON 5.200% 04/01/28		03/28/2023	BARCLAYS		3,994,440	4,000,000	0	2.A FE
59565J-AA-9	MIDAS OPCO HOLDINGS LLC 5.625% 08/15/29		03/24/2023	CITIGROUP GLOBAL MKTS		3,243,750	3,750,000	25,195	4.B FE
59833C-AC-6	MIDWEST CONNECTOR CAPIT 4.625% 04/01/29		02/17/2023	Various		414,945	450,000	8,113	2.B FE
61690A-AG-9	Morgan Stanley B2015C27 t 2015-C27 AS 4.068% 12/15/47		01/13/2023	BARCLAYS		952,344	1,000,000	1,921	1.A
61690Q-AH-2	MSBAM 2015-C23 B 4.140% 07/15/50		03/28/2023	BMO CAPITAL MARKETS CORP		1,771,650	1,905,000	6,354	1.A
61691Q-AH-1	MSC 2018-L1 AS 4.637% 10/15/51		03/31/2023	BMO CAPITAL MARKETS CORP		4,610,938	5,000,000	1,932	1.A
61692B-BU-3	MSC 2020-HR8 XA 1.838% 07/15/53		02/07/2023	DEUTSCHE BANK		2,477,742	0	9,825	1.A FE
617446-8W-2	MORGAN STANLEY 5.068% 01/25/24		01/30/2023	BANK OF NEW YORK		7,493,625	7,500,000	6,938	1.E FE
61765L-AX-8	Morgan Stanley B2015C24 t 2015-C24 B 4.328% 05/15/48		01/27/2023	BARCLAYS		1,890,000	2,000,000	7,214	1.A
61765T-AG-8	MSBAM 2015-C25 XA 1.038% 10/15/48		02/23/2023	PERFORMANCE TRUST CAPITAL		70,802	0	2,980	1.A FE
61766E-BH-7	MSBAM 2016-C29 AS 3.604% 05/15/49		03/28/2023	BANK of AMERICA SEC		10,628,770	11,500,000	16,568	1.A
62475W-AA-3	MTN Commercial M2022LPFLTrust 6.224% 03/15/39		01/19/2023	GOLDMAN SACHS		6,058,254	6,175,000	8,062	1.A
62475W-AC-9	MTN Commercial M2022LPFLTrust 2022-LPFL B 6.723% 03/15/39		01/12/2023	Various		5,455,781	5,650,000	1,956	1.A

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62886E-AY-4	NCR CORP 5.000% 10/01/28		03/28/2023	CITIGROUP GLOBAL MKTS		3,237,188	3,750,000	93,229	4.B FE
62886E-BA-5	NCR CORP 5.125% 04/15/29		03/29/2023	CITIGROUP GLOBAL MKTS		3,178,125	3,750,000	87,979	4.B FE
64828X-AA-1	New Residential 2020RPL1 Loan 2020-RPL1 A1 2.750% 11/25/59		03/24/2023	INTL FCSTONE FINANCIAL INC		8,662,524	9,273,658	19,127	1.A
64829J-BE-2	New Residential 20171A Loan 2017-1A B3 5.431% 02/25/57		01/04/2023	INTL FCSTONE FINANCIAL INC		5,501,152	5,756,602	4,335	1.A
64829J-BE-2	New Residential 20171A Loan 2017-1A B3 5.431% 02/25/57		01/04/2023	INTL FCSTONE FINANCIAL INC		103,845	108,667	82	1.B
64830N-AA-9	New Residential 2019RPL3 Loan 2019-RPL3 A1 2.750% 07/25/59		03/24/2023	INTL FCSTONE FINANCIAL INC		8,666,681	9,246,432	19,071	1.A
64831K-AA-4	New Residential 2022SFR1 Loan 2022-SFR1 A 2.400% 02/17/39		03/02/2023	Cantor Fitzgerald Fixed		4,366,767	4,986,139	1,662	1.A FE
66981X-AC-5	AMSR Trust 2023SFR1 2023-SFR1 C 4.000% 04/17/40		02/22/2023	DEUTSCHE BANK		9,113,974	10,000,000	0	1.G FE
67181D-AA-9	OAKIG 2020-1A A1 1.850% 11/20/50		01/11/2023	INTL FCSTONE FINANCIAL INC		5,255,638	5,878,379	6,948	1.A FE
678858-BW-0	OKLAHOMA GAS & ELECTRIC 0.553% 05/26/23		02/28/2023	KEY BANC-MCDONALD		8,903,160	9,000,000	13,272	1.G FE
69145C-AA-2	Oxford Finance F20231A rust 2023-1A A2 6.716% 02/15/31		01/27/2023	BARCLAYS		30,000,000	30,000,000	0	1.F FE
69349A-AA-0	PNC CAPITAL TRUST C 5.532% 06/01/28		01/17/2023	J P MORGAN SEC		61,003	65,000	472	2.B FE
69354N-AE-6	PRA GROUP INC 8.375% 02/01/28		03/24/2023	Various		13,470,125	13,350,000	50,715	3.B FE
709599-BS-2	PENSKE TRUCK LEASING/PTL 5.700% 02/01/28		01/05/2023	WELLS FARGO		9,979,200	10,000,000	0	2.B FE
709599-BT-0	PENSKE TRUCK LEASING/PTL 5.550% 05/01/28		03/27/2023	J P MORGAN SEC		19,908,400	20,000,000	0	2.B FE
74331F-AC-5	Progress Residen2021SFR1st 2021-SFR1 B 1.303% 04/17/38		01/03/2023	INTL FCSTONE FINANCIAL INC		245,367	285,000	41	1.C FE
74333D-AC-8	PROG 2021-SFR2 B 1.796% 04/19/38		03/01/2023	J P MORGAN SEC		3,846,504	4,375,000	1,266	1.D FE
74333D-AE-4	PROG 2021-SFR2 C 1.997% 04/19/38		03/22/2023	J P MORGAN SEC		8,227,166	9,325,000	8,745	1.G FE
74333E-AB-8	Progress Residen2021SFR4st 2021-SFR4 B 1.808% 05/17/38		02/17/2023	BANK of AMERICA SEC		1,649,942	1,865,000	1,967	1.D FE
74333T-AC-3	Progress Residen2021SFR8st 2021-SFR8 B 1.681% 10/17/38		01/12/2023	BANK of AMERICA SEC		8,666,211	10,000,000	5,603	1.D FE
74333V-AC-8	Progress Residen2021SFR3st 2021-SFR3 B 1.888% 05/17/26		02/17/2023	BANK of AMERICA SEC		1,417,500	1,600,000	1,762	1.C FE
75508X-AA-4	RAYONIER LP 2.750% 05/17/31		01/04/2023	BARCLAYS		10,747,302	13,256,000	49,618	2.C FE
78016E-ZV-2	ROYAL BANK OF CANADA 4.670% 07/29/24		02/03/2023	RBC/DAIN		16,075,528	16,100,000	16,804	1.E FE
80285U-AF-8	Santander Drive 20223 eivabl 2022-3 C 4.490% 08/15/29		01/10/2023	BANK of AMERICA SEC		24,449,219	25,000,000	84,188	1.F FE
80287H-AE-8	Santander Drive 20225 eivabl 2022-5 C 4.740% 10/16/28		01/06/2023	BANK of AMERICA SEC		10,493,396	10,682,000	35,162	1.F FE
81748X-AD-6	Sequoia Mortgage20215 2021-5 A4 2.500% 07/25/51		03/28/2023	GOLDMAN SACHS		6,187,763	7,153,484	14,406	1.A
82088K-AK-4	SHEA HOMES LP/FNDG CP 4.750% 02/15/28		03/24/2023	GOLDMAN SACHS		663,750	750,000	4,255	3.C FE
826943-AB-8	Sierra Receivabl20231A ng Co 2023-1A B 5.830% 01/20/40		03/29/2023	BARCLAYS		7,998,299	8,000,000	0	1.F FE
842587-CU-9	SOUTHERN CO 2.950% 07/01/23		02/01/2023	CITIGROUP GLOBAL MKTS		6,938,540	7,000,000	18,356	2.B FE
84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD 4.875% 11/01/27		03/16/2023	STIFEL NICHOLAS		363,958	394,000	7,416	4.B FE
85172F-AM-1	SPRINGLEAF FINANCE CORP 6.875% 03/15/25		02/22/2023	GMP SECURITIES		357,308	366,000	11,113	3.B FE
862121-AB-6	STORE CAPITAL CORP 4.625% 03/15/29		03/21/2023	WELLS FARGO		14,906,226	16,851,000	17,319	2.C FE
87227L-AA-5	TCF NATIONAL BANK 4.125% 07/02/29		01/10/2023	PIPER JAFFRAY		1,920,000	2,000,000	2,292	2.A FE
87303T-AA-5	TTAN 2021MHC 2021-MHC A 5.534% 03/15/38		01/01/2023	Interest Capitalization		0	0	0	1.A FE
88033G-DB-3	TENET HEALTHCARE 5.125% 11/01/27		01/20/2023	Tax Free Exchange		3,816,000	3,816,000	42,917	3.C FE
88033G-DS-6	TENET HEALTHCARE 6.250% 02/01/27		02/01/2023	Tax Free Exchange		1,630,000	1,630,000	50,938	4.A FE
89172Y-AG-5	TPMT 2016-3 B3 4.101% 04/25/56		01/03/2023	J P MORGAN SEC		8,712,500	10,000,000	4,537	1.A
89175J-AB-6	TPMT 2017-6 A2 3.000% 10/25/57		03/23/2023	CITIGROUP GLOBAL MKTS		821,163	895,000	1,939	1.A
89181J-AA-0	Towd Point Mortg20231 t 2023-1 A1 3.750% 01/25/63		01/24/2023	BANK of AMERICA SEC		9,533,390	10,000,000	31,250	1.A FE
89614Y-AB-2	Tricon Residenti2021SFR1 2021-SFR1 B 2.244% 07/17/38		03/02/2023	BANK of AMERICA SEC		6,358,046	7,175,000	3,670	1.D FE
89616Q-AC-5	Tricon Residenti2022SFR1 2022-SFR1 C 4.303% 04/17/39		01/06/2023	BANK of AMERICA SEC		402,086	435,000	468	1.G FE
92537R-AA-7	TK ELEVATOR US NEWCO INC 5.250% 07/15/27		01/03/2023	CITIGROUP GLOBAL MKTS		3,610,000	4,000,000	99,167	4.A FE
92539B-AA-0	Verus Securitiza20231 st 2023-1 A1 5.850% 12/25/67		01/11/2023	MORGAN STANLEY FIXED INC		6,999,958	7,000,000	20,475	1.A FE
92539D-AA-6	Verus Securitiza20232 st 2023-2 A1 6.193% 03/25/68		03/14/2023	MORGAN STANLEY FIXED INC		7,999,938	8,000,000	28,901	1.A FE
928668-BJ-0	VOLKSWAGEN GROUP AMERICA 0.875% 11/22/23		02/24/2023	STIFEL NICHOLAS		1,934,000	2,000,000	4,667	2.A FE
92937E-AG-9	WFRBS 2013-C11 B 3.714% 03/15/45		01/20/2023	BARCLAYS		739,364	786,558	1,866	1.A
92937E-AH-7	WFRBS 2013-C11 C 4.309% 03/15/45		01/20/2023	BARCLAYS		81,000	90,000	238	1.A
94989K-AX-1	Wells Fargo Comm2015C29 ortgag 2015-C29 AS 4.013% 06/15/48		02/02/2023	BMO CAPITAL MARKETS CORP		1,447,500	1,500,000	836	1.A

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94989N-BH-9	Wells Fargo Comm2015C30 ortgag 2015-C30 XA 0.880% 09/15/58		03/31/2023	BMO CAPITAL MARKETS CORP		96,306	0	415	1.A FE
94989T-BB-9	Wells Fargo Comm2015LC22ortgag 2015-LC22 AS 4.207% 09/15/58		01/24/2023	BARCLAYS		10,465,772	10,870,000	31,757	1.A
95000K-BG-9	WFCM 2016-NXS6 B 3.811% 11/15/49		02/15/2023	WELLS FARGO		8,181,801	9,075,000	24,872	1.A
95001R-BC-2	WFCM 2018-C48 C 5.137% 01/15/52		02/10/2023	BREAN CAPITAL LLC		2,161,444	2,396,000	7,825	1.A
95002N-AA-5	WFCM 2019-JWDR A 2.501% 09/15/31		01/11/2023	J P MORGAN SEC		163,393	185,000	154	1.A FE
957638-AD-1	WESTERN ALLIANCE BANCORP 3.000% 06/15/31		01/27/2023	STIFEL NICHOLAS		8,874,846	10,145,000	38,889	2.B FE
96042X-AE-5	Westlake Automob20231A ivable 2023-1A B 5.410% 01/18/28		01/10/2023	J P MORGAN SEC		9,999,502	10,000,000	0	1.C FE
96042X-AF-2	Westlake Automob20231A ivable 2023-1A C 5.740% 08/15/28		01/10/2023	J P MORGAN SEC		9,998,677	10,000,000	0	1.F FE
98421M-AA-4	XEROX HOLDINGS CORP 5.000% 08/15/25		02/10/2023	SUMRIDGE PARTNERS		371,345	394,000	9,795	3.B FE
98920M-AA-0	Zaxby's Funding 20211A 2021-1A A2 3.238% 07/30/51		03/28/2023	MIZUHO SECURITIES USA INC		4,112,567	4,925,000	26,579	2.B FE
BENFIT-VA-0	Benefit Street Partners 3.500% 04/11/30		03/22/2023	PRIVATE PLACEMENT		290,627	290,627	0	2.B PL
BENFIT-VB-0	Benefit Street Partners 9.299% 04/11/30		03/22/2023	PRIVATE PLACEMENT		145,314	145,314	0	3.B PL
PPFLJD-71-9	HENDR 2022-A16 HENDR 2022-A16 5.580% 12/31/77		02/01/2023	VFN-US BANK		9,747,143	9,747,143	0	5.B GI
PPFLJT-B9-2	HENDR 2022-A17 HENDR 2022-A17 6.380% 12/31/77		02/15/2023	VFN-US BANK		2,590,265	2,590,265	0	5.B GI
PPFLJT-BB-7	HENDR 2022-A17 HENDR 2022-A18 5.900% 12/31/77		02/15/2023	VFN-US BANK		4,298,529	4,298,529	0	5.B GI
PPFRLU-0L-8	HENDR 2022-A14 HENDR 2022-A14 5.750% 12/31/77		01/04/2023	VFN-US BANK		9,623,532	9,623,532	0	5.B GI
PPFW5D-ZD-3	HENDR 2022-A15 HENDR 2022-A15 5.380% 12/31/77		01/19/2023	VFN-US BANK		5,278,496	5,278,496	0	5.B GI
PPFX7L-LU-8	HENDR 2022-A22 HENDR 2022-A22 5.840% 12/31/77		03/29/2023	VFN-US BANK		3,081,583	3,081,583	0	5.B GI
PPFZ69-5Z-8	HENDR 2022-A21 HENDR 2022-A21 5.750% 12/31/77		03/21/2023	VFN-US BANK		2,010,290	2,010,290	0	5.B GI
PPG90K-J6-5	HENDR 2022-A19 HENDR 2022-A19 6.120% 12/31/77		02/27/2023	VFN-US BANK		3,825,290	3,825,290	0	5.B GI
PPGE00-CL-0	HENDR 2022-A20 HENDR 2022-A20 6.330% 12/31/77		03/14/2023	VFN-US BANK		2,297,367	2,297,367	0	5.B GI
06367D-3U-7	BANK OF MONTREAL CHICAGO 5.370% 01/12/24	A	01/12/2023	BANK of AMERICA SEC		20,000,000	20,000,000	2,667	1.A FE
36485M-AM-1	GARDA WORLD SECURITY 7.750% 02/15/28	A	03/30/2023	NATIONAL BANK OF CANADA		7,875,000	8,000,000	105,271	4.B FE
380355-AD-9	GOEASY LTD 5.375% 12/01/24	A	03/10/2023	BMO CAPITAL MARKETS CORP		414,398	431,000	6,213	3.C FE
923725-AD-7	VERMILION ENERGY INC 6.875% 05/01/30	A	03/30/2023	RBC/DAIN		6,245,790	6,826,000	195,680	3.C FE
000000-00-0	MONG DUONG FIN HLDGS BV 5.125% 05/07/29	D	02/09/2023	STANDARD CHARTERED BANK		9,080,000	10,000,000	131,480	3.B FE
01749W-AC-7	Allegro CLO Ltd 20221A 2022-1A B 6.689% 07/20/35	D	03/28/2023	ROBERT W. BAIRD		14,266,200	14,750,000	189,105	1.C FE
04002R-AG-5	AREIT 2020-CRE4 C 7.782% 04/15/37	D	01/04/2023	MESIROW FINANCIAL		1,235,202	1,268,500	4,459	1.F FE
05072M-AG-8	Audax Senior Deb20204A LC 2020-4A AR 7.189% 04/20/35	D	03/17/2023	BANK of AMERICA SEC		30,000,000	30,000,000	0	1.A Z
05492Q-AA-4	BDS 2020-FL5 A 5.956% 02/16/37	D	01/24/2023	MORGAN STANLEY FIXED INC		6,608,461	6,655,256	7,437	1.A FE
05583J-AN-2	BPCE SA 5.975% 01/18/27	D	01/10/2023	J P MORGAN SEC		20,000,000	20,000,000	0	2.A FE
09203B-AG-6	Black Diamond CL20221A 2022-1A B 7.726% 10/25/35	D	03/23/2023	ROBERT W. BAIRD		8,775,000	9,000,000	178,334	1.C FE
17186H-AG-7	CIMPRESS NV 7.000% 06/15/26	D	02/01/2023	Tax Free Exchange		8,338,417	8,195,000	73,300	5.A FE
19123M-AD-5	COCA-COLA EUROPEAN PARTN 0.500% 05/05/23	D	02/17/2023	TD SECURITIES		3,071,449	3,100,000	4,607	2.A FE
22535W-AE-7	CREDIT AGRICOLE LONDON 3.750% 04/24/23	D	02/15/2023	CREDIT AGRICOLE SECURITIES		14,885,254	14,920,000	159,784	1.G FE
24460A-AE-0	Deerpath Capital20231A 2023-1A B1 8.558% 04/15/35	D	02/03/2023	Greensledge		14,500,000	14,500,000	0	1.C FE
24460A-AG-5	Deerpath Capital20231A 2023-1A C 9.908% 04/15/35	D	02/03/2023	Greensledge		4,500,000	4,500,000	0	1.F FE
40441L-AA-4	HGI CRE CLO Ltd 2021FL1 2021-FL1 A 5.778% 06/16/36	D	01/25/2023	PERFORMANCE TRUST CAPITAL		7,798,979	7,981,047	8,714	1.A FE
50202K-AC-0	Ladder Capital C2021FL2 l Mort 2021-FL2 AS 6.278% 12/13/38	D	01/05/2023	J P MORGAN SEC		7,904,370	8,304,000	33,838	1.A FE
55283T-AC-2	MF1 Multifamily 2021FL6 Mortga 2021-FL6 AS 6.211% 07/16/36	D	03/22/2023	PERFORMANCE TRUST CAPITAL		7,630,000	8,000,000	9,580	1.A FE
55300R-AG-6	MGMCHI 4.750% 02/01/27	D	03/01/2023	Various		8,809,188	10,000,000	39,267	4.A FE
629167-AE-7	NLY Commercial M2019FL2 Trust 2019-FL2 B 6.609% 02/15/36	D	02/01/2023	AMHERST SECURITIES GROUP		13,603,613	14,226,000	47,744	1.A FE
78392B-AD-9	SK HYNIX INC 6.250% 01/17/26	D	01/10/2023	CITIGROUP GLOBAL MKTS		9,961,500	10,000,000	0	2.C FE
78392B-AE-7	SK HYNIX INC 6.375% 01/17/28	D	01/10/2023	CITIGROUP GLOBAL MKTS		6,965,770	7,000,000	0	2.C FE
78486B-AC-8	Starwood Commerc2021FL2 gage T 2021-FL2 AS 6.178% 04/18/38	D	01/11/2023	J P MORGAN SEC		6,925,875	7,300,000	32,796	1.A FE
81785A-AA-6	720 East CLO 20220221A . 2022-1A A 7.339% 01/20/36	D	03/21/2023	J P MORGAN SEC		10,053,000	10,000,000	187,925	1.A FE
81785E-AG-5	720 East CLO Ltd2023IA 2023-IA C 7.958% 04/15/36	D	02/15/2023	J P MORGAN SEC		15,000,000	15,000,000	0	1.F FE
86565F-YF-3	SUMITOMO MITSUI BANK NY 5.330% 01/18/24	D	01/18/2023	BANK of AMERICA SEC		14,700,000	14,700,000	0	1.A FE
88429R-AC-2	37 Capital CLO L20231A 2023-1A B 7.358% 04/15/36	D	03/31/2023	J P MORGAN SEC		10,000,000	10,000,000	0	1.C Z
88429R-AE-8	37 Capital CLO L20231A 2023-1A C 8.258% 04/15/36	D	03/31/2023	J P MORGAN SEC		9,000,000	9,000,000	0	1.F Z
902613-AV-0	UBS GROUP AG 5.959% 01/12/34	D	01/03/2023	UBS WARBURG		15,000,000	15,000,000	0	1.G FE
92537V-AA-8	TK ELEVATOR HOLDCO GMBH 7.625% 07/15/28	D	02/08/2023	BARCLAYS		453,560	493,000	2,611	5.A FE
98313R-AG-1	WYNN MACAU LTD 5.500% 01/15/26	D	02/03/2023	Various		10,605,260	11,357,000	183,107	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
Y00130-RW-9	ADANI PORTS AND SPECIAL 3.375% 07/24/24	D	02/07/2023	DEUTSCHE BANK		813,369	905,000	1,273	2.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,461,100,264	1,506,000,564	5,686,394	XXX
05567S-AA-0	BNSF FUNDING TRUST I 6.613% 12/15/55		01/03/2023	MORGAN STANLEY FIXED INC		10,381,250	11,000,000	343,509	2.B FE
21869M-AA-5	CORESTATES CAPTL III 5.434% 02/15/27		02/02/2023	SEAPORT GROUP LLC		109,078	115,000	1,372	2.B FE
302570-AX-4	NEXTERA ENERGY 6.991% 06/15/67		01/24/2023	IMPERIAL CAPITAL LLC		621,688	725,000	5,831	2.B FE
726503-AE-5	PLAINS ALL AMER PIPELINE LP 8.974% Perpet.		03/08/2023	MORGAN STANLEY FIXED INC		451,605	483,000	2,769	3.B FE
151290-CA-9	CEMEX SAB-SPONS ADR 5.125% 10/24/28	D	03/20/2023	GOLDMAN SACHS		556,935	642,000	1,280	4.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						12,120,556	12,965,000	354,761	XXX
0LX211-22-7	KOPPERS INC TL B 1L 03/13/30		03/10/2023	WELLS FARGO BK		776,000	800,000	0	3.C FE
#LICLA-CR-V	WESTERN & SOUTHERN LIFE WSLIC PROMISSORY NOTE RV 01/06/33		01/13/2023	PRIVATE PLACEMENT		35,000,000	35,000,000	0	1.D Z
#LICLA-CR-V	WESTERN & SOUTHERN LIFE WSLIC PROMISSORY NOTE RV 01/06/33		03/07/2023	PRIVATE PLACEMENT		60,000,000	60,000,000	0	1.D Z
00187G-AD-1	AP CORE HOLDINGS II LLC TL B2 1L 07/21/27		01/11/2023	RBC/DAIN		4,747,500	5,000,000	0	4.B FE
00687M-AC-5	ADIENT US LLC TL B 1L 04/10/28		01/19/2023	WELLS FARGO BK		857,727	861,650	0	3.C FE
04686R-AB-9	ATHENAHEALTH INC TL 1L 02/15/29		01/01/2023	Tax Free Exchange		16,635	16,722	0	4.B FE
04686R-AC-7	ATHENAHEALTH INC TL DD 1L 01/27/29		01/01/2023	PRIVATE PLACEMENT		16,639	16,722	0	4.B FE
12546F-AF-9	CHG PPC PARENT LLC TL 1L 12/08/28		01/01/2023	JPM FUNDS RECAP		482,226	498,744	0	4.B FE
12768E-AG-1	CAESARS ENTERTAIN INC TL B 1L 03/01/30		01/25/2023	JPM FUNDS RECAP		297,000	300,000	0	4.A FE
14173M-AF-0	CARESTREAM DENTAL TL 1L 09/01/24		01/19/2023	BANK of AMERICA SEC		444,363	483,604	0	4.B FE
22860E-AE-2	CROWN SUBSEA COMMUNICATI TL 1L 04/27/27		01/18/2023	GOLDMAN SACHS		5,649,593	5,660,597	0	4.A FE
22860E-AG-7	CROWN SUBSEA COMMUNICATI TL 1L 04/27/27		02/24/2023	GOLDMAN SACHS		653,333	666,667	0	4.A FE
24521T-AJ-5	DEL MONTE FOODS (Blue Merger) TL B 1L 05/16/29		02/01/2023	Various		852,413	875,000	0	4.C FE
24982L-AD-7	DERMATOLOGY INTERMEDIATE TL DD 1L 03/24/29		01/06/2023	PRIVATE PLACEMENT		22,104	22,327	0	4.B FE
33774U-AC-2	FISERV INC TL B 1L 02/18/27		01/01/2023	CITIBANK		948,445	997,442	0	4.C FE
37252K-AS-1	GEO GROUP INC/THE TL 2 1L 03/23/27		02/10/2023	Regions Bank		1,990,451	2,055,505	0	4.B FE
410346-AX-8	HANESBRANDS INC TL B 1L 03/08/30		02/14/2023	JPM FUNDS RECAP		992,000	1,000,000	0	3.B FE
46589U-AE-5	ZEST DENTAL TL 1L 02/08/28		02/01/2023	CITIBANK		950,000	1,000,000	0	4.C FE
58401D-AC-8	MED PARENTCO LP TL 1L 08/31/26		01/01/2023	UBS WARBURG		844,111	997,423	0	5.A FE
68764J-AD-3	ORYX MIDSTREAM HOLDINGS TL B 1L 10/05/28		01/27/2023	BARCLAYS		989,949	997,429	0	3.B FE
68764J-AD-3	ORYX MIDSTREAM HOLDINGS TL B 1L 10/05/28		01/27/2023	BARCLAYS		2,551	2,571	0	3.C FE
68764J-AD-3	ORYX MIDSTREAM HOLDINGS TL B 1L 10/05/28		02/06/2023	Tax Free Exchange		582,691	586,801	0	3.B FE
68764J-AD-3	ORYX MIDSTREAM HOLDINGS TL B 1L 10/05/28		02/06/2023	Tax Free Exchange		1,502	1,512	0	3.C FE
69889P-AD-7	PAR PETROLEUM LLC TL B 1L 02/28/30		02/14/2023	WELLS FARGO BK		988,398	1,000,000	0	4.A FE
72448F-AS-4	PITNEY BOWES INC TL B 1L 03/12/28		01/01/2023	JPM FUNDS RECAP		891,708	997,462	0	3.B FE
77669L-AC-7	ROPER TECHNOLOGIES INC TL 1L 11/22/29		02/14/2023	UBS WARBURG		977,564	1,000,000	0	4.B FE
81527C-AP-2	SEDGWICK CMS INC TL B 1L 02/24/28		02/24/2023	Tax Free Exchange		956,908	994,845	0	4.B FE
89364M-BW-3	TRANSDIGM INC TL F 1L 12/09/25		01/01/2023	Tax Free Exchange		1,413,047	1,413,047	0	4.A FE
89364M-BZ-6	TRANSDIGM INC TL I 1L 08/24/28		02/24/2023	Tax Free Exchange		1,208,402	1,208,402	0	4.A FE
F6628D-AN-4	NUMERICABLE US LLC TL B 1L 08/31/28		01/30/2023	JPM FUNDS RECAP		977,421	997,368	0	4.B FE
G1738K-AB-1	BUZZ MERGER SUB TL B 1L 01/29/27		01/26/2023	CITIBANK		499,221	500,000	0	4.B FE
G4770Q-AJ-4	INEOS ENTERPRISES HOLDIN TL B 1L 08/26/26		01/01/2023	BARCLAYS		899,533	997,429	0	3.B FE
68371Y-AN-3	OPEN TEXT CORP TL B 1L 11/17/29		01/01/2023	BARCLAYS		1,258,792	1,300,000	0	2.C FE
C0787F-AB-8	BAUSCH + LOMB CORP TL B 1L 05/10/27	A	01/01/2023	BARCLAYS		718	750	0	4.A FE
C0787F-AB-8	BAUSCH + LOMB CORP TL B 1L 05/10/27	A	01/01/2023	BARCLAYS		715,856	747,370	0	4.C FE
C9413P-BD-4	BAUSCH HEALTH COS INC TL B 1 L 02/01/27		01/01/2023	BANK of AMERICA SEC Mont		1,177,500	1,500,000	0	5.A FE
05710L-AB-9	BAKELITE UK HOLDING LTD TL 1L 05/29/29	C	01/18/2023	GOLDMAN SACHS		945,054	1,000,000	0	3.C FE
24736C-BS-2	SKYMILES IP LTD TL B 1L 10/20/27	C	02/15/2023	UBS WARBURG		1,133,040	1,097,250	0	2.B FE
82925B-AF-2	ALTICE FINCO SA TL B12 1L 01/31/26	C	01/01/2023	JPM FUNDS RECAP		471,499	498,734	0	3.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						131,631,894	133,093,373	0	XXX
2509999997. Total - Bonds - Part 3						1,910,101,467	1,936,941,737	6,310,594	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,910,101,467	1,936,941,737	6,310,594	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
037833-10-0	APPLE INC		02/21/2023	S. G. COWEN SECURITIES CORP.	1,610.000	241,726		0	
166764-10-0	CHEVRON CORPORATION		02/03/2023	WSLIC OB Life	10,539.000	1,781,196		0	
21036P-10-8	CONSTELLATION BRANDS COMMON		02/07/2023	Various	2,117.000	479,781		0	
30231G-10-2	EXXON MOBIL CORP		02/03/2023	WSLIC OB Life	20,837.000	2,316,033		0	
34964C-10-6	FORTUNE BRANDS HOME & SECURI COMMON		02/07/2023	Keefe Bruyette & Woods Eq	4,048.000	260,899		0	
38141G-10-4	GOLDMAN SACHS GROUP INC		02/03/2023	WSLIC OB Life	5,220.000	1,928,633		0	
46625H-10-0	JP MORGAN CHASE & CO		02/03/2023	WSLIC OB Life	9,308.000	1,293,254		0	
594918-10-4	MICROSOFT CORP		03/24/2023	S. G. COWEN SECURITIES CORP.	1,827.000	490,599		0	
595112-10-3	MICRON TECHNOLOGY INC		03/24/2023	S. G. COWEN SECURITIES CORP.	8,364.000	509,889		0	
61174X-10-9	MONSTER BEVERAGE CORP		03/28/2023	Stock Dividend	11,099.000	0		0	
70450Y-10-3	PAYPAL HOLDINGS INC		02/10/2023	S. G. COWEN SECURITIES CORP.	4,321.000	347,382		0	
828806-10-9	SIMON PROPERTY GRP LP REIT		02/21/2023	S. G. COWEN SECURITIES CORP.	1,481.000	180,384		0	
854502-10-1	STANLEY BLACK & DECKER INC		03/23/2023	S. G. COWEN SECURITIES CORP.	19,743.000	1,676,329		0	
89832Q-10-9	TRUIST FINANCIAL CORP		03/21/2023	S. G. COWEN SECURITIES CORP.	17,895.000	585,269		0	
902973-30-4	U S BANCORP		03/20/2023	Various	80,121.000	2,894,118		0	
780259-30-5	ROYAL DUTCH SHELL PLC-ADR RECEIPTS	D	02/03/2023	WSLIC OB Life	23,713.000	1,366,580		0	
G1151C-10-1	ACCENTURE PLC-CL A	D	03/24/2023	S. G. COWEN SECURITIES CORP.	1,887.000	510,200		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						16,862,272	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI		03/16/2023	PRIVATE PLACEMENT	13,296.000	1,329,600		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,329,600	XXX	0	XXX
89154W-77-5	TOUCHSTONE HIGH YIELD-INST		01/31/2023	DIVIDEND REINVESTMENT	88,315.725	649,669		0	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						649,669	XXX	0	XXX
34918#-10-6	W&S Brokerage Services, Inc.		03/16/2023	Capital Contribution	0.000	600,000		0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						600,000	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						19,441,541	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						19,441,541	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						19,441,541	XXX	0	XXX
6009999999 - Totals						1,929,543,008	XXX	6,310,594	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
..3137FV-5Q-1	FHLMC Multifamil K113ured P K113 X1 1.380% 06/25/30		03/01/2023	Paydown		0	0	777	0	0	(777)	0	(777)	0	0	0	0	0	17	06/25/2030	1.A
..3137FX-3T-3	FHLMC Multifamil K117ured P K117 X1 1.237% 08/25/30		03/01/2023	Paydown		0	0	5,598	0	0	(5,598)	0	(5,598)	0	0	0	0	0	113	08/25/2030	1.A
..36176F-2C-1	G2 G2 765171 4.700% 12/20/61		03/01/2023	Paydown		72	72	78	74	0	(3)	0	(3)	0	72	0	0	0	1	12/20/2061	1.A
..36179N-RP-5	G2 G2 MA1394 2.750% 10/20/43		03/01/2023	Paydown		251	251	256	258	0	(6)	0	(6)	0	251	0	0	0	1	10/20/2043	1.A
..36179Q-W3-1	Government NatioMA2392 gage A G2 MA2466 2.750% 12/20/44		03/01/2023	Paydown		86	86	87	87	0	(1)	0	(1)	0	86	0	0	0	0	12/20/2044	1.A
..36180W-SW-6	GN GN AE4133 2.750% 09/15/30		03/01/2023	Paydown		197,034	197,034	188,182	192,945	0	4,089	0	4,089	0	197,034	0	0	0	1,170	09/15/2030	1.A
..36203N-2U-1	GNMA GN 354587 7.500% 05/15/23		03/01/2023	Paydown		62	62	57	63	0	(1)	0	(1)	0	62	0	0	0	1	05/15/2023	1.A
..36204M-D9-7	GNMA 30 YR GN 373728 7.500% 05/15/26		03/01/2023	Paydown		394	394	403	424	0	(31)	0	(31)	0	394	0	0	0	5	05/15/2026	1.A
..36204R-HZ-4	GNMA 30 YR GN 377448 7.500% 12/15/26		03/01/2023	Paydown		339	339	341	373	0	(34)	0	(34)	0	339	0	0	0	4	12/15/2026	1.A
..36204T-7D-0	GNMA 30 YR GN 379892 8.000% 06/15/24		03/01/2023	Paydown		674	674	668	703	0	(29)	0	(29)	0	674	0	0	0	8	06/15/2024	1.A
..36204U-ZL-8	GNMA 30 YR GN 380647 8.000% 11/15/24		03/01/2023	Paydown		859	859	820	907	0	(48)	0	(48)	0	859	0	0	0	11	11/15/2024	1.A
..36205C-ML-1	GNMA 30 YR GN 386563 8.000% 06/15/24		03/01/2023	Paydown		476	476	471	497	0	(21)	0	(21)	0	476	0	0	0	6	06/15/2024	1.A
..36205G-QH-7	GNMA 30 YR GN 390256 8.000% 06/15/24		03/01/2023	Paydown		1,239	1,239	1,227	1,292	0	(53)	0	(53)	0	1,239	0	0	0	17	06/15/2024	1.A
..36206J-J6-2	GNMA 30 YR GN 412585 7.500% 04/15/26		03/01/2023	Paydown		1,075	1,075	1,045	1,164	0	(89)	0	(89)	0	1,075	0	0	0	8	04/15/2026	1.A
..36206M-BG-1	GNMA 30 YR GN 415039 7.500% 02/15/26		03/01/2023	Paydown		829	829	827	902	0	(73)	0	(73)	0	829	0	0	0	10	02/15/2026	1.A
..36207D-3R-5	GNMA GN 429308 7.500% 03/15/27		03/01/2023	Paydown		471	471	474	516	0	(45)	0	(45)	0	471	0	0	0	6	03/15/2027	1.A
..36207J-DZ-3	GNMA 30 YR GN 433120 7.500% 09/15/26		03/01/2023	Paydown		1,001	1,001	1,004	1,097	0	(96)	0	(96)	0	1,001	0	0	0	12	09/15/2026	1.A
..36207K-B4-1	GNMA GN 433959 6.500% 09/15/28		03/01/2023	Paydown		577	577	585	624	0	(47)	0	(47)	0	577	0	0	0	6	09/15/2028	1.A
..36207S-K4-4	GNMA GN 440515 7.500% 12/15/26		03/01/2023	Paydown		1,279	1,279	1,292	1,416	0	(137)	0	(137)	0	1,279	0	0	0	17	12/15/2026	1.A
..36207U-D8-8	GNMA 30 YR GN 442127 7.500% 11/15/26		03/01/2023	Paydown		197	197	198	218	0	(21)	0	(21)	0	197	0	0	0	2	11/15/2026	1.A
..36207X-PS-5	GNMA 30 YR GN 445133 7.500% 02/15/27		03/01/2023	Paydown		365	365	364	402	0	(38)	0	(38)	0	365	0	0	0	5	02/15/2027	1.A
..36208D-VP-7	GNMA 30 YR GN 448022 7.500% 04/15/27		03/01/2023	Paydown		169	169	168	187	0	(18)	0	(18)	0	169	0	0	0	2	04/15/2027	1.A
..36208H-5N-2	GNMA 30 YR GN 451853 7.500% 08/15/27		03/01/2023	Paydown		976	976	981	1,067	0	(92)	0	(92)	0	976	0	0	0	11	08/15/2027	1.A
..36208H-SK-3	GNMA 30 YR GN 451522 7.500% 10/15/27		03/01/2023	Paydown		491	491	503	554	0	(63)	0	(63)	0	491	0	0	0	6	10/15/2027	1.A
..36208Y-LM-9	GNMA 30 YR GN 464832 6.500% 09/15/28		03/01/2023	Paydown		794	794	806	865	0	(71)	0	(71)	0	794	0	0	0	9	09/15/2028	1.A
..36209B-DX-3	GNMA 30 YR GN 466418 6.500% 12/15/28		03/01/2023	Paydown		1,364	1,364	1,383	1,476	0	(113)	0	(113)	0	1,364	0	0	0	15	12/15/2028	1.A
..36209C-6Z-4	GNMA 30 YR GN 468088 7.000% 07/15/28		03/01/2023	Paydown		1,402	1,402	1,422	1,558	0	(156)	0	(156)	0	1,402	0	0	0	16	07/15/2028	1.A
..36209Q-6M-2	GNMA GN 478876 7.500% 11/15/29		03/01/2023	Paydown		172	172	171	185	0	(13)	0	(13)	0	172	0	0	0	2	11/15/2029	1.A
..36209T-Y9-4	GNMA 30 YR GN 481436 6.500% 12/15/28		03/01/2023	Paydown		791	791	802	857	0	(66)	0	(66)	0	791	0	0	0	9	12/15/2028	1.A
..36209V-CE-2	GNMA GN 482569 6.500% 05/15/29		03/01/2023	Paydown		527	527	527	566	0	(39)	0	(39)	0	527	0	0	0	6	05/15/2029	1.A
..36210A-D9-5	GNMA 30 YR GN 486228 7.500% 11/15/29		03/01/2023	Paydown		244	244	242	258	0	(14)	0	(14)	0	244	0	0	0	3	11/15/2029	1.A
..36210D-GY-1	GNMA GN 489015 7.000% 05/15/29		03/01/2023	Paydown		723	723	723	784	0	(61)	0	(61)	0	723	0	0	0	8	05/15/2029	1.A
..36210F-TB-2	GNMA 30 YR GN 491146 6.500% 12/15/28		03/01/2023	Paydown		1,397	1,397	1,416	1,517	0	(120)	0	(120)	0	1,397	0	0	0	15	12/15/2028	1.A
..36210J-V9-6	GNMA 30 YR GN 493940 6.500% 05/15/29		03/01/2023	Paydown		697	697	697	746	0	(49)	0	(49)	0	697	0	0	0	8	05/15/2029	1.A
..36210T-3Y-0	GNMA 30 YR GN 502215 6.500% 05/15/29		03/01/2023	Paydown		307	307	307	328	0	(21)	0	(21)	0	307	0	0	0	3	05/15/2029	1.A
..36210V-SV-4	GNMA 30 YR GN 503732 6.500% 05/15/29		03/01/2023	Paydown		677	677	676	724	0	(47)	0	(47)	0	677	0	0	0	7	05/15/2029	1.A
..36211U-7J-5	GNMA 30 YR GN 523897 7.500% 11/15/29		03/01/2023	Paydown		1,145	1,145	1,138	1,208	0	(63)	0	(63)	0	1,145	0	0	0	14	11/15/2029	1.A
..36225A-TB-6	GNMA 30 YR GN 780546 7.500% 04/15/27		03/01/2023	Paydown		337	337	338	373	0	(36)	0	(36)	0	337	0	0	0	4	04/15/2027	1.A
..36225A-WB-2	GNMA 30 YR GN 780642 7.000% 09/15/27		03/01/2023	Paydown		428	428	435	467	0	(39)	0	(39)	0	428	0	0	0	5	09/15/2027	1.A
..36225B-F6-0	GNMA 30 YR GN 781089 7.500% 09/15/29		03/01/2023	Paydown		1,499	1,499	1,500	1,611	0	(112)	0	(112)	0	1,499	0	0	0	23	09/15/2029	1.A
..36230U-YL-7	G2 G2 759715 4.700% 10/20/61		03/01/2023	Paydown		142,487	142,487	149,940	140,974	0	404	0	404	0	142,487	0	0	0	1,668	10/20/2061	1.A
..38375J-7X-7	GNR 2007-28 PB 5.500% 05/16/37		03/01/2023	Paydown		60,526	60,526	71,033	64,293	0	(3,767)	0	(3,767)	0	60,526	0	0	0	568	05/16/2037	1.A
..38376G-FV-7	GNR 2010-28 IA 1.500% 01/16/52		03/01/2023	Paydown		0	0	172	49	0	(49)	0	(49)	0	0	0	0	0	7	01/16/2052	1.A
..38378B-DB-2	GNR 2012-23 IO 0.244% 06/16/53		03/01/2023	Paydown		0	0	3,501	287	0	(287)	0	(287)	0	0	0	0	0	34	06/16/2053	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
38378B-DY-2	GNR 2012-22 IO 0.098% 10/16/53		03/01/2023	Paydown		0	0	955	108	0	(108)	0	(108)	0	0	0	0	0	3	10/16/2053	1.A
38378B-RJ-0	GNR 2012-35 B 4.209% 11/16/43		03/01/2023	Paydown		662	662	682	674	0	(13)	0	(13)	0	662	0	0	0	5	11/16/2043	1.A
38378B-TK-5	GNR 2012-53 IO 0.918% 03/16/47		03/01/2023	Paydown		0	0	3,594	319	0	(319)	0	(319)	0	0	0	0	0	98	03/16/2047	1.A
38378K-DQ-9	GNR 2013-46 IO 0.871% 08/16/42		03/01/2023	Paydown		0	0	5,006	80	0	(80)	0	(80)	0	0	0	0	0	83	08/16/2042	1.A
38378K-YB-9	GNR 2013-105 IO 0.211% 06/16/54		03/01/2023	Paydown		0	0	3,586	3,441	0	(3,441)	0	(3,441)	0	0	0	0	0	310	06/16/2054	1.A
38378N-5K-5	GNR 2014-73 IO 0.427% 04/16/56		03/01/2023	Paydown		0	0	9,429	10,823	0	(10,823)	0	(10,823)	0	0	0	0	0	469	04/16/2056	1.A
38378N-F9-9	GNR 2014-50 IO 0.629% 09/16/55		03/01/2023	Paydown		0	0	2,432	2,782	0	(2,782)	0	(2,782)	0	0	0	0	0	91	09/16/2055	1.A
38378X-5P-2	GNR 2015-9 IO 0.527% 02/16/49		03/01/2023	Paydown		0	0	6,579	8,269	0	(8,269)	0	(8,269)	0	0	0	0	0	217	02/16/2049	1.A
38378X-FU-0	GNR 2014-112 IO 0.689% 01/16/48		03/01/2023	Paydown		0	0	3,466	3,158	0	(3,158)	0	(3,158)	0	0	0	0	0	155	01/16/2048	1.A
38378X-SH-5	GNR 2014-143 IO 0.666% 02/16/48		03/01/2023	Paydown		0	0	6,644	3,179	0	(3,179)	0	(3,179)	0	0	0	0	0	246	02/16/2048	1.A
38378X-W5-6	GNR 2014-186 IB 0.350% 04/16/50		03/01/2023	Paydown		0	0	1,950	1,049	0	(1,049)	0	(1,049)	0	0	0	0	0	130	04/16/2050	1.A
38379K-4K-1	GNR 2015-160 IO 0.358% 01/16/56		03/01/2023	Paydown		0	0	443	433	0	(433)	0	(433)	0	0	0	0	0	12	01/16/2056	1.A
38379K-X6-0	GNR 2015-145 IO 0.734% 07/16/57		03/01/2023	Paydown		0	0	2,377	2,142	0	(2,142)	0	(2,142)	0	0	0	0	0	82	07/16/2057	1.A
38379U-NF-9	GNR 2016-45 IO 0.652% 02/16/58		03/01/2023	Paydown		0	0	3,086	2,121	0	(2,121)	0	(2,121)	0	0	0	0	0	48	02/16/2058	1.A
38379U-R6-5	GNR 2016-133 IO 0.739% 12/16/57		03/01/2023	Paydown		0	0	6,296	6,863	0	(6,863)	0	(6,863)	0	0	0	0	0	199	12/16/2057	1.A
38379U-RP-3	GNR 2016-70 IO 0.772% 04/16/58		03/01/2023	Paydown		0	0	21,611	15,671	0	(15,671)	0	(15,671)	0	0	0	0	0	357	04/16/2058	1.A
38379U-TJ-5	GNR 2016-72 IO 0.771% 12/16/55		03/01/2023	Paydown		0	0	8,245	1,899	0	(1,899)	0	(1,899)	0	0	0	0	0	140	12/16/2055	1.A
38379U-WM-4	GNR 2016-86 IO 1.009% 03/16/58		03/01/2023	Paydown		0	0	5,454	1,719	0	(1,719)	0	(1,719)	0	0	0	0	0	102	03/16/2058	1.A
38382A-LN-3	GNR 2019-123 HI 4.000% 10/20/49		03/01/2023	Paydown		0	0	9,535	10,501	0	(10,501)	0	(10,501)	0	0	0	0	0	449	10/20/2049	1.A
38382H-S6-8	GNR 2020-123 IQ 2.500% 08/20/50		03/15/2023	PERFORMANCE TRUST CAPITAL		3,365,534	0	3,199,256	3,001,674	0	(41,043)	0	(41,043)	0	2,960,631	0	404,902	404,902	203,929	08/20/2050	1.A
38382H-S6-8	GNR 2020-123 IQ 2.500% 08/20/50		02/01/2023	Paydown		0	0	42,403	39,784	0	(39,784)	0	(39,784)	0	0	0	0	0	1,181	08/20/2050	1.A
38382M-BT-5	GNR 2020-189 HI 3.000% 12/20/50		03/16/2023	GOLDMAN SACHS		2,837,176	0	2,437,062	2,220,754	0	(23,550)	0	(23,550)	0	2,197,205	0	639,972	639,972	177,829	12/20/2050	1.A
38382M-BT-5	GNR 2020-189 HI 3.000% 12/20/50		03/01/2023	Paydown		0	0	70,131	63,906	0	(63,906)	0	(63,906)	0	0	0	0	0	2,712	12/20/2050	1.A
690353-2B-2	DFC 4.640% 05/15/24		02/15/2023	Redemption 100.0000		208,333	208,333	208,333	208,333	0	0	0	0	0	208,333	0	0	0	2,294	05/15/2024	1.A
690353-3C-9	DFC AGENCY DEBENTURES 4.640% 05/15/24		02/15/2023	Redemption 100.0000		113,636	113,636	113,636	113,636	0	0	0	0	0	113,636	0	0	0	1,251	05/15/2024	1.A
690353-3H-8	DFC AGENCY DEBENTURES 4.640% 07/07/40		01/07/2023	Redemption 100.0000		92,718	92,718	92,718	92,718	0	0	0	0	0	92,718	0	0	0	927	07/07/2040	1.A
690353-4F-1	DFC AGENCY DEBENTURES 4.570% 09/20/27		03/20/2023	Redemption 100.0000		214,283	214,283	214,283	214,283	0	0	0	0	0	214,283	0	0	0	2,457	09/20/2027	1.A
690353-4W-4	DFC AGENCY DEBENTURES 4.640% 06/20/27		03/20/2023	Redemption 100.0000		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	1,892	06/20/2027	1.A
690353-5H-6	DFC AGENCY DEBENTURES 4.750% 04/20/35		01/20/2023	Redemption 100.0000		80,500	80,500	80,500	80,500	0	0	0	0	0	80,500	0	0	0	845	04/20/2035	1.A
690353-M8-7	DFC 4.570% 02/15/28		02/15/2023	Redemption 100.0000		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	3,898	02/15/2028	1.A
690353-SC-2	DFC US Agency Floating Rate 4.640% 06/15/24		03/15/2023	Redemption 100.0000		175,441	175,441	175,441	175,441	0	0	0	0	0	175,441	0	0	0	2,005	06/15/2024	1.A
690353-T5-6	DFC AGENCY DEBENTURES 4.570% 01/20/35		01/20/2023	Redemption 100.0000		117,000	117,000	117,000	117,000	0	0	0	0	0	117,000	0	0	0	1,228	01/20/2035	1.A
690353-XQ-5	DFC VRDN 4.750% 07/15/25		01/15/2023	Redemption 100.0000		166,667	166,667	166,667	166,667	0	0	0	0	0	166,667	0	0	0	1,731	07/15/2025	1.A
690353-Z8-3	DFC AGENCY DEBENTURES 4.640% 07/07/40		01/07/2023	Redemption 100.0000		134,591	134,591	134,591	134,591	0	0	0	0	0	134,591	0	0	0	1,346	07/07/2040	1.A

