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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023
OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office 400 Broadway (Street and Number)
Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 400 Broadway (Street and Number)
Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

Internet Website Address WWW.WesternSouthernLife.com

Statutory Statement Contact Wade Matthew Fugate (Name), 513-629-1402 (Area Code) (Telephone Number)
CompAcctGrp@WesternSouthernLife.com (E-mail Address), 513-629-1871 (FAX Number)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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
26th day of October, 2023

Angela M. Baker-Colyer

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

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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	20,286,625,578		20,286,625,578	17,777,132,742
2.	Stocks:				
	2.1 Preferred stocks	25,879,049		25,879,049	26,221,436
	2.2 Common stocks	1,236,751,480	225,934,933	1,010,816,547	915,181,259
3.	Mortgage loans on real estate:				
	3.1 First liens	4,400,015,974		4,400,015,974	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 ($ 86,232,523), cash equivalents ($ 40,420,897) and short-term investments ($ 25,263,117)	151,916,537		151,916,537	523,330,053
6.	Contract loans (including $ .... premium notes)	22,545,942		22,545,942	23,349,895
7.	Derivatives	1,007,580		1,007,580	794,138
8.	Other invested assets	511,107,506	5,000,000	506,107,506	463,656,612
9.	Receivables for securities	12,456,368		12,456,368	7,092,531
10.	Securities lending reinvested collateral assets	42,676,113		42,676,113	45,424,182
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	26,690,982,127	230,934,933	26,460,047,194	23,542,742,071
13.	Title plants less $ .... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	203,396,916	15,716,451	187,680,465	153,885,281
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,668,818		1,668,818	1,403,894
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	17,938,749		17,938,749	17,681,079
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	5,311,036		5,311,036	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	250,777,650	31,548,474	219,229,176	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	1,639,100		1,639,100	0
24.	Health care ($ ....) and other amounts receivable	8,673	8,673	0	0
25.	Aggregate write-ins for other than invested assets	25,490,373	0	25,490,373	11,802,329
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	27,198,088,644	278,208,531	26,919,880,113	23,934,197,667
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,888,171,120		1,888,171,120	1,429,233,953
28.	Total (Lines 26 and 27)	29,086,259,764	278,208,531	28,808,051,233	25,363,431,620
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	CSV of company owned life insurance	12,610,858	0	12,610,858	11,802,329
2502.	Admitted Disallowed IMR	12,879,515	0	12,879,515	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)	25,490,373	0	25,490,373	11,802,329

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 21,974,031,958 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	21,974,031,958	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)	2,028,123,631	1,807,934,065
4.	Contract claims:		
	4.1 Life	17,170,568	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	142,813	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 $ 4,250,732 ceded	4,250,732	7,374,570
	9.4 Interest Maintenance Reserve		307,658
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,144,727, accident and health $ .... and deposit-type contract funds $	1,144,727	823,853
11.	Commissions and expense allowances payable on reinsurance assumed		0
12.	General expenses due or accrued		237,144
13.	Transfers to Separate Accounts due or accrued (net) (including $ 2,054,873 accrued for expense allowances recognized in reserves, net of reinsured allowances)	(148,554)	(8,522,297)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	3,825,421	6,271,859
15.1	Current federal and foreign income taxes, including $ (1,253,776) on realized capital gains (losses)	24,377,763	4,560,411
15.2	Net deferred tax liability		0
16.	Unearned investment income	582,302	553,956
17.	Amounts withheld or retained by reporting entity as agent or trustee	326,294	249,446
18.	Amounts held for agents' account, including $ .... agents' credit balances		0
19.	Remittances and items not allocated	64,197,440	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	438,677,264	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	19,178,822	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	176,420,354	9,962,060
	24.10 Payable for securities lending	526,508,681	472,453,972
	24.11 Capital notes $ .... and interest thereon $		0
25.	Aggregate write-ins for liabilities	4,944,530	2,697,088
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	25,283,754,746	22,156,974,886
27.	From Separate Accounts Statement	1,888,171,120	1,429,233,953
28.	Total liabilities (Lines 26 and 27)	27,171,925,866	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	12,879,515	0
35.	Unassigned funds (surplus)	223,337,788	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)	1,633,625,367	1,774,722,781
38.	Totals of Lines 29, 30 and 37	1,636,125,367	1,777,222,781
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	28,808,051,233	25,363,431,620
	DETAILS OF WRITE-INS		
2501.	Uncashed drafts and checks pending escheatment to the state	2,428,185	2,559,155
2502.	Deferred Fee Income	1,292,135	0
2503.	Payable for Collateral on Derivatives	1,146,875	50,737
2598.	Summary of remaining write-ins for Line 25 from overflow page	77,335	87,196
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,944,530	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.	Admitted Disallowed IMR	12,879,515	
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)	12,879,515	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	4,479,814,779	5,756,892,038	6,660,230,161
2.	Considerations for supplementary contracts with life contingencies	500,818	457,225	600,191
3.	Net investment income	875,366,038	586,751,753	856,014,252
4.	Amortization of Interest Maintenance Reserve (IMR)	(5,308,364)	(494,547)	(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	643,616	669,969	878,781
	8.2 Charges and fees for deposit-type contracts	943	1,027	1,444
	8.3 Aggregate write-ins for miscellaneous income	893,015	(2,764,015)	1,352,191
9.	Totals (Lines 1 to 8.3)	5,351,910,845	6,341,513,450	7,518,324,479
10.	Death benefits	95,464,948	101,844,094	133,355,141
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,714,634	1,553,139	2,402,151
12.	Annuity benefits	440,004,752	367,314,251	488,519,563
13.	Disability benefits and benefits under accident and health contracts	1,269,818	1,368,549	1,813,616
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	1,456,547,311	917,275,924	1,222,883,194
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	60,007,637	20,141,405	41,305,217
18.	Payments on supplementary contracts with life contingencies	2,175,704	2,129,269	2,787,857
19.	Increase in aggregate reserves for life and accident and health contracts	2,577,898,017	4,076,319,389	4,637,979,495
20.	Totals (Lines 10 to 19)	4,635,082,821	5,487,946,020	6,531,046,234
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	94,388,752	123,883,596	143,851,273
22.	Commissions and expense allowances on reinsurance assumed			0
23.	General insurance expenses and fraternal expenses	80,755,522	77,612,626	106,751,657
24.	Insurance taxes, licenses and fees, excluding federal income taxes	17,105,104	13,779,513	17,851,864
25.	Increase in loading on deferred and uncollected premiums	(433,248)	1,337,290	830,362
26.	Net transfers to or (from) Separate Accounts net of reinsurance	389,360,130	669,889,411	721,683,087
27.	Aggregate write-ins for deductions	20,968,096	7,501,302	13,149,177
28.	Totals (Lines 20 to 27)	5,237,227,177	6,381,949,758	7,535,163,654
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	114,683,668	(40,436,308)	(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)	114,683,668	(40,436,308)	(16,839,175)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	73,914,305	63,616,899	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)	40,769,363	(104,053,207)	(82,359,240)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,467,332 (excluding taxes of $ (4,916,535) transferred to the IMR)	2,846,072	4,109,815	(2,189,380)
35.	Net income (Line 33 plus Line 34)	43,615,435	(99,943,392)	(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)	43,615,435	(99,943,392)	(84,548,620)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 4,100,326	32,032,573	(129,780,155)	(68,473,272)
39.	Change in net unrealized foreign exchange capital gain (loss)			0
40.	Change in net deferred income tax	51,858,863	75,642,344	88,825,836
41.	Change in nonadmitted assets	(46,593,429)	(57,698,519)	(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	(1,286,945)		0
44.	Change in asset valuation reserve	(70,723,911)	86,786,908	(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)	(141,097,414)	(125,931,164)	237,926,855
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,636,125,367	1,413,364,763	1,777,222,781
	DETAILS OF WRITE-INS			
08.301.	Company Owned Life Insurance	808,529	(2,774,379)	(2,279,716)
08.302.	Miscellaneous Income	84,486	10,364	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)	893,015	(2,764,015)	1,352,191
2701.	Securities Lending Interest Expense	19,473,992	4,526,768	9,164,552
2702.	Pension Expense	1,492,386	2,963,245	3,950,994
2703.	Miscellaneous Expense	1,718	11,289	33,631
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	20,968,096	7,501,302	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	4,481,913,097	5,757,141,945	6,666,374,562
2. Net investment income	856,319,412	568,304,739	845,843,337
3. Miscellaneous income	729,045	681,361	4,512,133
4. Total (Lines 1 to 3)	5,338,961,554	6,326,128,045	7,516,730,032
5. Benefit and loss related payments	2,064,357,456	1,419,871,027	1,902,612,214
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	380,986,387	674,972,769	720,340,217
7. Commissions, expenses paid and aggregate write-ins for deductions	215,340,186	221,290,997	279,083,643
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ 484,556 tax on capital gains (losses)	50,676,285	61,449,245	75,993,581
10. Total (Lines 5 through 9)	2,711,360,314	2,377,584,038	2,978,029,655
11. Net cash from operations (Line 4 minus Line 10)	2,627,601,240	3,948,544,007	4,538,700,377
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	2,101,544,390	2,498,430,957	3,190,391,807
12.2 Stocks	60,665,069	73,569,637	129,448,942
12.3 Mortgage loans	135,336,632	283,277,347	339,534,654
12.4 Real estate	0	0	0
12.5 Other invested assets	15,030,182	12,811,796	17,368,093
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,090,225	(5,318)	4,844
12.7 Miscellaneous proceeds	172,491,970	100,765,934	801,558
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,486,158,468	2,968,850,353	3,677,549,898
13. Cost of investments acquired (long-term only):			
13.1 Bonds	4,664,161,466	5,939,916,167	6,984,854,094
13.2 Stocks	130,684,658	123,549,213	177,238,458
13.3 Mortgage loans	775,254,565	1,190,256,648	1,316,725,917
13.4 Real estate	0	0	0
13.5 Other invested assets	50,337,070	39,511,789	55,902,027
13.6 Miscellaneous applications	5,363,837	18,109,077	26,124,577
13.7 Total investments acquired (Lines 13.1 to 13.6)	5,625,801,596	7,311,342,894	8,560,845,073
14. Net increase (or decrease) in contract loans and premium notes	(803,953)	(1,293,949)	(1,576,208)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,138,839,175)	(4,341,198,592)	(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	220,189,566	104,333,692	42,852,728
16.5 Dividends to stockholders	150,000,000	0	0
16.6 Other cash provided (applied)	69,634,853	180,507,648	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)	139,824,419	284,841,340	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)	(371,413,516)	(107,813,245)	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)	151,916,537	218,486,618	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	160,151,523	150,304,642	197,705,473
3.	Ordinary individual annuities	3,923,267,359	5,407,145,360	6,156,581,991
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities	421,268,113	218,312,393	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)	4,504,686,995	5,775,762,395	6,690,247,258
12.	Fraternal (Fraternal Benefit Societies Only)			0
13.	Subtotal (Lines 11 through 12)	4,504,686,995	5,775,762,395	6,690,247,258
14.	Deposit-type contracts	8,112,720,781	9,260,810,414	12,750,234,794
15.	Total (Lines 13 and 14)	12,617,407,776	15,036,572,809	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	43,615,435	(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	43,615,435	(84,548,620)
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,636,125,367	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	1,636,125,367	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

Effective January 1, 2023, the Company updated its valuation methodology on certain universal life reserves. This resulted in a change of statutory reserve valuation that is required to be recorded directly to surplus rather than through the Increase in Aggregate Reserves for Life and Accident and Health Contracts in the Summary of Operations. The Company has recorded $1.3 million as a decrease to surplus as a result of the change in valuation bases through the Change in Reserve on Account of Change in Valuation Basis on the Summary of Operations.

Effective January 1, 2023, the Company, updated its accounting for interest maintenance reserves pursuant to INT 23-01. The impacts on the Company's financials are discussed in note 13I.

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 September 30, 2023, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

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

1	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
12667G-7H-0	858,792	853,342	5,450	853,342	834,183	06/30/2023
12667G-BD-4	1,487,479	1,213,188	274,291	1,213,188	1,213,116	06/30/2023
52520Q-AG-9	1,646,016	1,563,959	82,057	1,563,959	1,490,229	06/30/2023
760985-7P-0	208,103	199,183	8,920	199,183	177,719	06/30/2023
74957E-AM-9	247,230	239,992	7,238	239,992	239,992	09/30/2023
76111X-ZU-0	14,334	13,605	729	13,605	13,605	09/30/2023
Total	XXX	XXX	378,685	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 September 30, 2023:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	60,828,850
2. 12 Months or Longer	705,100,334
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	2,127,761,188
2. 12 Months or Longer	6,433,646,706

(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 $525.4 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	1,007,580	—	1,007,580

* 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.

In August 2023, the Company entered into a Pension Risk Transfer agreement with its parent, The Western and Southern Life Insurance Company, to transfer risk and administration costs associated with the Company's pension benefit obligations in the amount of $54,572,004.

C. (1) Detail of Material Related Party Transactions

Ref #	Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Written Agreement (Yes/No)	Due Date	Reporting Period Date Amount Due From (To)
0004	8/30/2023	The Western and Southern Life Insurance Company	Parent	Other Transaction Involving Services	Yes	8/30/2023	$ —

Options for Type of Transaction:

- Loan
- Exchange of Assets or Liabilities (e/g/, buys, sells and secured borrowing transactions)
- Management Services
- Cost-Sharing Agreement
- Other Transactions Involving Services
- Guarantee (e.g., guarantees to related parties, on behalf of, and when beneficiary is related party)
- Other

(2) Detail of Material Related Party Transactions Involving Services

Ref #	Name of Related Party	Overview Description	Amount Charged	Amount Based on Allocation of Costs or Market Rates	Amount Charged Modified or Waived (Yes/No)
0004	The Western and Southern Life Insurance Company	Pension Risk Transfer Agreement	$54,572,004	$54,572,004	No

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

The Company issued debt to The Western and Southern Life Insurance Company (the "debtor") on January 6, 2023, in the amount of $95.0 million, which as of September 30, 2023 has an outstanding balance of $63.0 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 $3.1 million in interest year-to-date. A collateral security deposit is not required to be maintained with the Company.

11. Debt.

B. FHLB (Federal Home Loan Bank) Agreements.

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

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	20,000,000	20,000,000	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	72,744,768	72,744,768	—
(d) Excess Stock	998,332	998,332	—
(e) Aggregate Total (a+b+c+d)	93,743,100	93,743,100	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	3,730,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	15,630,053	15,630,053	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	66,205,096	66,205,096	—
(d) Excess Stock	11,113,851	11,113,851	—
(e) Aggregate Total (a+b+c+d)	92,949,000	92,949,000	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	2,350,000,000	XXX	XXX

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

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

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	3,745,900,585	4,055,746,076	1,623,990,400
2. Current Year General Account Total Collateral Pledged	3,745,900,585	4,055,746,076	1,623,990,400
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)	3,745,900,585	4,055,746,076	1,623,990,400
2. Current Year General Account Maximum Collateral Pledged	3,745,900,585	4,055,746,076	1,623,990,400
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	1,623,990,400	1,623,990,400	—	1,626,502,686
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,623,990,400	1,623,990,400	—	1,626,502,686
2. Prior Year-end				
(a) Debt	—		—	XXX
(b) Funding Agreements	1,479,735,542	1,479,735,542	—	1,478,779,769
(c) Other	—		—	XXX
(d) Aggregate Total (a+b+c)	1,479,735,542	1,479,735,542	—	1,478,779,769

b. Maximum Amount During Reporting Period (Current Year)

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

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

c. FHLB - Prepayment Obligations

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

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

a. Defined Benefit Plan

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

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

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

I. The Company has $12.9 million in special surplus funds related to the admission of disallowed IMR in its general account.

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

	Calculation of Limitation using Prior Quarter numbers	Current Reporting Period
(1) Capital & Surplus	$ 1,666,587,168	XX
Less:		
(2) Admitted Positive Goodwill	$ —	XX
(3) Admitted EDP Equipment & Operating System Software	$ —	XX
(4) Admitted Net Deferred Taxes	$ 216,776,848	XX
(5) Recognized Disallowed IMR General Account	$ —	XX
(6) Recognized Disallowed IMR Separate Account	$ —	XX
(7) Adjusted Capital and Surplus (Line 1-2-3-4-5-6)	$ 1,449,810,320	XX
(8) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 7*10%])	$ 144,981,032	XX
(9) Current Period Disallowed IMR Recognized in General Account	XX	$ 12,879,516
(10) Current Period Disallowed IMR Recognized in Separate Account	XX	$ —
(11) Current Period Admitted Disallowed IMR Recognized as a % of Prior Period Adjusted Capital and Surplus ((Line 9+Line 10)/Line 7)	XX	0.9 %

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 September 30, 2023

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Industrial & miscellaneous	—	7,678,516	—	—	7,678,516
Bonds: Bank loans	—	640,925	—	—	640,925
Bonds: RMBS	—	640,156	—	—	640,156
Bonds: Exchange traded funds	6,363,900	—	—	—	6,363,900
Common stock: Unaffiliated	830,803,561	—	—	—	830,803,561
Common stock: Mutual funds	83,471,609	—	—	—	83,471,609
Preferred stock	—	25,879,049	—	—	25,879,049
Derivative assets: TBA forward	—	1,007,580	—	—	1,007,580
Separate account assets *	17,555,871	46,322,231	—	—	63,878,102
Total assets at fair value	938,194,941	82,168,457	—	—	1,020,363,398

*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, 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 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	18,657,982,412	20,286,625,578	108,236,587	17,784,618,006	765,127,819	—	—
Common stock: Unaffiliated**	924,546,661	924,546,661	924,546,661	—	—	—	—
Common stock: Mutual funds	83,471,609	83,471,609	83,471,609	—	—	—	
Preferred stock	25,879,049	25,879,049	—	25,879,049	—	—	—
Mortgage loans	4,086,839,197	4,400,015,974	—	—	4,086,839,197	—	—
Cash, cash equivalents, & short-term investments	152,663,678	151,916,537	152,663,678	—	—	—	—
Other invested assets: Surplus notes	43,248,426	46,760,708	—	43,248,426	—	—	—
Other invested assets: Residual tranche, fixed income	23,452,193	22,879,470	—	—	23,452,193	—	—
Securities lending reinvested collateral assets	42,676,113	42,676,113	42,676,113	—	—	—	—
Derivative assets	1,007,580	1,007,580	—	1,007,580	—	—	—
Separate account assets	1,790,425,960	1,888,171,120	87,194,499	1,668,078,427	35,153,034	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(15,737,967,303)	(16,236,125,118)	—	—	(15,737,967,303)	—	—
Cash collateral payable	(1,146,875)	(1,146,875)	—	(1,146,875)	—	—	—
Separate account liabilities *	(1,752,321,809)	(1,803,332,434)	—	—	(1,752,321,809)	—	—
Securities lending liability	(526,508,681)	(526,508,681)	—	(526,508,681)	—	—	—

*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 TBA forward contracts have been determined through the use of third-party pricing services utilizing market observable inputs.

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

Cash Collateral Payable

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

Securities Lending Liability

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

Separate Account Liabilities

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

D. Not applicable.

E. Not applicable.

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

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

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

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

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

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

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

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

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

35. Separate Accounts. No Change.

36. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ...... $ 119,773,202

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	$ 228,733,209
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 287,585,868	$ 291,560,394
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 497,511,400	$ 520,293,603
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 [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ...... Yes [ ] No [ ] N/A [X]
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. ...... $ 525,350,775

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ...... $ 525,480,211

16.3 Total payable for securities lending reported on the liability page. ...... $ 526,508,681

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	$ 102,290,418
	1.13 Commercial Mortgages	$ 4,253,669,636
	1.14 Total Mortgages in Good Standing	$ 4,355,960,054
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$ 13,416,402
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 13,416,402
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$ 30,639,518
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 30,639,518
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 4,400,015,974
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	445,207	28,476,138	0		28,921,345	2,175,381
2. Alaska AK	L	45,985	10,098,776	0		10,144,761	0
3. Arizona AZ	L	1,498,327	119,055,625	0		120,553,952	3,013,913
4. Arkansas AR	L	371,510	12,144,501	0		12,516,011	507,104
5. California CA	L	6,996,716	625,146,202	0		632,142,918	5,569,144
6. Colorado CO	L	528,134	110,959,826	0		111,487,960	3,648,742
7. Connecticut CT	L	792,074	50,506,936	0		51,299,010	2,528,343
8. Delaware DE	L	1,618,982	19,456,184	0		21,075,166	2,174,134
9. District of Columbia DC	L	69,553	6,022,860	0		6,092,413	67,531
10. Florida FL	L	7,241,428	309,939,264	0		317,180,692	11,592,794
11. Georgia GA	L	1,940,167	88,074,448	0		90,014,615	2,672,708
12. Hawaii HI	L	681,640	14,648,796	0		15,330,436	0
13. Idaho ID	L	153,497	25,145,682	0		25,299,179	601,487
14. Illinois IL	L	9,300,391	175,876,408	0		185,176,799	1,413,435
15. Indiana IN	L	10,108,100	79,300,283	0		89,408,383	840,397
16. Iowa IA	L	97,734	29,576,587	0		29,674,321	218,003
17. Kansas KS	L	513,370	42,262,634	0		42,776,004	1,034,460
18. Kentucky KY	L	5,939,390	55,279,507	0		61,218,897	148,003
19. Louisiana LA	L	3,570,797	50,089,970	0		53,660,767	816,328
20. Maine ME	L	12,429	24,495,913	0		24,508,342	3,227,321
21. Maryland MD	L	1,934,114	75,110,100	0		77,044,214	2,506,773
22. Massachusetts MA	L	248,266	236,511,214	0		236,759,480	11,274,050
23. Michigan MI	L	6,180,083	147,146,313	0		153,326,396	1,494,045
24. Minnesota MN	L	2,637,887	90,890,709	0		93,528,596	3,452,893
25. Mississippi MS	L	360,187	15,079,084	0		15,439,271	0
26. Missouri MO	L	2,251,259	55,728,877	0		57,980,136	4,469,219
27. Montana MT	L	23,150	16,021,359	0		16,044,509	0
28. Nebraska NE	L	44,213	9,512,754	0		9,556,967	0
29. Nevada NV	L	319,740	28,186,660	0		28,506,400	55,000
30. New Hampshire NH	L	17,562	48,755,846	0		48,773,408	3,131,631
31. New Jersey NJ	L	2,365,296	181,380,740	0		183,746,036	6,581,369
32. New Mexico NM	L	53,774	31,597,575	0		31,651,349	945,133
33. New York NY	N	224,243	399,580	0		623,823	0
34. North Carolina NC	L	14,980,675	127,909,335	0		142,890,010	2,738,548
35. North Dakota ND	L	15,828	6,898,977	0		6,914,805	171,500
36. Ohio OH	L	39,588,089	260,126,890	0		299,714,979	7,997,986,682
37. Oklahoma OK	L	370,485	30,915,963	0		31,286,448	949,228
38. Oregon OR	L	287,281	48,524,557	0		48,811,838	249,232
39. Pennsylvania PA	L	19,984,132	177,148,294	0		197,132,426	6,597,814
40. Rhode Island RI	L	14,048	18,199,433	0		18,213,481	746,480
41. South Carolina SC	L	1,815,864	63,082,032	0		64,897,896	2,411,994
42. South Dakota SD	L	20,184	7,999,609	0		8,019,793	0
43. Tennessee TN	L	3,084,896	53,751,897	0		56,836,793	2,548,328
44. Texas TX	L	3,715,096	361,824,650	0		365,539,746	12,639,486
45. Utah UT	L	229,230	45,911,038	0		46,140,268	134,973
46. Vermont VT	L	5,186	35,940,729	0		35,945,915	65,000
47. Virginia VA	L	1,512,929	94,582,040	0		96,094,969	3,826,296
48. Washington WA	L	618,834	98,593,519	0		99,212,353	2,325,108
49. West Virginia WV	L	2,889,652	14,460,673	0		17,350,325	1,509,095
50. Wisconsin WI	L	1,072,601	79,161,380	0		80,233,981	1,661,676
51. Wyoming WY	L	18,090	5,975,010	0		5,993,100	0
52. American Samoa AS	N					0	
53. Guam GU	L	1,392				1,392	
54. Puerto Rico PR	N	5,386	663,504			668,890	
55. U.S. Virgin Islands VI	N	783				783	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Aliens OT	XXX	32,934	(11,409)	0	0	21,525	0
59. Subtotal	XXX	158,848,800	4,344,535,472	0	0	4,503,384,272	8,112,720,781
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	1,302,723				1,302,723	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	160,151,523	4,344,535,472	0	0	4,504,686,995	8,112,720,781
96. Plus Reinsurance Assumed	XXX					0	
97 Totals (All Business)	XXX	160,151,523	4,344,535,472	0	0	4,504,686,995	8,112,720,781
98. Less Reinsurance Ceded	XXX	19,461,626	8,585,273			28,046,899	
99. Totals (All Business) less Reinsurance Ceded	XXX	140,689,897	4,335,950,199	0	0	4,476,640,096	8,112,720,781
DETAILS OF WRITE-INS							
58001. MEX Mexico	XXX	2,340				2,340	
58002. ZZZ Other Alien	XXX	30,594	(11,409)			19,185	
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	32,934	(11,409)	0	0	21,525	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	23.110	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3176470				EQT Exeter Industrial Core Plus Fund IV	PA	NIA	Western-Southern Life Assurance Co	Ownership	1.200	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3176470				EQT Exeter Industrial Core Plus Fund IV	PA	NIA	Integrity Life Insurance Co	Ownership	1.700	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3176470				EQT Exeter Industrial Core Plus Fund IV	PA	NIA	The Western and Southern Life Insurance Co	Ownership	0.200	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-3599326				ERG-CP FM Portfolio JV, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	41.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-0486096				ERG-CP MN 6-Pack JV, LLC	MN	NIA	WS Real Estate Holdings LLC	Ownership	41.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	86-3736212				Etowah Joint Venture Partners, LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-5482199				Fabric Technologies, Inc.	NY	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-3668056				Flats Springhurst Inv Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-0815943				Forest Parkway Atlanta Venture, LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Insurance Co	Ownership	37.050	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	Integrity Life Insurance Co	Ownership	4.160	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	52-2206044				Fort Washington Capital Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0837	Western-Southern Group	00003	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	Integrity Life Insurance Co	Ownership	20.050	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00001	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	18.600	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00002	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	25.840	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	99.990	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	31.860	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	6.050	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	6.040	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	1.610	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	40.940	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-0116330				Fort Washington High Yield Invt LLC II	OH	NIA	The Western and Southern Life Insurance Co	Ownership	21.900	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	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	99.500	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	38.320	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B-LP	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1997777				Fort Washington PE Invest IX-K	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX-LP	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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	81-1710716				Fort Washington PE Invest IX-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.190	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3834210				Fort Washington PE Invest SM II	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3834210				Fort Washington PE Invest SM II	OH	NIA	The Western and Southern Life Insurance Co	Ownership	26.250	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3815473				Fort Washington PE Invest SM II-B-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	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	45.790	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	35.470	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	30.980	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	99.500	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	26.250	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1023433				Fort Washington PE Invest X-B-LP	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1023433				Fort Washington PE Invest X-B-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3859143				Fort Washington PE Invest XI	OH	NIA	FWPEI XI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3859143				Fort Washington PE Invest XI	OH	NIA	The Western and Southern Life Insurance Co	Ownership	16.360	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3816231				Fort Washington PE Invest XI-B-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	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 XI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3859775				Fort Washington PE Invest XI-K	OH	NIA	FWPEI XI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1005851				Fort Washington PE Invest X-LP	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1005851				Fort Washington PE Invest X-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.090	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	15.160	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	

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0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	FWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	6.390	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	99.500	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	99.500	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	92-1415079				GDR Capital, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	32.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	43-2081325				Gerber Life Agency, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	70939	13-2611847				Gerber Life Insurance Company	NY	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	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	92-1277121				Hambright Road Apartments Venture, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3437673.				Hampton Roads Oz Fund	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-4269012				Henley Residences Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	47.270	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	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	

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0836	Western-Southern Group	00000	83-4499681				Manchester Semmes OZ Fund II, LLC	AL	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-4582162				Manchester Semmes Oz Fund, LLC	VA	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-1271007				Mauna Kea Taft-Hartley Partners (ERISA), L.P.	OH	NIA	FWPEI Mauna Kea GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2984546				Nashville Hotel JV LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-2515872				Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2122016				Piney Plains Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western and Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1507720				Price Willis Lodging Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3614873				Raleigh Hotel Holding Co., LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3851930				Rancho Presidio Land Partners,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Insurance Co	Ownership	99.990	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2173335				RealTerm Logistics Fund IV, LP	MD	NIA	The Western and Southern Life Insurance Co	Ownership	2.900	Western & Southern Mutual Holding Co		
0836	Western-Southern Group	00000	82-2188516				Revel Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-0812652				River Hollow Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2295656				Sixth and Saratoga NW, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-3712148				South Orange Kissimmee	FL	NIA	WS Real Estate Holdings LLC	Ownership	52.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Insurance Co	Ownership	62.720	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-1867642				SW Link Phase I Development, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	46.770	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2045113				TA Dakota Land Partners, LLC	WA	NIA	WS Real Estate Holdings LLC	Ownership	62.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1386297				TA Four Lakes Land Partners, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-4406810				TA Loretto Land Partners, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2894738				TA Sawmill Land Partners, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	62.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2672383				Tamiami Senior Inv. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3631372				The Cincinnati Equity Fund III, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.580	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	65242	35-0457540				The Lafayette Life Insurance Co	OH	IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Insurance Co	OH	UDP	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
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	

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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	
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 3
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 3
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 3
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 3
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 3
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 3
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 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Interest Payable - Policy and Contract Funds	77,335	87,196
2597. Summary of remaining write-ins for Line 25 from overflow page	77,335	87,196

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	642,973,689	1,198,345,442
	2.2 Additional investment made after acquisition	132,280,876	118,380,475
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	2,947,599	579,618
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	(2,414,868)	(53,898)
7.	Deduct amounts received on disposals	135,336,632	339,534,654
8.	Deduct amortization of premium and mortgage interest points and commitment fees	993,915	99,384
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,400,015,977	3,760,559,228
12.	Total valuation allowance	0	
13.	Subtotal (Line 11 plus Line 12)	4,400,015,977	3,760,559,228
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	4,400,015,977	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	13,214,242	10,226,454
	2.2 Additional investment made after acquisition	37,122,828	45,675,573
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	418	617
5.	Unrealized valuation increase (decrease)	7,218,429	(2,041,972)
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	15,030,182	17,368,093
8.	Deduct amortization of premium and depreciation	74,840	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)	511,107,507	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)	506,107,507	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	4,894,846,124	7,162,092,552
3.	Accrual of discount	53,999,537	32,369,281
4.	Unrealized valuation increase (decrease)	34,974,779	(77,813,067)
5.	Total gain (loss) on disposals	(19,962,154)	(5,302,146)
6.	Deduct consideration for bonds and stocks disposed of	2,260,147,892	3,322,961,059
7.	Deduct amortization of premium	76,947,081	92,377,985
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	1,097,479	12,962,852
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(2,061,567)	3,120,310
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	21,549,256,165	18,925,651,898
12.	Deduct total nonadmitted amounts	225,934,933	207,116,402
13.	Statement value at end of current period (Line 11 minus Line 12)	21,323,321,232	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)	11,212,787,448	1,224,355,949	471,560,737	(13,541,546)	10,878,614,631	11,212,787,448	11,952,041,114	10,126,152,608
2. NAIC 2 (a)	5,763,286,582	3,448,366,138	2,982,928,750	35,362,322	5,880,398,005	5,763,286,582	6,264,086,292	6,059,432,315
3. NAIC 3 (a)	1,486,171,913	66,998,198	87,524,615	(38,358,856)	1,495,681,388	1,486,171,913	1,427,286,640	1,504,399,591
4. NAIC 4 (a)	578,874,779	17,332,001	30,838,828	16,515,245	608,762,355	578,874,779	581,883,197	508,555,163
5. NAIC 5 (a)	116,061,182	3,125,413	2,900,664	(17,543,589)	151,063,701	116,061,182	98,742,342	98,520,999
6. NAIC 6 (a)	1,355,333	0	3,453	7,614,844	1,339,558	1,355,333	8,966,724	812,337
7. Total Bonds	19,158,537,237	4,760,177,699	3,575,757,047	(9,951,580)	19,015,859,638	19,158,537,237	20,333,006,309	18,297,873,013
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	27,635,872	0	0	(1,756,830)	27,876,040	27,635,872	25,879,042	26,221,436
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	195,169	0	0	0
13. NAIC 6	322	0	0	(315)	0	322	7	0
14. Total Preferred Stock	27,636,194	0	0	(1,757,145)	28,071,209	27,636,194	25,879,049	26,221,436
15. Total Bonds and Preferred Stock	19,186,173,431	4,760,177,699	3,575,757,047	(11,708,725)	19,043,930,847	19,186,173,431	20,358,885,358	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 $ ....0 ; NAIC 2 $ ....46,380,735 ; 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	25,263,117	XXX	25,263,117	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	28,749,998	25,235,298
2.	Cost of short-term investments acquired	41,727,446	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	45,214,327	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)	25,263,117	28,749,998
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	25,263,117	28,749,998

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	(39,842)
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	1,047,423
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	2,451,623
6.	Considerations received/(paid) on terminations	2,451,623
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	1,007,581
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	1,007,581

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	1,007,581	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		1,007,581
4.	Part D, Section 1, Column 6	1,007,581	
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	1,007,581	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,007,581
10.	Part D, Section 1, Column 9	1,007,581	
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	0	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	0	
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	11,941,023,503	20,275,376,001
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	1,116,924	29,996
6.	Deduct consideration received on disposals	12,421,766,643	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)	40,420,898	520,047,114
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	40,420,898	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
000325326	MONTPELIER	ID		07/31/2023	4.446	224	0	301,449
000325412	KINGSBURY	TX		06/30/2023	6.810	2,645	0	156,738
000325446	EAST ORANGE	NJ		08/31/2023	4.054	22,903	0	414,345
000325483	PUEBLO WEST	CO		08/31/2023	4.998	20,801	0	374,453
000325578	NEW ORLEANS	LA		07/31/2023	5.846	41	0	166,681
000325611	VICTORVILLE	CA		07/31/2023	5.209	126	0	518,661
000325734	SURPRISE	AZ		07/31/2023	4.459	14,944	0	355,912
000325762	WATERFORD WORKS	NJ		06/30/2023	4.315	44,623	0	315,109
000325802	WORCESTER	MA		07/31/2023	3.953	13,203	0	394,139
000325812	LAFAYETTE	OR		06/30/2023	4.484	12,750	0	480,967
000325852	DALLAS	TX		06/30/2023	4.950	1,538	0	269,247
000325872	HURON	TN		06/30/2023	7.337	5,589	0	130,000
000325898	SPRINGTOWN	TX		08/31/2023	4.465	85,360	0	234,792
000325916	LUBBOCK	TX		07/31/2023	6.297	821	0	162,282
000325930	ROBSTOWN	TX		07/31/2023	4.574	4,736	0	180,174
000326018	YELM	WA		06/30/2023	3.963	1,143	0	500,076
000326075	FRESNO	CA		06/30/2023	4.324	6,675	0	414,137
000326131	DELTONA	FL		08/31/2023	3.958	8,595	0	330,709
000326138	SICKLERVILLE	NJ		08/31/2023	4.054	17,792	0	336,596
000326143	ALLENTOWN	PA		08/31/2023	4.053	29,505	0	188,331
000326148	LAKE WORTH	FL		08/31/2023	5.773	3,792	0	395,658
000326166	RUSKIN	FL		06/30/2023	3.811	145	0	353,636
000326167	LANHAM	MD		07/31/2023	4.822	5,169	0	420,548
000326170	HYATTSVILLE	MD		08/31/2023	5.077	164,258	0	366,000
000326199	PRINCETON	NJ		06/30/2023	4.067	90,416	0	587,069
000326200	CARSON	CA		06/30/2023	4.844	86,259	0	725,000
000326213	BOWIE	MD		06/30/2023	3.959	54,379	0	541,395
000326238	HAZEL CREST	IL		07/31/2023	4.878	18,723	0	203,336
000326265	ETNA	ME		06/30/2023	4.717	91,889	0	245,253
000326334	READFIELD	ME		06/30/2023	4.591	4,600	0	218,345
000326421	FEASTERVILLE TREVOSE	PA		07/31/2023	4.480	91,858	0	584,364
000326521	WAYNESVILLE	MO		07/31/2023	5.643	28,832	0	131,176
000326533	CLEVELAND	MS		08/31/2023	4.326	24,417	0	280,400
000326553	BARTLETT	IL		06/30/2023	4.822	459	0	326,475
000326577	WARWICK	RI		06/30/2023	4.065	56,872	0	365,000
000326592	MIAMI	FL		07/31/2023	4.195	454	0	486,450
000326718	SAINT ALBANS	WV		08/31/2023	4.439	13,354	0	134,217
000326797	PARK CITY	KS		07/31/2023	3.925	206	0	177,261
000326800	LAKE WORTH	FL		07/31/2023	3.542	284	0	362,825
000326814	HILTON	NY		07/31/2023	5.207	226	0	230,000
000331246	WYANDOTTE	OK		08/30/2023	7.226	98,700	0	126,000
000331247	WINCHESTER	TN		08/30/2023	6.642	173,616	0	230,000
000331249	AMARILLO	TX		08/30/2023	5.944	126,148	0	173,000
000331250	COAL CITY	IL		08/30/2023	6.916	196,813	0	320,000
000331252	BELLEVILLE	NJ		08/30/2023	6.039	216,463	0	300,000
000331253	OWINGS	MD		08/30/2023	6.642	411,677	0	507,000
000331254	HAVERSTRAW	NY		08/30/2023	5.601	285,921	0	315,000
000331256	CYPRESS	TX		08/30/2023	6.328	127,704	0	156,000
000331258	PATASKALA	OH		08/30/2023	5.893	92,989	0	142,000
000331259	BRYANS ROAD	MD		08/30/2023	6.328	117,080	0	200,000
000331260	TULARE	CA		08/30/2023	6.480	69,252	0	110,000
000331261	BOWIE	MD		08/30/2023	6.169	220,758	0	316,000
000331262	GORDONSVILLE	VA		08/30/2023	6.767	95,278	0	150,000
000331264	WINSTON SALEM	NC		08/30/2023	6.251	84,319	0	155,000
000331265	CLINTON	MS		08/30/2023	5.428	81,171	0	119,000

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
000331266	DEWEY	OK		08/30/2023	5.593	80,663	0	134,000
000331267	HOUSTON	TX		08/30/2023	5.452	58,382	0	89,900
000331268	ROME	GA		08/30/2023	4.877	67,485	0	105,000
000331269	MADISON	TN		08/30/2023	4.989	66,323	0	92,500
000331270	DILLWYN	VA		08/30/2023	5.448	46,437	0	87,000
000331271	BRENTWOOD	NY		08/30/2023	5.038	163,648	0	255,000
000331272	MELBOURNE	FL		08/30/2023	5.883	91,126	0	145,000
000331273	LUBBOCK	TX		08/30/2023	5.012	141,647	0	225,000
000331274	BRONX	NY		08/30/2023	4.592	474,135	0	585,000
000331275	CARTERSVILLE	GA		08/30/2023	5.605	230,435	0	303,465
000331277	INDIO	CA		08/30/2023	3.896	153,538	0	301,000
000331279	HAZEL GREEN	AL		08/30/2023	5.430	102,025	0	165,000
000331280	RIO RANCHO	NM		08/30/2023	4.469	219,907	0	295,000
000331281	TALLADEGA	AL		08/30/2023	4.253	85,791	0	122,000
000331283	BROCKTON	MA		08/30/2023	4.462	238,145	0	318,000
000331284	MORENO VALLEY	CA		08/30/2023	4.460	227,323	0	310,000
000331285	STATEN ISLAND	NY		08/30/2023	3.843	320,834	0	564,500
000331286	CHICAGO	IL		08/30/2023	4.458	131,313	0	175,000
000331287	CHARLOTTE	NC		08/30/2023	4.458	81,868	0	115,000
000331288	WILLIAMSBURG	VA		08/30/2023	4.419	154,486	0	270,000
000331289	ZANESVILLE	OH		08/30/2023	4.458	63,351	0	84,500
000331290	NEWBURGH	NY		08/30/2023	4.456	215,477	0	285,000
000331291	HORIZON CITY	TX		08/30/2023	4.451	167,899	0	233,950
000331292	WAXAHACHIE	TX		08/30/2023	4.454	207,467	0	275,016
000331294	ATTICA	IN		08/30/2023	4.597	61,936	0	130,000
000331295	LAHAINA	HI		08/30/2023	4.310	91,597	0	158,000
000331296	COVINGTON	GA		08/30/2023	5.020	165,404	0	244,000
000331297	CHICAGO	IL		08/30/2023	5.018	72,522	0	129,900
000331298	HIRAM	GA		08/30/2023	8.549	43,813	0	105,000
000331299	ROCK HILL	SC		08/30/2023	9.176	37,634	0	79,900
000331300	ST JOSEPH	MO		08/30/2023	8.834	24,831	0	46,000
000331301	TRENTON	OH		08/30/2023	6.513	87,257	0	126,000
000331302	RIVER EDGE	NJ		08/30/2023	7.360	471,757	0	716,500
000331303	SAN ANTONIO	TX		08/30/2023	7.065	71,104	0	109,000
000331306	STREETSBORO	OH		08/30/2023	7.066	87,737	0	148,000
000331307	LANDOVER	MD		08/30/2023	5.138	140,350	0	305,000
000331309	CONLEY	GA		08/30/2023	10.561	33,850	0	130,000
000331310	ROME	NY		08/30/2023	7.065	62,061	0	100,000
000331316	SPOKANE	WA		08/30/2023	5.014	85,748	0	156,000
000331319	AKRON	OH		08/30/2023	7.058	69,960	0	75,000
000331320	SAINT PAUL	MN		08/30/2023	6.489	79,888	0	154,000
000331321	LILBURN	GA		08/30/2023	6.471	89,485	0	135,000
000331325	ELKHART	IN		08/30/2023	10.179	15,917	0	63,225
000331326	CORAM	NY		08/30/2023	6.491	217,607	0	334,897
000331327	BOVEY	MN		08/30/2023	5.836	115,246	0	180,000
000331332	MILWAUKEE	WI		08/30/2023	6.200	57,890	0	124,000
000331333	RIO RANCHO	NM		08/30/2023	8.516	39,891	0	78,000
000331334	OLIVE BRANCH	MS		08/30/2023	8.537	50,376	0	100,000
000331335	PHILADELPHIA	PA		08/30/2023	8.943	31,989	0	54,000
000331336	BROWNSVILLE	TX		08/30/2023	7.590	28,860	0	65,000
000331337	SAN ANTONIO	TX		08/30/2023	7.050	42,915	0	69,500
000331338	MONROE	LA		08/30/2023	10.037	26,085	0	58,000
000331339	HOUSTON	TX		08/30/2023	8.244	11,857	0	113,000
000331341	TERRY	MS		08/30/2023	7.640	74,478	0	157,000
000331342	BESSEMER	AL		08/30/2023	8.845	13,031	0	66,000

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000331343	MORTON	TX		08/30/2023	8.847	21,721	0	35,000
000331344	HOMESTEAD	FL		08/30/2023	5.530	232,551	0	275,000
000331345	ATLANTA	GA		08/30/2023	8.160	60,816	0	90,000
000331347	HIALEAH	FL		08/30/2023	5.302	261,009	0	375,000
000331348	HARTFORD	CT		08/30/2023	6.978	77,146	0	145,000
000331349	MONCKS CORNER	SC		08/30/2023	7.654	117,609	0	146,000
000331351	SCHNEIDER	IN		08/30/2023	5.047	74,110	0	83,000
000331353	LOUISVILLE	KY		08/30/2023	10.128	60,073	0	136,000
000331354	VANCOUVER	WA		08/30/2023	5.040	119,149	0	206,000
000331356	SAINT PAUL	MN		08/30/2023	6.823	91,656	0	173,000
000331360	CHERRY HILL	NJ		08/30/2023	7.218	75,584	0	235,000
000331361	VANCOUVER	WA		08/30/2023	4.577	138,692	0	267,000
000331365	MONCKS CORNER	SC		08/30/2023	5.882	106,131	0	175,000
000331366	ANTIOCH	TN		08/30/2023	8.845	63,289	0	91,000
000331367	ROCKFORD	IL		08/30/2023	8.547	40,351	0	81,450
000331368	MC LEANSVILLE	NC		08/30/2023	5.320	120,788	0	168,000
000331371	CONCORD	VA		08/30/2023	9.447	24,390	0	57,500
000331372	MIRAMAR	FL		08/30/2023	5.455	358,834	0	470,000
000331373	BRONX	NY		08/30/2023	5.679	223,698	0	395,000
000331374	ROCHESTER	NY		08/30/2023	8.838	56,767	0	97,000
000331376	SAN ANTONIO	TX		08/30/2023	8.847	56,973	0	96,000
000331377	LAREDO	TX		08/30/2023	7.456	15,796	0	52,500
000331378	WORCESTER	MA		08/30/2023	5.004	130,899	0	170,000
000331379	EL PASO	TX		08/30/2023	6.162	98,304	0	120,000
000331380	TRUCKSVILLE	PA		08/30/2023	6.446	149,869	0	167,000
000331381	INDIANAPOLIS	IN		08/30/2023	6.024	108,082	0	179,000
000331382	NORTH LAS VEGAS	NV		08/30/2023	5.165	90,207	0	134,000
000331384	JACKSONVILLE	FL		08/30/2023	4.785	200,569	0	278,000
000331385	ROSENBERG	TX		08/30/2023	4.641	177,376	0	239,000
000331387	FARMERSVILLE	TX		08/30/2023	5.219	150,013	0	207,000
000331388	WOODRUFF	SC		08/30/2023	4.487	142,419	0	193,000
000331389	CHARLESTON	SC		08/30/2023	5.931	304,137	0	465,000
000331390	PICKERINGTON	OH		08/30/2023	4.753	246,878	0	332,000
000331392	FORT BRAGG	CA		08/30/2023	5.478	303,068	0	400,000
000331393	LANCASTER	NY		08/30/2023	4.732	131,935	0	205,000
000331394	HALETHORPE	MD		08/30/2023	5.597	184,838	0	273,000
000331395	EDGEWOOD	MD		08/30/2023	6.198	173,694	0	220,000
000331398	TUCSON	AZ		08/30/2023	5.368	71,743	0	110,000
000331400	CAPE CORAL	FL		08/30/2023	5.625	125,800	0	184,000
000331401	HALEDON	NJ		08/30/2023	4.756	162,096	0	245,000
000331403	AUBURN	MA		08/30/2023	4.622	199,841	0	217,000
000331404	AURORA	CO		08/30/2023	7.116	210,998	0	280,000
000331408	GREENBRIER	AR		08/30/2023	6.202	272,021	0	410,000
000331409	ATLANTA	GA		08/30/2023	4.850	431,555	0	530,000
000331411	FREDERICKSBURG	VA		08/30/2023	6.608	309,216	0	359,000
000331412	PALM COAST	FL		08/30/2023	6.257	172,973	0	227,000
000331413	QUINCY	IL		08/30/2023	6.466	137,126	0	220,000
000331415	SPANAWAY	WA		08/30/2023	5.889	246,020	0	350,000
000331416	CENTERVILLE	GA		08/30/2023	6.183	35,212	0	65,500
000331417	CARY	NC		08/30/2023	6.330	239,246	0	299,000
000331418	SIKESTON	MO		08/30/2023	6.629	24,963	0	31,000
000331420	MERIDEN	CT		08/30/2023	6.026	300,122	0	277,000
000331421	NORTHGLENN	CO		08/30/2023	5.900	260,253	0	325,000
000331423	CLEVELAND HEIGHTS	OH		08/30/2023	5.006	73,106	0	102,000
000331424	SYRACUSE	NY		08/30/2023	5.973	85,638	0	112,000

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000331426	ADRIAN	MI		08/30/2023	6.200	86,766	0	127,000
000331427	BELLE CHASSE	LA		08/30/2023	5.745	159,352	0	210,000
000331428	SNELLVILLE	GA		08/30/2023	5.018	216,635	0	270,000
000331429	INDIANAPOLIS	IN		08/30/2023	7.224	75,681	0	102,000
000331430	RIVERDALE	GA		08/30/2023	5.880	69,559	0	87,000
000331431	COLLEGE PARK	MD		08/30/2023	5.584	173,885	0	284,000
000331433	GAINESVILLE	VA		08/30/2023	5.014	134,875	0	255,000
000331434	RICHMOND	RI		08/30/2023	5.793	141,062	0	215,000
000331435	CYPRESS	TX		08/30/2023	5.358	100,805	0	154,000
000331436	SUMTER	SC		08/30/2023	5.347	172,267	0	226,600
000331439	RUSKIN	FL		08/30/2023	5.219	110,080	0	110,714
000331440	VERONA	PA		08/30/2023	5.883	101,589	0	88,000
000331442	EDINBURG	TX		08/30/2023	4.946	192,268	0	280,500
000331445	GROVETOWN	GA		08/30/2023	4.015	136,554	0	198,850
000331447	LA VERNE	CA		08/30/2023	5.091	363,716	0	715,000
000331448	OCONOMOWOC	WI		08/30/2023	5.904	238,701	0	325,000
000331449	HOOVER	AL		08/30/2023	4.841	136,360	0	220,000
000331451	SPRING GROVE	PA		08/30/2023	5.898	143,807	0	190,000
000331452	LANCASTER	PA		08/30/2023	6.917	73,335	0	103,000
000331454	ENOLA	PA		08/30/2023	5.993	123,559	0	174,000
000331455	SAN ANTONIO	TX		08/30/2023	6.355	182,134	0	245,000
000331456	PRAIRIE DU CHIEN	WI		08/30/2023	7.102	110,871	0	125,000
000331459	CROSBY	TX		08/30/2023	6.636	172,251	0	235,000
000331460	MOUNT PLEASANT	TX		08/30/2023	7.077	73,822	0	105,000
000331461	ELKINS PARK	PA		08/30/2023	5.548	218,364	0	318,000
000331463	ELGIN	IL		08/30/2023	4.701	120,169	0	200,000
000331464	GARLAND	TX		08/30/2023	5.463	115,425	0	170,000
000331465	PHILADELPHIA	PA		08/30/2023	4.884	100,464	0	149,000
000331466	WONDER LAKE	IL		08/30/2023	5.891	175,061	0	220,000
000331467	FRIENDSVILLE	TN		08/30/2023	6.176	65,703	0	107,000
000331468	BOILING SPRINGS	SC		08/30/2023	6.136	125,834	0	180,000
000331469	AMA	LA		08/30/2023	7.281	57,785	0	127,000
000331471	KANNAPOLIS	NC		08/30/2023	6.333	60,886	0	118,000
000331473	ALBUQUERQUE	NM		08/30/2023	6.985	213,183	0	290,000
000331474	MCKINNEY	TX		08/30/2023	7.073	260,116	0	320,000
000331475	WALTERBORO	SC		08/30/2023	6.155	141,232	0	180,000
000331476	HUTTONSVILLE	WV		08/30/2023	5.593	135,621	0	244,000
000331478	MAIZE	KS		08/30/2023	5.895	110,712	0	130,000
000331480	SPRING	TX		08/30/2023	5.469	292,815	0	380,000
000331481	CORUNNA	MI		08/30/2023	6.478	168,862	0	195,000
000331482	WASHINGTON	DC		08/30/2023	6.176	300,148	0	418,000
000331483	CANTON	GA		08/30/2023	6.625	323,751	0	381,000
000331484	BEAR	DE		08/30/2023	6.623	308,945	0	409,500
000331486	GASTONIA	NC		08/30/2023	6.618	111,778	0	154,000
000331492	JAMAICA	NY		08/30/2023	4.877	227,029	0	380,000
000331494	HOLLIS	NY		08/30/2023	9.436	67,705	0	200,000
000331495	BALTIMORE	MD		08/30/2023	4.885	58,506	0	70,700
000331497	CHICAGO	IL		08/30/2023	5.168	91,421	0	152,000
000331499	CABOT	AR		08/30/2023	5.165	50,543	0	95,000
000331500	HOUSTON	TX		08/30/2023	5.165	41,109	0	108,000
000331501	SENIOA	GA		08/30/2023	5.171	44,161	0	80,000
000331502	TAYLOR	MI		08/30/2023	6.240	29,945	0	50,000
000331503	MISSION	TX		08/30/2023	5.018	60,287	0	112,000
000331504	DENVER	CO		08/30/2023	5.168	61,605	0	162,000
000331505	CHESTER	AR		08/30/2023	5.408	29,973	0	85,000