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
90376P-AB-7	INT DEV FIN CORP 4.640% 04/20/35		01/20/2023	Redemption 100.0000		28,750	28,750	28,750	28,750	0	0	0	0	0	28,750	0	0	0	302	04/20/2035	1.A
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES 4.640% 01/20/35		01/20/2023	Redemption 100.0000		119,340	119,340	119,340	119,340	0	0	0	0	0	119,340	0	0	0	1,253	01/20/2035	1.A
90376P-AT-8	INT DEV FIN CORP 4.640% 04/20/35		01/20/2023	Redemption 100.0000		63,250	63,250	63,250	63,250	0	0	0	0	0	63,250	0	0	0	664	04/20/2035	1.A
90376P-BR-1	INT DEV FIN CORP AGENCY DEBENTURES 4.640% 09/20/32		03/20/2023	Redemption 100.0000		145,833	145,833	145,833	145,833	0	0	0	0	0	145,833	0	0	0	1,672	09/20/2032	1.A
912810-TE-8	U S TREASURY 0.125% 02/15/52		01/09/2023	CITIGROUP GLOBAL MKTS		1,030,642	1,390,000	1,039,874	1,040,362	(49)	304	0	255	0	1,040,618	0	(9,976)	(9,976)	748	02/15/2052	1.A
91282C-CF-6	US TREASURY 0.750% 05/31/26		02/17/2023	Various		535,776	600,000	596,205	597,372	0	95	0	95	0	597,467	0	(61,691)	(61,691)	992	05/31/2026	1.A
91282C-DM-0	US TREASURY NOTES 0.500% 11/30/23		02/15/2023	Various		3,957,662	4,100,000	4,003,182	4,006,591	0	11,894	0	11,894	0	4,018,485	0	(60,823)	(60,823)	3,889	11/30/2023	1.A
91282C-EZ-0	US TREASURY NOTES 0.625% 07/15/32		01/19/2023	Various		6,544,181	6,730,000	6,472,365	0	0	230	0	230	0	6,472,594	0	71,587	71,587	10,962	07/15/2032	1.A
91282C-GK-1	US TREASURY NOTES 1.125% 01/15/33		02/10/2023	Various		7,926,916	8,060,000	7,959,072	0	0	204	0	204	0	7,959,275	0	(32,360)	(32,360)	6,152	01/15/2033	1.A
91282C-GM-7	US TREASURY NOTES 3.500% 02/15/33		03/07/2023	Various		7,096,016	7,370,000	7,227,308	0	0	436	0	436	0	7,227,744	0	(131,728)	(131,728)	11,514	02/15/2033	1.A
91282C-GN-5	US TREASURY NOTES 4.625% 02/28/25		03/20/2023	GOLDMAN SACHS		1,798,140	1,770,000	1,792,682	0	0	(129)	0	(129)	0	1,792,553	0	5,587	5,587	4,672	02/28/2025	1.A
91282C-GP-0	US TREASURY NOTES 4.000% 02/29/28		03/09/2023	MORGAN STANLEY FIXED INC		2,377,125	2,400,000	2,378,625	0	0	79	0	79	0	2,378,704	0	(1,579)	(1,579)	2,609	02/29/2028	1.A
91282C-GR-6	US TREASURY NOTES 4.625% 03/15/26		03/29/2023	Various		204,348,237	200,000,000	204,703,125	0	0	(38,666)	0	(38,666)	0	204,664,459	0	(316,222)	(316,222)	279,008	03/15/2026	1.A
0109999999. Subtotal - Bonds - U.S. Governments						244,417,842	235,020,437	244,641,637	13,645,912	(49)	(276,357)	0	(276,406)	0	243,910,172	0	507,669	507,669	737,021	XXX	XXX
168863-DS-4	REPUBLIC OF CHILE SOVEREIGN 3.100% 05/07/41	D	03/10/2023	MORGAN STANLEY FIXED INC		265,444	363,000	349,823	350,412	0	101	0	101	0	350,513	0	(85,069)	(85,069)	3,970	05/07/2041	1.F FE
0309999999. Subtotal - Bonds - All Other Governments						265,444	363,000	349,823	350,412	0	101	0	101	0	350,513	0	(85,069)	(85,069)	3,970	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		03/01/2023	Redemption 100.0000		12,117	12,117	12,117	12,117	0	0	0	0	0	12,117	0	0	0	60	07/01/2043	1.B FE
196479-6Z-7	COLORADO HSG FIN AUTH SFH 3.180% 08/01/49		03/03/2023	Redemption 100.0000		164,712	164,712	164,712	164,712	0	0	0	0	0	164,712	0	0	0	847	08/01/2049	1.A FE
196480-EW-3	COLORADO ST HSG & FIN AUTH SINGLE FAMILY HSG 4.000% 05/01/50		03/03/2023	Redemption 100.0000		160,000	160,000	168,987	166,143	0	(6,143)	0	(6,143)	0	160,000	0	0	0	1,600	05/01/2050	1.A FE
30316K-AE-1	FRESB 2020-SB78 X1 1.132% 06/25/40		03/01/2023	Paydown		0	0	18,581	13,386	0	(13,386)	0	(13,386)	0	0	0	0	0	429	06/25/2040	1.A
30318C-AJ-6	FRESB 2021-SB 82 X1 1.074% 10/25/40		03/01/2023	Paydown		0	0	26,011	25,988	0	(25,988)	0	(25,988)	0	0	0	0	0	1,109	10/25/2040	1.A
30320M-AH-4	FRESB Multifamil2021SB86ge Pas 2021-SB86 X1 0.471% 03/25/41		03/01/2023	Paydown		0	0	26,113	26,100	0	(26,100)	0	(26,100)	0	0	0	0	0	720	03/25/2041	1.A
30320W-AR-0	FRESB 2021-SB84 X1 0.505% 01/25/41		03/01/2023	Paydown		0	0	24,383	23,830	0	(23,830)	0	(23,830)	0	0	0	0	0	307	01/25/2041	1.A
30321C-AU-6	FRESB 2021-SB88 X1 0.714% 05/25/41		03/01/2023	Paydown		0	0	13,722	12,492	0	(12,492)	0	(12,492)	0	0	0	0	0	300	05/25/2041	1.A
30322K-AJ-2	FRESB Multifamil2021SB90ge Pas 2021-SB90 X1 0.650% 06/25/41		03/01/2023	Paydown		0	0	40,718	35,485	0	(35,485)	0	(35,485)	0	0	0	0	0	772	06/25/2041	1.A
31283G-LL-9	FHLMC FG G00331 7.000% 12/01/24		03/01/2023	Paydown		140	140	141	147	0	(7)	0	(7)	0	140	0	0	0	1	12/01/2024	1.A
31288J-AH-9	FGLMC FG C79008 5.500% 05/01/33		03/01/2023	Paydown		1,081	1,081	1,065	1,069	0	12	0	12	0	1,081	0	0	0	10	05/01/2033	1.A
3128F7-N6-7	FHLMC FG D67613 7.000% 01/01/26		03/01/2023	Paydown		40	40	40	43	0	(3)	0	(3)	0	40	0	0	0	0	01/01/2026	1.A
3128F7-N9-1	FHLMC FG D67616 7.000% 01/01/26		03/01/2023	Paydown		129	129	130	139	0	(11)	0	(11)	0	129	0	0	0	1	01/01/2026	1.A
3128F8-CA-8	FHLMC FG D68165 7.000% 02/01/26		01/01/2023	Paydown		332	332	330	359	0	(26)	0	(26)	0	332	0	0	0	2	02/01/2026	1.A
3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300 3.000% 08/15/42		03/01/2023	Paydown		49,937	49,937	51,895	51,654	0	(1,717)	0	(1,717)	0	49,937	0	0	0	250	08/15/2042	1.A
3128MC-F2-6	FGLMC FG G13585 4.500% 05/01/24		03/01/2023	Paydown		19,107	19,107	19,435	19,161	0	(54)	0	(54)	0	19,107	0	0	0	142	05/01/2024	1.A
3128MC-FB-6	FGLMC FG G13562 4.500% 05/01/24		03/01/2023	Paydown		6,863	6,863	7,042	6,895	0	(32)	0	(32)	0	6,863	0	0	0	51	05/01/2024	1.A
3128P7-4B-6	FG FG C91718 3.000% 08/01/33		03/01/2023	Paydown		212,466	212,466	212,300	212,275	0	191	0	191	0	212,466	0	0	0	1,016	08/01/2033	1.A
3128P7-QA-4	FG FG C91349 4.500% 12/01/30		03/01/2023	Paydown		56,641	56,641	58,942	58,128	0	(1,487)	0	(1,487)	0	56,641	0	0	0	425	12/01/2030	1.A
3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		03/01/2023	Paydown		10,351	10,351	10,552	10,377	0	(26)	0	(26)	0	10,351	0	0	0	77	07/01/2024	1.A

STATEMENT AS OF MARCH 31, 2023 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		03/01/2023	Paydown		2,910	2,910	2,975	2,924	0	(14)	0	(14)	0	2,910	0	0	0	22	07/01/2024	1.A
3128PQ-QX-2	FGLMC J11370 4.000% 12/01/24		03/01/2023	Paydown		15,362	15,362	15,709	15,455	0	(93)	0	(93)	0	15,362	0	0	0	102	12/01/2024	1.A
3128PR-LS-6	FG FG J12137 4.500% 05/01/25		03/01/2023	Paydown		47,202	47,202	49,002	47,758	0	(556)	0	(556)	0	47,202	0	0	0	301	05/01/2025	1.A
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		03/01/2023	Paydown		12,708	12,708	13,510	13,025	0	(316)	0	(316)	0	12,708	0	0	0	94	06/01/2025	1.A
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		03/01/2023	Paydown		39,759	39,759	42,268	40,659	0	(900)	0	(900)	0	39,759	0	0	0	382	07/01/2025	1.A
3128PT-6X-8	FG FG J14486 3.000% 02/01/26		03/01/2023	Paydown		111,554	111,554	107,963	110,201	0	1,353	0	1,353	0	111,554	0	0	0	544	02/01/2026	1.A
3128QP-LV-2	FHLMC FH 1B7189 4.634% 03/01/36		03/01/2023	Paydown		363	363	380	382	0	(19)	0	(19)	0	363	0	0	0	2	03/01/2036	1.A
3128S4-DY-0	FHARM FH 1Q0119 3.938% 09/01/36		03/01/2023	Paydown		1,746	1,746	1,842	1,851	0	(105)	0	(105)	0	1,746	0	0	0	12	09/01/2036	1.A
312914-6X-7	FHLMC-GNMA FHG 7 B 5.731% 04/25/23		03/25/2023	Paydown		44	44	45	44	0	0	0	0	0	44	0	0	0	0	04/25/2023	1.A
31293T-HV-2	FHLMC FG C29244 7.000% 07/01/29		03/01/2023	Paydown		74	74	78	79	0	(5)	0	(5)	0	74	0	0	0	1	07/01/2029	1.A
31300L-CF-0	FHARM FH 848170 4.154% 12/01/39		03/01/2023	Paydown		86	86	90	95	0	(9)	0	(9)	0	86	0	0	0	1	12/01/2039	1.A
3132G7-DZ-5	FG FG U80120 3.500% 12/01/32		03/01/2023	Paydown		88,861	88,861	93,651	91,800	0	(2,939)	0	(2,939)	0	88,861	0	0	0	518	12/01/2032	1.A
3132G7-H3-2	FG FG U80250 3.500% 03/01/33		03/01/2023	Paydown		147,188	147,188	155,122	152,088	0	(4,900)	0	(4,900)	0	147,188	0	0	0	697	03/01/2033	1.A
3132G7-LE-3	FG FG U80325 3.500% 05/01/33		03/01/2023	Paydown		161,855	161,855	170,580	167,684	0	(5,829)	0	(5,829)	0	161,855	0	0	0	576	05/01/2033	1.A
3132H3-K5-1	FG FG U90316 4.000% 10/01/42		03/01/2023	Paydown		10,713	10,713	11,525	11,697	0	(984)	0	(984)	0	10,713	0	0	0	58	10/01/2042	1.A
3132H7-BY-9	FG FG U99054 4.000% 06/01/43		03/01/2023	Paydown		77,107	77,107	83,008	83,854	0	(6,747)	0	(6,747)	0	77,107	0	0	0	506	06/01/2043	1.A
3132H7-C4-4	FG FG U99090 4.000% 10/01/42		03/01/2023	Paydown		70,613	70,613	74,232	74,266	0	(3,652)	0	(3,652)	0	70,613	0	0	0	482	10/01/2042	1.A
3132J2-2X-0	FG FG K90790 3.000% 07/01/33		03/01/2023	Paydown		275,409	275,409	270,418	271,797	0	3,612	0	3,612	0	275,409	0	0	0	1,414	07/01/2033	1.A
3132WD-EG-5	FGLMC FG Q40134 3.500% 04/01/46		03/01/2023	Paydown		12,934	12,934	13,598	13,968	0	(1,034)	0	(1,034)	0	12,934	0	0	0	75	04/01/2046	1.A
3132XS-BQ-2	FGLMC FG Q50046 3.500% 08/01/47		03/01/2023	Paydown		98,480	98,480	101,989	103,497	0	(5,017)	0	(5,017)	0	98,480	0	0	0	381	08/01/2047	1.A
31335G-LP-8	FHLMC FG C80334 7.500% 08/01/25		03/01/2023	Paydown		191	191	192	206	0	(15)	0	(15)	0	191	0	0	0	2	08/01/2025	1.A
31335G-LQ-6	FHLMC FG C80335 7.000% 08/01/25		03/01/2023	Paydown		252	252	249	269	0	(17)	0	(17)	0	252	0	0	0	3	08/01/2025	1.A
31335G-LZ-6	FHLMC FG C80344 7.500% 09/01/25		03/01/2023	Paydown		156	156	158	168	0	(13)	0	(13)	0	156	0	0	0	2	09/01/2025	1.A
31335G-NM-3	FHLMC FG C80396 7.000% 04/01/26		03/01/2023	Paydown		306	306	291	325	0	(19)	0	(19)	0	306	0	0	0	4	04/01/2026	1.A
31335P-GV-1	FHLMC FG G80212 6.875% 07/20/23		03/01/2023	Paydown		731	731	791	731	0	0	0	0	0	731	0	0	0	7	07/20/2023	1.A
3133T4-GF-7	FHG FHG 27 FC 6.375% 03/25/24		03/01/2023	Paydown		807	807	799	806	0	1	0	1	0	807	0	0	0	8	03/25/2024	1.A
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH FSPC T-7 A5 7.270% 08/25/28		03/01/2023	Paydown		1,630	1,630	1,644	1,626	0	4	0	4	0	1,630	0	0	0	18	08/25/2028	1.A
31349U-B5-6	FHARM FH 782760 4.304% 11/01/36		03/01/2023	Paydown		298	298	319	316	0	(17)	0	(17)	0	298	0	0	0	3	11/01/2036	1.A
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		03/01/2023	Paydown		36,550	36,550	36,093	36,345	0	205	0	205	0	36,550	0	0	0	148	02/25/2032	1.A
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		03/01/2023	Paydown		26,745	26,745	23,094	24,529	0	2,060	0	2,060	0	26,745	0	0	0	233	09/25/2043	1.A
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		03/01/2023	Paydown		169,106	169,106	172,938	170,197	0	(1,091)	0	(1,091)	0	169,106	0	0	0	955	03/25/2042	1.A
3136B9-EF-0	FNA 2020-M10 X6 1.381% 08/25/28		03/01/2023	Paydown		0	0	3,967	2,910	0	(2,910)	0	(2,910)	0	0	0	0	0	99	08/25/2028	1.A
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		03/01/2023	Paydown		158	158	161	160	0	(2)	0	(2)	0	158	0	0	0	2	10/01/2035	1.A
31371N-VM-4	FNCL FN 257220 5.000% 05/01/23		03/01/2023	Paydown		7,179	7,179	7,489	7,183	0	(4)	0	(4)	0	7,179	0	0	0	58	05/01/2023	1.A
31373L-LB-1	FNMA FN 296522 8.500% 11/01/24		03/01/2023	Paydown		144	144	146	154	0	(10)	0	(10)	0	144	0	0	0	2	11/01/2024	1.A
31373X-6S-5	FNMA FN 306981 8.000% 06/01/25		03/01/2023	Paydown		522	522	527	564	0	(42)	0	(42)	0	522	0	0	0	7	06/01/2025	1.A
3137AD-U9-6	FHR FHR 3891 DK 4.500% 12/15/40		03/01/2023	Paydown		42,496	42,496	45,046	43,399	0	(903)	0	(903)	0	42,496	0	0	0	320	12/15/2040	1.A
3137AF-PB-2	FHR FHR 3919 BV 4.000% 08/15/30		03/01/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/15/2030	1.A
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		03/01/2023	Paydown		20,581	20,581	19,171	19,531	0	1,050	0	1,050	0	20,581	0	0	0	46	07/15/2042	1.A
3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40		03/01/2023	Paydown		83,782	83,782	82,813	83,505	0	277	0	277	0	83,782	0	0	0	355	10/15/2040	1.A
3137B8-G5-0	FHMS K037 X1 0.902% 01/25/24		03/01/2023	Paydown		0	0	17,934	5,479	0	(5,479)	0	(5,479)	0	0	0	0	0	1,255	01/25/2024	1.A
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		03/01/2023	Paydown		41,482	41,482	41,163	41,318	0	164	0	164	0	41,482	0	0	0	241	05/15/2044	1.A
3137BD-CX-2	FHMS K039 X1 0.691% 07/25/24		03/01/2023	Paydown		0	0	8,468	2,977	0	(2,977)	0	(2,977)	0	0	0	0	0	422	07/25/2024	1.A
3137BE-VJ-0	FHMS K040 X1 0.694% 09/25/24		03/01/2023	Paydown		0	0	13,392	5,552	0	(5,552)	0	(5,552)	0	0	0	0	0	685	09/25/2024	1.A
3137BE-WS-9	FHMS Q001 XA 2.114% 02/25/32		03/01/2023	Paydown		0	0	23,137	19,925	0	(19,925)	0	(19,925)	0	0	0	0	0	806	02/25/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3137BF-EA-5	FHMS K041 X1 0.499% 10/25/24		03/01/2023	Paydown		0	0	19,439	8,266	0	(8,266)	0	(8,266)	0	0	0	0	0	861	10/25/2024	1.A
3137BF-XU-0	FHMS K042 X1 1.021% 12/25/24		03/01/2023	Paydown		0	0	9,249	8,286	0	(8,286)	0	(8,286)	0	0	0	0	0	866	12/25/2024	1.A
3137BH-CZ-8	FHR K044 X1 0.739% 01/25/25		03/01/2023	Paydown		0	0	11,821	9,007	0	(9,217)	0	(9,217)	0	0	0	0	0	847	01/25/2025	1.A
3137BH-XK-8	FHR K045 X1 0.418% 01/25/25		03/01/2023	Paydown		0	0	18,520	13,941	0	(13,941)	0	(13,941)	0	0	0	0	0	1,231	01/25/2025	1.A
3137BK-RK-8	FHMS K047 X1 0.102% 05/25/25		03/01/2023	Paydown		0	0	7,770	3,336	0	(3,336)	0	(3,336)	0	0	0	0	0	202	05/25/2025	1.A
3137BL-WA-2	FHMS K050 X1 0.300% 08/25/25		03/01/2023	Paydown		0	0	8,152	6,500	0	(6,500)	0	(6,500)	0	0	0	0	0	461	08/25/2025	1.A
3137BM-TY-2	FHMS K052 X1 0.635% 11/25/25		03/01/2023	Paydown		0	0	33,688	19,835	0	(19,835)	0	(19,835)	0	0	0	0	0	1,321	11/25/2025	1.A
3137BN-6H-2	FHMS K053 X1 0.876% 12/25/25		03/01/2023	Paydown		0	0	12,687	7,089	0	(7,089)	0	(7,089)	0	0	0	0	0	456	12/25/2025	1.A
3137BN-GU-2	FHMS K054 X1 1.155% 01/25/26		03/01/2023	Paydown		0	0	51,996	35,803	0	(35,803)	0	(35,803)	0	0	0	0	0	2,260	01/25/2026	1.A
3137BQ-YV-3	FHLMC Multifamil K056ured P K056 X1 1.242% 05/25/26		03/01/2023	Paydown		0	0	15,882	14,299	0	(14,299)	0	(14,299)	0	0	0	0	0	844	05/25/2026	1.A
3137BS-P9-8	FHMS K058 X1 0.914% 08/25/26		03/01/2023	Paydown		0	0	70,913	42,956	0	(42,956)	0	(42,956)	0	0	0	0	0	2,276	08/25/2026	1.A
3137BS-RG-0	FHMS K059 X1 0.304% 09/25/26		03/01/2023	Paydown		0	0	40,382	26,761	0	(26,761)	0	(26,761)	0	0	0	0	0	1,293	09/25/2026	1.A
3137BT-AE-1	FHLMC Multifamil K060ured P K060 X1 0.069% 10/25/26		03/01/2023	Paydown		0	0	4,079	3,438	0	(3,438)	0	(3,438)	0	0	0	0	0	134	10/25/2026	1.A
3137BX-R2-0	FREDDIE MAC 4682 K064 X1 0.602% 03/25/27		03/01/2023	Paydown		0	0	8,253	7,578	0	(7,578)	0	(7,578)	0	0	0	0	0	356	03/25/2027	1.A
3137F1-G6-9	FHMS K065 X1 0.667% 04/25/27		03/01/2023	Paydown		0	0	25,262	15,647	0	(15,647)	0	(15,647)	0	0	0	0	0	739	04/25/2027	1.A
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		03/01/2023	Paydown		67,125	67,125	68,195	67,524	0	(398)	0	(398)	0	67,125	0	0	0	475	10/15/2047	1.A
3137F7-2J-3	FHMS Q014 X 2.792% 10/25/55		03/01/2023	Paydown		0	0	68,579	62,050	0	(62,050)	0	(62,050)	0	0	0	0	0	1,443	10/25/2055	1.A
3137FC-JM-7	FHMS K070 X1 0.327% 11/25/27		03/01/2023	Paydown		0	0	31,368	26,513	0	(26,513)	0	(26,513)	0	0	0	0	0	1,030	11/25/2027	1.A
3137FL-YX-6	FHMS K092 X1 0.712% 04/25/29		03/01/2023	Paydown		0	0	6,830	5,354	0	(5,354)	0	(5,354)	0	0	0	0	0	164	04/25/2029	1.A
3137FN-BA-7	FHMS K096 X1 1.127% 07/25/29		03/01/2023	Paydown		0	0	11,008	10,789	0	(10,789)	0	(10,789)	0	0	0	0	0	360	07/25/2029	1.A
3137FQ-KQ-5	FHLMC Multifamil K103ured P K103 X1 0.639% 11/25/29		03/01/2023	Paydown		0	0	3,164	2,855	0	(2,855)	0	(2,855)	0	0	0	0	0	80	11/25/2029	1.A
3137FR-EK-3	FHMS K104 X1 1.125% 01/25/30		03/01/2023	Paydown		0	0	22,262	19,848	0	(19,848)	0	(19,848)	0	0	0	0	0	583	01/25/2030	1.A
3137FT-ZS-9	FHMS K110 X1 1.697% 04/25/30		03/01/2023	Paydown		0	0	2,146	2,097	0	(2,103)	0	(2,103)	0	0	0	0	0	70	04/25/2030	1.A
3137FU-PE-8	FHR 4988 IH 2.500% 07/25/35		03/01/2023	Paydown		0	0	89,781	80,110	0	(80,110)	0	(80,110)	0	0	0	0	0	3,749	07/25/2035	1.A
3137FU-ZE-7	FHR K111 X1 1.571% 05/25/30		03/01/2023	Paydown		0	0	5,792	2,804	0	(5,521)	0	(5,521)	0	0	0	0	0	139	05/25/2030	1.A
3137FW-HV-5	FHLMC K116 X1 1.425% 07/25/30		03/01/2023	Paydown		6	0	2,548	2,542	0	(2,551)	0	(2,551)	0	6	0	0	0	89	07/25/2030	1.A
3137H0-H7-6	FHMS KLU3 X1 1.937% 01/25/31		03/01/2023	Paydown		0	0	23,758	20,014	0	(20,014)	0	(20,014)	0	0	0	0	0	617	01/25/2031	1.A
3137H1-3X-2	FHLMC 2021-P009 X 1.449% 01/25/31		03/01/2023	Paydown		0	0	80,755	68,002	0	(68,002)	0	(68,002)	0	0	0	0	0	2,364	01/25/2031	1.A
3137H1-Z5-8	FHLMC Multifamil K744ured P K744 X1 0.855% 07/25/28		03/01/2023	Paydown		0	0	722	613	0	(613)	0	(613)	0	0	0	0	0	19	07/25/2028	1.A
3137H2-NG-5	FHLMC Multifamil K745ured P K745 X1 0.677% 08/25/28		03/01/2023	Paydown		0	0	5,137	4,134	0	(4,134)	0	(4,134)	0	0	0	0	0	139	08/25/2028	1.A
3137H5-DR-5	FHMS K137 X1 0.199% 11/25/31		03/01/2023	Paydown		0	0	2,094	1,889	0	(1,889)	0	(1,889)	0	0	0	0	0	41	11/25/2031	1.A
3137H9-MJ-5	Freddie Mac Freddie Mac Mult2022ML14 0.052% 08/25/38		03/01/2023	Paydown		0	0	926	930	0	(930)	0	(930)	0	0	0	0	0	11	08/25/2038	1.A
31380T-3B-5	FNMA FN 449994 7.000% 09/01/27		03/01/2023	Paydown		238	238	251	250	0	(12)	0	(12)	0	238	0	0	0	3	09/01/2027	1.A
31380Y-P6-1	FNMA FN 454145 6.500% 11/01/28		03/01/2023	Paydown		759	759	764	818	0	(60)	0	(60)	0	759	0	0	0	8	11/01/2028	1.A
31382T-5C-9	FNMA FN 492343 6.500% 05/01/29		03/01/2023	Paydown		269	269	266	286	0	(17)	0	(17)	0	269	0	0	0	3	05/01/2029	1.A
31384D-PA-4	FNMA FN 520717 7.500% 11/01/29		03/01/2023	Paydown		3,700	3,700	3,698	3,961	0	(261)	0	(261)	0	3,700	0	0	0	46	11/01/2029	1.A
31384V-JY-9	FNMA FN 534979 3.152% 04/01/30		03/01/2023	Paydown		2,686	2,686	2,661	2,558	0	128	0	128	0	2,686	0	0	0	14	04/01/2030	1.A
31384V-UL-4	FNMA FN 535287 8.000% 05/01/30		03/01/2023	Paydown		1,697	1,697	1,704	1,796	0	(100)	0	(100)	0	1,697	0	0	0	22	05/01/2030	1.A
31385B-Y9-0	FNMA FN 539936 7.500% 05/01/30		03/01/2023	Paydown		480	480	475	502	0	(23)	0	(23)	0	480	0	0	0	6	05/01/2030	1.A
31385J-JC-3	FNMA FN 545759 6.500% 07/01/32		03/01/2023	Paydown		7,114	7,114	7,119	7,158	0	(44)	0	(44)	0	7,114	0	0	0	75	07/01/2032	1.A
31385J-K4-9	FNMA FN 545815 7.000% 07/01/32		03/01/2023	Paydown		4,103	4,103	4,104	4,133	0	(29)	0	(29)	0	4,103	0	0	0	51	07/01/2032	1.A

STATEMENT AS OF MARCH 31, 2023 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
31385W-2S-7	FNMA FN 555285 6.000% 03/01/33		03/01/2023	Paydown		1,608	1,608	1,611	1,619	0	(12)	0	(12)	0	1,608	0	0	0	16	03/01/2033	1.A
31385X-AL-1	FNMA FN 555411 6.875% 06/01/23		02/01/2023	Paydown		1,009	1,009	1,092	1,012	0	(3)	0	(3)	0	1,009	0	0	0	9	06/01/2023	1.A
31386U-BV-3	FNMA FN 573452 7.000% 05/01/31		03/01/2023	Paydown		14,279	14,279	14,344	14,293	0	(14)	0	(14)	0	14,279	0	0	0	167	05/01/2031	1.A
31387N-3G-0	FNMA FN 589499 6.500% 08/01/31		03/01/2023	Paydown		500	500	497	495	0	5	0	5	0	500	0	0	0	5	08/01/2031	1.A
31387R-AQ-1	FNMA FN 591415 6.500% 09/01/31		03/01/2023	Paydown		723	723	719	716	0	7	0	7	0	723	0	0	0	8	09/01/2031	1.A
31387W-TW-7	FNMA FN 596465 7.000% 08/01/31		03/01/2023	Paydown		20,473	20,473	21,234	21,321	0	(848)	0	(848)	0	20,473	0	0	0	339	08/01/2031	1.A
3138E0-YE-3	FN FN AJ7908 3.000% 01/01/27		03/01/2023	Paydown		21,581	21,581	20,883	21,171	0	409	0	409	0	21,581	0	0	0	108	01/01/2027	1.A
3138EG-QR-8	FN FN AL0463 3.000% 07/01/26		03/01/2023	Paydown		57,626	57,626	57,668	57,571	0	55	0	55	0	57,626	0	0	0	309	07/01/2026	1.A
3138EJ-C7-1	FN FN AL1893 3.500% 05/01/32		03/01/2023	Paydown		188,926	188,926	191,376	190,674	0	(1,748)	0	(1,748)	0	188,926	0	0	0	776	05/01/2032	1.A
3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32		03/01/2023	Paydown		86,298	86,298	88,631	88,173	0	(1,875)	0	(1,875)	0	86,298	0	0	0	526	09/01/2032	1.A
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		03/01/2023	Paydown		341,526	341,526	358,602	355,071	0	(13,545)	0	(13,545)	0	341,526	0	0	0	2,314	09/01/2043	1.A
3138EQ-GE-6	FN FN AL7396 4.727% 02/01/37		03/01/2023	Paydown		1,047	1,047	1,098	1,099	0	(52)	0	(52)	0	1,047	0	0	0	7	02/01/2037	1.A
3138L4-GJ-6	FNMA FN AM3800 2.760% 08/01/23		03/01/2023	Paydown		45,017	45,017	43,229	44,855	0	162	0	162	0	45,017	0	0	0	215	08/01/2023	1.A
3138MC-YS-7	FN FN AP8820 3.500% 11/01/32		03/01/2023	Paydown		60,194	60,194	64,370	62,517	0	(2,323)	0	(2,323)	0	60,194	0	0	0	285	11/01/2032	1.A
3138ML-MF-8	FN FN AQ4857 3.000% 11/01/32		03/01/2023	Paydown		113,771	113,771	113,665	113,649	0	123	0	123	0	113,771	0	0	0	697	11/01/2032	1.A
3138MR-Y8-8	FN FN AQ9734 3.500% 01/01/33		03/01/2023	Paydown		20,009	20,009	21,397	20,960	0	(951)	0	(951)	0	20,009	0	0	0	116	01/01/2033	1.A
3138W5-2Z-0	FN FN AR7991 3.500% 03/01/33		03/01/2023	Paydown		39,717	39,717	42,473	41,532	0	(1,814)	0	(1,814)	0	39,717	0	0	0	234	03/01/2033	1.A
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		03/01/2023	Paydown		56,884	56,884	56,822	56,804	0	80	0	80	0	56,884	0	0	0	284	08/01/2033	1.A
3138WE-NQ-8	FNMA FN AS4898 3.500% 05/01/45		03/29/2023	Paydown		150,901	150,901	155,805	159,445	0	(8,544)	0	(8,544)	0	150,901	0	0	0	802	05/01/2045	1.A
3138WE-NQ-8	FNMA FN AS4898 3.500% 05/01/45		02/15/2023	Redemption 100.0000		26,087	26,087	26,935	27,564	0	(1,477)	0	(1,477)	0	26,087	0	0	0	22,738	05/01/2045	1.A
3138WH-TV-4	FN AS7763 4.000% 08/01/46		03/01/2023	Paydown		6,339	6,339	6,672	7,049	0	(710)	0	(710)	0	6,339	0	0	0	42	08/01/2046	1.A
31390Q-Q3-2	FNMA FN 653074 7.000% 07/01/32		03/01/2023	Paydown		200	200	200	201	0	(1)	0	(1)	0	200	0	0	0	2	07/01/2032	1.A
31391X-EP-0	FNMA FN 679742 3.312% 01/01/40		03/01/2023	Paydown		675	675	692	707	0	(32)	0	(32)	0	675	0	0	0	4	01/01/2040	1.A
31392V-NQ-1	FGLMC FHR 2496 ZH 5.500% 09/15/32		03/01/2023	Paydown		3,596	3,596	3,258	3,440	0	156	0	156	0	3,596	0	0	0	33	09/15/2032	1.A
31393A-S4-0	FNR 2003-W5 A 5.065% 04/25/33		03/25/2023	Paydown		404	404	404	404	0	0	0	0	0	404	0	0	0	3	04/25/2033	1.A
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		03/01/2023	Paydown		26,630	26,630	30,159	28,497	0	(1,867)	0	(1,867)	0	26,630	0	0	0	273	04/25/2043	1.A
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		03/01/2023	Paydown		11,629	11,629	11,514	11,617	0	12	0	12	0	11,629	0	0	0	111	06/25/2043	1.A
31393G-3L-6	FREDDIE MAC - CMO FHR 2531 Z 5.500% 12/15/32		03/01/2023	Paydown		14,945	14,945	13,882	14,452	0	492	0	492	0	14,945	0	0	0	136	12/15/2032	1.A
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		03/01/2023	Paydown		46,473	46,473	49,991	48,009	0	(1,537)	0	(1,537)	0	46,473	0	0	0	478	11/25/2033	1.A
31393W-YF-0	FHR FHR 2638 JH 5.000% 07/15/33		03/01/2023	Paydown		76,328	76,328	69,912	74,190	0	2,138	0	2,138	0	76,328	0	0	0	680	07/15/2033	1.A
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		03/01/2023	Paydown		35,188	35,188	39,163	39,769	0	(4,580)	0	(4,580)	0	35,188	0	0	0	322	01/25/2035	1.A
31394M-CM-0	FHR FHR 2702 CE 4.500% 11/15/33		03/01/2023	Paydown		164,893	164,893	167,081	165,656	0	(763)	0	(763)	0	164,893	0	0	0	1,077	11/15/2033	1.A
31394R-JY-6	FHLMC FHR 2754 PE 5.000% 02/15/34		03/01/2023	Paydown		38,374	38,374	39,309	38,694	0	(320)	0	(320)	0	38,374	0	0	0	312	02/15/2034	1.A
31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		03/01/2023	Paydown		27,671	27,671	26,859	27,301	0	371	0	371	0	27,671	0	0	0	303	03/15/2034	1.A
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		03/01/2023	Paydown		47,608	47,608	51,744	55,352	0	(7,745)	0	(7,745)	0	47,608	0	0	0	286	09/25/2039	1.A
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		02/01/2023	Paydown		162	162	169	162	0	0	0	0	0	162	0	0	0	1	07/25/2024	1.A
31396R-DY-0	FHR FHR 3149 CZ 6.000% 05/15/36		03/01/2023	Paydown		20,640	20,640	23,417	23,890	0	(3,250)	0	(3,250)	0	20,640	0	0	0	148	05/15/2036	1.A
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		03/01/2023	Paydown		40,554	40,554	44,888	41,255	0	(701)	0	(701)	0	40,554	0	0	0	335	03/25/2029	1.A
31398E-J6-2	FHMS FHR 3539 YB 4.000% 06/15/24		03/01/2023	Paydown		59,316	59,316	56,054	59,001	0	315	0	315	0	59,316	0	0	0	394	06/15/2024	1.A
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		03/01/2023	Paydown		9,221	9,221	8,821	9,160	0	62	0	62	0	9,221	0	0	0	62	11/25/2024	1.A
31398J-RE-5	FHR FHR 3579 MB 4.500% 09/15/24		03/01/2023	Paydown		17,453	17,453	17,529	17,432	0	21	0	21	0	17,453	0	0	0	133	09/15/2024	1.A
31398K-E6-3	FHR FHR 3581 D 4.500% 10/15/29		03/01/2023	Paydown		17,514	17,514	17,476	17,483	0	31	0	31	0	17,514	0	0	0	134	10/15/2029	1.A
31398K-XT-2	FHR FHR 3595 KY 4.500% 11/15/24		03/01/2023	Paydown		35,522	35,522	35,800	35,474	0	48	0	48	0	35,522	0	0	0	254	11/15/2024	1.A
31398L-KQ-0	FHR FHR 3612 JB 4.500% 12/15/24		03/01/2023	Paydown		99,180	99,180	99,164	99,019	0	160	0	160	0	99,180	0	0	0	738	12/15/2024	1.A

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		03/01/2023	Paydown		79,648	79,648	83,804	80,049	0	(401)	0	(401)	0	79,648	0	0	0	505	01/15/2025	1.A
31398L-WY-0	FHR FHR 3619 EJ 4.500% 01/15/25		03/01/2023	Paydown		66,505	66,505	66,390	66,388	0	116	0	116	0	66,505	0	0	0	508	01/15/2025	1.A
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		03/01/2023	Paydown		34,427	34,427	32,942	34,208	0	219	0	219	0	34,427	0	0	0	217	02/25/2025	1.A
31398M-KW-5	FNMA 2010-18 EL 4.000% 03/25/25		03/01/2023	Paydown		21,071	21,071	20,085	20,945	0	126	0	126	0	21,071	0	0	0	136	03/25/2025	1.A
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		03/01/2023	Paydown		70,133	70,133	76,226	70,252	0	(119)	0	(119)	0	70,133	0	0	0	500	09/25/2025	1.A
31398P-B9-9	FNMA 2010-41 EB 4.000% 05/25/25		03/01/2023	Paydown		15,898	15,898	15,670	15,840	0	58	0	58	0	15,898	0	0	0	108	05/25/2025	1.A
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		03/01/2023	Paydown		32,828	32,828	29,596	32,378	0	450	0	450	0	32,828	0	0	0	205	05/25/2025	1.A
31398V-H6-6	FHR FHR 3640 GM 4.000% 03/15/25		03/01/2023	Paydown		147,400	147,400	145,557	146,967	0	432	0	432	0	147,400	0	0	0	994	03/15/2025	1.A
31398W-EN-0	FHR FHR 3634 EU 4.000% 02/15/25		03/01/2023	Paydown		39,061	39,061	37,182	38,840	0	221	0	221	0	39,061	0	0	0	259	02/15/2025	1.A
31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		03/01/2023	Paydown		43,912	43,912	41,661	43,604	0	308	0	308	0	43,912	0	0	0	288	02/15/2025	1.A
31398W-Y7-3	FHR FHR 3652 DC 4.500% 04/15/25		03/01/2023	Paydown		24,151	24,151	24,302	24,113	0	38	0	38	0	24,151	0	0	0	175	04/15/2025	1.A
31402G-SJ-3	FNMA FN 728721 5.500% 07/01/33		03/01/2023	Paydown		14,905	14,905	14,677	14,677	0	228	0	228	0	14,905	0	0	0	88	07/01/2033	1.A
31402H-3X-7	FNMA FN 729914 5.500% 08/01/33		03/01/2023	Paydown		941	941	931	932	0	8	0	8	0	941	0	0	0	9	08/01/2033	1.A
31402T-TM-7	FNMA FN 737756 5.500% 09/01/33		03/01/2023	Paydown		763	763	769	767	0	(4)	0	(4)	0	763	0	0	0	7	09/01/2033	1.A
31405M-JH-1	FNMA FN 793264 5.500% 09/01/34		03/01/2023	Paydown		1,155	1,155	1,175	1,172	0	(17)	0	(17)	0	1,155	0	0	0	11	09/01/2034	1.A
31405M-VT-1	FNMA FN 793626 5.500% 09/01/34		03/01/2023	Paydown		1,497	1,497	1,523	1,521	0	(24)	0	(24)	0	1,497	0	0	0	14	09/01/2034	1.A
31405Q-LD-8	FNMA FN 796024 5.500% 09/01/34		03/01/2023	Paydown		6,731	6,731	6,848	6,842	0	(111)	0	(111)	0	6,731	0	0	0	62	09/01/2034	1.A
31405Q-MU-9	FNMA FN 796071 5.500% 09/01/34		03/01/2023	Paydown		1,471	1,471	1,497	1,495	0	(24)	0	(24)	0	1,471	0	0	0	13	09/01/2034	1.A
31406N-YU-2	FNMA FN 815323 5.343% 01/01/35		03/01/2023	Paydown		1,349	1,349	1,407	1,418	0	(69)	0	(69)	0	1,349	0	0	0	12	01/01/2035	1.A
3140F8-VR-5	FN FN BD1523 3.500% 06/01/46		03/01/2023	Paydown		32,195	32,195	33,933	34,315	0	(2,120)	0	(2,120)	0	32,195	0	0	0	188	06/01/2046	1.A
3140HK-2H-0	FN FN BK6175 4.000% 10/01/48		03/15/2023	Paydown		2,689	2,689	2,736	2,820	0	(131)	0	(131)	0	2,689	0	0	0	24	10/01/2048	1.A
3140J7-XL-4	FN FN BM3382 5.000% 03/01/27		03/01/2023	Paydown		4,243	4,243	4,399	4,396	0	(153)	0	(153)	0	4,243	0	0	0	34	03/01/2027	1.A
3140JG-AM-7	FN FN BN0011 4.000% 08/01/48		03/01/2023	Paydown		2,330	2,330	2,372	2,448	0	(118)	0	(118)	0	2,330	0	0	0	16	08/01/2048	1.A
3140JG-WT-8	FN FN BN0657 4.000% 09/01/48		03/01/2023	Paydown		9,484	9,484	9,504	9,580	0	(97)	0	(97)	0	9,484	0	0	0	63	09/01/2048	1.A
3140JJ-EX-3	FN FN BN1949 4.000% 10/01/48		03/01/2023	Paydown		27,916	27,916	28,041	28,323	0	(407)	0	(407)	0	27,916	0	0	0	196	10/01/2048	1.A
31412E-CK-0	FNMA FN 922674 3.815% 04/01/36		03/01/2023	Paydown		1,086	1,086	1,139	1,143	0	(57)	0	(57)	0	1,086	0	0	0	5	04/01/2036	1.A
31412S-PL-3	FN FN 933427 5.000% 03/01/38		03/01/2023	Paydown		330	330	332	335	0	(5)	0	(5)	0	330	0	0	0	3	03/01/2038	1.A
31414M-4W-3	FNMA FN 970737 5.000% 11/01/23		03/01/2023	Paydown		5,079	5,079	5,302	5,104	0	(25)	0	(25)	0	5,079	0	0	0	42	11/01/2023	1.A
31414S-PA-5	FN FN 974817 5.000% 04/01/23		03/01/2023	Paydown		17,166	17,166	17,917	17,167	0	(1)	0	(1)	0	17,166	0	0	0	143	04/01/2023	1.A
31414V-BF-2	FNMA FN 977138 5.500% 08/01/38		03/01/2023	Paydown		2,621	2,621	2,672	2,714	0	(92)	0	(92)	0	2,621	0	0	0	24	08/01/2038	1.A
31415A-4W-8	FNMA FN 981537 5.000% 05/01/23		03/01/2023	Paydown		1,785	1,785	1,863	1,788	0	(3)	0	(3)	0	1,785	0	0	0	14	05/01/2023	1.A
31416N-HY-1	FNMA FN AA4746 3.500% 11/01/25		03/01/2023	Paydown		35,532	35,532	36,099	35,653	0	(121)	0	(121)	0	35,532	0	0	0	202	11/01/2025	1.A
31416T-2P-3	FNMA FN AA9781 4.500% 07/01/24		03/01/2023	Paydown		21,010	21,010	21,367	21,043	0	(34)	0	(34)	0	21,010	0	0	0	148	07/01/2024	1.A
31417C-QF-5	FN FN AB5853 3.000% 08/01/32		03/01/2023	Paydown		158,676	158,676	157,635	157,822	0	855	0	855	0	158,676	0	0	0	864	08/01/2032	1.A
31417C-R8-0	FN FN AB5910 3.000% 08/01/32		03/01/2023	Paydown		220,103	220,103	219,973	219,906	0	197	0	197	0	220,103	0	0	0	1,087	08/01/2032	1.A
31417C-UJ-2	FN FN AB5984 3.000% 08/01/32		03/01/2023	Paydown		181,917	181,917	181,576	181,570	0	347	0	347	0	181,917	0	0	0	1,059	08/01/2032	1.A
31417F-KT-4	FN FN AB8405 3.500% 02/01/33		03/01/2023	Paydown		36,399	36,399	38,924	38,152	0	(1,754)	0	(1,754)	0	36,399	0	0	0	209	02/01/2033	1.A
31417H-C5-1	FN FN AB9991 3.000% 07/01/33		03/01/2023	Paydown		34,828	34,828	34,795	34,783	0	45	0	45	0	34,828	0	0	0	177	07/01/2033	1.A
31417T-R2-6	FNMA AC6804 4.000% 01/01/25		03/01/2023	Paydown		48,936	48,936	49,991	49,169	0	(232)	0	(232)	0	48,936	0	0	0	296	01/01/2025	1.A
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		03/01/2023	Paydown		48,429	48,429	48,838	48,473	0	(44)	0	(44)	0	48,429	0	0	0	317	01/01/2025	1.A
31417Y-C4-7	FNMA FN MA0090 4.500% 06/01/24		03/01/2023	Paydown		18,120	18,120	18,346	18,128	0	(8)	0	(8)	0	18,120	0	0	0	139	06/01/2024	1.A
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		03/01/2023	Paydown		21,001	21,001	21,605	21,091	0	(90)	0	(90)	0	21,001	0	0	0	156	08/01/2024	1.A
31418A-WD-6	FN FN MA1543 3.500% 08/01/33		03/01/2023	Paydown		77,983	77,983	80,176	79,690	0	(1,706)	0	(1,706)	0	77,983	0	0	0	436	08/01/2033	1.A
31418A-YD-4	FN FN MA1607 3.000% 10/01/33		03/01/2023	Paydown		325,364	325,364	324,652	324,670	0	693	0	693	0	325,364	0	0	0	1,662	10/01/2033	1.A
31418B-5K-8	FN FN MA2649 3.000% 06/01/46		03/01/2023	Paydown		29,146	29,146	29,560	30,121	0	(975)	0	(975)	0	29,146	0	0	0	150	06/01/2046	1.A
31418C-YJ-7	FN FN MA3412 3.500% 07/01/38		03/01/2023	Paydown		103,875	103,875	107,965	113,197	0	(9,322)	0	(9,322)	0	103,875	0	0	0	536	07/01/2038	1.A

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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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31418D-4X-7	FNCL 4 N MA4437 2.000% 10/01/51		03/01/2023	Paydown		316,351	316,351	320,515	320,348	0	(3,997)	0	(3,997)	0	316,351	0	0	0	1,058	10/01/2051	1.A
31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25		03/01/2023	Paydown		13,611	13,611	13,845	13,674	0	(63)	0	(63)	0	13,611	0	0	0	81	11/01/2025	1.A
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		03/03/2023	Redemption 100.0000		37,883	37,883	37,883	37,883	0	0	0	0	0	37,883	0	0	0	183	01/01/2036	1.A FE
60416S-W2-2	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 2.905% 07/01/34		02/03/2023	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	230	07/01/2034	1.B FE
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 5.020% 09/01/30		03/02/2023	Redemption 100.0000		5,395,000	5,395,000	5,395,000	5,395,000	0	0	0	0	0	5,395,000	0	0	0	67,087	09/01/2030	1.F FE
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 5.020% 05/15/56		03/07/2023	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	1,525	05/15/2056	1.F FE
63607V-AB-2	NFAGEN GENERAL 3.278% 10/01/37		01/24/2023	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	123	10/01/2037	2.B FE
67737R-AC-3	OHIO ST HSG FIN AGY MF TE MULTIFAMILY HSG 3.910% 11/01/36		03/01/2023	Redemption 0.3831		30,662	30,662	30,662	30,662	0	0	0	0	0	30,662	0	0	0	66	11/01/2036	1.B FE
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		03/01/2023	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	9,570	06/01/2027	1.B FE
677555-X3-3	OH ECON DEV REV 3.850% 12/01/25		03/01/2023	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	5,775	12/01/2025	1.B FE
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		03/03/2023	Redemption 100.0000		49,277	49,277	49,277	49,277	0	0	0	0	0	49,277	0	0	0	2,727	09/01/2037	1.A FE
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		03/01/2023	Redemption 100.0000		41,572	41,572	41,572	41,572	0	0	0	0	0	41,572	0	0	0	243	10/25/2043	1.A FE
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		01/01/2023	Paydown		12,616	12,616	12,616	12,616	0	0	0	0	0	12,616	0	0	0	45	12/25/2043	1.A FE
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		03/01/2023	Various		56,441	56,441	56,441	56,441	0	0	0	0	0	56,441	0	0	0	11,684	12/25/2043	1.A FE
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		01/15/2023	Paydown		33,119	33,119	33,119	33,119	0	0	0	0	0	33,119	0	0	0	95	10/25/2037	1.A FE
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		03/01/2023	Various		105,150	105,150	105,150	105,150	0	0	0	0	0	105,150	0	0	0	13,943	10/25/2037	1.A FE
92812U-Q5-0	VASHSG 2015-A A 3.250% 06/25/42		03/01/2023	Various		339,882	339,882	340,441	340,236	0	(354)	0	(354)	0	339,882	0	0	0	2,061	06/25/2042	1.A FE
92812U-Q6-8	VASHSG 2016-A A 3.100% 06/25/41		03/01/2023	Redemption 100.0000		84,784	84,784	84,784	84,784	0	0	0	0	0	84,784	0	0	0	365	06/25/2041	1.A FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		03/01/2023	Various		40,788	40,788	40,788	40,788	0	0	0	0	0	40,788	0	0	0	200	08/25/2042	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						13,288,093	13,288,087	14,312,039	14,100,385	0	(815,399)	0	(815,399)	0	13,288,093	0	0	0	211,294	XXX	XXX
72304@-AA-8	PINEBRIDGE 9.627% 09/21/32		01/02/2023	Redemption 100.0000		1,742,975	1,742,975	1,742,975	1,742,975	0	0	0	0	0	1,742,975	0	0	0	37,326	09/21/2032	2.C PL
72304@-AB-6	PINEBRIDGE 11.627% 09/21/32		01/10/2023	Redemption 100.0000		792,262	792,262	792,262	792,262	0	0	0	0	0	792,262	0	0	0	21,016	09/21/2032	4.A PL
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		03/01/2023	Paydown		3,715	3,715	3,204	3,232	0	483	0	483	0	3,715	0	0	0	34	05/25/2033	1.A FM
00079C-AE-9	ABFS 2001-2 A4 6.990% 12/25/31		03/01/2023	Paydown		645	645	516	94	0	551	0	551	0	645	0	0	0	8	12/25/2031	1.A FM
00085Y-AA-1	ACC Auto Trust 2022A 2022-A A 4.580% 07/15/26		03/15/2023	Paydown		2,326,848	2,326,848	2,326,462	2,325,473	0	1,375	0	1,375	0	2,326,848	0	0	0	17,464	07/15/2026	1.G FE
006346-AS-9	ADMSO 2018-1 A 4.810% 11/15/48		03/15/2023	Paydown		118,522	118,522	119,436	118,929	0	(407)	0	(407)	0	118,522	0	0	0	950	11/15/2048	1.F FE
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		03/01/2023	Paydown		30,516	30,516	30,384	30,359	0	157	0	157	0	30,516	0	0	0	171	07/25/2045	1.A
00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46		03/01/2023	Paydown		9,383	9,383	9,523	9,452	0	(70)	0	(70)	0	9,383	0	0	0	54	08/25/2046	1.A
00842V-AT-0	ABMT 2016-3 B2 3.792% 08/25/46		03/01/2023	Paydown		51,018	51,018	52,803	51,886	0	(868)	0	(868)	0	51,018	0	0	0	321	08/25/2046	1.A
015271-AL-3	ALEXANDRIA REAL ESTATE 3.450% 04/30/25		01/19/2023	PNC CAPITAL MARKETS		7,479,560	7,697,000	7,714,472	7,702,689	0	(178)	0	(178)	0	7,702,512	0	(222,952)	(222,952)	61,223	04/30/2025	2.A FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		03/01/2023	Paydown		10,732	13,533	11,450	10,298	0	434	0	434	0	10,732	0	0	0	104	01/25/2037	1.A FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		03/01/2023	Paydown		8,703	8,711	7,915	6,529	0	2,174	0	2,174	0	8,703	0	0	0	98	09/25/2037	1.A FM