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000331506	HOUSTON	TX		08/30/2023	6.266	49,229	0	93,000
000331507	PEORIA	IL		08/30/2023	5.711	19,105	0	43,500
000331508	BELLWOOD	IL		08/30/2023	5.165	79,292	0	131,073
000331510	EDEN	NC		08/30/2023	5.548	12,380	0	47,000
000331511	SYCAMORE	IL		08/30/2023	5.548	74,453	0	124,878
000331512	CONSTANTIA	NY		08/30/2023	6.405	38,558	0	65,897
000331513	MIAMI	FL		08/30/2023	6.400	58,881	0	120,000
000331514	CAMDEN	NJ		08/30/2023	5.012	23,760	0	46,500
000331515	ALAMO	GA		08/30/2023	4.734	21,779	0	44,000
000331516	LOWELL	MA		08/30/2023	5.553	53,442	0	99,000
000331518	DISTRICT HEIGHTS	MD		08/30/2023	5.469	127,054	0	198,500
000331519	MOUNT CLEMENS	MI		08/30/2023	7.647	124,376	0	154,000
000331520	PIEDMONT	SC		08/30/2023	4.881	221,583	0	310,000
000331521	SAN ANTONIO	TX		08/30/2023	4.863	139,033	0	211,000
000331522	MASTIC	NY		08/30/2023	6.262	79,285	0	80,000
000331523	CHATTANOOGA	TN		08/30/2023	5.944	21,825	0	58,000
000331524	STATEN ISLAND	NY		08/30/2023	5.190	122,914	0	159,000
000331526	STAFFORD	TX		08/30/2023	5.564	61,675	0	108,500
000331528	LITTLE ROCK	AR		08/30/2023	6.832	27,015	0	58,700
000331530	LITTLE ROCK	AR		08/30/2023	6.264	30,168	0	55,000
000331531	JACKSON	MS		08/30/2023	5.859	39,961	0	72,000
000331532	ROCKLEDGE	FL		08/30/2023	5.411	45,286	0	79,500
000331533	WEST MEMPHIS	AR		08/30/2023	5.312	30,581	0	64,700
000331534	CLEVELAND	OH		08/30/2023	6.259	17,451	0	40,274
000331535	LORAIN	OH		08/30/2023	6.007	22,399	0	40,030
000331536	LONGVIEW	TX		08/30/2023	4.596	152,283	0	206,200
000331537	FARMINGTON	MN		08/30/2023	4.596	285,017	0	375,000
000331538	OSAWATOMIE	KS		08/30/2023	4.449	229,056	0	300,000
000331539	INDIANAPOLIS	IN		08/30/2023	4.254	221,953	0	354,000
000331540	BUCKLEY	WA		08/30/2023	5.006	443,305	0	743,000
000331541	INKSTER	MI		08/30/2023	4.303	75,036	0	100,000
000331542	JACKSONVILLE	AL		08/30/2023	4.443	181,046	0	250,000
000331544	NAMPA	ID		08/30/2023	4.440	265,933	0	337,000
000331545	MONTEVALLO	AL		08/30/2023	4.123	186,694	0	225,000
000331546	BURR RIDGE	IL		08/30/2023	5.848	315,130	0	377,000
000331547	BETHEL	CT		08/30/2023	5.515	94,980	0	185,000
000331548	PORTSMOUTH	VA		08/30/2023	5.170	54,575	0	77,350
000331549	ALLYN	WA		08/30/2023	5.494	66,162	0	141,000
000331551	EL PASO	TX		08/30/2023	5.981	24,248	0	58,290
000331552	COLOMBUS	OH		08/30/2023	7.335	28,925	0	137,000
000331553	ROCHESTER	NY		08/30/2023	4.728	112,077	0	158,000
000331554	CROSBYTON	TX		08/30/2023	5.749	59,402	0	78,500
000331556	RED CREEK	NY		08/30/2023	7.066	102,671	0	135,000
000331557	NORTH RICHLAND HILLS	TX		08/30/2023	5.874	105,135	0	174,000
000331559	HOMESTEAD	FL		08/30/2023	3.962	226,037	0	370,000
000331560	PORT LAVACA	TX		08/30/2023	4.993	141,230	0	195,000
000331561	FLAGSTAFF	AZ		08/30/2023	5.651	84,049	0	202,905
000331562	BROKEN ARROW	OK		08/30/2023	5.060	242,850	0	308,233
000331563	YUMA	AZ		08/30/2023	5.205	104,416	0	135,000
000331566	FLORESVILLE	TX		08/30/2023	5.578	193,656	0	275,000
000331567	LONE GROVE	OK		08/30/2023	6.947	69,602	0	92,300
000331568	WINNIE	TX		08/30/2023	4.615	214,598	0	300,700
000331569	JACKSONVILLE	FL		08/30/2023	4.001	132,844	0	216,000
000331570	ODESSA	TX		08/30/2023	5.910	116,415	0	192,000
000331571	ODESSA	TX		08/30/2023	5.929	178,570	0	259,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
000331572	MIDLAND	TX		08/30/2023	4.613	242,384	0	325,000
000331574	GRANBURY	TX		08/30/2023	6.221	112,815	0	155,000
000331575	KNOXVILLE	TN		08/30/2023	5.762	125,696	0	168,000
000331577	BLACK JACK	MO		08/30/2023	6.511	145,008	0	193,000
000331579	LAREDO	TX		08/30/2023	7.066	145,765	0	189,000
000331580	SOMERDALE	NJ		08/30/2023	4.760	94,530	0	126,500
000331581	ODESSA	TX		08/30/2023	6.031	173,901	0	263,000
000331582	CLAREMORE	OK		08/30/2023	5.781	105,302	0	175,000
000331584	DALZELL	SC		08/30/2023	4.769	83,622	0	115,000
000331585	DAYTON	TX		08/30/2023	4.622	163,716	0	229,500
000331587	BOISE	ID		08/30/2023	5.055	157,833	0	261,000
000331588	LAREDO	TX		08/30/2023	4.483	109,401	0	154,500
000331590	ATHENS	TN		08/30/2023	5.060	124,178	0	165,000
000331591	MOUND VALLEY	KS		08/30/2023	5.927	58,628	0	79,000
000331592	HELOTES	TX		08/30/2023	4.478	294,827	0	390,000
000331593	CHELSEA	OK		08/30/2023	4.902	108,893	0	175,000
000331594	SHREVEPORT	LA		08/30/2023	5.058	89,319	0	124,000
000331595	ENID	OK		08/30/2023	5.640	67,276	0	105,000
000331596	SILOAM SPRINGS	AR		08/30/2023	5.203	221,869	0	299,000
000331597	MIDLAND	TX		08/30/2023	5.203	219,592	0	295,000
000331598	MYRTLE BEACH	SC		08/30/2023	5.347	169,534	0	236,000
000331599	THE COLONY	TX		08/30/2023	6.001	79,174	0	212,000
000331600	OMAHA	NE		08/30/2023	4.454	38,040	0	75,000
000331601	BATAVIA	NY		08/30/2023	5.766	63,266	0	140,000
000331602	EL PASO	TX		08/30/2023	6.471	95,252	0	124,800
000331606	NORFOLK	VA		08/30/2023	5.747	138,816	0	217,500
000331607	TOWN OF BELLEVILLE	NJ		08/30/2023	5.745	156,978	0	235,000
000331611	NORTH LAS VEGAS	NV		08/30/2023	5.882	92,008	0	158,000
000331617	NORTH LITTLE ROCK	AR		08/30/2023	7.267	12,851	0	49,000
000331618	BALTIMORE	MD		08/30/2023	7.209	192,895	0	250,000
000331619	BELTON	SC		08/30/2023	7.210	114,453	0	139,000
000331620	SPRING	TX		08/30/2023	7.212	133,532	0	158,000
000331621	MEMPHIS	TN		08/30/2023	5.102	27,072	0	71,000
000331622	SAGINAW	TX		08/30/2023	4.451	58,626	0	113,275
000331623	GRAYSON	GA		08/30/2023	5.593	243,959	0	390,000
000331626	FREEPORT	NY		08/30/2023	6.180	84,022	0	157,000
000331627	OKLAHOMA CITY	OK		08/30/2023	4.011	29,749	0	49,000
000331628	LANCASTER	PA		08/30/2023	4.011	64,027	0	124,000
000331629	SCHENECTADY	NY		08/30/2023	4.439	16,226	0	81,000
000331630	PINE BLUFF	AR		08/30/2023	4.009	26,653	0	41,000
000331631	BUFFALO	NY		08/30/2023	6.127	27,651	0	92,000
000331632	KATY	TX		08/30/2023	4.151	60,555	0	102,500
000331633	PHARR	TX		08/30/2023	5.750	36,969	0	68,000
000331634	CINCINNATI	OH		08/30/2023	5.821	41,111	0	80,000
000331635	NORTH RICHLAND HILLS	TX		08/30/2023	4.960	86,401	0	136,000
000331636	HYATTSVILLE	MD		08/30/2023	7.531	37,289	0	137,000
000331637	DALLAS	TX		08/30/2023	4.295	66,819	0	103,000
000331638	STONE MOUNTAIN	GA		08/30/2023	6.989	34,861	0	105,000
000331639	LEWISVILLE	TX		08/30/2023	7.224	35,295	0	110,000
000331640	CAMBRIDGE SPRINGS	PA		08/30/2023	4.293	26,701	0	60,500
000331641	ALBUQUERQUE	NM		08/30/2023	4.295	62,206	0	104,500
000331642	DETROIT	MI		08/30/2023	4.291	49,339	0	101,000
000331643	KILGORE	TX		08/30/2023	5.586	156,469	0	256,000
000331644	FORT SMITH	AR		08/30/2023	4.291	27,383	0	69,000
000331645	EASLEY	SC		08/30/2023	4.291	89,661	0	146,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
000331646	AUSTIN	TX		08/30/2023	4.291	47,391	0	117,000
000331647	OMAHA	NE		08/30/2023	4.147	69,060	0	101,000
000331648	DOUGLAS	GA		08/30/2023	4.291	37,531	0	67,000
000331649	LAGRANGE	KY		08/30/2023	4.291	37,138	0	93,000
000331651	HOLSTEIN	NE		08/30/2023	5.010	11,350	0	25,000
000331652	LAKE WORTH	FL		08/30/2023	4.429	66,377	0	96,000
000331653	BUFORD	GA		08/30/2023	4.287	195,459	0	160,000
000331654	LUBBOCK	TX		08/30/2023	3.999	22,764	0	80,000
000331655	ORLANDO	FL		08/30/2023	4.289	46,505	0	99,000
000331656	SIOUX CITY	IA		08/30/2023	5.153	42,454	0	66,500
000331657	SHREVEPORT	LA		08/30/2023	4.287	58,433	0	117,000
000331658	JOSHUA	TX		08/30/2023	6.466	62,309	0	109,000
000331660	STONE MOUNTAIN	GA		08/30/2023	6.172	33,841	0	115,000
000331661	AUBURNDALE	FL		08/30/2023	6.609	12,076	0	44,500
000331662	HOUSTON	TX		08/30/2023	5.008	36,531	0	58,700
000331663	GREECE	NY		08/30/2023	6.758	35,490	0	70,000
000331664	UVALDE	TX		08/30/2023	6.611	8,435	0	35,000
000331665	CAMDEN	NJ		08/30/2023	6.757	33,262	0	46,000
000331666	COLUMBUS	OH		08/30/2023	6.142	36,019	0	84,000
000331667	MAYWOOD	IL		08/30/2023	5.279	116,238	0	150,000
000331668	TWO RIVERS	WI		08/30/2023	5.575	43,500	0	79,000
000331669	TARPON SPRINGS	FL		08/30/2023	5.279	122,547	0	200,000
000331670	TEKAMAH	NE		08/30/2023	4.254	101,592	0	160,000
000331672	OCALA	FL		08/30/2023	5.279	126,084	0	197,000
000331673	WYOMING	MI		08/30/2023	4.691	123,998	0	198,000
000331674	FRANKLIN	IN		08/30/2023	5.427	111,515	0	222,000
000331676	LAKE CITY	FL		08/30/2023	6.467	133,364	0	167,000
000331677	PORT ARTHUR	TX		08/30/2023	6.468	119,634	0	155,000
000331678	RUSSELLVILLE	AR		08/30/2023	4.837	153,451	0	258,000
000331679	PROVIDENCE VILLAGE	TX		08/30/2023	4.252	167,525	0	247,000
000331680	RUSKIN	FL		08/30/2023	4.546	157,888	0	227,050
000331681	BAY SHORE	NY		08/30/2023	4.560	367,156	0	315,000
000331682	HOUSTON	TX		08/30/2023	5.429	100,223	0	175,000
000331683	LANCASTER	PA		08/30/2023	4.984	89,137	0	149,900
000331684	VIRGINIA BEACH	VA		08/30/2023	5.548	135,947	0	255,000
000331685	GROVETOWN	GA		08/30/2023	6.309	254,858	0	442,000
000331686	HAMPTON	VA		08/30/2023	4.106	129,611	0	221,000
000331687	LAGRANGE	GA		08/30/2023	6.556	60,903	0	102,000
000331689	RICHMOND	VA		08/30/2023	6.753	29,781	0	64,000
000331690	GRAND ISLAND	NY		08/30/2023	6.755	29,571	0	80,000
000331691	HAMPTON	VA		08/30/2023	6.632	197,847	0	248,500
000331692	RICHMOND	KY		08/30/2023	6.189	174,331	0	206,000
000331693	CRYSTAL LAKE	IL		08/30/2023	5.601	156,442	0	189,000
000331695	SYLMAR	CA		08/30/2023	6.039	514,222	0	616,000
000331696	NISKAYUNA	NY		08/30/2023	4.724	145,517	0	220,000
000331697	YORK	PA		08/30/2023	4.604	61,145	0	80,000
000331698	KENNESAW	GA		08/30/2023	3.892	234,912	0	320,000
000331700	SALVISA	KY		08/30/2023	4.255	200,071	0	323,000
000331701	SOUTHAVEN	MS		08/30/2023	5.006	123,235	0	204,500
000331703	CAMAS	WA		08/30/2023	5.354	146,407	0	238,000
000331704	RIO RANCHO	NM		08/30/2023	5.106	130,595	0	173,000
000331705	OAKLAND	CA		08/30/2023	5.442	435,969	0	500,000
000331706	CAPE GIRARDEAU	MO		08/30/2023	5.442	91,859	0	104,000
000331709	BARTLETT	TN		08/30/2023	4.844	150,952	0	177,000
000331711	OTISFIELD	ME		08/30/2023	6.493	125,821	0	178,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
000331713	SAN ANTONIO	TX		08/30/2023	6.198	180,200	0	230,000
000331714	NORTH HAVEN	CT		08/30/2023	4.871	160,568	0	261,000
000331715	EVANSVILLE	IN		08/30/2023	4.724	118,809	0	190,000
000331716	HAGERSTOWN	MD		08/30/2023	4.585	200,370	0	258,000
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed						44,613,692	0	78,232,528
000331257	CONVERSE	TX		08/30/2023	4.773	96,550	0	146,663
000331308	CLYDE	NC		08/30/2023	4.737	137,384	0	180,000
000331315	PIEDMONT	OK		08/30/2023	7.285	76,606	0	120,000
000331328	GAFFNEY	SC		08/30/2023	5.848	96,773	0	136,000
000331357	PLATTE CITY	MO		08/30/2023	6.870	72,435	0	109,000
000331358	PIKEVILLE	KY		08/30/2023	6.825	81,971	0	117,000
000331359	TUCSON	AZ		08/30/2023	6.096	82,928	0	127,000
000331364	CARNEYS POINT	NJ		08/30/2023	5.021	96,171	0	117,500
000331370	LAKE WALES	FL		08/30/2023	11.985	22,588	0	58,000
000331383	CHARLOTTE	MI		08/30/2023	5.949	106,502	0	131,250
000331410	ARNAUDVILLE	LA		08/30/2023	6.699	86,076	0	110,000
000331432	TICKFAW	LA		08/30/2023	5.746	91,602	0	122,000
000331437	MOORESVILLE	NC		08/30/2023	5.280	154,226	0	219,000
000331443	DIAMONDHEAD	MS		08/30/2023	5.248	97,975	0	130,000
000331446	SEMMES	AL		08/30/2023	4.729	132,255	0	150,000
000331457	BAKER	LA		08/30/2023	6.143	107,674	0	133,000
000331458	SPOTSYLVANIA	VA		08/30/2023	6.104	147,845	0	190,000
000331479	MARATHON	NY		08/30/2023	6.054	55,936	0	75,000
000331487	CORBIN	KY		08/30/2023	5.927	104,627	0	159,000
000331488	CONNERSVILLE	IN		08/30/2023	5.197	77,438	0	99,500
000331489	RAYMOND	WA		08/30/2023	5.350	88,275	0	136,000
000331491	LONG LAKE	WI		08/30/2023	8.923	39,108	0	75,000
000331493	PIEDMONT	OK		08/30/2023	5.027	77,840	0	122,000
000331527	POCAHONTAS	AR		08/30/2023	7.552	16,634	0	40,000
000331543	RICHLANDS	NC		08/30/2023	5.024	128,937	0	158,000
000331564	NITRO	WV		08/30/2023	5.640	114,825	0	159,000
000331576	TEXARKANA	TX		08/30/2023	5.203	94,674	0	123,600
000331578	SANDY	OR		08/30/2023	4.469	331,253	0	431,000
000331586	TULSA	OK		08/30/2023	4.476	68,260	0	89,000
000331589	CONWAY	SC		08/30/2023	5.640	136,060	0	176,300
000331615	BELDING	MI		08/30/2023	4.760	93,932	0	122,000
000331616	APOLLO	PA		08/30/2023	4.902	112,186	0	147,000
000331650	PROSPECT	OH		08/30/2023	5.285	79,155	0	110,000
000331659	SIDNEY	MT		08/30/2023	6.728	47,930	0	68,600
000331688	WEATHERFORD	OK		08/30/2023	7.419	36,163	0	77,500
000331702	CORBIN	KY		08/30/2023	3.531	121,098	0	158,000
0399999. Mortgages in good standing - Residential mortgages-all other						3,511,893	0	4,822,913
1263	WEST PALM BEACH	FL		03/01/2022	4.300	0	4,214,695	127,760,350
1264	BLOOMINGDALE	GA		03/02/2022	3.500	0	3,099,654	97,494,960
1267	ORLANDO	FL		03/21/2022	4.100	0	9,655,000	77,870,120
1279	BROOMFIELD	CO		07/26/2022	5.100	0	4,422,670	31,925,760
1286	SAVANNAH	GA		03/31/2022	4.200	0	4,253,126	57,868,500
1291	NORTH VENICE	FL		01/09/2023	10.328	0	610,842	59,200,000
1299	ST. LOUIS	MO		07/19/2023	6.000	47,000,000	0	78,000,000
1300	WARRENSVILLE HEIGHTS	OH		07/25/2023	7.250	15,234,000	0	37,000,000
1301	CARMEL	IN		07/25/2023	7.250	25,949,000	0	53,200,000
1302	PITTSBURGH	PA		07/25/2023	7.250	23,278,000	0	43,150,000
1303	TULSA	OK		07/28/2023	6.070	32,600,000	0	50,000,000
1304	TAMPA	FL		09/12/2023	7.840	30,000,000	0	100,000,000
1305	LEBANON	TN		09/21/2023	6.500	32,000,000	0	64,000,000

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0599999. Mortgages in good standing - Commercial mortgages-all other						206,061,000	26,255,987	877,469,690
0899999. Total Mortgages in good standing						254,186,586	26,255,987	960,525,131
1699999. Total - Restructured Mortgages						0	0	0
000325628	BAKERSFIELD	CA		08/31/2023	5.208	298	0	300,274
000325699	MARIENVILLE	PA		06/30/2023	5.079	174	0	100,000
000326347	KELSO	WA		06/30/2023	5.127	3,590	0	309,057
000326379	SOUTH WEBER	UT		06/30/2023	4.950	168	0	644,498
000331251	MIAMI GARDENS	FL		08/30/2023	5.613	202,223	0	260,000
000331282	SHELBY	NC		08/30/2023	4.841	73,673	0	116,000
000331340	BELL BUCKLE	TN		08/30/2023	6.916	159,598	0	127,000
000331462	VALPARAISO	IN		08/30/2023	5.278	140,409	0	220,000
000331485	GERMANTOWN	OH		08/30/2023	5.444	300,960	0	335,000
000331498	REYNOLDSBURG	OH		08/30/2023	5.200	110,894	0	186,000
000331509	STATESBORO	GA		08/30/2023	5.556	60,133	0	96,000
000331529	HUGHES	AR		08/30/2023	5.302	34,304	0	57,000
000331613	LITTLE ROCK	AR		08/30/2023	5.578	89,542	0	150,000
000331675	MODESTO	CA		08/30/2023	5.442	131,222	0	286,000
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed						1,307,188	0	3,186,829
000331263	EDGARTOWN	MA		08/30/2023	4.750	236,409	0	345,000
000331312	VENETA	OR		08/30/2023	7.005	170,562	0	223,000
000331330	BLYTHEVILLE	AR		08/30/2023	5.818	68,615	0	106,000
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other						475,586	0	674,000
2499999. Total - Mortgages with overdue interest over 90 days						1,782,773	0	3,860,829
000325514	SUMMERVILLE	SC		08/31/2023	3.799	664	0	232,000
000325599	HOWELL	MI		06/30/2023	5.464	886	0	378,327
000325909	SAN ANTONIO	TX		06/30/2023	4.198	482	0	235,000
000326360	LINCOLNTON	NC		08/31/2023	5.507	10,262	0	384,123
2699999. Mortgages in process of foreclosure-Residential mortgages-insured or guaranteed						12,294	0	1,229,450
3299999. Total - Mortgages in the process of foreclosure						12,294	0	1,229,450
3399999 - Totals						255,981,653	26,255,987	965,615,410

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
1177	SOUTH ATTLEBORO	MA		07/22/2013	09/27/2023	40,804,882					0		39,903,519	39,903,519			0
0199999. Mortgages closed by repayment						40,804,882	0	0	0	0	0	0	39,903,519	39,903,519	0	0	0
1151	LORTON	VA		09/28/2009		8,056,693					0		669,626	669,626			0
1166	PUYALLUP	WA		02/24/2012		11,829,915					0		256,769	256,769			0
1177	SOUTH ATTLEBORO	MA		07/22/2013		40,804,882					0		303,609	303,609			0
1178	LORTON	VA		09/18/2013		5,760,748					0		61,695	61,695			0
1183	ROSEVILLE	CA		11/20/2014		2,134,331					0		33,702	33,702			0
1188	CINCINNATI	OH		10/02/2015		19,384,991					0		108,158	108,158			0
1189	CINCINNATI	OH		10/02/2015		8,969,841					0		62,845	62,845			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
1190	CINCINNATI	OH		10/02/2015		37,273,968					0		258,039	258,039			0
1196	APEX	NC		09/21/2017		12,655,269					0		74,302	74,302			0
1197	BEL AIR	MD		12/12/2017		46,491,701					0		228,264	228,264			0
1198	NEWPORT	KY		12/19/2017		8,832,747					0		107,825	107,825			0
1199	KENNESAW	GA		03/12/2018		11,102,978					0		90,254	90,254			0
1200	KENNESAW	GA		03/12/2018		7,622,283					0		61,960	61,960			0
1201	KENNESAW	GA		03/12/2018		11,235,157					0		91,328	91,328			0
1202	LONGMONT	CO		04/19/2018		49,557,438					0		255,067	255,067			0
1205	INDIANAPOLIS	IN		06/12/2018		35,760,269					0		162,727	162,727			0
1206	LONGWOOD	FL		07/12/2018		35,194,391					0		157,514	157,514			0
1207	CARMEL	IN		09/10/2018		32,248,984					0		150,305	150,305			0
1209	NORTHLAKE	TX		09/18/2018		40,689,388					0		182,953	182,953			0
1210	COLUMBUS	OH		09/26/2018		55,404,569					0		262,143	262,143			0
1212	KATY	TX		12/21/2018		52,084,026					0		350,983	350,983			0
1214	CEDAR PARK	TX		04/01/2019		39,013,804					0		179,093	179,093			0
1215	SCOTTSDALE	AZ		05/14/2019		51,787,257					0		238,940	238,940			0
1216	OKLAHOMA CITY	OK		07/30/2019		26,254,224					0		127,331	127,331			0
1217	WASHINGTON	DC		08/08/2019		26,845,814					0		119,429	119,429			0
1218	LAND OLAKES	FL		08/12/2019		43,632,408					0		206,666	206,666			0
1219	CINCINNATI	OH		09/20/2019		25,900,326					0		135,230	135,230			0
1222	CALIFORNIA	MD		12/20/2019		19,678,844					0		118,999	118,999			0
1224	MURFREESBORO	TN		03/06/2020		24,656,848					0		118,744	118,744			0
1225	E. WICHITA	KS		04/16/2020		30,841,156					0		158,505	158,505			0
1227	INDIANAPOLIS	IN		06/10/2020		60,500,000					0		280,052	280,052			0
1228	FISHERS	IN		06/15/2020		44,160,000					0		136,190	136,190			0
1229	ORLANDO	FL		08/27/2020		44,098,145					0		207,557	207,557			0
1230	HUNTSVILLE	AL		09/01/2020		47,950,000					0		227,049	227,049			0
1239	SOUTH PORTLAND	ME		12/30/2020		29,800,000					0		126,915	126,915			0
1240	BRANDENTON	FL		12/30/2020		28,600,000					0		121,804	121,804			0
1241	CHARLESTON	SC		12/30/2020		27,000,000					0		114,990	114,990			0
1243	ELLETTSVILLE	IN		04/15/2021		34,000,000					0		217,409	217,409			0
1244	CENTERVILLE	OH		03/29/2021		42,230,000					0		209,941	209,941			0
1245	CLARKSVILLES	TN		04/13/2021		31,000,000					0		150,208	150,208			0
1248	APEX	NC		07/15/2021		3,908,655					0		18,078	18,078			0
1249	STERLING	VA		07/21/2021		40,996,899					0		197,863	197,863			0
1271	SAN JOSE	CA		05/05/2022		35,228,994					0		454,917	454,917			0
1280	PHOENIX	AZ		07/27/2022		49,831,570					0		191,632	191,632			0
1284	RENO	NV		08/12/2022		60,272,826					0		235,484	235,484			0
1296	PITTSBURGH	PA		05/11/2023		0					0		129,727	129,727			0
1300	WARRENSVILLE HEIGHTS	OH		07/25/2023		0					0		11,884	11,884			0
1301	CARMEL	IN		07/25/2023		0					0		20,243	20,243			0
1302	PITTSBURGH	PA		07/25/2023		0					0		18,159	18,159			0
000325639	CARSONVILLE	MI		05/02/2022		406	0	12	0	0	12	0	418	418	0	0	0
000325840	ROUND ROCK	TX		05/02/2022		966	0	30	0	0	30	0	996	996	0	0	0
000326631	KATY	TX		05/02/2022		1,253	0	38	0	0	38	0	1,291	1,291	0	0	0
000326333	CINCINNATI	OH		05/02/2022		424	0	13	0	0	13	0	437	437	0	0	0
000326035	UNION	NJ		05/02/2022		2,286	0	70	0	0	70	0	2,356	2,356	0	0	0
000325625	REDFORD	MI		05/02/2022		162	0	4	0	0	4	0	166	166	0	0	0
000326403	OAK PARK	IL		05/02/2022		365	0	11	0	0	11	0	376	376	0	0	0
000326645	RICHMOND	VA		05/02/2022		3,007	0	92	0	0	92	0	3,099	3,099	0	0	0
000325611	VICTORVILLE	CA		05/02/2022		615	0	18	0	0	18	0	633	633	0	0	0

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

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000326729	BATON ROUGE	LA		05/02/2022		1,642	0	50	0	0	50	0	1,693	1,693	0	0	0
000326492	EASLEY	SC		05/02/2022		131	0	4	0	0	4	0	135	135	0	0	0
000325499	WICHITA	KS		05/02/2022		3,630	0	111	0	0	111	0	3,741	3,741	0	0	0
000325708	PHILADELPHIA	PA		05/02/2022		1,141	0	35	0	0	35	0	1,176	1,176	0	0	0
000326632	NAUGATUCK	CT		05/02/2022		718	0	22	0	0	22	0	740	740	0	0	0
000326700	BARBOURSVILLE	WV		05/02/2022		533	0	16	0	0	16	0	549	549	0	0	0
000326402	HANOVER	IN		05/02/2022		401	0	12	0	0	12	0	414	414	0	0	0
000326048	SPRINGDALE	MD		05/02/2022		2,567	0	79	0	0	79	0	2,646	2,646	0	0	0
000326416	SAGAMORE	PA		05/02/2022		377	0	12	0	0	12	0	389	389	0	0	0
000326714	LEWISBURG	OH		05/02/2022		85,695	0	0	0	0	0	0	85,695	85,695	0	0	0
000325542	BEAVER FALLS	PA		05/02/2022		117	0	3	0	0	3	0	120	120	0	0	0
000325612	CHANDLER	AZ		05/02/2022		836	0	26	0	0	26	0	861	861	0	0	0
000326021	DAYTONA BEACH	FL		05/02/2022		385	0	12	0	0	12	0	397	397	0	0	0
000325854	WILLIAMSTOWN	KY		05/02/2022		1,517	0	46	0	0	46	0	1,563	1,563	0	0	0
000326331	POUGHQUAG	NY		05/02/2022		1,483	0	45	0	0	45	0	1,528	1,528	0	0	0
000325637	MESA	AZ		05/02/2022		1,285	0	34	0	0	34	0	1,319	1,319	0	0	0
000325921	CANTON	OH		05/02/2022		877	0	27	0	0	27	0	904	904	0	0	0
000325623	OCONTO	WI		05/02/2022		175	0	5	0	0	5	0	180	180	0	0	0
000325865	SOUTH BEND	IN		05/02/2022		63	0	2	0	0	2	0	65	65	0	0	0
000326047	TOWNSHIP OF DEPTFORD	NJ		05/02/2022		1,334	0	39	0	0	39	0	1,373	1,373	0	0	0
000326415	STICKNEY	IL		05/02/2022		1,217	0	37	0	0	37	0	1,254	1,254	0	0	0
000326103	LAUREL	MD		05/02/2022		1,271	0	37	0	0	37	0	1,308	1,308	0	0	0
000325338	INTERLACHEN	FL		05/02/2022		324	0	8	0	0	8	0	332	332	0	0	0
000325636	BURGETTSTOWN	PA		05/02/2022		282	0	9	0	0	9	0	291	291	0	0	0
000325326	MONTPELIER	ID		05/02/2022		652	0	20	0	0	20	0	672	672	0	0	0
000325638	CHICAGO	IL		05/02/2022		1,801	0	48	0	0	48	0	1,849	1,849	0	0	0
000326427	GOOSE CREEK	SC		05/02/2022		3,222	0	99	0	0	99	0	3,321	3,321	0	0	0
000325498	COLUMBUS	OH		05/02/2022		630	0	19	0	0	19	0	649	649	0	0	0
000325866	CINCINNATI	OH		05/02/2022		1,279	0	39	0	0	39	0	1,318	1,318	0	0	0
000325484	JACKSON	MS		05/02/2022		971	0	30	0	0	30	0	1,001	1,001	0	0	0
000326712	MIDLOTHIAN	VA		05/02/2022		3,956	0	121	0	0	121	0	4,077	4,077	0	0	0
000325409	WALDORF	MD		05/02/2022		1,184	0	31	0	0	31	0	1,215	1,215	0	0	0
000326586	CROWN POINT	IN		05/02/2022		361	0	11	0	0	11	0	372	372	0	0	0
000326116	ROANOKE	VA		05/02/2022		620	0	19	0	0	19	0	639	639	0	0	0
000325540	MAYS LANDING	NJ		05/02/2022		1,036	0	32	0	0	32	0	1,068	1,068	0	0	0
000326414	NORTH LAS VEGAS	NV		05/02/2022		150	0	5	0	0	5	0	155	155	0	0	0
000325949	BETHESDA	MD		05/02/2022		1,423	0	44	0	0	44	0	1,467	1,467	0	0	0
000325691	VILLA PARK	IL		05/02/2022		617	0	19	0	0	19	0	635	635	0	0	0
000325616	ENGLAND	AR		05/02/2022		272	0	8	0	0	8	0	280	280	0	0	0
000326566	MENTOR	OH		05/02/2022		931	0	28	0	0	28	0	959	959	0	0	0
000325900	ALLENDALE	SC		05/02/2022		1,053	0	32	0	0	32	0	1,085	1,085	0	0	0
000325844	CHARLOTTE	NC		05/02/2022		274	0	8	0	0	8	0	282	282	0	0	0
000325602	RUSSELLVILLE	KY		05/02/2022		66,471	0	0	0	0	0	0	66,471	66,471	0	0	0
000326171	MADISON	IL		05/02/2022		109	0	3	0	0	3	0	112	112	0	0	0
000326338	BALTIMORE	MD		05/02/2022		162	0	5	0	0	5	0	167	167	0	0	0
000325830	BOLINGBROOK	IL		05/02/2022		552	0	17	0	0	17	0	569	569	0	0	0
000326268	SOUTHPORT	NC		05/02/2022		1,206	0	37	0	0	37	0	1,243	1,243	0	0	0
000326241	PEYTON	CO		05/02/2022		27,732	0	849	0	0	849	0	28,581	0	0	(28,581)	(28,581)
000325559	E GREENBUSH	NY		05/02/2022		1,223	0	37	0	0	37	0	1,261	1,261	0	0	0
000326408	SILVER SPRING	MD		05/02/2022		2,617	0	80	0	0	80	0	2,697	2,697	0	0	0
000325927	UPPER MARLBORO	MD		05/02/2022		1,587	0	49	0	0	49	0	1,635	1,635	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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	Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000326706	MIDDLEBURG	FL		05/02/2022		288	0	7	0	0	7	0	295	295	0	0	0
000326108	VIRGINIA BEACH	VA		05/02/2022		507	0	16	0	0	16	0	522	522	0	0	0
000325859	KRUM	TX		05/02/2022		774	0	24	0	0	24	0	798	798	0	0	0
000325617	ALLIANCE	OH		05/02/2022		1,603	0	49	0	0	49	0	1,652	1,652	0	0	0
000326718	SAINT ALBANS	WV		05/02/2022		147	0	4	0	0	4	0	151	151	0	0	0
000326481	AUSTIN	AR		05/02/2022		48,128	0	0	0	0	0	0	48,128	48,128	0	0	0
000325929	BALTIMORE	MD		05/02/2022		171	0	5	0	0	5	0	176	176	0	0	0
000326648	SHELTON	CT		05/02/2022		1,261	0	39	0	0	39	0	1,300	1,300	0	0	0
000325789	LITTLE FERRY	NJ		05/02/2022		1,619	0	50	0	0	50	0	1,669	1,669	0	0	0
000325547	GREAT FALLS	MT		05/02/2022		722	0	22	0	0	22	0	744	744	0	0	0
000325450	LAUREL	MS		05/02/2022		791	0	24	0	0	24	0	815	815	0	0	0
000325463	LANCASTER	OH		05/02/2022		507	0	16	0	0	16	0	522	522	0	0	0
000326565	GLEN BURNIE	MD		05/02/2022		1,134	0	35	0	0	35	0	1,169	1,169	0	0	0
000326267	LEVITTOWN	PA		05/02/2022		500	0	13	0	0	13	0	513	513	0	0	0
000326649	HOUSTON	TX		05/02/2022		807	0	25	0	0	25	0	831	831	0	0	0
000326780	GRANITE FALLS	NC		05/02/2022		266	0	8	0	0	8	0	274	274	0	0	0
000326705	PASADENA	TX		05/02/2022		809	0	25	0	0	25	0	834	834	0	0	0
000326240	NORTON	OH		05/02/2022		1,174	0	36	0	0	36	0	1,210	1,210	0	0	0
000326337	BALL GROUND	GA		05/02/2022		724	0	22	0	0	22	0	746	746	0	0	0
000326579	EASLEY	SC		05/02/2022		2,019	0	62	0	0	62	0	2,081	2,081	0	0	0
000326480	VALLEJO	CA		05/02/2022		1,193	0	37	0	0	37	0	1,229	1,229	0	0	0
000325912	MOUNT HOLLY SPRINGS	PA		05/02/2022		816	0	25	0	0	25	0	841	841	0	0	0
000326419	DOWNINGTOWN	PA		05/02/2022		779	0	24	0	0	24	0	803	803	0	0	0
000325530	INDUSTRY	PA		05/02/2022		1,105	0	34	0	0	34	0	1,139	1,139	0	0	0
000326010	TOPEKA	KS		05/02/2022		434	0	13	0	0	13	0	447	447	0	0	0
000325315	CAMDEN	NJ		05/02/2022		398	0	9	0	0	9	0	407	407	0	0	0
000325390	LUMBERTON	NC		05/02/2022		558	0	17	0	0	17	0	575	575	0	0	0
000325925	MANASSAS	VA		05/02/2022		645	0	20	0	0	20	0	665	665	0	0	0
000325627	WEST LAFAYETTE	OH		05/02/2022		151	0	5	0	0	5	0	155	155	0	0	0
000326322	MOORHEAD	MN		05/02/2022		198	0	6	0	0	6	0	205	205	0	0	0
000325613	NORTH VERNON	IN		05/02/2022		303	0	9	0	0	9	0	313	313	0	0	0
000325460	ORLANDO	FL		05/02/2022		431	0	13	0	0	13	0	444	444	0	0	0
000326334	READFIELD	ME		05/02/2022		49	0	1	0	0	1	0	50	50	0	0	0
000325857	FLORISSANT	MO		05/02/2022		1,947	0	60	0	0	60	0	2,007	2,007	0	0	0
000325531	NIAGARA FALLS	NY		05/02/2022		445	0	14	0	0	14	0	458	458	0	0	0
000325773	SAGINAW	MI		05/02/2022		749	0	23	0	0	23	0	772	772	0	0	0
000326563	JOLIET	IL		05/02/2022		312	0	8	0	0	8	0	320	320	0	0	0
000325628	BAKERSFIELD	CA		05/02/2022		578	0	18	0	0	18	0	595	595	0	0	0
000326265	ETNA	ME		05/02/2022		433	0	8	0	0	8	0	441	441	0	0	0
000326023	LEBANON	ME		05/02/2022		1,408	0	43	0	0	43	0	1,452	1,452	0	0	0
000326577	WARWICK	RI		05/02/2022		66,357	0	1,613	0	0	1,613	0	67,970	67,970	0	0	0
000325856	LAREDO	TX		05/02/2022		843	0	26	0	0	26	0	868	868	0	0	0
000326335	ARCADIA	LA		05/02/2022		1,060	0	32	0	0	32	0	1,092	1,092	0	0	0
000325926	SIX MILE	SC		05/02/2022		605	0	19	0	0	19	0	623	623	0	0	0
000325523	LAKELAND	FL		05/02/2022		929	0	28	0	0	28	0	957	957	0	0	0
000325848	HOLLY HILL	FL		05/02/2022		481	0	15	0	0	15	0	496	496	0	0	0
000326613	WINCHESTER	VA		05/02/2022		1,541	0	47	0	0	47	0	1,588	1,588	0	0	0
000326785	CLARKSVILLE	TN		05/02/2022		740	0	22	0	0	22	0	762	762	0	0	0
000326245	PORTALES	NM		05/02/2022		295	0	9	0	0	9	0	304	304	0	0	0
000325308	SEMMES	AL		05/02/2022		658	0	20	0	0	20	0	678	678	0	0	0
000326315	EDEN	NC		05/02/2022		414	0	13	0	0	13	0	427	427	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000326557	THORNTON	CO		05/02/2022		2,522	0	77	0	0	77	0	2,599	2,599	0	0	0
000326259	MOUNT PLEASANT	MI		05/02/2022		1,063	0	33	0	0	33	0	1,096	1,096	0	0	0
000326327	LANCASTER	KY		05/02/2022		1,435	0	44	0	0	44	0	1,479	1,479	0	0	0
000326160	BALTIMORE	MD		05/02/2022		5,641	0	173	0	0	173	0	5,814	5,814	0	0	0
000326090	FAYETTEVILLE	NC		05/02/2022		677	0	21	0	0	21	0	698	698	0	0	0
000326257	SUNBURY	OH		05/02/2022		3,509	0	107	0	0	107	0	3,616	3,616	0	0	0
000325398	THEODORE	AL		05/02/2022		1,955	0	60	0	0	60	0	2,014	2,014	0	0	0
000325836	LUBBOCK	TX		05/02/2022		254	0	8	0	0	8	0	262	262	0	0	0
000325454	ROUND TOP	NY		05/02/2022		217	0	6	0	0	6	0	223	223	0	0	0
000326029	MISSOULA	MT		05/02/2022		122	0	4	0	0	4	0	126	126	0	0	0
000325524	KILLEEN	TX		05/02/2022		2,430	0	74	0	0	74	0	2,504	2,504	0	0	0
000326486	CLEMENTON	NJ		05/02/2022		1,423	0	44	0	0	44	0	1,466	1,466	0	0	0
000326244	SALEM	MO		05/02/2022		568	0	17	0	0	17	0	585	585	0	0	0
000326709	HOLMES	NY		05/02/2022		1,183	0	36	0	0	36	0	1,219	1,219	0	0	0
000325510	WEST HAVEN	CT		05/02/2022		1,011	0	31	0	0	31	0	1,042	1,042	0	0	0
000326300	SORRENTO	LA		05/02/2022		124	0	4	0	0	4	0	128	128	0	0	0
000326002	GREENSBORO	NC		05/02/2022		328	0	9	0	0	9	0	338	338	0	0	0
000326091	OAK LAWN	IL		05/02/2022		1,027	0	31	0	0	31	0	1,059	1,059	0	0	0
000325384	TEXAS CITY	TX		05/02/2022		2,140	0	66	0	0	66	0	2,205	2,205	0	0	0
000325309	LOUISVILLE	KY		05/02/2022		322	0	10	0	0	10	0	332	332	0	0	0
000326556	COOPER CITY	FL		05/02/2022		166	0	5	0	0	5	0	171	171	0	0	0
000325682	DELANO	CA		05/02/2022		1,550	0	47	0	0	47	0	1,598	1,598	0	0	0
000325980	SHERIDAN	MI		05/02/2022		227	0	7	0	0	7	0	234	234	0	0	0
000326256	TUCSON	AZ		05/02/2022		854	0	25	0	0	25	0	878	878	0	0	0
000326028	LANSING	MI		05/02/2022		779	0	24	0	0	24	0	803	803	0	0	0
000326471	WESTAMPTON	NJ		05/02/2022		697	0	20	0	0	20	0	717	717	0	0	0
000325991	PEARSALL	TX		05/02/2022		47	0	1	0	0	1	0	48	48	0	0	0
000325534	FISHERS	IN		05/02/2022		764	0	23	0	0	23	0	788	788	0	0	0
000325604	COVINGTON	LA		05/02/2022		1,725	0	49	0	0	49	0	1,774	1,774	0	0	0
000325762	WATERFORD WORKS	NJ		05/02/2022		494	0	12	0	0	12	0	506	506	0	0	0
000326797	PARK CITY	KS		05/02/2022		1,204	0	37	0	0	37	0	1,240	1,240	0	0	0
000326187	HAMPTON	VA		05/02/2022		1,100	0	34	0	0	34	0	1,133	1,133	0	0	0
000326199	PRINCETON	NJ		05/02/2022		338	0	8	0	0	8	0	346	346	0	0	0
000325917	MOUNT MORRIS	MI		05/02/2022		269	0	8	0	0	8	0	277	277	0	0	0
000325992	TENAHA	TX		05/02/2022		346	0	8	0	0	8	0	354	354	0	0	0
000325466	DALZELL	SC		05/02/2022		705	0	20	0	0	20	0	724	724	0	0	0
000326623	ECTOR	TX		05/02/2022		345	0	11	0	0	11	0	356	356	0	0	0
000326325	BARDSTOWN	KY		05/02/2022		2,657	0	81	0	0	81	0	2,738	2,738	0	0	0
000326172	WEST SALEM	OH		05/02/2022		570	0	17	0	0	17	0	587	587	0	0	0
000326707	ROANOKE RAPIDS	NC		05/02/2022		720	0	22	0	0	22	0	742	742	0	0	0
000326540	FAYETTEVILLE	NC		05/02/2022		486	0	15	0	0	15	0	500	500	0	0	0
000325680	WATERTOWN	NY		05/02/2022		554	0	17	0	0	17	0	571	571	0	0	0
000325847	GLASSBORO	NJ		05/02/2022		166	0	5	0	0	5	0	170	170	0	0	0
000326339	SANFORD	FL		05/02/2022		284	0	9	0	0	9	0	293	293	0	0	0
000325465	SOUTH BEND	IN		05/02/2022		1,216	0	37	0	0	37	0	1,253	1,253	0	0	0
000326186	BALTIMORE	MD		05/02/2022		496	0	15	0	0	15	0	511	511	0	0	0
000325833	ANGIER	NC		05/02/2022		5,142	0	157	0	0	157	0	5,299	5,299	0	0	0
000326610	ERIE	PA		05/02/2022		422	0	13	0	0	13	0	435	435	0	0	0
000325535	TOLEDO	OH		05/02/2022		732	0	22	0	0	22	0	754	754	0	0	0
000325777	ELKINS PARK	PA		05/02/2022		1,281	0	39	0	0	39	0	1,320	1,320	0	0	0
000325430	DAYTON	TX		05/02/2022		760	0	23	0	0	23	0	784	784	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000325500	STURGEON BAY	WI		05/02/2022		559	0	17	0	0	17	0	576	576	0	0	0
000326845	WILLIAMSTON	SC		05/02/2022		468	0	14	0	0	14	0	481	481	0	0	0
000325686	COWGILL	MO		05/02/2022		535	0	16	0	0	16	0	551	551	0	0	0
000326179	WATERLOO	NE		05/02/2022		3,728	0	114	0	0	114	0	3,842	3,842	0	0	0
000326450	MINEOLA	TX		05/02/2022		754	0	23	0	0	23	0	777	777	0	0	0
000326617	BATON ROUGE	LA		05/02/2022		815	0	25	0	0	25	0	840	840	0	0	0
000325444	BELTON	MO		05/02/2022		750	0	23	0	0	23	0	773	773	0	0	0
000326692	HUNTINGTOWN	MD		05/02/2022		2,366	0	72	0	0	72	0	2,439	2,439	0	0	0
000326394	FORT WAYNE	IN		05/02/2022		1,223	0	37	0	0	37	0	1,260	1,260	0	0	0
000326464	ROMULUS	MI		05/02/2022		765	0	23	0	0	23	0	788	788	0	0	0
000326166	RUSKIN	FL		05/02/2022		282	0	8	0	0	8	0	290	290	0	0	0
000325825	ATLANTA	GA		05/02/2022		747	0	23	0	0	23	0	770	770	0	0	0
000325527	BLOOMFIELD HILLS	MI		05/02/2022		1,904	0	58	0	0	58	0	1,962	1,962	0	0	0
000326520	WEAVERVILLE	NC		05/02/2022		1,426	0	44	0	0	44	0	1,470	1,470	0	0	0
000325443	INDIANAPOLIS	IN		05/02/2022		173	0	5	0	0	5	0	178	178	0	0	0
000326478	MILWAUKEE	WI		05/02/2022		478	0	15	0	0	15	0	493	493	0	0	0
000326776	SPRINGDALE	AR		05/02/2022		626	0	18	0	0	18	0	644	644	0	0	0
000326178	WAUWATOSA	WI		05/02/2022		8,100	0	238	0	0	238	0	8,339	8,339	0	0	0
000325985	STEPHENVILLE	TX		05/02/2022		836	0	26	0	0	26	0	861	861	0	0	0
000326774	GRANITE FALLS	NC		05/02/2022		678	0	21	0	0	21	0	699	699	0	0	0
000326006	LEVITTOWN	PA		05/02/2022		481	0	14	0	0	14	0	495	495	0	0	0
000326616	AUBREY	TX		05/02/2022		918	0	28	0	0	28	0	946	946	0	0	0
000325971	VON ORMY	TX		05/02/2022		893	0	27	0	0	27	0	921	921	0	0	0
000325673	CONSTABLEVILLE	NY		05/02/2022		184	0	6	0	0	6	0	190	190	0	0	0
000326304	CHANDLER	IN		05/02/2022		178	0	5	0	0	5	0	183	183	0	0	0
000326463	MOBILE	AL		05/02/2022		1,084	0	30	0	0	30	0	1,114	1,114	0	0	0
000326221	ORLANDO	FL		05/02/2022		789	0	24	0	0	24	0	813	813	0	0	0
000326533	CLEVELAND	MS		05/02/2022		399	0	12	0	0	12	0	411	411	0	0	0
000325998	LONOKE	AR		05/02/2022		399	0	12	0	0	12	0	411	411	0	0	0
000325514	SUMMERVILLE	SC		05/02/2022		322	0	10	0	0	10	0	332	332	0	0	0
000326177	VIRGINIA BEACH	VA		05/02/2022		775	0	24	0	0	24	0	799	799	0	0	0
000325539	SIOUX CITY	IA		05/02/2022		735	0	23	0	0	23	0	757	757	0	0	0
000326080	GONZALES	LA		05/02/2022		1,668	0	51	0	0	51	0	1,719	1,719	0	0	0
000326545	BETHPAGE	NY		05/02/2022		1,583	0	48	0	0	48	0	1,631	1,631	0	0	0
000325385	COLONIAL BEACH	VA		05/02/2022		984	0	30	0	0	30	0	1,014	1,014	0	0	0
000326150	SAINT LOUIS	MO		05/02/2022		327	0	10	0	0	10	0	337	337	0	0	0
000325441	HUTCHINSON	MN		05/02/2022		239	0	7	0	0	7	0	246	246	0	0	0
000325511	ELK MOUND	WI		05/02/2022		684	0	21	0	0	21	0	705	705	0	0	0
000325697	ROME	NY		05/02/2022		318	0	10	0	0	10	0	327	327	0	0	0
000326019	MONMOUTH JCT	NJ		05/02/2022		3,138	0	96	0	0	96	0	3,234	3,234	0	0	0
000326317	ROSEDALE	MD		05/02/2022		2,362	0	69	0	0	69	0	2,431	2,431	0	0	0
000325608	FARMLAND	IN		05/02/2022		82,911	0	2,538	0	0	2,538	0	85,449	85,449	0	0	0
000326462	MASON	MI		05/02/2022		892	0	27	0	0	27	0	919	919	0	0	0
000326772	GLENN HEIGHTS	TX		05/02/2022		1,142	0	35	0	0	35	0	1,177	1,177	0	0	0
000326302	GLENDALE	AZ		05/02/2022		20	0	1	0	0	1	0	20	20	0	0	0
000326786	CASTLE HAYNE	NC		05/02/2022		920	0	28	0	0	28	0	948	948	0	0	0
000326842	ELLINGTON	MO		05/02/2022		813	0	25	0	0	25	0	837	837	0	0	0
000325373	KOKOMO	IN		05/02/2022		882	0	27	0	0	27	0	909	909	0	0	0
000326176	CHICAGO	IL		05/02/2022		1,624	0	50	0	0	50	0	1,674	1,674	0	0	0
000325838	CONCORD	NC		05/02/2022		970	0	29	0	0	29	0	999	999	0	0	0
000325754	MUKWONAGO	WI		05/02/2022		177	0	5	0	0	5	0	182	182	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
000326558	COVENTRY	RI		05/02/2022		94	0	3	0	0	3	0	97	97	0	0	0
000325698	LUGOFF	SC		05/02/2022		340	0	10	0	0	10	0	350	350	0	0	0
000326246	MERIDEN	CT		05/02/2022		9,722	0	298	0	0	298	0	10,020	10,020	0	0	0
000326488	ORCHARD PARK	NY		05/02/2022		987	0	30	0	0	30	0	1,018	1,018	0	0	0
000325824	LANDOVER	MD		05/02/2022		849	0	24	0	0	24	0	873	873	0	0	0
000325740	OWINGS MILLS	MD		05/02/2022		2,345	0	72	0	0	72	0	2,417	2,417	0	0	0
000326461	DETROIT	MI		05/02/2022		29	0	1	0	0	1	0	30	30	0	0	0
000325982	WHEATON	IL		05/02/2022		1,106	0	29	0	0	29	0	1,134	1,134	0	0	0
000326018	YELM	WA		05/02/2022		573	0	17	0	0	17	0	590	590	0	0	0
000325456	CINCINNATI	OH		05/02/2022		907	0	28	0	0	28	0	934	934	0	0	0
000325810	MERRILLVILLE	IN		05/02/2022		1,211	0	37	0	0	37	0	1,248	1,248	0	0	0
000326696	HOCKLEY	TX		05/02/2022		690	0	21	0	0	21	0	711	711	0	0	0
000326510	ANNA	IL		05/02/2022		281	0	9	0	0	9	0	289	289	0	0	0
000325504	JUNCTION CITY	KS		05/02/2022		42,816	0	1,311	0	0	1,311	0	44,127	44,127	0	0	0
000325988	MECHANICSVILLE	VA		05/02/2022		3,365	0	103	0	0	103	0	3,468	3,468	0	0	0
000325351	MAYBELL	CO		05/02/2022		218	0	7	0	0	7	0	225	225	0	0	0
000325891	SEABECK	WA		05/02/2022		2,104	0	64	0	0	64	0	2,169	2,169	0	0	0
000325816	COLUMBUS	OH		05/02/2022		478	0	15	0	0	15	0	493	493	0	0	0
000325732	MANHATTAN	MT		05/02/2022		509	0	13	0	0	13	0	522	522	0	0	0
000325364	CHICAGO	IL		05/02/2022		1,064	0	33	0	0	33	0	1,096	1,096	0	0	0
000325974	WESTMINSTER	CO		05/02/2022		123	0	4	0	0	4	0	127	127	0	0	0
000326441	CORTLANDT MANOR	NY		05/02/2022		1,301	0	40	0	0	40	0	1,341	1,341	0	0	0
000326538	PITTSBURGH	PA		05/02/2022		728	0	22	0	0	22	0	750	750	0	0	0
000325802	WORCESTER	MA		05/02/2022		443	0	13	0	0	13	0	457	457	0	0	0
000326073	FAIRBURN	GA		05/02/2022		260	0	8	0	0	8	0	267	267	0	0	0
000326143	ALLENTOWN	PA		05/02/2022		99	0	3	0	0	3	0	102	102	0	0	0
000326385	IDALOU	TX		05/02/2022		202	0	6	0	0	6	0	208	208	0	0	0
000325352	SOUTH HOLLAND	IL		05/02/2022		373	0	10	0	0	10	0	383	383	0	0	0
000326695	BRANDYWINE	MD		05/02/2022		1,306	0	38	0	0	38	0	1,344	1,344	0	0	0
000325664	SAINT PETERSBURG	FL		05/02/2022		293	0	9	0	0	9	0	302	302	0	0	0
000326467	NEW ORLEANS	LA		05/02/2022		368	0	10	0	0	10	0	378	378	0	0	0
000326821	ILION	NY		05/02/2022		370	0	11	0	0	11	0	381	381	0	0	0
000325519	HOMESTEAD	FL		05/02/2022		1,101	0	34	0	0	34	0	1,135	1,135	0	0	0
000326370	BRYAN	TX		05/02/2022		882	0	27	0	0	27	0	909	909	0	0	0
000326169	FARMINGTON	NM		05/02/2022		2,218	0	68	0	0	68	0	2,286	2,286	0	0	0
000325803	LEXINGTON	KY		05/02/2022		5,989	0	183	0	0	183	0	6,172	6,172	0	0	0
000325580	NEW OXFORD	PA		05/02/2022		385	0	12	0	0	12	0	397	397	0	0	0
000326384	BRANDYWINE	MD		05/02/2022		1,568	0	48	0	0	48	0	1,616	1,616	0	0	0
000326086	FORT WAYNE	IN		05/02/2022		709	0	22	0	0	22	0	730	730	0	0	0
000326849	LINCOLN	DE		05/02/2022		288	0	9	0	0	9	0	296	296	0	0	0
000326142	LINDENHURST	IL		05/02/2022		1,202	0	37	0	0	37	0	1,239	1,239	0	0	0
000326440	LUCEDALE	MS		05/02/2022		657	0	20	0	0	20	0	677	677	0	0	0
000326607	RIVERSIDE	CA		05/02/2022		1,560	0	48	0	0	48	0	1,607	1,607	0	0	0
000325688	PARIS	NY		05/02/2022		211	0	6	0	0	6	0	217	217	0	0	0
000326452	QUEENS VILLAGE	NY		05/02/2022		948	0	27	0	0	27	0	975	975	0	0	0
000326750	SMYRNA	DE		05/02/2022		1,019	0	31	0	0	31	0	1,051	1,051	0	0	0
000326307	PHENIX CITY	AL		05/02/2022		791	0	22	0	0	22	0	814	814	0	0	0
000325432	EDGEWOOD	MD		05/02/2022		597	0	18	0	0	18	0	615	615	0	0	0
000325758	STOCKTON	CA		05/02/2022		456	0	14	0	0	14	0	470	470	0	0	0
000326084	ASTON	PA		05/02/2022		3,394	0	98	0	0	98	0	3,492	3,492	0	0	0
000325502	CONCORD	GA		05/02/2022		1,922	0	59	0	0	59	0	1,980	1,980	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
000325459	ATLANTA	GA		05/02/2022		1,794	0	55	0	0	55	0	1,849	1,849	0	0	0
000325972	BALTIMORE	MD		05/02/2022		7,872	0	239	0	0	239	0	8,111	8,111	0	0	0
000325590	MAYS LANDING	NJ		05/02/2022		631	0	19	0	0	19	0	650	650	0	0	0
000326681	KRESGEVILLE	PA		05/02/2022		768	0	24	0	0	24	0	792	792	0	0	0
000325999	NORMAN PARK	GA		05/02/2022		728	0	22	0	0	22	0	750	750	0	0	0
000326238	HAZEL CREST	IL		05/02/2022		57	0	2	0	0	2	0	59	59	0	0	0
000325827	SOUTHFIELD	MI		05/02/2022		928	0	28	0	0	28	0	956	956	0	0	0
000325447	JAMAICA	NY		05/02/2022		1,079	0	28	0	0	28	0	1,106	1,106	0	0	0
000326008	LEDYARD	CT		05/02/2022		261	0	8	0	0	8	0	269	269	0	0	0
000326846	TURLOCK	CA		05/02/2022		956	0	28	0	0	28	0	984	984	0	0	0
000326604	HONEYVILLE	UT		05/02/2022		619	0	19	0	0	19	0	638	638	0	0	0
000325987	CRAIG	CO		05/02/2022		129	0	4	0	0	4	0	132	132	0	0	0
000326693	CENTRAL SQUARE	NY		05/02/2022		4,135	0	127	0	0	127	0	4,262	4,262	0	0	0
000326097	SOUTHBRIDGE	MA		05/02/2022		482	0	15	0	0	15	0	497	497	0	0	0
000326833	BEAUMONT	CA		05/02/2022		1,587	0	49	0	0	49	0	1,635	1,635	0	0	0
000326521	WAYNESVILLE	MO		05/02/2022		779	0	21	0	0	21	0	801	801	0	0	0
000326465	TALLADEGA	AL		05/02/2022		350	0	11	0	0	11	0	360	360	0	0	0
000326847	SELLERSBURG	IN		05/02/2022		561	0	17	0	0	17	0	578	578	0	0	0
000325433	ALLENTON	MI		05/02/2022		859	0	22	0	0	22	0	882	882	0	0	0
000325661	KOKOMO	IN		05/02/2022		524	0	16	0	0	16	0	540	540	0	0	0
000326479	SICKLERVILLE	NJ		05/02/2022		1,493	0	45	0	0	45	0	1,538	1,538	0	0	0
000326431	CANTON	MS		05/02/2022		1,284	0	39	0	0	39	0	1,323	1,323	0	0	0
000326673	WAPPINGERS FALLS	NY		05/02/2022		798	0	24	0	0	24	0	823	823	0	0	0
000325597	MUSKEGON	MI		05/02/2022		657	0	20	0	0	20	0	677	677	0	0	0
000326203	SAN ANTONIO	TX		05/02/2022		507	0	16	0	0	16	0	523	523	0	0	0
000325723	PLAQUEMINE	LA		05/02/2022		877	0	26	0	0	26	0	902	902	0	0	0
000325369	DALLAS	TX		05/02/2022		1,040	0	32	0	0	32	0	1,072	1,072	0	0	0
000325341	PARISH	NY		05/02/2022		202	0	6	0	0	6	0	208	208	0	0	0
000325951	TUCSON	AZ		05/02/2022		920	0	28	0	0	28	0	948	948	0	0	0
000326217	RICHMOND	VA		05/02/2022		1,327	0	41	0	0	41	0	1,368	1,368	0	0	0
000326459	MILLHEIM	PA		05/02/2022		371	0	9	0	0	9	0	381	381	0	0	0
000326147	ROXBORO	NC		05/02/2022		798	0	24	0	0	24	0	822	822	0	0	0
000325895	OWENTON	KY		05/02/2022		137	0	3	0	0	3	0	140	140	0	0	0
000325653	HENRICO	VA		05/02/2022		1,669	0	51	0	0	51	0	1,720	1,720	0	0	0
000326515	PHILADELPHIA	NY		05/02/2022		44,855	0	1,373	0	0	1,373	0	46,228	46,228	0	0	0
000325438	CLEMENTON	NJ		05/02/2022		774	0	24	0	0	24	0	798	798	0	0	0
000326813	JACKSON	MI		05/02/2022		971	0	30	0	0	30	0	1,001	1,001	0	0	0
000326529	PHILADELPHIA	PA		05/02/2022		339	0	10	0	0	10	0	350	350	0	0	0
000325411	EAGLE BRIDGE	NY		05/02/2022		637	0	20	0	0	20	0	656	656	0	0	0
000326064	TUCSON	AZ		05/02/2022		432	0	13	0	0	13	0	445	445	0	0	0
000326827	THORNTON	CO		05/02/2022		1,569	0	48	0	0	48	0	1,617	1,617	0	0	0
000325426	COLUMBUS	OH		05/02/2022		636	0	19	0	0	19	0	655	655	0	0	0
000326769	EL DORADO	AR		05/02/2022		603	0	18	0	0	18	0	621	621	0	0	0
000326742	HOUSTON	TX		05/02/2022		134	0	3	0	0	3	0	137	137	0	0	0
000326076	MANY	LA		05/02/2022		1,418	0	43	0	0	43	0	1,462	1,462	0	0	0
000326756	PEA RIDGE	AR		05/02/2022		145	0	4	0	0	4	0	150	150	0	0	0
000325342	WOBURN	MA		05/02/2022		17,965	0	550	0	0	550	0	18,515	18,515	0	0	0
000325896	SICKLERVILLE	NJ		05/02/2022		221	0	7	0	0	7	0	228	228	0	0	0
000326444	CALABASAS	CA		05/02/2022		560	0	17	0	0	17	0	577	577	0	0	0
000325598	MOBERLY	MO		05/02/2022		48	0	1	0	0	1	0	50	50	0	0	0
000326388	ROCHESTER	NY		05/02/2022		766	0	23	0	0	23	0	790	790	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
000326686	RED BLUFF	CA		05/02/2022		1,065	0	33	0	0	33	0	1,098	1,098	0	0	0
000325807	HAMPSTEAD	NH		05/02/2022		807	0	25	0	0	25	0	832	832	0	0	0
000325412	KINGSBURY	TX		05/02/2022		27	0	1	0	0	1	0	28	28	0	0	0
000325584	CICERO	NY		05/02/2022		699	0	21	0	0	21	0	721	721	0	0	0
000325963	SOUTH BEND	IN		05/02/2022		53	0	2	0	0	2	0	55	55	0	0	0
000325665	BELLEVILLE	IL		05/02/2022		133	0	4	0	0	4	0	136	136	0	0	0
000326061	PLAINFIELD	IL		05/02/2022		1,405	0	40	0	0	40	0	1,445	1,445	0	0	0
000326768	ROCKY POINT	NC		05/02/2022		694	0	21	0	0	21	0	715	715	0	0	0
000325367	HERMITAGE	TN		05/02/2022		1,334	0	41	0	0	41	0	1,375	1,375	0	0	0
000325818	VIENNA	IL		05/02/2022		4,934	0	151	0	0	151	0	5,085	5,085	0	0	0
000325595	NEW ALBANY	IN		05/02/2022		615	0	19	0	0	19	0	634	634	0	0	0
000326838	MILLVILLE	NJ		05/02/2022		407	0	12	0	0	12	0	419	419	0	0	0
000326811	BRISTOL	PA		05/02/2022		682	0	21	0	0	21	0	703	703	0	0	0
000325366	COLUMBIA	SC		05/02/2022		789	0	24	0	0	24	0	813	813	0	0	0
000326825	LONG BEACH	CA		05/02/2022		1,179	0	36	0	0	36	0	1,215	1,215	0	0	0
000326159	FRANKSVILLE	WI		05/02/2022		888	0	27	0	0	27	0	915	915	0	0	0
000325976	KANNAPOLIS	NC		05/02/2022		109	0	3	0	0	3	0	112	112	0	0	0
000325734	SURPRISE	AZ		05/02/2022		541	0	16	0	0	16	0	557	557	0	0	0
000326215	CROFTON	MD		05/02/2022		28,799	0	882	0	0	882	0	29,681	29,681	0	0	0
000326290	WOOD RIVER	IL		05/02/2022		2,553	0	78	0	0	78	0	2,632	2,632	0	0	0
000326213	BOWIE	MD		05/02/2022		125	0	3	0	0	3	0	128	128	0	0	0
000325978	WILMERDING	PA		05/02/2022		462	0	14	0	0	14	0	476	476	0	0	0
000326399	EPSOM	NH		05/02/2022		646	0	20	0	0	20	0	666	666	0	0	0
000325410	WACO	TX		05/02/2022		665	0	20	0	0	20	0	686	686	0	0	0
000325736	SALEM TWP	ME		05/02/2022		360	0	11	0	0	11	0	371	371	0	0	0
000326539	CARMEL	NY		05/02/2022		19,875	0	608	0	0	608	0	20,483	20,483	0	0	0
000325964	BLUE ISLAND	IL		05/02/2022		1,918	0	59	0	0	59	0	1,977	1,977	0	0	0
000326227	HAVRE DE GRACE	MD		05/02/2022		673	0	21	0	0	21	0	694	694	0	0	0
000325722	TAMPA	FL		05/02/2022		1,546	0	47	0	0	47	0	1,594	1,594	0	0	0
000326442	POWERS	MI		05/02/2022		2,062	0	63	0	0	63	0	2,125	2,125	0	0	0
000326200	CARSON	CA		05/02/2022		25,769	0	598	0	0	598	0	26,367	26,367	0	0	0
000325507	MADISON	WI		05/02/2022		966	0	30	0	0	30	0	996	996	0	0	0
000326609	HUDSON	MA		05/02/2022		3,348	0	102	0	0	102	0	3,451	3,451	0	0	0
000326386	SOUTH BEND	IN		05/02/2022		89	0	2	0	0	2	0	92	92	0	0	0
000325437	DORCHESTER	MA		05/02/2022		2,893	0	89	0	0	89	0	2,982	2,982	0	0	0
000326740	CRYSTAL LAKE	IL		05/02/2022		1,369	0	42	0	0	42	0	1,411	1,411	0	0	0
000325977	PHILADELPHIA	PA		05/02/2022		1,916	0	58	0	0	58	0	1,974	1,974	0	0	0
000325340	GRAIN VALLEY	MO		05/02/2022		1,251	0	38	0	0	38	0	1,289	1,289	0	0	0
000326754	KISSIMMEE	FL		05/02/2022		60,837	0	1,659	0	0	1,659	0	62,496	62,496	0	0	0
000325880	ARLINGTON	TX		05/02/2022		343	0	10	0	0	10	0	352	352	0	0	0
000325805	ANDOVER	MA		05/02/2022		474	0	14	0	0	14	0	488	488	0	0	0
000326282	WETUMPKA	AL		05/02/2022		1,662	0	51	0	0	51	0	1,713	1,713	0	0	0
000325588	MADERA	CA		05/02/2022		1,239	0	38	0	0	38	0	1,277	1,277	0	0	0
000326505	WARNER ROBINS	GA		05/02/2022		493	0	14	0	0	14	0	507	507	0	0	0
000325332	DURHAM	NC		05/02/2022		349	0	11	0	0	11	0	360	360	0	0	0
000326449	OXFORD	AL		05/02/2022		1,034	0	32	0	0	32	0	1,066	1,066	0	0	0
000326296	VINELAND	NJ		05/02/2022		2,783	0	84	0	0	84	0	2,867	2,867	0	0	0
000325872	HURON	TN		05/02/2022		375	0	11	0	0	11	0	385	385	0	0	0
000326352	FREMONT	MI		05/02/2022		192	0	6	0	0	6	0	198	198	0	0	0
000325700	BAYTOWN	TX		05/02/2022		514	0	13	0	0	13	0	528	528	0	0	0
000325402	PORT BYRON	IL		05/02/2022		353	0	11	0	0	11	0	363	363	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
000326594	BEDFORD HEIGHTS	OH		05/02/2022		490	0	14	0	0	14	0	504	504	0	0	0
000326734	CORDOVA	TN		05/02/2022		1,432	0	35	0	0	35	0	1,467	1,467	0	0	0
000326664	WELCOME	MD		05/02/2022		1,525	0	47	0	0	47	0	1,571	1,571	0	0	0
000326366	CORAL SPRINGS	FL		05/02/2022		959	0	27	0	0	27	0	986	986	0	0	0
000325713	BAY SHORE	NY		05/02/2022		779	0	22	0	0	22	0	801	801	0	0	0
000326448	CROSS LANES	WV		05/02/2022		158	0	5	0	0	5	0	163	163	0	0	0
000326136	EMERY	UT		05/02/2022		264	0	8	0	0	8	0	272	272	0	0	0
000326378	AUSTIN	IN		05/02/2022		275	0	8	0	0	8	0	283	283	0	0	0
000326802	PERRY	MI		05/02/2022		951	0	29	0	0	29	0	980	980	0	0	0
000326351	SPOKANE	WA		05/02/2022		13,719	0	420	0	0	420	0	14,139	14,139	0	0	0
000326816	DAVENPORT	IA		05/02/2022		91	0	3	0	0	3	0	94	94	0	0	0
000325347	MONTGOMERY	AL		05/02/2022		281	0	9	0	0	9	0	290	290	0	0	0
000325873	ASHEBORO	NC		05/02/2022		253	0	6	0	0	6	0	259	259	0	0	0
000326421	FEASTERVILLE TREVOSE	PA		05/02/2022		93,824	0	2,216	0	0	2,216	0	96,040	96,040	0	0	0
000326803	GREENSBORO	NC		05/02/2022		275	0	8	0	0	8	0	284	284	0	0	0
000325658	BLYTHE	CA		05/02/2022		521	0	16	0	0	16	0	537	537	0	0	0
000325561	MIDLOTHIAN	TX		05/02/2022		3,042	0	93	0	0	93	0	3,135	3,135	0	0	0
000326503	HAMPTON	CT		05/02/2022		1,486	0	45	0	0	45	0	1,531	1,531	0	0	0
000325884	MONTGOMERY	AL		05/02/2022		513	0	16	0	0	16	0	528	528	0	0	0
000326759	FORT WORTH	TX		05/02/2022		713	0	22	0	0	22	0	735	735	0	0	0
000325400	FAYETTEVILLE	PA		05/02/2022		1,019	0	29	0	0	29	0	1,048	1,048	0	0	0
000326592	MIAMI	FL		05/02/2022		900	0	28	0	0	28	0	928	928	0	0	0
000326815	JAMAICA	NY		05/02/2022		2,370	0	73	0	0	73	0	2,443	2,443	0	0	0
000326517	ELKTON	MD		05/02/2022		815	0	25	0	0	25	0	840	840	0	0	0
000326350	JACKSONVILLE	FL		05/02/2022		793	0	21	0	0	21	0	814	814	0	0	0
000325870	SOMERTON	AZ		05/02/2022		847	0	26	0	0	26	0	873	873	0	0	0
000326420	JACKSON	MS		05/02/2022		654	0	20	0	0	20	0	675	675	0	0	0
000326662	EMMETSBURG	IA		05/02/2022		212	0	7	0	0	7	0	219	219	0	0	0
000326219	SANTA CLARITA	CA		05/02/2022		237	0	6	0	0	6	0	243	243	0	0	0
000326294	SAINT ROSE	LA		05/02/2022		1,500	0	46	0	0	46	0	1,546	1,546	0	0	0
000325343	BUCKSPORT	ME		05/02/2022		3,908	0	120	0	0	120	0	4,027	4,027	0	0	0
000325725	URIAH	AL		05/02/2022		1,040	0	32	0	0	32	0	1,072	1,072	0	0	0
000325641	GAYLORD	MI		05/02/2022		214	0	7	0	0	7	0	220	220	0	0	0
000326434	WINTHROP	ME		05/02/2022		860	0	26	0	0	26	0	886	886	0	0	0
000325585	CHICAGO	IL		05/02/2022		231	0	7	0	0	7	0	238	238	0	0	0
000326676	ABBEVILLE	SC		05/02/2022		2,254	0	69	0	0	69	0	2,323	2,323	0	0	0
000325953	PATASKALA	OH		05/02/2022		975	0	30	0	0	30	0	1,005	1,005	0	0	0
000326732	HORIZON CITY	TX		05/02/2022		1,345	0	41	0	0	41	0	1,386	1,386	0	0	0
000326800	LAKE WORTH	FL		05/02/2022		830	0	23	0	0	23	0	853	853	0	0	0
000325941	PHILADELPHIA	PA		05/02/2022		93	0	3	0	0	3	0	96	96	0	0	0
000326078	BALTIMORE	MD		05/02/2022		46,553	0	1,425	0	0	1,425	0	47,978	47,978	0	0	0
000326674	SAN ANTONIO	TX		05/02/2022		256	0	8	0	0	8	0	264	264	0	0	0
000326432	OZARK	MO		05/02/2022		1,171	0	36	0	0	36	0	1,207	1,207	0	0	0
000326814	HILTON	NY		05/02/2022		829	0	25	0	0	25	0	855	855	0	0	0
000325871	CEDAR RAPIDS	IA		05/02/2022		546	0	16	0	0	16	0	562	562	0	0	0
000326744	BAKER	LA		05/02/2022		1,644	0	50	0	0	50	0	1,694	1,694	0	0	0
000326661	CAMDEN	SC		05/02/2022		537	0	15	0	0	15	0	551	551	0	0	0
000325428	ANNISTON	AL		05/02/2022		371	0	11	0	0	11	0	382	382	0	0	0
000326121	INDIANAPOLIS	IN		05/02/2022		488	0	15	0	0	15	0	503	503	0	0	0
000325358	TUSCALOOSA	AL		05/02/2022		397	0	12	0	0	12	0	409	409	0	0	0
000326356	LAFAYETTE	LA		05/02/2022		434	0	13	0	0	13	0	447	447	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
000325565	Chicopee	MA		05/02/2022		1,412	0	43	0	0	43	0	1,455	1,455	0	0	0
000326598	TAMARAC	FL		05/02/2022		1,511	0	46	0	0	46	0	1,557	1,557	0	0	0
000325323	LA GRANGE	NC		05/02/2022		425	0	12	0	0	12	0	437	437	0	0	0
000326128	LAS VEGAS	NV		05/02/2022		499	0	15	0	0	15	0	515	515	0	0	0
000326031	LUBBOCK	TX		05/02/2022		728	0	22	0	0	22	0	750	750	0	0	0
000325578	NEW ORLEANS	LA		05/02/2022		130	0	4	0	0	4	0	134	134	0	0	0
000326585	GLEN BURNIE	MD		05/02/2022		1,188	0	36	0	0	36	0	1,224	1,224	0	0	0
000326045	CASA GRANDE	AZ		05/02/2022		1,093	0	33	0	0	33	0	1,127	1,127	0	0	0
000326808	TEANECK	NJ		05/02/2022		662	0	20	0	0	20	0	682	682	0	0	0
000326101	MILTON	FL		05/02/2022		216	0	7	0	0	7	0	222	222	0	0	0
000325481	METHUEN	MA		05/02/2022		1,448	0	44	0	0	44	0	1,492	1,492	0	0	0
000326190	BAXTER SPRINGS	KS		05/02/2022		270	0	8	0	0	8	0	278	278	0	0	0
000326655	LOGANVILLE	GA		05/02/2022		916	0	28	0	0	28	0	944	944	0	0	0
000326413	ASHAWAY	RI		05/02/2022		1,924	0	59	0	0	59	0	1,983	1,983	0	0	0
000325336	OOLOGAH	OK		05/02/2022		1,482	0	45	0	0	45	0	1,527	1,527	0	0	0
000326299	STEGER	IL		05/02/2022		81	0	2	0	0	2	0	84	84	0	0	0
000325496	PHILADELPHIA	PA		05/02/2022		483	0	15	0	0	15	0	498	498	0	0	0
000326653	YULEE	FL		05/02/2022		4,273	0	131	0	0	131	0	4,403	4,403	0	0	0
000326355	WICHITA	KS		05/02/2022		107	0	3	0	0	3	0	110	110	0	0	0
000326597	LEICESTER	MA		05/02/2022		1,299	0	40	0	0	40	0	1,339	1,338	0	0	0
000326737	ODESSA	TX		05/02/2022		1,272	0	39	0	0	39	0	1,311	1,311	0	0	0
000326127	BAKERSFIELD	CA		05/02/2022		1,209	0	37	0	0	37	0	1,246	1,246	0	0	0
000325850	MANOR	TX		05/02/2022		512	0	16	0	0	16	0	528	528	0	0	0
000325324	PORT BARRINGTON	IL		05/02/2022		534	0	16	0	0	16	0	550	550	0	0	0
000326584	MARENGO	IL		05/02/2022		880	0	27	0	0	27	0	907	907	0	0	0
000326342	BROADVIEW	IL		05/02/2022		413	0	13	0	0	13	0	426	426	0	0	0
000326640	NAVARRE	FL		05/02/2022		529	0	16	0	0	16	0	546	546	0	0	0
000325947	WOODBRIDGE	VA		05/02/2022		1,201	0	37	0	0	37	0	1,238	1,238	0	0	0
000326100	THORNTON	CO		05/02/2022		607	0	17	0	0	17	0	624	624	0	0	0
000325649	KILLEEN	TX		05/02/2022		908	0	28	0	0	28	0	936	936	0	0	0
000326272	JENISON	MI		05/02/2022		278	0	9	0	0	9	0	286	286	0	0	0
000325933	BAY CITY	MI		05/02/2022		595	0	18	0	0	18	0	614	614	0	0	0
000325635	IOWA COLONY	TX		05/02/2022		550	0	17	0	0	17	0	567	567	0	0	0
000326056	MIRAMAR	FL		05/02/2022		1,112	0	34	0	0	34	0	1,146	1,146	0	0	0
000325404	CHARLOTTE	TX		05/02/2022		235	0	7	0	0	7	0	242	242	0	0	0
000325888	GAITHERSBURG	MD		05/02/2022		355	0	11	0	0	11	0	366	366	0	0	0
000326806	BELLMAWR	NJ		05/02/2022		367	0	9	0	0	9	0	376	376	0	0	0
000325320	REIDSVILLE	NC		05/02/2022		243	0	7	0	0	7	0	250	250	0	0	0
000325930	ROBSTOWN	TX		05/02/2022		3,018	0	89	0	0	89	0	3,107	3,107	0	0	0
000325632	COLUMBUS	IN		05/02/2022		478	0	15	0	0	15	0	493	493	0	0	0
000326438	LAUREL SPRINGS	NJ		05/02/2022		178	0	5	0	0	5	0	183	183	0	0	0
000326736	BLUE ASH	OH		05/02/2022		1,572	0	48	0	0	48	0	1,620	1,620	0	0	0
000325334	WEST SPRINGFIELD	MA		05/02/2022		1,176	0	36	0	0	36	0	1,212	1,212	0	0	0
000325860	NEW BRAUNFELS	TX		05/02/2022		520	0	16	0	0	16	0	536	536	0	0	0
000326508	DES MOINES	IA		05/02/2022		519	0	14	0	0	14	0	533	533	0	0	0
000326043	VIRGINIA BEACH	VA		05/02/2022		931	0	29	0	0	29	0	960	960	0	0	0
000326818	SAN ANTONIO	TX		05/02/2022		1,312	0	40	0	0	40	0	1,352	1,352	0	0	0
000326651	CARMEL	NY		05/02/2022		1,727	0	53	0	0	53	0	1,780	1,780	0	0	0
000326353	PROSPECT	CT		05/02/2022		1,620	0	50	0	0	50	0	1,670	1,670	0	0	0
000325862	AUSTIN	TX		05/02/2022		523	0	16	0	0	16	0	539	539	0	0	0
000325349	ALBUQUERQUE	NM		05/02/2022		285	0	9	0	0	9	0	294	294	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
000326208	KANSAS CITY	KS		05/02/2022		97	0	3	0	0	3	0	99	99	0	0	0
000326283	MIDFIELD	AL		05/02/2022		404	0	12	0	0	12	0	416	416	0	0	0
000325405	OZARK	MO		05/02/2022		375	0	11	0	0	11	0	387	387	0	0	0
000326665	SAINT MARTINVILLE	LA		05/02/2022		511	0	16	0	0	16	0	526	526	0	0	0
000325494	ADDISON	IL		05/02/2022		105	0	3	0	0	3	0	108	108	0	0	0
000325419	KIRKWOOD	PA		05/02/2022		359	0	10	0	0	10	0	370	370	0	0	0
000325550	BRICK TWP	NJ		05/02/2022		2,799	0	86	0	0	86	0	2,885	2,885	0	0	0
000326069	WESTAMPTON	NJ		05/02/2022		970	0	30	0	0	30	0	1,000	1,000	0	0	0
000326367	BEL AIR	MD		05/02/2022		1,073	0	33	0	0	33	0	1,106	1,106	0	0	0
000325321	PRINCETON	WV		05/02/2022		287	0	9	0	0	9	0	296	296	0	0	0
000326582	CHICAGO	IL		05/02/2022		818	0	25	0	0	25	0	843	843	0	0	0
000326507	KEARNY	NJ		05/02/2022		2,077	0	64	0	0	64	0	2,140	2,140	0	0	0
000326139	SUFFOLK	VA		05/02/2022		829	0	25	0	0	25	0	854	854	0	0	0
000326284	DECATUR	IL		05/02/2022		110	0	3	0	0	3	0	114	114	0	0	0
000326805	DEXTER TWP	MI		05/02/2022		2,001	0	61	0	0	61	0	2,062	2,062	0	0	0
000325360	DAYTON	OH		05/02/2022		68,042	0	0	0	0	0	0	68,042	68,042	0	0	0
000325461	NEW HAVEN	CT		05/02/2022		0	0	0	0	0	0	0	0	(9,462)	0	(9,462)	(9,462)
000325528	FORESTVILLE	MI		05/02/2022		85,386	0	0	0	0	0	0	85,386	85,386	0	0	0
000325593	ROSWELL	NM		05/02/2022		138,925	0	0	0	0	0	0	138,925	138,925	0	0	0
000325749	HERLONG	CA		05/02/2022		109,771	0	0	0	0	0	0	109,771	109,771	0	0	0
000325875	SELMA	AL		05/02/2022		53,843	0	0	0	0	0	0	53,843	53,843	0	0	0
000326228	AURORA	IL		05/02/2022		0	0	0	0	0	0	0	0	(11,394)	0	(11,394)	(11,394)
000326263	EAGLE RIVER	AK		05/02/2022		276,786	0	0	0	0	0	0	276,786	276,786	0	0	0
000326501	JACKSONVILLE	AR		05/02/2022		65,543	0	356	0	0	356	0	65,899	53,902	0	(11,997)	(11,997)
000326511	HOPE MILLS	NC		05/02/2022		62,682	0	0	0	0	0	0	62,682	62,682	0	0	0
000326527	NORWICH	CT		05/02/2022		199,686	0	0	0	0	0	0	199,686	199,686	0	0	0
0299999. Mortgages with partial repayments						1,403,573,945	0	30,257	0	0	30,257	0	10,724,970	10,663,536	0	(61,434)	(61,434)
000325311	SAPULPA	OK		05/02/2022	08/15/2023	91,481	0	2,684	0	0	2,684	0	94,166	84,038	0	(10,128)	(10,128)
000325313	HOUSTON	TX		05/02/2022	09/15/2023	84,405	0	2,584	0	0	2,584	0	86,988	77,966	0	(9,022)	(9,022)
000325322	ANDERSON	SC		05/02/2022	09/15/2023	128,434	0	3,931	0	0	3,931	0	132,366	132,366	0	0	0
000325346	INDIANAPOLIS	IN		05/02/2022	08/15/2023	31,960	0	978	0	0	978	0	32,939	32,939	0	0	0
000325365	JANESVILLE	WI		05/02/2022	09/15/2023	145,390	0	4,144	0	0	4,144	0	149,534	142,952	0	(6,582)	(6,582)
000325376	INDIANAPOLIS	IN		05/02/2022	07/17/2023	80,173	0	2,454	0	0	2,454	0	82,627	77,576	0	(5,050)	(5,050)
000325383	PASO ROBLES	CA		05/02/2022	09/15/2023	301,369	0	9,225	0	0	9,225	0	310,594	310,594	0	0	0
000325406	PITTSFIELD	MA		05/02/2022	07/17/2023	146,105	0	3,294	0	0	3,294	0	149,400	149,400	0	0	0
000325413	UNION	NJ		05/02/2022	08/15/2023	283,606	0	7,986	0	0	7,986	0	291,592	290,681	0	(911)	(911)
000325416	MANSFIELD	TX		05/02/2022	09/15/2023	120,913	0	3,701	0	0	3,701	0	124,614	110,576	0	(14,037)	(14,037)
000325418	UNIONDALE	NY		05/02/2022	07/17/2023	272,728	0	7,206	0	0	7,206	0	279,934	284,753	0	4,820	4,820
000325440	PEA RIDGE	AR		05/02/2022	07/17/2023	82,601	0	2,528	0	0	2,528	0	85,129	85,129	0	0	0
000325442	NORTH LAS VEGAS	NV		05/02/2022	07/17/2023	118,513	0	3,628	0	0	3,628	0	122,141	111,461	0	(10,679)	(10,679)
000325449	COLORADO SPRINGS	CO		05/02/2022	08/15/2023	88,286	0	2,702	0	0	2,702	0	90,989	88,537	0	(2,451)	(2,451)
000325464	RALEIGH	NC		05/02/2022	07/17/2023	156,897	0	4,803	0	0	4,803	0	161,699	152,314	0	(9,385)	(9,385)
000325468	WATERTOWN	CT		05/02/2022	07/17/2023	188,945	0	5,003	0	0	5,003	0	193,948	196,706	0	2,758	2,758
000325488	BRUNSWICK	OH		05/02/2022	09/15/2023	154,584	0	4,565	0	0	4,565	0	159,149	136,529	0	(22,620)	(22,620)
000325492	YUKON	OK		05/02/2022	08/15/2023	118,683	0	3,633	0	0	3,633	0	122,316	116,022	0	(6,293)	(6,293)
000325518	MIAMI	FL		05/02/2022	09/15/2023	251,191	0	7,689	0	0	7,689	0	258,880	254,438	0	(4,442)	(4,442)
000325532	WESTON	OH		05/02/2022	08/15/2023	96,726	0	2,564	0	0	2,564	0	99,291	100,337	0	1,046	1,046
000325536	JACKSON	MS		05/02/2022	09/15/2023	13,754	0	421	0	0	421	0	14,175	14,175	0	0	0
000325546	LUCAMA	NC		05/02/2022	07/17/2023	87,674	0	2,684	0	0	2,684	0	90,357	84,591	0	(5,766)	(5,766)
000325548	PITTSBURGH	PA		05/02/2022	08/15/2023	69,848	0	2,138	0	0	2,138	0	71,986	67,481	0	(4,504)	(4,504)
000325564	Carver	MA		05/02/2022	09/15/2023	296,079	0	9,063	0	0	9,063	0	305,142	304,837	0	(305)	(305)

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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
000325567	SWITZ CITY	IN		05/02/2022	08/15/2023	78,885	0	2,415	0	0	2,415	0	81,300	81,300	0	0	0
000325587	FLORISSANT	MO		05/02/2022	08/15/2023	130,570	0	3,774	0	0	3,774	0	134,344	134,344	0	0	0
000325592	SAINT LOUIS	MO		05/02/2022	09/15/2023	95,329	0	2,918	0	0	2,918	0	98,248	91,815	0	(6,432)	(6,432)
000325601	SYRACUSE	NY		05/02/2022	08/15/2023	51,529	0	1,577	0	0	1,577	0	53,107	51,887	0	(1,219)	(1,219)
000325633	NEW ULM	MN		05/02/2022	09/15/2023	134,956	0	4,131	0	0	4,131	0	139,087	130,734	0	(8,353)	(8,353)
000325642	SPRING	TX		05/02/2022	07/17/2023	183,032	0	5,603	0	0	5,603	0	188,635	181,607	0	(7,028)	(7,028)
000325659	KISSIMMEE	FL		05/02/2022	09/15/2023	159,670	0	4,535	0	0	4,535	0	164,205	156,119	0	(8,085)	(8,085)
000325668	SARATOGA SPRINGS	NY		05/02/2022	07/17/2023	158,392	0	4,848	0	0	4,848	0	163,241	153,557	0	(9,683)	(9,683)
000325695	DEER PARK	NY		05/02/2022	09/15/2023	406,079	0	12,430	0	0	12,430	0	418,509	391,820	0	(26,689)	(26,689)
000325738	PHILADELPHIA	PA		05/02/2022	08/15/2023	83,743	0	2,563	0	0	2,563	0	86,306	86,306	0	0	0
000325746	OSAWATOMIE	KS		05/02/2022	07/17/2023	94,001	0	2,877	0	0	2,877	0	96,878	88,759	0	(8,119)	(8,119)
000325755	FRANKLIN	NH		05/02/2022	09/15/2023	6,361	0	195	0	0	195	0	6,556	6,556	0	0	0
000325763	UPPER DARBY	PA		05/02/2022	09/15/2023	73,636	0	2,254	0	0	2,254	0	75,890	67,999	0	(7,891)	(7,891)
000325771	ELIZABETH	NJ		05/02/2022	07/17/2023	162,127	0	4,963	0	0	4,963	0	167,090	152,421	0	(14,669)	(14,669)
000325776	PORTSMOUTH	VA		05/02/2022	07/17/2023	210,444	0	6,442	0	0	6,442	0	216,886	216,886	0	0	0
000325780	SUMMERVILLE	SC		05/02/2022	08/15/2023	116,784	0	3,575	0	0	3,575	0	120,359	110,917	0	(9,442)	(9,442)
000325796	MONTGOMERY	AL		05/02/2022	09/15/2023	105,094	0	3,217	0	0	3,217	0	108,311	92,461	0	(15,850)	(15,850)
000325804	UPTON	MA		05/02/2022	09/15/2023	189,549	0	5,802	0	0	5,802	0	195,351	195,351	0	0	0
000325809	BRIMFIELD	MA		05/02/2022	09/15/2023	172,235	0	5,272	0	0	5,272	0	177,507	158,960	0	(18,547)	(18,547)
000325811	BRENTWOOD	NH		05/02/2022	09/15/2023	279,889	0	8,567	0	0	8,567	0	288,457	264,658	0	(23,798)	(23,798)
000325812	LAFAYETTE	OR		05/02/2022	09/15/2023	87,382	0	2,284	0	0	2,284	0	89,666	89,813	0	147	147
000325819	PINSON	AL		05/02/2022	09/15/2023	152,736	0	4,675	0	0	4,675	0	157,411	143,663	0	(13,748)	(13,748)
000325837	LANCASTER	PA		05/02/2022	08/15/2023	68,803	0	2,106	0	0	2,106	0	70,909	71,164	0	255	255
000325842	TUCSON	AZ		05/02/2022	08/15/2023	105,101	0	3,217	0	0	3,217	0	108,318	99,799	0	(8,519)	(8,519)
000325876	JACKSONVILLE	FL		05/02/2022	07/17/2023	73,182	0	2,240	0	0	2,240	0	75,422	75,422	0	0	0
000325885	JASPER	TX		05/02/2022	07/17/2023	59,117	0	1,716	0	0	1,716	0	60,833	54,278	0	(6,555)	(6,555)
000325892	INDIANAPOLIS	IN		05/02/2022	07/17/2023	71,294	0	2,114	0	0	2,114	0	73,408	67,281	0	(6,127)	(6,127)
000325893	WEATHERFORD	TX		05/02/2022	09/15/2023	55,399	0	1,438	0	0	1,438	0	56,837	56,163	0	(674)	(674)
000325899	SINTON	TX		05/02/2022	09/15/2023	57,056	0	1,640	0	0	1,640	0	58,696	55,702	0	(2,994)	(2,994)
000325910	BARNESVILLE	OH		05/02/2022	07/17/2023	55,804	0	1,708	0	0	1,708	0	57,512	54,184	0	(3,328)	(3,328)
000325923	HYATTSVILLE	MD		05/02/2022	08/15/2023	148,836	0	4,007	0	0	4,007	0	152,844	152,135	0	(709)	(709)
000325965	CHICAGO	IL		05/02/2022	09/15/2023	195,201	0	5,844	0	0	5,844	0	201,045	190,804	0	(10,242)	(10,242)
000325967	BINGHAMTON	NY		05/02/2022	08/15/2023	42,858	0	1,312	0	0	1,312	0	44,170	41,406	0	(2,764)	(2,764)
000325970	SNYDER	TX		05/02/2022	07/17/2023	56,328	0	1,605	0	0	1,605	0	57,934	55,582	0	(2,352)	(2,352)
000325984	YPSILANTI	MI		05/02/2022	08/15/2023	118,690	0	3,633	0	0	3,633	0	122,323	112,440	0	(9,884)	(9,884)
000326011	KAPLAN	LA		05/02/2022	08/15/2023	60,490	0	1,714	0	0	1,714	0	62,204	62,009	0	(195)	(195)
000326025	SALT LAKE CITY	UT		05/02/2022	08/15/2023	260,699	0	7,789	0	0	7,789	0	268,488	230,658	0	(37,830)	(37,830)
000326030	BUNKER HILL	WV		05/02/2022	08/15/2023	173,721	0	5,318	0	0	5,318	0	179,039	173,412	0	(5,627)	(5,627)
000326040	DIXON	MO		05/02/2022	09/15/2023	96,537	0	2,941	0	0	2,941	0	99,478	99,478	0	0	0
000326046	LYNDHURST	NJ		05/02/2022	08/15/2023	286,324	0	7,622	0	0	7,622	0	293,947	295,604	0	1,658	1,658
000326053	ATLANTA	GA		05/02/2022	09/15/2023	250,690	0	7,674	0	0	7,674	0	258,364	259,209	0	845	845
000326054	ORLANDO	FL		05/02/2022	08/15/2023	81,440	0	2,493	0	0	2,493	0	83,933	74,774	0	(9,159)	(9,159)
000326055	PATTERSON	CA		05/02/2022	07/17/2023	148,758	0	4,554	0	0	4,554	0	153,312	143,999	0	(9,313)	(9,313)
000326067	WASHINGTON	DC		05/02/2022	07/17/2023	237,116	0	7,258	0	0	7,258	0	244,374	236,824	0	(7,550)	(7,550)
000326068	NEENAH	WI		05/02/2022	07/17/2023	137,161	0	4,190	0	0	4,190	0	141,351	129,322	0	(12,029)	(12,029)
000326072	OZONE PARK	NY		05/02/2022	09/15/2023	377,628	0	11,559	0	0	11,559	0	389,188	366,000	0	(23,188)	(23,188)
000326075	FRESNO	CA		05/02/2022	09/15/2023	154,922	0	4,538	0	0	4,538	0	159,460	156,196	0	(3,264)	(3,264)
000326079	PHILADELPHIA	PA		05/02/2022	08/15/2023	119,057	0	3,460	0	0	3,460	0	122,517	123,808	0	1,291	1,291
000326102	EL CAMPO	TX		05/02/2022	09/15/2023	51,268	0	1,569	0	0	1,569	0	52,837	50,955	0	(1,883)	(1,883)
000326123	DISTRICT HEIGHTS	MD		05/02/2022	09/15/2023	220,295	0	6,743	0	0	6,743	0	227,038	227,038	0	0	0
000326130	ELMONT	NY		05/02/2022	07/17/2023	292,686	0	7,921	0	0	7,921	0	300,607	288,403	0	(12,204)	(12,204)

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
000326141	YODER	CO		05/02/2022	08/15/2023	62,449	0	1,896	0	0	1,896	0	64,346	64,346	0	0	0
000326153	UNION CITY	GA		05/02/2022	07/17/2023	108,808	0	3,331	0	0	3,331	0	112,138	102,779	0	(9,359)	(9,359)
000326168	MOSES LAKE	WA		05/02/2022	07/17/2023	130,018	0	3,980	0	0	3,980	0	133,998	133,998	0	0	0
000326173	TULSA	OK		05/02/2022	07/17/2023	101,421	0	3,105	0	0	3,105	0	104,526	104,526	0	0	0
000326174	ENFIELD	CT		05/02/2022	07/17/2023	76,864	0	2,353	0	0	2,353	0	79,217	74,164	0	(5,053)	(5,053)
000326212	MONETA	VA		05/02/2022	07/17/2023	87,282	0	2,672	0	0	2,672	0	89,954	89,954	0	0	0
000326216	MARANA	AZ		05/02/2022	07/17/2023	70,792	0	2,167	0	0	2,167	0	72,959	74,034	0	1,075	1,075
000326218	JACKSONVILLE	NC		05/02/2022	07/17/2023	65,418	0	2,002	0	0	2,002	0	67,421	67,421	0	0	0
000326233	NORTH CHESTERFIELD	VA		05/02/2022	08/15/2023	269,411	0	7,148	0	0	7,148	0	276,559	259,137	0	(17,422)	(17,422)
000326236	ODESSA	TX		05/02/2022	08/15/2023	131,716	0	3,277	0	0	3,277	0	134,993	136,418	0	1,425	1,425
000326237	ARDMORE	OK		05/02/2022	09/15/2023	119,269	0	3,651	0	0	3,651	0	122,920	118,945	0	(3,975)	(3,975)
000326243	ALEXANDER	AR		05/02/2022	08/15/2023	80,097	0	2,452	0	0	2,452	0	82,549	78,309	0	(4,240)	(4,240)
000326248	SAN ANTONIO	TX		05/02/2022	09/15/2023	133,077	0	4,074	0	0	4,074	0	137,150	128,172	0	(8,979)	(8,979)
000326250	MONCKS CORNER	SC		05/02/2022	08/15/2023	93,824	0	2,863	0	0	2,863	0	96,688	91,171	0	(5,517)	(5,517)
000326260	CHARLOTTE HALL	MD		05/02/2022	08/15/2023	209,305	0	6,407	0	0	6,407	0	215,711	198,929	0	(16,782)	(16,782)
000326271	SOCORRO	TX		05/02/2022	09/15/2023	113,590	0	2,334	0	0	2,334	0	115,924	115,924	0	0	0
000326279	MEMPHIS	TN		05/02/2022	07/17/2023	116,772	0	3,574	0	0	3,574	0	120,346	110,321	0	(10,026)	(10,026)
000326291	HAMDEN	CT		05/02/2022	08/15/2023	32,292	0	988	0	0	988	0	33,280	31,668	0	(1,612)	(1,612)
000326295	AVONDALE	AZ		05/02/2022	08/15/2023	126,092	0	3,219	0	0	3,219	0	129,311	115,427	0	(13,884)	(13,884)
000326323	RIVERDALE	MD		05/02/2022	07/17/2023	397,748	0	10,876	0	0	10,876	0	408,624	414,419	0	5,795	5,795
000326324	BAKERSFIELD	CA		05/02/2022	09/15/2023	123,490	0	3,780	0	0	3,780	0	127,270	120,323	0	(6,947)	(6,947)
000326343	PHILADELPHIA	MS		05/02/2022	08/15/2023	188,348	0	4,870	0	0	4,870	0	193,217	183,850	0	(9,368)	(9,368)
000326357	FOXBORO	MA		05/02/2022	07/17/2023	251,495	0	7,698	0	0	7,698	0	259,193	242,042	0	(17,152)	(17,152)
000326371	AMBOY	IN		05/02/2022	09/15/2023	138,588	0	4,242	0	0	4,242	0	142,830	127,003	0	(15,827)	(15,827)
000326375	KENMORE	WA		05/02/2022	08/15/2023	168,491	0	5,130	0	0	5,130	0	173,622	161,413	0	(12,208)	(12,208)
000326377	LANHAM	MD		05/02/2022	08/15/2023	109,949	0	2,869	0	0	2,869	0	112,819	113,703	0	885	885
000326387	LAKEWOOD	CO		05/02/2022	08/15/2023	115,377	0	3,253	0	0	3,253	0	118,630	111,368	0	(7,262)	(7,262)
000326390	EVANSVILLE	IN		05/02/2022	07/17/2023	109,617	0	3,355	0	0	3,355	0	112,972	105,893	0	(7,079)	(7,079)
000326392	WAUKEGAN	IL		05/02/2022	09/15/2023	83,100	0	2,544	0	0	2,544	0	85,644	79,149	0	(6,495)	(6,495)
000326405	MILLVILLE	NJ		05/02/2022	08/15/2023	144,868	0	4,093	0	0	4,093	0	148,962	137,054	0	(11,907)	(11,907)
000326409	YOUNGSTOWN	FL		05/02/2022	07/01/2023	2,771	0	85	0	0	85	0	2,856	0	0	(2,856)	(2,856)
000326410	KNOXVILLE	TN		05/02/2022	08/15/2023	75,030	0	2,227	0	0	2,227	0	77,257	73,969	0	(3,288)	(3,288)
000326411	BARDSTOWN	KY		05/02/2022	07/17/2023	93,705	0	2,868	0	0	2,868	0	96,574	96,574	0	0	0
000326428	ATCO	NJ		05/02/2022	07/17/2023	106,335	0	3,255	0	0	3,255	0	109,590	107,593	0	(1,997)	(1,997)
000326437	PUYALLUP	WA		05/02/2022	09/15/2023	288,925	0	8,795	0	0	8,795	0	297,721	297,721	0	0	0
000326451	CALLAO	VA		05/02/2022	07/17/2023	31,513	0	965	0	0	965	0	32,478	32,104	0	(374)	(374)
000326469	CHICAGO	IL		05/02/2022	09/15/2023	280,854	0	6,570	0	0	6,570	0	287,424	273,830	0	(13,594)	(13,594)
000326470	VILLA PARK	IL		05/02/2022	08/15/2023	138,322	0	3,813	0	0	3,813	0	142,135	141,784	0	(351)	(351)
000326473	EDMOND	OK		05/02/2022	08/15/2023	200,229	0	5,536	0	0	5,536	0	205,765	201,753	0	(4,012)	(4,012)
000326485	BETHANY	OK		05/02/2022	09/15/2023	60,135	0	1,841	0	0	1,841	0	61,975	61,975	0	0	0
000326489	DOVER	DE		05/02/2022	07/17/2023	206,660	0	6,315	0	0	6,315	0	212,975	215,992	0	3,017	3,017
000326509	ROEBUCK	SC		05/02/2022	08/15/2023	133,693	0	4,092	0	0	4,092	0	137,786	134,244	0	(3,541)	(3,541)
000326525	BRANDENBURG	KY		05/02/2022	09/15/2023	125,405	0	3,839	0	0	3,839	0	129,244	129,244	0	0	0
000326532	NEW WINDSOR	NY		05/02/2022	09/15/2023	228,759	0	7,002	0	0	7,002	0	235,762	235,762	0	0	0
000326546	COLUMBIA	SC		05/02/2022	09/15/2023	171,916	0	5,262	0	0	5,262	0	177,178	177,178	0	0	0
000326551	NOBLESVILLE	IN		05/02/2022	08/15/2023	111,447	0	3,411	0	0	3,411	0	114,858	111,251	0	(3,607)	(3,607)
000326581	TERRYVILLE	CT		05/02/2022	08/15/2023	125,185	0	3,832	0	0	3,832	0	129,016	118,362	0	(10,655)	(10,655)
000326587	WINTERS	CA		05/02/2022	08/15/2023	228,933	0	7,008	0	0	7,008	0	235,941	230,393	0	(5,548)	(5,548)
000326588	CHICAGO	IL		05/02/2022	07/17/2023	232,300	0	7,111	0	0	7,111	0	239,411	219,033	0	(20,377)	(20,377)
000326603	PALM BAY	FL		05/02/2022	08/15/2023	54,781	0	1,677	0	0	1,677	0	56,458	56,458	0	0	0
000326605	AURORA	CO		05/02/2022	07/17/2023	226,699	0	6,939	0	0	6,939	0	233,638	236,190	0	2,552	2,552

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
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	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
000326611	TEMPE	AZ		05/02/2022	07/01/2023	0	0	0	0	0	0	0	0	(4,378)	0	(4,378)	(4,378)
000326643	FORT WORTH	TX		05/02/2022	08/15/2023	73,125	0	2,238	0	0	2,238	0	75,363	75,819	0	455	455
000326647	MILFORD	CT		05/02/2022	09/15/2023	211,664	0	6,479	0	0	6,479	0	218,143	199,709	0	(18,433)	(18,433)
000326668	BOILING SPRINGS	SC		05/02/2022	08/15/2023	123,914	0	3,793	0	0	3,793	0	127,707	118,000	0	(9,707)	(9,707)
000326672	ORLANDO	FL		05/02/2022	07/17/2023	257,182	0	7,872	0	0	7,872	0	265,054	248,139	0	(16,915)	(16,915)
000326675	WATERBURY	CT		05/02/2022	08/15/2023	95,517	0	2,924	0	0	2,924	0	98,441	98,441	0	0	0
000326680	KATY	TX		05/02/2022	08/15/2023	109,090	0	3,339	0	0	3,339	0	112,430	113,311	0	881	881
000326687	ASH GROVE	MO		05/02/2022	09/15/2023	83,318	0	2,550	0	0	2,550	0	85,869	80,401	0	(5,467)	(5,467)
000326702	EUDORA	KS		05/02/2022	09/15/2023	145,798	0	4,463	0	0	4,463	0	150,261	133,743	0	(16,518)	(16,518)
000326713	MANHATTAN	KS		05/02/2022	08/15/2023	141,617	0	3,880	0	0	3,880	0	145,498	145,041	0	(456)	(456)
000326722	HAMILTON	OH		05/02/2022	07/17/2023	146,429	0	4,482	0	0	4,482	0	150,911	150,911	0	0	0
000326727	CRAWFORDSVILLE	IN		05/02/2022	08/15/2023	66,600	0	2,039	0	0	2,039	0	68,639	68,639	0	0	0
000326735	SPARTANBURG	SC		05/02/2022	09/15/2023	98,766	0	3,023	0	0	3,023	0	101,789	101,789	0	0	0
000326758	ROGERS	AR		05/02/2022	08/15/2023	78,025	0	2,388	0	0	2,388	0	80,414	77,408	0	(3,006)	(3,006)
000326762	ASHEBORO	NC		05/02/2022	09/15/2023	124,711	0	3,399	0	0	3,399	0	128,110	126,013	0	(2,097)	(2,097)
000326767	BEULAVILLE	NC		05/02/2022	07/17/2023	115,313	0	3,530	0	0	3,530	0	118,843	118,843	0	0	0
000326783	WEATHERFORD	TX		05/02/2022	07/17/2023	254,615	0	7,360	0	0	7,360	0	261,975	264,835	0	2,860	2,860
000326787	CONOVER	NC		05/02/2022	09/15/2023	172,679	0	5,286	0	0	5,286	0	177,965	157,120	0	(20,845)	(20,845)
000326807	BOLTON	CT		05/02/2022	09/15/2023	237,534	0	7,271	0	0	7,271	0	244,805	210,078	0	(34,727)	(34,727)
000326826	CAPE CORAL	FL		05/02/2022	09/15/2023	180,892	0	5,233	0	0	5,233	0	186,125	160,313	0	(25,812)	(25,812)
000326828	NUNDA	NY		05/02/2022	08/15/2023	80,511	0	2,464	0	0	2,464	0	82,976	82,976	0	0	0
000326852	MINNEAPOLIS	MN		05/02/2022	09/15/2023	121,007	0	3,704	0	0	3,704	0	124,711	116,760	0	(7,952)	(7,952)
0399999. Mortgages disposed						20,600,710	0	608,817	0	0	608,817	0	21,209,526	20,345,562	0	(863,964)	(863,964)
0599999 - Totals						1,464,979,536	0	639,073	0	0	639,073	0	71,838,015	70,912,617	0	(925,398)	(925,398)

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	HGI Multifamily Credit Fund	Norfolk	VA	Harbor Group International		07/06/2022			375,000		3,016,618	0.300
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated								0	375,000	0	3,016,618	XXX
000000-00-0	First Eagle Direct Lending Fund IV, LLC	BOSTON	MA	First Eagle Direct Lending Fund IV, LLC	1.E FE	12/03/2018		0	5,888	0	0	8.330
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	5,888	0	0	XXX
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016		0	46,145	0	1,288,945	0.660
000000-00-0	BARINGS L.P.	CHARLOTTE	NC	BARINGS L.P.		11/16/2021		0	200,000	0	3,200,000	0.050
000000-00-0	Golub Capital Partners GDLC Feeder Fund	CHICAGO	IL	Golub Capital Partners GDLC Feeder Fund		08/12/2022		0	1,620,000	0	9,517,500	0.000
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.		11/28/2018		0	61,191	0	0	0.010
000000-00-0	PineBridge Investments L.P. II	NEW YORK	NY	PineBridge Investments L.P. II		11/25/2020		0	158,557	0	1,094,733	0.040
000000-00-0	PineBridge Investments L.P. III	NEW YORK	NY	PineBridge Investments L.P. III		10/20/2022		0	1,041,917	0	3,785,506	0.020
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	3,127,810	0	18,886,684	XXX
000000-00-0	Benefit Street Partners BSPSOFII Structured Note	WILMINGTON	DE	Benefit Street Partners BSPSOFII Structured Note		04/08/2020		0	369,616	0	3,851,103	0.220
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		0	2,290,121	0	9,904,864	0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	2,659,737	0	13,755,967	XXX
000000-00-0	EQT Exeter Industrial Core Plus Fund IV	Conshohocken	PA	EQT Exeter		12/03/2021			3,787,000		27,839,000	1.200
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	3,787,000	0	27,839,000	XXX
67080#-AB-4	NUVEEN CPACE LENDING RN FEEDER Subordinated Note Due 3/20/2060 MJSD20	WILMINGTON	DE	NUVEEN CPACE LENDING RN FEEDER Subordinated Note Due 3/20/2060 MJSD20	6.	08/07/2023		3,214,242	0	0	1,785,758	0.000
87251F-AF-6	TCW Direct Lending Subordinated Note Due 9/30/2032 JAJ020	DOVER	DE	TCW Direct Lending Subordinated Note Due 9/30/2032 JAJ020	6.	08/04/2023		10,000,000	0	0	0	0.000
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated								13,214,242	0	0	1,785,758	XXX
6099999. Total - Unaffiliated								0	9,955,435	0	63,498,269	XXX
6199999. Total - Affiliated								13,214,242	0	0	1,785,758	XXX
6299999 - Totals								13,214,242	9,955,435	0	65,284,027	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
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	08/15/2023	3,838,551					0		61,810	61,810			0	73,582
000000-00-0	CrossHarbor Strategic Debt Fund, L.P.	BOSTON	MA	Cash Return Distribution	12/29/2022	09/30/2023						0		348,359	348,359			0	
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							3,838,551	0	0	0	0	0	0	410,169	410,169	0	0	0	73,582
000000-00-0	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	12/03/2018	08/24/2023	75,303					0		75,303	75,303			0	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							75,303	0	0	0	0	0	0	75,303	75,303	0	0	0	0
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	07/10/2023	67,943					0		67,943	67,943			0	
000000-00-0	AUDAX MEZZANINE V	WILMINGTON	DE	AUDAX MEZZANINE V	01/01/2022	09/21/2023	210,780					0		210,780	210,780			0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
000000-00-0	AUDAX SENIOR LOAN FUND I	WILMINGTON	DE	AUDAX SENIOR LOAN FUND I	02/01/2018	08/07/2023	700,231					0		700,231	700,231			0	
000000-00-0	BARINGS L.P.	CHARLOTTE	NC	BARINGS L.P.	11/16/2021	09/08/2023	514,016					0		514,016	514,016			0	
000000-00-0	Golub Capital Partners Golub Capital Partners 11	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018	08/01/2023	517,461					0		517,461	517,461			0	
000000-00-0	Golub Capital Partners Golub Capital Partners 12	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 12	04/01/2018	08/01/2023	806,181					0		806,181	806,181			0	
000000-00-0	Golub Capital Partners GDLC Feeder Fund	CHICAGO	IL	Golub Capital Partners GDLC Feeder Fund	08/12/2022	09/19/2023	167,871					0		167,871	167,871			0	
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018	08/23/2023	124,050					0		124,050	124,050			0	
000000-00-0	PineBridge Investments L.P. II	NEW YORK	NY	PineBridge Investments L.P. II	11/25/2020	09/21/2023	367,423					0		367,423	367,423			0	
000000-00-0	PineBridge Investments L.P. III	NEW YORK	NY	PineBridge Investments L.P. III	10/20/2022	08/15/2023	392,654					0		392,654	392,654			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							3,868,610	0	0	0	0	0	0	3,868,610	3,868,610	0	0	0	0
000000-00-0	Benefit Street Partners BSPSOFII Structured Note	WILMINGTON	DE	Benefit Street Partners BSPSOFII Structured Note	04/08/2020	08/10/2023	698,480					0		698,480	698,480			0	
000000-00-0	Benefit Street Partners Debt Fund V LP	WILMINGTON	DE	Benefit Street Partners Debt Fund V LP	04/11/2022	08/07/2023	1,566,200					0		1,566,200	1,566,200			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							2,264,680	0	0	0	0	0	0	2,264,680	2,264,680	0	0	0	0
000000-00-0	TXFL NNN OFFICE INV HOLDINGS,LLC	CINCINNATI	OH	Cash Return Distribution	07/01/2019	07/14/2023	31,831,871	31,831,871				31,831,871		34,375	34,375			0	676,043
000000-00-0	KCJAXX NNN INDUSTRIAL INV HOLDINGS,LLC	CINCINNATI	OH	Cash Return Distribution	07/27/2020	07/27/2023	63,133,317	63,133,317				63,133,317		62,500	62,500			0	850,260
2299999. Joint Venture Interests - Real Estate - Affiliated							94,965,188	94,965,188	0	0	0	94,965,188	0	96,875	96,875	0	0	0	1,526,303
6099999. Total - Unaffiliated							10,047,144	0	0	0	0	0	0	6,618,762	6,618,762	0	0	0	73,582
6199999. Total - Affiliated							94,965,188	94,965,188	0	0	0	94,965,188	0	96,875	96,875	0	0	0	1,526,303
6299999 - Totals							105,012,332	94,965,188	0	0	0	94,965,188	0	6,715,637	6,715,637	0	0	0	1,599,884