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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
02361D-AS-9	AMEREN ILLINOIS CO 3.800% 05/15/28		02/23/2023	KEY BANC-MCDONALD		4,759,850	5,000,000	4,995,500	4,997,179	0	19	0	19	0	4,997,199	0	(237,349)	(237,349)	53,833	05/15/2028	1.F FE
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		01/15/2023	Redemption 100.0000		155,882	155,882	154,129	155,111	0	771	0	771	0	155,882	0	0	0	2,786	01/15/2028	2.A FE
02529N-AG-2	American Credit 20193 ce Rec 2019-3 D 2.890% 09/12/25		03/12/2023	Paydown		924,698	924,698	936,148	927,903	0	(3,205)	0	(3,205)	0	924,698	0	0	0	4,334	09/12/2025	1.A FE
025816-BK-4	AMERICAN EXPRESS CO 3.625% 12/05/24		03/09/2023	TD SECURITIES		4,841,600	5,000,000	4,976,350	4,994,644	0	425	0	425	0	4,995,069	0	(153,469)	(153,469)	49,340	12/05/2024	1.G FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		03/01/2023	Paydown		6,557	6,557	6,012	6,012	0	545	0	545	0	6,557	0	0	0	34	09/25/2035	1.A FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		03/01/2023	Paydown		30,123	30,123	30,112	30,078	0	45	0	45	0	30,123	0	0	0	203	10/17/2036	1.A FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		03/01/2023	Paydown		32,547	32,547	32,525	32,495	0	52	0	52	0	32,547	0	0	0	176	04/17/2052	1.A FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		03/01/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6. *
02666T-AA-5	AMERICAN HOMES 4 RENT 4.250% 02/15/28		01/31/2023	JANE STREET EXECUTION SERVICES		957,590	1,000,000	1,134,030	1,092,388	0	(1,533)	0	(1,533)	0	1,090,854	0	(133,264)	(133,264)	19,715	02/15/2028	2.C FE
03027W-AJ-1	AMETOW 3.070% 03/15/23		03/15/2023	Maturity		10,590,000	10,590,000	10,502,103	10,545,210	0	44,790	0	44,790	0	10,590,000	0	0	0	81,278	03/15/2023	1.A FE
03066M-AF-3	AMCAR 2018-3 C 3.740% 10/18/24		03/18/2023	Paydown		1,221,601	1,221,601	1,239,400	1,222,257	0	(656)	0	(656)	0	1,221,601	0	0	0	7,496	10/18/2024	1.A FE
03464H-AA-3	Angel Oak Mortga20225 2022-5 A1 4.500% 05/25/67		03/01/2023	Paydown		592,997	592,997	577,562	578,541	0	14,455	0	14,455	0	592,997	0	0	0	4,426	05/25/2067	1.A FE
03464T-AA-7	Angel Oak Mortga20223 2022-3 A1 4.000% 01/25/67		03/01/2023	Paydown		404,983	404,983	400,648	401,725	0	3,259	0	3,259	0	404,983	0	0	0	2,858	01/25/2067	1.A FE
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		01/30/2023	Paydown		74,920	74,920	70,847	71,203	0	3,717	0	3,717	0	74,920	0	0	0	606	07/30/2050	2.C FE
05493M-AG-9	Barclays Commerc2021C11 gage S 2021-C11 XA 1.382% 09/15/54		03/01/2023	Paydown		0	0	11,261	10,689	0	(10,689)	0	(10,689)	0	0	0	0	0	320	09/15/2054	1.A FE
054975-AG-2	Barclays Commerc2022C18 gage S 2022-C18 XA 0.461% 12/15/55		03/01/2023	Paydown		0	0	5,122	5,093	0	(5,093)	0	(5,093)	0	0	0	0	0	108	12/15/2055	1.A FE
05550T-AA-7	BHPT 2019-BXHP A 5.684% 08/15/36		03/15/2023	Paydown		2,546,691	2,546,691	2,545,895	2,546,405	0	286	0	286	0	2,546,691	0	0	0	11,263	08/15/2036	1.A FE
05551V-BK-8	Barclays Commerc2021C10 gage S 2021-C10 XA 1.295% 07/15/54		03/01/2023	Paydown		0	0	21,226	18,688	0	(18,688)	0	(18,688)	0	0	0	0	0	485	07/15/2054	1.A FE
05552F-BC-0	Barclays Commerc2022C15 gage S 2022-C15 XA 0.200% 04/15/55		03/01/2023	Paydown		0	0	5,439	4,972	0	(4,972)	0	(4,972)	0	0	0	0	0	93	04/15/2055	1.A FE
05552Y-AG-1	Barclays Commerc2022C16 gage S 2022-C16 XA 0.131% 06/15/55		03/01/2023	Paydown		0	0	6,067	5,537	0	(5,537)	0	(5,537)	0	0	0	0	0	75	06/15/2055	1.A FE
05574L-FY-9	BNP PARIBAS 3.250% 03/03/23		03/03/2023	Maturity		2,700,000	2,700,000	2,687,661	2,692,379	0	7,621	0	7,621	0	2,700,000	0	0	0	43,875	03/03/2023	1.D FE
05602N-AG-5	BMO Mortgage Tru2022C2 2022-C2 XA 0.043% 07/15/54		03/01/2023	Paydown		0	0	932	891	0	(891)	0	(891)	0	0	0	0	0	25	07/15/2054	1.A FE
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		03/01/2023	Paydown		717,756	717,756	705,893	715,185	0	2,570	0	2,570	0	717,756	0	0	0	3,448	03/10/2033	1.A
05608V-AE-6	BX 2021-MFM1 B 5.892% 01/15/34		02/15/2023	Paydown		766,038	766,038	766,038	766,038	0	0	0	0	0	766,038	0	0	0	7,131	01/15/2034	1.C FE
059469-AF-3	BOAA 2006-7 A6 5.860% 10/25/36		03/01/2023	Paydown		6,993	6,993	2,475	2,293	0	4,700	0	4,700	0	6,993	0	0	0	16	10/25/2036	1.A FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		03/01/2023	Paydown		13,301	13,301	13,257	13,255	0	46	0	46	0	13,301	0	0	0	122	09/25/2035	1.C FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		03/01/2023	Paydown		2,270	2,270	2,143	2,227	0	43	0	43	0	2,270	0	0	0	21	10/25/2034	1.A FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		03/01/2023	Paydown		130,360	130,360	127,641	129,090	0	1,269	0	1,269	0	130,360	0	0	0	1,579	11/25/2035	1.A FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		03/01/2023	Paydown		6,253	6,253	5,950	6,104	0	149	0	149	0	6,253	0	0	0	32	08/25/2035	1.A FM
05949C-PJ-9	BOAMS 2005-L 2A3 4.005% 01/25/36		03/01/2023	Paydown		7,386	7,470	7,063	7,280	0	106	0	106	0	7,386	0	0	0	50	01/25/2036	1.A FM
05950P-AJ-2	BAFC 2006-H 3A2 3.878% 09/20/46		03/01/2023	Paydown		15,749	16,298	13,823	15,227	0	522	0	522	0	15,749	0	0	0	106	09/20/2046	1.A FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		03/01/2023	Paydown		11,149	11,720	9,812	10,256	0	893	0	893	0	11,149	0	0	0	108	09/25/2034	1.A FM
05951F-AG-9	BAFC 2007-1 TA5 6.590% 01/25/37		03/01/2023	Paydown		30,129	30,129	27,507	30,336	0	(207)	0	(207)	0	30,129	0	0	0	265	01/25/2037	4.A FM
06051G-FP-9	BANK OF AMERICA CORP 3.950% 04/21/25		03/07/2023	SANTANDER		4,829,800	5,000,000	4,836,600	4,954,914	0	3,570	0	3,570	0	4,958,484	0	(128,684)	(128,684)	75,708	04/21/2025	2.A FE
06054M-AF-0	BACM 2016-UB10 XA 1.745% 07/15/49		03/01/2023	Paydown		0	0	78,147	47,306	0	(47,306)	0	(47,306)	0	0	0	0	0	3,971	07/15/2049	1.A FE
06539W-BC-9	Bank 2020BN25 2020-BN25 XA 0.882% 01/15/63		03/01/2023	Paydown		0	0	153,126	0	0	(153,126)	0	(153,126)	0	0	0	0	0	6,057	01/15/2063	1.A FE
06540T-AE-0	BANK 2018-BN11 XA 0.454% 03/15/61		03/01/2023	Paydown		0	0	8,482	6,430	0	(6,430)	0	(6,430)	0	0	0	0	0	227	03/15/2061	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
06540W-BH-5	BANK 2019-BN19 XA 0.948% 08/15/61		03/01/2023	Paydown		0	0	5,580	5,584	0	(5,584)	0	(5,584)	0	0	0	0	0	193	08/15/2061	1.A FE
06541F-BB-4	BANK 2017-BNK4 XA 1.341% 05/15/50		03/01/2023	Paydown		0	0	8,954	6,419	0	(6,419)	0	(6,419)	0	0	0	0	0	309	05/15/2050	1.A FE
070101-G#-1	BASIN ELECTRIC PRIVATE PLACEMENT 2.720% 02/15/42		02/16/2023	Redemption 100.0000		462,874	462,874	462,874	462,874	0	0	0	0	0	462,874	0	0	0	6,295	02/15/2042	1.F
07332V-BJ-3	Barclays Commerc2017C1 gage S 2017-C1 XA 1.459% 02/15/50		03/01/2023	Paydown		0	0	73,200	70,710	0	(70,710)	0	(70,710)	0	0	0	0	0	3,841	02/15/2050	1.A FE
07384M-TM-4	BSARM 2003-1 5A1 4.065% 04/25/33		03/01/2023	Paydown		956	956	955	955	0	1	0	1	0	956	0	0	0	6	04/25/2033	1.A FM
08160K-AH-7	BENCHMARK Mortga2019B15 2019-B15 XA 0.817% 12/15/72		03/01/2023	Paydown		0	0	10,855	10,133	0	(10,133)	0	(10,133)	0	0	0	0	0	349	12/15/2072	1.A FE
08161Y-BH-5	BENCHMARK Mortga2022B34 2022-B34 XA 0.039% 04/15/55		03/01/2023	Paydown		0	0	1,643	1,459	0	(1,459)	0	(1,459)	0	0	0	0	0	26	04/15/2055	1.A FE
08163A-AF-0	BMARK 2020-B18 XA 1.788% 07/15/53		03/01/2023	Paydown		0	0	7,457	5,430	0	(5,430)	0	(5,430)	0	0	0	0	0	187	07/15/2053	1.A FE
10240*-AA-7	BOWIE ACQ LLC PP 3.920% 09/30/38		01/27/2023	Redemption 100.0000		358,955	358,955	358,955	358,955	0	0	0	0	0	358,955	0	0	0	0	09/30/2038	2.C PL
10638N-AA-6	Brean Asset Back2022RM3 ities 2022-RM3 A 1.750% 02/25/62		03/25/2023	Paydown		286,889	286,889	273,321	274,596	0	11,941	0	11,941	0	286,889	0	0	0	1,122	02/25/2062	1.A FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT 3.800% 09/20/31		03/20/2023	Redemption 100.0000		96,996	96,996	96,996	96,996	0	0	0	0	0	96,996	0	0	0	921	09/20/2031	1.F FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		03/15/2023	Redemption 100.0000		127,556	127,556	127,556	127,556	0	0	0	0	0	127,556	0	0	0	1,052	12/15/2032	1.F FE
11044M-AA-4	BRITISH AIR 20-1 A PPT 4.250% 11/15/32		02/15/2023	Redemption 100.0000		36,987	36,987	36,987	36,987	0	0	0	0	0	36,987	0	0	0	393	11/15/2032	1.G FE
1248ME-AG-4	CBASS 2007-CB4 A2D 3.785% 04/25/37		03/01/2023	Paydown		6,347	6,347	5,205	5,633	0	714	0	714	0	6,347	0	0	0	29	04/25/2037	1.A FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 3.130% 01/25/37		03/01/2023	Paydown		664	664	413	212	0	452	0	452	0	664	0	0	0	1	01/25/2037	1.A FM
12526W-AA-7	Cascade Funding 2022HB8 Trust 2022-HB8 A 3.750% 04/25/25		03/25/2023	Paydown		764,703	764,703	749,558	753,404	0	11,299	0	11,299	0	764,703	0	0	0	5,026	04/25/2025	1.A FE
12529H-AA-7	CFMT 2020-AB1 A 1.943% 09/25/50		03/25/2023	Paydown		1,883,580	1,883,580	1,877,545	1,877,028	0	6,552	0	6,552	0	1,883,580	0	0	0	5,888	09/25/2050	1.A FE
12529L-AA-8	CFMT 2020-HB4 A 0.946% 12/26/30		03/25/2023	Paydown		10,432	10,432	10,432	10,432	0	0	0	0	0	10,432	0	0	0	16	12/26/2030	1.A FE
12530G-AA-6	Cascade Funding 2022HB9 Trust 2022-HB9 A 3.250% 09/25/37		03/25/2023	Paydown		124,035	124,035	112,783	113,547	0	10,488	0	10,488	0	124,035	0	0	0	735	09/25/2037	1.A FE
12530J-AA-0	Cascade Funding 2022AB2 Trust 2022-AB2 A 2.000% 02/25/52		02/25/2023	Paydown		2,784	2,784	2,636	2,664	0	119	0	119	0	2,784	0	0	0	9	02/25/2052	1.A FE
12530K-AA-7	Cascade Funding 2023HB11 Trust 2023-HB11 A 4.000% 02/25/37		03/25/2023	Paydown		626,125	626,125	594,137	0	0	31,988	0	31,988	0	626,125	0	0	0	1,531	02/25/2037	1.A FE
12531W-AZ-5	CFCRE 2016-C3 ASB 3.688% 01/10/48		03/01/2023	Paydown		554,362	554,362	570,963	557,195	0	(2,833)	0	(2,833)	0	554,362	0	0	0	3,535	01/10/2048	1.A
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		03/01/2023	Paydown		21	497	132	90	0	(69)	0	(69)	0	21	0	0	0	6	02/25/2037	1.A FM
125523-BZ-2	CIGNA CORP 4.500% 02/25/26		02/13/2023	US BANCORP		4,940,150	5,000,000	4,983,353	4,990,009	0	552	0	552	0	4,990,561	0	(50,411)	(50,411)	106,250	02/25/2026	2.A FE
12563L-AS-6	CLIF 2020-3A A 2.070% 10/18/45		03/20/2023	Paydown		1,345,238	1,345,238	1,340,411	1,340,222	0	5,016	0	5,016	0	1,345,238	0	0	0	4,778	10/18/2045	1.F FE
12565K-AE-7	CLI Funding LLC 20221A 2022-1A A1 2.720% 01/18/47		03/18/2023	Paydown		200,000	200,000	182,156	182,924	0	17,076	0	17,076	0	200,000	0	0	0	907	01/18/2047	1.F FE
12575A-AA-5	CMFT Net Lease M20211 suer L 2021-1 A1 2.090% 07/20/51		03/20/2023	Paydown		52,869	52,869	52,863	52,864	0	5	0	5	0	52,869	0	0	0	184	07/20/2051	1.A FE
12575A-AB-3	CMFT Net Lease M20211 suer L 2021-1 A2 2.570% 07/20/51		03/20/2023	Paydown		60,006	60,006	59,980	59,983	0	23	0	23	0	60,006	0	0	0	257	07/20/2051	1.A FE
12591K-AC-9	COMM Mortgage Tr2013CR12 2013-CR12 ASB 3.623% 10/10/46		03/01/2023	Paydown		7,292	7,292	7,543	7,339	0	(47)	0	(47)	0	7,292	0	0	0	50	10/10/2046	1.A
12591Q-AN-2	COMM 2014-UBS4 ASB 3.390% 08/10/47		03/01/2023	Paydown		2,015,864	2,015,864	2,076,254	2,019,101	0	(3,237)	0	(3,237)	0	2,015,864	0	0	0	11,719	08/10/2047	1.A
12591R-AY-6	COMM 2014-CR15 ASB 3.595% 02/10/47		03/01/2023	Paydown		914,728	914,728	942,130	915,674	0	(946)	0	(946)	0	914,728	0	0	0	5,678	02/10/2047	1.A
12591U-AD-5	COMM 2014-UBS2 ASB 3.472% 03/10/47		03/01/2023	Paydown		612,059	612,059	630,398	613,120	0	(1,060)	0	(1,060)	0	612,059	0	0	0	3,615	03/10/2047	1.A
12591V-AC-5	COMM 2014-CR16 ASB 3.653% 04/10/47		03/01/2023	Paydown		825,162	825,162	849,872	826,180	0	(1,018)	0	(1,018)	0	825,162	0	0	0	5,196	04/10/2047	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12591Y-BA-2	COMM 2014-UBS3 ASB 3.367% 06/10/47		03/01/2023	Paydown		930,944	930,944	958,861	932,180	0	(1,237)	0	(1,237)	0	930,944	0	0	0	8,133	06/10/2047	1.A
12592L-BG-6	COMM 2014-CR20 ASB 3.305% 11/10/47		03/01/2023	Paydown		283,891	283,891	292,394	284,795	0	(903)	0	(903)	0	283,891	0	0	0	1,791	11/10/2047	1.A
12592L-BK-7	COMM 2014-CR20 XA 0.943% 11/10/47		03/01/2023	Paydown		0	0	13,519	8,306	0	(8,306)	0	(8,306)	0	0	0	0	0	1,200	11/10/2047	1.A FE
12592P-BG-7	COMM 2014-UBS6 XA 0.835% 12/10/47		03/01/2023	Paydown		0	0	19,117	12,182	0	(12,182)	0	(12,182)	0	0	0	0	0	1,392	12/10/2047	1.A FE
12592U-AH-5	CSMLT 2015-1 A4 3.500% 05/25/45		03/01/2023	Paydown		22,670	22,670	22,882	22,763	0	(94)	0	(94)	0	22,670	0	0	0	135	05/25/2045	1.A
12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		03/01/2023	Paydown		112,150	112,150	115,511	112,592	0	(441)	0	(441)	0	112,150	0	0	0	659	07/10/2048	1.A
12593J-BC-9	COMM 2015-CR24 ASB 3.445% 08/10/48		03/01/2023	Paydown		686,519	686,519	707,108	689,284	0	(2,764)	0	(2,764)	0	686,519	0	0	0	3,582	08/10/2048	1.A
12596H-AD-9	CPS Auto Trust 2019A 2019-A D 4.350% 12/16/24		03/15/2023	Paydown		1,806,986	1,806,986	1,837,902	1,814,942	0	(7,956)	0	(7,956)	0	1,806,986	0	0	0	13,438	12/16/2024	1.A FE
12596U-AD-0	CPS Auto Trust 2019C 2019-C D 3.170% 06/16/25		03/15/2023	Paydown		1,126,183	1,126,183	1,142,724	1,130,928	0	(4,745)	0	(4,745)	0	1,126,183	0	0	0	5,848	06/16/2025	1.A FE
12597T-AC-4	CPS Auto Trust 2020C 2020-C C 1.710% 08/17/26		03/15/2023	Paydown		406,391	406,391	408,105	406,756	0	(365)	0	(365)	0	406,391	0	0	0	1,132	08/17/2026	1.A FE
12623S-AF-7	COMM 2012-CR5 XA 1.198% 12/10/45		01/01/2023	Paydown		0	0	20,580	0	0	0	0	0	0	0	0	0	0	632	12/10/2045	1.A FE
12626B-AE-4	COMM 2013-CR10 ASB 3.795% 08/10/46		03/01/2023	Paydown		713,324	713,324	734,692	713,271	0	54	0	54	0	713,324	0	0	0	4,636	08/10/2046	1.A
12626G-BH-5	COMM 2013-LC13 AAB 3.774% 08/10/46		03/01/2023	Paydown		840,146	840,146	865,343	840,368	0	(222)	0	(222)	0	840,146	0	0	0	5,451	08/10/2046	1.A
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		03/01/2023	Paydown		35,583	46,229	8,118	8,117	0	27,466	0	27,466	0	35,583	0	0	0	83	11/25/2036	1.A FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		03/01/2023	Paydown		29,464	29,464	6,629	6,247	0	23,218	0	23,218	0	29,464	0	0	0	70	12/25/2036	1.A FM
12630D-AW-4	COMM 2014-CR14 ASB 3.743% 02/10/47		03/01/2023	Paydown		506,255	506,255	521,426	506,766	0	(512)	0	(512)	0	506,255	0	0	0	3,278	02/10/2047	1.A
12631D-BC-6	COMM Mortgage Tr2014CR17 2014-CR17 XA 0.947% 05/10/47		03/01/2023	Paydown		0	0	16,350	9,957	0	(9,957)	0	(9,957)	0	0	0	0	0	1,821	05/10/2047	1.A FE
12646U-AF-5	CSMC 2013-IVR1 B4 3.466% 03/25/43		03/01/2023	Paydown		55,806	55,806	56,432	55,921	0	(115)	0	(115)	0	55,806	0	0	0	224	03/25/2043	1.A
12646W-AS-3	CSMC 2013-IVR2 B2 3.388% 04/25/43		03/01/2023	Paydown		57,328	57,328	55,265	56,998	0	330	0	330	0	57,328	0	0	0	243	04/25/2043	1.A
12647G-CP-1	CSMC 2013-IVR4 B3 3.493% 07/25/43		03/01/2023	Paydown		174,374	174,374	166,636	171,822	0	2,552	0	2,552	0	174,374	0	0	0	788	07/25/2043	1.A
12647M-DU-6	CSMC 2013-6 B3 3.338% 08/25/43		03/01/2023	Paydown		68,976	68,976	67,671	68,436	0	540	0	540	0	68,976	0	0	0	384	08/25/2043	1.A
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		03/01/2023	Paydown		11,488	11,488	11,462	11,463	0	25	0	25	0	11,488	0	0	0	42	08/25/2043	1.A
12649G-AQ-9	CSMC 2014-OAK1 B3 3.643% 11/25/44		03/01/2023	Paydown		26,158	26,158	27,078	26,408	0	(250)	0	(250)	0	26,158	0	0	0	157	11/25/2044	1.A
12649G-AR-7	CSMC 2014-OAK1 B4 3.643% 11/25/44		03/01/2023	Paydown		27,661	27,661	28,370	27,946	0	(284)	0	(284)	0	27,661	0	0	0	166	11/25/2044	1.A
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		03/01/2023	Paydown		41,229	41,229	41,271	41,245	0	(16)	0	(16)	0	41,229	0	0	0	175	12/25/2044	1.A
12649K-AX-5	CSMC 2015-WIN1 B4 3.772% 12/25/44		03/01/2023	Paydown		266,248	266,248	260,424	264,044	0	2,204	0	2,204	0	266,248	0	0	0	1,506	12/25/2044	1.A
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		03/01/2023	Paydown		107,972	107,972	105,458	106,226	0	1,745	0	1,745	0	107,972	0	0	0	639	02/25/2048	1.A
12653T-BW-0	CSMC 2018-J1 B2 3.590% 02/25/48		03/01/2023	Paydown		262,164	262,164	265,113	264,460	0	(2,296)	0	(2,296)	0	262,164	0	0	0	1,561	02/25/2048	1.A
12653T-BY-6	CSMC 2018-J1 B4 3.590% 02/25/48		03/01/2023	Paydown		58,831	58,831	52,378	52,812	0	6,019	0	6,019	0	58,831	0	0	0	183	02/25/2048	1.A
12653T-BY-6	CSMC 2018-J1 B4 3.590% 02/25/48		01/01/2023	Paydown		18,909	18,909	16,835	14,939	0	3,970	0	3,970	0	18,909	0	0	0	(226)	02/25/2048	1.F FE
12659Y-AA-2	COLT Funding LLC20223 2022-3 A1 3.901% 02/25/67		03/01/2023	Paydown		354,127	354,127	354,123	353,880	0	246	0	246	0	354,127	0	0	0	2,166	02/25/2067	1.A FE
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		03/01/2023	Paydown		5,762	5,762	5,465	5,612	0	150	0	150	0	5,762	0	0	0	53	02/25/2035	1.A FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		03/01/2023	Paydown		8,837	8,885	7,841	7,355	0	1,482	0	1,482	0	8,837	0	0	0	83	04/25/2035	1.A FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		03/01/2023	Paydown		2,323	2,323	2,280	2,308	0	16	0	16	0	2,323	0	0	0	36	04/25/2034	1.A FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		03/01/2023	Paydown		16,036	16,447	15,352	12,776	0	3,259	0	3,259	0	16,036	0	0	0	142	10/25/2035	1.A FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		03/01/2023	Paydown		23,798	23,551	21,286	21,286	0	2,512	0	2,512	0	23,798	0	0	0	201	05/25/2035	1.A FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		03/01/2023	Paydown		35,830	35,830	35,830	35,830	0	0	0	0	0	35,830	0	0	0	377	05/25/2035	4.B FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		03/01/2023	Paydown		22,206	36,152	32,702	27,641	0	(5,435)	0	(5,435)	0	22,206	0	0	0	370	07/25/2035	1.A FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		03/01/2023	Paydown		14,042	14,895	12,985	10,863	0	3,179	0	3,179	0	14,042	0	0	0	104	08/25/2035	1.A FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		03/01/2023	Paydown		21,615	29,048	24,426	18,073	0	3,542	0	3,542	0	21,615	0	0	0	303	10/25/2035	1.A FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		03/01/2023	Paydown		38,886	38,886	35,969	29,856	0	9,030	0	9,030	0	38,886	0	0	0	322	11/25/2035	1.A FM
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		03/01/2023	Paydown		31,087	23,592	22,094	18,744	0	12,343	0	12,343	0	31,087	0	0	0	201	11/25/2035	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 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
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		03/01/2023	Paydown		13,998	38,114	30,953	19,065	0	(5,068)	0	(5,068)	0	13,998	0	0	0	321	05/25/2036	1.A FM
12668W-AU-1	CWL 2007-4 A5W 4.564% 04/25/47		03/01/2023	Paydown		12,481	12,481	11,448	12,787	0	(306)	0	(306)	0	12,481	0	0	0	116	04/25/2047	1.A FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		01/01/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/25/2035	1.A FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		03/01/2023	Paydown		2,134	2,137	1,808	1,315	0	819	0	819	0	2,134	0	0	0	20	11/25/2035	1.A FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		03/01/2023	Paydown		1,298	1,300	1,102	802	0	497	0	497	0	1,298	0	0	0	12	11/25/2035	1.A FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		03/01/2023	Paydown		5,251	5,251	5,227	5,231	0	20	0	20	0	5,251	0	0	0	53	05/25/2034	1.A FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		03/01/2023	Paydown		6,829	6,829	6,411	6,666	0	164	0	164	0	6,829	0	0	0	60	06/25/2034	1.A FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		03/01/2023	Paydown		10,529	10,529	9,748	7,611	0	2,918	0	2,918	0	10,529	0	0	0	96	08/25/2035	1.A FM
13705D-AA-0	CANAL 2021-1 B 4.307% 09/15/56		03/15/2023	Paydown		161,813	161,813	166,667	169,043	0	(7,230)	0	(7,230)	0	161,813	0	0	0	1,163	09/15/2056	1.F FE
147271-AA-8	Cascade Funding 2019RM3 Trust 2019-RM3 A 2.800% 06/25/69		03/25/2023	Paydown		681,904	681,904	681,741	681,844	0	61	0	61	0	681,904	0	0	0	2,841	06/25/2069	1.A FE
14727Q-AA-3	CFMT 2018-RM2 A 4.000% 10/25/68		03/25/2023	Paydown		285,683	285,683	285,482	285,899	0	(216)	0	(216)	0	285,683	0	0	0	961	10/25/2068	1.A FE
15132E-LC-0	CDMC 2005-1 A5 5.105% 02/18/35		03/01/2023	Paydown		1,115	1,115	1,114	1,112	0	3	0	3	0	1,115	0	0	0	9	02/18/2035	1.A FM
15189W-AN-0	CENTERPOINT 5.471% 03/02/23		03/02/2023	Maturity		4,326,000	4,326,000	4,326,000	4,326,000	0	0	0	0	0	4,326,000	0	0	0	57,088	03/02/2023	1.G FE
171484-AE-8	CHURCHILL DOWNS INC 4.750% 01/15/28		02/22/2023	MORGAN STANLEY HI-YLD		392,210	431,000	449,581	441,403	0	(533)	0	(533)	0	440,870	0	(48,660)	(48,660)	12,454	01/15/2028	4.A FE
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		03/01/2023	Paydown		0	5,113	2,519	3,716	0	(3,716)	0	(3,716)	0	0	0	0	0	22	11/25/2036	5.C FM
17310F-AT-2	CMSI 2006-5 3A1 5.500% 09/25/36		03/01/2023	Paydown		2,955	2,955	3,003	3,022	0	(66)	0	(66)	0	2,955	0	0	0	15	09/25/2036	1.A FM
17312H-AE-9	CRMSI 2007-2 A5 4.988% 06/25/37		03/01/2023	Paydown		203,035	203,035	203,029	200,992	0	2,043	0	2,043	0	203,035	0	0	0	1,539	06/25/2037	1.A FM
17320D-AQ-1	Citigroup Commer2013GC11tgage 2013-GC11 B 3.732% 04/10/46		03/01/2023	Paydown		1,301,205	1,301,205	1,289,412	1,295,434	0	5,771	0	5,771	0	1,301,205	0	0	0	12,140	04/10/2046	1.A
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		03/01/2023	Paydown		285,946	285,946	294,517	285,990	0	(44)	0	(44)	0	285,946	0	0	0	1,937	09/10/2046	1.A
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		03/01/2023	Paydown		19,403	19,403	19,071	19,248	0	155	0	155	0	19,403	0	0	0	112	10/25/2043	1.A
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		03/01/2023	Paydown		32,416	32,416	32,770	32,555	0	(139)	0	(139)	0	32,416	0	0	0	178	06/25/2044	1.A
17323E-AQ-6	CMLTI 2014-J2 B4 3.800% 11/25/44		03/01/2023	Paydown		37,582	37,582	37,876	37,639	0	(57)	0	(57)	0	37,582	0	0	0	238	11/25/2044	1.A
17324D-BA-1	CGCMT 2015-P1 XA 0.705% 09/15/48		03/01/2023	Paydown		0	0	50,971	30,641	0	(30,641)	0	(30,641)	0	0	0	0	0	2,263	09/15/2048	1.A FE
17324T-AC-3	Citigroup Commer2016GC36tgage 2016-GC36 A3 3.524% 02/10/49		03/01/2023	Paydown		13,159	13,159	12,789	13,131	0	29	0	29	0	13,159	0	0	0	91	02/10/2049	1.A
17328R-BE-8	CGCMT 2020-GC46 XA 0.980% 02/15/53		03/01/2023	Paydown		0	0	18,103	13,048	0	(13,048)	0	(13,048)	0	0	0	0	0	406	02/15/2053	1.A FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		01/25/2023	Paydown		71,238	71,238	72,989	71,383	0	(145)	0	(145)	0	71,238	0	0	0	929	04/25/2047	2.C FE
19685G-AA-4	COLT Funding LLC20224 2022-4 A1 4.301% 03/25/67		01/01/2023	INTL FCSTONE FINANCIAL INC		1,343,874	1,385,437	1,343,874	1,344,013	0	(139)	0	(139)	0	1,343,874	0	0	0	3,310	03/25/2067	1.A FE
19685G-AA-4	COLT Funding LLC20224 2022-4 A1 4.301% 03/25/67		03/01/2023	Paydown		302,388	302,388	300,877	263,803	0	1,829	0	1,829	0	302,388	0	0	0	2,050	03/25/2067	1.A FE
207932-AA-2	FNMA - CAS2023R01 2023-R01 1M1 6.960% 12/25/42		03/25/2023	Paydown		265,167	265,167	265,167	0	0	0	0	0	0	265,167	0	0	0	1,879	12/25/2042	2.A FE
21873A-AA-5	CoreVest America20204 e Ltd 2020-4 A 1.174% 12/15/52		03/01/2023	Paydown		301,972	301,972	274,122	0	0	27,850	0	27,850	0	301,972	0	0	0	564	12/15/2052	1.A FE
21873B-AA-3	CoreVest America20212 e Ltd 2021-2 A 1.408% 07/15/54		03/01/2023	Paydown		108,339	108,339	96,791	95,555	0	10,789	0	10,789	0	108,339	0	0	0	219	07/15/2054	1.A FE
21873C-AC-7	CoreVest America20203 e Ltd 2020-3 XA 3.725% 08/15/53		03/01/2023	Paydown		0	0	354,475	0	0	(354,475)	0	(354,475)	0	0	0	0	0	21,213	08/15/2053	1.A FE
21873L-AA-1	CoreVest America20211 e Ltd 2021-1 A 1.569% 04/15/53		03/01/2023	Paydown		271,988	271,988	230,337	231,742	0	40,246	0	40,246	0	271,988	0	0	0	1,028	04/15/2053	1.A FE
21873N-AA-7	CoreVest America20213 e Trus 2021-3 A 1.900% 10/15/54		03/01/2023	Paydown		77,216	77,216	69,618	0	0	7,598	0	7,598	0	77,216	0	0	0	209	10/15/2054	1.A FE
222070-AG-9	COTY 4.750% 01/15/29		02/22/2023	J P MORGAN SEC		417,205	461,000	423,327	426,662	0	678	0	678	0	427,340	0	(10,135)	(10,135)	88,608	01/15/2029	3.C FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2023	Paydown		1,865	1,865	1,795	1,822	0	43	0	43	0	1,865	0	0	0	17	06/25/2033	1.E FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		03/01/2023	Paydown		14,393	14,393	13,934	14,218	0	175	0	175	0	14,393	0	0	0	133	12/25/2034	1.A FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		03/01/2023	Paydown		16,134	16,175	15,196	12,423	0	3,711	0	3,711	0	16,134	0	0	0	147	06/25/2035	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
225470-M6-7	CSMC 2006-3 1A4A 6.968% 04/25/36		03/01/2023	Paydown		18,914	18,914	11,453	11,041	0	7,873	0	7,873	0	18,914	0	0	0	41	04/25/2036	1.A FM
225470-QY-2	CSMC 2005-5 A2F 5.865% 04/25/36		03/25/2023	Paydown		28,983	28,983	12,997	1,408	0	27,575	0	27,575	0	28,983	0	0	0	28	04/25/2036	1.A FM
225470-QY-2	CSMC 2005-5 A2F 5.865% 04/25/36		01/01/2023	Paydown		0	0	0	(7,906)	0	7,906	0	7,906	0	0	0	0	0	(4)	04/25/2036	1.D FM
22767C-AB-6	XROAD 2021-A A2 0.820% 03/20/24		03/20/2023	Paydown		627,699	627,699	626,005	627,196	0	503	0	503	0	627,699	0	0	0	844	03/20/2024	1.A FE
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		03/01/2023	Paydown		85,037	85,037	43,425	24,176	0	60,861	0	60,861	0	85,037	0	0	0	64	06/25/2036	1.A FM
233046-AF-8	DNKN 2017-1A A2II 4.030% 11/20/47		02/20/2023	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	202	11/20/2047	2.B FE
233046-AQ-4	DNKN 2021-1A A2II 2.493% 11/20/51		02/20/2023	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	234	11/20/2051	2.B FE
23343J-AG-1	DT Auto Owner Tr20194A 2019-4A D 2.850% 07/15/25		03/15/2023	Paydown		2,337,178	2,337,178	2,321,475	2,329,912	0	7,266	0	7,266	0	2,337,178	0	0	0	10,895	07/15/2025	1.C FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		03/01/2023	Paydown		31,315	31,925	29,089	28,491	0	2,824	0	2,824	0	31,315	0	0	0	183	09/25/2035	1.A FM
251510-ML-4	DBALT 2006-AB1 A3 5.870% 02/25/36		03/01/2023	Paydown		8,173	8,173	7,475	7,525	0	648	0	648	0	8,173	0	0	0	82	02/25/2036	1.A FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		03/01/2023	Paydown		184	253	214	257	0	(73)	0	(73)	0	184	0	0	0	1	10/25/2036	4.A FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		03/01/2023	Paydown		16,677	16,677	14,384	13,568	0	3,109	0	3,109	0	16,677	0	0	0	155	07/25/2036	1.A FM
25746U-DC-0	DOMINION RESOURCES 2.450% 01/15/23		01/15/2023	Maturity		6,500,000	6,500,000	6,471,920	6,497,211	0	2,789	0	2,789	0	6,500,000	0	0	0	79,625	01/15/2023	2.B FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		01/25/2023	Paydown		21,750	21,750	22,344	22,149	0	(399)	0	(399)	0	21,750	0	0	0	224	07/25/2047	2.A FE
25755T-AJ-9	DPABS 2018-1A A2I 4.116% 07/25/48		01/25/2023	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	180	07/25/2048	2.A FE
25755T-AP-5	DPABS 2021-1A A2II 3.151% 04/25/51		01/25/2023	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	295	04/25/2051	2.A FE
26208L-AC-2	HONK 2018-1A A2 4.739% 04/20/48		01/20/2023	Paydown		28,750	28,750	28,752	28,751	0	(1)	0	(1)	0	28,750	0	0	0	341	04/20/2048	2.C FE
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		01/20/2023	Paydown		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	261	04/20/2049	2.C FE
26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49		01/20/2023	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	249	10/20/2049	2.C FE
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		01/20/2023	Paydown		28,125	28,125	28,281	28,241	0	(116)	0	(116)	0	28,125	0	0	0	266	07/20/2050	2.C FE
26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		01/20/2023	Paydown		13,125	13,125	13,125	13,125	0	0	0	0	0	13,125	0	0	0	106	01/20/2051	2.C FE
26209X-AD-3	HONK 2021-1A A2 2.791% 10/20/51		01/20/2023	Paydown		30,000	30,000	27,886	28,113	0	1,887	0	1,887	0	30,000	0	0	0	209	10/20/2051	2.C FE
26209X-AF-8	HONK 2022-1A A2 7.393% 10/20/52		01/20/2023	Paydown		61,000	61,000	61,000	61,000	0	0	0	0	0	61,000	0	0	0	1,127	10/20/2052	2.C FE
278642-AS-2	EBAY INC 2.750% 01/30/23		01/30/2023	Maturity		1,244,000	1,244,000	1,241,014	1,241,715	0	2,285	0	2,285	0	1,244,000	0	0	0	17,105	01/30/2023	2.A FE
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		03/25/2023	Paydown		322,571	322,571	322,566	322,581	0	(10)	0	(10)	0	322,571	0	0	0	1,438	04/25/2028	1.F FE
28416T-AB-1	EHGVT 2019-A B 2.910% 01/25/34		03/25/2023	Paydown		381,234	381,234	381,173	381,017	0	217	0	217	0	381,234	0	0	0	1,715	01/25/2034	1.F FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/19/2023	Redemption 100.0000		26,941	26,941	26,941	26,941	0	0	0	0	0	26,941	0	0	0	629	01/19/2031	1.F FE
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		01/01/2023	Redemption 100.0000		177,250	177,250	177,250	177,250	0	0	0	0	0	177,250	0	0	0	(4)	06/30/2040	1.G PL
29278N-AL-7	ENERGY TRANSFER PARTNERS 4.250% 03/15/23		03/15/2023	Maturity		18,623,000	18,623,000	18,531,002	18,571,604	0	51,396	0	51,396	0	18,623,000	0	0	0	395,739	03/15/2023	2.C FE
294751-CQ-3	EQABS 2003-3 AF4 4.995% 12/25/33		03/01/2023	Paydown		73,362	73,362	73,362	73,538	0	(176)	0	(176)	0	73,362	0	0	0	675	12/25/2033	1.A FM
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		03/01/2023	Paydown		17,180	17,180	16,504	16,630	0	550	0	550	0	17,180	0	0	0	70	03/25/2043	1.A
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		03/01/2023	Paydown		45,288	45,288	44,723	45,030	0	258	0	258	0	45,288	0	0	0	270	06/25/2043	1.A
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		03/01/2023	Paydown		36,046	36,046	35,641	35,831	0	215	0	215	0	36,046	0	0	0	210	02/25/2048	1.A
30166N-AE-6	Exeter Automobil20203A ables 1.320% 07/15/25		03/15/2023	Paydown		1,733,910	1,733,910	1,736,957	1,734,762	0	(852)	0	(852)	0	1,733,910	0	0	0	3,741	07/15/2025	1.A FE
30167Y-AE-1	Exeter Automobil20202A ables 2020-2A C 3.280% 05/15/25		03/15/2023	Paydown		1,022,436	1,022,436	1,036,854	1,025,931	0	(3,495)	0	(3,495)	0	1,022,436	0	0	0	5,555	05/15/2025	1.A FE
302972-AN-4	FREMF Mortgage T2019K89 2019-K89 X2A 0.100% 01/25/29		03/01/2023	Paydown		0	0	8,540	6,912	0	(6,912)	0	(6,912)	0	0	0	0	0	237	01/25/2029	1.A FE
30297R-AA-7	FREMF Mortgage T2018K84 2018-K84 X2A 0.100% 10/25/28		03/01/2023	Paydown		0	0	9,291	7,315	0	(7,315)	0	(7,315)	0	0	0	0	0	282	10/25/2028	1.A FE
30311M-AN-2	FREMF Mortgage T2019K95 2019-K95 X2A 0.100% 06/25/29		03/01/2023	Paydown		0	0	7,400	6,492	0	(6,492)	0	(6,492)	0	0	0	0	0	210	06/25/2029	1.A FE
30315K-AA-0	FREMF Mortgage T2020K113 2020-K113 X2A 0.100% 05/25/53		03/01/2023	Paydown		0	0	1,592	1,512	0	(1,512)	0	(1,512)	0	0	0	0	0	45	05/25/2053	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31572Y-AA-6	Ellington Financ20222 gage T 2022-2 A1 4.299% 04/25/67		03/01/2023	Paydown		151,366	151,366	150,736	150,648	0	718	0	718	0	151,366	0	0	0	1,111	04/25/2067	1.A FE
31620M-BP-0	FIDELITY NATIONAL INFORM 0.375% 03/01/23		02/09/2023	TD SECURITIES		21,944,560	22,000,000	21,856,340	0	0	85,929	0	85,929	0	21,942,269	0	2,291	2,291	36,208	03/01/2023	2.B FE
31620M-BP-0	FIDELITY NATIONAL INFORM 0.375% 03/01/23		03/01/2023	Maturity		11,310,000	11,310,000	11,273,356	0	0	36,644	0	36,644	0	11,310,000	0	0	0	21,206	03/01/2023	2.B FE
31677Q-BM-0	FIFTH THIRD BANK 3.950% 07/28/25		02/01/2023	TD SECURITIES		11,872,920	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	(127,080)	(127,080)	243,583	07/28/2025	1.G FE
31737K-AA-8	Finance of Ameri2022S4 tured 2022-S4 A1A 2.500% 01/25/57		03/25/2023	Paydown		70,309	70,309	63,322	63,597	0	6,712	0	6,712	0	70,309	0	0	0	461	01/25/2057	1.A PL
31739R-AA-1	Finance of Ameri2023S1 tured 2023-S1 A1 3.000% 02/23/53		03/25/2023	Paydown		4,401	4,401	4,018	0	0	382	0	382	0	4,401	0	0	0	12	02/23/2053	1.G Z
33768J-AA-9	FirstKey Homes 2021SFR33 Trus 2021-SFR3 A 2.135% 12/17/38		03/01/2023	Paydown		11,641	11,641	10,381	10,507	0	1,134	0	1,134	0	11,641	0	0	0	62	12/17/2038	1.A FE
33844P-AG-0	FCAT 2018-3 D 4.150% 12/16/24		03/15/2023	Paydown		1,303,766	1,303,766	1,310,896	1,307,390	0	(3,624)	0	(3,624)	0	1,303,766	0	0	0	8,904	12/16/2024	1.A FE
33845D-AD-3	Flagship Credit 20184 st 2018-4 D 4.330% 12/16/24		03/15/2023	Paydown		406,608	406,608	409,403	407,874	0	(1,266)	0	(1,266)	0	406,608	0	0	0	2,968	12/16/2024	1.D FE
33850B-AX-5	FSMT 2017-1 B2 3.620% 03/25/47		03/01/2023	Paydown		128,814	128,814	128,185	128,318	0	495	0	495	0	128,814	0	0	0	726	03/25/2047	1.A
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		01/30/2023	Paydown		55,000	55,000	56,753	56,278	0	(1,278)	0	(1,278)	0	55,000	0	0	0	700	04/30/2047	2.B FE
34417Q-AA-6	FOCUS 2018-1 A2 5.184% 10/30/48		01/30/2023	Paydown		2,500	2,500	2,520	2,509	0	(9)	0	(9)	0	2,500	0	0	0	32	10/30/2048	2.B FE
34417R-AB-2	Focus Brands Fun20171A 2022-1 A2 7.206% 07/30/52		01/30/2023	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,351	07/30/2052	2.B FE
34959J-AG-3	FORTIVE CORPORATION 3.150% 06/15/26		02/23/2023	BARCLAYS		4,681,500	5,000,000	4,639,635	4,820,118	0	7,409	0	7,409	0	4,827,526	0	(146,026)	(146,026)	31,500	06/15/2026	2.B FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		03/01/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2028	4.B FM
36169D-AA-0	GCAT 2023NQM2 2023-NQM2 A1 5.837% 11/25/67		03/01/2023	Paydown		276,612	276,612	276,610	0	0	1	0	1	0	276,612	0	0	0	1,055	11/25/2067	1.A FE
36186L-AG-8	GMAC 2007-HE2 A6 6.749% 12/25/37		03/01/2023	Paydown		22,900	22,900	21,947	23,023	0	(123)	0	(123)	0	22,900	0	0	0	259	12/25/2037	1.E FM
36197X-AM-6	GSMS 2013-GC12 XA 1.194% 06/10/46		03/01/2023	Paydown		0	0	2,062,141	15,110	0	(15,110)	0	(15,110)	0	0	0	0	0	66,587	06/10/2046	1.A FE
36198E-AD-7	GSMS 2013-GC13 A4 3.871% 07/10/46		03/01/2023	Paydown		4,682,893	4,682,893	4,729,566	4,680,596	0	2,298	0	2,298	0	4,682,893	0	0	0	45,319	07/10/2046	1.A
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		03/01/2023	Paydown		176,381	176,381	181,666	176,368	0	13	0	13	0	176,381	0	0	0	1,146	08/10/2046	1.A
36198F-AG-7	GSMS 2013-GC14 XA 0.453% 08/10/46		03/01/2023	Paydown		0	0	187,439	12,695	0	(12,695)	0	(12,695)	0	0	0	0	0	18,741	08/10/2046	1.A FE
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		03/01/2023	Paydown		33,184	34,345	32,719	34,507	0	(1,323)	0	(1,323)	0	33,184	0	0	0	450	05/25/2037	4.B FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		03/01/2023	Paydown		51,395	52,777	43,145	52,756	0	(1,361)	0	(1,361)	0	51,395	0	0	0	636	05/25/2037	4.B FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		03/01/2023	Paydown		1,159	2,137	2,078	2,002	0	(842)	0	(842)	0	1,159	0	0	0	24	02/25/2036	3.B FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		03/01/2023	Paydown		3,454	3,454	3,288	3,386	0	68	0	68	0	3,454	0	0	0	20	09/25/2035	1.A FM
36253P-AE-2	GSMS 2017-GS6 XA 1.012% 05/10/50		03/01/2023	Paydown		0	0	9,658	6,290	0	(6,290)	0	(6,290)	0	0	0	0	0	286	05/10/2050	1.A FE
36256D-AC-0	GLS Auto Receiva20191A st 2019-1A C 3.870% 12/16/24		03/15/2023	Paydown		330,105	330,105	335,495	331,679	0	(1,574)	0	(1,574)	0	330,105	0	0	0	2,098	12/16/2024	1.A FE
36258X-AB-6	GCAR 2020-1A B 2.430% 11/15/24		01/15/2023	Paydown		911,147	911,147	911,131	911,137	0	10	0	10	0	911,147	0	0	0	1,845	11/15/2024	1.A FE
36261H-AJ-9	GS Mortgage-Back2021PJ5 ities 2021-PJ5 A8 2.500% 10/25/51		03/01/2023	Paydown		191,944	191,944	176,798	177,797	0	14,147	0	14,147	0	191,944	0	0	0	705	10/25/2051	1.A
36262C-AJ-9	GS Mortgage-Back2021PJ7 ities 2021-PJ7 A8 2.500% 01/25/52		03/01/2023	Paydown		179,835	179,835	175,072	175,286	0	4,549	0	4,549	0	179,835	0	0	0	807	01/25/2052	1.A
36262L-AB-6	GS Mortgage-Back2021PJ6 ities 2021-PJ6 A2 2.500% 11/25/51		03/01/2023	Paydown		325,215	325,215	329,077	328,767	0	(3,552)	0	(3,552)	0	325,215	0	0	0	1,167	11/25/2051	1.A
36262W-AJ-5	GS Mortgage-Back2021PJ8 ities 2021-PJ8 A8 2.500% 01/25/52		03/01/2023	Paydown		252,579	252,579	258,460	257,930	0	(5,351)	0	(5,351)	0	252,579	0	0	0	961	01/25/2052	1.A
36263C-AH-2	GS Mortgage-Back2021PJ9 ities 2021-PJ9 A8 2.500% 02/26/52		03/01/2023	Paydown		240,500	240,500	221,485	222,824	0	17,676	0	17,676	0	240,500	0	0	0	1,059	02/26/2052	1.A
36263N-AB-1	GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2 2.500% 05/28/52		03/01/2023	Paydown		79,306	79,306	77,906	77,916	0	1,390	0	1,390	0	79,306	0	0	0	338	05/28/2052	1.A
37045V-AE-0	GENERAL MOTORS CO 4.875% 10/02/23		03/01/2023	Call 100.0000		23,900,000	23,900,000	23,900,000	0	0	0	0	0	0	23,900,000	0	0	0	482,232	10/02/2023	2.C FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
380241-AA-7	20221 2022-1 A2 6.864% 10/30/52		01/30/2023	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	429	10/30/2052	2.C FE
38046U-AA-7	GOJO INDUSTRIES PP 3.485% 08/15/41		03/15/2023	Paydown		90,053	90,053	90,953	90,885	0	(832)	0	(832)	0	90,053	0	0	0	524	08/15/2041	3.A
38141G-WU-4	GOLDMAN SACHS GROUP INC 5.708% 02/23/23		02/23/2023	Maturity		27,048,000	27,048,000	27,058,094	0	0	(10,094)	0	(10,094)	0	27,048,000	0	0	0	376,156	02/23/2023	1.F FE
38748Y-AA-0	GRANITE US HOLDINGS CORP 11.000% 10/01/27		03/17/2023	Call 105.5000		447,320	424,000	419,760	420,084	0	242	0	242	0	420,327	0	3,673	3,673	44,826	10/01/2027	5.A FE
411707-AD-4	HNGRY 2018-1A A2II 4.959% 06/20/48		03/20/2023	Paydown		67,713	67,713	67,413	67,419	0	293	0	293	0	67,713	0	0	0	839	06/20/2048	2.B FE
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		03/20/2023	Paydown		52,750	52,750	52,750	52,750	0	0	0	0	0	52,750	0	0	0	525	12/20/2050	2.B FE
43285H-AA-6	HGVT 2020-AA A 2.740% 02/25/39		03/25/2023	Paydown		82,841	82,841	82,836	82,835	0	6	0	6	0	82,841	0	0	0	350	02/25/2039	1.A FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		03/01/2023	Paydown		5,628	5,628	913	20	0	5,608	0	5,608	0	5,628	0	0	0	0	05/25/2036	1.A FM
437300-AC-0	Home Partners of20211 Trust 2021-1 B 1.978% 09/17/41		02/01/2023	Paydown		12,464	12,464	10,186	10,215	0	2,249	0	2,249	0	12,464	0	0	0	37	09/17/2041	1.D FE
43730N-AC-0	Home Partners of20221 Trust 2022-1 B 4.330% 04/17/39		03/01/2023	Paydown		41,439	41,439	40,727	40,782	0	657	0	657	0	41,439	0	0	0	282	04/17/2039	1.D FE
43730X-AB-0	Home Partners of20213 Trust 2021-3 B 2.649% 01/17/41		02/01/2023	Paydown		23,420	23,420	23,419	23,415	0	4	0	4	0	23,420	0	0	0	65	01/17/2041	1.D FE
43730X-AC-8	Home Partners of20213 Trust 2021-3 C 2.799% 01/17/41		02/01/2023	Paydown		13,383	13,383	13,382	13,380	0	2	0	2	0	13,383	0	0	0	40	01/17/2041	1.G FE
43732V-AA-4	Home Partners of20212 Trust 2021-2 B 2.302% 12/17/26		03/01/2023	Paydown		65,176	65,176	56,339	54,352	0	8,559	0	8,559	0	65,176	0	0	0	226	12/17/2026	1.D FE
44055P-AA-4	HORIZON PHARMA USA INC 5.500% 08/01/27		03/31/2023	Cantor Fitzgerald Fixed		2,095,975	2,065,000	2,065,000	2,065,000	0	0	0	0	0	2,065,000	0	30,975	30,975	76,663	08/01/2027	4.A FE
45276J-AA-8	Imperial Fund LL2021NQM4 2021-NQM4 A1 2.091% 01/25/57		03/01/2023	Paydown		188,568	188,568	164,463	164,736	0	23,832	0	23,832	0	188,568	0	0	0	716	01/25/2057	1.A FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		01/01/2023	Paydown		0	(260)	(214)	(124)	0	124	0	124	0	0	0	0	0	0	02/25/2036	1.A FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		03/01/2023	Paydown		44,550	49,666	47,112	47,548	0	(2,998)	0	(2,998)	0	44,550	0	0	0	600	02/25/2036	1.A FM
45660L-3K-3	RAST 2005-A15 1A4 5.750% 02/25/36		03/01/2023	Paydown		46,911	52,298	53,017	53,000	0	(6,089)	0	(6,089)	0	46,911	0	0	0	632	02/25/2036	2.C FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		03/01/2023	Paydown		6,380	6,380	4,089	3,002	0	3,378	0	3,378	0	6,380	0	0	0	29	02/25/2036	1.A FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35		03/01/2023	Paydown		71	71	71	71	0	0	0	0	0	71	0	0	0	0	09/25/2035	1.A FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.670% 02/25/36		03/01/2023	Paydown		795	795	776	27	0	768	0	768	0	795	0	0	0	3	02/25/2036	1.A FM
46412R-AD-7	IRWHE 2007-1 2A3 6.650% 08/25/37		03/01/2023	Paydown		95,864	95,864	68,062	69,706	0	26,157	0	26,157	0	95,864	0	0	0	998	08/25/2037	1.A FM
46590M-AT-7	JPMCC 2016-JP2 XA 1.767% 08/15/49		03/01/2023	Paydown		0	0	5,666	2,178	0	(2,178)	0	(2,178)	0	0	0	0	0	97	08/15/2049	1.A FE
46591T-AC-8	JPMMT 2020-2 A3 3.500% 07/25/50		03/01/2023	Paydown		28,708	28,708	29,386	29,138	0	(430)	0	(430)	0	28,708	0	0	0	221	07/25/2050	1.A
46591V-BU-2	JP Morgan Mortga2020INV1 2020-INV1 B2A 3.192% 08/25/50		03/01/2023	Paydown		59,374	59,374	59,077	59,079	0	295	0	295	0	59,374	0	0	0	317	08/25/2050	1.A