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		08/01/2023	Interest Capitalization		35	35	0	1.A
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		09/01/2023	Interest Capitalization		2,209	2,209	0	1.A
38378N-YB-3	GNR 2014-24 KZ 4.071% 01/16/54		09/01/2023	Interest Capitalization		9,900	9,900	0	1.A
912810-TP-3	U S TREASURY 1.500% 02/15/53		08/10/2023	Various		1,707,843	1,825,000	13,531	1.A
912810-TS-7	U S TREASURY 3.875% 05/15/43		08/03/2023	MORGAN STANLEY FIXED INC		7,463,391	8,100,000	69,087	1.A
91282C-GM-7	US TREASURY NOTES 3.500% 02/15/33		08/03/2023	BANK of AMERICA SEC		4,855,604	5,135,000	84,401	1.A
91282C-GW-5	US TREASURY NOTES 1.250% 04/15/28		08/10/2023	BNP SECURITIES		2,957,884	3,000,000	12,271	1.A
91282C-HM-6	US TREASURY NOTES 4.500% 07/15/26		07/27/2023	CITIGROUP GLOBAL MKTS		59,852,344	60,000,000	95,380	1.A
91282C-HP-9	US TREASURY NOTES 1.375% 07/15/33		09/07/2023	BNP SECURITIES		6,191,047	6,500,000	13,425	1.A FE
91282C-HU-8	US TREASURY NOTES 4.375% 08/15/26		09/11/2023	BNP SECURITIES		59,458,594	60,000,000	199,728	1.A FE
0109999999. Subtotal - Bonds - U.S. Governments						142,498,851	144,572,144	487,823	XXX
77586R-AS-9	ROMANIA SOVEREIGN 7.625% 01/17/53	D	09/15/2023	Various		6,406,250	6,000,000	78,792	2.C FE
0309999999. Subtotal - Bonds - All Other Governments						6,406,250	6,000,000	78,792	XXX
3136B4-VK-1	FNR 2019-27 MZ 4.000% 06/25/59		09/01/2023	Interest Capitalization		38,323	38,323	0	1.A
3137F3-PA-6	FHR FHR 4772 ZD 4.000% 11/15/47		09/01/2023	Interest Capitalization		48,390	48,390	0	1.A
62630W-NR-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 5.600% 06/30/28		07/05/2023	BARCLAYS		1,100,000	1,100,000	14,788	1.E FE
882750-VT-6	TEXAS ST DEPT OF HSG & CMNTY A SINGLE FAMILY HSG 5.858% 01/01/38		09/21/2023	BANK of AMERICA SEC		4,971,300	5,000,000	0	1.B FE
917437-DF-9	UTAH HSG CORP SF MTGE REVENUE SINGLE FAMILY HSG 5.820% 07/01/38		09/12/2023	BARCLAYS		4,700,000	4,700,000	0	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						10,858,013	10,886,713	14,788	XXX
06761*-AA-4	BARINGS Barings NAPLF II 4.750% 10/11/31		09/28/2023	PRIVATE PLACEMENT		800,000	800,000	0	2.B PL
72304@-AA-8	PINEBRIDGE 10.152% 09/21/32		09/28/2023	PRIVATE PLACEMENT		2,587,228	2,587,228	0	2.C PL
72304@-AB-6	PINEBRIDGE 12.152% 09/21/32		09/28/2023	PRIVATE PLACEMENT		1,176,013	1,176,013	0	4.A PL
40441Q-10-5	HGI MULTIFAMILY CREDIT FEEDER 4.000% 12/31/36		09/11/2023	PRIVATE PLACEMENT		2,125,000	2,125,000	0	1.G PL
00091J-AA-6	AB Issuer LLC 20211 2021-1 A2 3.734% 07/30/51		08/21/2023	BARCLAYS		13,146,032	15,720,600	35,636	2.C FE
00206R-GS-5	AT&T INC 6.875% 10/15/31		09/19/2023	BARCLAYS LONDON		4,092,714	3,910,000	116,485	2.B FE
00206R-GX-4	AT&T INC 6.550% 06/15/34		09/19/2023	ROBERT W. BAIRD		8,165,200	8,000,000	139,733	2.B FE
00507V-AM-1	ACTIVISION BLIZZARD 3.400% 06/15/27		08/24/2023	SEP A-FIXED IMMUNE		1,880,400	2,000,000	13,033	2.A FE
01400E-AC-7	ALCON FINANCE CORP 3.800% 09/23/49		09/26/2023	BNP SECURITIES		3,594,750	5,000,000	2,639	2.B FE
03464U-AA-4	Angel Oak Mortga20236 2023-6 A1 6.500% 12/25/67		09/01/2023	GOLDMAN SACHS		9,963,824	10,000,000	77,639	1.A FE
03465G-AA-4	Angel Oak Mortga20232 2023-2 A1 4.650% 10/25/67		09/19/2023	WELLS FARGO		8,117,639	8,544,883	22,074	1.A FE
03465R-AA-0	Angel Oak Mortga20235 2023-5 A1 4.800% 09/25/67		08/16/2023	GOLDMAN SACHS		11,814,183	12,400,000	34,720	1.A FE
034931-AA-3	Angel Oak Mortga20233 2023-3 A1 4.800% 09/26/67		09/08/2023	WELLS FARGO		9,418,231	9,855,572	14,455	1.A FE
045054-AR-4	ASHTEAD CAPITAL INC 5.950% 10/15/33		07/24/2023	BANK of AMERICA SEC		4,995,600	5,000,000	0	2.B FE
05377R-ER-1	AESOP 2021-2A A 1.660% 02/20/28		09/05/2023	HILLTOP SECURITIES INC.		7,659,518	8,751,000	6,860	1.A FE
05377R-GC-2	AESOP 2023-1A A 5.250% 04/20/29		09/21/2023	HILLTOP SECURITIES INC.		29,010,938	30,000,000	21,875	1.A FE
05377R-GJ-7	AESOP 2023-2A A 5.200% 10/20/27		09/05/2023	HILLTOP SECURITIES INC.		19,615,625	20,000,000	49,111	1.A FE
054989-AB-4	BAT CAPITAL CORP 6.421% 08/02/33		07/31/2023	BANK of AMERICA SEC		20,000,000	20,000,000	0	2.B FE
05553W-AG-4	Barclays Commerc2023C21 gage S 2023-C21 XA 0.000% 09/15/56		09/15/2023	BARCLAYS		3,176,624	0	8,782	1.A FE
05601@-AA-8	Benefit Street Partners 6.000% 12/31/28		09/11/2023	PRIVATE PLACEMENT		2,094,489	2,094,489	0	2.B PL
05610W-AA-8	BPR Trust 2023BRK2 2023-BRK2 A 0.000% 11/05/28		09/29/2023	MORGAN STANLEY FIXED INC		14,999,241	15,000,000	29,777	1.A FE
06051G-GW-3	BANK OF AMERICA CORP 3.419% 12/20/28		09/08/2023	Cantor Fitzgerald Fixed		1,008,560	1,158,000	9,348	1.G FE
06051G-LU-1	BANK OF AMERICA CORP 5.872% 09/15/34		09/12/2023	BANK of AMERICA SEC		15,000,000	15,000,000	0	1.E FE
06541R-BC-6	Bank 2019BN23 2019-BN23 XA 0.806% 12/15/52		08/31/2023	DEUTSCHE BANK		2,939,545	0	7,605	1.A FE
06849V-AA-1	BARRICK GOLD FIN 5.800% 11/15/34		09/15/2023	KEY BANC-MCDONALD		2,113,592	2,176,000	43,472	2.A FE
09261H-AK-3	BLACKSTONE PRIVATE CRE 3.250% 03/15/27		09/25/2023	SUNTRUST		4,345,200	5,000,000	5,417	2.C FE
09951L-AA-1	BOOZ ALLEN HAMILTON INC 3.875% 09/01/28		09/18/2023	BARCLAYS		9,025,200	10,000,000	20,451	2.C FE
10112R-AY-0	BOSTON PROPERTIES LP 2.750% 10/01/26		08/24/2023	SEP A-FIXED IMMUNE		2,697,510	3,000,000	32,771	2.A FE
10568Y-AH-1	BRAVO Residentia2020RPL1g Trus 2020-RPL1 B1 3.908% 05/26/59		08/03/2023	INTL FCSTONE FINANCIAL INC		12,018,476	13,189,000	8,478	1.F FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
10638C-AA-0	BABS 2021-RM1 A 1.400% 10/25/63		09/25/2023	Interest Capitalization		8,394	8,394	0	1.A FE
10638J-AA-5	Brean Asset Back2022RM4 ities 2022-RM4 A1 3.000% 07/25/62		08/25/2023	Interest Capitalization		41,146	41,146	0	1.A FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		08/31/2023	Various		8,392,736	9,641,980	66,487	1.F FE
11135E-AA-2	BROADSTONE NET LEASE INC-A 2.600% 09/15/31		09/13/2023	Various		2,859,525	4,049,000	38,455	2.B FE
125896-BU-3	CMS ENERGY CORP 4.750% 06/01/50		09/28/2023	J P MORGAN SEC		5,835,206	6,795,000	108,484	2.C FE
147271-AA-8	Cascade Funding 2019RM3 Trust 2019-RM3 A 2.800% 06/25/69		08/16/2023	PIPER JAFFRAY		353,978	379,410	679	1.A FE
172062-AE-1	CINCINNATI FINANCIAL 6.125% 11/01/34		08/22/2023	STIFEL NICHOLAS		5,473,170	5,420,000	104,203	1.G FE
17324V-AR-5	Citigroup Mortga2015PS1 Trust 2015-PS1 B3 5.250% 09/25/42		07/25/2023	ROBERT W. BAIRD		4,515,276	4,666,951	17,696	1.A
17888H-AA-1	CIVITAS RESOURCES INC 8.375% 07/01/28		07/13/2023	CITIGROUP GLOBAL MKTS		403,850	394,000	1,650	3.C FE
19767Q-AS-4	COLUMBIA/HCA 7.750% 07/15/36		08/18/2023	MIZUHO SECURITIES USA INC		24,196,843	22,260,000	177,307	2.C FE
19828A-AB-3	COLUMBIA PIPELINE HOLDCO 6.042% 08/15/28		08/02/2023	CITIGROUP GLOBAL MKTS		9,999,800	10,000,000	0	2.B FE
210385-AD-2	CONSTELLATION EN GEN LLC 6.125% 01/15/34		09/26/2023	BANK of AMERICA SEC		6,993,910	7,000,000	0	2.B FE
21873A-AG-2	CoreVest America20204 e Ltd 2020-4 B 1.707% 12/15/52		07/25/2023	CITIGROUP GLOBAL MKTS		2,666,953	3,000,000	3,699	1.D FE
21873B-AA-3	CoreVest America20212 e Ltd 2021-2 A 1.408% 07/15/54		07/21/2023	MORGAN STANLEY FIXED INC		700,728	806,811	757	1.A FE
26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49		09/11/2023	BARCLAYS		14,538,544	15,914,938	93,276	2.C FE
26439X-AH-6	DUKE ENERGY 6.450% 11/03/36		08/28/2023	J P MORGAN SEC		5,045,400	5,000,000	104,813	2.C FE
29278N-AM-5	ENERGY TRANSFER PARTNERS 5.875% 01/15/24		08/22/2023	GOLDMAN SACHS		8,692,344	8,700,000	55,372	2.C FE
29670V-AA-7	ESSENTIAL PROPER 2.950% 07/15/31		08/14/2023	J P MORGAN SEC		2,327,477	3,105,000	7,888	2.C FE
31737K-AA-8	Finance of Ameri2022S4 tured 2022-S4 A1A 2.500% 01/25/57		09/21/2023	RAYMOND JAMES		4,563,944	4,951,122	983	1.A FE
33768J-AA-9	FirstKey Homes 2021SFR33 Trus 2021-SFR3 A 2.135% 12/17/38		08/01/2023	Interest Capitalization		0	0	0	1.A FE
33768N-AC-6	Firstkey Homes T2022SFR1 2022-SFR1 B 4.493% 05/17/39		08/17/2023	BANK of AMERICA SEC		15,018,750	16,000,000	39,938	1.D FE
349631-AG-6	FORTUNE BRANDS 6.625% 07/15/28		07/25/2023	MESIROW FINANCIAL		5,504,240	5,325,000	11,759	2.A FE
36169G-AA-3	GCAT 2023NQM3 2023-NQM3 A1 6.889% 08/25/68		09/18/2023	J P MORGAN SEC		24,999,858	25,000,000	129,169	1.A FE
36209@-AA-9	Golub Capital Partners GDLC Feeder Fund 4.500% 07/31/31		09/22/2023	PRIVATE PLACEMENT		3,780,000	3,780,000	0	2.C PL
362419-AA-1	GABON BLUE BOND MASTER 6.097% 08/01/38		08/07/2023	BANK of AMERICA SEC		30,000,000	30,000,000	0	1.C FE
36255N-AY-1	GSMS 4.321% 03/10/51		09/14/2023	ACADEMY SECURITIES		1,759,375	2,000,000	4,081	1.A
36257E-AJ-2	GS Mortgage-Back2019SL1 ities 2019-SL1 B1 4.025% 01/25/59		08/01/2023	PERFORMANCE TRUST CAPITAL		8,098,750	9,500,000	2,121	2.B FE
36261H-AJ-9	GS Mortgage-Back2021PJ5 ities 2021-PJ5 A8 2.500% 10/25/51		09/20/2023	BANK of AMERICA SEC		9,772,633	11,497,215	16,767	1.A
36262C-AJ-9	GS Mortgage-Back2021PJ7 ities 2021-PJ7 A8 2.500% 01/25/52		08/10/2023	HILLTOP SECURITIES INC.		687,361	802,648	725	1.A
36263C-AH-2	GS Mortgage-Back2021PJ9 ities 2021-PJ9 A8 2.500% 02/26/52		09/21/2023	BANK of AMERICA SEC		13,597,980	16,170,025	26,950	1.A
36267P-AG-1	GLS Auto Receiva20233A st 2023-3A C 6.010% 05/15/29		08/08/2023	WELLS FARGO		6,249,501	6,250,000	0	1.F FE
364760-AP-3	GAP INC 3.625% 10/01/29		09/13/2023	BNP SECURITIES		376,380	492,000	8,125	4.A FE
42704M-AA-0	HERBALIFE/HLF FINANCING 7.875% 09/01/25		09/13/2023	BANK of AMERICA SEC		426,388	443,000	1,357	4.A FE
42806M-AE-9	Hertz Vehicle Fi20212A LLC 2021-2A A 1.680% 12/27/27		09/20/2023	HILLTOP SECURITIES INC.		16,153,975	18,378,000	23,156	1.A FE
43730X-AB-0	Home Partners of20213 Trust 2021-3 B 2.649% 01/17/41		08/28/2023	LOOP CAPITAL MARKETS		175,841	207,453	443	1.D FE
440327-AL-8	HORACE MANN EDUCATORS 7.250% 09/15/28		09/12/2023	J P MORGAN SEC		19,967,800	20,000,000	0	2.B FE
44328U-AD-8	HPEFS Equipment 20232A 2023-2A B 6.250% 01/21/31		09/19/2023	WELLS FARGO		5,749,115	5,750,000	0	1.C FE
44328U-AE-6	HPEFS Equipment 20232A 2023-2A C 6.480% 01/21/31		09/19/2023	WELLS FARGO		14,996,915	15,000,000	0	1.F FE
446150-BB-9	HUNTINGTON BANCSHARES INC 4.443% 08/04/28		08/24/2023	SEP A-FIXED IMMUNE		1,875,680	2,000,000	4,937	2.A FE
45258L-AA-5	IMOLA MERGER CORP 4.750% 05/15/29		09/13/2023	JEFFERIES & CO		380,151	431,000	6,824	3.C FE
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		08/01/2023	Interest Capitalization		2,060	2,060	0	1.A FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		08/01/2023	Interest Capitalization		34	34	0	1.A FM
46592N-AN-6	JP Morgan Mortga20217 2021-7 A6 2.500% 11/25/51		08/07/2023	BARCLAYS		24,697,376	27,660,023	15,367	1.A
46647P-AX-4	JPMORGAN CHASE & CO 4.452% 12/05/29		08/24/2023	SEP A-FIXED IMMUNE		4,745,150	5,000,000	48,848	1.F FE
46653X-AG-5	JP Morgan Mortga2021INV5 2021-INV5 A3 3.000% 12/25/51		09/08/2023	WELLS FARGO		21,606,653	24,547,039	21,446	1.A FE
46654K-AF-4	JP Morgan Mortga202111 2021-11 A4 2.500% 01/25/52		09/20/2023	BANK of AMERICA SEC		8,176,885	9,622,517	14,033	1.A
46655N-AD-2	JP Morgan Mortga20227 2022-7 1A4 3.000% 12/25/52		09/19/2023	J P MORGAN SEC		12,332,540	14,288,244	25,004	1.A FE
46656D-AN-1	JP Morgan Mortga20232 2023-2 A4B 5.500% 07/25/53		08/22/2023	INTL FCSTONE FINANCIAL INC		16,080,520	16,596,570	58,319	1.A 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
46656Q-BP-6	JP Morgan Mortga20234 2023-4 2A4 5.500% 11/25/53		08/02/2023	J P MORGAN SEC		18,960,470	19,403,103	8,893	1.A FE
46657C-AD-4	JP Morgan Mortga20238 2023-8 A4 6.000% 02/25/54		09/21/2023	J P MORGAN SEC		39,338,216	40,000,000	186,667	1.A FE
50076Q-AN-6	KRAFT FOODS GROUP INC 6.500% 02/09/40		09/26/2023	Cantor Fitzgerald Fixed		2,948,949	2,882,000	25,498	2.B FE
50076Q-AR-7	KRAFT FOODS GROUP INC 6.875% 01/26/39		09/20/2023	Various		10,804,700	10,000,000	105,990	2.B FE
55354G-AK-6	MSCI INC 3.625% 09/01/30		09/20/2023	Various		16,339,401	19,165,000	38,898	2.C FE
559080-AK-2	MAGELLAN MIDSTREAM PRTNS 5.000% 03/01/26		08/24/2023	SEP A-FIXED IMMUNE		1,967,700	2,000,000	48,056	2.A FE
577081-AW-2	MATTEL INC 5.450% 11/01/41		09/07/2023	ROBERT W. BAIRD		4,772,939	5,618,000	110,098	3.A FE
577081-BD-3	MATTEL INC 5.875% 12/15/27		09/20/2023	STIFEL NICHOLAS		5,585,705	5,723,000	90,594	3.A FE
577081-BF-8	MATTEL INC 3.750% 04/01/29		09/18/2023	BNP SECURITIES		15,141,858	17,250,000	302,161	2.C FE
58769J-AH-0	MERCEDES-BENZ FIN NA 5.880% 08/01/25		07/31/2023	CITIGROUP GLOBAL MKTS		18,500,000	18,500,000	0	1.F FE
59833C-AC-6	MIDWEST CONNECTOR CAPIT 4.625% 04/01/29		09/19/2023	J P MORGAN SEC		18,996,066	20,635,000	449,960	2.B FE
59980M-AG-6	MCMLT 2018-2 M1 3.750% 05/25/58		09/20/2023	HILLTOP SECURITIES INC.		1,558,577	1,667,484	3,648	1.A
637417-AQ-9	NATL RETAIL PROP 3.500% 04/15/51		08/29/2023	BARCLAYS		5,952,601	8,887,000	117,506	2.A FE
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		08/23/2023	BARCLAYS		14,745,625	17,736,738	39,028	2.C FE
64016N-AE-7	NBLY 2023-1A A2 7.308% 01/30/53		08/25/2023	BARCLAYS		4,826,139	4,975,000	29,288	2.C FE
64831K-AA-4	New Residential 2022SFR1 Loan 2022-SFR1 A 2.400% 02/17/39		08/03/2023	INTL FCSTONE FINANCIAL INC		660,274	747,921	299	1.A FE
67080#-AA-6	NUVEEN CPACE LENDING RN FEEDER Class A Note 5.500% 03/20/60		08/07/2023	PRIVATE PLACEMENT		61,070,596	61,070,596	0	1.F Z
67117X-AA-4	Onslow Bay Finan2023NQM7 2023-NQM7 A1 6.844% 04/25/63		09/18/2023	NOMURA SECURITIES INTERNATIONA		10,999,832	11,000,000	50,189	1.A FE
674599-DK-8	OCCIDENTAL PETROLEUM CORP 4.500% 07/15/44		07/18/2023	MORGAN STANLEY FIXED INC		7,672,800	10,000,000	6,250	2.C FE
68267E-AB-0	OneMain Direct A20191A ivable 3.950% 11/14/28		09/14/2023	WELLS FARGO		3,313,242	3,500,000	1,536	1.B FE
682680-BL-6	ONEOK INC 6.050% 09/01/33		08/11/2023	Various		9,997,950	10,000,000	0	2.B FE
682695-AA-9	ONEMAIN FINANCE CORP 9.000% 01/15/29		09/13/2023	UBS WARBURG		380,835	378,000	7,844	3.B FE
682696-AA-7	OneMain Financia20202A ce Tru 2020-2A A 1.750% 09/14/35		09/20/2023	BANK of AMERICA SEC		8,062,801	9,004,000	3,502	1.A FE
68269J-AE-1	OneMain Financia20231A ce Tru 2023-1A A 5.500% 06/14/38		09/19/2023	Various		4,728,940	4,815,000	5,149	1.A FE
68269L-AC-0	OneMain Financia20201A ce Tru 2020-1A C 5.810% 05/14/32		08/02/2023	HILLTOP SECURITIES INC.		8,444,219	8,500,000	27,436	1.C FE
69354N-AC-0	PRA GROUP INC 7.375% 09/01/25		08/08/2023	SUNTRUST		349,268	361,000	11,759	3.B FE
709599-BW-3	PENSKE TRUCK LEASING/PTL 6.050% 08/01/28		07/27/2023	WELLS FARGO		14,961,750	15,000,000	0	2.B FE
718172-DE-6	PHILIP MORRIS INTERNAT-W/I 5.625% 09/07/33		09/05/2023	BARCLAYS		4,906,850	5,000,000	0	1.F FE
72703P-AD-5	PLNT 2022-1A A2I 3.251% 12/05/51		08/07/2023	WELLS FARGO		9,709,849	10,815,100	62,506	2.B FE
74331G-AC-3	Progress Residen2023SFR2st 2023-SFR2 B 4.500% 10/17/28		09/19/2023	GOLDMAN SACHS		6,893,372	7,500,000	0	1.B FE
74333D-AC-8	PROG 2021-SFR2 B 1.796% 04/19/38		08/28/2023	LOOP CAPITAL MARKETS		98,038	110,000	159	1.D FE
74333V-AC-8	Progress Residen2021SFR3st 2021-SFR3 B 1.888% 05/17/26		08/01/2023	BANK of AMERICA SEC		7,132,161	8,020,000	841	1.C FE
74939K-AE-6	Woodward Capital20216 ent 2021-6 A5 2.500% 12/25/51		08/10/2023	BARCLAYS		8,227,223	9,603,616	8,670	1.A
758750-AD-5	REGAL BELOIT 6.050% 04/15/28		09/22/2023	Cantor Fitzgerald Fixed		14,651,850	15,000,000	405,854	2.C FE
78387G-AQ-6	AT&T 6.150% 09/15/34		08/25/2023	DEUTSCHE BANK		5,624,674	5,658,000	158,518	2.B FE
81748X-AD-6	Sequoia Mortgage20215 2021-5 A4 2.500% 07/25/51		09/20/2023	BANK of AMERICA SEC		11,309,824	13,316,079	19,419	1.A
81748Y-AD-4	Sequoia Mortgage20216 2021-6 A4 2.500% 10/25/51		09/20/2023	BANK of AMERICA SEC		10,470,294	12,429,954	18,127	1.A
817826-AB-6	7-ELEVEN INC 0.800% 02/10/24		09/29/2023	TD SECURITIES		3,336,114	3,400,000	4,004	2.B FE
82873M-AA-1	SIMMONS FOOD INC/SIMMONS 4.625% 03/01/29		09/21/2023	Various		133,759	162,000	933	4.C FE
87251F-AD-1	TCW Direct Lending Secured B Note 10.596% 09/30/32		08/04/2023	PRIVATE PLACEMENT		1,511,628	1,511,628	0	2.B FE
87303*-AA-9	THL Credit 5.000% 12/03/24		08/31/2023	PRIVATE PLACEMENT		111,872	111,872	0	1.E PL
88579Y-AZ-4	3M CO. 3.625% 10/15/47		07/24/2023	WELLS FARGO		2,033,514	2,617,000	26,615	1.F FE
887389-AL-8	TIMKEN CO 4.125% 04/01/32		09/20/2023	GOLDMAN SACHS		4,353,700	5,000,000	97,969	2.B FE
89173F-AG-5	TPMT 2017-1 B3 3.840% 10/25/56		07/01/2023	PERFORMANCE TRUST CAPITAL		7,537,500	10,000,000	26,629	1.A
89177W-AE-9	TPMT 2019-MH1 B1 3.750% 11/25/58		07/27/2023	J P MORGAN SEC		2,917,340	3,184,000	9,950	3.B FE
92556V-AE-6	VIATRIS INC 3.850% 06/22/40		08/25/2023	US BANCORP		4,860,030	7,000,000	50,157	2.C FE
949798-AC-6	Wells Fargo Mort20212 ked Se 2021-2 A3 2.500% 06/25/51		08/17/2023	WELLS FARGO		14,524,469	17,060,171	23,695	1.A
961548-AV-6	WESTVACO CORP 8.200% 01/15/30		08/24/2023	SEP A-FIXED IMMUNE		3,381,690	3,000,000	26,650	2.B FE

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
98920M-AA-0	Zaxby's Funding 20211A 2021-1A A2 3.238% 07/30/51		08/25/2023	Various		31,908,291	38,013,220	69,492	2.B FE
009088-AA-3	AIR CANADA 2015-2AA PTT 3.750% 12/15/27	A	09/28/2023	SEAPORT GROUP LLC		2,000,270	2,186,087	23,683	1.G FE
067901-AA-6	BARRICK GOLD CORP 5.800% 11/15/34	A	09/15/2023	KEY BANC-MCDONALD		4,545,759	4,690,000	93,101	2.A FE
683715-AD-8	OPEN TEXT CORP 3.875% 12/01/29	A	07/13/2023	BARCLAYS		343,882	406,000	2,010	3.C FE
775109-CG-4	ROGERS COMMUNICATIONS 3.200% 03/15/27	A	07/27/2023	Tax Free Exchange		9,999,106	10,000,000	117,333	2.C FE
000000-00-0	SUZANO INTL FINANCE 4.000% 01/14/25	D	09/01/2023	Tax Free Exchange		8,970,222	9,000,000	0	2.C FE
000000-00-0	SUZANO INTL FINANCE 5.500% 01/17/27	D	09/01/2023	Tax Free Exchange		1,019,422	1,000,000	0	2.C FE
00774M-BE-4	AERCAP IRELAND CAP/GLOBA 6.150% 09/30/30	D	09/18/2023	J P MORGAN SEC		19,874,200	20,000,000	0	2.B FE
00928Q-AX-9	AIRCASTLE LTD 6.500% 07/18/28	D	07/13/2023	GOLDMAN SACHS		9,981,500	10,000,000	0	2.C FE
03665Y-AE-5	ANTR 2019-2A B 8.207% 01/23/32	D	08/16/2023	DEUTSCHE BANK		695,188	700,000	3,990	1.C FE
04019R-AW-1	ARES CLO Ltd 202266A 2022-66A BR 7.851% 07/25/36	D	08/07/2023	J P MORGAN SEC		16,500,000	16,500,000	0	1.C FE
04019R-AY-7	ARES CLO Ltd 202266A 2022-66A CR 8.351% 07/25/36	D	08/07/2023	J P MORGAN SEC		14,000,000	14,000,000	0	1.F FE
04822F-AA-2	Atlantic Avenue 20231A 2023-1A A 7.426% 10/20/36	D	08/31/2023	J P MORGAN SEC		10,000,000	10,000,000	0	1.A FE
04822F-AC-8	Atlantic Avenue 20231A 2023-1A B 8.126% 10/20/36	D	08/31/2023	J P MORGAN SEC		8,250,000	8,250,000	0	1.C FE
05565E-CD-5	BMW US Capital LLC 5.930% 08/11/25	C	08/08/2023	BANK of AMERICA SEC		9,000,000	9,000,000	0	1.F FE
05682C-AE-7	Bain Capital Cre20233A Limit 2023-3A C 8.596% 07/24/36	D	09/22/2023	DEUTSCHE BANK		19,411,200	19,200,000	225,284	1.F FE
06237M-AA-1	BANK GOSPODARSTWA KRAJOW AGENCY DEBENTURES 5.375% 05/22/33	D	09/20/2023	JEFFERIES & CO		7,740,000	8,000,000	143,333	1.G FE
06738E-CK-9	BARCLAYS PLC 6.490% 09/13/29	D	09/06/2023	BARCLAYS		10,000,000	10,000,000	0	2.A FE
06738E-CL-7	BARCLAYS PLC 6.692% 09/13/34	D	09/06/2023	BARCLAYS		10,000,000	10,000,000	0	2.A FE
06759M-AL-5	Babson CLO Ltd 20161A 2016-1A CR 7.707% 07/23/30	D	09/19/2023	ROBERT W. BAIRD		6,445,138	6,500,000	82,103	1.E FE
10554T-AG-0	BRASKEM NETHERLANDS 7.250% 02/13/33	D	09/08/2023	MORGAN STANLEY FIXED INC		370,468	404,000	2,359	2.C FE
14318F-AE-4	Carlyle Global M20233A rategi 7.908% 10/15/36	D	07/06/2023	BARCLAYS		8,000,000	8,000,000	0	1.C FE
14318F-AG-9	Carlyle Global M20233A rategi 8.308% 10/15/36	D	07/06/2023	BARCLAYS		6,000,000	6,000,000	0	1.F FE
14319C-AA-8	Carlyle Global M20234A rategi 2023-4A A1A 7.051% 10/25/36	D	09/21/2023	J P MORGAN SEC		5,000,000	5,000,000	0	1.A FE
14319C-AE-0	Carlyle Global M20234A rategi 2023-4A B 7.701% 10/25/36	D	09/21/2023	J P MORGAN SEC		20,000,000	20,000,000	0	1.C Z
14319C-AG-5	Carlyle Global M20234A rategi 2023-4A C 8.151% 10/25/36	D	09/21/2023	J P MORGAN SEC		13,200,000	13,200,000	0	1.F Z
168829-AA-7	CHILE ELECTRICITY LUX 6.010% 01/20/33	D	08/14/2023	GOLDMAN SACHS		7,000,560	7,000,000	0	1.F FE
24460R-AS-2	DPATH 2020-1A A1R 7.920% 04/17/34	D	07/24/2023	Greensledge		20,000,000	20,000,000	0	1.A FE
35177P-AL-1	ORANGE SA 9.000% 03/01/31	D	08/24/2023	SEP A-FIXED IMMUNE		6,027,900	5,000,000	216,250	2.A FE
38175W-AE-8	Golub Capital Pa201631A LO Ltd 2016-31A BR 7.731% 08/05/30	D	08/16/2023	DEUTSCHE BANK		690,900	700,000	1,654	1.C FE
404280-AP-4	HSBC HOLDINGS PLC-SPONS 4.250% 03/14/24	D	09/21/2023	TD SECURITIES		6,145,378	6,200,000	8,051	2.A FE
456837-AK-9	ING GROEP N V 4.100% 10/02/23	D	09/05/2023	RBC/DAIN		5,592,608	5,600,000	98,856	1.G FE
456837-BH-5	ING GROEP N V 6.114% 09/11/34	D	09/05/2023	MORGAN STANLEY FIXED INC		3,000,000	3,000,000	0	1.G FE
46091R-AC-7	Invesco CLO LTD 20233A 2023-3A B 7.958% 07/15/36	D	07/06/2023	MORGAN STANLEY FIXED INC		9,450,000	9,450,000	0	1.C FE
46091R-AE-3	Invesco CLO LTD 20233A 2023-3A C 8.458% 07/15/36	D	07/06/2023	MORGAN STANLEY FIXED INC		10,000,000	10,000,000	0	1.F FE
46590X-AL-0	JBS USA FOOD FINANCE 5.500% 01/15/30	D	08/22/2023	Tax Free Exchange		2,434,551	2,400,000	13,567	2.C FE
46590X-AX-4	JBS USA FOOD FINANCE 6.500% 12/01/52	D	08/24/2023	Tax Free Exchange		649,149	630,000	9,441	2.C FE
46590X-AY-2	JBS USA FOOD FINANCE 5.750% 04/01/33	D	08/22/2023	Tax Free Exchange		2,939,188	3,000,000	67,563	2.C FE
46604R-AC-7	Ivy Hill Middle 21A redit 21A B 8.760% 07/18/35	D	07/19/2023	J P MORGAN SEC		14,700,000	14,700,000	0	1.C FE
55819Y-AE-0	Madison Park Fun201726A 2017-26A CR 7.681% 07/29/30	D	09/11/2023	WELLS FARGO		5,453,250	5,500,000	51,632	1.F FE
62856R-AD-7	PROSUS NV 4.850% 07/06/27	D	09/19/2023	Various		7,550,000	8,000,000	80,833	2.C FE
62878U-2G-6	NBN CO LTD 6.000% 10/06/33	D	09/27/2023	J P MORGAN SEC		9,972,500	10,000,000	0	1.D FE
67078A-AF-0	NVENT FINANCE SARL 5.650% 05/15/33	D	07/19/2023	KEY BANC-MCDONALD		4,962,500	5,000,000	61,208	2.C FE
67109Y-AU-8	OHA Credit Partn201512A 2015-12A DR 8.507% 07/23/30	D	08/15/2023	J P MORGAN SEC		3,940,000	4,000,000	22,686	2.C FE
67578C-AE-4	20231A 2023-1A B 7.596% 10/20/36	D	08/31/2023	BANK of AMERICA SEC		9,950,000	10,000,000	0	1.C FE
67578C-AG-9	20231A 2023-1A C 7.806% 10/20/36	D	08/31/2023	BANK of AMERICA SEC		9,850,000	10,000,000	0	1.F FE
68626C-AC-8	Orion CLO Ltd. 20231A 2023-1A B 7.957% 10/25/36	D	08/24/2023	J P MORGAN SEC		17,000,000	17,000,000	0	1.C Z
68626C-AE-4	Orion CLO Ltd. 20231A 2023-1A C 8.550% 10/25/36	D	08/24/2023	J P MORGAN SEC		5,000,000	5,000,000	0	1.F Z
69377F-AC-0	FREEPORT INDONESIA PT 6.200% 04/14/52	D	09/07/2023	DEUTSCHE BANK		4,387,500	5,000,000	126,583	2.C FE
74365P-AG-3	PROSUS NV -SPON ADR 3.257% 01/19/27	D	09/19/2023	CITIGROUP GLOBAL MKTS		1,791,000	2,000,000	11,219	2.C FE
78448T-AK-8	SMBC AVIATION CAPITAL FI 5.700% 07/25/33	D	09/14/2023	SMBC NIKKO		19,065,200	20,000,000	167,833	2.A FE
803014-AB-5	SANTOS FINANCE LTD 6.875% 09/19/33	D	09/11/2023	CITIGROUP GLOBAL MKTS		14,939,100	15,000,000	0	2.C FE
817941-AE-7	720 East CLO Ltd20232A 2023-2A B 7.858% 10/15/36	D	08/15/2023	J P MORGAN SEC		12,000,000	12,000,000	0	1.C FE
817941-AG-2	720 East CLO Ltd20232A 2023-2A C 8.358% 10/15/36	D	08/15/2023	J P MORGAN SEC		9,000,000	9,000,000	0	1.F FE
902133-AG-2	TYCO ELECTRONICS GROUP S 7.125% 10/01/37	D	08/07/2023	Various		3,309,879	2,900,000	73,467	1.G FE
984851-AH-8	YARA INTERNATIONAL ASA 7.378% 11/14/32	D	08/08/2023	SEAPORT GROUP LLC		9,553,760	8,875,000	156,424	2.B FE