46592L-AH-3	JP Morgan Mortga20215 2021-5 A4 2.500% 08/25/51		03/01/2023	Paydown		430,388	430,388	365,561	366,636	0	63,753	0	63,753	0	430,388	0	0	0	1,397	08/25/2051	1.A FE
46592N-AC-0	JP Morgan Mortga20217 2021-7 A3 2.500% 11/25/51		03/01/2023	Paydown		246,981	246,981	251,111	250,829	0	(3,847)	0	(3,847)	0	246,981	0	0	0	1,092	11/25/2051	1.A
46592X-AF-1	JP Morgan Mortga202113 2021-13 A4 2.500% 04/25/52		03/01/2023	Paydown		311,560	311,560	286,830	289,470	0	22,090	0	22,090	0	311,560	0	0	0	1,175	04/25/2052	1.A
46592X-BP-8	JP Morgan Mortga202113 2021-13 A15 2.500% 04/25/52		03/01/2023	Paydown		133,526	133,526	124,721	125,116	0	8,409	0	8,409	0	133,526	0	0	0	504	04/25/2052	1.A
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		03/15/2023	Paydown		54,610	54,610	58,582	58,487	0	(3,877)	0	(3,877)	0	54,610	0	0	0	278	09/15/2065	1.A FE
46617F-AA-2	321 Henderson Re20131A s LLC 2013-1A A 3.220% 04/15/67		02/08/2023	SANTANDER		1,622,047	1,835,494	1,970,575	1,963,281	0	(608)	0	(608)	0	1,962,673	0	(340,627)	(340,627)	9,195	04/15/2067	1.A FE
46617F-AA-2	321 Henderson Re20131A s LLC 2013-1A A 3.220% 04/15/67		01/15/2023	Paydown		15,590	15,590	16,738	16,676	0	(1,085)	0	(1,085)	0	15,590	0	0	0	43	04/15/2067	1.A FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		03/15/2023	Paydown		12,985	12,985	12,978	12,980	0	6	0	6	0	12,985	0	0	0	82	03/15/2063	1.A FE
46628S-AH-6	JPMAC 2006-WF1 A5 4.584% 07/25/36		03/01/2023	Paydown		23,032	23,032	12,849	7,269	0	15,763	0	15,763	0	23,032	0	0	0	38	07/25/2036	1.A FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		03/01/2023	Paydown		25,867	25,867	14,878	8,377	0	17,490	0	17,490	0	25,867	0	0	0	50	07/25/2036	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
466365-AD-5	JACK 2022-1A A2I 3.445% 02/26/52		02/25/2023	Paydown		249,310	249,310	243,049	243,628	0	5,682	0	5,682	0	249,310	0	0	0	2,147	02/26/2052	2.B FE
46639J-AF-7	JPMCC 2013-C10 ASB 2.702% 12/15/47		01/01/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/15/2047	1.A
46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		03/01/2023	Paydown		228,700	228,700	230,986	228,462	0	239	0	239	0	228,700	0	0	0	1,258	01/15/2046	1.A
46640M-AT-7	JPMMT 2013-3 B3 3.352% 07/25/43		03/01/2023	Paydown		25,758	25,758	26,088	25,730	0	28	0	28	0	25,758	0	0	0	143	07/25/2043	1.A
46640N-AG-3	JPMBB 2013-C15 XA 0.981% 11/15/45		03/01/2023	Paydown		0	0	88,078	12,167	0	(12,167)	0	(12,167)	0	0	0	0	0	3,345	11/15/2045	1.A FE
46640U-AC-6	JPMBB 2013-C17 A3 3.928% 01/15/47		03/01/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/15/2047	1.A
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		03/01/2023	Paydown		54,181	54,181	54,994	54,873	0	(692)	0	(692)	0	54,181	0	0	0	509	08/26/2036	1.A FE
46641B-AE-3	JPMCC 2013-C16 ASB 3.674% 12/15/46		03/01/2023	Paydown		751,118	751,118	773,647	751,209	0	(91)	0	(91)	0	751,118	0	0	0	4,759	12/15/2046	1.A
46642E-AZ-9	JPMBB 2014-C21 ASB 3.428% 08/15/47		03/01/2023	Paydown		228,192	228,192	235,038	228,634	0	(441)	0	(441)	0	228,192	0	0	0	1,351	08/15/2047	1.A
46642E-BA-3	JPMBB 2014-C21 XA 0.939% 08/15/47		03/01/2023	Paydown		0	0	15,977	5,061	0	(5,061)	0	(5,061)	0	0	0	0	0	815	08/15/2047	1.A FE
46647P-DK-9	JPMORGAN CHASE & CO 5.717% 09/14/33		01/26/2023	J P MORGAN SEC		360,441	350,000	330,090	330,387	0	112	0	112	0	330,499	0	29,942	29,942	7,559	09/14/2033	1.G FE
46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47		03/01/2023	Paydown		14,018	14,018	14,119	14,078	0	(60)	0	(60)	0	14,018	0	0	0	88	05/25/2047	1.A
46648H-AY-9	JPMMT 2017-2 B1 3.652% 05/25/47		03/01/2023	Paydown		82,794	82,794	82,962	82,755	0	39	0	39	0	82,794	0	0	0	522	05/25/2047	1.A
46648R-AC-5	JPMMT 2018-1 A3 3.500% 06/25/48		03/01/2023	Paydown		17,669	17,669	17,727	17,684	0	(15)	0	(15)	0	17,669	0	0	0	102	06/25/2048	1.A
46648R-AG-6	JPMMT 2018-1 A7 3.500% 06/25/48		03/01/2023	Paydown		166,090	166,090	164,400	165,819	0	271	0	271	0	166,090	0	0	0	962	06/25/2048	1.A
46649H-AN-2	JPMMT 2017-6 A13 3.500% 12/25/48		03/01/2023	Paydown		165,258	165,258	165,894	165,488	0	(230)	0	(230)	0	165,258	0	0	0	1,059	12/25/2048	1.A
46649H-AY-8	JPMMT 2017-6 B1 3.781% 12/25/48		03/01/2023	Paydown		67,655	67,655	71,128	69,490	0	(1,835)	0	(1,835)	0	67,655	0	0	0	470	12/25/2048	1.A
46650X-AA-1	HENDR 2019-1A A 3.820% 08/17/71		03/15/2023	Paydown		165,087	165,087	164,970	164,872	0	215	0	215	0	165,087	0	0	0	974	08/17/2071	1.A FE
46651B-BB-5	JP Morgan Mortga20196 2019-6 B4 4.234% 12/25/49		03/01/2023	Paydown		29,564	29,564	24,461	24,314	0	5,091	0	5,091	0	29,564	0	0	0	209	12/25/2049	3.B FE
46651M-AG-1	JPMCC 2019-MFP B 5.869% 07/15/36		02/27/2023	CITIGROUP GLOBAL MKTS		9,087,875	9,200,000	8,832,813	9,028,354	0	17,418	0	17,418	0	9,045,771	0	42,104	42,104	108,478	07/15/2036	1.C FE
46651R-AA-3	HENDR 2019-C1 A 3.700% 04/15/72		03/15/2023	Paydown		297,780	297,780	297,780	297,780	0	0	0	0	0	297,780	0	0	0	1,859	04/15/2072	1.F PL
46651R-AB-1	HENDR 2019-C2 A 3.700% 06/15/86		03/15/2023	Paydown		265,558	265,558	265,558	265,558	0	0	0	0	0	265,558	0	0	0	1,734	06/15/2086	1.A FE
46651T-AB-7	HENDR 2018-1A B 4.700% 10/15/74		02/09/2023	SANTANDER		1,673,713	1,921,996	1,921,312	1,921,485	0	6	0	6	0	1,921,491	0	(247,778)	(247,778)	15,056	10/15/2074	2.B FE
46651T-AB-7	HENDR 2018-1A B 4.700% 10/15/74		01/15/2023	Paydown		6,835	6,835	6,832	6,833	0	2	0	2	0	6,835	0	0	0	29	10/15/2074	2.B FE
46651Y-AC-4	JPMMT 2019-9 A3 3.500% 05/25/50		03/01/2023	Paydown		40,563	40,563	41,133	40,887	0	(325)	0	(325)	0	40,563	0	0	0	238	05/25/2050	1.A
46652H-AC-0	JPMWM 2020-ATR1 A3 3.000% 02/25/50		03/01/2023	Paydown		93,385	93,385	96,390	96,360	0	(2,976)	0	(2,976)	0	93,385	0	0	0	370	02/25/2050	1.A
46653L-BT-2	BMARK 2020-LTV2 A15 3.000% 11/25/50		03/01/2023	Paydown		119,325	119,325	122,084	120,144	0	(819)	0	(819)	0	119,325	0	0	0	521	11/25/2050	1.A
46654A-AF-6	JP Morgan Mortga202110 2021-10 A4 2.500% 12/25/51		03/01/2023	Paydown		363,844	363,844	372,713	371,585	0	(7,741)	0	(7,741)	0	363,844	0	0	0	1,513	12/25/2051	1.A
46654K-AF-4	JP Morgan Mortga202111 2021-11 A4 2.500% 01/25/52		03/01/2023	Paydown		276,069	276,069	253,897	255,438	0	20,631	0	20,631	0	276,069	0	0	0	1,041	01/25/2052	1.A
46654U-AE-5	JP Morgan Mortga20223 2022-3 A4A 2.500% 08/25/52		03/01/2023	Paydown		246,375	246,375	205,723	206,011	0	40,364	0	40,364	0	246,375	0	0	0	905	08/25/2052	1.A
46654W-BS-9	JP Morgan Mortga20221 2022-1 A15 2.500% 07/25/52		03/01/2023	Paydown		81,560	81,560	76,106	76,167	0	5,393	0	5,393	0	81,560	0	0	0	328	07/25/2052	1.A
46655B-AA-4	321 Henderson Re2021A1 s LLC 2021-A1 A 3.210% 02/15/79		03/15/2023	Paydown		734,174	734,174	734,174	734,174	0	0	0	0	0	734,174	0	0	0	3,588	02/15/2079	1.F FE
46655D-BY-7	JP Morgan Mortga20222 2.500% 08/25/52		03/01/2023	Paydown		249,947	249,947	233,622	233,872	0	16,074	0	16,074	0	249,947	0	0	0	1,004	08/25/2052	1.A
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		01/30/2023	Paydown		133,963	133,963	130,868	90,380	0	2,546	0	2,546	0	133,963	0	0	0	1,623	07/30/2047	2.B FE
47760Q-AC-7	JIMMY 2022-1A A2I 4.077% 04/30/52		01/30/2023	Paydown		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	459	04/30/2052	2.B FE
47760Q-AG-8	JIMMY 2022-1A A23 4.352% 04/30/52		01/30/2023	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	272	04/30/2052	2.B FE
48247U-AA-3	KSBA 2013-1 A 1.948% 08/25/36		03/25/2023	Paydown		0	0	25,062	24,531	0	(24,531)	0	(24,531)	0	0	0	0	0	1,571	08/25/2036	1.A FE
48249K-AA-3	KSBA 2014-3 A 1.384% 05/25/39		03/25/2023	Paydown		0	0	21,611	19,357	0	(19,357)	0	(19,357)	0	0	0	0	0	2,301	05/25/2039	1.A
48249Y-AA-3	KSBA 2016-1 A 2.358% 03/25/42		03/25/2023	Paydown		0	0	10,936	10,159	0	(10,159)	0	(10,159)	0	0	0	0	0	452	03/25/2042	1.A FE
48305Q-AC-7	KAISER FOUNDATION HOSPIT 3.150% 05/01/27		02/16/2023	Various		5,691,030	6,000,000	5,754,090	5,868,218	0	3,493	0	3,493	0	5,871,711	0	(180,681)	(180,681)	55,125	05/01/2027	1.D FE
50209T-AA-8	LATITUDE MANAGEM2019CRE3 ESTAT 2019-CRE3 A 6.197% 12/22/35		03/24/2023	Paydown		302,809	302,809	300,031	0	0	2,777	0	2,777	0	302,809	0	0	0	3,584	12/22/2035	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
525200-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		02/01/2023	Paydown		371	372	317	262	0	109	0	109	0	371	0	0	0	2	11/25/2036	4.A FM
52522H-AN-2	LXS 2006-8 3A5 2.812% 06/25/36		03/01/2023	Paydown		28,235	28,235	26,594	26,594	0	1,641	0	1,641	0	28,235	0	0	0	268	06/25/2036	1.A FM
52523K-AJ-3	LXS 2006-17 WF5 6.637% 12/25/42		02/01/2023	Paydown		1,078	14,631	11,502	13,656	0	(12,578)	0	(12,578)	0	1,078	0	0	0	60	12/25/2042	3.A FM
52524M-AV-1	LXS 2007-9 WF3 6.820% 04/25/37		02/01/2023	Paydown		0	(253)	(164)	(222)	0	222	0	222	0	0	0	0	0	1	04/25/2037	1.A FM
52524P-AL-6	LXS 2007-6 3A5 4.416% 05/25/37		03/01/2023	Paydown		8,291	8,291	6,581	7,402	0	889	0	889	0	8,291	0	0	0	58	05/25/2037	1.A FM
539830-AF-6	LOCKHEED MARTIN 7.750% 05/01/26		02/23/2023	MORGAN STANLEY FIXED INC		2,153,040	2,000,000	2,390,280	2,097,138	0	(4,132)	0	(4,132)	0	2,093,006	0	60,034	60,034	49,944	05/01/2026	1.G FE
55026C-AA-5	Luminace ABS-20220221 , LLC 2022-1 A 4.880% 07/31/62		01/30/2023	Paydown		295,812	295,812	295,754	295,748	0	64	0	64	0	295,812	0	0	0	3,609	07/31/2062	1.G FE
55066W-AC-8	LUXE Commercial 2021TRIP Trust 2021-TRIP B 6.109% 10/15/38		03/15/2023	Paydown		5,695,255	5,695,255	5,335,965	5,341,723	0	353,532	0	353,532	0	5,695,255	0	0	0	83,308	10/15/2038	1.A
55285T-AA-4	MFRA Trust 2022RPL1 2022-RPL1 A1 3.300% 08/25/61		03/01/2023	Paydown		261,066	261,066	245,636	246,264	0	14,802	0	14,802	0	261,066	0	0	0	1,311	08/25/2061	1.A FE
55400E-AA-7	MVWOT 2020-1A A 1.740% 10/20/37		03/20/2023	Paydown		193,421	193,421	193,398	193,401	0	20	0	20	0	193,421	0	0	0	557	10/20/2037	1.A FE
56540#-AA-3	MAPLELEAF MDSTRM PP 4.560% 09/30/25		01/11/2023	Redemption 100.0000		334,296	334,296	334,296	334,296	0	0	0	0	0	334,296	0	0	0	7,622	09/30/2025	3.A PL
57629W-BV-1	MASSMUTUAL GLOBAL FUND 3.600% 04/09/24		02/28/2023	MESIROW FINANCIAL		3,921,320	4,000,000	3,989,000	3,998,210	0	267	0	267	0	3,998,478	0	(77,158)	(77,158)	57,200	04/09/2024	1.B FE
57629W-CG-3	MASSMUTUAL GLOBAL FUND 2.950% 01/11/25		01/12/2023	US BANCORP		9,661,900	10,000,000	9,979,900	9,993,686	0	155	0	155	0	9,993,841	0	(331,941)	(331,941)	152,417	01/11/2025	1.B FE
57643L-LF-1	MABS 2005-AB1 A6 5.971% 11/25/35		03/01/2023	Paydown		8,616	8,616	8,615	7,287	0	1,329	0	1,329	0	8,616	0	0	0	30	11/25/2035	1.A FM
59217G-AX-7	MET LIFE GLOB 3.000% 01/10/23		01/10/2023	Maturity		1,850,000	1,850,000	1,845,912	1,849,319	0	681	0	681	0	1,850,000	0	0	0	27,750	01/10/2023	1.D FE
59217G-BY-4	MET LIFE GLOB 3.450% 12/18/26		02/23/2023	KEY BANC-MCDONALD		4,215,465	4,500,000	4,413,195	4,457,034	0	1,448	0	1,448	0	4,458,483	0	(243,018)	(243,018)	29,756	12/18/2026	1.D FE
59217G-EE-5	MET LIFE GLOB 1.950% 01/13/23		01/13/2023	Maturity		11,000,000	11,000,000	10,936,530	10,993,112	0	6,888	0	6,888	0	11,000,000	0	0	0	107,250	01/13/2023	1.D FE
59523U-AL-1	MID-AMERICA APARTMENTS L 3.750% 06/15/24		01/12/2023	Various		6,067,952	6,169,000	6,098,309	6,156,583	0	294	0	294	0	6,156,877	0	(88,925)	(88,925)	20,563	06/15/2024	1.G FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		02/01/2023	Redemption 100.0000		256,000	256,000	256,000	256,000	0	0	0	0	0	256,000	0	0	0	7,259	08/01/2025	1.D FE
599808-BE-1	MCMLT 2015-2 M2 3.690% 09/25/57		03/01/2023	Paydown		589,852	589,852	589,114	588,395	0	1,457	0	1,457	0	589,852	0	0	0	3,733	09/25/2057	1.A
59980C-AA-1	MCMLT 2017-3 A1 2.750% 01/25/61		03/01/2023	Paydown		122,946	122,946	122,984	122,794	0	152	0	152	0	122,946	0	0	0	523	01/25/2061	1.A
59980C-AE-3	MCMLT 2017-3 M1 3.250% 01/25/61		03/01/2023	Paydown		18,345	18,345	18,593	18,401	0	(56)	0	(56)	0	18,345	0	0	0	107	01/25/2061	1.A
59980C-AG-8	MCMLT 2017-3 M3 3.250% 01/25/61		03/01/2023	Paydown		14,887	14,887	16,125	15,670	0	(783)	0	(783)	0	14,887	0	0	0	86	01/25/2061	1.A
59980T-AB-2	MCMLT 2016-1 M1 3.150% 04/25/57		03/01/2023	Paydown		1,757,013	1,757,013	1,762,722	1,753,554	0	3,459	0	3,459	0	1,757,013	0	0	0	9,074	04/25/2057	1.A
59981H-AB-7	MCMLT 2017-1 M1 3.250% 11/25/58		03/01/2023	Paydown		429,561	429,561	417,179	428,748	0	813	0	813	0	429,561	0	0	0	2,386	11/25/2058	1.A
61690G-AC-5	MSBAM 2014-C14 ASB 3.581% 02/15/47		03/01/2023	Paydown		528,852	528,852	544,689	529,390	0	(538)	0	(538)	0	528,852	0	0	0	3,466	02/15/2047	1.A
61691A-BM-4	MSC 2015-UBS8 XA 0.852% 12/15/48		03/01/2023	Paydown		0	0	58,521	34,471	0	(34,471)	0	(34,471)	0	0	0	0	0	3,956	12/15/2048	1.A FE
61692B-BU-3	MSC 2020-HR8 XA 1.838% 07/15/53		03/01/2023	Paydown		0	0	9,757	6,351	0	(7,890)	0	(7,890)	0	0	0	0	0	208	07/15/2053	1.A FE
61746B-DJ-2	MORGAN STANLEY 3.750% 02/25/23		02/25/2023	Maturity		1,000,000	1,000,000	986,420	999,671	0	329	0	329	0	1,000,000	0	0	0	18,750	02/25/2023	1.G FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 1.230% 10/25/36		03/01/2023	Paydown		46,692	46,692	25,830	16,719	0	29,973	0	29,973	0	46,692	0	0	0	48	10/25/2036	1.A FM
61749W-AK-3	MSM 2006-11 1A4 1.205% 08/25/36		03/01/2023	Paydown		11,710	11,710	3,019	2,755	0	8,955	0	8,955	0	11,710	0	0	0	17	08/25/2036	1.A FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		03/01/2023	Paydown		9,620	9,620	3,063	3,063	0	6,557	0	6,557	0	9,620	0	0	0	31	01/25/2047	1.A FM
61762M-AW-1	MSBAM 2013-C10 A3FL 5.709% 07/15/46		02/15/2023	Paydown		3,590	3,590	3,513	3,580	0	10	0	10	0	3,590	0	0	0	34	07/15/2046	1.A
61762X-AS-6	MSBAM 2013-C12 ASB 3.824% 10/15/46		03/01/2023	Paydown		717,230	717,230	744,623	716,826	0	404	0	404	0	717,230	0	0	0	6,124	10/15/2046	1.A
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		03/01/2023	Paydown		587,971	587,971	605,597	588,803	0	(832)	0	(832)	0	587,971	0	0	0	3,698	04/15/2047	1.A
61763X-AC-0	MSBAM 2014-C18 ASB 3.621% 10/15/47		03/01/2023	Paydown		386,691	386,691	398,277	387,316	0	(625)	0	(625)	0	386,691	0	0	0	2,414	10/15/2047	1.A
61765T-AG-8	MSBAM 2015-C25 XA 1.038% 10/15/48		03/01/2023	Paydown		0	0	29,900	15,861	0	(16,025)	0	(16,025)	0	0	0	0	0	1,328	10/15/2048	1.A FE
61766C-AF-6	MSC 2016-UBS9 ASB 3.340% 03/15/49		03/01/2023	Paydown		736,011	736,011	758,075	740,134	0	(4,123)	0	(4,123)	0	736,011	0	0	0	4,228	03/15/2049	1.A
61766R-BA-3	Morgan Stanley B2016C31 t 2016-C31 XA 1.274% 11/15/49		03/01/2023	Paydown		0	0	8,428	8,066	0	(8,066)	0	(8,066)	0	0	0	0	0	491	11/15/2049	1.A FE
628530-AV-9	MYLAN LABORATORIES INC 3.125% 01/15/23		01/15/2023	Maturity		12,856,000	12,856,000	12,852,692	12,847,422	0	8,578	0	8,578	0	12,856,000	0	0	0	200,875	01/15/2023	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
62942K-AA-4	NRPMT 2013-1 A1 3.228% 07/25/43		03/01/2023	Paydown		25,532	25,532	24,894	25,187	0	346	0	346	0	25,532	0	0	0	138	07/25/2043	1.A
62963#-AH-4	NRP (Operating) LLC PP 4.730% 12/01/23		01/01/2023	Redemption 100.0000		511,527	511,527	511,527	511,527	0	0	0	0	0	511,527	0	0	0	0	12/01/2023	4.A
636180-BL-4	NATIONAL FUEL GAS CO 3.750% 03/01/23		03/01/2023	Maturity		1,365,000	1,365,000	1,361,355	1,364,821	0	179	0	179	0	1,365,000	0	0	0	25,594	03/01/2023	2.C FE
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		01/30/2023	Paydown		109,168	109,168	107,759	107,876	0	1,292	0	1,292	0	109,168	0	0	0	921	04/30/2051	2.C FE
64016N-AC-1	NBLY 2022-1A A2 3.695% 01/30/52		01/30/2023	Paydown		92,500	92,500	85,258	85,317	0	7,183	0	7,183	0	92,500	0	0	0	854	01/30/2052	2.C FE
64110L-AL-0	NETFLIX INC 5.875% 02/15/25		02/28/2023	BANK of AMERICA SEC		3,367,311	3,345,000	3,511,100	3,391,207	0	(3,433)	0	(3,433)	0	3,387,775	0	(20,463)	(20,463)	74,786	02/15/2025	3.A FE
64352V-MA-6	NCHET 2005-A A6 4.703% 08/25/35		03/01/2023	Paydown		2,337	2,337	2,182	2,245	0	92	0	92	0	2,337	0	0	0	20	08/25/2035	1.A FM
64829J-BE-2	New Residential 20171A Loan 2017-1A B3 5.431% 02/25/57		03/01/2023	Paydown		108,667	108,667	103,845	0	0	4,822	0	4,822	0	108,667	0	0	0	726	02/25/2057	2.B FE
648684-AA-6	NEW SEASONS LLC 3.890% 04/01/62		01/20/2023	Call 100.0000		15,300,000	15,300,000	15,300,000	15,300,000	0	0	0	0	0	15,300,000	0	0	0	89,080	04/01/2062	1.B FE
64909D-AA-7	NEW VILLAS ZIONSVILLE 4.400% 05/01/62		01/19/2023	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	57,016	05/01/2062	1.B FE
65339K-BU-3	NEXTERA ENERGY CAPITAL 0.650% 03/01/23		03/01/2023	Maturity		17,225,000	17,225,000	16,929,454	17,135,345	0	89,655	0	89,655	0	17,225,000	0	0	0	55,981	03/01/2023	2.A FE
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		03/01/2023	Paydown		21,742	21,742	18,080	17,375	0	4,367	0	4,367	0	21,742	0	0	0	167	03/25/2047	1.A FM
665859-AP-9	NORTHERN TRUST CORP 3.950% 10/30/25		03/07/2023	Various		10,051,212	10,423,000	11,135,349	10,689,133	0	(17,060)	0	(17,060)	0	10,672,073	0	(620,861)	(620,861)	147,529	10/30/2025	1.F FE
66981E-AC-7	A10 2020-C B 2.617% 08/15/40		03/15/2023	Paydown		3,640,794	3,640,794	3,640,734	3,640,790	0	5	0	5	0	3,640,794	0	0	0	15,062	08/15/2040	1.A FE
67181D-AA-9	OAKIG 2020-1A A1 1.850% 11/20/50		03/20/2023	Paydown		125,779	125,779	109,693	86,477	0	15,525	0	15,525	0	125,779	0	0	0	388	11/20/2050	1.A FE
67190A-AB-2	OAKIG 2021-1A A2 1.930% 01/20/51		03/20/2023	Paydown		49,546	49,546	49,539	49,541	0	5	0	5	0	49,546	0	0	0	148	01/20/2051	1.A FE
682439-AA-2	AACMT 2005-C6A A1 5.690% 10/13/37		03/11/2023	Paydown		510,761	510,761	598,229	520,964	0	(10,203)	0	(10,203)	0	510,761	0	0	0	4,851	10/13/2037	1.A FM
68504U-AB-7	ONGLT 2019-A B 3.360% 04/09/38		03/09/2023	Paydown		151,582	151,582	151,561	151,561	0	21	0	21	0	151,582	0	0	0	793	04/09/2038	1.F FE
688225-AH-4	OSHKOSH CORP 3.100% 03/01/30		02/10/2023	MORGAN STANLEY FIXED INC		701,678	809,000	756,844	761,376	0	703	0	703	0	762,079	0	(60,401)	(60,401)	11,355	03/01/2030	2.B FE
693456-AP-0	PMTLT 2013-J1 B2 3.540% 09/25/43		03/01/2023	Paydown		110,319	110,319	113,107	110,693	0	(375)	0	(375)	0	110,319	0	0	0	868	09/25/2043	1.A
693456-AQ-8	PMTLT 2013-J1 B3 3.540% 09/25/43		03/01/2023	Paydown		63,033	63,033	63,269	63,036	0	(3)	0	(3)	0	63,033	0	0	0	496	09/25/2043	1.A
69371V-AA-5	PSMC 2018-1 A1 3.500% 02/25/48		03/01/2023	Paydown		35,487	35,487	35,038	35,462	0	24	0	24	0	35,487	0	0	0	207	02/25/2048	1.A
69371V-AM-9	PSMC 2018-1 A12 3.500% 02/25/48		03/01/2023	Paydown		212,920	212,920	205,291	212,625	0	296	0	296	0	212,920	0	0	0	1,242	02/25/2048	1.A
69376D-AC-6	PSMC Trust 20213 2021-3 A3 2.500% 08/25/51		03/01/2023	Paydown		132,681	132,681	122,647	123,363	0	9,318	0	9,318	0	132,681	0	0	0	632	08/25/2051	1.A
69403W-AB-3	PACIFIC BEACON LLC 5.008% 07/15/26		01/15/2023	Various		549,320	549,320	466,922	524,961	0	24,359	0	24,359	0	549,320	0	0	0	9,884	07/15/2026	2.B FE
69410A-AA-4	PACEWell 5 Trust20221 2022-1 A 6.635% 10/11/60		03/10/2023	Paydown		18,678	18,678	18,678	18,677	0	1	0	1	0	18,678	0	0	0	(87)	10/11/2060	1.A FE
72703P-AB-9	PLNT 2018-1A A2II 4.666% 09/05/48		03/05/2023	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	437	09/05/2048	2.C FE
72703P-AD-5	PLNT 2022-1A A2I 3.251% 12/05/51		03/05/2023	Paydown		28,750	28,750	28,750	28,750	0	0	0	0	0	28,750	0	0	0	234	12/05/2051	2.C FE
73019#-AA-0	PNC EQUIP FIN LLC PP 3.000% 09/13/27		03/13/2023	Various		100,484	100,484	100,484	100,484	0	0	0	0	0	100,484	0	0	0	1,507	09/13/2027	1.D
741503-AZ-9	PRICELINE GROUP INC. 3.600% 06/01/26		02/15/2023	WELLS FARGO		1,196,250	1,250,000	1,191,575	1,221,237	0	975	0	975	0	1,222,212	0	(25,962)	(25,962)	9,500	06/01/2026	1.G FE
74166N-AA-2	ADT SEC CORP 4.875% 07/15/32		02/23/2023	BANK of AMERICA SEC		310,643	366,000	399,398	394,535	0	(395)	0	(395)	0	394,140	0	(83,497)	(83,497)	11,003	07/15/2032	3.C FE
74166Y-AA-8	PROSE 2019-1A A2 4.475% 07/30/49		01/30/2023	Paydown		25,000	25,000	23,781	23,924	0	1,076	0	1,076	0	25,000	0	0	0	280	07/30/2049	2.B FE
74166Y-AC-4	PROSE 2022-1 A2 5.709% 04/30/52		01/30/2023	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	714	04/30/2052	2.B FE
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		03/01/2023	Paydown		28,199	28,199	28,362	28,379	0	(181)	0	(181)	0	28,199	0	0	0	143	12/25/2049	1.A
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		03/01/2023	Paydown		9,119	19,454	16,276	16,645	0	(7,526)	0	(7,526)	0	9,119	0	0	0	253	06/25/2036	3.B FM
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		03/01/2023	Paydown		1,874	4,838	3,954	4,207	0	(2,333)	0	(2,333)	0	1,874	0	0	0	55	06/25/2036	3.A FM
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		03/25/2023	Paydown		18,545	18,545	18,403	18,486	0	59	0	59	0	18,545	0	0	0	128	10/25/2063	1.A FE
756109-AV-6	REALTY INCOME CORP 3.875% 04/15/25		03/07/2023	Various		4,841,300	5,000,000	4,980,490	4,992,839	0	628	0	628	0	4,993,467	0	(152,167)	(152,167)	77,500	04/15/2025	1.G FE
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		03/01/2023	Paydown		4,391	4,391	3,203	2,020	0	2,370	0	2,370	0	4,391	0	0	0	52	05/25/2036	1.A FM
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		03/01/2023	Paydown		5,626	5,626	4,825	4,832	0	793	0	793	0	5,626	0	0	0	55	01/25/2032	1.A FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		03/01/2023	Paydown		7,106	9,255	8,379	8,422	0	(1,315)	0	(1,315)	0	7,106	0	0	0	81	11/25/2035	2.A FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		03/01/2023	Paydown		12,304	16,274	13,411	14,575	0	(2,271)	0	(2,271)	0	12,304	0	0	0	168	03/25/2036	2.C 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
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		03/01/2023	Paydown		340	463	418	398	0	(58)	0	(58)	0	340	0	0	0	4	11/25/2035	2.C FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		03/01/2023	Paydown		31,566	15,811	10,311	8,092	0	23,474	0	23,474	0	31,566	0	0	0	322	04/25/2036	1.A FM
78015K-7D-0	ROYAL BANK OF CANADA 1.950% 01/17/23		01/17/2023	Maturity		5,200,000	5,200,000	5,169,112	5,193,885	0	6,115	0	6,115	0	5,200,000	0	0	0	50,700	01/17/2023	1.E FE
78403D-AZ-3	SBA TOWER TRUST 6.599% 01/15/28		02/15/2023	SEAPORT GROUP LLC		157,510	152,000	152,156	152,152	0	(4)	0	(4)	0	152,148	0	5,362	5,362	1,727	01/15/2028	1.F FE
80286H-AG-4	Santander Drive 20193 eivabl 2.680% 10/15/25		03/15/2023	Paydown		3,441,697	3,441,697	3,482,567	3,453,323	0	(11,626)	0	(11,626)	0	3,441,697	0	0	0	15,228	10/15/2025	1.A FE
808513-CB-9	SCHWAB CORP 5.000% Perpet.		01/30/2023	Various		361,573	375,000	375,000	375,000	0	0	0	0	0	375,000	0	(13,428)	(13,428)	3,072	01/01/9999	2.B FE
81733Y-BN-8	SEMT 2015-2 A19 3.500% 05/25/45		03/01/2023	Paydown		4,260	4,260	4,351	4,319	0	(59)	0	(59)	0	4,260	0	0	0	25	05/25/2045	1.A
81744Y-AG-1	SEMT 2013-4 B2 3.443% 04/25/43		03/01/2023	Paydown		60,080	60,080	57,759	59,486	0	594	0	594	0	60,080	0	0	0	440	04/25/2043	1.A
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		03/01/2023	Paydown		13,197	13,197	12,968	13,081	0	116	0	116	0	13,197	0	0	0	77	07/25/2043	1.A
81745Q-CC-4	SEMT 2015-1 B3 3.913% 01/25/45		03/01/2023	Paydown		20,246	20,246	20,879	20,545	0	(299)	0	(299)	0	20,246	0	0	0	133	01/25/2045	1.A
81745R-AG-5	SEMT 2013-3 B1 3.529% 03/25/43		03/01/2023	Paydown		44,749	44,749	45,172	44,769	0	(20)	0	(20)	0	44,749	0	0	0	279	03/25/2043	1.A
81745R-AH-3	SEMT 2013-3 B2 3.529% 03/25/43		03/01/2023	Paydown		17,101	17,101	17,550	17,185	0	(84)	0	(84)	0	17,101	0	0	0	107	03/25/2043	1.A
81745X-CB-1	SEMT 2017-4 B1 3.906% 07/25/47		03/01/2023	Paydown		96,606	96,606	102,214	99,032	0	(2,427)	0	(2,427)	0	96,606	0	0	0	620	07/25/2047	1.A
81746H-BB-6	SEMT 2017-CH1 B1A 3.750% 08/25/47		03/01/2023	Paydown		165,522	165,522	172,247	167,672	0	(2,149)	0	(2,149)	0	165,522	0	0	0	881	08/25/2047	1.A
81746H-BT-7	SEMT 2017-CH1 A20 3.500% 08/25/47		03/01/2023	Paydown		23,054	23,054	23,185	23,069	0	(15)	0	(15)	0	23,054	0	0	0	106	08/25/2047	1.A
81746Q-AA-9	SEMT 2018-2 A1 3.500% 02/25/48		03/01/2023	Paydown		29,130	29,130	29,335	29,234	0	(104)	0	(104)	0	29,130	0	0	0	211	02/25/2048	1.A
81746T-AU-9	SEMT 2017-1 A19 3.500% 02/25/47		03/01/2023	Paydown		11,787	11,787	11,782	11,784	0	3	0	3	0	11,787	0	0	0	68	02/25/2047	1.A
81746W-CE-6	SEMT 2018-CH3 B1B 4.757% 08/25/48		03/01/2023	Paydown		31,306	31,306	33,752	32,213	0	(907)	0	(907)	0	31,306	0	0	0	249	08/25/2048	1.A
81747D-AA-7	SEMT 2018-CH1 A1 4.000% 03/25/48		03/01/2023	Paydown		103,491	103,491	105,172	103,777	0	(286)	0	(286)	0	103,491	0	0	0	820	03/25/2048	1.A
81748C-AA-8	Sequoia Mortgage20219 2021-9 A1 2.500% 01/25/52		03/01/2023	Paydown		184,598	184,598	185,060	184,966	0	(368)	0	(368)	0	184,598	0	0	0	776	01/25/2052	1.A FE
81748K-AA-0	SEMT 2020-2 A1 3.500% 03/25/50		03/01/2023	Paydown		63,975	63,975	65,554	65,251	0	(1,276)	0	(1,276)	0	63,975	0	0	0	297	03/25/2050	1.A
81748M-CD-8	Sequoia Mortgage20201 2020-1 B3 3.854% 02/25/50		03/01/2023	Paydown		19,230	19,230	18,822	18,851	0	380	0	380	0	19,230	0	0	0	124	02/25/2050	1.A
81748R-AB-3	SEMT 2020-4 A2 2.500% 11/25/50		03/01/2023	Paydown		119,995	119,995	123,370	123,107	0	(3,112)	0	(3,112)	0	119,995	0	0	0	557	11/25/2050	1.A
81749C-AD-1	Sequoia Mortgage20221 2022-1 A4 2.500% 02/25/52		03/01/2023	Paydown		141,712	141,712	140,871	140,866	0	846	0	846	0	141,712	0	0	0	578	02/25/2052	1.A
81761T-AA-3	SERV 2020-1 A2I 2.841% 01/30/51		01/09/2023	Paydown		47,500	47,500	47,500	47,500	0	0	0	0	0	47,500	0	0	0	337	01/30/2051	2.C FE
81761T-AC-9	SERV 2020-1 A2II 3.337% 01/30/51		01/09/2023	Paydown		47,500	47,500	47,500	47,500	0	0	0	0	0	47,500	0	0	0	396	01/30/2051	2.C FE
81761T-AG-0	SERV 2021-1 A2II 3.113% 07/30/51		01/30/2023	Paydown		77,500	77,500	77,500	77,500	0	0	0	0	0	77,500	0	0	0	603	07/30/2051	2.C FE
817743-AA-5	SPRO 2019-1A A2 3.882% 10/25/49		01/25/2023	Paydown		73,000	73,000	73,172	73,076	0	(76)	0	(76)	0	73,000	0	0	0	708	10/25/2049	2.C FE
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		03/01/2023	Paydown		18,282	18,282	17,881	18,156	0	126	0	126	0	18,282	0	0	0	114	07/25/2043	1.A
824348-BF-2	SHERWIN-WILLIAMS CO/THE 3.950% 01/15/26		02/01/2023	KEY BANC-MCDONALD		3,944,560	4,000,000	3,880,600	3,944,231	0	1,511	0	1,511	0	3,945,741	0	(1,181)	(1,181)	86,900	01/15/2026	2.B FE
82652N-AB-4	SRFC 2019-3A B 2.750% 08/20/36		03/20/2023	Paydown		346,135	346,135	346,071	346,083	0	52	0	52	0	346,135	0	0	0	1,470	08/20/2036	1.F FE
83546D-AG-3	SONIC 2020-1A A2I 3.845% 01/20/50		03/20/2023	Paydown		27,875	27,875	27,892	27,890	0	(15)	0	(15)	0	27,875	0	0	0	179	01/20/2050	2.B FE
85022W-AP-9	SCFT 2020-AA A 1.970% 09/25/37		03/25/2023	Paydown		320,498	320,498	320,482	320,469	0	28	0	28	0	320,498	0	0	0	1,054	09/25/2037	1.A FE
85207U-AH-8	SPRINT CORP 7.125% 06/15/24		02/23/2023	Various		2,656,800	2,624,000	2,689,600	2,641,997	0	(2,098)	0	(2,098)	0	2,639,899	0	16,901	16,901	37,392	06/15/2024	3.A FE
855244-AN-9	STARBUCKS CORP 3.100% 03/01/23		03/01/2023	Maturity		11,400,000	11,400,000	11,349,156	11,365,731	0	34,269	0	34,269	0	11,400,000	0	0	0	176,700	03/01/2023	2.A FE
86359A-K3-6	SASC 2003-25XS A5 3.909% 08/25/33		03/01/2023	Paydown		36,786	36,786	36,763	34,617	0	2,169	0	2,169	0	36,786	0	0	0	292	08/25/2033	1.A FM
86765B-AL-3	SUNOCO LOGISTICS PARTNER 3.450% 01/15/23		01/15/2023	Various		7,000,000	7,000,000	6,584,550	6,997,609	0	2,391	0	2,391	0	7,000,000	0	0	0	120,750	01/15/2023	2.C FE
872225-AH-0	TBW 2006-5 A6 6.400% 11/25/36		03/01/2023	Paydown		28,313	28,313	28,202	29,423	0	(1,110)	0	(1,110)	0	28,313	0	0	0	309	11/25/2036	3.C FM
872480-AE-8	TIF 2021-1A A 1.650% 02/20/46		03/20/2023	Paydown		505,208	505,208	505,146	505,156	0	52	0	52	0	505,208	0	0	0	1,404	02/20/2046	1.F FE
87303T-AA-5	TTAN 2021MHC 2021-MHC A 5.534% 03/15/38		01/01/2023	Paydown		10,436	10,436	10,436	10,436	0	0	0	0	0	10,436	0	0	0	0	03/15/2038	1.A FE
87303T-AA-5	TTAN 2021MHC 2021-MHC A 5.534% 03/15/38		02/15/2023	Paydown		8,551	8,551	8,551	8,551	0	0	0	0	0	8,551	0	0	0	29	03/15/2038	1.A FE
87342R-AH-7	BELL 2021-1A A2II 2.294% 08/25/51		02/25/2023	Paydown		17,990	17,990	14,937	15,132	0	2,858	0	2,858	0	17,990	0	0	0	103	08/25/2051	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
87407R-AA-4	TAL 2020-1A A 2.050% 09/20/45		03/20/2023	Paydown		1,127,989	1,127,989	1,105,895	1,107,582	0	20,406	0	20,406	0	1,127,989	0	0	0	3,854	09/20/2045	1.F FE
87901J-AH-8	TGNA 5.000% 09/15/29		03/10/2023	US BANCORP		183,513	212,000	204,845	205,076	0	191	0	191	0	205,267	0	(21,754)	(21,754)	5,271	09/15/2029	3.B FE
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		02/01/2023	Redemption 100.0000		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	9,975	02/01/2030	2.B FE
88033G-CX-6	TENET HEALTHCARE 6.250% 02/01/27		02/01/2023	Various		1,630,000	1,630,000	1,630,000	1,630,000	0	0	0	0	0	1,630,000	0	0	0	101,875	02/01/2027	4.A FE
88033G-DA-5	TENET HEALTHCARE 5.125% 11/01/27		01/20/2023	Various		3,816,000	3,816,000	3,816,000	3,816,000	0	0	0	0	0	3,816,000	0	0	0	42,917	11/01/2027	3.C FE
88315L-AG-3	TMCL 2020-2A A 2.100% 09/20/45		03/20/2023	Paydown		389,272	389,272	389,156	389,185	0	87	0	87	0	389,272	0	0	0	1,356	09/20/2045	1.F FE
88315L-AJ-7	TMCL 2020-3A A 2.110% 09/20/45		03/20/2023	Paydown		511,875	511,875	506,647	507,065	0	4,810	0	4,810	0	511,875	0	0	0	1,800	09/20/2045	1.F FE
88315L-AL-2	TMCL 2021-1A A 1.680% 02/20/46		03/20/2023	Paydown		216,200	216,200	190,957	192,685	0	23,515	0	23,515	0	216,200	0	0	0	605	02/20/2046	1.F FE
88315L-AQ-1	TMCL 2021-2A A 2.230% 04/20/46		03/20/2023	Paydown		423,100	423,100	423,024	423,037	0	63	0	63	0	423,100	0	0	0	1,573	04/20/2046	1.F FE
88315L-AS-7	TMCL 2021-3A A 1.940% 08/20/46		03/20/2023	Paydown		915,120	915,120	876,365	877,799	0	37,321	0	37,321	0	915,120	0	0	0	2,959	08/20/2046	1.F FE
89169E-AA-7	TPMT 2017-5 A1 5.445% 02/25/57		03/27/2023	Paydown		6,967	6,967	6,985	6,979	0	(12)	0	(12)	0	6,967	0	0	0	44	02/25/2057	1.A
89170V-AA-6	Towd Point Mortg20221 t 2022-1 A1 3.750% 07/25/62		03/01/2023	Paydown		363,873	363,873	348,481	349,153	0	14,721	0	14,721	0	363,873	0	0	0	2,068	07/25/2062	1.A
89173F-AA-8	TPMT 2017-1 A1 2.750% 10/25/56		03/01/2023	Paydown		6,579	6,579	6,719	6,604	0	(25)	0	(25)	0	6,579	0	0	0	32	10/25/2056	1.A
89177E-AA-7	Towd Point Mortg2019HY1 t 2019-HY1 A1 5.845% 10/25/48		03/27/2023	Paydown		2,744	2,744	2,741	2,743	0	1	0	1	0	2,744	0	0	0	19	10/25/2048	1.A
89180D-AA-4	TPHT 2021-HE1 A1 0.918% 02/25/63		03/01/2023	Paydown		5,921	5,921	5,921	5,920	0	2	0	2	0	5,921	0	0	0	9	02/25/2063	1.A
89181J-AA-0	Towd Point Mortg20231 t 2023-1 A1 3.750% 01/25/63		03/01/2023	Paydown		155,646	155,646	148,383	0	0	7,263	0	7,263	0	155,646	0	0	0	676	01/25/2063	1.A FE
89609M-AA-7	Tribute Rail LLC20221 2022-1 A 4.760% 05/17/52		03/17/2023	Paydown		127,904	127,904	127,878	127,881	0	23	0	23	0	127,904	0	0	0	1,056	05/17/2052	1.F FE
89680H-AA-0	TCF 2020-1A A 2.110% 09/20/45		03/20/2023	Paydown		361,250	361,250	361,183	361,197	0	53	0	53	0	361,250	0	0	0	1,270	09/20/2045	1.F FE
89832Q-AF-6	TRUIST FINANCIAL CORP 5.100% 03/01/30		01/25/2023	J P MORGAN SEC		607,031	625,000	656,250	653,376	0	(233)	0	(233)	0	653,143	0	(46,112)	(46,112)	12,927	03/01/2030	2.B FE
90276E-AC-1	UBSCM 2017-C1 ASB 3.256% 06/15/50		03/01/2023	Paydown		671,711	671,711	691,854	676,745	0	(5,033)	0	(5,033)	0	671,711	0	0	0	3,796	06/15/2050	1.A
90276Y-AF-0	UBSCM 2019-C16 XA 1.532% 04/15/52		03/01/2023	Paydown		0	0	25,063	24,739	0	(24,739)	0	(24,739)	0	0	0	0	0	961	04/15/2052	1.A FE
90931C-AA-6	UNITED AIR 2019-1 AA PTT 4.150% 08/25/31		02/25/2023	Redemption 100.0000		115,624	115,624	115,624	115,624	0	0	0	0	0	115,624	0	0	0	2,399	08/25/2031	1.F FE
90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28		01/07/2023	Various		184,680	184,680	184,680	184,680	0	0	0	0	0	184,680	0	0	0	2,863	07/07/2028	1.F FE
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		03/03/2023	Redemption 100.0000		82,033	82,033	82,033	82,033	0	0	0	0	0	82,033	0	0	0	1,538	09/03/2026	2.A FE
91824C-AA-4	VFI ABS LLC 20221A 2022-1A A 2.230% 03/24/28		03/24/2023	Paydown		1,314,270	1,314,270	1,314,209	1,314,228	0	42	0	42	0	1,314,270	0	0	0	4,510	03/24/2028	1.A FE
924921-AA-7	Verus Securitiza20225 st 2022-5 A1 3.800% 04/25/67		03/01/2023	Paydown		309,911	309,911	303,276	304,406	0	5,505	0	5,505	0	309,911	0	0	0	2,128	04/25/2067	1.A FE
92538U-AA-9	Verus Securitiza20223 st 2022-3 A1 4.130% 02/25/67		03/01/2023	Paydown		584,084	584,084	582,549	582,669	0	1,415	0	1,415	0	584,084	0	0	0	3,741	02/25/2067	1.A FE
92539B-AA-0	Verus Securitiza20231 st 2023-1 A1 5.850% 12/25/67		03/01/2023	Paydown		73,280	73,280	73,280	0	0	0	0	0	0	73,280	0	0	0	527	12/25/2067	1.A FE
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		03/01/2023	Paydown		96,835	96,835	99,735	96,980	0	(145)	0	(145)	0	96,835	0	0	0	608	05/15/2047	1.A
929160-AS-8	VULCAN MATERIALS CO 4.500% 04/01/25		01/12/2023	Various		7,810,616	7,858,000	8,188,639	7,950,404	0	(1,974)	0	(1,974)	0	7,948,430	0	(137,814)	(137,814)	104,119	04/01/2025	2.B FE
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		03/01/2023	Paydown		27,318	27,318	22,810	23,991	0	3,326	0	3,326	0	27,318	0	0	0	151	06/25/2033	1.A FM
92937E-AG-9	WFRBS 2013-C11 B 3.714% 03/15/45		03/01/2023	Paydown		7,780,096	7,780,096	7,936,433	7,417,473	0	28,826	0	28,826	0	7,780,096	0	0	0	51,940	03/15/2045	1.A
92937F-AG-6	WFRBS 2013-C12 B 3.863% 03/15/48		03/01/2023	Paydown		1,850,000	1,850,000	1,926,313	1,852,825	0	(2,825)	0	(2,825)	0	1,850,000	0	0	0	13,281	03/15/2048	1.A
92937F-AU-5	WFRBS 2013-C12 D 4.531% 03/15/48		03/01/2023	Paydown		6,309,000	6,309,000	6,220,787	6,278,072	0	30,928	0	30,928	0	6,309,000	0	0	0	71,205	03/15/2048	1.A
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		03/01/2023	Paydown		615,209	615,209	633,637	615,332	0	(123)	0	(123)	0	615,209	0	0	0	3,822	12/15/2046	1.A
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		03/01/2023	Paydown		308,176	308,176	317,404	308,323	0	(148)	0	(148)	0	308,176	0	0	0	1,914	03/15/2046	1.A
92938V-AR-6	WFRBS 2014-C19 ASB 3.618% 03/15/47		03/01/2023	Paydown		1,146,046	1,146,046	1,180,360	1,147,453	0	(1,407)	0	(1,407)	0	1,146,046	0	0	0	7,499	03/15/2047	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
92939F-AV-1	WF-RBS COMMERCIA2014C21 GE TRU 2014-C21 ASB 3.393% 08/15/47		03/01/2023	Paydown		10,881	10,881	11,252	10,990	0	(109)	0	(109)	0	10,881	0	0	0	63	08/15/2047	1.A
939344-AR-8	WMALT 2006-4 3A6 4.609% 05/25/36		03/01/2023	Paydown		23,079	23,369	17,624	21,129	0	1,950	0	1,950	0	23,079	0	0	0	126	05/25/2036	1.A FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		03/01/2023	Paydown		1,824	3,940	3,638	3,677	0	(1,854)	0	(1,854)	0	1,824	0	0	0	43	11/25/2035	1.A FM
93935B-AH-3	WMALT 2006-5 3A6 6.768% 07/25/36		03/01/2023	Paydown		16,545	16,545	5,877	4,416	0	12,129	0	12,129	0	16,545	0	0	0	78	07/25/2036	1.A FM
93935W-AD-6	WMALT MORTGAGE 2006-9 A3 4.292% 10/25/36		03/01/2023	Paydown		34,193	34,193	17,955	11,124	0	23,069	0	23,069	0	34,193	0	0	0	114	10/25/2036	1.A FM
94946D-AB-7	WLKRG 2019-AA B 2.990% 06/15/38		03/15/2023	Paydown		366,384	366,384	366,278	366,261	0	123	0	123	0	366,384	0	0	0	1,788	06/15/2038	1.F FE
949796-AS-5	WFMBS 2020-RR1 A17 3.000% 05/25/50		03/01/2023	Paydown		85,596	85,596	87,656	87,663	0	(2,067)	0	(2,067)	0	85,596	0	0	0	448	05/25/2050	1.A
949798-AC-6	Wells Fargo Mort20212 ked Se 2021-2 A3 2.500% 06/25/51		03/01/2023	Paydown		214,615	214,615	219,645	219,232	0	(4,618)	0	(4,618)	0	214,615	0	0	0	907	06/25/2051	1.A
94980G-AJ-0	WFHET 2004-2 AI8 5.000% 10/25/34		03/01/2023	Paydown		496,673	496,673	493,569	493,294	0	3,379	0	3,379	0	496,673	0	0	0	3,878	10/25/2034	1.A FM
94988Q-BC-4	WFCM 2013-LC12 XA 0.160% 07/15/46		03/01/2023	Paydown		0	0	989,434	19,444	0	(19,444)	0	(19,444)	0	0	0	0	0	28,378	07/15/2046	1.A FE
94989M-AF-6	WFCM 2015-NXS2 ASB 3.461% 07/15/58		03/01/2023	Paydown		789,798	789,798	813,481	792,703	0	(2,905)	0	(2,905)	0	789,798	0	0	0	4,703	07/15/2058	1.A
94989N-BH-9	Wells Fargo Comm2015C30 ortgag 2015-C30 XA 0.880% 09/15/58		03/01/2023	Paydown		0	0	13,039	10,506	0	(10,506)	0	(10,506)	0	0	0	0	0	830	09/15/2058	1.A FE
94989U-AS-0	WFMBS 2018-1 A17 3.500% 07/25/47		03/01/2023	Paydown		20,542	20,542	20,003	20,237	0	304	0	304	0	20,542	0	0	0	128	07/25/2047	1.A
94989Y-AY-9	WFCM 2016-C32 A3 3.294% 01/15/59		03/01/2023	Paydown		57,782	57,782	56,885	57,233	0	548	0	548	0	57,782	0	0	0	476	01/15/2059	1.A
95001M-AH-3	Wells Fargo Comm2017C38 ortgag 2017-C38 XA 0.968% 07/15/50		03/01/2023	Paydown		0	0	15,571	14,943	0	(14,943)	0	(14,943)	0	0	0	0	0	608	07/15/2050	1.A FE
95001T-BH-7	WFMBS 2019-1 B1 4.024% 11/25/48		03/01/2023	Paydown		20,207	20,207	20,363	20,210	0	(3)	0	(3)	0	20,207	0	0	0	134	11/25/2048	1.A
95002F-AA-2	WFMBS 2019-4 A1 3.500% 09/25/49		03/01/2023	Paydown		118,574	118,574	120,686	120,078	0	(1,504)	0	(1,504)	0	118,574	0	0	0	559	09/25/2049	1.A
95003B-AA-0	WFMBS 2020-5 A1 2.500% 09/25/50		03/01/2023	Paydown		80,695	80,695	83,153	82,987	0	(2,292)	0	(2,292)	0	80,695	0	0	0	247	09/25/2050	1.A
95003H-AA-7	Wells Fargo Mort20221 ked Se 2022-1 A1 2.500% 08/25/51		03/01/2023	Paydown		145,184	145,184	142,416	142,432	0	2,752	0	2,752	0	145,184	0	0	0	593	08/25/2051	1.A
95003M-BT-4	Wells Fargo Comm2022C62 ortgag 2022-C62 XA 0.396% 04/15/55		03/01/2023	Paydown		0	0	4,175	3,908	0	(3,908)	0	(3,908)	0	0	0	0	0	102	04/15/2055	1.A FE
95003N-AB-2	Wells Fargo Mort2022INV1ked Se 2022-INV1 A2 3.000% 03/25/52		03/01/2023	Paydown		140,115	140,115	127,549	127,804	0	12,311	0	12,311	0	140,115	0	0	0	667	03/25/2052	1.A
95058X-AE-8	WEN 2018-1A A2II 3.884% 03/15/48		03/15/2023	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	486	03/15/2048	2.B FE
95058X-AH-1	WEN 2019-1A A2II 4.080% 06/15/49		03/15/2023	Paydown		56,875	56,875	57,969	57,751	0	(876)	0	(876)	0	56,875	0	0	0	580	06/15/2049	2.B FE
95058X-AL-2	WEN 2021-1A A2II 2.775% 06/15/51		03/15/2023	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	520	06/15/2051	2.B FE
95058X-AM-0	WEN 2022-1A A2I 4.236% 03/15/52		03/15/2023	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	397	03/15/2052	2.B FE
95058X-AP-3	WEN 2022-1A A2II 4.535% 03/15/52		03/15/2023	Paydown		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	510	03/15/2052	2.B FE
96221T-AH-0	WFRBS 2014-LC14 XA 1.235% 03/15/47		03/01/2023	Paydown		0	0	17,130	2,827	0	(2,827)	0	(2,827)	0	0	0	0	0	596	03/15/2047	1.A FE
974153-AB-4	WSTOP 2020-1A A2 2.841% 12/05/50		03/05/2023	Paydown		28,750	28,750	28,750	28,750	0	0	0	0	0	28,750	0	0	0	204	12/05/2050	2.B FE
97652U-BH-2	Winwater Mortgag20152 rust 2015-2 B4 3.934% 02/20/45		03/01/2023	Paydown		17,484	17,484	17,112	17,136	0	347	0	347	0	17,484	0	0	0	115	02/20/2045	1.C FE
98920M-AA-0	Zaxby's Funding 20211A 2021-1A A2 3.238% 07/30/51		01/30/2023	Paydown		126,060	126,060	120,380	120,798	0	5,262	0	5,262	0	126,060	0	0	0	1,020	07/30/2051	2.B FE
98978V-AB-9	ZOETIS INC 3.250% 02/01/23		02/01/2023	Maturity		15,000,000	15,000,000	15,153,750	15,000,000	0	0	0	0	0	15,000,000	0	0	0	243,750	02/01/2023	2.A FE
00908P-AA-5	AIR CANADA 2017-1AA PTT 3.300% 01/15/30	A	01/15/2023	Redemption 100.0000		102,400	102,400	102,400	102,400	0	0	0	0	0	102,400	0	0	0	1,690	01/15/2030	1.F FE
009090-AA-9	ACACN 2015-1A PTT 3.600% 03/15/27	A	03/15/2023	Redemption 100.0000		189,291	189,291	176,514	177,462	0	11,829	0	11,829	0	189,291	0	0	0	3,408	03/15/2027	1.F FE
74819R-AP-1	QUEBECOR MEDIA INC 5.750% 01/15/23	A	01/15/2023	Various		1,778,000	1,778,000	1,778,000	1,778,000	0	0	0	0	0	1,778,000	0	0	0	8,520	01/15/2023	3.C FE
000000-00-0	YPF SOCIEDAD ANONIMA 9.000% 02/12/26	D	02/27/2023	Redemption 100.0000		23,077	23,077	19,212	19,639	0	3,438	0	3,438	0	23,077	0	0	0	362	02/12/2026	5.C FE
05492Q-AA-4	BDS 2020-FL5 A 5.956% 02/16/37	D	02/16/2023	Paydown		1,930,314	1,930,314	1,919,779	656,804	0	11,209	0	11,209	0	1,930,314	0	0	0	13,340	02/16/2037	1.A FE
05565E-AH-8	BMW US Capital LLC 2.800% 04/11/26	C	02/15/2023	GOLDMAN SACHS		1,102,444	1,173,000	1,150,783	1,163,745	0	347	0	347	0	1,164,092	0	(61,648)	(61,648)	11,495	04/11/2026	1.F FE
12549A-AV-2	CIFC 2013-1A A1R2 5.822% 07/16/30	D	01/16/2023	Paydown		51,401	51,401	51,401	51,401	0	0	0	0	0	51,401	0	0	0	671	07/16/2030	1.A FE