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G3946K-AA-7	GOHL CAPITAL LTD 4.250% 01/24/27	D	09/26/2023	Various		9,268,516	10,000,000	73,879	2.B FE
G4701H-AB-5	IHS HOLDING LTD 5.625% 11/29/26	D	07/27/2023	GOLDMAN SACHS		350,200	400,000	3,813	4.A FE
P3769#-AC-8	PaCu PRIVATE PLACEMENT 8.210% 03/15/41	D	09/01/2023	Tax Free Exchange		16,000,000	16,000,000	222,582	3.A PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,552,437,956	1,624,086,934	6,782,653	XXX
976657-AH-9	WISCONSIN ENERGY CORP 7.739% 05/15/67		08/24/2023	SEP A-FIXED IMMUNE		2,601,780	3,000,000	5,804	2.B FE
1309999999. Subtotal - Bonds - Hybrid Securities						2,601,780	3,000,000	5,804	XXX
0LX212-47-8	DAVITA HEALTHCARE PARTNERS INC TK A1-DD 1L 04/28/28		09/14/2023	WELLS FARGO BK		987,500	1,000,000	0	2.C FE
29452@-AC-4	Equine Network Deferred Draw Term Loan 05/22/28		09/12/2023	EAGLE REALTY GRP CORP		123,000	123,000	0	4.C Z
00218J-AC-0	ASGN INCORPORATED TL B 1L 08/30/30		08/15/2023	WELLS FARGO BK		598,500	600,000	0	3.A FE
01021A-AC-4	AL NGPL TL B 1L 04/13/28		07/01/2023	BARCLAYS		393,311	400,000	0	4.A FE
02090C-AE-0	BROOKS AUTOMATION INC TL 1L 02/01/29		07/18/2023	MORGAN STANLEY HI-YLD		996,115	1,000,000	0	4.B FE
02474R-AH-6	ABC SUPPLY CO INC TL B 1L 01/15/27		09/15/2023	JPM FUNDS RECAP		713,738	711,958	0	3.B FE
03852J-AT-8	ARAMARK SERVICES INC TL B6 1L 06/22/30		07/01/2023	Tax Free Exchange		614,312	614,455	0	3.B FE
04287K-AB-7	ARCONIC INC TL B 1L 08/19/30		07/27/2023	JPM FUNDS RECAP		198,000	200,000	0	4.A FE
04888*-AB-5	Atlantic Sthrn Pavg & Sealcoat Revolver Loan 09/10/26		09/29/2023	EAGLE REALTY GRP CORP		328,656	328,656	0	5.B GI
05989U-AC-1	BANGL LLC 1L B 1L 02/01/29		07/27/2023	BARCLAYS		1,176,000	1,200,000	0	3.C FE
09353T-AJ-9	BLERIOT US BIDCO INC TL B 1L 10/31/28		07/19/2023	NOMURA SECURITIES INTERNATIONA		497,500	500,000	0	4.B FE
09364L-AQ-7	BLOCK COMMUNICATIONS INC TL B 1L 02/28/27		09/20/2023	BANK of AMERICA SEC		957,776	972,362	0	3.A FE
09776M-AP-9	BOMBARDIER RECREATIONAL TL B3 1L 12/13/29		09/29/2023	BMO CAPITAL MARKETS CORP		700,000	700,000	0	3.B FE
12568Y-AB-0	CHARLOTTE BUYER INC REV 1L 08/11/27		09/01/2023	GOLDMAN SACHS INTERNATIONAL		0	0	0	4.B FE
14445B-AB-5	PS HOLDCO LLC TL B 1L 09/29/28		07/20/2023	RBC/DAIN		984,758	1,000,000	0	4.B FE
22526W-AQ-1	CREATIVE ARTISTS AGENCY LLC TL B 1L 11/16/28		09/15/2023	Various		1,493,777	1,500,000	0	4.B FE
23918V-AY-0	DAVITA INC TL B 1L 08/12/26		07/01/2023	CCMI Citizens Bank		983,714	997,387	0	3.A FE
24982L-AD-7	DERMATOLOGY INTERMEDIATE TL DD 1L 03/24/29		07/28/2023	Various		3,217	3,249	0	4.B FE
26872N-AC-3	EMERALD DEBT MERGER TL B 1L 05/31/30		07/01/2023	RBC/DAIN		411,689	417,431	0	3.C FE
31575A-AB-3	GIP II BLUE HOLDING INC TL B 1L 09/29/28		07/19/2023	MORGAN STANLEY HI-YLD		333,292	333,333	0	3.C FE
31773H-AB-8	GIP PILOT ACQUISITION PA TL 1L 09/15/30		09/18/2023	JPM FUNDS RECAP		398,000	400,000	0	3.C FE
34965P-AD-8	FORTREA INC TL B 1L 07/01/30		08/24/2023	Various		1,095,203	1,100,000	0	3.B FE
44108H-AN-1	HOSTESS BRANDS LLC TL B 1L 06/30/30		07/01/2023	Tax Free Exchange		1,565,197	1,565,197	0	4.A FE
44931Y-AD-9	ICU MEDICAL INC TL B 1L 01/08/29		08/08/2023	WELLS FARGO BK		1,994,740	2,000,000	0	3.C FE
45248B-A@-1	IBML Revolver Loan 06/30/28		09/20/2023	EAGLE REALTY GRP CORP		1,066,667	1,066,667	0	5.A
46589U-AE-5	ZEST DENTAL TL 1L 02/08/28		09/20/2023	RBC/DAIN		496,250	500,000	0	4.C FE
50183C-AC-1	LCPR LOAN FINANCING LLC TL 1L 03/29/28		09/20/2023	BANK OF NOVA SCOTIOA		998,750	1,000,000	0	4.A FE
55314N-AW-4	MKS INSTRUMENTS INC TL B 1L 08/17/29		09/29/2023	JPM FUNDS RECAP		665,000	666,667	0	3.A FE
72165N-BH-1	PILOT TRAVEL CENTERS LLC TL B 1L 08/04/28		09/20/2023	WELLS FARGO BK		1,049,157	1,047,847	0	3.A FE
816194-AX-2	SELECT MEDICAL CORP TL B 1L 03/06/27		07/31/2023	Tax Free Exchange		1,406,137	1,406,323	0	3.C FE
82568T-AG-3	SHUTTERFLY FINANCE LLC PIK-Term 2L 10/01/27		09/29/2023	Interest Capitalization		10,080	10,080	0	5.A FE
82568T-AG-3	SHUTTERFLY FINANCE LLC PIK-Term 2L 10/01/27		07/01/2023	Taxable Exchange		493,185	808,500	0	5.A FE
86739#-AD-5	Sunland Asphalt & Construction Term Loan B 06/16/28		09/29/2023	EAGLE REALTY GRP CORP		20,946	20,946	0	5.B GI
87169D-AB-1	SYNEOS HEALTH INC TL B 1L 09/19/30		09/19/2023	GOLDMAN SACHS		985,000	1,000,000	0	4.B FE
87422L-AU-4	TALEN ENERGY SUPPLY LLC TL TLC-EXIT 1L 05/27/30		07/01/2023	CITIBANK		446,509	447,619	0	3.B FE
87422L-AV-2	TALEN ENERGY SUPPLY LLC TL TLB-EXIT 1L 05/27/30		08/03/2023	CITIBANK		1,048,512	1,052,381	0	3.B FE
87510E-AC-3	TAMKO BUILDING PRODUCTS INC TL B 1L 09/20/30		09/20/2023	Tax Free Exchange		1,202,355	1,203,125	0	4.B FE
90290P-AS-3	US RENAL CARE INC TL 1L 06/28/28		08/24/2023	Tax Free Exchange		1,082,879	1,652,864	0	5.A FE
914908-BC-1	UNIVISION COMMUNICATIONS INC TL B 1L 03/15/26		07/18/2023	MORGAN STANLEY HI-YLD		998,296	1,000,000	0	4.A FE
92929L-AV-0	WARNER MUSIC GROUP TL G 1L 01/20/28		09/21/2023	CITIBANK		1,000,625	1,000,000	0	3.B FE
92943E-AB-2	GTCR W MERGER SUB TL B 1L 09/20/30		09/20/2023	JPM FUNDS RECAP		597,000	600,000	0	2.C FE
94254P-AC-4	WATLOW ELECTRIC MANUFACT TL B 1L 03/02/28		09/27/2023	BMO CAPITAL MARKETS CORP		496,667	500,000	0	4.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
C6901L-AJ-6	BURGER KING TL B5 1L 09/21/30		09/21/2023	Tax Free Exchange		1,294,987	1,294,987	0	3.B FE
G4770Q-AL-9	INEOS ENTERPRISES HOLDIN TL B 1L 07/07/30		07/01/2023	BARCLAYS		492,500	500,000	0	3.B FE
G4770Q-AL-9	INEOS ENTERPRISES HOLDIN TL B 1L 07/07/30		07/07/2023	Tax Free Exchange		905,254	992,288	0	3.B FE
G9368P-BH-6	VIRGIN MEDIA BRISTOL LLC TL Y 1L 03/02/31		07/01/2023	MORGAN STANLEY HI-YLD		993,018	1,000,000	0	3.C FE
N2820E-AJ-7	EG AMERICA LLC TL BB 1L 03/12/26		07/01/2023	Tax Free Exchange		194,214	197,021	0	4.C FE
N2820E-AL-2	EG AMERICA LLC TL BC 1L 02/07/28		07/01/2023	Tax Free Exchange		291,322	295,532	0	4.C FE
68371Y-AP-8	OPEN TEXT CORP TL B 1L 01/31/30		08/14/2023	Tax Free Exchange		1,249,798	1,293,500	0	2.C FE
C0787F-AB-8	BAUSCH + LOMB CORP TL B 1L 05/10/27	A	07/01/2023	CITIBANK		485,221	498,741	0	4.C FE
C6907U-AB-7	ONTARIO GAMING GTA LP TL B 1L 07/20/30		07/20/2023	BARCLAYS		990,000	1,000,000	0	4.B FE
05875C-AB-0	BALLY TI B 1L 10/02/28	C	09/15/2023	GOLDMAN SACHS		992,500	1,000,000	0	3.B FE
69526P-AC-8	PERRIGO FINANCE UNLIMITD TL B 1L 07/06/28	C	08/16/2023	JPM FUNDS RECAP		985,000	1,000,000	0	4.B FE
89969K-AH-0	SAMSONITE IP HOLDINGS TL B 1L 06/21/30	C	07/01/2023	Tax Free Exchange		804,118	804,508	0	3.A FE
P2121Y-AU-2	CARNIVAL CORP TL B 1L 08/08/27	C	08/01/2023	JPM FUNDS RECAP		1,990,000	2,000,000	0	3.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						43,279,942	44,526,624	0	XXX
2509999997. Total - Bonds - Part 3						1,758,082,792	1,833,072,415	7,369,860	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,758,082,792	1,833,072,415	7,369,860	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
00206R-10-2	AT&T INC		09/20/2023	Various	89,841.000	1,341,729		0	
009158-10-6	APD		08/21/2023	Various	1,970.000	572,394		0	
015271-10-9	ALEXANDRIA REAL ESTATE REIT		09/14/2023	GOLDMAN SACHS	4,394.000	500,273		0	
03027X-10-0	AMERICAN TOWER CORP REIT		09/20/2023	Various	9,068.000	1,619,308		0	
03073E-10-5	CENCORA, INC.		08/21/2023	Various	3,503.000	656,620		0	
037833-10-0	APPLE INC		09/19/2023	Various	5,647.000	1,026,592		0	
060505-10-4	BANK OF AMERICA CORP		08/21/2023	Various	21,114.000	626,243		0	
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		07/14/2023	S. G. COWEN SECURITIES CORP.	8,115.000	698,948		0	
09247X-10-1	BLACKROCK INC		09/19/2023	Various	1,318.000	920,696		0	
11135F-10-1	BROADCOM INC		08/21/2023	Various	1,297.000	1,130,004		0	
126650-10-0	CVS CORP		09/19/2023	Various	23,702.000	1,737,976		0	
149123-10-1	CATERPILLAR INC		09/19/2023	Various	2,663.000	712,057		0	
17275R-10-2	CISCO SYSTEMS INC		09/19/2023	Various	14,438.000	764,039		0	
20030N-10-1	COMCAST CORP CL A		08/21/2023	Various	16,202.000	716,416		0	
21036P-10-8	CONSTELLATION BRANDS COMMON		08/21/2023	Various	4,500.000	1,209,394		0	
256677-10-5	DOLLAR GENERAL CORP		08/21/2023	Various	10,356.000	1,731,583		0	
26441C-20-4	DUKE ENERGY		09/25/2023	Various	15,129.000	1,404,958		0	
26614N-10-2	DUPONT DE NEMOURS INC		08/21/2023	Various	11,117.000	831,141		0	
29364G-10-3	Entergy Corp		09/20/2023	Various	20,296.000	2,014,522		0	
30231G-10-2	EXXON MOBIL CORP		09/25/2023	Various	9,757.000	1,056,088		0	
35137L-10-5	FOX CORP		08/21/2023	Various	13,381.000	461,637		0	
38141G-10-4	GOLDMAN SACHS GROUP INC		09/19/2023	Various	2,467.000	818,404		0	
437076-10-2	HOME DEPOT		09/19/2023	Various	3,364.000	1,081,401		0	
458140-10-0	INTEL CORPORATION		09/19/2023	Various	19,789.000	663,485		0	
459200-10-1	IBM		09/19/2023	Various	5,657.000	791,128		0	
459506-10-1	Fragrances Inc COMMON		09/20/2023	S. G. COWEN SECURITIES CORP.	70,080.000	5,407,124		0	
46625H-10-0	JP MORGAN CHASE & CO		08/21/2023	Various	4,260.000	640,942		0	
478160-10-4	JOHNSON & JOHNSON		09/19/2023	Various	4,938.000	815,349		0	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
482480-10-0	KLA CORPORATION		08/21/2023	Various	1,895.000	920,646		0	
539830-10-9	LOCKHEED MARTIN		09/19/2023	Various	1,749.000	792,532		0	
580135-10-1	McDONALDS		08/21/2023	Various	1,989.000	570,515		0	
58933Y-10-5	MERCK & CO INC		08/21/2023	Various	5,079.000	550,630		0	
594918-10-4	MICROSOFT CORP		09/19/2023	Various	5,474.000	1,811,590		0	
65339F-10-1	NEXTERA ENERGY INC		09/14/2023	GOLDMAN SACHS	4,011.000	277,040		0	
68389X-10-5	ORACLE CORP		08/21/2023	Various	9,261.000	1,083,377		0	
713448-10-8	PEPSICO INC		08/21/2023	Various	3,245.000	590,363		0	
717081-10-3	PFIZER INC		09/20/2023	Various	114,289.000	4,214,295		0	
718172-10-9	PHILIP MORRIS INTERNAT-W/I		09/25/2023	Various	9,671.000	936,459		0	
718546-10-4	PHILLIPS 66		09/25/2023	S. G. COWEN SECURITIES CORP.	1,646.000	197,929		0	
747525-10-3	QUALCOMM		08/21/2023	Various	5,688.000	663,711		0	
75513E-10-1	RAYTHEON TECH CORP		08/21/2023	Various	7,304.000	658,081		0	
808513-10-5	SCHWAB CORP		09/20/2023	Various	42,742.000	2,496,688		0	
828806-10-9	SIMON PROPERTY GRP LP REIT		08/21/2023	Various	3,158.000	369,931		0	
844741-10-8	SOUTHWEST AIR		09/20/2023	Various	96,226.000	2,968,122		0	
854502-10-1	STANLEY BLACK & DECKER INC		09/19/2023	Various	8,362.000	778,470		0	
855244-10-9	STARBUCKS CORP		09/19/2023	Various	8,155.000	809,262		0	
871829-10-7	SYSCO CORP		09/25/2023	S. G. COWEN SECURITIES CORP.	3,842.000	263,739		0	
87612E-10-6	TARGET CORP		09/25/2023	S. G. COWEN SECURITIES CORP.	1,791.000	198,355		0	
882508-10-4	TEXAS INSTRUMENTS		08/21/2023	Various	3,771.000	655,437		0	
88579Y-10-1	3M CO.		09/25/2023	Various	9,958.000	1,016,064		0	
902973-30-4	U S BANCORP		08/21/2023	Various	34,102.000	1,295,541		0	
91324P-10-2	UNITEDHEALTH GROUP INC		09/19/2023	Various	1,580.000	774,182		0	
91913Y-10-0	VALERO ENERGY CORP		09/25/2023	Various	6,372.000	827,797		0	
92343V-10-4	VERIZON COMMUNICATIONS		09/25/2023	Various	32,011.000	1,070,218		0	
92826C-83-9	VISA INC		08/21/2023	Various	3,738.000	898,893		0	
931142-10-3	WAL-MART		08/21/2023	Various	2,245.000	358,084		0	
949746-10-1	WELLS FARGO & CO		08/21/2023	Various	13,319.000	575,796		0	
988498-10-1	YUM! BRANDS INC		09/19/2023	Various	5,992.000	791,749		0	
G5960L-10-3	MDT		09/19/2023	Various	10,246.000	861,268		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						62,227,215	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI		07/19/2023	PRIVATE PLACEMENT	16,493.000	1,649,300		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,649,300	XXX	0	XXX
89154W-77-5	TOUCHSTONE HIGH YIELD-INST		08/31/2023	DIVIDEND REINVESTMENT	129,431.220	956,031		0	.
89157W-70-7	TOUCHSTONE SECURITIZED INCOME ETF		07/17/2023	PRIVATE PLACEMENT	800,000.000	20,008,000		0	.
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						20,964,031	XXX	0	XXX
34918#-10-6	W&S Brokerage Services, Inc.		09/25/2023	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						85,440,546	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						85,440,546	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						85,440,546	XXX	0	XXX
6009999999 - Totals						1,843,523,338	XXX	7,369,860	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		09/01/2023	Paydown		24	24	26	25	0	(1)	0	(1)	0	24	0	0	0	1	12/20/2061	1.A
36179N-RP-5	G2 G2 MA1394 2.750% 10/20/43		09/01/2023	Paydown		244	244	249	250	0	(6)	0	(6)	0	244	0	0	0	4	10/20/2043	1.A
36179Q-W3-1	Government NatioMA2392 gage A G2 MA2466 2.750% 12/20/44		09/01/2023	Paydown		430	430	436	435	0	(5)	0	(5)	0	430	0	0	0	8	12/20/2044	1.A
36180W-SW-6	GN GN AE4133 2.750% 09/15/30		09/01/2023	Paydown		299,679	299,679	286,216	293,459	0	6,219	0	6,219	0	299,679	0	0	0	6,945	09/15/2030	1.A
36204M-D9-7	GNMA 30 YR GN 373728 7.500% 05/15/26		09/01/2023	Paydown		410	410	420	441	0	(32)	0	(32)	0	410	0	0	0	20	05/15/2026	1.A
36204R-HZ-4	GNMA 30 YR GN 377448 7.500% 12/15/26		09/01/2023	Paydown		353	353	355	388	0	(35)	0	(35)	0	353	0	0	0	18	12/15/2026	1.A
36204U-ZL-8	GNMA 30 YR GN 380647 8.000% 11/15/24		09/01/2023	Paydown		862	862	822	909	0	(48)	0	(48)	0	862	0	0	0	46	11/15/2024	1.A
36205C-ML-1	GNMA 30 YR GN 386563 8.000% 06/15/24		09/01/2023	Paydown		497	497	492	519	0	(22)	0	(22)	0	497	0	0	0	26	06/15/2024	1.A
36205G-QH-7	GNMA 30 YR GN 390256 8.000% 06/15/24		09/01/2023	Paydown		1,293	1,293	1,280	1,348	0	(56)	0	(56)	0	1,293	0	0	0	69	06/15/2024	1.A
36206J-J6-2	GNMA 30 YR GN 412585 7.500% 04/15/26		09/01/2023	Paydown		196	196	190	212	0	(16)	0	(16)	0	196	0	0	0	10	04/15/2026	1.A
36206M-BG-1	GNMA 30 YR GN 415039 7.500% 02/15/26		09/01/2023	Paydown		863	863	861	940	0	(76)	0	(76)	0	863	0	0	0	43	02/15/2026	1.A
36207D-3R-5	GNMA GN 429308 7.500% 03/15/27		09/01/2023	Paydown		421	421	424	462	0	(40)	0	(40)	0	421	0	0	0	21	03/15/2027	1.A
36207J-DZ-3	GNMA 30 YR GN 433120 7.500% 09/15/26		09/01/2023	Paydown		1,041	1,041	1,045	1,141	0	(100)	0	(100)	0	1,041	0	0	0	52	09/15/2026	1.A
36207K-B4-1	GNMA GN 433959 6.500% 09/15/28		09/01/2023	Paydown		606	606	615	656	0	(49)	0	(49)	0	606	0	0	0	26	09/15/2028	1.A
36207S-K4-4	GNMA GN 440515 7.500% 12/15/26		09/01/2023	Paydown		1,348	1,348	1,362	1,493	0	(144)	0	(144)	0	1,348	0	0	0	67	12/15/2026	1.A
36207U-D8-8	GNMA 30 YR GN 442127 7.500% 11/15/26		09/01/2023	Paydown		212	212	213	235	0	(23)	0	(23)	0	212	0	0	0	10	11/15/2026	1.A
36207X-PS-5	GNMA 30 YR GN 445133 7.500% 02/15/27		09/01/2023	Paydown		379	379	379	419	0	(39)	0	(39)	0	379	0	0	0	19	02/15/2027	1.A
36208D-VP-7	GNMA 30 YR GN 448022 7.500% 04/15/27		09/01/2023	Paydown		176	176	175	195	0	(19)	0	(19)	0	176	0	0	0	9	04/15/2027	1.A
36208H-5N-2	GNMA 30 YR GN 451853 7.500% 08/15/27		09/01/2023	Paydown		944	944	950	1,033	0	(89)	0	(89)	0	944	0	0	0	47	08/15/2027	1.A
36208H-SK-3	GNMA 30 YR GN 451522 7.500% 10/15/27		09/01/2023	Paydown		2,351	2,351	2,410	2,654	0	(303)	0	(303)	0	2,351	0	0	0	129	10/15/2027	1.A
36208Y-LM-9	GNMA 30 YR GN 464832 6.500% 09/15/28		09/01/2023	Paydown		822	822	834	896	0	(73)	0	(73)	0	822	0	0	0	36	09/15/2028	1.A
36209B-DX-3	GNMA 30 YR GN 466418 6.500% 12/15/28		09/01/2023	Paydown		1,446	1,446	1,466	1,565	0	(119)	0	(119)	0	1,446	0	0	0	63	12/15/2028	1.A
36209C-6Z-4	GNMA 30 YR GN 468088 7.000% 07/15/28		09/01/2023	Paydown		1,278	1,278	1,297	1,420	0	(142)	0	(142)	0	1,278	0	0	0	59	07/15/2028	1.A
36209Q-6M-2	GNMA GN 478876 7.500% 11/15/29		09/01/2023	Paydown		179	179	178	193	0	(13)	0	(13)	0	179	0	0	0	9	11/15/2029	1.A
36209T-Y9-4	GNMA 30 YR GN 481436 6.500% 12/15/28		09/01/2023	Paydown		223	223	226	241	0	(19)	0	(19)	0	223	0	0	0	10	12/15/2028	1.A
36209V-CE-2	GNMA GN 482569 6.500% 05/15/29		09/01/2023	Paydown		626	626	626	673	0	(47)	0	(47)	0	626	0	0	0	28	05/15/2029	1.A
36210A-D9-5	GNMA 30 YR GN 486228 7.500% 11/15/29		09/01/2023	Paydown		253	253	252	268	0	(14)	0	(14)	0	253	0	0	0	13	11/15/2029	1.A
36210D-GY-1	GNMA GN 489015 7.000% 05/15/29		09/01/2023	Paydown		751	751	751	814	0	(64)	0	(64)	0	751	0	0	0	35	05/15/2029	1.A
36210F-TB-2	GNMA 30 YR GN 491146 6.500% 12/15/28		09/01/2023	Paydown		1,446	1,446	1,466	1,571	0	(124)	0	(124)	0	1,446	0	0	0	63	12/15/2028	1.A
36210J-V9-6	GNMA 30 YR GN 493940 6.500% 05/15/29		09/01/2023	Paydown		722	722	722	773	0	(51)	0	(51)	0	722	0	0	0	31	05/15/2029	1.A
36210T-3Y-0	GNMA 30 YR GN 502215 6.500% 05/15/29		09/01/2023	Paydown		444	444	444	474	0	(30)	0	(30)	0	444	0	0	0	19	05/15/2029	1.A
36210V-SV-4	GNMA 30 YR GN 503732 6.500% 05/15/29		09/01/2023	Paydown		701	701	700	749	0	(49)	0	(49)	0	701	0	0	0	30	05/15/2029	1.A
36211U-7J-5	GNMA 30 YR GN 523897 7.500% 11/15/29		09/01/2023	Paydown		1,191	1,191	1,185	1,257	0	(66)	0	(66)	0	1,191	0	0	0	60	11/15/2029	1.A
36225A-TB-6	GNMA 30 YR GN 780546 7.500% 04/15/27		09/01/2023	Paydown		321	321	322	355	0	(34)	0	(34)	0	321	0	0	0	16	04/15/2027	1.A
36225A-WB-2	GNMA 30 YR GN 780642 7.000% 09/15/27		09/01/2023	Paydown		351	351	356	383	0	(32)	0	(32)	0	351	0	0	0	16	09/15/2027	1.A
36225B-F6-0	GNMA 30 YR GN 781089 7.500% 09/15/29		09/01/2023	Paydown		737	737	737	792	0	(55)	0	(55)	0	737	0	0	0	37	09/15/2029	1.A
38375J-7X-7	GNR 2007-28 PB 5.500% 05/16/37		09/01/2023	Paydown		73,233	73,233	85,946	77,791	0	(4,558)	0	(4,558)	0	73,233	0	0	0	2,682	05/16/2037	1.A
38376G-FV-7	GNR 2010-28 IA 1.500% 01/16/52		09/01/2023	Paydown		0	0	177	50	0	(50)	0	(50)	0	0	0	0	0	29	01/16/2052	1.A
38378B-DB-2	GNR 2012-23 IO 0.243% 06/16/53		09/01/2023	Paydown		0	0	3,573	293	0	(293)	0	(293)	0	0	0	0	0	140	06/16/2053	1.A
38378B-DY-2	GNR 2012-22 IO 0.088% 10/16/53		09/01/2023	Paydown		0	0	973	110	0	(110)	0	(110)	0	0	0	0	0	13	10/16/2053	1.A
38378B-RJ-0	GNR 2012-35 B 4.210% 11/16/43		07/01/2023	Paydown		12,950	12,950	13,354	13,203	0	(253)	0	(253)	0	12,950	0	0	0	318	11/16/2043	1.A
38378B-TK-5	GNR 2012-53 IO 0.904% 03/16/47		09/01/2023	Paydown		0	0	577	51	0	(51)	0	(51)	0	0	0	0	0	44	03/16/2047	1.A
38378K-DQ-9	GNR 2013-46 IO 0.874% 08/16/42		09/01/2023	Paydown		0	0	5,080	82	0	(82)	0	(82)	0	0	0	0	0	338	08/16/2042	1.A
38378K-YB-9	GNR 2013-105 IO 0.186% 06/16/54		09/01/2023	Paydown		0	0	975	936	0	(936)	0	(936)	0	0	0	0	0	265	06/16/2054	1.A
38378N-5K-5	GNR 2014-73 IO 0.422% 04/16/56		09/01/2023	Paydown		0	0	3,651	4,191	0	(4,191)	0	(4,191)	0	0	0	0	0	614	04/16/2056	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
38378N-F9-9	GNR 2014-50 IO 0.628% 09/16/55		09/01/2023	Paydown		0	0	2,485	2,843	0	(2,843)	0	(2,843)	0	0	0	0	0	371	09/16/2055	1.A
38378X-5P-2	GNR 2015-9 IO 0.521% 02/16/49		09/01/2023	Paydown		0	0	6,701	8,422	0	(8,422)	0	(8,422)	0	0	0	0	0	878	02/16/2049	1.A
38378X-FU-0	GNR 2014-112 IO 0.690% 01/16/48		09/01/2023	Paydown		0	0	81,396	74,166	0	(74,166)	0	(74,166)	0	0	0	0	0	16,331	01/16/2048	1.A
38378X-SH-5	GNR 2014-143 IO 0.660% 02/16/48		09/01/2023	Paydown		0	0	148,645	71,111	0	(71,111)	0	(71,111)	0	0	0	0	0	24,482	02/16/2048	1.A
38378X-W5-6	GNR 2014-186 IB 0.350% 04/16/50		09/01/2023	Paydown		0	0	1,986	1,069	0	(1,069)	0	(1,069)	0	0	0	0	0	530	04/16/2050	1.A
38379K-4K-1	GNR 2015-160 IO 0.321% 01/16/56		09/01/2023	Paydown		0	0	3,426	3,353	0	(3,353)	0	(3,353)	0	0	0	0	0	723	01/16/2056	1.A
38379K-X6-0	GNR 2015-145 IO 0.732% 07/16/57		09/01/2023	Paydown		0	0	3,481	3,136	0	(3,136)	0	(3,136)	0	0	0	0	0	471	07/16/2057	1.A
38379U-NF-9	GNR 2016-45 IO 0.650% 02/16/58		09/01/2023	Paydown		0	0	3,142	2,159	0	(2,159)	0	(2,159)	0	0	0	0	0	195	02/16/2058	1.A
38379U-R6-5	GNR 2016-133 IO 0.735% 12/16/57		09/01/2023	Paydown		0	0	6,401	6,978	0	(6,978)	0	(6,978)	0	0	0	0	0	806	12/16/2057	1.A
38379U-RP-3	GNR 2016-70 IO 0.769% 04/16/58		07/17/2023	PRIVATE PLACEMENT		251,419	0	558,788	410,009	0	(8,933)	0	(8,933)	0	401,076	0	(149,657)	(149,657)	35,247	04/16/2058	1.A
38379U-RP-3	GNR 2016-70 IO 0.769% 04/16/58		09/01/2023	Paydown		0	0	20,260	14,676	0	(14,676)	0	(14,676)	0	0	0	0	0	1,328	04/16/2058	1.A
38379U-TJ-5	GNR 2016-72 IO 0.768% 12/16/55		09/01/2023	Paydown		0	0	8,396	1,934	0	(1,934)	0	(1,934)	0	0	0	0	0	567	12/16/2055	1.A
38379U-WM-4	GNR 2016-86 IO 1.004% 03/16/58		09/01/2023	Paydown		0	0	42,350	13,347	0	(13,347)	0	(13,347)	0	0	0	0	0	3,129	03/16/2058	1.A
38382A-LN-3	GNR 2019-123 HI 4.000% 10/20/49		09/01/2023	Paydown		0	0	8,577	9,446	0	(9,446)	0	(9,446)	0	0	0	0	0	1,586	10/20/2049	1.A
690353-2B-2	DFC 5.340% 05/15/24		08/15/2023	Redemption 100.0000		208,333	208,333	208,333	208,333	0	0	0	0	0	208,333	0	0	0	7,627	05/15/2024	1.A
690353-3C-9	DFC AGENCY DEBENTURES 5.340% 05/15/24		08/15/2023	Redemption 100.0000		113,636	113,636	113,636	113,636	0	0	0	0	0	113,636	0	0	0	4,160	05/15/2024	1.A
690353-3H-8	DFC AGENCY DEBENTURES 5.340% 07/07/40		07/07/2023	Redemption 100.0000		6,991	6,991	6,991	6,991	0	0	0	0	0	6,991	0	0	0	243	07/07/2040	1.A
690353-4F-1	DFC AGENCY DEBENTURES 5.320% 09/20/27		09/20/2023	Redemption 100.0000		214,283	214,283	214,283	214,283	0	0	0	0	0	214,283	0	0	0	8,196	09/20/2027	1.A
690353-4W-4	DFC AGENCY DEBENTURES 5.340% 06/20/27		09/20/2023	Redemption 100.0000		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	6,311	06/20/2027	1.A
690353-5H-6	DFC AGENCY DEBENTURES 5.600% 04/20/35		07/20/2023	Redemption 100.0000		81,900	81,900	81,900	81,900	0	0	0	0	0	81,900	0	0	0	2,917	04/20/2035	1.A
690353-M8-7	DFC 5.350% 02/15/28		08/15/2023	Redemption 100.0000		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	12,982	02/15/2028	1.A
690353-SC-2	DFC US Agency Floating Rate 5.340% 06/15/24		07/17/2023	Redemption 100.0000		701,730	701,730	701,730	701,730	0	0	0	0	0	701,730	0	0	0	20,427	06/15/2024	1.A
690353-T5-6	DFC AGENCY DEBENTURES 5.330% 01/20/35		07/20/2023	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	4,275	01/20/2035	1.A
690353-XQ-5	DFC VRDN 5.350% 07/15/25		07/15/2023	Redemption 100.0000		166,667	166,667	166,667	166,667	0	0	0	0	0	166,667	0	0	0	5,946	07/15/2025	1.A
690353-Z8-3	DFC AGENCY DEBENTURES 5.340% 07/07/40		07/07/2023	Redemption 100.0000		10,148	10,148	10,148	10,148	0	0	0	0	0	10,148	0	0	0	353	07/07/2040	1.A
90376P-AB-7	INT DEV FIN CORP 5.340% 04/20/35		07/20/2023	Redemption 100.0000		29,250	29,250	29,250	29,250	0	0	0	0	0	29,250	0	0	0	1,042	04/20/2035	1.A
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES 5.340% 01/20/35		07/20/2023	Redemption 100.0000		122,400	122,400	122,400	122,400	0	0	0	0	0	122,400	0	0	0	4,360	01/20/2035	1.A
90376P-AT-8	INT DEV FIN CORP 5.340% 04/20/35		07/20/2023	Redemption 100.0000		64,350	64,350	64,350	64,350	0	0	0	0	0	64,350	0	0	0	2,292	04/20/2035	1.A
90376P-BR-1	INT DEV FIN CORP AGENCY DEBENTURES 5.340% 09/20/32		09/20/2023	Redemption 100.0000		145,833	145,833	145,833	145,833	0	0	0	0	0	145,833	0	0	0	5,578	09/20/2032	1.A
912810-SQ-2	U S TREASURY 1.125% 08/15/40		08/07/2023	CITADEL SECURITIES LLC		1,679,852	2,750,000	2,314,308	2,348,380	0	11,427	0	11,427	0	2,359,808	0	(679,955)	(679,955)	30,339	08/15/2040	1.A
91282C-FF-3	US TREASURY NOTES 2.750% 08/15/32		08/03/2023	GOLDMAN SACHS		4,578,153	5,135,000	4,862,094	4,868,699	0	14,038	0	14,038	0	4,882,738	0	(304,585)	(304,585)	136,922	08/15/2032	1.A
91282C-GK-1	US TREASURY NOTES 1.125% 01/15/33		09/07/2023	BNP SECURITIES		6,154,224	6,500,000	6,305,387	0	0	6,695	0	6,695	0	6,312,083	0	(157,858)	(157,858)	48,478	01/15/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
91282C-GM-7	US TREASURY NOTES 3.500% 02/15/33		08/03/2023	GOLDMAN SACHS		5,909,643	6,250,000	6,106,981	0	0	1,903	0	1,903	0	6,108,884	0	(199,241)	(199,241)	102,728	02/15/2033	1.A
91282C-HM-6	US TREASURY NOTES 4.500% 07/15/26		08/29/2023	MORGAN STANLEY FIXED INC		59,775,000	60,000,000	59,852,344	0	0	2,239	0	2,239	0	59,854,583	0	(79,583)	(79,583)	337,500	07/15/2026	1.A
0109999999. Subtotal - Bonds - U.S. Governments						81,258,815	83,545,524	83,262,457	10,756,594	0	(191,611)	0	(191,611)	0	82,829,696	0	(1,570,879)	(1,570,879)	841,858	XXX	XXX
65412J-AB-9	REPUBLIC OF NIGERIA SOVEREIGN 7.625% 11/28/47	D	08/07/2023	ABSA BANK LTD		266,450	365,000	347,115	347,387	0	115	0	115	0	347,501	0	(81,051)	(81,051)	19,405	11/28/2047	4.C FE
0309999999. Subtotal - Bonds - All Other Governments						266,450	365,000	347,115	347,387	0	115	0	115	0	347,501	0	(81,051)	(81,051)	19,405	XXX	XXX
952347-Y9-7	W CONTRA COSTA CA UNIF SCH DIS SCHOOL DISTRICT 4.014% 08/01/30		08/01/2023	Call 98.2190		1,095,142	1,115,000	1,115,000	1,115,000	0	0	0	0	0	1,115,000	0	0	0	24,898	08/01/2030	1.D FE
952347-Z2-1	W CONTRA COSTA CA UNIF SCH DIS SCHOOL DISTRICT 4.114% 08/01/31		08/01/2023	Call 98.7070		1,678,019	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	47,957	08/01/2031	1.D FE
952347-Z3-9	W CONTRA COSTA CA UNIF SCH DIS SCHOOL DISTRICT 4.164% 08/01/32		08/01/2023	Call 98.8260		1,423,094	1,440,000	1,440,000	1,440,000	0	0	0	0	0	1,440,000	0	0	0	43,056	08/01/2032	1.D FE
952347-Z4-7	W CONTRA COSTA CA UNIF SCH DIS SCHOOL DISTRICT 4.194% 08/01/33		08/01/2023	Call 98.7480		987,480	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	29,420	08/01/2033	1.D FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						5,183,735	5,255,000	5,255,000	5,255,000	0	0	0	0	0	5,255,000	0	0	0	145,331	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		09/01/2023	Redemption 100.0000		11,660	11,660	11,660	11,660	0	0	0	0	0	11,660	0	0	0	246	07/01/2043	1.B FE
196479-6Z-7	COLORADO HSG FIN AUTH SFH 3.180% 08/01/49		09/01/2023	Redemption 100.0000		35,085	35,085	35,085	35,085	0	0	0	0	0	35,085	0	0	0	671	08/01/2049	1.A FE
30316K-AE-1	FRESB 2020-SB78 X1 1.248% 06/25/40		09/01/2023	Paydown		0	0	4,030	2,904	0	(2,904)	0	(2,904)	0	0	0	0	0	358	06/25/2040	1.A
30318C-AJ-6	FRESB 2021-SB 82 X1 1.168% 10/25/40		09/01/2023	Paydown		0	0	31,178	31,150	0	(31,150)	0	(31,150)	0	0	0	0	0	5,473	10/25/2040	1.A
30320M-AH-4	FRESB Multifamil2021SB86ge Pas 2021-SB86 X1 0.471% 03/25/41		09/01/2023	Paydown		0	0	27,310	27,296	0	(27,296)	0	(27,296)	0	0	0	0	0	5,520	03/25/2041	1.A
30320W-AR-0	FRESB 2021-SB84 X1 0.603% 01/25/41		09/01/2023	Paydown		0	0	76,604	74,865	0	(74,865)	0	(74,865)	0	0	0	0	0	5,943	01/25/2041	1.A
30321C-AU-6	FRESB 2021-SB88 X1 0.820% 05/25/41		07/17/2023	PRIVATE PLACEMENT		292,241	0	523,325	476,406	0	(25,309)	0	(25,309)	0	451,097	0	(158,856)	(158,856)	44,437	05/25/2041	1.A
30321C-AU-6	FRESB 2021-SB88 X1 0.820% 05/25/41		09/01/2023	Paydown		0	0	13,270	12,080	0	(12,080)	0	(12,080)	0	0	0	0	0	1,245	05/25/2041	1.A
30322K-AJ-2	FRESB Multifamil2021SB90ge Pas 2021-SB90 X1 0.747% 06/25/41		07/17/2023	PRIVATE PLACEMENT		217,530	0	433,594	377,869	0	(25,109)	0	(25,109)	0	352,760	0	(135,230)	(135,230)	39,136	06/25/2041	1.A
30322K-AJ-2	FRESB Multifamil2021SB90ge Pas 2021-SB90 X1 0.747% 06/25/41		09/01/2023	Paydown		0	0	59,826	52,137	0	(52,137)	0	(52,137)	0	0	0	0	0	6,231	06/25/2041	1.A
31283G-LL-9	FHLMC FG G00331 7.000% 12/01/24		09/01/2023	Paydown		175	175	176	184	0	(9)	0	(9)	0	175	0	0	0	5	12/01/2024	1.A
31288J-AH-9	FGLMC FG C79008 5.500% 05/01/33		09/01/2023	Paydown		2,584	2,584	2,544	2,554	0	30	0	30	0	2,584	0	0	0	95	05/01/2033	1.A
3128F7-N6-7	FHLMC FG D67613 7.000% 01/01/26		09/01/2023	Paydown		41	41	41	44	0	(3)	0	(3)	0	41	0	0	0	1	01/01/2026	1.A
3128F7-N9-1	FHLMC FG D67616 7.000% 01/01/26		09/01/2023	Paydown		149	149	150	161	0	(12)	0	(12)	0	149	0	0	0	5	01/01/2026	1.A
3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300 3.000% 08/15/42		09/01/2023	Paydown		76,593	76,593	79,597	79,226	0	(2,633)	0	(2,633)	0	76,593	0	0	0	1,474	08/15/2042	1.A
3128MC-F2-6	FGLMC FG G13585 4.500% 05/01/24		09/01/2023	Paydown		15,300	15,300	15,563	15,343	0	(43)	0	(43)	0	15,300	0	0	0	457	05/01/2024	1.A
3128MC-FB-6	FGLMC FG G13562 4.500% 05/01/24		09/01/2023	Paydown		5,228	5,228	5,364	5,252	0	(25)	0	(25)	0	5,228	0	0	0	156	05/01/2024	1.A
3128P7-4B-6	FG FG C91718 3.000% 08/01/33		09/01/2023	Paydown		224,547	224,547	224,372	224,346	0	202	0	202	0	224,547	0	0	0	4,462	08/01/2033	1.A
3128P7-QA-4	FG FG C91349 4.500% 12/01/30		09/01/2023	Paydown		68,303	68,303	71,078	70,096	0	(1,793)	0	(1,793)	0	68,303	0	0	0	2,023	12/01/2030	1.A
3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		09/01/2023	Paydown		7,290	7,290	7,431	7,308	0	(18)	0	(18)	0	7,290	0	0	0	219	07/01/2024	1.A
3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		09/01/2023	Paydown		2,952	2,952	3,018	2,966	0	(15)	0	(15)	0	2,952	0	0	0	88	07/01/2024	1.A
3128PQ-QX-2	FGLMC J11370 4.000% 12/01/24		09/01/2023	Paydown		12,056	12,056	12,328	12,129	0	(73)	0	(73)	0	12,056	0	0	0	321	12/01/2024	1.A
3128PR-LS-6	FG FG J12137 4.500% 05/01/25		09/01/2023	Paydown		6,928	6,928	7,193	7,010	0	(82)	0	(82)	0	6,928	0	0	0	208	05/01/2025	1.A
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		09/01/2023	Paydown		11,760	11,760	12,502	12,053	0	(293)	0	(293)	0	11,760	0	0	0	351	06/01/2025	1.A
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		09/01/2023	Paydown		24,711	24,711	26,271	25,270	0	(559)	0	(559)	0	24,711	0	0	0	740	07/01/2025	1.A
3128PT-6X-8	FG FG J14486 3.000% 02/01/26		09/01/2023	Paydown		93,066	93,066	90,070	91,937	0	1,129	0	1,129	0	93,066	0	0	0	1,915	02/01/2026	1.A
3128QP-LV-2	FHLMC FH 1B7189 5.296% 03/01/36		09/01/2023	Paydown		246	246	258	259	0	(13)	0	(13)	0	246	0	0	0	8	03/01/2036	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
3128S4-DY-0	FHARM FH 1Q0119 5.937% 09/01/36		09/01/2023	Paydown		186	186	197	198	0	(11)	0	(11)	0	186	0	0	0	5	09/01/2036	1.A
31293T-HV-2	FHLMC FG C29244 7.000% 07/01/29		09/01/2023	Paydown		77	77	81	81	0	(5)	0	(5)	0	77	0	0	0	4	07/01/2029	1.A
31300L-CF-0	FHARM FH 848170 4.154% 12/01/39		09/01/2023	Paydown		96	96	101	107	0	(10)	0	(10)	0	96	0	0	0	3	12/01/2039	1.A
3132G7-DZ-5	FG FG U80120 3.500% 12/01/32		09/01/2023	Paydown		295,873	295,873	311,822	305,659	0	(9,786)	0	(9,786)	0	295,873	0	0	0	6,279	12/01/2032	1.A
3132G7-H3-2	FG FG U80250 3.500% 03/01/33		09/01/2023	Paydown		155,468	155,468	163,848	160,644	0	(5,176)	0	(5,176)	0	155,468	0	0	0	3,628	03/01/2033	1.A
3132G7-LE-3	FG FG U80325 3.500% 05/01/33		09/01/2023	Paydown		33,408	33,408	35,209	34,612	0	(1,203)	0	(1,203)	0	33,408	0	0	0	775	05/01/2033	1.A
3132H3-K5-1	FG FG U90316 4.000% 10/01/42		09/01/2023	Paydown		12,344	12,344	13,279	13,477	0	(1,133)	0	(1,133)	0	12,344	0	0	0	307	10/01/2042	1.A
3132H7-BY-9	FG FG U99054 4.000% 06/01/43		09/01/2023	Paydown		132,580	132,580	142,727	144,182	0	(11,601)	0	(11,601)	0	132,580	0	0	0	3,728	06/01/2043	1.A
3132H7-C4-4	FG FG U99090 4.000% 10/01/42		09/01/2023	Paydown		107,878	107,878	113,407	113,458	0	(5,580)	0	(5,580)	0	107,878	0	0	0	2,865	10/01/2042	1.A
3132J2-2X-0	FG FG K90790 3.000% 07/01/33		09/01/2023	Paydown		192,829	192,829	189,334	190,300	0	2,529	0	2,529	0	192,829	0	0	0	3,979	07/01/2033	1.A
3132WD-EG-5	FGLMC FG Q40134 3.500% 04/01/46		09/01/2023	Paydown		13,039	13,039	13,708	14,081	0	(1,042)	0	(1,042)	0	13,039	0	0	0	305	04/01/2046	1.A
3132XS-BQ-2	FGLMC FG Q50046 3.500% 08/01/47		09/01/2023	Paydown		74,679	74,679	77,340	78,483	0	(3,804)	0	(3,804)	0	74,679	0	0	0	1,857	08/01/2047	1.A
31335G-LP-8	FHLMC FG C80334 7.500% 08/01/25		09/01/2023	Paydown		276	276	277	297	0	(21)	0	(21)	0	276	0	0	0	14	08/01/2025	1.A
31335G-LQ-6	FHLMC FG C80335 7.000% 08/01/25		09/01/2023	Paydown		504	504	498	537	0	(33)	0	(33)	0	504	0	0	0	25	08/01/2025	1.A
31335G-LZ-6	FHLMC FG C80344 7.500% 09/01/25		09/01/2023	Paydown		198	198	201	214	0	(16)	0	(16)	0	198	0	0	0	9	09/01/2025	1.A
31335G-NM-3	FHLMC FG C80396 7.000% 04/01/26		09/01/2023	Paydown		318	318	303	338	0	(20)	0	(20)	0	318	0	0	0	15	04/01/2026	1.A
31335P-GV-1	FHLMC FG G80212 6.875% 07/20/23		07/01/2023	Paydown		148	148	160	148	0	0	0	0	0	148	0	0	0	6	07/20/2023	1.A
3133T4-GF-7	FHG FHG 27 FC 7.125% 03/25/24		09/01/2023	Paydown		437	437	433	437	0	1	0	1	0	437	0	0	0	19	03/25/2024	1.A
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH FSPC T-7 A5 7.270% 08/25/28		09/01/2023	Paydown		121	121	122	121	0	0	0	0	0	121	0	0	0	3	08/25/2028	1.A
31349U-B5-6	FHARM FH 782760 5.527% 11/01/36		09/01/2023	Paydown		880	880	941	931	0	(52)	0	(52)	0	880	0	0	0	26	11/01/2036	1.A
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		09/01/2023	Paydown		47,199	47,199	46,609	46,934	0	265	0	265	0	47,199	0	0	0	788	02/25/2032	1.A
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		09/01/2023	Paydown		26,285	26,285	22,697	24,260	0	2,025	0	2,025	0	26,285	0	0	0	460	09/25/2043	1.A
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		09/01/2023	Paydown		143,067	143,067	146,308	143,989	0	(923)	0	(923)	0	143,067	0	0	0	3,335	03/25/2042	1.A
3136B9-EF-0	FNA 2020-M10 X6 1.501% 08/25/28		09/01/2023	Paydown		0	0	5,435	3,988	0	(3,988)	0	(3,988)	0	0	0	0	0	552	08/25/2028	1.A
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		09/01/2023	Paydown		160	160	163	163	0	(2)	0	(2)	0	160	0	0	0	6	10/01/2035	1.A
31373X-6S-5	FNMA FN 306981 8.000% 06/01/25		09/01/2023	Paydown		546	546	551	590	0	(44)	0	(44)	0	546	0	0	0	29	06/01/2025	1.A
3137AD-U9-6	FHR FHR 3891 DK 4.500% 12/15/40		09/01/2023	Paydown		48,419	48,419	51,324	49,448	0	(1,029)	0	(1,029)	0	48,419	0	0	0	1,452	12/15/2040	1.A
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		09/01/2023	Paydown		11,612	11,612	10,817	11,020	0	592	0	592	0	11,612	0	0	0	117	07/15/2042	1.A
3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40		09/01/2023	Paydown		183,205	183,205	181,087	182,600	0	606	0	606	0	183,205	0	0	0	3,656	10/15/2040	1.A
3137B8-G5-0	FHMS K037 X1 1.104% 01/25/24		09/01/2023	Paydown		0	0	307,808	94,032	0	(94,032)	0	(94,032)	0	0	0	0	0	83,959	01/25/2024	1.A
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		09/01/2023	Paydown		60,640	60,640	60,173	60,401	0	239	0	239	0	60,640	0	0	0	1,401	05/15/2044	1.A
3137BD-CX-2	FHMS K039 X1 0.810% 07/25/24		09/01/2023	Paydown		0	0	8,370	2,942	0	(2,942)	0	(2,942)	0	0	0	0	0	1,725	07/25/2024	1.A
3137BE-VJ-0	FHMS K040 X1 0.787% 09/25/24		09/01/2023	Paydown		0	0	13,096	5,304	0	(5,605)	0	(5,605)	0	0	0	0	0	2,810	09/25/2024	1.A
3137BE-WS-9	FHMS Q001 XA 2.109% 02/25/32		09/01/2023	Paydown		0	0	114,125	98,282	0	(98,282)	0	(98,282)	0	0	0	0	0	19,833	02/25/2032	1.A
3137BF-EA-5	FHMS K041 X1 0.624% 10/25/24		09/01/2023	Paydown		0	0	19,129	8,134	0	(8,134)	0	(8,134)	0	0	0	0	0	3,593	10/25/2024	1.A
3137BF-XU-0	FHMS K042 X1 1.147% 12/25/24		09/01/2023	Paydown		0	0	9,072	8,128	0	(8,128)	0	(8,128)	0	0	0	0	0	3,438	12/25/2024	1.A
3137BH-CZ-8	FHR K044 X1 0.866% 01/25/25		09/01/2023	Paydown		0	0	11,719	8,682	0	(9,209)	0	(9,209)	0	0	0	0	0	3,463	01/25/2025	1.A
3137BH-XK-8	FHR K045 X1 0.540% 01/25/25		09/01/2023	Paydown		0	0	18,212	13,709	0	(13,709)	0	(13,709)	0	0	0	0	0	5,215	01/25/2025	1.A
3137BK-RK-8	FHMS K047 X1 0.219% 05/25/25		09/01/2023	Paydown		0	0	7,629	3,275	0	(3,275)	0	(3,275)	0	0	0	0	0	1,095	05/25/2025	1.A
3137BL-WA-2	FHMS K050 X1 0.423% 08/25/25		09/01/2023	Paydown		0	0	7,982	6,364	0	(6,364)	0	(6,364)	0	0	0	0	0	2,012	08/25/2025	1.A
3137BM-TY-2	FHMS K052 X1 0.763% 11/25/25		09/01/2023	Paydown		0	0	33,077	19,476	0	(19,476)	0	(19,476)	0	0	0	0	0	5,399	11/25/2025	1.A
3137BN-6H-2	FHMS K053 X1 1.009% 12/25/25		09/01/2023	Paydown		0	0	12,385	6,920	0	(6,920)	0	(6,920)	0	0	0	0	0	1,812	12/25/2025	1.A
3137BN-GU-2	FHMS K054 X1 1.289% 01/25/26		09/01/2023	Paydown		0	0	71,236	34,880	0	(55,460)	0	(55,460)	0	0	0	0	0	11,957	01/25/2026	1.A
3137BQ-YV-3	FHLMC Multifamil K056ured P K056 X1 1.374% 05/25/26		09/01/2023	Paydown		0	0	15,500	13,955	0	(13,955)	0	(13,955)	0	0	0	0	0	3,300	05/25/2026	1.A

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3137BS-P9-8	FHMS K058 X1 1.038% 08/25/26		09/01/2023	Paydown		0	0	69,296	41,976	0	(41,976)	0	(41,976)	0	0	0	0	0	9,024	08/25/2026	1.A
3137BS-RG-0	FHMS K059 X1 0.421% 09/25/26		09/01/2023	Paydown		0	0	39,843	26,248	0	(26,483)	0	(26,483)	0	0	0	0	0	5,653	09/25/2026	1.A
3137BT-AE-1	FHLMC Multifamil K060ured P K060 X1 0.186% 10/25/26		09/01/2023	Paydown		0	0	4,267	3,368	0	(3,640)	0	(3,640)	0	0	0	0	0	865	10/25/2026	1.A
3137BX-R2-0	FREDDIE MAC 4682 K064 X1 0.734% 03/25/27		09/01/2023	Paydown		0	0	8,558	7,371	0	(7,901)	0	(7,901)	0	0	0	0	0	1,498	03/25/2027	1.A
3137F1-G6-9	FHMS K065 X1 0.804% 04/25/27		09/01/2023	Paydown		0	0	32,205	15,872	0	(22,452)	0	(22,452)	0	0	0	0	0	3,988	04/25/2027	1.A
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		09/01/2023	Paydown		79,512	79,512	80,779	79,984	0	(472)	0	(472)	0	79,512	0	0	0	2,127	10/15/2047	1.A
3137F7-2J-3	FHMS Q014 X 2.788% 10/25/55		09/01/2023	Paydown		0	0	70,440	63,734	0	(63,734)	0	(63,734)	0	0	0	0	0	5,920	10/25/2055	1.A
3137FC-JM-7	FHMS K070 X1 0.454% 11/25/27		09/01/2023	Paydown		0	0	30,506	25,785	0	(25,785)	0	(25,785)	0	0	0	0	0	4,415	11/25/2027	1.A
3137FL-6G-4	FHMS K088 X1 0.654% 01/25/29		09/01/2023	Paydown		0	0	13,406	0	0	(13,406)	0	(13,406)	0	0	0	0	0	1,003	01/25/2029	1.A
3137FL-YX-6	FHMS K092 X1 0.855% 04/25/29		09/01/2023	Paydown		0	0	9,308	7,295	0	(7,295)	0	(7,295)	0	0	0	0	0	919	04/25/2029	1.A
3137FN-BA-7	FHMS K096 X1 1.257% 07/25/29		09/01/2023	Paydown		0	0	11,150	10,928	0	(10,928)	0	(10,928)	0	0	0	0	0	1,463	07/25/2029	1.A
3137FQ-KQ-5	FHLMC Multifamil K103ured P K103 X1 0.757% 11/25/29		09/01/2023	Paydown		0	0	3,446	3,109	0	(3,109)	0	(3,109)	0	0	0	0	0	359	11/25/2029	1.A
3137FR-EK-3	FHMS K104 X1 1.245% 01/25/30		09/01/2023	Paydown		0	0	22,150	19,748	0	(19,748)	0	(19,748)	0	0	0	0	0	2,300	01/25/2030	1.A
3137FT-ZS-9	FHMS K110 X1 1.813% 04/25/30		09/01/2023	Paydown		0	0	3,312	3,233	0	(3,246)	0	(3,246)	0	0	0	0	0	408	04/25/2030	1.A
3137FU-PE-8	FHR 4988 IH 2.500% 07/25/35		09/01/2023	Paydown		0	0	84,689	75,566	0	(75,566)	0	(75,566)	0	0	0	0	0	14,020	07/25/2035	1.A
3137FU-ZE-7	FHR K111 X1 1.680% 05/25/30		09/01/2023	Paydown		0	0	9,007	3,585	0	(8,661)	0	(8,661)	0	0	0	0	0	932	05/25/2030	1.A
3137FV-5Q-1	FHLMC Multifamil K113ured P K113 X1 1.483% 06/25/30		09/01/2023	Paydown		0	0	2,258	0	0	(2,258)	0	(2,258)	0	0	0	0	0	236	06/25/2030	1.A
3137FW-HV-5	FHLMC K116 X1 1.528% 07/25/30		09/01/2023	Paydown		0	0	4,192	4,183	0	(4,208)	0	(4,208)	0	0	0	0	0	515	07/25/2030	1.A
3137FX-3T-3	FHLMC Multifamil K117ured P K117 X1 1.333% 08/25/30		09/01/2023	Paydown		0	0	5,798	0	0	(5,798)	0	(5,798)	0	0	0	0	0	612	08/25/2030	1.A
3137H0-H7-6	FHMS KLU3 X1 2.078% 01/25/31		09/01/2023	Paydown		0	0	26,773	22,554	0	(22,554)	0	(22,554)	0	0	0	0	0	2,517	01/25/2031	1.A
3137H1-3X-2	FHLMC 2021-P009 X 1.496% 01/25/31		09/01/2023	Paydown		0	0	20,457	17,226	0	(17,226)	0	(17,226)	0	0	0	0	0	2,363	01/25/2031	1.A
3137H1-Z5-8	FHLMC Multifamil K744ured P K744 X1 0.957% 07/25/28		09/01/2023	Paydown		0	0	6,794	5,765	0	(5,765)	0	(5,765)	0	0	0	0	0	734	07/25/2028	1.A
3137H2-NG-5	FHLMC Multifamil K745ured P K745 X1 0.768% 08/25/28		09/01/2023	Paydown		0	0	11,403	9,178	0	(9,178)	0	(9,178)	0	0	0	0	0	1,318	08/25/2028	1.A
3137H5-DR-5	FHMS K137 X1 0.298% 11/25/31		09/01/2023	Paydown		0	0	2,217	2,000	0	(2,000)	0	(2,000)	0	0	0	0	0	201	11/25/2031	1.A
3137H9-MJ-5	Freddie Mac Freddie Mac Mult2022ML14 0.142% 08/25/38		09/01/2023	Paydown		0	0	912	915	0	(915)	0	(915)	0	0	0	0	0	70	08/25/2038	1.A
31380T-3B-5	FNMA FN 449994 7.000% 09/01/27		09/01/2023	Paydown		399	399	422	420	0	(21)	0	(21)	0	399	0	0	0	17	09/01/2027	1.A
31380Y-P6-1	FNMA FN 454145 6.500% 11/01/28		09/01/2023	Paydown		786	786	791	848	0	(62)	0	(62)	0	786	0	0	0	34	11/01/2028	1.A
31382T-5C-9	FNMA FN 492343 6.500% 05/01/29		09/01/2023	Paydown		279	279	276	297	0	(17)	0	(17)	0	279	0	0	0	12	05/01/2029	1.A
31384D-PA-4	FNMA FN 520717 7.500% 11/01/29		09/01/2023	Paydown		38,540	38,540	38,522	41,262	0	(2,722)	0	(2,722)	0	38,540	0	0	0	2,144	11/01/2029	1.A
31384V-JY-9	FNMA FN 534979 5.152% 04/01/30		09/01/2023	Paydown		2,420	2,420	2,398	2,305	0	115	0	115	0	2,420	0	0	0	67	04/01/2030	1.A
31384V-UL-4	FNMA FN 535287 8.000% 05/01/30		09/01/2023	Paydown		357	357	358	378	0	(21)	0	(21)	0	357	0	0	0	19	05/01/2030	1.A
31385B-Y9-0	FNMA FN 539936 7.500% 05/01/30		09/01/2023	Paydown		500	500	495	523	0	(23)	0	(23)	0	500	0	0	0	25	05/01/2030	1.A
31385J-JC-3	FNMA FN 545759 6.500% 07/01/32		09/01/2023	Paydown		6,780	6,780	6,784	6,821	0	(42)	0	(42)	0	6,780	0	0	0	289	07/01/2032	1.A
31385J-K4-9	FNMA FN 545815 7.000% 07/01/32		09/01/2023	Paydown		5,366	5,366	5,367	5,404	0	(38)	0	(38)	0	5,366	0	0	0	239	07/01/2032	1.A
31385W-2S-7	FNMA FN 555285 6.000% 03/01/33		09/01/2023	Paydown		1,677	1,677	1,680	1,689	0	(12)	0	(12)	0	1,677	0	0	0	67	03/01/2033	1.A
31386U-BV-3	FNMA FN 573452 7.000% 05/01/31		09/01/2023	Paydown		15,297	15,297	15,367	15,312	0	(15)	0	(15)	0	15,297	0	0	0	716	05/01/2031	1.A
31387N-3G-0	FNMA FN 589499 6.500% 08/01/31		09/01/2023	Paydown		606	606	603	601	0	6	0	6	0	606	0	0	0	26	08/01/2031	1.A
31387R-AQ-1	FNMA FN 591415 6.500% 09/01/31		09/01/2023	Paydown		751	751	746	743	0	7	0	7	0	751	0	0	0	33	09/01/2031	1.A
31387W-TW-7	FNMA FN 596465 7.000% 08/01/31		09/01/2023	Paydown		2,994	2,994	3,105	3,118	0	(124)	0	(124)	0	2,994	0	0	0	140	08/01/2031	1.A
3138E0-YE-3	FN FN AJ7908 3.000% 01/01/27		09/01/2023	Paydown		19,838	19,838	19,197	19,462	0	376	0	376	0	19,838	0	0	0	401	01/01/2027	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
3138EG-QR-8	FN FN AL0463 3.000% 07/01/26		09/01/2023	Paydown		46,368	46,368	46,403	46,324	0	44	0	44	0	46,368	0	0	0	929	07/01/2026	1.A
3138EJ-C7-1	FN FN AL1893 3.500% 05/01/32		09/01/2023	Paydown		81,414	81,414	82,469	82,167	0	(753)	0	(753)	0	81,414	0	0	0	1,895	05/01/2032	1.A
3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32		09/01/2023	Paydown		95,475	95,475	98,056	97,550	0	(2,074)	0	(2,074)	0	95,475	0	0	0	2,255	09/01/2032	1.A
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		09/01/2023	Paydown		138,206	138,206	145,117	143,688	0	(5,481)	0	(5,481)	0	138,206	0	0	0	3,678	09/01/2043	1.A
3138EQ-GE-6	FN FN AL7396 6.569% 02/01/37		09/01/2023	Paydown		1,205	1,205	1,263	1,265	0	(60)	0	(60)	0	1,205	0	0	0	43	02/01/2037	1.A
3138MC-YS-7	FN FN AP8820 3.500% 11/01/32		09/01/2023	Paydown		82,111	82,111	87,807	85,279	0	(3,168)	0	(3,168)	0	82,111	0	0	0	1,784	11/01/2032	1.A
3138ML-MF-8	FN FN AQ4857 3.000% 11/01/32		09/01/2023	Paydown		79,336	79,336	79,262	79,250	0	86	0	86	0	79,336	0	0	0	1,540	11/01/2032	1.A
3138MR-Y8-8	FN FN AQ9734 3.500% 01/01/33		09/01/2023	Paydown		20,324	20,324	21,733	21,289	0	(966)	0	(966)	0	20,324	0	0	0	473	01/01/2033	1.A
3138W5-2Z-0	FN FN AR7991 3.500% 03/01/33		09/01/2023	Paydown		38,582	38,582	41,259	40,345	0	(1,762)	0	(1,762)	0	38,582	0	0	0	900	03/01/2033	1.A
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		09/01/2023	Paydown		110,521	110,521	110,400	110,366	0	155	0	155	0	110,521	0	0	0	2,194	08/01/2033	1.A
3138WE-NQ-8	FNMA FN AS4898 3.500% 05/01/45		09/01/2023	Paydown		358,465	358,465	370,115	378,762	0	(20,297)	0	(20,297)	0	358,465	0	0	0	7,697	05/01/2045	1.A
3138WH-TV-4	FN AS7763 4.000% 08/01/46		09/01/2023	Paydown		47,177	47,177	49,650	52,461	0	(5,283)	0	(5,283)	0	47,177	0	0	0	1,176	08/01/2046	1.A
31390Q-Q3-2	FNMA FN 653074 7.000% 07/01/32		09/01/2023	Paydown		208	208	208	209	0	(1)	0	(1)	0	208	0	0	0	10	07/01/2032	1.A
31391X-EP-0	FNMA FN 679742 4.948% 01/01/40		09/01/2023	Paydown		474	474	486	497	0	(23)	0	(23)	0	474	0	0	0	12	01/01/2040	1.A
31392V-NQ-1	FGLMC FHR 2496 ZH 5.500% 09/15/32		09/01/2023	Paydown		4,317	4,317	3,911	4,129	0	187	0	187	0	4,317	0	0	0	158	09/15/2032	1.A
31393A-S4-0	FNR 2003-W5 A 5.438% 04/25/33		09/25/2023	Paydown		265	265	265	260	0	5	0	5	0	265	0	0	0	10	04/25/2033	1.A
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		09/01/2023	Paydown		18,563	18,563	21,022	19,864	0	(1,301)	0	(1,301)	0	18,563	0	0	0	740	04/25/2043	1.A
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		09/01/2023	Paydown		12,867	12,867	12,740	12,854	0	14	0	14	0	12,867	0	0	0	436	06/25/2043	1.A
31393G-3L-6	FREDDIE MAC - CMO FHR 2531 Z 5.500% 12/15/32		09/01/2023	Paydown		16,062	16,062	14,920	15,533	0	529	0	529	0	16,062	0	0	0	566	12/15/2032	1.A
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		09/01/2023	Paydown		38,630	38,630	41,555	39,908	0	(1,278)	0	(1,278)	0	38,630	0	0	0	1,467	11/25/2033	1.A
31393W-YF-0	FHR FHR 2638 JH 5.000% 07/15/33		09/01/2023	Paydown		86,508	86,508	79,236	84,084	0	2,423	0	2,423	0	86,508	0	0	0	2,895	07/15/2033	1.A
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		09/01/2023	Paydown		84,257	84,257	93,775	95,225	0	(10,968)	0	(10,968)	0	84,257	0	0	0	2,945	01/25/2035	1.A
31394M-CM-0	FHR FHR 2702 CE 4.500% 11/15/33		09/01/2023	Paydown		145,542	145,542	147,473	146,216	0	(674)	0	(674)	0	145,542	0	0	0	4,336	11/15/2033	1.A
31394R-JY-6	FHLMC FHR 2754 PE 5.000% 02/15/34		09/01/2023	Paydown		44,888	44,888	45,982	45,262	0	(375)	0	(375)	0	44,888	0	0	0	1,472	02/15/2034	1.A
31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		09/01/2023	Paydown		24,592	24,592	23,870	24,263	0	329	0	329	0	24,592	0	0	0	915	03/15/2034	1.A
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		09/01/2023	Paydown		36,229	36,229	39,376	42,122	0	(5,893)	0	(5,893)	0	36,229	0	0	0	1,258	09/25/2039	1.A
31396R-DY-0	FHR FHR 3149 CZ 6.000% 05/15/36		09/01/2023	Paydown		7,164	7,164	8,128	8,293	0	(1,128)	0	(1,128)	0	7,164	0	0	0	290	05/15/2036	1.A
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		09/01/2023	Paydown		33,913	33,913	37,537	34,499	0	(586)	0	(586)	0	33,913	0	0	0	1,128	03/25/2029	1.A
31398E-J6-2	FHMS FHR 3539 YB 4.000% 06/15/24		09/01/2023	Paydown		60,802	60,802	57,458	60,479	0	323	0	323	0	60,802	0	0	0	1,620	06/15/2024	1.A
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		09/01/2023	Paydown		7,363	7,363	7,043	7,314	0	49	0	49	0	7,363	0	0	0	196	11/25/2024	1.A
31398J-RE-5	FHR FHR 3579 MB 4.500% 09/15/24		09/01/2023	Paydown		15,274	15,274	15,341	15,256	0	18	0	18	0	15,274	0	0	0	457	09/15/2024	1.A
31398K-E6-3	FHR FHR 3581 D 4.500% 10/15/29		09/01/2023	Paydown		4,526	4,526	4,516	4,518	0	8	0	8	0	4,526	0	0	0	130	10/15/2029	1.A
31398K-XT-2	FHR FHR 3595 KY 4.500% 11/15/24		09/01/2023	Paydown		14,557	14,557	14,671	14,538	0	20	0	20	0	14,557	0	0	0	438	11/15/2024	1.A
31398L-KQ-0	FHR FHR 3612 JB 4.500% 12/15/24		09/01/2023	Paydown		90,969	90,969	90,955	90,822	0	147	0	147	0	90,969	0	0	0	2,731	12/15/2024	1.A
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		09/01/2023	Paydown		75,098	75,098	79,017	75,476	0	(378)	0	(378)	0	75,098	0	0	0	1,969	01/15/2025	1.A
31398L-WY-0	FHR FHR 3619 EJ 4.500% 01/15/25		09/01/2023	Paydown		61,097	61,097	60,992	60,990	0	107	0	107	0	61,097	0	0	0	1,826	01/15/2025	1.A
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		09/01/2023	Paydown		28,629	28,629	27,395	28,448	0	182	0	182	0	28,629	0	0	0	762	02/25/2025	1.A
31398M-KW-5	FNMA 2010-18 EL 4.000% 03/25/25		09/01/2023	Paydown		18,167	18,167	17,317	18,059	0	109	0	109	0	18,167	0	0	0	483	03/25/2025	1.A
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		09/01/2023	Paydown		22,103	22,103	24,024	22,141	0	(38)	0	(38)	0	22,103	0	0	0	657	09/25/2025	1.A
31398P-B9-9	FNMA 2010-41 EB 4.000% 05/25/25		09/01/2023	Paydown		13,707	13,707	13,510	13,657	0	50	0	50	0	13,707	0	0	0	366	05/25/2025	1.A
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		09/01/2023	Paydown		26,736	26,736	24,104	26,369	0	366	0	366	0	26,736	0	0	0	613	05/25/2025	1.A
31398V-H6-6	FHR FHR 3640 GM 4.000% 03/15/25		09/01/2023	Paydown		128,621	128,621	127,013	128,243	0	377	0	377	0	128,621	0	0	0	3,408	03/15/2025	1.A
31398W-EN-0	FHR FHR 3634 EU 4.000% 02/15/25		09/01/2023	Paydown		33,154	33,154	31,559	32,966	0	188	0	188	0	33,154	0	0	0	886	02/15/2025	1.A
31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		09/01/2023	Paydown		35,524	35,524	33,703	35,275	0	249	0	249	0	35,524	0	0	0	950	02/15/2025	1.A
31402G-SJ-3	FNMA FN 728721 5.500% 07/01/33		09/01/2023	Paydown		4,369	4,369	4,302	4,302	0	67	0	67	0	4,369	0	0	0	160	07/01/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
31402H-3X-7	FNMA FN 729914 5.500% 08/01/33		09/01/2023	Paydown		974	974	963	965	0	9	0	9	0	974	0	0	0	35	08/01/2033	1.A
31402T-TM-7	FNMA FN 737756 5.500% 09/01/33		09/01/2023	Paydown		786	786	792	790	0	(4)	0	(4)	0	786	0	0	0	29	09/01/2033	1.A
31405M-JH-1	FNMA FN 793264 5.500% 09/01/34		09/01/2023	Paydown		1,189	1,189	1,210	1,207	0	(17)	0	(17)	0	1,189	0	0	0	44	09/01/2034	1.A
31405M-VT-1	FNMA FN 793626 5.500% 09/01/34		09/01/2023	Paydown		1,280	1,280	1,303	1,301	0	(20)	0	(20)	0	1,280	0	0	0	47	09/01/2034	1.A
31405Q-LD-8	FNMA FN 796024 5.500% 09/01/34		09/01/2023	Paydown		7,125	7,125	7,249	7,242	0	(117)	0	(117)	0	7,125	0	0	0	261	09/01/2034	1.A
31405Q-MU-9	FNMA FN 796071 5.500% 09/01/34		09/01/2023	Paydown		1,435	1,435	1,460	1,458	0	(23)	0	(23)	0	1,435	0	0	0	53	09/01/2034	1.A
31406N-YU-2	FNMA FN 815323 6.912% 01/01/35		09/01/2023	Paydown		1,817	1,817	1,895	1,910	0	(93)	0	(93)	0	1,817	0	0	0	74	01/01/2035	1.A
3140F8-VR-5	FN FN BD1523 3.500% 06/01/46		09/01/2023	Paydown		259,080	259,080	273,066	276,141	0	(17,061)	0	(17,061)	0	259,080	0	0	0	6,702	06/01/2046	1.A
3140HK-2H-0	FN FN BK6175 4.000% 10/01/48		09/01/2023	Paydown		2,300	2,300	2,341	2,413	0	(112)	0	(112)	0	2,300	0	0	0	58	10/01/2048	1.A
3140J7-XL-4	FN FN BM3382 5.000% 03/01/27		09/01/2023	Paydown		1,055	1,055	1,094	1,094	0	(38)	0	(38)	0	1,055	0	0	0	35	03/01/2027	1.A
3140JG-AM-7	FN FN BN0011 4.000% 08/01/48		09/01/2023	Paydown		1,972	1,972	2,007	2,072	0	(100)	0	(100)	0	1,972	0	0	0	53	08/01/2048	1.A
3140JG-WT-8	FN FN BN0657 4.000% 09/01/48		09/01/2023	Paydown		10,454	10,454	10,477	10,561	0	(106)	0	(106)	0	10,454	0	0	0	279	09/01/2048	1.A
3140JJ-EX-3	FN FN BN1949 4.000% 10/01/48		09/01/2023	Paydown		24,850	24,850	24,961	25,212	0	(362)	0	(362)	0	24,850	0	0	0	664	10/01/2048	1.A
31412E-CK-0	FNMA FN 922674 4.618% 04/01/36		09/01/2023	Paydown		203	203	213	213	0	(11)	0	(11)	0	203	0	0	0	5	04/01/2036	1.A
31412S-PL-3	FN FN 933427 5.000% 03/01/38		09/01/2023	Paydown		272	272	273	275	0	(4)	0	(4)	0	272	0	0	0	9	03/01/2038	1.A
31414M-4W-3	FNMA FN 970737 5.000% 11/01/23		09/01/2023	Paydown		3,730	3,730	3,893	3,748	0	(18)	0	(18)	0	3,730	0	0	0	124	11/01/2023	1.A
31414V-BF-2	FNMA FN 977138 5.500% 08/01/38		09/01/2023	Paydown		2,714	2,714	2,766	2,809	0	(95)	0	(95)	0	2,714	0	0	0	100	08/01/2038	1.A
31416N-HY-1	FNMA FN AA4746 3.500% 11/01/25		09/01/2023	Paydown		33,513	33,513	34,047	33,627	0	(114)	0	(114)	0	33,513	0	0	0	780	11/01/2025	1.A
31416T-2P-3	FNMA FN AA9781 4.500% 07/01/24		09/01/2023	Paydown		16,452	16,452	16,732	16,478	0	(26)	0	(26)	0	16,452	0	0	0	490	07/01/2024	1.A
31417C-QF-5	FN FN AB5853 3.000% 08/01/32		09/01/2023	Paydown		70,638	70,638	70,174	70,258	0	380	0	380	0	70,638	0	0	0	1,412	08/01/2032	1.A
31417C-R8-0	FN FN AB5910 3.000% 08/01/32		09/01/2023	Paydown		243,898	243,898	243,754	243,680	0	218	0	218	0	243,898	0	0	0	4,612	08/01/2032	1.A
31417C-UJ-2	FN FN AB5984 3.000% 08/01/32		09/01/2023	Paydown		168,040	168,040	167,725	167,719	0	321	0	321	0	168,040	0	0	0	3,449	08/01/2032	1.A
31417F-KT-4	FN FN AB8405 3.500% 02/01/33		09/01/2023	Paydown		153,280	153,280	163,914	160,666	0	(7,386)	0	(7,386)	0	153,280	0	0	0	3,211	02/01/2033	1.A
31417H-C5-1	FN FN AB9991 3.000% 07/01/33		09/01/2023	Paydown		39,418	39,418	39,381	39,368	0	51	0	51	0	39,418	0	0	0	762	07/01/2033	1.A
31417T-R2-6	FNMA AC6804 4.000% 01/01/25		09/01/2023	Paydown		28,478	28,478	29,092	28,613	0	(135)	0	(135)	0	28,478	0	0	0	767	01/01/2025	1.A
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		09/01/2023	Paydown		41,327	41,327	41,676	41,364	0	(37)	0	(37)	0	41,327	0	0	0	1,098	01/01/2025	1.A
31417Y-C4-7	FNMA FN MA0090 4.500% 06/01/24		09/01/2023	Paydown		9,381	9,381	9,498	9,385	0	(4)	0	(4)	0	9,381	0	0	0	281	06/01/2024	1.A
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		09/01/2023	Paydown		12,992	12,992	13,365	13,047	0	(56)	0	(56)	0	12,992	0	0	0	389	08/01/2024	1.A
31418A-WD-6	FN FN MA1543 3.500% 08/01/33		09/01/2023	Paydown		63,074	63,074	64,848	64,454	0	(1,380)	0	(1,380)	0	63,074	0	0	0	1,481	08/01/2033	1.A
31418A-YD-4	FN FN MA1607 3.000% 10/01/33		09/01/2023	Paydown		248,562	248,562	248,018	248,032	0	530	0	530	0	248,562	0	0	0	4,978	10/01/2033	1.A
31418B-5K-8	FN FN MA2649 3.000% 06/01/46		09/01/2023	Paydown		50,576	50,576	51,295	52,268	0	(1,693)	0	(1,693)	0	50,576	0	0	0	1,018	06/01/2046	1.A
31418C-YJ-7	FN FN MA3412 3.500% 07/01/38		09/01/2023	Paydown		84,006	84,006	87,313	91,545	0	(7,539)	0	(7,539)	0	84,006	0	0	0	1,959	07/01/2038	1.A
31418D-4X-7	FNCL 4 N MA4437 2.000% 10/01/51		09/01/2023	Paydown		425,650	425,650	431,253	431,028	0	(5,378)	0	(5,378)	0	425,650	0	0	0	5,704	10/01/2051	1.A
31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25		09/01/2023	Paydown		17,197	17,197	17,492	17,276	0	(80)	0	(80)	0	17,197	0	0	0	400	11/01/2025	1.A
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		09/01/2023	Redemption 100.0000		24,062	24,062	24,062	24,062	0	0	0	0	0	24,062	0	0	0	480	01/01/2036	1.A FE
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 5.600% 05/15/56		08/02/2023	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	282	05/15/2056	1.E FE
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION 5.600% 12/31/23		07/01/2023	Redemption 100.0000		900,000	900,000	900,000	900,000	0	0	0	0	0	900,000	0	0	0	22,113	12/31/2023	1.F FE
63607V-AB-2	NFAGEN GENERAL 3.278% 10/01/37		07/01/2023	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
64990G-WW-8	NEW YORK ST DORM AUTH REVENUES HOUSING 3.142% 07/01/43		09/07/2023	Call 80.6140		5,642,980	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	(1,096,758)	07/01/2043	1.E FE
67737R-AC-3	OHIO ST HSG FIN AGY MF TE MULTIFAMILY HSG 3.910% 11/01/36		09/26/2023	Redemption 100.0000		31,899	31,899	31,899	31,899	0	0	0	0	0	31,899	0	0	0	38,828	11/01/2036	1.B FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
677555-X3-3	OH ECON DEV REV 3.850% 12/01/25		09/01/2023	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,925	12/01/2025	1.B FE
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		09/01/2023	Redemption 100.0000		40,491	40,491	40,491	40,491	0	0	0	0	0	40,491	0	0	0	705	09/01/2037	1.A FE
917436-8L-4	UTAH HSG CORP SINGLE FAMILY HSG 3.875% 01/01/50		07/01/2023	Redemption 100.0000		525,000	525,000	543,501	538,925	0	(13,925)	0	(13,925)	0	525,000	0	0	0	20,344	01/01/2050	1.C FE
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		09/01/2023	Redemption 100.0000		8,853	8,853	8,853	8,853	0	0	0	0	0	8,853	0	0	0	239	10/25/2043	1.A FE
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		09/25/2023	Various		48,850	48,850	48,850	48,850	0	0	0	0	0	48,850	0	0	0	890	12/25/2043	1.A FE
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		09/01/2023	Various		108,399	108,399	108,399	108,399	0	0	0	0	0	108,399	0	0	0	2,182	10/25/2037	1.A FE
92812U-Q5-0	VASHSG 2015-A A 3.250% 06/25/42		09/01/2023	Various		417,986	417,986	418,674	418,422	0	(436)	0	(436)	0	417,986	0	0	0	8,960	06/25/2042	1.A FE
92812U-Q6-8	VASHSG 2016-A A 3.100% 06/25/41		09/01/2023	Redemption 100.0000		69,960	69,960	69,960	69,960	0	0	0	0	0	69,960	0	0	0	1,490	06/25/2041	1.A FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		09/01/2023	Various		29,741	29,741	29,741	29,741	0	0	0	0	0	29,741	0	0	0	650	08/25/2042	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						15,122,317	15,969,566	18,433,515	17,875,815	0	(1,157,986)	0	(1,157,986)	0	16,773,423	0	(294,086)	(294,086)	(520,594)	XXX	XXX
72304@-AA-8	PINEBRIDGE 10.152% 09/21/32		08/15/2023	Redemption 100.0000		801,757	801,757	801,757	204,281	0	0	0	0	0	801,757	0	0	0	34,478	09/21/2032	2.C PL
72304@-AB-6	PINEBRIDGE 12.152% 09/21/32		08/15/2023	Redemption 100.0000		364,435	364,435	364,435	92,855	0	0	0	0	0	364,435	0	0	0	18,962	09/21/2032	4.A PL
72304#-AA-6	PINEBRIDGE 6.000% 09/30/33		09/21/2023	Redemption 100.0000		733,393	733,393	733,393	681,474	0	0	0	0	0	733,393	0	0	0	30,600	09/30/2033	2.B PL
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		09/01/2023	Paydown		43,341	43,341	37,382	37,703	0	5,638	0	5,638	0	43,341	0	0	0	1,490	05/25/2033	1.A FM
00079C-AE-9	ABFS 2001-2 A4 6.990% 12/25/31		09/01/2023	Paydown		651	651	522	95	0	556	0	556	0	651	0	0	0	33	12/25/2031	1.A FM
00085Y-AA-1	ACC Auto Trust 2022A 2022-A A 4.580% 07/15/26		09/15/2023	Paydown		1,615,929	1,615,929	1,615,662	1,614,975	0	955	0	955	0	1,615,929	0	0	0	49,141	07/15/2026	1.G FE
00091J-AA-6	AB Issuer LLC 20211 2021-1 A2 3.734% 07/30/51		07/17/2023	PRIVATE PLACEMENT		422,177	509,550	509,550	509,550	0	0	0	0	0	509,550	0	(87,373)	(87,373)	13,689	07/30/2051	2.C FE
00091J-AA-6	AB Issuer LLC 20211 2021-1 A2 3.734% 07/30/51		07/30/2023	Paydown		23,210	23,210	23,210	23,210	0	0	0	0	0	23,210	0	0	0	650	07/30/2051	2.C FE
00217L-AC-6	AREIT 2019-CRE3 AS 6.745% 09/14/36		09/14/2023	Paydown		748,395	748,395	744,161	746,892	0	1,503	0	1,503	0	748,395	0	0	0	31,331	09/14/2036	1.A FE
006346-AS-9	ADMSO 2018-1 A 4.810% 11/15/48		07/17/2023	PRIVATE PLACEMENT		324,203	342,823	342,813	342,692	0	22	0	22	0	342,714	0	(18,511)	(18,511)	9,802	11/15/2048	1.F FE
006346-AS-9	ADMSO 2018-1 A 4.810% 11/15/48		07/31/2023	Paydown		7,494,699	7,494,699	7,555,168	7,521,758	0	(27,059)	0	(27,059)	0	7,494,699	0	0	0	227,957	11/15/2048	1.F FE
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		09/01/2023	Paydown		105,240	105,240	104,785	104,697	0	543	0	543	0	105,240	0	0	0	2,442	07/25/2045	1.A
00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46		09/01/2023	Paydown		31,791	31,791	32,268	32,027	0	(236)	0	(236)	0	31,791	0	0	0	739	08/25/2046	1.A
00842V-AT-0	ABMT 2016-3 B2 3.797% 08/25/46		09/01/2023	Paydown		116,971	116,971	121,065	118,963	0	(1,991)	0	(1,991)	0	116,971	0	0	0	3,005	08/25/2046	1.A
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		09/01/2023	Paydown		9,636	9,358	7,918	7,122	0	2,515	0	2,515	0	9,636	0	0	0	420	01/25/2037	1.A FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		09/01/2023	Paydown		22,562	32,116	29,182	24,071	0	(1,509)	0	(1,509)	0	22,562	0	0	0	1,421	09/25/2037	1.A FM
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		07/15/2023	Redemption 100.0000		155,873	155,873	154,120	155,102	0	771	0	771	0	155,873	0	0	0	5,572	01/15/2028	2.A FE
02406P-AU-4	AMERICAN AXLE 6.500% 04/01/27		07/10/2023	Various		73,628	78,000	69,810	70,656	0	769	0	769	0	71,425	0	2,203	2,203	3,957	04/01/2027	4.B FE
02529N-AG-2	American Credit 20193 ce Rec 2019-3 D 2.890% 09/12/25		08/12/2023	Paydown		414,873	414,873	420,010	416,311	0	(1,438)	0	(1,438)	0	414,873	0	0	0	7,213	09/12/2025	1.A FE
02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35		09/01/2023	Paydown		5,880	5,880	5,391	5,391	0	488	0	488	0	5,880	0	0	0	105	09/25/2035	1.A FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		09/01/2023	Paydown		23,835	23,835	23,826	23,799	0	36	0	36	0	23,835	0	0	0	602	10/17/2036	1.A FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		09/01/2023	Paydown		28,337	28,337	28,317	28,292	0	45	0	45	0	28,337	0	0	0	655	04/17/2052	1.A FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		09/01/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6. *

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
03464H-AA-3	Angel Oak Mortga20225 2022-5 A1 4.500% 05/25/67		09/01/2023	Paydown		464,163	464,163	452,082	452,848	0	11,315	0	11,315	0	464,163	0	0	0	13,024	05/25/2067	1.A FE
03464T-AA-7	Angel Oak Mortga20223 2022-3 A1 4.000% 01/25/67		09/01/2023	Paydown		634,412	634,412	627,621	629,307	0	5,105	0	5,105	0	634,412	0	0	0	15,744	01/25/2067	1.A FE
03464U-AA-4	Angel Oak Mortga20236 2023-6 A1 6.500% 12/25/67		09/25/2023	Paydown		153,626	153,626	153,070	0	0	556	0	556	0	153,626	0	0	0	0	12/25/2067	1.A FE
03465R-AA-0	Angel Oak Mortga20235 2023-5 A1 4.800% 09/25/67		09/01/2023	Paydown		382,864	382,864	364,776	0	0	18,088	0	18,088	0	382,864	0	0	0	1,531	09/25/2067	1.A FE
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		07/30/2023	Paydown		93,458	93,458	87,228	71,203	0	5,874	0	5,874	0	93,458	0	0	0	1,969	07/30/2050	2.C FE
039524-AA-1	ARCHES BUYER INC 4.250% 06/01/28		09/13/2023	Various		376,418	436,000	428,370	429,905	0	700	0	700	0	430,605	0	(54,187)	(54,187)	14,618	06/01/2028	4.B FE
053807-AS-2	AVNET INC 4.625% 04/15/26		07/18/2023	SEAPORT GROUP LLC		3,886,040	4,000,000	3,971,040	3,988,767	0	1,722	0	1,722	0	3,990,489	0	(104,449)	(104,449)	141,319	04/15/2026	2.C FE
05493J-AA-9	BDS Ltd 2021FL8 2021-FL8 A 6.360% 01/18/36		07/16/2023	Paydown		1,258,719	1,258,719	1,258,719	1,258,719	0	0	0	0	0	1,258,719	0	0	0	41,957	01/18/2036	1.A FE
05493M-AG-9	Barclays Commerc2021C11 gage S 2021-C11 XA 1.495% 09/15/54		09/01/2023	Paydown		0	0	14,109	12,959	0	(13,416)	0	(13,416)	0	0	0	0	0	1,603	09/15/2054	1.A FE
054975-AG-2	Barclays Commerc2022C18 gage S 2022-C18 XA 0.638% 12/15/55		09/01/2023	Paydown		0	0	4,795	4,768	0	(4,768)	0	(4,768)	0	0	0	0	0	431	12/15/2055	1.A FE
05526D-BB-0	BAT CAPITAL CORP 3.557% 08/15/27		08/16/2023	Call 93.5590		6,891,556	7,366,000	7,553,244	7,482,450	0	(15,489)	0	(15,489)	0	7,466,961	0	0	0	(312,669)	08/15/2027	2.B FE
05550T-AA-7	BHPT 2019-BXHP A 6.349% 08/15/36		09/15/2023	Paydown		6,678,050	6,678,050	6,675,963	6,677,300	0	750	0	750	0	6,678,050	0	0	0	260,024	08/15/2036	1.A
05551V-BK-8	Barclays Commerc2021C10 gage S 2021-C10 XA 1.412% 07/15/54		09/01/2023	Paydown		0	0	25,754	22,446	0	(22,705)	0	(22,705)	0	0	0	0	0	2,371	07/15/2054	1.A FE
05552F-BC-0	Barclays Commerc2022C15 gage S 2022-C15 XA 0.326% 04/15/55		09/01/2023	Paydown		0	0	6,463	5,909	0	(5,909)	0	(5,909)	0	0	0	0	0	522	04/15/2055	1.A FE
05552Y-AG-1	Barclays Commerc2022C16 gage S 2022-C16 XA 0.281% 06/15/55		09/01/2023	Paydown		0	0	6,202	5,661	0	(5,661)	0	(5,661)	0	0	0	0	0	416	06/15/2055	1.A FE
05554B-AJ-3	BFLD Trust 2021FPM 2021-FPM C 8.947% 06/15/38		07/17/2023	PRIVATE PLACEMENT		625,403	657,000	657,000	657,000	0	0	0	0	0	657,000	0	(31,597)	(31,597)	32,589	06/15/2038	1.G FE
05591U-AA-5	2021DC 2021-DC A 6.392% 08/15/38		08/15/2023	Paydown		522,939	522,939	522,939	522,939	0	0	0	0	0	522,939	0	0	0	20,405	08/15/2038	1.A
05591U-AC-1	2021DC 2021-DC B 6.792% 08/15/38		08/15/2023	Paydown		502,021	502,021	502,021	502,021	0	0	0	0	0	502,021	0	0	0	20,944	08/15/2038	1.A
05602N-AG-5	BMO Mortgage Tru2022C2 2022-C2 XA 0.044% 07/15/54		09/01/2023	Paydown		0	0	889	850	0	(850)	0	(850)	0	0	0	0	0	91	07/15/2054	1.A FE
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		09/01/2023	Paydown		708,279	708,279	696,573	705,742	0	2,536	0	2,536	0	708,279	0	0	0	13,241	03/10/2033	1.A
056054-AA-7	BX 2019-XL A 6.367% 10/15/36		07/17/2023	Paydown		2,197,754	2,197,754	2,197,067	2,197,384	0	369	0	369	0	2,197,754	0	0	0	74,958	10/15/2036	1.A
05606F-AN-3	BX 2019-OC11 E 4.075% 12/09/41		07/17/2023	PRIVATE PLACEMENT		370,123	459,120	422,875	426,020	0	2,153	0	2,153	0	428,173	0	(58,050)	(58,050)	11,569	12/09/2041	1.B
059469-AF-3	BOAA 2006-7 A6 6.359% 10/25/36		09/01/2023	Paydown		11,216	11,216	3,970	3,677	0	7,538	0	7,538	0	11,216	0	0	0	116	10/25/2036	1.A FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		09/01/2023	Paydown		809	809	807	807	0	3	0	3	0	809	0	0	0	30	09/25/2035	1.C FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		09/01/2023	Paydown		2,236	2,236	2,111	2,194	0	42	0	42	0	2,236	0	0	0	82	10/25/2034	1.A FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		09/01/2023	Paydown		671	671	638	655	0	16	0	16	0	671	0	0	0	24	08/25/2035	1.A FM
05949C-PJ-9	BOAMS 2005-L 2A3 3.989% 01/25/36		09/01/2023	Paydown		21,554	23,467	22,188	22,871	0	(1,317)	0	(1,317)	0	21,554	0	0	0	626	01/25/2036	1.A FM
05950P-AJ-2	BAFC 2006-H 3A2 4.722% 09/20/46		09/01/2023	Paydown		80,827	81,033	68,727	75,707	0	5,119	0	5,119	0	80,827	0	0	0	2,110	09/20/2046	1.A FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		09/01/2023	Paydown		19,001	19,532	16,353	17,091	0	1,909	0	1,909	0	19,001	0	0	0	681	09/25/2034	1.A FM
05951F-AG-9	BAFC 2007-1 TA5 6.590% 01/25/37		09/01/2023	Paydown		16,940	16,935	15,462	17,052	0	(111)	0	(111)	0	16,940	0	0	0	579	01/25/2037	4.A FM
06053F-AA-7	BANK OF AMERICA CORP 4.100% 07/24/23		07/24/2023	Maturity		2,780,000	2,780,000	2,771,382	0	0	8,618	0	8,618	0	2,780,000	0	0	0	56,990	07/24/2023	1.G FE
06054M-AF-0	BACM 2016-UB10 XA 1.888% 07/15/49		09/01/2023	Paydown		0	0	21,904	13,259	0	(13,259)	0	(13,259)	0	0	0	0	0	3,351	07/15/2049	1.A FE
06539L-AZ-3	BN 2018-BN13 ASB 4.193% 08/15/61		09/01/2023	Paydown		1,029,895	1,029,895	1,060,718	1,040,431	0	(10,536)	0	(10,536)	0	1,029,895	0	0	0	30,590	08/15/2061	1.A
06539W-BC-9	Bank 2020BN25 2020-BN25 XA 0.989% 01/15/63		09/01/2023	Paydown		0	0	3,022	0	0	(3,022)	0	(3,022)	0	0	0	0	0	372	01/15/2063	1.A FE
06540T-AB-6	BANK 2018-BN11 ASB 4.010% 03/15/61		09/01/2023	Paydown		418,023	418,023	430,554	422,667	0	(4,644)	0	(4,644)	0	418,023	0	0	0	11,141	03/15/2061	1.A
06540T-AE-0	BANK 2018-BN11 XA 0.596% 03/15/61		09/01/2023	Paydown		0	0	9,007	6,828	0	(6,828)	0	(6,828)	0	0	0	0	0	1,028	03/15/2061	1.A FE
06540W-BH-5	BANK 2019-BN19 XA 1.078% 08/15/61		09/01/2023	Paydown		0	0	6,184	5,405	0	(6,187)	0	(6,187)	0	0	0	0	0	824	08/15/2061	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	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
06541F-BB-4	BANK 2017-BNK4 XA 1.499% 05/15/50		09/01/2023	Paydown		0	0	8,753	6,274	0	(6,274)	0	(6,274)	0	0	0	0	0	1,213	05/15/2050	1.A FE
070101-G#-1	BASIN ELECTRIC PRIVATE PLACEMENT 2.720% 02/15/42		08/15/2023	Redemption 100.0000		462,874	462,874	462,874	462,874	0	0	0	0	0	462,874	0	0	0	12,590	02/15/2042	1.F
07332V-BJ-3	Barclays Commerc2017C1 gage S 2017-C1 XA 1.623% 02/15/50		09/01/2023	Paydown		0	0	26,524	25,622	0	(25,622)	0	(25,622)	0	0	0	0	0	5,608	02/15/2050	1.A FE
07384M-TM-4	BSARM 2003-1 5A1 4.834% 04/25/33		09/01/2023	Paydown		934	934	933	933	0	1	0	1	0	934	0	0	0	26	04/25/2033	1.A FM
08160B-AE-4	BMARK 2018-B5 ASB 4.158% 07/15/51		09/01/2023	Paydown		491,696	491,696	506,446	497,466	0	(5,770)	0	(5,770)	0	491,696	0	0	0	14,483	07/15/2051	1.A
08160K-AH-7	BENCHMARK Mortga2019B15 2019-B15 XA 0.931% 12/15/72		09/01/2023	Paydown		0	0	10,689	9,978	0	(9,978)	0	(9,978)	0	0	0	0	0	1,403	12/15/2072	1.A FE
08161Y-BH-5	BENCHMARK Mortga2022B34 2022-B34 XA 0.106% 04/15/55		09/01/2023	Paydown		0	0	2,985	2,652	0	(2,652)	0	(2,652)	0	0	0	0	0	295	04/15/2055	1.A FE
08163A-AF-0	BMARK 2020-B18 XA 1.912% 07/15/53		09/01/2023	Paydown		0	0	7,637	5,561	0	(5,561)	0	(5,561)	0	0	0	0	0	760	07/15/2053	1.A FE
09261H-BA-4	BLACKSTONE PRIVATE CRE BLACKSTONE PRIVATE CRE 7.050% 09/29/25		09/25/2023	SUNTRUST		4,012,880	4,000,000	3,975,862	0	0	3,786	0	3,786	0	3,979,649	0	33,231	33,231	139,433	09/29/2025	2.C FE
10240*-AA-7	BOWIE ACQ LLC PP 3.920% 09/30/38		07/01/2023	Redemption 100.0000		400,178	400,178	400,178	400,178	0	0	0	0	0	400,178	0	0	0	7,843	09/30/2038	2.C PL
10569B-AA-5	BRAVO Residentia2020RPL2g Trus 2020-RPL2 A1 2.000% 05/25/59		09/01/2023	Paydown		246,431	246,431	224,021	0	0	22,410	0	22,410	0	246,431	0	0	0	848	05/25/2059	1.A
10637W-AA-7	Brean Asset Back2022RM5 ities 2022-RM5 A 4.500% 09/25/62		07/25/2023	Paydown		59,510	59,510	54,185	54,349	0	5,161	0	5,161	0	59,510	0	0	0	1,116	09/25/2062	1.A FE
10638C-AA-0	BABS 2021-RM1 A 1.400% 10/25/63		08/25/2023	Paydown		76,254	76,254	72,721	73,748	0	2,506	0	2,506	0	76,254	0	0	0	352	10/25/2063	1.A FE
10638J-AA-5	Brean Asset Back2022RM4 ities 2022-RM4 A1 3.000% 07/25/62		09/25/2023	Paydown		707,868	707,868	655,192	660,155	0	46,600	0	46,600	0	707,868	0	0	0	14,596	07/25/2062	1.A FE
10638N-AA-6	Brean Asset Back2022RM3 ities 2022-RM3 A 1.750% 02/25/62		09/25/2023	Paydown		407,454	407,454	388,210	390,517	0	16,937	0	16,937	0	407,454	0	0	0	3,462	02/25/2062	1.A FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT 3.800% 09/20/31		09/20/2023	Redemption 100.0000		98,848	98,848	98,848	98,848	0	0	0	0	0	98,848	0	0	0	2,817	09/20/2031	1.F FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		09/15/2023	Various		283,603	283,603	250,021	24,405	0	33,582	0	33,582	0	283,603	0	0	0	4,093	12/15/2032	1.F FE
11044M-AA-4	BRITISH AIR 20-1 A PPT 4.250% 11/15/32		08/15/2023	Redemption 100.0000		36,987	36,987	36,987	36,987	0	0	0	0	0	36,987	0	0	0	1,179	11/15/2032	1.G FE
117043-AU-3	BRUNSWICK CORP 4.400% 09/15/32		07/21/2023	Cantor Fitzgerald Fixed		78,086	89,000	87,565	87,641	0	65	0	65	0	87,705	0	(9,619)	(9,619)	3,372	09/15/2032	2.B FE
12467A-AF-5	C&S GROUP ENTERPRISES LL 5.000% 12/15/28		09/05/2023	BTIG LLC		5,915,910	7,683,000	7,723,915	7,708,154	0	(5,725)	0	(5,725)	0	7,702,429	0	(1,786,519)	(1,786,519)	278,578	12/15/2028	4.B FE
1248ME-AG-4	CBASS 2007-CB4 A2D 3.785% 04/25/37		09/01/2023	Paydown		5,320	5,320	4,362	4,721	0	599	0	599	0	5,320	0	0	0	147	04/25/2037	1.A FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 3.163% 01/25/37		09/01/2023	Paydown		776	776	483	248	0	528	0	528	0	776	0	0	0	4	01/25/2037	1.A FM
12512J-AT-1	CD 2018-CD7 ASB 4.213% 08/15/51		09/01/2023	Paydown		225,114	225,114	231,864	227,875	0	(2,761)	0	(2,761)	0	225,114	0	0	0	6,756	08/15/2051	1.A
12526W-AA-7	Cascade Funding 2022HB8 Trust 2022-HB8 A 3.750% 04/25/25		09/25/2023	Paydown		688,711	688,711	675,071	678,535	0	10,176	0	10,176	0	688,711	0	0	0	16,886	04/25/2025	1.A FE
12529H-AA-7	CFMT 2020-AB1 A 1.943% 09/25/50		09/25/2023	Paydown		1,094,915	1,094,915	1,091,407	1,091,106	0	3,809	0	3,809	0	1,094,915	0	0	0	13,687	09/25/2050	1.A FE
12530G-AA-6	Cascade Funding 2022HB9 Trust 2022-HB9 A 3.250% 09/25/37		09/25/2023	Paydown		316,371	316,371	287,673	289,619	0	26,752	0	26,752	0	316,371	0	0	0	6,806	09/25/2037	1.A FE
12530J-AA-0	Cascade Funding 2022AB2 Trust 2022-AB2 A 2.000% 02/25/52		09/25/2023	Paydown		30,341	30,341	28,728	29,042	0	1,300	0	1,300	0	30,341	0	0	0	376	02/25/2052	1.A FE
12530K-AA-7	Cascade Funding 2023HB11 Trust 2023-HB11 A 4.000% 02/25/37		09/25/2023	Paydown		2,120,387	2,120,387	2,012,059	0	0	108,328	0	108,328	0	2,120,387	0	0	0	41,431	02/25/2037	1.A FE
12530Q-AA-4	Cascade Funding 2023HB12 Trust 2023-HB12 A 4.250% 04/25/33		09/25/2023	Paydown		3,030,565	3,030,565	2,923,677	0	0	106,887	0	106,887	0	3,030,565	0	0	0	39,559	04/25/2033	1.A FE
12530Q-AB-2	Cascade Funding 2023HB12 Trust 2023-HB12 M1 4.250% 04/25/33		07/17/2023	PRIVATE PLACEMENT		268,408	300,000	271,028	0	0	1,569	0	1,569	0	272,597	0	(4,189)	(4,189)	2,975	04/25/2033	1.D FE
12531W-AZ-5	CFCRE 2016-C3 ASB 3.688% 01/10/48		09/01/2023	Paydown		541,539	541,539	557,757	544,307	0	(2,768)	0	(2,768)	0	541,539	0	0	0	13,279	01/10/2048	1.A
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		09/01/2023	Paydown		846	(4,696)	(1,252)	(854)	0	1,700	0	1,700	0	846	0	0	0	172	02/25/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
12563L-AS-6	CLIF 2020-3A A 2.070% 10/18/45		09/18/2023	Paydown		1,186,975	1,186,975	1,182,715	1,182,549	0	4,426	0	4,426	0	1,186,975	0	0	0	16,380	10/18/2045	1.F FE
12565K-AE-7	CLI Funding LLC 20221A 2022-1A A1 2.720% 01/18/47		09/18/2023	Paydown		200,000	200,000	182,156	182,924	0	17,076	0	17,076	0	200,000	0	0	0	3,627	01/18/2047	1.F FE
12565K-AG-2	CLI Funding LLC 20221A 2023-1A A 6.310% 06/18/48		09/18/2023	Paydown		689,292	689,292	688,720	0	0	572	0	572	0	689,292	0	0	0	5,848	06/18/2048	1.G FE
12575A-AA-5	CMFT Net Lease M20211 suer L 2021-1 A1 2.090% 07/20/51		07/20/2023	Paydown		17,623	17,623	17,621	17,621	0	2	0	2	0	17,623	0	0	0	215	07/20/2051	1.A FE
12575A-AB-3	CMFT Net Lease M20211 suer L 2021-1 A2 2.570% 07/20/51		07/20/2023	Paydown		20,002	20,002	19,993	19,994	0	8	0	8	0	20,002	0	0	0	300	07/20/2051	1.A FE
12591K-AC-9	COMM Mortgage Tr2013CR12 2013-CR12 ASB 3.623% 10/10/46		07/01/2023	Paydown		2,327	2,327	2,407	2,342	0	(15)	0	(15)	0	2,327	0	0	0	49	10/10/2046	1.A
12591Q-AN-2	COMM 2014-UBS4 ASB 3.390% 08/10/47		09/01/2023	Paydown		1,944,791	1,944,791	2,003,051	1,947,914	0	(3,123)	0	(3,123)	0	1,944,791	0	0	0	43,679	08/10/2047	1.A
12591R-AY-6	COMM 2014-CR15 ASB 3.595% 02/10/47		09/01/2023	Paydown		2,393,204	2,393,204	2,464,897	2,395,680	0	(2,476)	0	(2,476)	0	2,393,204	0	0	0	57,270	02/10/2047	1.A
12591U-AD-5	COMM 2014-UBS2 ASB 3.472% 03/10/47		09/01/2023	Paydown		666,960	666,960	686,943	668,115	0	(1,155)	0	(1,155)	0	666,960	0	0	0	15,395	03/10/2047	1.A
12591V-AC-5	COMM 2014-CR16 ASB 3.653% 04/10/47		09/01/2023	Paydown		851,874	851,874	877,385	852,926	0	(1,051)	0	(1,051)	0	851,874	0	0	0	20,825	04/10/2047	1.A
12591Y-BA-2	COMM 2014-UBS3 ASB 3.367% 06/10/47		09/01/2023	Paydown		547,257	547,257	563,668	547,984	0	(727)	0	(727)	0	547,257	0	0	0	14,300	06/10/2047	1.A
12592L-BG-6	COMM 2014-CR20 ASB 3.305% 11/10/47		09/01/2023	Paydown		201,592	201,592	207,630	202,233	0	(642)	0	(642)	0	201,592	0	0	0	4,432	11/10/2047	1.A
12592L-BK-7	COMM 2014-CR20 XA 1.074% 11/10/47		09/01/2023	Paydown		0	0	6,331	3,890	0	(3,890)	0	(3,890)	0	0	0	0	0	1,857	11/10/2047	1.A FE
12592P-BG-7	COMM 2014-UBS6 XA 0.975% 12/10/47		09/01/2023	Paydown		0	0	38,358	24,444	0	(24,444)	0	(24,444)	0	0	0	0	0	11,506	12/10/2047	1.A FE
12592U-AH-5	CSMLT 2015-1 A4 3.500% 05/25/45		09/01/2023	Paydown		22,681	22,681	22,893	22,774	0	(94)	0	(94)	0	22,681	0	0	0	527	05/25/2045	1.A
12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		09/01/2023	Paydown		110,672	110,672	113,989	111,108	0	(436)	0	(436)	0	110,672	0	0	0	2,516	07/10/2048	1.A
12593J-BC-9	COMM 2015-CR24 ASB 3.445% 08/10/48		09/01/2023	Paydown		520,923	520,923	536,545	523,021	0	(2,098)	0	(2,098)	0	520,923	0	0	0	11,940	08/10/2048	1.A
12625K-AM-7	COMM 2013-CR8 B 3.741% 06/10/46		09/01/2023	Paydown		668,292	668,292	664,745	665,429	0	2,862	0	2,862	0	668,292	0	0	0	18,941	06/10/2046	1.A
12628K-AF-9	CSAB 2006-3 A3A 6.450% 11/25/36		09/01/2023	Paydown		33,607	33,607	5,901	5,901	0	27,706	0	27,706	0	33,607	0	0	0	255	11/25/2036	1.A FM
12628L-AJ-9	CSAB 2006-4 A6A 6.184% 12/25/36		09/01/2023	Paydown		35,460	35,460	7,978	7,518	0	27,942	0	27,942	0	35,460	0	0	0	573	12/25/2036	1.A FM
12630D-AW-4	COMM 2014-CR14 ASB 3.743% 02/10/47		09/01/2023	Paydown		847,822	847,822	873,230	848,679	0	(857)	0	(857)	0	847,822	0	0	0	21,085	02/10/2047	1.A
12631D-BC-6	COMM Mortgage Tr2014CR17 2014-CR17 XA 1.103% 05/10/47		09/01/2023	Paydown		0	0	70,357	42,845	0	(42,845)	0	(42,845)	0	0	0	0	0	35,601	05/10/2047	1.A FE
12646U-AF-5	CSMC 2013-IVR1 B4 3.467% 03/25/43		09/01/2023	Paydown		77,152	77,152	78,017	77,310	0	(159)	0	(159)	0	77,152	0	0	0	1,875	03/25/2043	1.A
12646W-AS-3	CSMC 2013-IVR2 B2 3.391% 04/25/43		09/01/2023	Paydown		77,095	77,095	74,321	76,651	0	444	0	444	0	77,095	0	0	0	1,789	04/25/2043	1.A
12647G-CP-1	CSMC 2013-IVR4 B3 3.497% 07/25/43		09/01/2023	Paydown		40,054	40,054	38,277	39,468	0	586	0	586	0	40,054	0	0	0	912	07/25/2043	1.A
12647M-DU-6	CSMC 2013-6 B3 3.365% 08/25/43		09/01/2023	Paydown		74,820	74,820	73,405	74,235	0	585	0	585	0	74,820	0	0	0	1,670	08/25/2043	1.A
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		09/01/2023	Paydown		8,266	8,266	8,247	8,248	0	18	0	18	0	8,266	0	0	0	172	08/25/2043	1.A
12649G-AQ-9	CSMC 2014-OAK1 B3 3.641% 11/25/44		09/01/2023	Paydown		32,914	32,914	34,071	33,228	0	(315)	0	(315)	0	32,914	0	0	0	824	11/25/2044	1.A
12649G-AR-7	CSMC 2014-OAK1 B4 3.641% 11/25/44		09/01/2023	Paydown		34,805	34,805	35,697	35,163	0	(357)	0	(357)	0	34,805	0	0	0	871	11/25/2044	1.A
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		09/01/2023	Paydown		3,633	3,633	3,637	3,635	0	(1)	0	(1)	0	3,633	0	0	0	73	12/25/2044	1.A
12649K-AX-5	CSMC 2015-WIN1 B4 3.769% 12/25/44		09/01/2023	Paydown		37,231	37,231	36,416	36,923	0	308	0	308	0	37,231	0	0	0	940	12/25/2044	1.A
12652F-AN-2	CSMC 2017-CALI E 3.904% 11/10/32		07/17/2023	PRIVATE PLACEMENT		92,273	360,000	358,200	358,680	0	280	0	280	0	358,960	0	(266,687)	(266,687)	8,690	11/10/2032	4.C FE
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		09/01/2023	Paydown		196,048	196,048	191,484	192,879	0	3,169	0	3,169	0	196,048	0	0	0	4,569	02/25/2048	1.A
12653T-BW-0	CSMC 2018-J1 B2 3.585% 02/25/48		09/01/2023	Paydown		443,644	443,644	448,635	447,530	0	(3,886)	0	(3,886)	0	443,644	0	0	0	10,606	02/25/2048	1.A
12653T-BY-6	CSMC 2018-J1 B4 3.585% 02/25/48		09/01/2023	Paydown		99,556	99,556	88,636	89,072	0	10,484	0	10,484	0	99,556	0	0	0	2,394	02/25/2048	1.A
12659Y-AA-2	COLT Funding LLC20223 2022-3 A1 3.901% 02/25/67		09/01/2023	Paydown		342,999	342,999	342,996	342,761	0	239	0	239	0	342,999	0	0	0	8,886	02/25/2067	1.A FE
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		09/01/2023	Paydown		18,698	18,698	17,733	18,212	0	487	0	487	0	18,698	0	0	0	639	02/25/2035	2.C FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		09/01/2023	Paydown		12,581	13,997	12,352	11,587	0	994	0	994	0	12,581	0	0	0	486	04/25/2035	1.A FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		09/01/2023	Paydown		50,993	50,993	50,052	50,647	0	346	0	346	0	50,993	0	0	0	2,376	04/25/2034	1.A FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/01/2023	Paydown		23,434	26,533	20,048	20,611	0	2,950	128	2,822	0	23,434	0	0	0	1,045	10/25/2035	1.A FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		09/01/2023	Paydown		30,747	30,833	27,867	27,867	0	2,880	0	2,880	0	30,747	0	0	0	1,096	05/25/2035	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
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		09/01/2023	Paydown		29,715	29,715	24,235	29,715	0	5,479	5,479	0	0	29,715	0	0	0	1,055	05/25/2035	1.A FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		09/01/2023	Paydown		12,984	15,052	13,616	11,508	0	1,475	0	1,475	0	12,984	0	0	0	574	07/25/2035	1.A FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2023	Paydown		32,121	31,022	27,044	22,625	0	9,496	0	9,496	0	32,121	0	0	0	1,280	08/25/2035	1.A FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		09/01/2023	Paydown		2,831	3,510	2,952	2,184	0	647	0	647	0	2,831	0	0	0	118	10/25/2035	1.A FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		09/01/2023	Paydown		48,050	48,050	44,446	36,891	0	11,158	0	11,158	0	48,050	0	0	0	1,809	11/25/2035	1.A FM
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		09/01/2023	Paydown		27,289	28,069	26,286	22,301	0	4,988	0	4,988	0	27,289	0	0	0	1,072	11/25/2035	1.A FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		09/01/2023	Paydown		156	7,163	5,817	3,583	0	(3,427)	0	(3,427)	0	156	0	0	0	285	05/25/2036	1.A FM
12668W-AU-1	CWL 2007-4 A5W 4.564% 04/25/47		09/01/2023	Paydown		2,750	2,750	2,523	2,818	0	(67)	0	(67)	0	2,750	0	0	0	86	04/25/2047	1.A FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		07/01/2023	Paydown		0	97	83	53	0	(52)	0	(52)	0	0	0	0	0	2	11/25/2035	1.A FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/01/2023	Paydown		2,021	2,036	1,723	1,253	0	767	0	767	0	2,021	0	0	0	67	11/25/2035	1.A FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		09/01/2023	Paydown		1,229	1,239	1,050	764	0	466	0	466	0	1,229	0	0	0	41	11/25/2035	1.A FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		09/01/2023	Paydown		10,397	10,397	10,350	10,356	0	40	0	40	0	10,397	0	0	0	366	05/25/2034	1.A FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		09/01/2023	Paydown		44,622	44,622	41,893	43,554	0	1,068	0	1,068	0	44,622	0	0	0	1,722	06/25/2034	1.A FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		09/01/2023	Paydown		33,333	44,716	41,398	32,325	0	1,009	0	1,009	0	33,333	0	0	0	2,795	08/25/2035	1.A FM
13123X-AZ-5	CALLON PETROLEUM CO 6.375% 07/01/26		07/17/2023	CITIGROUP GLOBAL MKTS		386,120	394,000	369,375	0	0	2,631	0	2,631	0	372,006	0	14,114	14,114	13,815	07/01/2026	4.A FE
13705D-AA-0	CANAL 2021-1 B 4.307% 09/15/56		09/15/2023	Paydown		165,329	165,329	170,288	172,716	0	(7,387)	0	(7,387)	0	165,329	0	0	0	4,748	09/15/2056	1.F FE
14367L-AC-5	CarNow Auto Rece20221A Trust 2022-1A B 4.890% 03/16/26		09/15/2023	Paydown		2,615,706	2,615,706	2,615,345	2,613,652	0	2,054	0	2,054	0	2,615,706	0	0	0	84,790	03/16/2026	1.C FE
147271-AA-8	Cascade Funding 2019RM3 Trust 2019-RM3 A 2.800% 06/25/69		09/25/2023	Paydown		336,557	336,557	335,556	322,754	0	952	0	952	0	336,557	0	0	0	5,851	06/25/2069	1.A FE
14727Q-AA-3	CFMT 2018-RM2 A 4.000% 10/25/68		09/25/2023	Paydown		517,693	517,693	517,330	518,086	0	(392)	0	(392)	0	517,693	0	0	0	14,072	10/25/2068	1.A FE
15132E-LC-0	CDMC 2005-1 A5 5.105% 02/18/35		09/01/2023	Paydown		1,145	1,145	1,144	1,142	0	3	0	3	0	1,145	0	0	0	39	02/18/2035	1.A FM
17291C-AA-3	Citigroup Commer2016C2 tgage 2016-C2 D 3.250% 08/10/49		07/17/2023	PRIVATE PLACEMENT		207,192	300,000	271,313	276,768	0	3,179	0	3,179	0	279,947	0	(72,755)	(72,755)	6,175	08/10/2049	3.C
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		09/01/2023	Paydown		391	5,003	2,465	3,636	0	(3,245)	0	(3,245)	0	391	0	0	0	92	11/25/2036	1.A FM
17310F-AT-2	CMSI 2006-5 3A1 5.500% 09/25/36		07/01/2023	Paydown		2,902	2,902	2,949	2,967	0	(65)	0	(65)	0	2,902	0	0	0	93	09/25/2036	1.A FM
17312H-AE-9	CRMSI 2007-2 A5 7.152% 06/25/37		09/01/2023	Paydown		236,567	236,567	236,560	234,187	0	2,381	0	2,381	0	236,567	0	0	0	7,775	06/25/2037	1.A FM
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		07/01/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	4,325	09/10/2046	1.A
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		09/01/2023	Paydown		18,905	18,905	18,581	18,753	0	151	0	151	0	18,905	0	0	0	438	10/25/2043	1.A
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		09/01/2023	Paydown		17,216	17,216	17,405	17,290	0	(74)	0	(74)	0	17,216	0	0	0	399	06/25/2044	1.A
17322Y-AM-2	CGCMT 2014-GC25 D 3.548% 10/10/47		07/17/2023	PRIVATE PLACEMENT		408,893	527,310	518,000	523,309	0	1,058	0	1,058	0	524,367	0	(115,474)	(115,474)	11,849	10/10/2047	2.B
17323E-AQ-6	CMLTI 2014-J2 B4 3.810% 11/25/44		09/01/2023	Paydown		38,402	38,402	38,702	38,460	0	(58)	0	(58)	0	38,402	0	0	0	973	11/25/2044	1.A
17324D-BA-1	CGCMT 2015-P1 XA 0.848% 09/15/48		09/01/2023	Paydown		0	0	49,819	29,949	0	(29,949)	0	(29,949)	0	0	0	0	0	9,172	09/15/2048	1.A FE
17324T-AC-3	Citigroup Commer2016GC36tgage 2016-GC36 A3 3.524% 02/10/49		09/01/2023	Paydown		16,680	16,680	16,210	16,643	0	37	0	37	0	16,680	0	0	0	391	02/10/2049	1.A
17324V-AR-5	Citigroup Mortga2015PS1 Trust 2015-PS1 B3 5.250% 09/25/42		09/01/2023	Paydown		135,757	135,757	131,345	0	0	4,412	0	4,412	0	135,757	0	0	0	820	09/25/2042	1.C FE
17326D-AM-4	Citigroup Commer2017P8 tgage SER|CL 3.000% 09/15/50		07/17/2023	PRIVATE PLACEMENT		145,308	219,000	199,701	204,008	0	1,547	0	1,547	0	205,555	0	(60,247)	(60,247)	4,161	09/15/2050	3.A
17328R-BE-8	CGCMT 2020-GC46 XA 1.097% 02/15/53		09/01/2023	Paydown		0	0	19,140	13,795	0	(13,795)	0	(13,795)	0	0	0	0	0	1,688	02/15/2053	1.A FE
18064P-AD-1	CALRIV SCI HLD CORP 4.875% 07/01/29		07/13/2023	JEFFERIES & CO		364,385	406,000	410,715	413,371	0	(1,086)	0	(1,086)	0	412,285	0	(47,900)	(47,900)	935	07/01/2029	4.C FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		07/17/2023	PRIVATE PLACEMENT		569,829	676,800	676,800	676,800	0	0	0	0	0	676,800	0	(106,971)	(106,971)	30,287	04/25/2047	2.C FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		07/25/2023	Paydown		69,438	69,438	71,189	69,583	0	(145)	0	(145)	0	69,438	0	0	0	3,168	04/25/2047	2.C FE
19685G-AA-4	COLT Funding LLC20224 2022-4 A1 4.301% 03/25/67		09/01/2023	Paydown		151,011	151,011	150,256	130,925	0	1,730	0	1,730	0	151,011	0	0	0	4,934	03/25/2067	1.A FE
207932-AA-2	FNMA - CAS2023R01 2023-R01 1M1 7.715% 12/25/42		09/25/2023	Paydown		372,536	372,536	372,536	0	0	0	0	0	0	372,536	0	0	0	16,198	12/25/2042	2.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
21873A-AA-5	CoreVest America20204 e Ltd 2020-4 A 1.174% 12/15/52		09/01/2023	Paydown		333,637	333,637	302,867	0	0	30,770	0	30,770	0	333,637	0	0	0	2,270	12/15/2052	1.A FE
21873B-AA-3	CoreVest America20212 e Ltd 2021-2 A 1.408% 07/15/54		09/01/2023	Paydown		295,145	295,145	263,267	236,355	0	30,000	0	30,000	0	295,145	0	0	0	2,456	07/15/2054	1.A FE
21873C-AC-7	CoreVest America20203 e Ltd 2020-3 XA 3.933% 08/15/53		09/01/2023	Paydown		0	0	386,279	0	0	(386,279)	0	(386,279)	0	0	0	0	0	112,748	08/15/2053	1.A FE
21873L-AA-1	CoreVest America20211 e Ltd 2021-1 A 1.569% 04/15/53		09/01/2023	Paydown		551,489	551,489	467,036	469,885	0	81,604	0	81,604	0	551,489	0	0	0	5,828	04/15/2053	1.A FE
21873N-AA-7	CoreVest America20213 e Trus 2021-3 A 1.900% 10/15/54		09/01/2023	Paydown		58,491	58,491	52,736	0	0	5,755	0	5,755	0	58,491	0	0	0	623	10/15/2054	1.A FE
225310-AM-3	CREDIT ACCEPTANC 6.625% 03/15/26		08/09/2023	STIFEL NICHOLAS		468,818	482,000	495,873	490,299	0	(4,150)	0	(4,150)	0	486,149	0	(17,331)	(17,331)	28,917	03/15/2026	3.C FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		09/01/2023	Paydown		1,062	1,062	1,022	1,038	0	24	0	24	0	1,062	0	0	0	39	06/25/2033	1.F FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		09/01/2023	Paydown		7,088	7,088	7,058	7,062	0	27	0	27	0	7,088	0	0	0	296	07/25/2033	1.A FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		09/01/2023	Paydown		21,729	21,729	21,036	21,465	0	264	0	264	0	21,729	0	0	0	796	12/25/2034	1.A FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		09/01/2023	Paydown		12,440	12,440	11,687	9,555	0	2,885	0	2,885	0	12,440	0	0	0	456	06/25/2035	1.A FM
225470-M6-7	CSMC 2006-3 1A4A 6.396% 04/25/36		09/01/2023	Paydown		14,638	14,638	8,863	8,545	0	6,093	0	6,093	0	14,638	0	0	0	103	04/25/2036	1.A FM
225470-QY-2	CSMC 2005-5 A2F 5.865% 04/25/36		09/25/2023	Paydown		91,708	91,708	41,125	4,396	0	87,312	0	87,312	0	91,708	0	0	0	525	04/25/2036	1.A FM
22943H-AG-1	CSAB 2006-1 A6A 6.672% 06/25/36		09/01/2023	Paydown		62,388	62,388	31,859	17,737	0	44,651	0	44,651	0	62,388	0	0	0	289	06/25/2036	1.A FM
233046-AF-8	DNKN 2017-1A A2II 4.030% 11/20/47		08/20/2023	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	605	11/20/2047	2.B FE
233046-AQ-4	DNKN 2021-1A A2II 2.493% 11/20/51		08/20/2023	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	701	11/20/2051	2.B FE
23343J-AG-1	DT Auto Owner Tr20194A 2019-4A D 2.850% 07/15/25		09/15/2023	Paydown		2,454,096	2,454,096	2,437,608	2,446,467	0	7,629	0	7,629	0	2,454,096	0	0	0	46,423	07/15/2025	1.C FE
24703T-AD-8	DELL INT LLC / EMC CORP 6.020% 06/15/26		07/05/2023	Call 101.4850		4,264,400	4,202,000	4,446,227	4,372,571	0	(25,533)	0	(25,533)	0	4,347,038	0	(145,038)	(145,038)	202,933	06/15/2026	2.B FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/01/2023	Paydown		50,152	44,002	40,093	39,269	0	10,883	0	10,883	0	50,152	0	0	0	1,728	09/25/2035	1.A FM
251510-ML-4	DBALT 2006-AB1 A3 6.365% 02/25/36		09/01/2023	Paydown		9,284	9,284	8,490	8,547	0	736	0	736	0	9,284	0	0	0	288	02/25/2036	1.A FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		09/01/2023	Paydown		317	341	288	346	0	(28)	0	(28)	0	317	0	0	0	9	10/25/2036	4.A FM
25151E-AD-5	DBALT 2006-AB3 A4 6.923% 07/25/36		09/01/2023	Paydown		11,568	11,568	9,978	9,412	0	2,157	0	2,157	0	11,568	0	0	0	362	07/25/2036	1.A FM
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		07/25/2023	Paydown		21,750	21,750	22,344	22,149	0	(399)	0	(399)	0	21,750	0	0	0	672	07/25/2047	2.A FE
25755T-AJ-9	DPABS 2018-1A A2I 4.116% 07/25/48		07/25/2023	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	540	07/25/2048	2.A FE
25755T-AP-5	DPABS 2021-1A A2II 3.151% 04/25/51		07/25/2023	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	886	04/25/2051	2.A FE
26208L-AC-2	HONK 2018-1A A2 4.739% 04/20/48		07/17/2023	PRIVATE PLACEMENT		600,400	627,000	627,000	627,000	0	0	0	0	0	627,000	0	(26,600)	(26,600)	22,203	04/20/2048	2.C FE
26208L-AC-2	HONK 2018-1A A2 4.739% 04/20/48		07/20/2023	Paydown		27,100	27,100	27,102	27,101	0	(1)	0	(1)	0	27,100	0	0	0	963	04/20/2048	2.C FE
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		07/20/2023	Paydown		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	783	04/20/2049	2.C FE
26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49		07/20/2023	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	746	10/20/2049	2.C FE
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		07/20/2023	Paydown		28,125	28,125	28,281	28,241	0	(116)	0	(116)	0	28,125	0	0	0	799	07/20/2050	2.C FE
26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		07/20/2023	Paydown		13,125	13,125	13,125	13,125	0	0	0	0	0	13,125	0	0	0	319	01/20/2051	2.C FE
26209X-AD-3	HONK 2021-1A A2 2.791% 10/20/51		07/20/2023	Paydown		30,000	30,000	27,886	28,113	0	1,887	0	1,887	0	30,000	0	0	0	628	10/20/2051	2.C FE
26209X-AF-8	HONK 2022-1A A2 7.393% 10/20/52		07/20/2023	Paydown		61,000	61,000	61,000	61,000	0	0	0	0	0	61,000	0	0	0	3,382	10/20/2052	2.C FE
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		07/25/2023	Paydown		2,420,114	2,420,114	2,420,074	2,420,186	0	(72)	0	(72)	0	2,420,114	0	0	0	38,540	04/25/2028	1.F FE
28416T-AB-1	EHGVT 2019-A B 2.910% 01/25/34		09/25/2023	Paydown		330,194	330,194	330,140	330,006	0	188	0	188	0	330,194	0	0	0	6,385	01/25/2034	1.F FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2023	Redemption 100.0000		27,571	27,571	27,571	27,571	0	0	0	0	0	27,571	0	0	0	1,288	01/19/2031	1.F FE
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		07/01/2023	Various		(236)	(236)	(236)	(236)	0	0	0	0	0	(236)	0	0	0	3,518	06/30/2040	1.G PL
294751-CQ-3	EQABS 2003-3 AF4 4.995% 12/25/33		08/01/2023	Paydown		63,205	63,205	63,204	63,357	0	(152)	0	(152)	0	63,205	0	0	0	1,719	12/25/2033	1.A FM
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		09/01/2023	Paydown		28,386	28,386	27,268	27,476	0	909	0	909	0	28,386	0	0	0	425	03/25/2043	1.A
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		09/01/2023	Paydown		70,029	70,029	69,155	69,630	0	399	0	399	0	70,029	0	0	0	1,382	06/25/2043	1.A
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		09/01/2023	Paydown		61,480	61,480	60,789	61,113	0	367	0	367	0	61,480	0	0	0	1,567	02/25/2048	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
30165X-AE-5	Exeter Automobil20212A ables 2021-2A C 0.980% 06/15/26		09/15/2023	Paydown		706,804	706,804	689,327	0	0	17,477	0	17,477	0	706,804	0	0	0	2,318	06/15/2026	1.A FE
30166N-AE-6	Exeter Automobil20203A ables 1.320% 07/15/25		08/15/2023	Paydown		528,638	528,638	529,567	528,898	0	(260)	0	(260)	0	528,638	0	0	0	4,174	07/15/2025	1.A FE
302972-AN-4	FREMF Mortgage T2019K89 2019-K89 X2A 0.100% 01/25/29		09/01/2023	Paydown		0	0	9,670	7,826	0	(7,826)	0	(7,826)	0	0	0	0	0	1,001	01/25/2029	1.A FE
30297R-AA-7	FREMF Mortgage T2018K84 2018-K84 X2A 0.100% 10/25/28		09/01/2023	Paydown		0	0	9,371	7,378	0	(7,378)	0	(7,378)	0	0	0	0	0	1,090	10/25/2028	1.A FE
30311M-AN-2	FREMF Mortgage T2019K95 2019-K95 X2A 0.100% 06/25/29		09/01/2023	Paydown		0	0	7,108	6,236	0	(6,236)	0	(6,236)	0	0	0	0	0	775	06/25/2029	1.A FE
30315K-AA-0	FREMF Mortgage T2020K113 2020-K113 X2A 0.100% 05/25/53		09/01/2023	Paydown		0	0	3,163	3,004	0	(3,004)	0	(3,004)	0	0	0	0	0	348	05/25/2053	1.A FE
31572Y-AA-6	Ellington Financ20222 gage T 2022-2 A1 4.299% 04/25/67		09/01/2023	Paydown		613,497	613,497	610,945	610,587	0	2,910	0	2,910	0	613,497	0	0	0	17,159	04/25/2067	1.A FE
31737K-AA-8	Finance of Ameri2022S4 tured 2022-S4 A1A 2.500% 01/25/57		09/25/2023	Paydown		292,331	292,331	265,222	188,875	0	26,292	0	26,292	0	292,331	0	0	0	5,356	01/25/2057	1.A FE
31739R-AA-1	Finance of Ameri2023S1 tured 2023-S1 A1 3.000% 02/23/53		09/25/2023	Paydown		185,214	185,214	169,999	0	0	15,216	0	15,216	0	185,214	0	0	0	2,056	02/23/2053	1.A FE
31739T-AA-7	Finance of Ameri2023S2 tured 2023-S2 A1 2.000% 04/25/73		09/25/2023	Paydown		474,585	474,585	457,911	0	0	16,674	0	16,674	0	474,585	0	0	0	2,776	04/25/2073	1.A FE
33844P-AG-0	FCAT 2018-3 D 4.150% 12/16/24		09/15/2023	Paydown		1,146,933	1,146,933	1,153,206	1,150,121	0	(3,188)	0	(3,188)	0	1,146,933	0	0	0	31,794	12/16/2024	1.A FE
33845D-AD-3	Flagship Credit 20184 st 2018-4 D 4.330% 12/16/24		09/15/2023	Paydown		370,109	370,109	372,654	371,262	0	(1,153)	0	(1,153)	0	370,109	0	0	0	10,726	12/16/2024	1.A FE
33850B-AX-5	FSMT 2017-1 B2 3.619% 03/25/47		09/01/2023	Paydown		76,203	76,203	75,831	75,910	0	293	0	293	0	76,203	0	0	0	1,829	03/25/2047	1.A
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		07/17/2023	PRIVATE PLACEMENT		521,249	564,000	564,000	564,000	0	0	0	0	0	564,000	0	(42,751)	(42,751)	20,666	04/30/2047	2.B FE
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		07/30/2023	Paydown		53,500	53,500	55,253	54,778	0	(1,278)	0	(1,278)	0	53,500	0	0	0	2,044	04/30/2047	2.B FE
34417Q-AA-6	FOCUS 2018-1 A2 5.184% 10/30/48		07/30/2023	Paydown		2,500	2,500	2,520	2,509	0	(9)	0	(9)	0	2,500	0	0	0	97	10/30/2048	2.B FE
34417R-AB-2	Focus Brands Fun20171A 2022-1 A2 7.206% 07/30/52		07/30/2023	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	4,053	07/30/2052	2.B FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		09/01/2023	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		09/01/2023	Paydown		894,810	894,810	894,806	0	0	5	0	5	0	894,810	0	0	0	29,652	11/25/2067	1.A FE
36186L-AG-8	GMAC 2007-HE2 A6 6.749% 12/25/37		09/01/2023	Paydown		26,080	26,080	24,995	26,220	0	(140)	0	(140)	0	26,080	0	0	0	1,156	12/25/2037	1.E FM
36198F-AG-7	GSMS 2013-GC14 XA 0.233% 08/10/46		07/01/2023	Paydown		0	0	1,325,658	89,782	0	(89,782)	0	(89,782)	0	0	0	0	0	238,112	08/10/2046	1.A FE