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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
12656*-AG-7	CSL LMTD PP 3.200% 03/26/23	D	03/26/2023	Maturity		1,000,000	1,000,000	976,280	998,615	0	1,385	0	1,385	0	1,000,000	0	0	0	16,089	03/26/2023	1.G
12807C-AA-1	CAI 2020-1A A 2.220% 09/25/45	D	03/25/2023	Paydown		212,500	212,500	212,452	212,308	0	192	0	192	0	212,500	0	0	0	786	09/25/2045	1.F FE
17186H-AC-6	CIMPRESS NV 7.000% 06/15/26	D	02/01/2023	Tax Free Exchange		8,338,417	8,195,000	8,537,998	8,347,261	0	(8,843)	0	(8,843)	0	8,338,417	0	0	0	73,300	06/15/2026	5.A FE
20752T-AA-2	CONNECT FINCO SARL/CONNE 6.750% 10/01/26	D	02/09/2023	BANK of AMERICA SEC		472,664	493,000	507,753	500,191	0	(448)	0	(448)	0	499,742	0	(27,078)	(27,078)	12,202	10/01/2026	4.A FE
36165R-AC-9	GCC SAB DE CV 3.614% 04/20/32	D	03/20/2023	GOLDMAN SACHS		502,500	600,000	520,000	522,363	0	1,474	0	1,474	0	523,837	0	(21,337)	(21,337)	9,155	04/20/2032	2.C FE
38174Y-AA-3	GOCAP 2015-24A AR 6.434% 11/05/29	D	02/06/2023	Paydown		597,402	597,402	597,402	597,402	0	0	0	0	0	597,402	0	0	0	9,259	11/05/2029	1.A FE
40441L-AA-4	HGI CRE CLO Ltd 2021FL1 2021-FL1 A 5.778% 06/16/36	D	03/16/2023	Paydown		805,320	805,320	786,949	0	0	18,371	0	18,371	0	805,320	0	0	0	7,353	06/16/2036	1.A FE
42704R-AA-9	HERA 2021-FL1 A 5.811% 02/18/38	D	02/18/2023	Paydown		3,578,702	3,578,702	3,578,702	3,578,702	0	0	0	0	0	3,578,702	0	0	0	34,715	02/18/2038	1.A FE
43133J-AA-6	HITR 2019-2A A1 6.688% 05/22/39	D	02/22/2023	Paydown		39,193	39,193	39,046	39,122	0	71	0	71	0	39,193	0	0	0	644	05/22/2039	1.C FE
53944Y-AH-6	LLOYDS BANKING GROUP PLC 3.900% 03/12/24	D	03/09/2023	KEY BANC-MCDONALD		9,824,200	10,000,000	10,129,450	10,034,257	0	(5,283)	0	(5,283)	0	10,028,973	0	(204,773)	(204,773)	196,083	03/12/2024	1.G FE
55292W-AA-8	MC BRAZIL DWNSTRM 7.250% 06/30/31	D	01/01/2023	Redemption 100.0000		11,677	11,677	11,776	11,766	0	(89)	0	(89)	0	11,677	0	0	0	0	06/30/2031	3.C FE
591555-AF-4	METINVEST BV 7.750% 10/17/29	D	02/08/2023	MORGAN STANLEY FIXED INC		275,688	550,000	542,452	544,263	0	43	0	43	0	544,306	0	(268,619)	(268,619)	9,827	10/17/2029	5.B FE
693675-AA-8	CGMS 2020-3 A1 3.000% 11/25/50	C	03/01/2023	Paydown		52,300	52,300	53,648	53,291	0	(991)	0	(991)	0	52,300	0	0	0	260	11/25/2050	1.A
75405U-AA-4	RAS LAFFAN LNG III 5.838% 09/30/27	D	03/31/2023	Redemption 100.0000		273,198	273,198	273,198	273,198	0	0	0	0	0	273,198	0	0	0	7,975	09/30/2027	1.D FE
81254U-AK-2	SEASPAN CORP 5.500% 08/01/29	D	02/13/2023	Various		320,250	420,000	422,560	421,879	0	(53)	0	(53)	0	421,827	0	(101,577)	(101,577)	12,448	08/01/2029	3.B FE
870674-AA-6	SWEIHAN PV POWER CO PJSC 3.625% 01/31/49	D	02/01/2023	Redemption 100.0000		196,300	196,300	196,300	196,300	0	0	0	0	0	196,300	0	0	0	3,558	01/31/2049	2.A FE
87159Q-BV-9	Symphony CLO Ltd201414A 2014-14A AR 5.742% 07/14/39	D	01/14/2023	Paydown		9,450	9,450	9,450	9,450	0	0	0	0	0	9,450	0	0	0	124	07/14/2039	1.A FE
87244C-AJ-5	CHMML 2016-1A AR 6.346% 10/20/30	D	01/20/2023	Paydown		223,080	223,080	223,080	223,080	0	0	0	0	0	223,080	0	0	0	3,291	10/20/2030	1.A FE
902133-AT-4	TYCO ELECTRONICS GROUP S 3.700% 02/15/26	D	02/15/2023	Various		4,857,850	5,000,000	4,987,850	4,995,604	0	313	0	313	0	4,995,917	0	(138,067)	(138,067)	93,322	02/15/2026	1.G FE
G55555-AR-0	LOGAN GROUP CO LTD 7.500% 08/25/23	D	01/30/2023	MORGAN STANLEY FIXED INC		120,000	400,000	93,807	88,703	5,104	0	0	5,104	0	93,807	0	26,193	26,193	0	08/25/2023	6. *
Q1842#-AC-2	ARC INFRASTRUCTURE PTY LTD PP 4.230% 03/27/23	C	03/27/2023	Various		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	42,300	03/27/2023	2.B
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						529,772,651	534,712,966	537,849,211	444,380,686	5,104	725,260	0	730,364	0	534,306,751	0	(4,557,422)	(4,557,422)	6,463,758	XXX	XXX
369604-BQ-5	GENERAL ELECTRIC CO 8.196% Perpet.		03/03/2023	BARCLAYS		357,000	357,000	338,704	338,704	0	0	0	0	0	338,704	0	18,296	18,296	6,586	01/01/9999	3.A FE
369604-BQ-5	GENERAL ELECTRIC CO 8.196% Perpet.		03/15/2023	Call 100.0000		422,000	422,000	388,060	388,060	0	0	0	0	0	388,060	0	33,940	33,940	0	01/01/9999	3.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						779,000	779,000	726,764	726,764	0	0	0	0	0	726,764	0	52,236	52,236	6,586	XXX	XXX
00130M-AJ-3	ARDENT HEALTH PARTNERS TL B 1L 08/24/28		03/31/2023	Redemption 100.0000		3,335	3,335	3,318	3,321	0	14	0	14	0	3,335	0	0	0	34	08/24/2028	4.B FE
00132U-AG-9	CULLIGAN WATER TECHNOLOGIES TL B 1L 07/31/28		03/31/2023	Redemption 100.0000		10,300	10,300	10,017	10,035	0	264	0	264	0	10,300	0	0	0	129	07/31/2028	4.C FE
00169Q-AF-6	AIR MEDICAL GROUP HOLDINGS INC TL B 1L 10/02/25		01/01/2023	Redemption 100.0000		4,894	4,894	4,894	4,894	0	0	0	0	0	4,894	0	0	0	0	10/02/2025	4.B FE
00169Q-AF-6	AIR MEDICAL GROUP HOLDINGS INC TL B 1L 10/02/25		03/31/2023	Redemption 100.0000		4,857	4,857	4,857	4,857	0	0	0	0	0	4,857	0	0	0	136	10/02/2025	4.C FE
00213N-AM-4	APX GROUP INC 07/10/28		03/31/2023	Redemption 100.0000		15	15	15	15	0	0	0	0	0	15	0	0	0	0	07/10/2028	3.B FE
00213N-AM-4	APX GROUP INC 07/10/28		01/01/2023	Redemption 100.0000		5,000	5,000	4,954	4,960	0	40	0	40	0	5,000	0	0	0	97	07/10/2028	4.B FE
00687M-AC-5	ADIENT US LLC TL B 1L 04/10/28		03/31/2023	Redemption 100.0000		4,687	4,687	4,671	2,494	0	16	0	16	0	4,687	0	0	0	36	04/10/2028	3.C FE
00847Y-AC-6	AGILITI HEALTH INC TL B-DD 1L 01/04/26		03/31/2023	Redemption 100.0000		2,516	2,516	2,512	2,558	0	2	0	2	0	2,560	0	(44)	(44)	0	01/04/2026	4.A FE