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		09/01/2023	Paydown		7,896	9,209	8,773	9,252	0	(1,356)	0	(1,356)	0	7,896	0	0	0	352	05/25/2037	4.B FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		09/01/2023	Paydown		4,153	5,248	4,290	5,246	0	(1,093)	0	(1,093)	0	4,153	0	0	0	173	05/25/2037	4.B FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		09/01/2023	Paydown		5,012	5,980	5,815	5,601	0	(589)	0	(589)	0	5,012	0	0	0	217	02/25/2036	3.B FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		09/01/2023	Paydown		2,521	2,521	2,400	2,472	0	49	0	49	0	2,521	0	0	0	92	09/25/2035	1.A FM
36253P-AE-2	GSMS 2017-GS6 XA 1.156% 05/10/50		09/01/2023	Paydown		0	0	9,363	6,098	0	(6,098)	0	(6,098)	0	0	0	0	0	1,124	05/10/2050	1.A FE
36255M-AN-7	GSMS 2017-SLP E 4.744% 10/10/32		07/17/2023	PRIVATE PLACEMENT		502,514	537,120	522,394	533,662	0	1,226	0	1,226	0	534,887	0	(32,373)	(32,373)	17,258	10/10/2032	1.B
36257E-AB-9	GS Mortgage-Back2019SL1 ities 2019-SL1 A2 2.875% 01/25/59		09/01/2023	Paydown		1,402,546	1,402,546	1,353,895	0	0	48,651	0	48,651	0	1,402,546	0	0	0	13,219	01/25/2059	1.A FE
36261H-AJ-9	GS Mortgage-Back2021PJ5 ities 2021-PJ5 A8 2.500% 10/25/51		09/01/2023	Paydown		437,391	437,391	402,878	405,153	0	32,238	0	32,238	0	437,391	0	0	0	7,085	10/25/2051	1.A
36262C-AJ-9	GS Mortgage-Back2021PJ7 ities 2021-PJ7 A8 2.500% 01/25/52		09/01/2023	Paydown		289,915	289,915	281,920	279,951	0	7,653	0	7,653	0	289,915	0	0	0	4,663	01/25/2052	1.A
36262L-AB-6	GS Mortgage-Back2021PJ6 ities 2021-PJ6 A2 2.500% 11/25/51		09/01/2023	Paydown		373,112	373,112	377,542	377,187	0	(4,076)	0	(4,076)	0	373,112	0	0	0	6,045	11/25/2051	1.A
36262W-AJ-5	GS Mortgage-Back2021PJ8 ities 2021-PJ8 A8 2.500% 01/25/52		09/01/2023	Paydown		267,725	267,725	273,958	273,397	0	(5,672)	0	(5,672)	0	267,725	0	0	0	4,367	01/25/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36263C-AH-2	GS Mortgage-Back2021PJ9 ities 2021-PJ9 A8 2.500% 02/26/52		09/01/2023	Paydown		380,324	380,324	350,255	352,372	0	27,952	0	27,952	0	380,324	0	0	0	6,349	02/26/2052	1.A
36263N-AB-1	GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2 2.500% 05/28/52		09/01/2023	Paydown		118,921	118,921	116,821	116,836	0	2,085	0	2,085	0	118,921	0	0	0	2,047	05/28/2052	1.A
36264P-AF-6	GS Mortgage-Back2021PJ4 ities 2021-PJ4 A6 2.500% 09/25/51		09/01/2023	Paydown		101,013	101,013	91,416	0	0	9,596	0	9,596	0	101,013	0	0	0	792	09/25/2051	1.A
37331N-AD-3	GEORGIA-PACIFIC LLC 3.734% 07/15/23		07/15/2023	Maturity		5,000,000	5,000,000	4,972,550	0	0	27,450	0	27,450	0	5,000,000	0	0	0	93,350	07/15/2023	1.G FE
380241-AA-7	20221 2022-1 A2 6.864% 10/30/52		07/30/2023	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	1,287	10/30/2052	2.C FE
38046U-AA-7	GOJO INDUSTRIES PP 3.485% 08/15/41		09/15/2023	Paydown		94,178	94,178	95,120	95,048	0	(870)	0	(870)	0	94,178	0	0	0	2,189	08/15/2041	3.A
411707-AD-4	HNGRY 2018-1A A2II 4.959% 06/20/48		07/17/2023	PRIVATE PLACEMENT		641,592	685,800	685,800	685,800	0	0	0	0	0	685,800	0	(44,208)	(44,208)	19,744	06/20/2048	2.B FE
411707-AD-4	HNGRY 2018-1A A2II 4.959% 06/20/48		09/20/2023	Paydown		65,913	65,913	65,613	65,619	0	293	0	293	0	65,913	0	0	0	2,451	06/20/2048	2.B FE
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		09/20/2023	Paydown		52,750	52,750	52,750	52,750	0	0	0	0	0	52,750	0	0	0	1,575	12/20/2050	2.B FE
43285H-AA-6	HGVT 2020-AA A 2.740% 02/25/39		09/25/2023	Paydown		62,801	62,801	62,796	62,796	0	5	0	5	0	62,801	0	0	0	1,151	02/25/2039	1.A FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		09/01/2023	Paydown		2,862	2,862	464	10	0	2,851	0	2,851	0	2,862	0	0	0	1	05/25/2036	1.A FM
437300-AC-0	Home Partners of20211 Trust 2021-1 B 1.978% 09/17/41		09/01/2023	Paydown		14,599	14,599	11,930	11,965	0	2,634	0	2,634	0	14,599	0	0	0	269	09/17/2041	1.D FE
43730N-AC-0	Home Partners of20221 Trust 2022-1 B 4.330% 04/17/39		09/01/2023	Paydown		44,006	44,006	43,160	41,027	0	791	0	791	0	44,006	0	0	0	1,295	04/17/2039	1.D FE
43730X-AB-0	Home Partners of20213 Trust 2021-3 B 2.649% 01/17/41		09/01/2023	Paydown		19,945	19,945	19,896	19,627	0	51	0	51	0	19,945	0	0	0	345	01/17/2041	1.D FE
43730X-AC-8	Home Partners of20213 Trust 2021-3 C 2.799% 01/17/41		09/01/2023	Paydown		11,217	11,217	11,217	11,215	0	2	0	2	0	11,217	0	0	0	208	01/17/2041	1.G FE
43732V-AA-4	Home Partners of20212 Trust 2021-2 B 2.302% 12/17/26		09/01/2023	Paydown		31,856	31,856	27,587	23,778	0	4,146	0	4,146	0	31,856	0	0	0	456	12/17/2026	1.D FE
45276J-AA-8	Imperial Fund LL2021NQM4 2021-NQM4 A1 2.091% 01/25/57		09/01/2023	Paydown		275,452	275,452	240,240	240,639	0	34,813	0	34,813	0	275,452	0	0	0	3,869	01/25/2057	1.A FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		08/01/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2036	1.A FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		09/01/2023	Paydown		34,841	29,443	27,929	28,187	0	6,654	0	6,654	0	34,841	0	0	0	1,480	02/25/2036	1.A FM
45660L-3K-3	RAST 2005-A15 1A4 5.750% 02/25/36		09/01/2023	Paydown		35,961	31,004	31,430	31,420	0	4,542	0	4,542	0	35,961	0	0	0	1,590	02/25/2036	3.C FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		09/01/2023	Paydown		8	3,308	2,120	1,556	0	(1,549)	0	(1,549)	0	8	0	0	0	158	02/25/2036	1.A FM
46284V-AC-5	IRON MOUNTAIN INC 4.875% 09/15/27		09/14/2023	STIFEL NICHOLAS		447,658	482,000	481,815	481,836	0	31	0	31	0	481,867	0	(34,210)	(34,210)	23,654	09/15/2027	3.C FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35		09/01/2023	Paydown		36	36	36	36	0	0	0	0	0	36	0	0	0	2	09/25/2035	1.A FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.670% 02/25/36		09/01/2023	Paydown		2,240	2,240	2,188	77	0	2,163	0	2,163	0	2,240	0	0	0	93	02/25/2036	1.A FM
46412R-AD-7	IRWHE 2007-1 2A3 6.650% 08/25/37		09/01/2023	Paydown		86,517	86,517	61,426	62,910	0	23,607	0	23,607	0	86,517	0	0	0	4,086	08/25/2037	1.A FM
46590M-AT-7	JPMCC 2016-JP2 XA 1.940% 08/15/49		09/01/2023	Paydown		0	0	8,076	3,105	0	(3,105)	0	(3,105)	0	0	0	0	0	710	08/15/2049	1.A FE
46591T-AC-8	JPMMT 2020-2 A3 3.500% 07/25/50		09/01/2023	Paydown		58,255	58,255	59,630	59,128	0	(872)	0	(872)	0	58,255	0	0	0	1,379	07/25/2050	1.A
46591V-BU-2	JP Morgan Mortga2020INV1 2020-INV1 B2A 3.201% 08/25/50		09/01/2023	Paydown		60,396	60,396	60,094	60,095	0	301	0	301	0	60,396	0	0	0	1,290	08/25/2050	1.A
46592K-AF-9	JP Morgan Mortga20213 2021-3 A4 2.500% 07/25/51		09/01/2023	Paydown		179,869	179,869	158,004	0	0	21,865	0	21,865	0	179,869	0	0	0	1,098	07/25/2051	1.A
46592L-AH-3	JP Morgan Mortga20215 2021-5 A4 2.500% 08/25/51		09/01/2023	Paydown		686,782	686,782	583,335	585,050	0	101,732	0	101,732	0	686,782	0	0	0	11,960	08/25/2051	1.A FE
46592N-AC-0	JP Morgan Mortga20217 2021-7 A3 2.500% 11/25/51		09/01/2023	Paydown		233,683	233,683	237,590	237,324	0	(3,640)	0	(3,640)	0	233,683	0	0	0	3,795	11/25/2051	1.A
46592N-AN-6	JP Morgan Mortga20217 2021-7 A6 2.500% 11/25/51		09/01/2023	Paydown		303,133	303,133	270,665	0	0	32,468	0	32,468	0	303,133	0	0	0	484	11/25/2051	1.A FE
46592X-AF-1	JP Morgan Mortga202113 2021-13 A4 2.500% 04/25/52		09/01/2023	Paydown		373,906	373,906	344,227	347,395	0	26,511	0	26,511	0	373,906	0	0	0	6,302	04/25/2052	1.A
46592X-BP-8	JP Morgan Mortga202113 2021-13 A15 2.500% 04/25/52		09/01/2023	Paydown		160,245	160,245	149,679	150,153	0	10,092	0	10,092	0	160,245	0	0	0	2,701	04/25/2052	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
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		09/15/2023	Paydown		46,689	46,689	50,085	50,003	0	(3,314)	0	(3,314)	0	46,689	0	0	0	1,001	09/15/2065	1.A FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		09/15/2023	Paydown		10,846	10,846	10,840	10,841	0	5	0	5	0	10,846	0	0	0	281	03/15/2063	1.A FE
46628S-AH-6	JPMAC 2006-WF1 A5 6.910% 07/25/36		09/01/2023	Paydown		26,429	26,429	14,745	8,341	0	18,088	0	18,088	0	26,429	0	0	0	224	07/25/2036	1.A FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.500% 07/25/36		09/01/2023	Paydown		29,683	29,683	17,073	9,613	0	20,070	0	20,070	0	29,683	0	0	0	251	07/25/2036	1.A FM
466365-AD-5	JACK 2022-1A A2I 3.445% 02/26/52		08/25/2023	Paydown		249,310	249,310	243,049	243,628	0	5,682	0	5,682	0	249,310	0	0	0	6,442	02/26/2052	2.B FE
46640M-AT-7	JPMMT 2013-3 B3 3.351% 07/25/43		09/01/2023	Paydown		29,362	29,362	29,738	29,330	0	32	0	32	0	29,362	0	0	0	655	07/25/2043	1.A
46640N-AG-3	JPMBB 2013-C15 XA 0.751% 11/15/45		09/01/2023	Paydown		0	0	798,995	110,376	0	(110,376)	0	(110,376)	0	0	0	0	0	156,571	11/15/2045	1.A FE
46640U-AC-6	JPMBB 2013-C17 A3 3.928% 01/15/47		08/01/2023	Paydown		1,826,317	1,826,317	1,844,571	1,826,273	0	44	0	44	0	1,826,317	0	0	0	51,858	01/15/2047	1.A
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		09/01/2023	Paydown		81,566	81,566	82,789	82,608	0	(1,042)	0	(1,042)	0	81,566	0	0	0	2,094	08/26/2036	1.A FE
46641B-AE-3	JPMCC 2013-C16 ASB 3.674% 12/15/46		07/01/2023	Paydown		284,232	284,232	292,758	284,267	0	(35)	0	(35)	0	284,232	0	0	0	6,092	12/15/2046	1.A
46642E-AZ-9	JPMBB 2014-C21 ASB 3.428% 08/15/47		09/01/2023	Paydown		223,102	223,102	229,794	223,533	0	(431)	0	(431)	0	223,102	0	0	0	5,086	08/15/2047	1.A
46642E-BA-3	JPMBB 2014-C21 XA 1.090% 08/15/47		09/01/2023	Paydown		0	0	15,621	4,948	0	(4,948)	0	(4,948)	0	0	0	0	0	3,253	08/15/2047	1.A FE
46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47		09/01/2023	Paydown		13,036	13,036	13,131	13,093	0	(56)	0	(56)	0	13,036	0	0	0	318	05/25/2047	1.A
46648H-AY-9	JPMMT 2017-2 B1 3.648% 05/25/47		09/01/2023	Paydown		90,053	90,053	90,236	90,011	0	42	0	42	0	90,053	0	0	0	2,246	05/25/2047	1.A
46648R-AC-5	JPMMT 2018-1 A3 3.500% 06/25/48		09/01/2023	Paydown		10,860	10,860	10,896	10,869	0	(9)	0	(9)	0	10,860	0	0	0	273	06/25/2048	1.A
46648R-AG-6	JPMMT 2018-1 A7 3.500% 06/25/48		09/01/2023	Paydown		102,083	102,083	101,045	101,916	0	166	0	166	0	102,083	0	0	0	2,569	06/25/2048	1.A
46649H-AN-2	JPMMT 2017-6 A13 3.500% 12/25/48		09/01/2023	Paydown		208,383	208,383	209,184	208,673	0	(290)	0	(290)	0	208,383	0	0	0	5,101	12/25/2048	1.A
46649H-AY-8	JPMMT 2017-6 B1 3.777% 12/25/48		09/01/2023	Paydown		79,138	79,138	83,200	81,284	0	(2,146)	0	(2,146)	0	79,138	0	0	0	2,077	12/25/2048	1.A
46650X-AA-1	HENDR 2019-1A A 3.820% 08/17/71		09/15/2023	Paydown		128,947	128,947	128,855	128,779	0	168	0	168	0	128,947	0	0	0	3,293	08/17/2071	1.A FE
46650X-AB-9	HENDR 2019-1A B 4.510% 08/15/73		09/15/2023	Paydown		59,820	59,820	59,772	59,744	0	76	0	76	0	59,820	0	0	0	2,804	08/15/2073	2.B FE
46651B-BB-5	JP Morgan Mortga20196 2019-6 B4 4.226% 12/25/49		09/01/2023	Paydown		30,450	30,450	25,187	24,718	0	5,251	0	5,251	0	30,450	0	0	0	856	12/25/2049	3.A FE
46651R-AA-3	HENDR 2019-C1 A 3.700% 04/15/72		09/15/2023	Paydown		421,202	421,202	421,202	421,202	0	0	0	0	0	421,202	0	0	0	10,022	04/15/2072	1.F PL
46651R-AB-1	HENDR 2019-C2 A 3.700% 06/15/86		09/15/2023	Paydown		356,659	356,659	356,659	356,659	0	0	0	0	0	356,659	0	0	0	12,563	06/15/2086	1.A FE
46651Y-AC-4	JPMMT 2019-9 A3 3.500% 05/25/50		09/01/2023	Paydown		41,515	41,515	42,099	41,848	0	(332)	0	(332)	0	41,515	0	0	0	1,053	05/25/2050	1.A
46652H-AC-0	JPMWM 2020-ATR1 A3 3.000% 02/25/50		09/01/2023	Paydown		76,522	76,522	78,985	78,961	0	(2,438)	0	(2,438)	0	76,522	0	0	0	1,645	02/25/2050	1.A
46653L-BT-2	BMARK 2020-LTV2 A15 3.000% 11/25/50		09/01/2023	Paydown		34,875	34,875	35,681	35,114	0	(239)	0	(239)	0	34,875	0	0	0	623	11/25/2050	1.A
46654A-AF-6	JP Morgan Mortga202110 2021-10 A4 2.500% 12/25/51		09/01/2023	Paydown		614,346	614,346	629,320	627,416	0	(13,070)	0	(13,070)	0	614,346	0	0	0	9,998	12/25/2051	1.A
46654K-AF-4	JP Morgan Mortga202111 2021-11 A4 2.500% 01/25/52		09/01/2023	Paydown		430,183	430,183	392,457	346,911	0	35,634	0	35,634	0	430,183	0	0	0	6,728	01/25/2052	1.A
46654U-AE-5	JP Morgan Mortga20223 2022-3 A4A 2.500% 08/25/52		09/01/2023	Paydown		502,364	502,364	419,474	420,060	0	82,304	0	82,304	0	502,364	0	0	0	8,278	08/25/2052	1.A
46654W-BS-9	JP Morgan Mortga20221 2022-1 A15 2.500% 07/25/52		09/01/2023	Paydown		166,043	166,043	154,939	155,063	0	10,980	0	10,980	0	166,043	0	0	0	2,689	07/25/2052	1.A
46655B-AA-4	321 Henderson Re2021A1 s LLC 2021-A1 A 3.210% 02/15/79		09/15/2023	Paydown		1,015,257	1,015,257	1,015,257	1,015,257	0	0	0	0	0	1,015,257	0	0	0	21,523	02/15/2079	1.F FE
46655D-BY-7	JP Morgan Mortga20222 2.500% 08/25/52		09/01/2023	Paydown		264,037	264,037	246,792	247,056	0	16,981	0	16,981	0	264,037	0	0	0	4,303	08/25/2052	1.A
46656D-AN-1	JP Morgan Mortga20232 2023-2 A4B 5.500% 07/25/53		09/01/2023	Paydown		509,590	509,590	493,745	0	0	15,845	0	15,845	0	509,590	0	0	0	2,336	07/25/2053	1.A FE
46656Q-BP-6	JP Morgan Mortga20234 2023-4 2A4 5.500% 11/25/53		09/01/2023	Paydown		882,211	882,211	862,085	0	0	20,125	0	20,125	0	882,211	0	0	0	3,378	11/25/2053	1.A FE
476681-AA-9	JMIKE 2019-1A A2 4.433% 02/15/50		07/17/2023	PRIVATE PLACEMENT		301,870	327,525	327,525	327,525	0	0	0	0	0	327,525	0	(25,655)	(25,655)	9,841	02/15/2050	2.B FE
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		07/17/2023	PRIVATE PLACEMENT		355,730	385,477	385,477	385,477	0	0	0	0	0	385,477	0	(29,747)	(29,747)	13,439	07/30/2047	2.B FE
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		07/30/2023	Paydown		152,363	152,363	147,755	88,781	0	4,059	0	4,059	0	152,363	0	0	0	5,053	07/30/2047	2.B FE
47760Q-AC-7	JIMMY 2022-1A A2I 4.077% 04/30/52		07/30/2023	Paydown		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,376	04/30/2052	2.B FE
47760Q-AG-8	JIMMY 2022-1A A23 4.352% 04/30/52		07/30/2023	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	816	04/30/2052	2.B FE
48247U-AA-3	KSBA 2013-1 A 2.053% 08/25/36		09/25/2023	Paydown		0	0	18,834	18,435	0	(18,435)	0	(18,435)	0	0	0	0	0	5,469	08/25/2036	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
48249K-AA-3	KSBA 2014-3 A 1.279% 05/25/39		09/25/2023	Paydown		0	0	9,763	8,744	0	(8,744)	0	(8,744)	0	0	0	0	0	3,747	05/25/2039	1.A
48249Y-AA-3	KSBA 2016-1 A 2.418% 03/25/42		09/25/2023	Paydown		0	0	2,066	1,919	0	(1,919)	0	(1,919)	0	0	0	0	0	457	03/25/2042	1.A FE
48254C-AJ-4	KIND 2021-KDIP B 6.247% 12/15/37		08/15/2023	Paydown		15,000,000	15,000,000	15,005,625	15,004,244	0	(4,244)	0	(4,244)	0	15,000,000	0	0	0	580,257	12/15/2037	1.A
49427R-AQ-5	KILROY REALTY LP 2.500% 11/15/32		08/17/2023	Various		72,144	104,000	67,655	0	0	930	0	930	0	68,585	0	3,559	3,559	1,976	11/15/2032	2.B FE
501683-AD-8	LAD Auto Receiva20211A st 2021-1A D 3.990% 11/15/29		07/17/2023	PRIVATE PLACEMENT		383,347	420,000	419,962	419,975	0	4	0	4	0	419,979	0	(36,632)	(36,632)	9,962	11/15/2029	3.B FE
50209T-AA-8	LATITUDE MANAGEM2019CRE3 ESTAT 2019-CRE3 A 6.838% 12/22/35		09/22/2023	Paydown		98,179	98,179	97,278	0	0	901	0	901	0	98,179	0	0	0	4,003	12/22/2035	1.A FE
50219Q-AN-4	LNSTR 2016-4 D 4.760% 03/10/49		07/17/2023	PRIVATE PLACEMENT		245,331	300,000	289,500	292,832	0	1,083	0	1,083	0	293,914	0	(48,584)	(48,584)	8,828	03/10/2049	1.A
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		09/01/2023	Paydown		2,831	2,955	1,921	2,086	0	846	101	745	0	2,831	0	0	0	117	11/25/2036	1.A FM
52522H-AN-2	LXS 2006-8 3A5 6.550% 06/25/36		09/01/2023	Paydown		5,884	5,852	5,512	5,512	0	372	0	372	0	5,884	0	0	0	195	06/25/2036	1.A FM
52523K-AJ-3	LXS 2006-17 WF5 6.450% 12/25/42		09/01/2023	Paydown		0	2,765	2,173	2,580	0	(2,580)	0	(2,580)	0	0	0	0	0	81	12/25/2042	3.A FM
52524M-AV-1	LXS 2007-9 WF3 6.820% 04/25/37		09/01/2023	Paydown		11,685	320,614	208,474	281,108	0	(269,423)	0	(269,423)	0	11,685	0	0	0	7,481	04/25/2037	1.A FM
52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37		09/01/2023	Paydown		17,143	17,143	13,608	15,305	0	1,838	0	1,838	0	17,143	0	0	0	513	05/25/2037	1.A FM
55026C-AA-5	Luminace ABS-20220221 , LLC 2022-1 A 4.880% 07/31/62		07/30/2023	Paydown		143,032	143,032	143,003	143,000	0	31	0	31	0	143,032	0	0	0	5,235	07/31/2062	1.G FE
55285T-AA-4	MFRA Trust 2022RPL1 2022-RPL1 A1 3.300% 08/25/61		09/01/2023	Paydown		281,395	281,395	264,764	265,440	0	15,955	0	15,955	0	281,395	0	0	0	6,179	08/25/2061	1.A FE
55316V-AA-2	MHC Commercial M2021MHC Trust 2021-MHC A 6.243% 04/15/38		09/15/2023	Paydown		658,052	658,052	640,458	542,994	0	17,492	0	17,492	0	658,052	0	0	0	28,648	04/15/2038	1.A
55400E-AA-7	MVWOT 2020-1A A 1.740% 10/20/37		09/20/2023	Paydown		156,181	156,181	156,162	156,165	0	16	0	16	0	156,181	0	0	0	1,800	10/20/2037	1.A FE
55819M-AW-6	MDPK 2019-35A CR 7.488% 04/20/32		07/17/2023	PRIVATE PLACEMENT		374,850	390,000	390,000	390,000	0	0	0	0	0	390,000	0	(15,150)	(15,150)	19,634	04/20/2032	1.F FE
56540#-AA-3	MAPLELEAF MDSTRM PP 4.560% 09/30/25		07/05/2023	Redemption 100.0000		304,056	304,056	304,056	304,056	0	0	0	0	0	304,056	0	0	0	13,865	09/30/2025	3.B PL
57643L-LF-1	MABS 2005-AB1 A6 5.971% 11/25/35		09/01/2023	Paydown		9,775	9,775	9,774	8,267	0	1,508	0	1,508	0	9,775	0	0	0	138	11/25/2035	1.A FM
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2023	Redemption 100.0000		262,000	262,000	262,000	262,000	0	0	0	0	0	262,000	0	0	0	14,858	08/01/2025	1.D FE
599808-BE-1	MCMLT 2015-2 M2 3.704% 09/25/57		09/01/2023	Paydown		650,825	650,825	650,012	649,217	0	1,608	0	1,608	0	650,825	0	0	0	16,075	09/25/2057	1.A
59980A-AF-4	MCMLT 2017-2 B2 4.260% 07/25/59		07/17/2023	PRIVATE PLACEMENT		245,046	294,478	313,987	310,184	0	1,085	0	1,085	0	311,269	0	(66,223)	(66,223)	7,616	07/25/2059	1.A
59980C-AA-1	MCMLT 2017-3 A1 2.750% 01/25/61		09/01/2023	Paydown		249,555	249,555	249,633	249,247	0	309	0	309	0	249,555	0	0	0	4,531	01/25/2061	1.A
59980C-AE-3	MCMLT 2017-3 M1 3.250% 01/25/61		09/01/2023	Paydown		15,623	15,623	15,834	15,671	0	(48)	0	(48)	0	15,623	0	0	0	337	01/25/2061	1.A
59980C-AG-8	MCMLT 2017-3 M3 3.250% 01/25/61		09/01/2023	Paydown		12,678	12,678	13,732	13,345	0	(667)	0	(667)	0	12,678	0	0	0	274	01/25/2061	1.A
59980M-AL-5	MCMLT 2018-2 B2 3.750% 05/25/58		07/17/2023	PRIVATE PLACEMENT		236,625	293,925	290,710	290,982	0	267	0	267	0	291,249	0	(54,624)	(54,624)	6,981	05/25/2058	1.B
59980T-AG-1	MCMLT 2016-1 B3 3.858% 04/25/57		07/17/2023	PRIVATE PLACEMENT		244,781	287,246	292,093	290,679	0	419	0	419	0	291,098	0	(46,317)	(46,317)	7,018	04/25/2057	1.A
59981H-AB-7	MCMLT 2017-1 M1 3.250% 11/25/58		09/01/2023	Paydown		745,548	745,548	724,057	744,137	0	1,411	0	1,411	0	745,548	0	0	0	15,835	11/25/2058	1.A
61690G-AC-5	MSBAM 2014-C14 ASB 3.581% 02/15/47		09/01/2023	Paydown		817,909	817,909	842,401	818,740	0	(832)	0	(832)	0	817,909	0	0	0	18,490	02/15/2047	1.A
61691A-BM-4	MSC 2015-UBS8 XA 0.993% 12/15/48		09/01/2023	Paydown		0	0	8,624	5,080	0	(5,080)	0	(5,080)	0	0	0	0	0	1,861	12/15/2048	1.A FE
61692A-AN-2	MSC 2019-NUGS E 7.692% 12/15/36		07/17/2023	PRIVATE PLACEMENT		96,208	236,820	221,427	229,246	0	1,885	0	1,885	0	231,131	0	(134,923)	(134,923)	9,962	12/15/2036	2.C
61692B-BU-3	MSC 2020-HR8 XA 1.960% 07/15/53		09/01/2023	Paydown		0	0	12,159	6,651	0	(10,204)	0	(10,204)	0	0	0	0	0	1,062	07/15/2053	1.A FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.592% 10/25/36		09/01/2023	Paydown		35,380	35,380	19,572	12,668	0	22,712	0	22,712	0	35,380	0	0	0	265	10/25/2036	1.A FM
61749W-AK-3	MSM 2006-11 1A4 7.013% 08/25/36		08/01/2023	Paydown		24,489	24,489	6,313	5,762	0	18,727	0	18,727	0	24,489	0	0	0	163	08/25/2036	1.A FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		09/01/2023	Paydown		22,811	22,811	7,263	7,263	0	15,547	0	15,547	0	22,811	0	0	0	190	01/25/2047	1.A FM
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		09/01/2023	Paydown		775,818	775,818	799,076	776,916	0	(1,098)	0	(1,098)	0	775,818	0	0	0	18,870	04/15/2047	1.A
61763X-AC-0	MSBAM 2014-C18 ASB 3.621% 10/15/47		09/01/2023	Paydown		372,318	372,318	383,474	372,920	0	(602)	0	(602)	0	372,318	0	0	0	11,324	10/15/2047	1.A
61765T-AG-8	MSBAM 2015-C25 XA 1.179% 10/15/48		09/01/2023	Paydown		0	0	29,394	15,454	0	(15,874)	0	(15,874)	0	0	0	0	0	6,209	10/15/2048	1.A FE
61766C-AF-6	MSC 2016-UBS9 ASB 3.340% 03/15/49		09/01/2023	Paydown		723,570	723,570	745,261	727,623	0	(4,053)	0	(4,053)	0	723,570	0	0	0	26,030	03/15/2049	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
61766R-BA-3	Morgan Stanley B2016C31 t 2016-C31 XA 1.409% 11/15/49		09/01/2023	Paydown		0	0	24,444	23,395	0	(23,395)	0	(23,395)	0	0	0	0	0	5,738	11/15/2049	1.A FE
61767Y-AW-0	MSC 2018-H3 ASB 4.120% 07/15/51		09/01/2023	Paydown		597,910	597,910	615,825	604,832	0	(6,922)	0	(6,922)	0	597,910	0	0	0	16,397	07/15/2051	1.A
61768F-AN-0	MSC 2018-BOP E 7.329% 06/15/35		07/17/2023	PRIVATE PLACEMENT		121,699	445,104	436,758	441,704	0	3,566	0	3,566	0	445,269	0	(323,570)	(323,570)	17,936	06/15/2035	5.B
62878Y-AB-0	BUNDT 2021-1 B 4.970% 07/30/51		07/17/2023	PRIVATE PLACEMENT		455,453	540,000	540,000	540,000	0	0	0	0	0	540,000	0	(84,547)	(84,547)	19,308	07/30/2051	3.B FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		09/01/2023	Paydown		18,955	18,955	18,482	18,699	0	257	0	257	0	18,955	0	0	0	383	07/25/2043	1.A
63874L-AS-3	NCMS 2018-TECH F 8.593% 11/15/34		07/17/2023	PRIVATE PLACEMENT		153,086	165,900	165,900	165,900	0	0	0	0	0	165,900	0	(12,814)	(12,814)	7,878	11/15/2034	2.B
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		07/17/2023	PRIVATE PLACEMENT		344,034	411,600	411,600	411,600	0	0	0	0	0	411,600	0	(67,566)	(67,566)	11,950	04/30/2051	2.C FE
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		07/30/2023	Paydown		108,118	108,118	106,709	106,826	0	1,292	0	1,292	0	108,118	0	0	0	2,903	04/30/2051	2.C FE
64016N-AC-1	NBLY 2022-1A A2 3.695% 01/30/52		07/30/2023	Paydown		92,500	92,500	85,258	85,317	0	7,183	0	7,183	0	92,500	0	0	0	2,563	01/30/2052	2.C FE
64352V-MA-6	NCHET 2005-A A6 5.454% 08/25/35		09/01/2023	Paydown		1,276	1,276	1,192	1,226	0	50	0	50	0	1,276	0	0	0	30	08/25/2035	1.A FM
64828X-AA-1	New Residential 2020RPL1 Loan 2020-RPL1 A1 2.750% 11/25/59		09/01/2023	Paydown		367,202	367,202	343,004	0	0	24,199	0	24,199	0	367,202	0	0	0	4,142	11/25/2059	1.A
64829J-BE-2	New Residential 20171A Loan 2017-1A B3 5.443% 02/25/57		09/01/2023	Paydown		177,104	177,104	169,245	0	0	7,859	0	7,859	0	177,104	0	0	0	5,587	02/25/2057	1.A
64830N-AA-9	New Residential 2019RPL3 Loan 2019-RPL3 A1 2.750% 07/25/59		09/01/2023	Paydown		493,756	493,756	462,798	0	0	30,959	0	30,959	0	493,756	0	0	0	5,661	07/25/2059	1.A
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		09/01/2023	Paydown		18,019	18,019	14,984	14,400	0	3,619	0	3,619	0	18,019	0	0	0	576	03/25/2047	1.A FM
66981E-AC-7	A10 2020-C B 2.617% 08/15/40		08/15/2023	Paydown		2,323,875	2,323,875	2,323,836	2,323,872	0	3	0	3	0	2,323,875	0	0	0	40,544	08/15/2040	1.A FE
67181D-AA-9	OAKIG 2020-1A A1 1.850% 11/20/50		09/20/2023	Paydown		125,779	125,779	109,693	86,477	0	15,525	0	15,525	0	125,779	0	0	0	1,551	11/20/2050	1.A FE
67190A-AB-2	OAKIG 2021-1A A2 1.930% 01/20/51		09/20/2023	Paydown		42,468	42,468	42,462	42,463	0	4	0	4	0	42,468	0	0	0	546	01/20/2051	1.A FE
682439-AA-2	AACMT 2005-C6A A1 5.690% 10/13/37		09/11/2023	Paydown		525,495	525,495	615,486	535,991	0	(10,497)	0	(10,497)	0	525,495	0	0	0	19,940	10/13/2037	1.A FM
68504U-AB-7	ONGLT 2019-A B 3.360% 04/09/38		09/09/2023	Paydown		142,281	142,281	142,262	142,262	0	19	0	19	0	142,281	0	0	0	3,173	04/09/2038	1.F FE
693456-AP-0	PMTLT 2013-J1 B2 3.539% 09/25/43		09/01/2023	Paydown		37,638	37,638	38,589	37,766	0	(128)	0	(128)	0	37,638	0	0	0	888	09/25/2043	1.A
693456-AQ-8	PMTLT 2013-J1 B3 3.539% 09/25/43		09/01/2023	Paydown		21,505	21,505	21,586	21,506	0	(1)	0	(1)	0	21,505	0	0	0	507	09/25/2043	1.A
69349A-AA-0	PNC CAPITAL TRUST C 6.241% 06/01/28		08/04/2023	MARKET AXESS		32,096	34,000	31,909	0	0	178	0	178	0	32,087	0	9	9	1,323	06/01/2028	2.B FE
69371V-AA-5	PSMC 2018-1 A1 3.500% 02/25/48		09/01/2023	Paydown		23,807	23,807	23,506	23,791	0	16	0	16	0	23,807	0	0	0	497	02/25/2048	1.A
69371V-AM-9	PSMC 2018-1 A12 3.500% 02/25/48		09/01/2023	Paydown		142,842	142,842	137,724	142,644	0	198	0	198	0	142,842	0	0	0	2,984	02/25/2048	1.A
69376D-AC-6	PSMC Trust 20213 2021-3 A3 2.500% 08/25/51		09/01/2023	Paydown		190,179	190,179	175,796	176,822	0	13,357	0	13,357	0	190,179	0	0	0	3,123	08/25/2051	1.A
69403W-AB-3	PACIFIC BEACON LLC 5.755% 07/15/26		07/15/2023	Various		549,320	549,320	466,922	524,961	0	24,359	0	24,359	0	549,320	0	0	0	24,401	07/15/2026	2.B FE
69410A-AA-4	PACEWell 5 Trust20221 2022-1 A 6.635% 10/11/60		09/10/2023	Paydown		545,277	545,277	545,264	545,105	0	172	0	172	0	545,277	0	0	0	13,883	10/11/2060	1.A FE
69512E-GB-5	SCOTTISH POWER SCOTTISH POWER PLC 7.240% 08/16/23		08/16/2023	Maturity		5,000,000	5,000,000	5,123,050	5,006,621	0	(6,621)	0	(6,621)	0	5,000,000	0	0	0	316,750	08/16/2023	1.F FE
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		08/23/2023	Redemption 100.0000		133,805	133,805	133,805	119,669	0	0	0	0	0	133,805	0	0	0	6,973	12/31/2031	1.E PL
72703P-AB-9	PLNT 2018-1A A2II 4.666% 09/05/48		09/05/2023	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	1,312	09/05/2048	2.C FE
72703P-AD-5	PLNT 2022-1A A2I 3.251% 12/05/51		09/05/2023	Paydown		56,130	56,130	53,332	28,750	0	2,798	0	2,798	0	56,130	0	0	0	924	12/05/2051	2.C FE
73019#-AA-0	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2023	Various		100,484	100,484	100,484	100,484	0	0	0	0	0	100,484	0	0	0	3,015	09/13/2027	1.D
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		09/01/2023	Paydown		46,901	46,901	47,172	47,202	0	(300)	0	(300)	0	46,901	0	0	0	998	12/25/2049	1.A
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		09/01/2023	Paydown		12,836	17,612	14,734	15,069	0	(2,233)	0	(2,233)	0	12,836	0	0	0	776	06/25/2036	3.B FM
74932B-AL-7	RBSCF Trust 2013SMV 2013-SMV D 3.704% 03/11/31		07/17/2023	PRIVATE PLACEMENT		407,485	520,200	491,589	514,613	0	5,587	0	5,587	0	520,200	0	(112,715)	(112,715)	11,913	03/11/2031	3.A
74939K-AE-6	Woodward Capital20216 ent 2021-6 A5 2.500% 12/25/51		09/01/2023	Paydown		142,534	142,534	122,106	0	0	20,428	0	20,428	0	142,534	0	0	0	(275)	12/25/2051	1.A FE
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		09/01/2023	Paydown		3,606	4,938	4,036	4,294	0	(687)	0	(687)	0	3,606	0	0	0	204	06/25/2036	3.B FM
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		09/25/2023	Paydown		124,366	124,366	123,410	123,968	0	398	0	398	0	124,366	0	0	0	1,998	10/25/2063	1.A FE
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		09/01/2023	Paydown		119	119	87	55	0	64	0	64	0	119	0	0	0	5	05/25/2036	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
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		09/01/2023	Paydown		10,679	10,679	9,061	9,173	0	1,912	406	1,506	0	10,679	0	0	0	438	01/25/2032	1.A FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		09/01/2023	Paydown		13,039	14,720	13,325	13,394	0	(355)	0	(355)	0	13,039	0	0	0	535	11/25/2035	1.E FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		09/01/2023	Paydown		20,997	29,319	24,161	26,258	0	(5,261)	0	(5,261)	0	20,997	0	0	0	1,117	03/25/2036	2.B FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		09/01/2023	Paydown		448	626	564	538	0	(91)	0	(91)	0	448	0	0	0	23	11/25/2035	2.B FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		09/01/2023	Paydown		0	(10,969)	(7,153)	(5,614)	0	5,614	0	5,614	0	0	0	0	0	290	04/25/2036	1.A FM
76174L-AA-1	REYNOLDS GRP ISS/REYNOLD 4.000% 10/15/27		09/13/2023	BARCLAYS		390,220	436,000	429,360	430,833	0	703	0	703	0	431,536	0	(41,316)	(41,316)	15,987	10/15/2027	4.A FE
785592-AJ-5	SABINE PASS LIQUEFACTION 5.750% 05/15/24		07/06/2023	Various		6,824,000	6,824,000	7,386,980	6,926,060	0	(46,091)	0	(46,091)	0	6,879,969	0	(55,969)	(55,969)	251,777	05/15/2024	2.B FE
80286H-AG-4	Santander Drive 20193 eivabl 2.680% 10/15/25		08/15/2023	Paydown		1,276,357	1,276,357	1,291,514	1,280,669	0	(4,312)	0	(4,312)	0	1,276,357	0	0	0	20,694	10/15/2025	1.A FE
81733Y-BN-8	SEMT 2015-2 A19 3.500% 05/25/45		09/01/2023	Paydown		4,646	4,646	4,746	4,711	0	(64)	0	(64)	0	4,646	0	0	0	108	05/25/2045	1.A
81744Y-AG-1	SEMT 2013-4 B2 3.438% 04/25/43		09/01/2023	Paydown		55,194	55,194	53,062	54,648	0	545	0	545	0	55,194	0	0	0	1,258	04/25/2043	1.A
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		09/01/2023	Paydown		51,666	51,666	50,770	51,211	0	455	0	455	0	51,666	0	0	0	1,226	07/25/2043	1.A
81745Q-CC-4	SEMT 2015-1 B3 3.920% 01/25/45		09/01/2023	Paydown		33,354	33,354	34,396	33,846	0	(492)	0	(492)	0	33,354	0	0	0	825	01/25/2045	1.A
81745R-AG-5	SEMT 2013-3 B1 3.530% 03/25/43		09/01/2023	Paydown		43,598	43,598	44,010	43,617	0	(20)	0	(20)	0	43,598	0	0	0	1,077	03/25/2043	1.A
81745R-AH-3	SEMT 2013-3 B2 3.530% 03/25/43		09/01/2023	Paydown		16,661	16,661	17,099	16,743	0	(82)	0	(82)	0	16,661	0	0	0	412	03/25/2043	1.A
81745X-CB-1	SEMT 2017-4 B1 3.906% 07/25/47		09/01/2023	Paydown		146,468	146,468	154,970	150,147	0	(3,679)	0	(3,679)	0	146,468	0	0	0	4,137	07/25/2047	1.A
81746H-BB-6	SEMT 2017-CH1 B1A 3.750% 08/25/47		09/01/2023	Paydown		115,670	115,670	120,369	117,172	0	(1,502)	0	(1,502)	0	115,670	0	0	0	2,692	08/25/2047	1.A
81746H-BT-7	SEMT 2017-CH1 A20 3.500% 08/25/47		09/01/2023	Paydown		15,090	15,090	14,891	12,413	0	262	0	262	0	15,090	0	0	0	260	08/25/2047	1.A
81746Q-AA-9	SEMT 2018-2 A1 3.500% 02/25/48		09/01/2023	Paydown		28,867	28,867	29,070	28,969	0	(103)	0	(103)	0	28,867	0	0	0	671	02/25/2048	1.A
81746T-AU-9	SEMT 2017-1 A19 3.500% 02/25/47		09/01/2023	Paydown		11,346	11,346	11,340	11,343	0	3	0	3	0	11,346	0	0	0	264	02/25/2047	1.A
81746W-CE-6	SEMT 2018-CH3 B1B 4.763% 08/25/48		09/01/2023	Paydown		33,117	33,117	35,704	34,077	0	(960)	0	(960)	0	33,117	0	0	0	1,054	08/25/2048	1.A
81747D-AA-7	SEMT 2018-CH1 A1 4.000% 03/25/48		09/01/2023	Paydown		49,382	49,382	50,184	49,519	0	(137)	0	(137)	0	49,382	0	0	0	1,364	03/25/2048	1.A
81748C-AA-8	Sequoia Mortgage20219 2021-9 A1 2.500% 01/25/52		09/01/2023	Paydown		174,203	174,203	174,638	174,550	0	(347)	0	(347)	0	174,203	0	0	0	2,893	01/25/2052	1.A
81748K-AA-0	SEMT 2020-2 A1 3.500% 03/25/50		09/01/2023	Paydown		27,657	27,657	28,340	28,209	0	(552)	0	(552)	0	27,657	0	0	0	607	03/25/2050	1.A
81748M-CD-8	Sequoia Mortgage20201 2020-1 B3 3.853% 02/25/50		09/01/2023	Paydown		19,821	19,821	19,400	19,430	0	391	0	391	0	19,821	0	0	0	509	02/25/2050	1.A
81748R-AB-3	SEMT 2020-4 A2 2.500% 11/25/50		09/01/2023	Paydown		67,456	67,456	69,353	69,205	0	(1,749)	0	(1,749)	0	67,456	0	0	0	1,077	11/25/2050	1.A
81748X-AD-6	Sequoia Mortgage20215 2021-5 A4 2.500% 07/25/51		09/01/2023	Paydown		79,087	79,087	68,410	0	0	10,677	0	10,677	0	79,087	0	0	0	793	07/25/2051	1.A
81749C-AD-1	Sequoia Mortgage20221 2022-1 A4 2.500% 02/25/52		09/01/2023	Paydown		289,361	289,361	287,643	287,633	0	1,728	0	1,728	0	289,361	0	0	0	4,776	02/25/2052	1.A
81761T-AA-3	SERV 2020-1 A2I 2.841% 01/30/51		07/30/2023	Paydown		47,500	47,500	47,500	47,500	0	0	0	0	0	47,500	0	0	0	1,012	01/30/2051	2.C FE
81761T-AC-9	SERV 2020-1 A2II 3.337% 01/30/51		07/30/2023	Paydown		47,500	47,500	47,500	47,500	0	0	0	0	0	47,500	0	0	0	1,189	01/30/2051	2.C FE
81761T-AG-0	SERV 2021-1 A2II 3.113% 07/30/51		07/30/2023	Paydown		77,500	77,500	77,500	77,500	0	0	0	0	0	77,500	0	0	0	1,809	07/30/2051	2.C FE
817743-AA-5	SPRO 2019-1A A2 3.882% 10/25/49		07/17/2023	PRIVATE PLACEMENT		317,154	347,400	347,400	347,400	0	0	0	0	0	347,400	0	(30,246)	(30,246)	9,890	10/25/2049	2.C FE
817743-AA-5	SPRO 2019-1A A2 3.882% 10/25/49		07/25/2023	Paydown		72,100	72,100	72,272	72,176	0	(76)	0	(76)	0	72,100	0	0	0	2,099	10/25/2049	2.C FE
817826-AB-6	7-ELEVEN INC 0.800% 02/10/24		07/10/2023	INTL FCSTONE FINANCIAL INC		24,246,750	25,000,000	23,990,000	24,391,647	0	288,639	0	288,639	0	24,680,287	0	(433,537)	(433,537)	184,444	02/10/2024	2.B FE
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		09/01/2023	Paydown		14,290	14,290	13,977	14,192	0	98	0	98	0	14,290	0	0	0	357	07/25/2043	1.A
82652N-AB-4	SRFC 2019-3A B 2.750% 08/20/36		09/20/2023	Paydown		301,428	301,428	301,372	301,383	0	46	0	46	0	301,428	0	0	0	5,468	08/20/2036	1.F FE
826943-AB-8	Sierra Receivabl20231A ng Co 2023-1A B 5.830% 01/20/40		09/20/2023	Paydown		1,035,878	1,035,878	1,035,658	0	0	220	0	220	0	1,035,878	0	0	0	22,238	01/20/2040	1.F FE
83546D-AG-3	SONIC 2020-1A A2I 3.845% 01/20/50		09/20/2023	Paydown		15,375	15,375	15,385	15,383	0	(8)	0	(8)	0	15,375	0	0	0	394	01/20/2050	2.B FE
842587-CU-9	SOUTHERN CO 2.950% 07/01/23		07/01/2023	Maturity		7,000,000	7,000,000	6,938,540	0	0	61,460	0	61,460	0	7,000,000	0	0	0	103,250	07/01/2023	2.B FE
85022W-AP-9	SCFT 2020-AA A 1.970% 09/25/37		09/25/2023	Paydown		270,654	270,654	270,641	270,630	0	24	0	24	0	270,654	0	0	0	3,558	09/25/2037	1.A FE
85172F-AM-1	SPRINGLEAF FINANCE CORP 6.875% 03/15/25		09/13/2023	UBS WARBURG		362,340	366,000	357,308	0	0	2,238	0	2,238	0	359,545	0	2,795	2,795	25,163	03/15/2025	3.B FE
85207U-AF-2	SPRINT CORP 7.875% 09/15/23		09/15/2023	Maturity		8,000,000	8,000,000	8,039,120	0	0	(39,120)	0	(39,120)	0	8,000,000	0	0	0	315,000	09/15/2023	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
86359A-K3-6	SASC 2003-25XS A5 6.120% 08/25/33		07/17/2023	PRIVATE PLACEMENT		289,984	309,183	308,990	290,951	0	(7,327)	0	(7,327)	0	283,624	0	6,360	6,360	9,302	08/25/2033	1.A FM
86359A-K3-6	SASC 2003-25XS A5 6.120% 08/25/33		09/01/2023	Paydown		24,985	24,985	24,969	23,512	0	1,473	0	1,473	0	24,985	0	0	0	823	08/25/2033	1.A FM
872225-AH-0	TBW 2006-5 A6 6.400% 11/25/36		09/01/2023	Paydown		23,012	23,012	22,922	23,914	0	(902)	0	(902)	0	23,012	0	0	0	935	11/25/2036	3.C FM
872480-AE-8	TIF 2021-1A A 1.650% 02/20/46		09/20/2023	Paydown		515,625	515,625	515,561	515,572	0	53	0	53	0	515,625	0	0	0	5,672	02/20/2046	1.F FE
87303*-AA-9	THL Credit 5.000% 12/03/24		08/31/2023	PRIVATE PLACEMENT		1,662,321	1,662,321	1,662,321	1,662,321	0	0	0	0	0	1,662,321	0	0	0	63,030	12/03/2024	1.E PL
87303T-AA-5	TTAN 2021MHC 2021-MHC A 6.297% 03/15/38		09/15/2023	Paydown		163,201	163,201	163,201	163,366	0	(164)	0	(164)	0	163,201	0	0	0	5,921	03/15/2038	1.A FE
87342R-AH-7	BELL 2021-1A A2II 2.294% 08/25/51		08/25/2023	Paydown		17,990	17,990	14,937	15,132	0	2,858	0	2,858	0	17,990	0	0	0	310	08/25/2051	2.B FE
87407R-AA-4	TAL 2020-1A A 2.050% 09/20/45		09/20/2023	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	15,416	09/20/2045	1.F FE