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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
01771J-AG-8	ALLEN MEDIA LLC TL B 1L 08/23/28		03/31/2023	Redemption 100.0000		12,629	12,629	12,175	12,185	0	443	0	443	0	12,629	0	0	0	165	08/23/2028	3.C FE
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS TL B 1L 10/08/27		03/31/2023	Redemption 100.0000		6,250	6,250	6,203	6,214	0	36	0	36	0	6,250	0	0	0	166	10/08/2027	4.B FE
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC TI B 1L 05/12/28		03/31/2023	Redemption 100.0000		15,000	15,000	14,908	14,917	0	83	0	83	0	15,000	0	0	0	158	05/12/2028	4.B FE
02090C-AE-0	BROOKS AUTOMATION INC TL 1L 02/01/29		03/31/2023	Redemption 100.0000		1,556	1,556	1,535	1,537	0	19	0	19	0	1,556	0	0	0	39	02/01/2029	4.B FE
03834X-AM-5	UNITED PACIFIC TL B 1L 11/16/26		03/31/2023	Redemption 100.0000		14,821	14,821	14,821	14,821	0	0	0	0	0	14,821	0	0	0	196	11/16/2026	4.B FE
03952H-AD-6	ANCESTRY.COM INC TL 1L 12/06/27		03/31/2023	Redemption 100.0000		3,276	3,276	3,140	3,143	0	132	0	132	0	3,276	0	0	0	65	12/06/2027	4.B FE
04649V-AY-6	ASURION LLC TI B9 1L 07/31/27		03/31/2023	Redemption 100.0000		5,013	5,013	4,931	4,945	0	67	0	67	0	5,013	0	0	0	49	07/31/2027	4.A FE
04686R-AB-9	ATHENAHEALTH INC TL 1L 02/15/29		03/31/2023	Redemption 100.0000		2,018	2,018	2,008	1,967	0	9	0	9	0	2,018	0	0	0	23	02/15/2029	4.B FE
04686R-AC-7	ATHENAHEALTH INC TL DD 1L 01/27/29		01/01/2023	Tax Free Exchange		16,635	16,722	16,639	0	0	(4)	0	(4)	0	16,635	0	0	0	0	01/27/2029	4.B FE
05350N-AL-8	AVANTOR FUNDING INC TL B5 1L 08/01/29		01/01/2023	Redemption 100.0000		679	679	679	677	0	3	0	3	0	679	0	0	0	0	08/01/2029	3.A FE
05377J-AR-3	AVIS BUDGET CAR RENTAL TL B 1L 08/06/27		03/31/2023	Redemption 100.0000		7,673	7,673	7,537	7,550	0	123	0	123	0	7,673	0	0	0	63	08/06/2027	3.A FE
05549P-AC-5	BCP RENAISSANCE PARENT TL B3 1L 05/19/28		03/31/2023	Redemption 100.0000		6,811	6,811	6,811	6,811	0	0	0	0	0	6,811	0	0	0	69	05/19/2028	4.B FE
05988H-AE-7	BOXER PARENT CO INC TL B 1L 10/02/25		03/31/2023	Redemption 100.0000		2,885	2,885	2,864	2,869	0	16	0	16	0	2,885	0	0	0	30	10/02/2025	4.C FE
09238F-AK-7	BHN MERGER SUB INC TI 1L 06/16/25		03/31/2023	Redemption 100.0000		5,000	5,000	5,029	5,011	0	(11)	0	(11)	0	5,000	0	0	0	79	06/16/2025	4.B FE
09353T-AG-5	BLERIOT US Bidco TL B 1L 10/30/26		03/31/2023	Redemption 100.0000		1,260	1,260	1,260	1,260	0	0	0	0	0	1,260	0	0	0	14	10/30/2026	4.B FE
11565H-AD-8	BROWN GROUP HOLDING LLC TL B2 1L 07/03/29		01/01/2023	Redemption 100.0000		598	598	583	578	0	20	0	20	0	598	0	0	0	0	07/03/2029	4.A FE
11823L-AK-1	HERCULES MERGER SUB LLC TL 1L 11/02/26		03/31/2023	Redemption 100.0000		2,481	2,481	2,481	2,481	0	0	0	0	0	2,481	0	0	0	43	11/02/2026	2.C FE
11823L-AK-1	HERCULES MERGER SUB LLC TL 1L 11/02/26		01/01/2023	Redemption 100.0000		2,481	2,481	2,481	2,481	0	0	0	0	0	2,481	0	0	0	0	11/02/2026	3.A FE
12541H-AT-0	CHG HEALTHCARE SERVICES INC TL 1L 09/29/28		03/31/2023	Redemption 100.0000		10,000	10,000	10,018	10,014	0	(14)	0	(14)	0	10,000	0	0	0	98	09/29/2028	4.B FE
12546F-AF-9	CHG PPC PARENT LLC TL 1L 12/08/28		01/01/2023	JPM FUNDS RECAP		485,000	500,000	485,000	485,000	0	0	0	0	0	485,000	0	0	0	0	12/08/2028	4.B FE
12546F-AF-9	CHG PPC PARENT LLC TL 1L 12/08/28		03/31/2023	Redemption 100.0000		3,756	3,756	3,685	1,867	0	71	0	71	0	3,756	0	0	0	43	12/08/2028	4.B FE
12568Y-AD-6	CHARLOTTE BUYER INC TL B 1L 02/11/28		03/31/2023	Redemption 100.0000		3,500	3,500	3,330	3,338	0	162	0	162	0	3,500	0	0	0	103	02/11/2028	4.B FE
12656A-AC-3	CNT HOLDINGS I CORP TL B 1L 11/08/27		03/31/2023	Redemption 100.0000		7,500	7,500	7,479	7,484	0	16	0	16	0	7,500	0	0	0	136	11/08/2027	4.B FE
12769L-AD-1	CAESARS RESORT COLLECTIO TL B 1L 07/21/25		02/06/2023	Redemption 100.0000		1,401,389	1,401,389	1,359,347	1,377,353	0	24,036	0	24,036	0	1,401,389	0	0	0	11,653	07/21/2025	4.A FE
13134M-BS-1	CALPINE CORP TL B10 1L 08/12/26		03/31/2023	Redemption 100.0000		2,784	2,784	2,784	2,784	0	0	0	0	0	2,784	0	0	0	46	08/12/2026	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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
13134M-BS-1	CALPINE CORP TL B10 1L 08/12/26		01/01/2023	Redemption 100.0000		2,784	2,784	2,784	2,784	0	0	0	0	0	2,784	0	0	0	0	08/12/2026	3.B FE
13763H-AB-8	CANISTER INTERNATIONAL TL 1L 12/21/26		03/31/2023	Redemption 100.0000		2,513	2,513	2,500	2,503	0	9	0	9	0	2,513	0	0	0	29	12/21/2026	4.B FE
14173M-AC-7	CARESTREAM DENTAL TL 1L 09/02/24		03/31/2023	Various		2,550	2,550	2,519	2,536	0	14	0	14	0	2,550	0	0	0	50	09/02/2024	4.B FE
17026Y-AH-2	CHOBANI LLC TL B 1L 10/20/27		03/31/2023	Redemption 100.0000		10,076	10,076	9,738	9,764	0	312	0	312	0	10,076	0	0	0	102	10/20/2027	4.C FE
17776E-AB-1	CITY BREWING CO LLC TL B 1L 04/05/28		01/01/2023	Redemption 100.0000		2,513	2,513	2,386	2,395	0	118	0	118	0	2,513	0	0	0	9	04/05/2028	4.C FE
17776E-AB-1	CITY BREWING CO LLC TL B 1L 04/05/28		03/31/2023	Redemption 100.0000		2,513	2,513	2,386	2,395	0	118	0	118	0	2,513	0	0	0	61	04/05/2028	5.B FE
20337E-AQ-4	COMMSCOPE INC TL B2 1L 04/03/26		03/31/2023	Redemption 100.0000		7,532	7,532	7,455	7,488	0	44	0	44	0	7,532	0	0	0	74	04/03/2026	4.B FE
20902C-AW-0	CONSOLIDATED CONTAINER CO TL 1L 02/03/28		03/31/2023	Redemption 100.0000		5,051	5,051	4,861	4,874	0	177	0	177	0	5,051	0	0	0	46	02/03/2028	4.B FE
22207E-BG-8	COTY INC TI B 1L 04/07/25		03/30/2023	Various		9,686	9,686	9,332	9,527	0	158	0	158	0	9,686	0	0	0	203	04/07/2025	3.C FE
22860E-AG-7	CROWN SUBSEA COMMUNICATI TL 1L 04/27/27		03/31/2023	Redemption 100.0000		8,547	8,547	8,376	0	0	171	0	171	0	8,547	0	0	0	55	04/27/2027	4.A FE
23338D-AP-1	DXP ENTERPRISES INC TL B 1L 12/23/27		03/31/2023	Redemption 100.0000		10,089	10,089	9,747	9,758	0	331	0	331	0	10,089	0	0	0	176	12/23/2027	4.B FE
23923H-AB-4	DAWN ACQUISITION LLC TL B 1L 12/31/25		01/01/2023	Redemption 100.0000		5,000	5,000	4,965	4,981	0	19	0	19	0	5,000	0	0	0	0	12/31/2025	5.A FE
23923H-AB-4	DAWN ACQUISITION LLC TL B 1L 12/31/25		03/31/2023	Redemption 100.0000		5,000	5,000	4,965	4,981	0	19	0	19	0	5,000	0	0	0	107	12/31/2025	5.B FE
24521T-AJ-5	DEL MONTE FOODS (Blue Merger) TL B 1L 05/16/29		01/01/2023	BMO CAPITAL MARKETS CORP		485,000	500,000	485,000	485,000	0	0	0	0	0	485,000	0	0	0	0	05/16/2029	4.C FE
24521T-AJ-5	DEL MONTE FOODS (Blue Merger) TL B 1L 05/16/29		01/31/2023	Redemption 100.0000		3,175	3,175	3,082	1,876	0	92	0	92	0	3,175	0	0	0	28	05/16/2029	4.C FE
24982L-AB-1	DERMATOLOGY INTERMEDIATE TL 1L 04/02/29		03/31/2023	Redemption 100.0000		4,213	4,213	4,140	4,144	0	68	0	68	0	4,213	0	0	0	76	04/02/2029	4.B FE
25277B-AE-8	DIAMOND SPORTS GROUP LLC TL 1L 05/26/26		03/22/2023	GOLDMAN SACHS		184,781	196,575	185,666	185,666	0	0	0	0	0	185,666	0	(885)	(885)	2,223	05/26/2026	5.A FE
25277B-AE-8	DIAMOND SPORTS GROUP LLC TL 1L 05/26/26		01/03/2023	Redemption 100.0000		495	495	468	468	0	27	0	27	0	495	0	0	0	0	05/26/2026	5.A FE
25277B-AG-3	DIAMOND SPORTS GROUP LLC TL B 1L 08/24/26		01/01/2023	Redemption 100.0000		4,894	4,894	603	603	0	4,291	0	4,291	0	4,894	0	0	0	0	08/24/2026	5.B FE
25277B-AG-3	DIAMOND SPORTS GROUP LLC TL B 1L 08/24/26		03/31/2023	Redemption 100.0000		4,894	4,894	603	603	0	4,291	0	4,291	0	4,894	0	0	0	120	08/24/2026	6. FE
25460H-AB-8	DIRECTV FINANCING LLC TL 1L 08/02/27		03/31/2023	Redemption 100.0000		90,000	90,000	89,492	89,560	0	440	0	440	0	90,000	0	0	0	1,084	08/02/2027	3.B FE
26928B-AJ-8	EW SCRIPPS CO TL B 1L 10/02/24		03/31/2023	Redemption 100.0000		5,000	5,000	4,985	4,994	0	6	0	6	0	5,000	0	0	0	41	10/02/2024	3.B FE
26928B-AL-3	EW SCRIPPS CO TL B1 1L 05/01/26		03/31/2023	Redemption 100.0000		1,244	1,244	1,244	1,244	0	0	0	0	0	1,244	0	0	0	22	05/01/2026	3.B FE
26928B-AL-3	EW SCRIPPS CO TL B1 1L 05/01/26		01/01/2023	Redemption 100.0000		1,244	1,244	1,244	1,244	0	0	0	0	0	1,244	0	0	0	0	05/01/2026	3.C FE
29102T-AB-8	Emerald Azeala Topco TL B 1L 07/24/26		03/31/2023	Redemption 100.0000		4,994	4,994	4,986	4,987	0	6	0	6	0	4,994	0	0	0	51	07/24/2026	4.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
29481P-AH-4	ERESEARCH TECHNOLOGY INC TL B 1L 02/04/27		03/31/2023	Redemption 100.0000		3,778	3,778	3,778	3,778	0	0	0	0	0	3,778	0	0	0	43	02/04/2027	4.C FE
30034U-AC-4	EVERI PAYMENTS INC TL 1L 08/03/28		03/31/2023	Redemption 100.0000		5,616	5,616	5,601	5,603	0	12	0	12	0	5,616	0	0	0	39	08/03/2028	3.A FE
33774U-AC-2	FISERV INC TL B 1L 02/18/27		01/01/2023	CITIBANK		955,000	1,000,000	955,000	955,000	0	0	0	0	0	955,000	0	0	0	0	02/18/2027	4.C FE
33774U-AC-2	FISERV INC TL B 1L 02/18/27		03/31/2023	Redemption 100.0000		2,558	2,558	2,432	0	0	126	0	126	0	2,558	0	0	0	40	02/18/2027	4.C FE
35906E-AQ-3	FRONTIER COMMUNICATIONS TL B 1L 05/01/28		03/31/2023	Redemption 100.0000		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	67	05/01/2028	4.B FE
37147P-AB-6	GENERATION BRIDGE LLC TL B 1L 12/01/28		03/31/2023	Redemption 100.0000		47,273	47,273	46,002	46,131	0	1,142	0	1,142	0	47,273	0	0	0	63	12/01/2028	3.B FE
37252K-AR-3	GEO GROUP INC/THE TL 1B 1L 03/23/27		02/09/2023	DEUTSCHE BANK		1,014,674	1,007,608	918,237	924,107	0	1,188	0	1,188	0	925,296	0	89,379	89,379	11,130	03/23/2027	4.B FE
37252K-AR-3	GEO GROUP INC/THE TL 1B 1L 03/23/27		01/01/2023	Redemption 100.0000		0	0	0	(1,057)	0	1,057	0	1,057	0	0	0	0	0	11	03/23/2027	4.B FE
37252K-AS-1	GEO GROUP INC/THE TL 2 1L 03/23/27		03/07/2023	Redemption 100.0000		34,119	34,119	33,039	0	0	1,080	0	1,080	0	34,119	0	0	0	193	03/23/2027	4.B FE
38469E-AD-5	GRAHAM PACKAGING/GPC CAP TL 1L 08/04/27		03/31/2023	Redemption 100.0000		4,898	4,898	4,898	4,898	0	0	0	0	0	4,898	0	0	0	47	08/04/2027	4.B FE
38740T-AE-1	GRANITE US HOLDINGS CORP TL B 1L 09/30/26		03/17/2023	Redemption 100.0000		495,252	495,252	492,129	492,585	0	2,667	0	2,667	0	495,252	0	0	0	9,235	09/30/2026	4.B FE
389376-AZ-7	GRAY TELEVISION INC TL D 1L 12/01/28		03/31/2023	Redemption 100.0000		9,987	9,987	9,952	9,954	0	33	0	33	0	9,987	0	0	0	152	12/01/2028	3.B FE
39843G-AJ-2	GRIFFON CORP TL B 1L 01/24/29		03/27/2023	Redemption 100.0000		2,000	2,000	1,995	1,996	0	4	0	4	0	2,000	0	0	0	25	01/24/2029	3.B FE
40416V-AE-5	CORE & MAIN LP TL B 1L 07/27/28		01/27/2023	Redemption 100.0000		5,000	5,000	4,981	4,983	0	17	0	17	0	5,000	0	0	0	50	07/27/2028	4.A FE
40421Y-AF-9	HLF FINANCING SARL LLC TL B 1L 08/18/25		01/01/2023	Various		3,782	3,782	3,648	3,701	0	81	0	81	0	3,782	0	0	0	0	08/18/2025	3.A FE
40421Y-AF-9	HLF FINANCING SARL LLC TL B 1L 08/18/25		03/31/2023	Various		3,782	3,782	3,648	3,701	0	81	0	81	0	3,782	0	0	0	67	08/18/2025	3.B FE
40435Y-AB-2	Patriot Container Corp TL 1L 03/20/25		03/31/2023	Redemption 100.0000		3,366	3,366	3,321	3,344	0	23	0	23	0	3,366	0	0	0	36	03/20/2025	5.A FE
41151P-AP-0	HARBOR FREIGHT TOOLS TL B 1L 10/19/27		01/31/2023	Redemption 100.0000		3,125	3,125	3,125	3,125	0	0	0	0	0	3,125	0	0	0	20	10/19/2027	4.B FE
42236W-AH-0	Heartland Dental TL 1L 04/30/25		03/08/2023	CITIBANK		922,301	969,568	968,626	968,915	0	200	0	200	0	969,115	0	(46,814)	(46,814)	20,688	04/30/2025	4.C FE
42236W-AH-0	Heartland Dental TL 1L 04/30/25		01/01/2023	Redemption 100.0000		2,536	2,536	2,534	2,534	0	2	0	2	0	2,536	0	0	0	1	04/30/2025	4.C FE
44055U-AD-7	HORIZON THERAPEUTICS USA TL B 1L 03/15/28		03/31/2023	Redemption 100.0000		6,660	6,660	6,643	6,645	0	15	0	15	0	6,660	0	0	0	55	03/15/2028	3.A FE
44108H-AJ-0	HOSTESS BRANDS LLC TL 1L 08/04/25		03/31/2023	Redemption 100.0000		4,448	4,448	4,448	4,448	0	0	0	0	0	4,448	0	0	0	127	08/04/2025	4.A FE
44332E-AU-0	HUB INTERNATIONAL LTD TL B 1L 04/25/25		03/31/2023	Redemption 100.0000		2,013	2,013	2,008	2,009	0	4	0	4	0	2,013	0	0	0	48	04/25/2025	4.B FE
44932E-AD-2	HYSTER-YALE GROUP INC TL 1L 05/26/28		01/01/2023	Redemption 100.0000		8,822	8,822	8,801	8,804	0	19	0	19	0	8,822	0	0	0	0	05/26/2028	4.A FE
44932E-AD-2	HYSTER-YALE GROUP INC TL 1L 05/26/28		03/31/2023	Redemption 100.0000		8,822	8,822	8,801	8,804	0	19	0	19	0	8,822	0	0	0	179	05/26/2028	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
45258F-AB-6	INGRAM MICRO INC TL B 1L 06/30/28		01/01/2023	Redemption 100.0000		3,333	3,333	3,285	3,291	0	41	0	41	0	3,333	0	0	0	60	06/30/2028	3.A FE
45258F-AB-6	INGRAM MICRO INC TL B 1L 06/30/28		03/31/2023	Redemption 100.0000		3,333	3,333	3,285	3,291	0	41	0	41	0	3,333	0	0	0	130	06/30/2028	3.C FE
45783D-AB-5	INSTANT BRANDS HOLDING TL 1L 04/12/28		01/01/2023	Redemption 100.0000		28,125	28,125	27,946	27,960	0	165	0	165	0	28,125	0	0	0	0	04/12/2028	4.C FE
45783D-AB-5	INSTANT BRANDS HOLDING TL 1L 04/12/28		03/31/2023	Redemption 100.0000		28,125	28,125	27,946	27,960	0	165	0	165	0	28,125	0	0	0	930	04/12/2028	5.C FE
45783U-AB-7	INSTRUCTURE HOLDINGS INC TL 1L 10/30/28		03/31/2023	Redemption 100.0000		1,000	1,000	998	998	0	2	0	2	0	1,000	0	0	0	29	10/30/2028	2.C FE
45783U-AB-7	INSTRUCTURE HOLDINGS INC TL 1L 10/30/28		01/01/2023	Redemption 100.0000		1,000	1,000	998	998	0	2	0	2	0	1,000	0	0	0	10	10/30/2028	3.A FE
46284N-AQ-2	IRON MOUNTAIN INC TL B 1L 01/02/26		03/31/2023	Redemption 100.0000		10,000	10,000	9,847	9,925	0	75	0	75	0	10,000	0	0	0	79	01/02/2026	3.C FE
46322E-AB-9	SOUND INPATIENT PHYSICIA TL 1L 06/27/25		01/01/2023	Various		5,623	5,623	5,621	5,617	0	6	0	6	0	5,623	0	0	0	0	06/27/2025	4.B FE
46322E-AB-9	SOUND INPATIENT PHYSICIA TL 1L 06/27/25		03/31/2023	Various		5,623	5,623	5,621	5,617	0	6	0	6	0	5,623	0	0	0	109	06/27/2025	5.A FE
46583D-AG-4	IVANTI SOFTWARE INC TL B 1L 12/10/27		03/31/2023	Redemption 100.0000		3,672	3,672	3,672	3,672	0	0	0	0	0	3,672	0	0	0	55	12/10/2027	4.B FE
46589U-AB-1	ZEST DENTAL TL 1L 03/14/25		02/08/2023	Redemption 100.0000		950,000	950,000	934,610	943,418	0	6,582	0	6,582	0	950,000	0	0	0	11,226	03/14/2025	4.B FE
47077D-AG-5	JANE STREET GROUP LLC TL B 1L 01/26/28		03/31/2023	Redemption 100.0000		7,500	7,500	7,491	7,494	0	6	0	6	0	7,500	0	0	0	69	01/26/2028	3.B FE
47214D-AK-0	JAZZ ACQUISITION INC TL 1L 06/19/26		03/31/2023	Redemption 100.0000		5,128	5,128	4,954	4,972	0	156	0	156	0	5,128	0	0	0	56	06/19/2026	4.C FE
47579S-AU-4	JELD-WEN INC TL B 1L 07/28/28		03/31/2023	Redemption 100.0000		4,688	4,688	4,676	4,677	0	11	0	11	0	4,688	0	0	0	80	07/28/2028	3.B FE
48254E-AB-7	KKR APPLE BIDCO LLC TL 1L 09/22/28		03/31/2023	Redemption 100.0000		2,300	2,300	2,292	2,293	0	7	0	7	0	2,300	0	0	0	21	09/22/2028	4.A FE
48667G-AB-3	KEANE GROUP HOLDINGS LLC TL B 1L 05/26/25		03/31/2023	Redemption 100.0000		15,000	15,000	14,645	14,838	0	162	0	162	0	15,000	0	0	0	153	05/26/2025	4.C FE
50203P-AB-0	LMBE-MC HOLDCO II LLC TL B 1L 12/03/25		01/04/2023	Redemption 100.0000		35,985	35,985	35,381	35,601	0	384	0	384	0	35,985	0	0	0	(1)	12/03/2025	4.A FE
54142K-AD-3	LOGMEIN INC TL B 1L 08/31/27		03/31/2023	Redemption 100.0000		7,500	7,500	7,384	7,413	0	87	0	87	0	7,500	0	0	0	92	08/31/2027	4.B FE
57776D-AE-3	AMENTUM GOVERNMENT SERVI TL B 1L 02/15/29		01/01/2023	Redemption 100.0000		1,875	1,875	1,866	1,867	0	8	0	8	0	1,875	0	0	0	7	02/15/2029	4.A FE
57776D-AE-3	AMENTUM GOVERNMENT SERVI TL B 1L 02/15/29		03/31/2023	Redemption 100.0000		880	880	875	876	0	4	0	4	0	880	0	0	0	41	02/15/2029	4.B FE
58401D-AC-8	MED PARENTCO LP TL 1L 08/31/26		03/01/2023	UBS WARBURG		857,500	1,000,000	857,500	857,500	0	0	0	0	0	857,500	0	0	0	0	08/31/2026	5.A FE
58401D-AC-8	MED PARENTCO LP TL 1L 08/31/26		03/31/2023	Redemption 100.0000		2,591	2,591	2,193	0	0	398	0	398	0	2,591	0	0	0	12	08/31/2026	5.A FE
58462Q-AH-4	MEDICAL SOLUTIONS HOLDIN TL 1L 11/01/28		01/01/2023	Redemption 100.0000		3,268	3,268	3,197	3,190	0	78	0	78	0	3,268	0	0	0	(34)	11/01/2028	4.B FE
58503U-AC-7	Mozart Borrower LP TL B 1L 10/23/28		03/31/2023	Redemption 100.0000		5,997	5,997	5,906	5,909	0	88	0	88	0	5,997	0	0	0	59	10/23/2028	4.A FE
59408U-AB-3	MICHAELS COS INC/THE TL 1L 04/15/28		01/01/2023	Redemption 100.0000		2,525	2,525	2,025	2,029	0	496	0	496	0	2,525	0	0	0	0	04/15/2028	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
59408U-AB-3	MICHAELS COS INC/THE TL 1L 04/15/28		03/31/2023	Redemption 100.0000		2,525	2,525	2,025	2,029	0	496	0	496	0	2,525	0	0	0	57	04/15/2028	4.C FE
59909T-AC-8	MILANO ACQUISITION CORP TL 1L 10/01/27		01/01/2023	Redemption 100.0000		2,500	2,500	2,475	2,481	0	19	0	19	0	2,500	0	0	0	0	10/01/2027	4.A FE
59909T-AC-8	MILANO ACQUISITION CORP TL 1L 10/01/27		03/31/2023	Redemption 100.0000		2,500	2,500	2,475	2,481	0	19	0	19	0	2,500	0	0	0	55	10/01/2027	4.B FE
605024-AS-7	MISSION BROADCASTING TL B 1L 06/02/28		01/03/2023	Redemption 100.0000		833	833	827	828	0	5	0	5	0	833	0	0	0	5	06/02/2028	3.B FE
60976E-AH-6	Monogram Food Solutions TL B 1L 08/28/28		03/31/2023	Redemption 100.0000		5,025	5,025	4,767	4,775	0	250	0	250	0	5,025	0	0	0	55	08/28/2028	4.C FE
64072U-AK-8	CSC HOLDINGS INC TL B5 1L 04/15/27		01/17/2023	Redemption 100.0000		1,247	1,247	1,247	1,247	0	0	0	0	0	1,247	0	0	0	8	04/15/2027	4.A FE
64072U-AM-4	CSC HOLDINGS INC TL B6 1L 01/14/28		03/31/2023	Redemption 100.0000		2,363	2,363	2,358	2,357	0	5	0	5	0	2,363	0	0	0	54	01/14/2028	4.B FE
64900Y-AB-8	Careismatic TL 1L 01/22/28		01/01/2023	Redemption 100.0000		2,370	2,370	2,372	2,371	0	(1)	0	(1)	0	2,370	0	0	0	0	01/22/2028	4.C FE
64900Y-AB-8	Careismatic TL 1L 01/22/28		03/31/2023	Redemption 100.0000		264	264	264	264	0	0	0	0	0	264	0	0	0	5	01/22/2028	5.A FE
66877A-AD-0	NORTONLIFELOCK INC TL B 1L 09/12/29		01/19/2023	Redemption 100.0000		67,751	67,751	66,840	66,867	0	883	0	883	0	67,751	0	0	0	242	09/12/2029	2.C FE
67115H-AB-9	OEG Borrower LLC TL B 1L 07/01/29		01/01/2023	Redemption 100.0000		2,344	2,344	2,250	2,254	0	90	0	90	0	2,344	0	0	0	9	07/01/2029	4.B FE
68621X-AE-3	ORGANON & CO TL B 1L 06/02/28		03/30/2023	Redemption 100.0000		111,083	111,083	110,412	110,506	0	577	0	577	0	111,083	0	0	0	2,726	06/02/2028	3.B FE
68764J-AB-7	ORYX MIDSTREAM SERVICES TL B 1L 10/05/28		01/01/2023	Redemption 100.0000		1,512	1,512	1,500	1,502	0	11	0	11	0	1,512	0	0	0	14	10/05/2028	3.C FE
68764J-AB-7	ORYX MIDSTREAM SERVICES TL B 1L 10/05/28		02/06/2023	Tax Free Exchange		584,193	588,313	583,636	584,172	0	22	0	22	0	584,193	0	0	0	10,360	10/05/2028	3.C FE
68764J-AD-3	ORYX MIDSTREAM HOLDINGS TL B 1L 10/05/28		03/30/2023	Redemption 100.0000		4,083	4,083	4,053	0	0	30	0	30	0	4,083	0	0	0	45	10/05/2028	3.C FE
69291L-AB-2	PECF USS INTERMEDIATE HO TL B 1L 12/15/28		01/01/2023	Redemption 100.0000		1,000	1,000	996	997	0	3	0	3	0	1,000	0	0	0	0	12/15/2028	4.C FE
69291L-AB-2	PECF USS INTERMEDIATE HO TL B 1L 12/15/28		03/31/2023	Redemption 100.0000		1,000	1,000	996	997	0	3	0	3	0	1,000	0	0	0	22	12/15/2028	5.A FE
69866U-AB-7	PANTHER PURCHASER LP TL 1L 01/11/28		03/31/2023	Redemption 100.0000		5,000	5,000	4,963	4,971	0	29	0	29	0	5,000	0	0	0	129	01/11/2028	4.C FE
70451N-AB-2	PAYSAFE FIN PLC/PAYSAFE TL B1 1L 06/28/28		03/31/2023	Redemption 100.0000		8,101	8,101	7,860	7,879	0	222	0	222	0	8,101	0	0	0	74	06/28/2028	4.B FE
70468B-AC-7	PELICAN PRODUCTS INC TL 1L 12/29/28		03/31/2023	Redemption 100.0000		3,703	3,703	3,678	3,680	0	22	0	22	0	3,703	0	0	0	7	12/29/2028	4.C FE
70477B-AE-2	PEARL DEBT MERGR SUB 1 TL B 1L 05/28/28		03/31/2023	Redemption 100.0000		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	197	05/28/2028	4.B FE
71360H-AB-3	PERATON CORP TL B 1L 02/24/28		03/31/2023	Redemption 100.0000		5,496	5,496	5,462	5,466	0	30	0	30	0	5,496	0	0	0	57	02/24/2028	4.A FE
72165N-BH-1	PILOT TRAVEL CENTERS LLC TL B 1L 08/04/28		03/31/2023	Redemption 100.0000		14,975	14,975	14,900	14,909	0	65	0	65	0	14,975	0	0	0	83	08/04/2028	3.A FE
72448F-AS-4	PITNEY BOWES INC TL B 1L 03/12/28		01/01/2023	JPM FUNDS RECAP		897,500	1,000,000	897,500	897,500	0	0	0	0	0	897,500	0	0	0	0	03/12/2028	3.B FE
72448F-AS-4	PITNEY BOWES INC TL B 1L 03/12/28		03/31/2023	Redemption 100.0000		5,248	5,248	4,867	1,814	0	378	0	378	0	5,248	0	0	0	79	03/12/2028	3.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
72761J-AG-1	PLASTIPAK PACKAGING INC TL B 1L 12/01/28		03/31/2023	Redemption 100.0000		5,000	5,000	4,974	4,976	0	24	0	24	0	5,000	0	0	0	45	12/01/2028	4.A FE
76173F-AW-7	PACTIV EVERGREEN GROUP TL 1L 02/05/26		03/31/2023	Redemption 100.0000		92,049	92,049	91,818	91,904	0	145	0	145	0	92,049	0	0	0	1,054	02/05/2026	4.A FE
76173F-AY-3	PACTIV EVERGREEN GROUP TL B 1L 09/25/28		03/31/2023	Redemption 100.0000		6,250	6,250	6,219	6,223	0	27	0	27	0	6,250	0	0	0	54	09/25/2028	4.A FE
77484U-AB-2	RODAN & FIELDS LLC TL B 1L 06/16/25		03/31/2023	Redemption 100.0000		10,000	10,000	3,530	3,530	0	6,470	0	6,470	0	10,000	0	0	0	142	06/16/2025	5.C FE
78453J-AD-8	SMG US MIDCO 2 INC TL 1L 01/23/25		03/31/2023	Redemption 100.0000		5,590	5,590	5,590	5,590	0	0	0	0	0	5,590	0	0	0	83	01/23/2025	4.C FE
78466D-BG-8	SS&C TECHNOLOGIES INC TL B6 1L 03/24/29		01/01/2023	Redemption 100.0000		(919)	(919)	(896)	(919)	0	0	0	0	0	(919)	0	0	0	0	03/24/2029	3.B FE
78466D-BH-6	SS&C TECHNOLOGIES INC TL B7 1L 03/24/29		03/31/2023	Redemption 100.0000		1,412	1,412	1,377	1,379	0	33	0	33	0	1,412	0	0	0	24	03/24/2029	3.B FE
78466Y-AQ-1	SRS DISTRIBUTION INC TL B 1L 06/10/28		01/31/2023	Redemption 100.0000		835	835	831	831	0	4	0	4	0	835	0	0	0	6	06/10/2028	4.C FE
78489H-AB-4	Springs Window Fashions TL B 1L 10/06/28		03/31/2023	Redemption 100.0000		7,500	7,500	7,425	7,433	0	67	0	67	0	7,500	0	0	0	90	10/06/2028	4.C FE
78516E-AB-8	SABERT CORP TL B 1L 12/10/26		03/13/2023	Redemption 100.0000		28,007	28,007	27,727	27,823	0	185	0	185	0	28,007	0	0	0	234	12/10/2026	4.B FE
80875A-AT-8	SCIENTIFIC GAMES CORP TL 1L 04/16/29		01/01/2023	Redemption 100.0000		1,730	1,730	1,717	1,718	0	12	0	12	0	1,730	0	0	0	6	04/16/2029	3.B FE
80875A-AT-8	SCIENTIFIC GAMES CORP TL 1L 04/16/29		03/31/2023	Redemption 100.0000		1,730	1,730	1,717	1,718	0	12	0	12	0	1,730	0	0	0	39	04/16/2029	3.C FE
81527C-AM-9	SEDGWICK CMS INC TL B 1L 09/03/26		01/01/2023	Redemption 100.0000		2,577	2,577	2,468	2,476	0	102	0	102	0	2,577	0	0	0	0	09/03/2026	4.B FE
81527C-AM-9	SEDGWICK CMS INC TL B 1L 09/03/26		02/24/2023	Tax Free Exchange		956,908	994,845	952,579	955,634	0	1,274	0	1,274	0	956,908	0	0	0	12,481	09/03/2026	4.B FE
82568Q-AN-4	SHUTTERFLY INC TL B 1L 10/01/26		01/01/2023	Redemption 100.0000		9,167	9,167	8,996	9,027	0	139	0	139	0	9,167	0	0	0	0	10/01/2026	4.C FE
82925B-AE-5	SINCLAIR TELEVISION GROU TL B2 1L 09/30/26		03/31/2023	Redemption 100.0000		1,750	1,750	1,741	1,744	0	6	0	6	0	1,750	0	0	0	31	09/30/2026	3.C FE
82925B-AE-5	SINCLAIR TELEVISION GROU TL B2 1L 09/30/26		01/01/2023	Redemption 100.0000		1,750	1,750	1,741	1,744	0	6	0	6	0	1,750	0	0	0	0	09/30/2026	4.A FE
83583K-AH-9	SORENSON COMMUNICATIONS LLC TL B 1L 03/17/26		03/31/2023	Redemption 100.0000		127,281	127,281	126,008	126,250	0	1,030	0	1,030	0	127,281	0	0	0	1,675	03/17/2026	4.B FE
84762N-BP-5	SPECTRUM BRANDS INC TL B 1L 03/03/28		03/31/2023	Redemption 100.0000		3,335	3,335	3,327	3,327	0	8	0	8	0	3,335	0	0	0	50	03/03/2028	3.A FE
85350E-AB-2	STANDARD INDUSTRIES INC TL B 1L 09/22/28		03/22/2023	Redemption 100.0000		5,073	5,073	4,964	4,969	0	104	0	104	0	5,073	0	0	0	82	09/22/2028	2.C FE
87114U-AB-9	Sycamore Buyer LLC TL B 1L 07/23/29		03/31/2023	Redemption 100.0000		1,389	1,389	1,362	1,363	0	26	0	26	0	1,389	0	0	0	25	07/23/2029	3.C FE
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TL B 1L 05/29/26		03/31/2023	Redemption 100.0000		5,533	5,533	5,527	5,528	0	5	0	5	0	5,533	0	0	0	72	05/29/2026	4.B FE
89364M-BR-4	TRANSDIGM INC TL F 1L 12/09/25		01/01/2023	Tax Free Exchange		1,413,047	1,413,047	1,413,047	1,413,047	0	0	0	0	0	1,413,047	0	0	0	(17,440)	12/09/2025	4.A FE
89364M-BW-3	TRANSDIGM INC TL F 1L 12/09/25		02/24/2023	Redemption 100.0000		204,645	204,645	204,645	0	0	0	0	0	0	204,645	0	0	0	5,204	12/09/2025	4.A FE
89364M-BW-3	TRANSDIGM INC TL F 1L 12/09/25		02/24/2023	Tax Free Exchange		1,208,402	1,208,402	1,208,402	0	0	0	0	0	0	1,208,402	0	0	0	13,120	12/09/2025	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
89705D-AK-8	TRONOX FINANCE LLC TL 1L 04/04/29		01/01/2023	Redemption 100.0000		5	5	5	(14)	0	19	0	19	0	5	0	0	0	0	04/04/2029	3.B FE
90290P-AN-4	U.S. RENAL CARE, INC. TL B 1L 06/28/26		03/31/2023	Redemption 100.0000		10,102	10,102	5,625	5,625	0	4,476	0	4,476	0	10,102	0	0	0	122	06/28/2026	5.A FE
90351H-AE-8	US FOODS INC TL 1L 11/22/28		03/31/2023	Redemption 100.0000		3,776	3,776	3,771	3,771	0	4	0	4	0	3,776	0	0	0	33	11/22/2028	4.A FE
90385Y-AD-3	ULTRA CLEAN HOLDINGS TL B 1L 08/27/25		03/31/2023	Redemption 100.0000		80,697	80,697	80,587	80,611	0	86	0	86	0	80,697	0	0	0	1,297	08/27/2025	4.A FE
90932R-AJ-3	UNITED AIR LINES INC TL B 1L 04/21/28		03/31/2023	Redemption 100.0000		31,247	31,247	30,933	30,932	0	315	0	315	0	31,247	0	0	0	466	04/21/2028	3.B FE
92537E-AC-2	VERTIV GROUP CORP TL B 1L 03/02/27		03/31/2023	Redemption 100.0000		4,963	4,963	4,963	4,963	0	0	0	0	0	4,963	0	0	0	59	03/02/2027	4.A FE
92940T-AB-2	WELLS ENTERPRISES INC TL B 1L 03/31/25		01/23/2023	Redemption 100.0000		2,413,903	2,413,903	2,407,868	2,410,935	0	2,968	0	2,968	0	2,413,903	0	0	0	11,851	03/31/2025	4.C FE
94254P-AC-4	WATLOW ELECTRIC MANUFACT TL B 1L 03/02/28		03/31/2023	Redemption 100.0000		5,025	5,025	5,025	5,025	0	0	0	0	0	5,025	0	0	0	88	03/02/2028	4.B FE
94767K-AN-1	WEBER-STEPHEN PRODUCTS L TL B 1L 10/29/27		03/31/2023	Redemption 100.0000		7,388	7,388	7,368	7,370	0	18	0	18	0	7,388	0	0	0	72	10/29/2027	5.A FE
96244U-AF-4	WHATABRANDS LLC TL B 1L 08/03/28		03/31/2023	Redemption 100.0000		6,667	6,667	6,633	6,638	0	29	0	29	0	6,667	0	0	0	66	08/03/2028	4.B FE
96350T-AC-4	APPLECARAMEL BUYER LLC TL B 1L 10/08/27		01/31/2023	Redemption 100.0000		4,938	4,938	4,900	4,908	0	29	0	29	0	4,938	0	0	0	35	10/08/2027	4.B FE
96684X-AD-0	WHOLE EARTH BRANDS INC TL 1L 02/07/28		01/01/2023	Redemption 99.9998		5,631	5,631	5,602	5,609	0	23	0	23	0	5,631	0	0	0	49	02/07/2028	4.B FE
96684X-AD-0	WHOLE EARTH BRANDS INC TL 1L 02/07/28		03/31/2023	Redemption 100.0000		5,631	5,631	5,602	5,609	0	23	0	23	0	5,631	0	0	0	181	02/07/2028	4.C FE
D9000B-AD-4	VERTICAL US NEWCO INC TL B 1L 08/11/28		03/31/2023	Redemption 100.0000		2,466	2,466	2,466	2,466	0	0	0	0	0	2,466	0	0	0	98	08/11/2028	4.A FE
F6456U-AB-9	BANIJAY GROUP US HOLDING TL B 1L 02/04/25		03/31/2023	Redemption 100.0000		5,000	5,000	4,755	4,865	0	135	0	135	0	5,000	0	0	0	68	02/04/2025	4.A FE
F6628D-AL-8	NUMERICABLE US LLC TL B12 1L 01/31/26		02/16/2023	Redemption 100.0000		1,000,000	1,000,000	968,284	968,094	0	31,906	0	31,906	0	1,000,000	0	0	0	10,962	01/31/2026	4.B FE
G1738K-AB-1	BUZZ MERGER SUB TL B 1L 01/29/27		03/31/2023	Redemption 100.0000		1,285	1,285	1,283	0	0	2	0	2	0	1,285	0	0	0	14	01/29/2027	4.B FE
G4770Q-AJ-4	INEOS ENTERPRISES HOLDIN TL B 1L 08/26/26		01/01/2023	BARCLAYS		910,000	1,000,000	910,000	910,000	0	0	0	0	0	910,000	0	0	0	0	08/26/2026	3.B FE
G4770Q-AJ-4	INEOS ENTERPRISES HOLDIN TL B 1L 08/26/26		03/31/2023	Redemption 100.0000		2,571	2,571	2,318	0	0	252	0	252	0	2,571	0	0	0	43	08/26/2026	3.B FE
N2014A-AE-2	CIMPRESS USA INC TL B 1L 05/17/28		01/01/2023	Redemption 100.0000		5,000	5,000	4,950	4,957	0	43	0	43	0	5,000	0	0	0	0	05/17/2028	3.C FE
N2014A-AE-2	CIMPRESS USA INC TL B 1L 05/17/28		03/31/2023	Redemption 100.0000		5,000	5,000	4,950	4,957	0	43	0	43	0	5,000	0	0	0	101	05/17/2028	4.A FE
N2820E-AD-0	EG AMERICA LLC TL B 1L 03/31/26		03/31/2023	Redemption 100.0000		1,655	1,655	1,618	1,626	0	28	0	28	0	1,655	0	0	0	19	03/31/2026	4.C FE
N8137F-AB-6	HUNTER DOUGLAS INC TL B 1L 02/26/29		01/01/2023	Redemption 100.0000		3,023	3,023	2,862	2,867	0	156	0	156	0	3,023	0	0	0	23	02/26/2029	4.A FE
N8137F-AB-6	HUNTER DOUGLAS INC TL B 1L 02/26/29		03/31/2023	Redemption 100.0000		3,031	3,031	2,869	2,874	0	156	0	156	0	3,031	0	0	0	85	02/26/2029	4.B FE
P2121Y-AS-7	Carnival Corp TL B 1L 10/18/28		03/31/2023	Redemption 100.0000		2,519	2,519	2,235	2,241	0	278	0	278	0	2,519	0	0	0	21	10/18/2028	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
68371Y-AN-3	OPEN TEXT CORP TL B 1L 11/17/29		03/01/2023	BARCLAYS		1,262,875	1,300,000	1,262,875	1,262,875	0	0	0	0	0	1,262,875	0	0	0	0	11/17/2029	2.C FE
C0102M-AP-0	Air Canada TL B 1L 08/11/28	A	03/31/2023	Redemption 100.0000		25,063	25,063	24,969	24,963	0	100	0	100	0	25,063	0	0	0	270	08/11/2028	3.C FE
C0787F-AB-8	BAUSCH + LOMB CORP TL B 1L 05/10/27	A	01/01/2023	BARCLAYS		721,875	750,000	721,875	721,875	0	0	0	0	0	721,875	0	0	0	0	05/10/2027	4.C FE
C0787F-AB-8	BAUSCH + LOMB CORP TL B 1L 05/10/27	A	03/31/2023	Redemption 100.0000		3,130	3,130	3,035	1,237	0	94	0	94	0	3,130	0	0	0	57	05/10/2027	4.C FE
C0787F-AB-8	BAUSCH + LOMB CORP TL B 1L 05/10/27	A	01/01/2023	Redemption 100.0000		1,250	1,250	1,212	494	0	37	0	37	0	1,250	0	0	0	5	05/10/2027	5.A FE
C6901L-AH-0	1011778 BC ULC TL B 1L 11/19/26		03/31/2023	Redemption 100.0000		5,941	5,941	5,941	5,941	0	0	0	0	0	5,941	0	0	0	41	11/19/2026	3.A FE
C9413P-BD-4	BAUSCH HEALTH COS INC TL B 1 L 02/01/27		03/01/2023	BANK of AMERICA SEC Mont		1,177,500	1,500,000	1,177,500	1,177,500	0	0	0	0	0	1,177,500	0	0	0	0	02/01/2027	5.A FE
01608U-AE-7	Ali Group TL B 1L 07/30/29	D	02/28/2023	Redemption 100.0000		4,003	4,003	3,914	3,889	0	114	0	114	0	4,003	0	0	0	37	07/30/2029	3.A FE
05710L-AB-9	BAKELITE UK HOLDING LTD TL 1L 05/29/29	C	03/31/2023	Redemption 100.0000		3,513	3,513	3,364	990	0	148	0	148	0	3,513	0	0	0	49	05/29/2029	3.C FE
05710L-AB-9	BAKELITE UK HOLDING LTD TL 1L 05/29/29	C	01/01/2023	Redemption 100.0000		1,000	1,000	990	990	0	10	0	10	0	1,000	0	0	0	1	05/29/2029	4.A FE
11ZB48-AM-5	ALBEA BEAUTY HOLDINGS SA TL B1 1L 04/22/24	C	03/31/2023	Various		2,917	2,917	2,900	2,911	0	5	0	5	0	2,917	0	0	0	28	04/22/2024	4.C FE
24736C-BS-2	SKYMILES IP LTD TL B 1L 10/20/27	C	01/20/2023	Redemption 100.0000		500,000	500,000	518,479	510,720	0	(10,720)	0	(10,720)	0	500,000	0	0	0	10,213	10/20/2027	2.B FE
45672J-AL-4	INEOS FINANCE PLC TL B 1L 11/05/28	C	01/01/2023	Redemption 100.0000		1,000	1,000	986	987	0	13	0	13	0	1,000	0	0	0	0	11/05/2028	3.B FE
82925B-AF-2	ALTICE FINCO SA TL B12 1L 01/31/26	C	01/01/2023	JPM FUNDS RECAP		473,750	500,000	473,750	473,750	0	0	0	0	0	473,750	0	0	0	0	01/31/2026	3.C FE
L2000A-AD-2	CAMELOT FINANCE SA TL B 1L 10/30/26	C	03/31/2023	Redemption 100.0000		1,119	1,119	1,113	1,115	0	4	0	4	0	1,119	0	0	0	21	10/30/2026	4.A FE
L8030P-AF-5	SAMSONITE IP HOLDINGS TL B 1L 04/25/25	C	03/31/2023	Redemption 100.0000		2,522	2,522	2,514	2,517	0	4	0	4	0	2,522	0	0	0	20	04/25/2025	3.B FE
L8030P-AK-4	SAMSONITE IP HOLDINGS TL B2 1L 04/25/25	C	03/31/2023	Redemption 100.0000		4,987	4,987	4,987	4,987	0	1	0	1	0	4,988	0	(1)	(1)	47	04/25/2025	3.B FE
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII TL B 1L 10/01/26	C	03/31/2023	Redemption 100.0000		7,450	7,450	7,444	7,445	0	6	0	6	0	7,450	0	0	0	80	10/01/2026	4.C FE
L9339L-AK-9	TRINSEO MATERIALS OPERATING TL B2 1L 05/03/28	C	01/01/2023	Redemption 100.0000		2,500	2,500	2,488	2,489	0	11	0	11	0	2,500	0	0	0	0	05/03/2028	3.C FE
L9339L-AK-9	TRINSEO MATERIALS OPERATING TL B2 1L 05/03/28	C	03/31/2023	Redemption 100.0000		2,500	2,500	2,488	2,489	0	11	0	11	0	2,500	0	0	0	44	05/03/2028	4.A FE
N2611U-AF-2	DIAMOND BC BV TL B 1L 09/29/28	C	03/09/2023	WELLS FARGO BK		739,716	742,500	738,788	739,182	0	403	0	403	0	739,585	0	130	130	13,606	09/29/2028	4.B FE
N2611U-AF-2	DIAMOND BC BV TL B 1L 09/29/28	C	01/01/2023	Redemption 100.0000		1,875	1,875	1,866	1,867	0	8	0	8	0	1,875	0	0	0	0	09/29/2028	4.B FE
N8233B-AE-2	FLUTTER FINANCING BV TL B 1L 07/24/28	D	03/31/2023	Redemption 100.0000		1,496	1,496	1,463	1,463	0	33	0	33	0	1,496	0	0	0	31	07/24/2028	2.C FE
N8233B-AE-2	FLUTTER FINANCING BV TL B 1L 07/24/28	D	01/01/2023	Redemption 100.0000		1,500	1,500	1,466	1,467	0	33	0	33	0	1,500	0	0	0	1	07/24/2028	3.A FE
P2121Y-AN-8	CARNIVAL CORPORATION TL B 1L 06/30/25	C	03/31/2023	Redemption 100.0000		82,972	82,972	85,506	84,473	0	(1,501)	0	(1,501)	0	82,972	0	0	0	(460)	06/30/2025	3.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						23,863,154	24,784,077	23,693,048	22,229,167	0	95,634	0	95,634	0	23,821,389	0	41,765	41,765	154,930	XXX	XXX
2509999997. Total - Bonds - Part 4						812,386,184	808,947,567	821,572,522	495,433,326	5,055	(270,761)	0	(265,706)	0	816,403,682	0	(4,040,821)	(4,040,821)	7,577,559	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						812,386,184	808,947,567	821,572,522	495,433,326	5,055	(270,761)	0	(265,706)	0	816,403,682	0	(4,040,821)	(4,040,821)	7,577,559	XXX	XXX
902973-73-4	U S BANCORP PREFERRED		01/13/2023	JANNEY MONTGOMERY SCOTT NINC	12,211.000	208,837	0.00	210,102	189,271	20,831	0	0	20,831	0	210,102	0	(1,265)	(1,265)	2,862		2.A FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						208,837	XXX	210,102	189,271	20,831	0	0	20,831	0	210,102	0	(1,265)	(1,265)	2,862	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						208,837	XXX	210,102	189,271	20,831	0	0	20,831	0	210,102	0	(1,265)	(1,265)	2,862	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						208,837	XXX	210,102	189,271	20,831	0	0	20,831	0	210,102	0	(1,265)	(1,265)	2,862	XXX	XXX
053015-10-3	AUTOMATIC DATA PROCESSING INC		03/27/2023	S. G. COWEN SECURITIES CORP.	330.000	71,019		64,838	78,824	(13,986)	0	0	(13,986)	0	64,838	0	6,181	6,181	413		
149123-10-1	CATERPILLAR INC		03/27/2023	S. G. COWEN SECURITIES CORP.	816.000	177,941		103,607	195,481	(91,874)	0	0	(91,874)	0	103,607	0	74,334	74,334	979		
191216-10-0	COCA-COLA CO		03/24/2023	S. G. COWEN SECURITIES CORP.	7,226.000	436,918		389,421	459,646	(70,224)	0	0	(70,224)	0	389,421	0	47,497	47,497	0		
244199-10-5	DEERE & COMPANY		03/17/2023	Various	2,236.000	862,027		339,146	958,707	(619,561)	0	0	(619,561)	0	339,146	0	522,881	522,881	2,683		
30303M-10-2	Meta Platforms, Inc		02/01/2023	VIRTU FINANCIAL	4,177.000	628,689		498,859	502,660	(3,801)	0	0	(3,801)	0	498,859	0	129,830	129,830	0		
580135-10-1	McDONALDS		02/07/2023	Keefe Bruyette & Woods Eq	1,428.000	380,231		274,485	376,321	(101,836)	0	0	(101,836)	0	274,485	0	105,746	105,746	0		
58933Y-10-5	MERCK & CO INC		03/20/2023	Keefe Bruyette & Woods Eq	1,926.000	204,049		151,741	213,690	(61,949)	0	0	(61,949)	0	151,741	0	52,308	52,308	1,406		
681919-10-6	OMNICOM GROUP		03/24/2023	S. G. COWEN SECURITIES CORP.	4,646.000	404,854		357,961	378,974	(21,013)	0	0	(21,013)	0	357,961	0	46,893	46,893	3,252		
704326-10-7	PAYCHEX INC		03/27/2023	S. G. COWEN SECURITIES CORP.	1,536.000	167,685		183,375	177,500	5,875	0	0	5,875	0	183,375	0	(15,690)	(15,690)	1,213		
718546-10-4	PHILLIPS 66		02/07/2023	Keefe Bruyette & Woods Eq	3,395.000	342,673		304,011	353,352	(49,341)	0	0	(49,341)	0	304,011	0	38,662	38,662	0		
88642R-10-9	TIDEWATER INC		01/27/2023	Morgan Stanley	14,169.000	610,092		151,183	522,128	(370,944)	0	0	(370,944)	0	151,183	0	458,909	458,909	0		
91913Y-10-0	VALERO ENERGY CORP		03/24/2023	Various	4,723.000	618,829		300,439	599,160	(298,720)	0	0	(298,720)	0	300,439	0	318,389	318,389	2,453		
G29183-10-3	EATON CORP PLC		03/27/2023	S. G. COWEN SECURITIES CORP.	927.000	152,349		90,113	145,493	(55,380)	0	0	(55,380)	0	90,113	0	62,237	62,237	797		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						5,057,356	XXX	3,209,179	4,961,936	(1,752,754)	0	0	(1,752,754)	0	3,209,179	0	1,848,177	1,848,177	13,196	XXX	XXX
31337#-10-5	FHLB CINCINNATI		03/15/2023	PRIVATE PLACEMENT	97,940.000	9,794,000		9,794,000	9,794,000	0	0	0	0	0	9,794,000	0	0	0	29,799		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						9,794,000	XXX	9,794,000	9,794,000	0	0	0	0	0	9,794,000	0	0	0	29,799	XXX	XXX
5989999997. Total - Common Stocks - Part 4						14,851,356	XXX	13,003,179	14,755,936	(1,752,754)	0	0	(1,752,754)	0	13,003,179	0	1,848,177	1,848,177	42,995	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						14,851,356	XXX	13,003,179	14,755,936	(1,752,754)	0	0	(1,752,754)	0	13,003,179	0	1,848,177	1,848,177	42,995	XXX	XXX
5999999999. Total - Preferred and Common Stocks						15,060,193	XXX	13,213,281	14,945,207	(1,731,923)	0	0	(1,731,923)	0	13,213,281	0	1,846,912	1,846,912	45,857	XXX	XXX
6009999999 - Totals						827,446,377	XXX	834,785,803	510,378,533	(1,726,868)	(270,761)	0	(1,997,629)	0	829,616,963	0	(2,193,909)	(2,193,909)	7,623,416	XXX	XXX

STATEMENT AS OF MARCH 31, 2023 OF THE Western-Southern Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
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 549300UOMTB7PD2UT305	01/31/2018	07/31/2042	554		0.00							0						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
WELLS FARGO SWAP Variable Rate Interest N/A Interest Rate WELLS FARGO SWAP	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/10/2022	06/14/2029		7,500,000	SOFR / (2.88)				194,273		194,273	(132,319)				93,416		
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	0	194,273	XXX	194,273	(132,319)	0	0	0	93,416	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	194,273	XXX	194,273	(132,319)	0	0	0	93,416	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	194,273	XXX	194,273	(132,319)	0	0	0	93,416	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	194,273	XXX	194,273	(132,319)	0	0	0	93,416	XXX	XXX
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo	02/14/2023	04/01/2053		15,000,000	3.50													
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo	02/14/2023	04/01/2053		20,000,000	4.00													

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo	02/14/2023	04/01/2053		15,000,000	4.50													
1469999999. Subtotal - Forwards - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	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	0	194,273	XXX	194,273	(132,319)	0	0	0	93,416	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	0	0	194,273	XXX	194,273	(132,319)	0	0	0	93,416	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

NONE

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

NONE

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)					194,273		194,273	194,273		194,273	93,416	
0999999999 - Gross Totals			0	0	194,273	0	194,273	194,273	0	194,273	93,416	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					194,273	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Wells Fargo CME	VYVVCKR63DVZZN70PB21	Cash		CASH	93,987	93,987	93,987		V
0199999999 - Total					93,987	93,987	93,987	XXX	XXX

Collateral Pledged to Reporting Entity

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

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				0	0	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				0	0	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Short term investment from reverse repo program		1.G	35,000,000	35,000,000	04/03/2023
000000-00-0	Short term investment from reverse repo program		2.C	8,418,543	8,418,543	04/03/2023
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA type)				43,418,543	43,418,543	XXX
9999999999 - Totals				43,418,543	43,418,543	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (2,005,639) Book/Adjusted Carrying Value $ (2,005,639)
2. Average balance for the year Fair Value $ 29,418,007 Book/Adjusted Carrying Value $ 29,418,007
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 35,000,000 NAIC 2 $ 8,418,543 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-2B-2	DFC		1.A	1,041,667	1,041,667	05/15/2024
690353-3C-9	DFC AGENCY DEBENTURES		1.A	568,182	568,182	05/15/2024
690353-3H-8	DFC AGENCY DEBENTURES		1.A	2,733,245	2,733,245	07/07/2040
690353-4F-1	DFC AGENCY DEBENTURES		1.A	3,857,145	3,857,145	09/20/2027
690353-4W-4	DFC AGENCY DEBENTURES		1.A	2,805,000	2,805,000	06/20/2027
690353-5H-6	DFC AGENCY DEBENTURES		1.A	6,348,300	6,348,300	04/20/2035
690353-F9-3	DFC AGENCY DEBENTURES		1.A	1,751,887	1,751,887	12/15/2033
690353-M8-7	DFC		1.A	7,000,000	7,000,000	02/15/2028
690353-SC-2	DFC US Agency Floating Rate		1.A	877,170	877,170	06/15/2024
690353-T5-6	DFC AGENCY DEBENTURES		1.A	8,977,000	8,977,000	01/20/2035
690353-XQ-5	DFC VRDN		1.A	1,666,667	1,666,667	07/15/2025
690353-Z8-3	DFC AGENCY DEBENTURES		1.A	3,967,614	3,967,614	07/07/2040
90376P-AB-7	INT DEV FIN CORP		1.A	2,267,250	2,267,250	04/20/2035
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES		1.A	9,156,540	9,156,540	01/20/2035
90376P-AT-8	INT DEV FIN CORP		1.A	4,987,950	4,987,950	04/20/2035
90376P-BR-1	INT DEV FIN CORP AGENCY DEBENTURES		1.A	5,541,667	5,541,667	09/20/2032
90376P-EU-1	INT DEV FIN CORP AGENCY DEBENTURES		1.A	3,941,280	3,941,280	11/20/2037
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				67,488,564	67,488,564	XXX
0109999999. Total - U.S. Government Bonds				67,488,564	67,488,564	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-MS-3	TXBL MUNI FUNDING TRUST VARIOU MUNICIPAL		1.F FE	3,700,000	3,700,000	01/01/2054
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				3,700,000	3,700,000	XXX
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	15,000	15,000	01/16/2025
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.F FE	6,855,000	6,855,000	09/01/2030
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	1,810,000	1,810,000	05/15/2056
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORT		1.F FE	3,000,000	3,000,000	12/31/2023
88034Y-UW-8	TENDER OPTION BOND TRUST RECEI GENERAL		1.F FE	10,000,000	10,000,000	07/01/2041
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAX		1.D FE	1,925,000	1,925,000	04/01/2046
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				23,605,000	23,605,000	XXX
0909999999. Total - U.S. Special Revenues Bonds				27,305,000	27,305,000	XXX
00206R-MH-2	AT&T INC		2.B FE	9,271,271	9,299,437	03/25/2024
021752-AA-8	ALTOONA-BLAIR COUNTY DEV		1.F FE	3,600,000	3,600,000	04/01/2035
06367D-3U-7	BANK OF MONTREAL CHICAGO		1.A FE	19,867,784	20,000,000	01/12/2024
06417M-C4-5	BANK OF NOVA SCO		1.A FE	7,691,202	7,700,000	08/08/2023
073730-AG-8	BEAM SUNTORY INC		2.B FE	6,669,284	6,683,272	06/15/2023
12658P-AA-2	CP CANYONS WFH		1.B FE	21,200,000	21,200,000	09/01/2061
14338H-AA-4	CARMEL VALLEY SR LIVING		1.B FE	7,350,000	7,350,000	09/01/2061
19123M-AD-5	COCA-COLA EUROPEAN PARTN		2.A FE	12,406,076	12,415,821	05/05/2023
22535W-AE-7	CREDIT AGRICOLE LONDON		1.G FE	14,908,584	14,909,366	04/24/2023
316773-CX-6	FIFTH THIRD BANCORP		2.A FE	8,783,295	8,865,216	01/25/2024
37331N-AD-3	GEORGIA-PACIFIC LLC		1.G FE	4,970,232	4,974,415	07/15/2023
40435R-QG-9	HSBC BANK USA NA		1.A FE	29,723,403	29,800,000	01/19/2024
465685-AG-0	ITC HOLDINGS CORP		2.B FE	7,768,820	7,777,314	07/01/2023
46655F-AA-5	JMA-RM LLC		1.B FE	1,910,000	1,910,000	03/01/2072
617446-8W-2	MORGAN STANLEY		1.E FE	7,476,465	7,494,552	01/25/2024
65558U-YC-0	NORDEA BANK ABP NEW YORK		1.A FE	13,353,559	13,360,000	04/28/2023
678858-BW-0	OKLAHOMA GAS & ELECTRIC		1.G FE	8,933,391	8,936,297	05/26/2023
74368C-AR-5	PROTECTIVE LIFE GLOBAL		1.D FE	5,259,696	5,274,333	06/09/2023
78016E-ZV-2	ROYAL BANK OF CANADA		1.E FE	15,948,386	16,077,561	07/29/2024
842587-CU-9	SOUTHERN CO		2.B FE	6,958,551	6,961,901	07/01/2023
86177T-AA-0	STONE 2021 IRR TRUST		1.B FE	4,670,000	4,670,000	03/01/2072
86565F-YF-3	SUMITOMO MITSUI BANK NY		1.A FE	14,687,367	14,700,000	01/18/2024
928668-BJ-0	VOLKSWAGEN GROUP AMERICA		2.A FE	1,940,996	1,942,108	11/22/2023
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				235,348,362	235,901,593	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				235,348,362	235,901,593	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				306,536,926	307,090,157	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				23,605,000	23,605,000	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				330,141,926	330,695,157	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	SOCIETE GENERALE CP		1.E	15,000,000	15,000,000	08/10/2023
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA type)				15,000,000	15,000,000	XXX
000000-00-0	Key Bank Money Market Account			265	265	
9609999999. Subtotal - Cash (Schedule E Part 1 type)				265	265	XXX
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		.	162,498	162,498	
	EIDP INC CP		2.A	5,973,120	5,973,120	05/02/2023
	ELEVANCE HEALTH INC CP		2.A	7,996,667	7,996,667	04/03/2023
	EVERGY METRO CP		2.A	9,991,550	9,991,550	04/05/2023
	LEGGETT & PLATT INC CP		2.A	5,495,325	5,495,325	04/05/2023
	LIBERTY UTILITIES CO CP		2.A	18,882,990	18,882,990	04/04/2023
	LIBERTY UTILITIES CO CP		2.A	12,187,309	12,187,309	04/06/2023
	MONTANA-DAKOTA UTILITIES CP		2.A	9,995,583	9,995,583	04/03/2023
	PENSKE TRUCK LEASING CO CP		2.A	15,084,879	15,084,879	04/04/2023

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
	QUESTAR GAS COMPANY CP		2.A	9,989,850	9,989,850	04/04/2023
	QUESTAR GAS COMPANY CP		2.A	3,194,432	3,194,432	04/10/2023
	S&P GLOBAL INC CP		2.A	14,086,996	14,086,996	04/06/2023
	S&P GLOBAL INC CP		2.A	7,983,822	7,983,822	04/13/2023
	TRISTATE GEN&TRANS ASSN CP		2.A	5,094,962	5,094,962	04/05/2023
	TRISTATE GEN&TRANS ASSN CP		2.A	2,668,077	2,668,077	04/11/2023
	WECGRP CP		2.A	4,996,465	4,996,465	04/03/2023
	WISCONSIN GAS CO CP		2.A	5,195,710	5,195,710	04/03/2023
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				138,980,235	138,980,235	XXX
9999999999 - Totals				484,122,426	484,675,657	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 59,923,403 Book/Adjusted Carrying Value $ 60,210,235
2. Average balance for the year Fair Value $ 490,982,866 Book/Adjusted Carrying Value $ 489,794,444

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
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY		0.000	0	0	(8,061,772)	(1,268,417)	104,042,989	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH		0.000	0	0	1,201,566	1,203,936	1,199,196	XXX
FIFTH THIRD BANK	CINCINNATI, OH		0.000	0	0	13,791,173	(18,908,146)	123,621	XXX
HUNTINGTON BANK	COLUMBUS, OH		0.000	0	0	663,610	665,144	666,531	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH		0.000	0	0	665,467	669,193	673,358	XXX
PNC BANK	CINCINNATI, OH		0.000	0	0	(25,757,722)	(23,973,064)	(75,391,523)	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	24,197	24,198	1	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(17,473,481)	(41,587,156)	31,314,173	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	(17,473,481)	(41,587,156)	31,314,173	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	(17,473,481)	(41,587,156)	31,314,173	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
	EIDP INC CP		03/31/2023	5.040	05/02/2023	5,973,120	840	0
	ELEVANCE HEALTH INC CP		03/31/2023	5.000	04/03/2023	7,996,667	1,111	0
	EVERGY METRO CP		03/30/2023	5.070	04/05/2023	9,991,550	2,817	0
	LEGGETT & PLATT INC CP		03/30/2023	5.100	04/05/2023	5,495,325	1,558	0
	LIBERTY UTILITIES CO CP		03/29/2023	5.400	04/04/2023	18,882,990	8,505	0
	LIBERTY UTILITIES CO CP		03/30/2023	5.350	04/06/2023	12,187,309	3,626	0
	MONTANA-DAKOTA UTILITIES CP		03/31/2023	5.300	04/03/2023	9,995,583	1,472	0
	PENSKE TRUCK LEASING CO CP		03/28/2023	5.150	04/04/2023	15,084,879	8,641	0
	QUESTAR GAS COMPANY CP		03/28/2023	5.220	04/04/2023	9,989,850	5,800	0
	QUESTAR GAS COMPANY CP		03/29/2023	5.220	04/10/2023	3,194,432	1,392	0
	S&P GLOBAL INC CP		03/31/2023	5.050	04/06/2023	14,086,996	3,114	0
	S&P GLOBAL INC CP		03/30/2023	5.200	04/13/2023	7,983,822	2,311	0
	TRISTATE GEN&TRANS ASSN CP		03/29/2023	5.080	04/05/2023	5,094,962	2,159	0
	TRISTATE GEN&TRANS ASSN CP		03/29/2023	5.100	04/11/2023	2,668,077	1,136	0
	WECGRP CP		03/29/2023	5.090	04/03/2023	4,996,465	2,121	0
	WISCONSIN GAS CO CP		03/28/2023	4.950	04/03/2023	5,195,710	2,860	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						138,817,737	49,463	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						138,817,737	49,463	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						138,817,737	49,463	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						138,817,737	49,463	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	01/01/2023	0.045		25,000	0	303
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						25,000	0	303
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		03/31/2023	0.046		7,779,826	0	18,025
8309999999. Subtotal - All Other Money Market Mutual Funds						7,779,826	0	18,025
8609999999 - Total Cash Equivalents						146,622,563	49,463	18,328