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		08/01/2023	Redemption 100.0000		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	19,950	02/01/2030	2.B FE
88315L-AG-3	TMCL 2020-2A A 2.100% 09/20/45		09/20/2023	Paydown		392,801	392,801	392,684	392,713	0	88	0	88	0	392,801	0	0	0	5,466	09/20/2045	1.F FE
88315L-AJ-7	TMCL 2020-3A A 2.110% 09/20/45		09/20/2023	Paydown		511,875	511,875	506,647	507,065	0	4,810	0	4,810	0	511,875	0	0	0	7,200	09/20/2045	1.F FE
88315L-AL-2	TMCL 2021-1A A 1.680% 02/20/46		09/20/2023	Paydown		216,200	216,200	190,957	192,685	0	23,515	0	23,515	0	216,200	0	0	0	3,027	02/20/2046	1.F FE
88315L-AQ-1	TMCL 2021-2A A 2.230% 04/20/46		09/20/2023	Paydown		423,100	423,100	423,024	423,037	0	63	0	63	0	423,100	0	0	0	6,290	04/20/2046	1.F FE
88315L-AS-7	TMCL 2021-3A A 1.940% 08/20/46		09/20/2023	Paydown		915,120	915,120	876,365	877,799	0	37,321	0	37,321	0	915,120	0	0	0	11,847	08/20/2046	1.F FE
88579Y-BD-2	3M CO. 4.000% 09/14/48		07/24/2023	Various		5,260,540	6,000,000	5,928,660	5,934,110	0	846	0	846	0	5,934,956	0	(674,416)	(674,416)	203,333	09/14/2048	1.F FE
89169E-AA-7	TPMT 2017-5 A1 6.034% 02/25/57		09/25/2023	Paydown		6,933	6,933	6,951	6,945	0	(12)	0	(12)	0	6,933	0	0	0	214	02/25/2057	1.A
89170V-AA-6	Towd Point Mortg20221 t 2022-1 A1 3.750% 07/25/62		09/01/2023	Paydown		398,499	398,499	381,642	382,378	0	16,121	0	16,121	0	398,499	0	0	0	10,037	07/25/2062	1.A
89171Y-AG-6	TPMT 2015-2 1B3 3.627% 11/25/60		07/17/2023	PRIVATE PLACEMENT		247,806	295,141	259,171	263,101	0	(187)	0	(187)	0	262,914	0	(15,108)	(15,108)	6,610	11/25/2060	1.A
89173F-AA-8	TPMT 2017-1 A1 2.750% 10/25/56		09/01/2023	Paydown		6,416	6,416	6,552	6,440	0	(24)	0	(24)	0	6,416	0	0	0	117	10/25/2056	1.A
89173F-AG-5	TPMT 2017-1 B3 3.840% 10/25/56		07/01/2023	PERFORMANCE TRUST CAPITAL		7,537,500	10,000,000	7,537,500	0	0	0	0	0	0	7,537,500	0	0	0	26,597	10/25/2056	1.A
89177E-AA-7	Towd Point Mortg2019HY1 t 2019-HY1 A1 6.434% 10/25/48		09/25/2023	Paydown		3,387	3,387	3,383	3,386	0	2	0	2	0	3,387	0	0	0	113	10/25/2048	1.A
89180D-AA-4	TPHT 2021-HE1 A1 0.918% 02/25/63		09/01/2023	Paydown		6,613	6,613	6,613	6,611	0	2	0	2	0	6,613	0	0	0	41	02/25/2063	1.A
89181J-AA-0	Towd Point Mortg20231 t 2023-1 A1 3.750% 01/25/63		09/01/2023	Paydown		331,447	331,447	315,982	0	0	15,466	0	15,466	0	331,447	0	0	0	7,346	01/25/2063	1.A FE
89609M-AA-7	Tribute Rail LLC20221 2022-1 A 4.760% 05/17/52		09/17/2023	Paydown		680,210	680,210	680,073	680,087	0	123	0	123	0	680,210	0	0	0	19,406	05/17/2052	1.F FE
89680H-AA-0	TCF 2020-1A A 2.110% 09/20/45		09/20/2023	Paydown		361,250	361,250	361,183	361,197	0	53	0	53	0	361,250	0	0	0	5,082	09/20/2045	1.F FE
90276E-AC-1	UBSCM 2017-C1 ASB 3.256% 06/15/50		09/01/2023	Paydown		647,707	647,707	667,130	652,560	0	(4,853)	0	(4,853)	0	647,707	0	0	0	14,017	06/15/2050	1.A
90276F-AU-8	UBSCM 2018-C10 ASB 4.213% 05/15/51		09/01/2023	Paydown		630,051	630,051	648,951	637,202	0	(7,151)	0	(7,151)	0	630,051	0	0	0	17,694	05/15/2051	1.A
90276X-AS-4	UBSCM 2018-C11 ASB 4.119% 06/15/51		09/01/2023	Paydown		210,647	210,647	216,966	213,079	0	(2,432)	0	(2,432)	0	210,647	0	0	0	6,163	06/15/2051	1.A
90276Y-AF-0	UBSCM 2019-C16 XA 1.689% 04/15/52		09/01/2023	Paydown		0	0	73,132	72,184	0	(72,184)	0	(72,184)	0	0	0	0	0	11,229	04/15/2052	1.A FE
90353D-AW-5	UBSCM 2018-C12 ASB 4.195% 08/15/51		09/01/2023	Paydown		155,466	155,466	160,130	157,336	0	(1,870)	0	(1,870)	0	155,466	0	0	0	4,891	08/15/2051	1.A
90931C-AA-6	UNITED AIR 2019-1 AA PTT 4.150% 08/25/31		08/25/2023	Redemption 100.0000		115,624	115,624	115,624	115,624	0	0	0	0	0	115,624	0	0	0	4,798	08/25/2031	1.F FE
90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28		07/07/2023	Various		184,680	184,680	184,680	184,680	0	0	0	0	0	184,680	0	0	0	5,725	07/07/2028	1.F FE
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		09/03/2023	Redemption 100.0000		81,767	81,767	81,767	81,767	0	0	0	0	0	81,767	0	0	0	3,066	09/03/2026	1.F FE
914906-AS-1	UNIVISION COMMUNICATIONS INC 5.125% 02/15/25		07/21/2023	Various		4,372,760	4,462,000	4,406,225	4,444,377	0	4,573	0	4,573	0	4,448,950	0	(76,190)	(76,190)	185,223	02/15/2025	4.A FE
91824C-AA-4	VFI ABS LLC 20221A 2022-1A A 2.230% 03/24/28		09/24/2023	Paydown		1,050,662	1,050,662	1,050,613	1,050,628	0	34	0	34	0	1,050,662	0	0	0	15,517	03/24/2028	1.A FE
924921-AA-7	Verus Securitiza20225 st 2022-5 A1 3.800% 04/25/67		09/01/2023	Paydown		433,156	433,156	423,883	425,462	0	7,694	0	7,694	0	433,156	0	0	0	11,232	04/25/2067	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
924934-AA-0	Verus Securitiza20235 st 2023-5 A1 6.476% 06/25/68		09/01/2023	Paydown		490,275	490,275	490,267	0	0	9	0	9	0	490,275	0	0	0	5,727	06/25/2068	1.A FE
92538U-AA-9	Verus Securitiza20223 st 2022-3 A1 4.130% 02/25/67		09/01/2023	Paydown		829,955	829,955	827,775	827,945	0	2,010	0	2,010	0	829,955	0	0	0	22,415	02/25/2067	1.A FE
92539B-AA-0	Verus Securitiza20231 st 2023-1 A1 5.850% 12/25/67		09/01/2023	Paydown		233,294	233,294	233,293	0	0	1	0	1	0	233,294	0	0	0	8,130	12/25/2067	1.A FE
92539D-AA-6	Verus Securitiza20232 st 2023-2 A1 6.193% 03/25/68		09/01/2023	Paydown		364,569	364,569	364,567	0	0	3	0	3	0	364,569	0	0	0	9,419	03/25/2068	1.A FE
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		09/01/2023	Paydown		185,885	185,885	191,452	186,164	0	(279)	0	(279)	0	185,885	0	0	0	4,779	05/15/2047	1.A
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		09/01/2023	Paydown		4,522	4,522	3,776	3,972	0	551	0	551	0	4,522	0	0	0	166	06/25/2033	1.A FM
92937E-AG-9	WFRBS 2013-C11 B 3.714% 03/15/45		09/01/2023	Paydown		1,622,736	1,622,736	1,655,591	1,532,521	0	6,849	0	6,849	0	1,622,736	0	0	0	42,484	03/15/2045	1.A
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		08/01/2023	Paydown		227,704	227,704	234,525	227,750	0	(46)	0	(46)	0	227,704	0	0	0	4,726	12/15/2046	1.A
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		09/01/2023	Paydown		326,612	326,612	336,393	326,769	0	(156)	0	(156)	0	326,612	0	0	0	7,806	03/15/2046	1.A
92938V-AR-6	WFRBS 2014-C19 ASB 3.618% 03/15/47		09/01/2023	Paydown		1,245,987	1,245,987	1,283,293	1,247,517	0	(1,530)	0	(1,530)	0	1,245,987	0	0	0	30,865	03/15/2047	1.A
92939F-AV-1	WF-RBS COMMERCIA2014C21 GE TRU 2014-C21 ASB 3.393% 08/15/47		09/01/2023	Paydown		9,921	9,921	10,259	10,020	0	(99)	0	(99)	0	9,921	0	0	0	224	08/15/2047	1.A
939344-AR-8	WMALT 2006-4 3A6 6.602% 05/25/36		09/01/2023	Paydown		27,802	27,145	20,472	24,543	0	3,259	0	3,259	0	27,802	0	0	0	753	05/25/2036	1.A FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		09/01/2023	Paydown		18,203	20,194	18,647	18,848	0	(644)	0	(644)	0	18,203	0	0	0	809	11/25/2035	1.A FM
93935B-AH-3	WMALT 2006-5 3A6 6.768% 07/25/36		09/01/2023	Paydown		21,876	21,876	7,770	5,838	0	16,038	0	16,038	0	21,876	0	0	0	166	07/25/2036	1.A FM
93935W-AD-6	WMALT MORTGAGE 2006-9 A3 4.296% 10/25/36		09/01/2023	Paydown		21,349	21,349	11,210	6,945	0	14,404	0	14,404	0	21,349	0	0	0	204	10/25/2036	1.A FM
94946D-AB-7	WLKRG 2019-AA B 2.990% 06/15/38		09/15/2023	Paydown		293,917	293,917	293,831	293,818	0	99	0	99	0	293,917	0	0	0	5,800	06/15/2038	1.F FE
949796-AS-5	WFMBS 2020-RR1 A17 3.000% 05/25/50		09/01/2023	Paydown		29,975	29,975	30,696	30,699	0	(724)	0	(724)	0	29,975	0	0	0	646	05/25/2050	1.A
949798-AC-6	Wells Fargo Mort20212 ked Se 2021-2 A3 2.500% 06/25/51		09/01/2023	Paydown		608,258	608,258	585,369	400,827	0	23,643	0	23,643	0	608,258	0	0	0	7,060	06/25/2051	1.A
94980G-AJ-0	WFHET 2004-2 AI8 5.000% 10/25/34		09/01/2023	Paydown		409,033	409,033	406,477	406,251	0	2,783	0	2,783	0	409,033	0	0	0	13,246	10/25/2034	1.A FM
94988Q-BC-4	WFCM 2013-LC12 XA 0.000% 07/15/46		07/01/2023	Paydown		0	0	129,269	2,540	0	(2,540)	0	(2,540)	0	0	0	0	0	7,905	07/15/2046	1.A FE
94989M-AF-6	WFCM 2015-NXS2 ASB 3.461% 07/15/58		09/01/2023	Paydown		814,460	814,460	838,882	817,455	0	(2,996)	0	(2,996)	0	814,460	0	0	0	18,887	07/15/2058	1.A
94989N-BH-9	Wells Fargo Comm2015C30 ortgag 2015-C30 XA 1.026% 09/15/58		09/01/2023	Paydown		0	0	13,465	10,307	0	(10,981)	0	(10,981)	0	0	0	0	0	3,467	09/15/2058	1.A FE
94989U-AS-0	WFMBS 2018-1 A17 3.500% 07/25/47		09/01/2023	Paydown		76,615	76,615	74,606	75,502	0	1,113	0	1,113	0	76,615	0	0	0	1,834	07/25/2047	1.A
95000P-AH-7	Wells Fargo Comm2016C37 ortgag 2016-C37 XA 0.951% 12/15/49		09/01/2023	Paydown		0	0	11,204	0	0	(11,204)	0	(11,204)	0	0	0	0	0	1,501	12/15/2049	1.A FE
95001M-AH-3	Wells Fargo Comm2017C38 ortgag 2017-C38 XA 1.091% 07/15/50		09/01/2023	Paydown		0	0	61,024	58,565	0	(58,565)	0	(58,565)	0	0	0	0	0	10,602	07/15/2050	1.A FE
95001T-BH-7	WFMBS 2019-1 B1 4.024% 11/25/48		09/01/2023	Paydown		20,860	20,860	21,021	20,863	0	(3)	0	(3)	0	20,860	0	0	0	548	11/25/2048	1.A
95002F-AA-2	WFMBS 2019-4 A1 3.500% 09/25/49		09/01/2023	Paydown		60,315	60,315	61,389	61,080	0	(765)	0	(765)	0	60,315	0	0	0	1,340	09/25/2049	1.A
95003B-AA-0	WFMBS 2020-5 A1 2.500% 09/25/50		09/01/2023	Paydown		106,895	106,895	110,152	109,932	0	(3,036)	0	(3,036)	0	106,895	0	0	0	1,848	09/25/2050	1.A
95003H-AA-7	Wells Fargo Mort20221 ked Se 2022-1 A1 2.500% 08/25/51		09/01/2023	Paydown		175,760	175,760	172,410	172,429	0	3,331	0	3,331	0	175,760	0	0	0	2,919	08/25/2051	1.A
95003M-BT-4	Wells Fargo Comm2022C62 ortgag 2022-C62 XA 0.540% 04/15/55		09/01/2023	Paydown		0	0	4,037	3,779	0	(3,779)	0	(3,779)	0	0	0	0	0	430	04/15/2055	1.A FE
95003N-AB-2	Wells Fargo Mort2022INV1ked Se 2022-INV1 A2 3.000% 03/25/52		09/01/2023	Paydown		143,751	143,751	130,858	131,120	0	12,631	0	12,631	0	143,751	0	0	0	2,833	03/25/2052	1.A
95058X-AE-8	WEN 2018-1A A2II 3.884% 03/15/48		09/15/2023	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,457	03/15/2048	2.B FE
95058X-AH-1	WEN 2019-1A A2II 4.080% 06/15/49		09/15/2023	Paydown		56,875	56,875	57,969	57,751	0	(876)	0	(876)	0	56,875	0	0	0	1,740	06/15/2049	2.B FE
95058X-AL-2	WEN 2021-1A A2II 2.775% 06/15/51		09/15/2023	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,561	06/15/2051	2.B FE
95058X-AM-0	WEN 2022-1A A2I 4.236% 03/15/52		09/15/2023	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	1,191	03/15/2052	2.B FE
95058X-AP-3	WEN 2022-1A A2II 4.535% 03/15/52		09/15/2023	Paydown		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,531	03/15/2052	2.B FE
962178-AN-9	TRI POINTE GROUP / HOMES 5.875% 06/15/24		07/19/2023	Various		1,813,455	1,818,000	1,776,190	1,805,174	0	4,666	0	4,666	0	1,809,840	0	3,615	3,615	64,085	06/15/2024	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 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
96221T-AH-0	WFRBS 2014-LC14 XA 1.393% 03/15/47		09/01/2023	Paydown		0	0	212,303	35,042	0	(35,042)	0	(35,042)	0	0	0	0	0	32,058	03/15/2047	1.A FE
97652U-BH-2	Winwater Mortgag20152 rust 2015-2 B4 3.942% 02/20/45		09/01/2023	Paydown		39,851	39,851	39,004	39,059	0	792	0	792	0	39,851	0	0	0	974	02/20/2045	1.C FE
98920M-AA-0	Zaxby's Funding 20211A 2021-1A A2 3.238% 07/30/51		07/30/2023	Paydown		138,560	138,560	130,818	120,798	0	7,324	0	7,324	0	138,560	0	0	0	3,264	07/30/2051	2.B FE
00908P-AA-5	AIR CANADA 2017-1AA PTT 3.300% 01/15/30	A	07/15/2023	Redemption 100.0000		102,400	102,400	102,400	102,400	0	0	0	0	0	102,400	0	0	0	3,379	01/15/2030	1.F FE
009090-AA-9	ACACN 2015-1A PTT 3.600% 03/15/27	A	09/15/2023	Redemption 100.0000		191,636	191,636	178,701	179,661	0	11,975	0	11,975	0	191,636	0	0	0	6,941	03/15/2027	1.F FE
06417M-C4-5	BANK OF NOVA SCO 6.000% 08/08/23	A	08/08/2023	Maturity		7,700,000	7,700,000	7,700,000	7,700,000	0	0	0	0	0	7,700,000	0	0	0	311,127	08/08/2023	1.A FE
15135U-AP-4	CENOVUS ENERGY INC 5.250% 06/15/37	A	09/20/2023	Call 92.2210		431,594	468,000	500,170	495,940	0	(1,068)	0	(1,068)	0	494,872	0	0	0	(44,509)	06/15/2037	2.C FE
775109-CB-5	ROGERS COMMUNICATIONS 3.200% 03/15/27	A	07/27/2023	Tax Free Exchange		9,999,106	10,000,000	9,999,100	9,998,952	0	154	0	154	0	9,999,106	0	0	0	427,333	03/15/2027	2.C FE
000000-00-0	YPF SOCIEDAD ANONIMA 9.000% 02/12/26	D	08/12/2023	Redemption 100.0000		16,938	16,938	14,101	14,415	0	2,523	0	2,523	0	16,938	0	0	0	1,028	02/12/2026	5.C FE
00037L-AG-5	ABBSL 2021-2A C 7.670% 04/15/34	D	07/17/2023	PRIVATE PLACEMENT		284,388	300,000	300,000	300,000	0	0	0	0	0	300,000	0	(15,612)	(15,612)	15,616	04/15/2034	1.F FE
00037L-AJ-9	ABBSL 2021-2A D 8.920% 04/15/34	D	07/17/2023	PRIVATE PLACEMENT		271,543	300,000	300,000	300,000	0	0	0	0	0	300,000	0	(28,457)	(28,457)	18,481	04/15/2034	2.C FE
00037Q-AG-4	AB BSL CLO 3 Ltd20213A 2021-3A D 8.788% 10/20/34	D	07/17/2023	PRIVATE PLACEMENT		286,923	300,000	300,000	300,000	0	0	0	0	0	300,000	0	(13,077)	(13,077)	18,050	10/20/2034	2.C FE
032523-AB-8	ANADOLU EFES 3.375% 06/29/28	D	07/11/2023	Various		8,006,750	10,000,000	9,923,000	9,938,004	0	5,403	0	5,403	0	9,943,407	0	(1,936,657)	(1,936,657)	181,031	06/29/2028	3.A FE
04002R-AG-5	AREIT 2020-CRE4 C 8.537% 04/15/37	D	07/17/2023	PRIVATE PLACEMENT		339,541	354,974	345,656	0	0	2,196	0	2,196	0	347,852	0	(8,311)	(8,311)	16,652	04/15/2037	1.E FE
04002R-AG-5	AREIT 2020-CRE4 C 8.537% 04/15/37	D	09/15/2023	Paydown		15,596	15,596	15,187	0	0	409	0	409	0	15,596	0	0	0	779	04/15/2037	1.E FE
04009G-AG-2	ARES 2019-53A C 8.257% 04/24/31	D	07/17/2023	PRIVATE PLACEMENT		299,629	300,000	300,375	300,288	0	(33)	0	(33)	0	300,255	0	(626)	(626)	16,624	04/24/2031	1.F FE
05492Q-AA-4	BDS 2020-FL5 A 6.592% 02/16/37	D	07/16/2023	Paydown		1,838,763	1,838,763	1,828,728	625,653	0	10,677	0	10,677	0	1,838,763	0	0	0	58,763	02/16/2037	1.A FE
05875J-AN-9	BALLY 2019-1A BR 7.472% 07/15/32	D	07/17/2023	PRIVATE PLACEMENT		389,851	408,000	408,000	408,000	0	0	0	0	0	408,000	0	(18,149)	(18,149)	20,614	07/15/2032	1.F FE
08182R-AE-3	BSP 2019-19A C 8.172% 01/15/33	D	07/17/2023	PRIVATE PLACEMENT		584,584	600,000	600,000	600,000	0	0	0	0	0	600,000	0	(15,416)	(15,416)	33,524	01/15/2033	1.F FE
10554T-AE-5	BRASKEM NETHERLANDS 5.875% 01/31/50	D	09/08/2023	MORGAN STANLEY FIXED INC		293,506	404,000	403,495	403,517	0	(2)	0	(2)	0	403,515	0	(110,009)	(110,009)	26,504	01/31/2050	2.C FE
12549A-AV-2	CIFC 2013-1A A1R2 6.602% 07/16/30	D	07/16/2023	Paydown		111,687	111,687	111,687	111,687	0	0	0	0	0	111,687	0	0	0	4,860	07/16/2030	1.A FE
12594K-AA-0	CNH INDUSTRIAL NV 4.500% 08/15/23	D	08/15/2023	Maturity		9,900,000	9,900,000	9,866,340	0	0	33,660	0	33,660	0	9,900,000	0	0	0	222,750	08/15/2023	2.B FE
12807C-AA-1	CAI 2020-1A A 2.220% 09/25/45	D	09/25/2023	Paydown		212,500	212,500	212,452	212,308	0	192	0	192	0	212,500	0	0	0	3,145	09/25/2045	1.F FE
24460A-AG-5	Deerpath Capital20231A 2023-1A C 10.558% 04/15/35	D	07/17/2023	PRIVATE PLACEMENT		268,439	270,000	270,000	0	0	0	0	0	0	270,000	0	(1,561)	(1,561)	10,146	04/15/2035	1.F FE
24460R-AA-1	DPATH 2020-1A A1 7.445% 04/17/32	D	07/31/2023	Paydown		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	1,051,014	04/17/2032	1.A FE
24460R-AE-3	DPATH 2020-1A B1 8.232% 04/17/32	D	07/31/2023	Paydown		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	206,482	04/17/2032	1.C FE
26252E-AG-4	DRSLF 2018-70A C 7.720% 01/16/32	D	07/17/2023	PRIVATE PLACEMENT		292,890	300,000	292,800	294,980	0	2,899	0	2,899	0	297,879	0	(4,989)	(4,989)	15,759	01/16/2032	1.F FE
29082H-AB-8	EMBRAER NETHERLANDS FINA 5.400% 02/01/27	D	08/10/2023	Call 98.6250		2,988,338	3,030,000	3,094,425	3,074,684	0	(6,027)	0	(6,027)	0	3,068,657	0	0	0	87,391	02/01/2027	3.A FE
30251G-BC-0	FMGAU 4.375% 04/01/31	D	09/07/2023	RBC/DAIN		8,262,500	10,000,000	9,725,000	9,744,745	0	18,225	0	18,225	0	9,762,969	0	(1,500,469)	(1,500,469)	413,194	04/01/2031	3.A FE
30251G-BD-8	FMGAU 5.875% 04/15/30	D	09/08/2023	RBC/DAIN		7,310,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	(690,000)	(690,000)	426,917	04/15/2030	3.A FE
30251G-BE-6	FMGAU 6.125% 04/15/32	D	09/08/2023	Various		5,495,625	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(504,375)	(504,375)	330,750	04/15/2032	3.A FE
315413-A*-5	Ferrocarril PP 5.499% 09/15/37	D	09/15/2023	Redemption 100.0000		822,500	822,500	822,500	822,500	0	0	0	0	0	822,500	0	0	0	29,190	09/15/2037	2.B IF
31572U-AF-3	FIBRIA OVERSEAS FINANCE 5.500% 01/17/27	D	09/01/2023	Tax Free Exchange		1,019,422	1,000,000	1,045,000	1,023,016	0	(3,594)	0	(3,594)	0	1,019,422	0	0	0	55,000	01/17/2027	2.C FE
31572U-AG-1	FIBRIA OVERSEAS FINANCE 4.000% 01/14/25	D	09/01/2023	Tax Free Exchange		8,970,222	9,000,000	8,862,660	8,956,428	0	13,794	0	13,794	0	8,970,222	0	0	0	360,000	01/14/2025	2.C FE
38174Y-AA-3	GOCAP 2015-24A AR 7.231% 11/05/29	D	08/05/2023	Paydown		169,331	169,331	169,331	169,331	0	0	0	0	0	169,331	0	0	0	8,339	11/05/2029	1.A FE
40441L-AA-4	HGI CRE CLO Ltd 2021FL1 2021-FL1 A 6.495% 06/16/36	D	07/16/2023	Paydown		1,256,791	1,256,791	1,228,121	0	0	28,671	0	28,671	0	1,256,791	0	0	0	37,234	06/16/2036	1.A FE
42704R-AA-9	HERA 2021-FL1 A 6.495% 02/18/38	D	09/16/2023	Paydown		27,964	27,964	27,964	27,964	0	0	0	0	0	27,964	0	0	0	1,497	02/18/2038	1.A FE
46590X-AB-2	JBS USA FOOD FINANCE 5.500% 01/15/30	D	08/22/2023	Tax Free Exchange		2,434,551	2,400,000	2,448,000	2,437,517	0	(2,966)	0	(2,966)	0	2,434,551	0	0	0	145,567	01/15/2030	2.C FE
46590X-AH-9	JBS USA FOOD FINANCE 5.750% 04/01/33	D	08/22/2023	Tax Free Exchange		2,939,188	3,000,000	2,934,990	2,935,435	0	3,753	0	3,753	0	2,939,188	0	0	0	201,729	04/01/2033	2.C FE
46590X-AJ-5	JBS USA FOOD FINANCE 6.500% 12/01/52	D	08/24/2023	Tax Free Exchange		649,149	630,000	669,583	662,756	0	(13,607)	0	(13,607)	0	649,149	0	0	0	29,916	12/01/2052	2.C FE
46590X-AX-4	JBS USA FOOD FINANCE 6.500% 12/01/52	D	08/25/2023	Various		216,310	230,000	236,991	0	0	(105)	0	(105)	0	236,886	0	(20,576)	(20,576)	3,649	12/01/2052	2.C FE
50247V-AA-7	LYB INTL FINANCE BV 4.000% 07/15/23	D	07/15/2023	Maturity		4,000,000	4,000,000	3,979,200	0	0	20,800	0	20,800	0	4,000,000	0	0	0	80,000	07/15/2023	2.B FE
55820Y-AD-9	MDPK 2018-27A B 7.345% 04/20/30	D	07/17/2023	PRIVATE PLACEMENT		358,371	375,000	361,125	365,406	0	(33,586)	0	(33,586)	0	331,820	0	26,551	26,551	18,595	04/20/2030	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
693675-AA-8	CGMS 2020-3 A1 3.000% 11/25/50	C	09/01/2023	Paydown		85,292	85,292	87,491	86,908	0	(1,616)	0	(1,616)	0	85,292	0	0	0	1,603	11/25/2050	1.A
69702E-AG-0	Palmer Square CL20214A 2021-4A D 8.520% 10/15/34	D	07/17/2023	PRIVATE PLACEMENT		287,929	300,000	300,000	300,000	0	0	0	0	0	300,000	0	(12,071)	(12,071)	17,560	10/15/2034	2.C FE
70018A-AQ-3	Park Avenue Inst20192A I Advi 2019-2A CR 9.088% 10/15/34	D	07/17/2023	PRIVATE PLACEMENT		297,578	330,000	330,000	330,000	0	0	0	0	0	330,000	0	(32,423)	(32,423)	20,707	10/15/2034	2.C FE
826200-AD-9	SIEMENS FINANCING 6.125% 08/17/26	D	09/06/2023	Various		5,115,850	5,000,000	5,036,230	5,009,796	0	(1,570)	0	(1,570)	0	5,008,226	0	107,624	107,624	324,115	08/17/2026	1.E FE
870674-AA-6	SWEIHAN PV POWER CO PJSC 3.625% 01/31/49	D	07/31/2023	Redemption 100.0000		40,700	40,700	40,700	40,700	0	0	0	0	0	40,700	0	0	0	1,475	01/31/2049	2.A FE
87244C-AJ-5	CHMML 2016-1A AR 7.143% 10/20/30	D	07/20/2023	Paydown		242,160	242,160	242,160	242,160	0	0	0	0	0	242,160	0	0	0	11,560	10/20/2030	1.A FE
87276W-AA-1	TRTX 2021-FL4 A 6.647% 03/15/38	D	08/15/2023	Paydown		1,441,034	1,441,034	1,441,034	1,441,034	0	0	0	0	0	1,441,034	0	0	0	51,342	03/15/2038	1.A FE
A3158#-AH-2	HOFER FIN SVCS PP 3.790% 09/26/23	D	09/26/2023	Maturity		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	227,400	09/26/2023	1.G PL
PPG633-Z8-4	PaCu PRIVATE PLACEMENT 8.210% 03/15/41	D	09/01/2023	Tax Free Exchange		16,000,000	16,000,000	16,000,000	0	0	0	0	0	0	16,000,000	0	0	0	222,582	03/15/2041	3.A Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						396,448,864	410,799,993	409,595,397	319,393,746	0	872,720	6,114	866,606	0	407,371,068	0	(10,265,605)	(10,265,605)	12,807,911	XXX	XXX
020002-BB-6	ALLSTATE CORPORATION 3.291% 08/15/53		07/25/2023	Various		874,844	882,000	811,440	811,649	0	474	0	474	0	812,123	0	62,721	62,721	47,928	08/15/2053	2.B FE
21869M-AA-5	CORESTATES CAPTL III 6.196% 02/15/27		09/25/2023	SEAPORT GROUP LLC		89,653	94,000	89,159	0	0	665	0	665	0	89,824	0	(172)	(172)	4,623	02/15/2027	2.B FE
320808-AD-0	FIRST MARYLAND CAPITAL 6.545% 01/15/27		07/17/2023	PRIVATE PLACEMENT		274,030	300,000	288,000	291,385	0	15,831	0	15,831	0	307,216	0	(33,186)	(33,186)	13,233	01/15/2027	2.A FE
744320-BJ-0	PRUDENTIAL FINANCIAL 5.125% 03/01/52		08/02/2023	Various		279,268	306,000	306,000	306,000	0	0	0	0	0	306,000	0	(26,733)	(26,733)	14,521	03/01/2052	2.B FE
976657-AH-9	WISCONSIN ENERGY CORP 7.739% 05/15/67		09/07/2023	Various		32,671	36,000	30,105	30,281	0	8	0	8	0	30,289	0	2,382	2,382	2,136	05/15/2067	2.B FE
1309999999. Subtotal - Bonds - Hybrid Securities						1,550,466	1,618,000	1,524,704	1,439,315	0	16,978	0	16,978	0	1,545,452	0	5,012	5,012	82,441	XXX	XXX
95765P-A*-0	WESTERN & SOUTHERN LIFE WSLIC PROMISSORY NOTE RV 01/06/33		09/26/2023	Redemption 100.0000		15,000,000	15,000,000	15,000,000	0	0	0	0	0	0	15,000,000	0	0	0	0	01/06/2033	1.D Z
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						15,000,000	15,000,000	15,000,000	0	0	0	0	0	0	15,000,000	0	0	0	0	XXX	XXX
00130M-AJ-3	ARDENT HEALTH PARTNERS TL B 1L 08/24/28		07/01/2023	Redemption 100.0000		1,668	1,668	1,659	1,660	0	7	0	7	0	1,668	0	0	0	70	08/24/2028	4.B FE
00132U-AG-9	CULLIGAN WATER TECHNOLOGIES TL B 1L 07/31/28		07/01/2023	Redemption 100.0000		5,156	5,156	5,015	5,024	0	132	0	132	0	5,156	0	0	0	248	07/31/2028	4.C FE
00169Q-AF-6	AIR MEDICAL GROUP HOLDINGS INC TL B 1L 10/02/25		07/01/2023	Redemption 100.0000		37	37	37	37	0	0	0	0	0	37	0	0	0	192	10/02/2025	5.B FE
00213N-AM-4	APX GROUP INC 07/10/28		07/01/2023	Redemption 100.0000		5,000	5,000	4,954	4,960	0	40	0	40	0	5,000	0	0	0	256	07/10/2028	3.B FE
00687M-AC-5	ADIENT US LLC TL B 1L 04/10/28		07/01/2023	Redemption 100.0000		(2,221)	(2,221)	(2,213)	(806)	0	(8)	0	(8)	0	(2,221)	0	0	0	0	04/10/2028	3.C FE
01021A-AC-4	AL NGPL TL B 1L 04/13/28		07/01/2023	BARCLAYS		395,500	400,000	395,500	0	0	0	0	0	0	395,500	0	0	0	0	04/13/2028	4.A FE
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS TL B 1L 10/08/27		09/13/2023	Redemption 100.0000		22,321	22,321	22,154	22,192	0	130	0	130	0	22,321	0	0	0	1,505	10/08/2027	4.B FE
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC TI B 1L 05/12/28		09/29/2023	Redemption 100.0000		7,500	7,500	7,454	7,459	0	41	0	41	0	7,500	0	0	0	498	05/12/2028	4.C FE
02090C-AE-0	BROOKS AUTOMATION INC TL 1L 02/01/29		07/01/2023	Redemption 100.0000		444	444	439	439	0	5	0	5	0	444	0	0	0	18	02/01/2029	4.B FE
03834X-AM-5	UNITED PACIFIC TL B 1L 11/16/26		07/01/2023	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	272	11/16/2026	4.B FE
03852J-AL-5	ARAMARK SERVICES INC TL 1L 03/11/25		07/01/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	19,306	03/11/2025	3.B FE
03852J-AT-8	ARAMARK SERVICES INC TL B6 1L 06/22/30		07/01/2023	Various		614,312	614,455	614,312	0	0	0	0	0	0	614,312	0	0	0	0	06/22/2030	3.B FE
03852J-AT-8	ARAMARK SERVICES INC TL B6 1L 06/22/30		09/29/2023	Redemption 100.0000		1,536	1,536	1,536	0	0	0	0	0	0	1,536	0	0	0	33	06/22/2030	4.C FE
03952H-AD-6	ANCESTRY.COM INC TL 1L 12/06/27		07/31/2023	Redemption 100.0000		6,551	6,551	6,281	6,287	0	264	0	264	0	6,551	0	0	0	315	12/06/2027	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
04287K-AB-7	ARCONIC INC TL B 1L 08/19/30		07/28/2023	WELLS FARGO BK		199,480	200,000	198,000	0	0	(21)	0	(21)	0	197,979	0	1,501	1,501	0	08/19/2030	4.A FE
04649V-AY-6	ASURION LLC TI B9 1L 07/31/27		07/01/2023	Redemption 100.0000		2,506	2,506	2,466	2,473	0	34	0	34	0	2,506	0	0	0	102	07/31/2027	4.A FE
04686R-AB-9	ATHENAHEALTH INC TL 1L 02/15/29		07/01/2023	Redemption 100.0000		84	84	84	80	0	0	0	0	0	84	0	0	0	43	02/15/2029	4.B FE
04888*-AA-7	Atlantic Sthrn Pavg & Sealcoat Term Loan 09/10/26		09/29/2023	Redemption 100.0000		166,622	166,622	166,622	0	0	0	0	0	0	166,622	0	0	0	4,511	09/10/2026	5.B GI
04888*-AB-5	Atlantic Sthrn Pavg & Sealcoat Revolver Loan 09/10/26		07/12/2023	Redemption 100.0000		295,790	295,790	295,790	0	0	0	0	0	0	295,790	0	0	0	3,540	09/10/2026	5.B GI
05350N-AL-8	AVANTOR FUNDING INC TL B5 1L 08/01/29		07/31/2023	Redemption 100.0000		118,491	118,491	118,343	118,065	0	426	0	426	0	118,491	0	0	0	4,686	08/01/2029	3.A FE
05377J-AR-3	AVIS BUDGET CAR RENTAL TL B 1L 08/06/27		07/01/2023	Redemption 100.0000		3,836	3,836	3,769	3,775	0	61	0	61	0	3,836	0	0	0	129	08/06/2027	3.A FE
05549P-AC-5	BCP RENAISSANCE PARENT TL B3 1L 05/19/28		09/25/2023	Redemption 100.0000		1,297,628	1,297,628	1,297,628	1,297,628	0	0	0	0	0	1,297,628	0	0	0	80,387	05/19/2028	4.B FE
05988H-AE-7	BOXER PARENT CO INC TL B 1L 10/02/25		08/10/2023	CITIBANK		488,676	489,901	486,227	487,139	0	699	0	699	0	487,838	0	838	838	24,881	10/02/2025	4.C FE
09238F-AK-7	BHN MERGER SUB INC TI 1L 06/16/25		07/01/2023	Redemption 100.0000		2,500	2,500	2,514	2,505	0	(5)	0	(5)	0	2,500	0	0	0	112	06/16/2025	4.B FE
09353T-AG-5	BLERIOT US Bidco TL B 1L 10/30/26		07/01/2023	Redemption 100.0000		630	630	630	630	0	0	0	0	0	630	0	0	0	28	10/30/2026	4.B FE
11565H-AD-8	BROWN GROUP HOLDING LLC TL B2 1L 07/03/29		09/29/2023	Redemption 100.0000		3,986	3,986	3,902	2,667	0	83	0	83	0	3,986	0	0	0	308	07/03/2029	4.B FE
12541H-AT-0	CHG HEALTHCARE SERVICES INC TL 1L 09/29/28		07/01/2023	Redemption 100.0000		5,000	5,000	5,009	5,007	0	(7)	0	(7)	0	5,000	0	0	0	203	09/29/2028	4.B FE
12546F-AF-9	CHG PPC PARENT LLC TL 1L 12/08/28		07/01/2023	Redemption 100.0000		2,539	2,539	2,491	1,262	0	48	0	48	0	2,539	0	0	0	96	12/08/2028	4.B FE
12568Y-AD-6	CHARLOTTE BUYER INC TL B 1L 02/11/28		07/01/2023	Redemption 100.0000		3,500	3,500	3,330	3,338	0	162	0	162	0	3,500	0	0	0	176	02/11/2028	4.B FE
12768E-AG-1	CAESARS ENTERTAIN INC TL B 1L 03/01/30		09/29/2023	Redemption 100.0000		750	750	743	0	0	8	0	8	0	750	0	0	0	41	03/01/2030	4.A FE
14445B-AB-5	PS HOLDCO LLC TL B 1L 09/29/28		09/29/2023	Redemption 100.0000		2,545	2,545	2,506	0	0	39	0	39	0	2,545	0	0	0	40	09/29/2028	4.A FE
17026Y-AH-2	CHOBANI LLC TL B 1L 10/20/27		07/01/2023	Redemption 100.0000		5,038	5,038	4,869	4,882	0	156	0	156	0	5,038	0	0	0	212	10/20/2027	4.C FE
172442-AT-2	CINEMARK USA INC TL B 1L 05/18/30		07/01/2023	Redemption 100.0000		3,750	3,750	3,694	0	0	56	0	56	0	3,750	0	0	0	19	05/18/2030	3.B FE
22207E-BG-8	COTY INC TI B 1L 04/07/25		07/26/2023	Various		2,011,823	2,011,823	1,938,416	1,978,906	0	32,916	0	32,916	0	2,011,823	0	0	0	90,409	04/07/2025	3.B FE
23338D-AP-1	DXP ENTERPRISES INC TL B 1L 12/23/27		07/01/2023	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	189	12/23/2027	4.B FE
23918V-AY-0	DAVITA INC TL B 1L 08/12/26		09/13/2023	Various		1,977,406	1,997,387	1,971,214	0	0	440	0	440	0	1,971,654	0	5,753	5,753	5,572	08/12/2026	3.A FE
24521T-AJ-5	DEL MONTE FOODS (Blue Merger) TL B 1L 05/16/29		07/31/2023	Redemption 100.0000		4,115	4,115	4,008	1,876	0	106	0	106	0	4,115	0	0	0	209	05/16/2029	4.C FE
24982L-AD-7	DERMATOLOGY INTERMEDIATE TL DD 1L 03/24/29		07/01/2023	Redemption 100.0000		383	383	381	320	0	3	0	3	0	383	0	0	0	14	03/24/2029	4.B FE
25460H-AB-8	DIRECTV FINANCING LLC TL 1L 08/02/27		07/01/2023	Redemption 100.0000		45,000	45,000	44,746	44,780	0	220	0	220	0	45,000	0	0	0	2,222	08/02/2027	3.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
26872N-AC-3	EMERALD DEBT MERGER TL B 1L 05/31/30		07/01/2023	RBC/DAIN		413,257	417,431	413,257	0	0	0	0	0	0	413,257	0	0	0	0	05/31/2030	3.C FE
26928B-AJ-8	EW SCRIPPS CO TL B 1L 10/02/24		07/31/2023	Redemption 100.0000		942,500	942,500	939,578	941,420	0	1,080	0	1,080	0	942,500	0	0	0	38,320	10/02/2024	3.B FE
26928B-AL-3	EW SCRIPPS CO TL B1 1L 05/01/26		07/01/2023	Redemption 100.0000		1,244	1,244	1,244	1,244	0	0	0	0	0	1,244	0	0	0	46	05/01/2026	3.B FE
29102T-AB-8	Emerald Azeala Topco TL B 1L 07/24/26		07/01/2023	Redemption 100.0000		2,500	2,500	2,496	2,497	0	3	0	3	0	2,500	0	0	0	105	07/24/2026	4.C FE
29452@-AA-8	Equine Network Term Loan 05/22/28		09/29/2023	Redemption 100.0000		23,370	23,370	23,370	0	0	0	0	0	0	23,370	0	0	0	772	05/22/2028	5.B GI
29481P-AH-4	ERESEARCH TECHNOLOGY INC TL B 1L 02/04/27		08/08/2023	GOLDMAN SACHS		709,322	732,997	732,997	732,997	0	0	0	0	0	732,997	0	(23,676)	(23,676)	40,598	02/04/2027	4.C FE
30034U-AC-4	EVERI PAYMENTS INC TL 1L 08/03/28		09/29/2023	Redemption 100.0000		933	933	930	931	0	2	0	2	0	933	0	0	0	53	08/03/2028	3.A FE
31575A-AB-3	GIP II BLUE HOLDING INC TL B 1L 09/29/28		09/28/2023	Redemption 100.0000		99,199	99,199	99,186	0	0	12	0	12	0	99,199	0	0	0	656	09/29/2028	3.C FE
33774U-AC-2	FISERV INC TL B 1L 02/18/27		08/07/2023	CITIBANK		318,411	351,908	334,621	0	0	2,137	0	2,137	0	336,759	0	(18,348)	(18,348)	22,300	02/18/2027	4.C FE
33774U-AC-2	FISERV INC TL B 1L 02/18/27		07/01/2023	Redemption 0.0000		0	0	0	(862)	0	0	0	0	0	0	0	0	0	36	02/18/2027	4.C FE
34965P-AD-8	FORTREA INC TL B 1L 07/01/30		07/01/2023	GOLDMAN SACHS		98,500	100,000	98,500	0	0	0	0	0	0	98,500	0	0	0	0	07/01/2030	3.B FE
37252K-AS-1	GEO GROUP INC/THE TL 2 1L 03/23/27		09/20/2023	Redemption 100.0000		198,402	198,402	192,123	0	0	6,279	0	6,279	0	198,402	0	0	0	8,753	03/23/2027	4.B FE
38469E-AD-5	GRAHAM PACKAGING/GPC CAP TL 1L 08/04/27		07/01/2023	Redemption 100.0000		(2,420)	(2,420)	(2,420)	(2,420)	0	0	0	0	0	(2,420)	0	0	0	0	08/04/2027	4.B FE
389376-AZ-7	GRAY TELEVISION INC TL D 1L 12/01/28		09/29/2023	Redemption 100.0000		9,987	9,987	9,952	9,954	0	33	0	33	0	9,987	0	0	0	557	12/01/2028	3.B FE
39843G-AJ-2	GRIFFON CORP TL B 1L 01/24/29		09/29/2023	Redemption 100.0000		14,500	14,500	14,464	14,469	0	31	0	31	0	14,500	0	0	0	905	01/24/2029	3.B FE
40416V-AE-5	CORE & MAIN LP TL B 1L 07/27/28		07/28/2023	Redemption 100.0000		5,000	5,000	4,981	4,983	0	17	0	17	0	5,000	0	0	0	238	07/27/2028	4.A FE
41151P-AP-0	HARBOR FREIGHT TOOLS TL B 1L 10/19/27		07/31/2023	Redemption 100.0000		3,125	3,125	3,125	3,125	0	0	0	0	0	3,125	0	0	0	140	10/19/2027	4.B FE
42236W-AV-9	Heartland Dental TL B 1L 04/30/28		07/01/2023	CITIBANK		(49,264)	0	0	0	0	270	0	270	0	270	0	(49,534)	(49,534)	13,206	04/30/2028	4.C FE
44055U-AD-7	HORIZON THERAPEUTICS USA TL B 1L 03/15/28		07/01/2023	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	109	03/15/2028	3.A FE
44108H-AJ-0	HOSTESS BRANDS LLC TL 1L 08/04/25		07/01/2023	Redemption 100.0000		151,792	151,792	151,792	151,792	0	0	0	0	0	151,792	0	0	0	28,997	08/04/2025	4.A FE
44108H-AJ-0	HOSTESS BRANDS LLC TL 1L 08/04/25		07/01/2023	Tax Free Exchange		1,565,197	1,565,197	1,565,197	1,565,197	0	0	0	0	0	1,565,197	0	0	0	64,045	08/04/2025	4.A FE
44332E-AV-8	HUB INTERNATIONAL LTD TL B 1L 11/10/29		07/01/2023	Redemption 100.0000		1,250	1,250	1,200	1,200	0	50	0	50	0	1,250	0	0	0	67	11/10/2029	4.B FE
44931Y-AD-9	ICU MEDICAL INC TL B 1L 01/08/29		09/29/2023	Redemption 100.0000		5,076	5,076	5,063	0	0	13	0	13	0	5,076	0	0	0	26	01/08/2029	3.C FE
44932E-AD-2	HYSTER-YALE GROUP INC TL 1L 05/26/28		07/01/2023	Redemption 100.0000		8,822	8,822	8,801	8,804	0	19	0	19	0	8,822	0	0	0	369	05/26/2028	4.B FE
45248B-A*-3	IBML Term Loan 06/30/28		09/29/2023	Redemption 100.0000		28,500	28,500	28,500	0	0	0	0	0	0	28,500	0	0	0	891	06/30/2028	5.B GI
45258F-AB-6	INGRAM MICRO INC TL B 1L 06/30/28		07/01/2023	Redemption 100.0000		333,250	333,250	328,460	329,115	0	4,135	0	4,135	0	333,250	0	0	0	20,270	06/30/2028	3.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 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
45783D-AB-5	INSTANT BRANDS HOLDING TL 1L 04/12/28		07/01/2023	JEFFERIES & CO		831	0	0	0	0	(198)	0	(198)	0	(198)	0	1,028	1,028	31,938	04/12/2028	5.C FE
46284N-AQ-2	IRON MOUNTAIN INC TL B 1L 01/02/26		07/01/2023	Redemption 100.0000		5,000	5,000	4,924	4,962	0	38	0	38	0	5,000	0	0	0	165	01/02/2026	3.C FE
46322E-AB-9	SOUND INPATIENT PHYSICIA TL 1L 06/27/25		07/01/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	62	06/27/2025	5.A FE
46583D-AG-4	IVANTI SOFTWARE INC TL B 1L 12/10/27		07/01/2023	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	71	12/10/2027	4.B FE
46589U-AE-5	ZEST DENTAL TL 1L 02/08/28		07/05/2023	Redemption 100.0000		2,500	2,500	2,375	0	0	125	0	125	0	2,500	0	0	0	102	02/08/2028	4.C FE
47077D-AG-5	JANE STREET GROUP LLC TL B 1L 01/26/28		07/01/2023	Redemption 100.0000		3,750	3,750	3,745	3,747	0	3	0	3	0	3,750	0	0	0	143	01/26/2028	3.B FE
47214D-AK-0	JAZZ ACQUISITION INC TL 1L 06/19/26		08/04/2023	Redemption 100.0000		989,744	989,744	956,039	959,652	0	30,091	0	30,091	0	989,744	0	0	0	53,089	06/19/2026	4.C FE
47579S-AU-4	JELD-WEN INC TL B 1L 07/28/28		09/29/2023	Redemption 100.0000		4,122	4,122	4,112	4,113	0	9	0	9	0	4,122	0	0	0	226	07/28/2028	3.B FE
48254E-AB-7	KKR APPLE BIDCO LLC TL 1L 09/22/28		09/29/2023	Redemption 100.0000		1,150	1,150	1,146	1,146	0	4	0	4	0	1,150	0	0	0	67	09/22/2028	4.B FE
48667G-AB-3	KEANE GROUP HOLDINGS LLC TL B 1L 05/26/25		09/01/2023	Redemption 100.0000		2,857,500	2,857,500	2,789,777	2,826,727	0	30,773	0	30,773	0	2,857,500	0	0	0	164,119	05/26/2025	4.C FE
50060J-AE-0	KOPPERS INC TL B 1L 04/10/30		07/01/2023	Redemption 100.0000		2,000	2,000	1,940	0	0	60	0	60	0	2,000	0	0	0	16	04/10/2030	3.C FE
50203P-AB-0	LMBE-MC HOLDCO II LLC TL B 1L 12/03/25		08/09/2023	Redemption 100.0000		1,503,255	1,503,255	1,478,032	1,487,217	0	16,037	0	16,037	0	1,503,255	0	0	0	83,192	12/03/2025	4.A FE
54142K-AD-3	LOGMEIN INC TL B 1L 08/31/27		08/01/2023	BARCLAYS		(22,829)	(3,750)	(3,656)	(3,680)	0	(1,199)	0	(1,199)	0	(4,879)	0	(17,950)	(17,950)	83,597	08/31/2027	4.B FE
54142K-AD-3	LOGMEIN INC TL B 1L 08/31/27		07/01/2023	Redemption 100.0000		3,750	3,750	3,656	3,680	0	70	0	70	0	3,750	0	0	0	182	08/31/2027	4.B FE
55314N-AS-3	MKS INSTRUMENTS INC TL B 1L 08/17/29		09/29/2023	Redemption 100.0000		1,250	1,250	1,207	1,209	0	41	0	41	0	1,250	0	0	0	125	08/17/2029	3.A FE
57776D-AE-3	AMENTUM GOVERNMENT SERVI TL B 1L 02/15/29		07/01/2023	Redemption 100.0000		993	993	988	989	0	4	0	4	0	993	0	0	0	85	02/15/2029	4.B FE
58462Q-AH-4	MEDICAL SOLUTIONS HOLDIN TL 1L 11/01/28		09/29/2023	Redemption 100.0000		3,620	3,620	3,541	3,541	0	79	0	79	0	3,620	0	0	0	130	11/01/2028	4.B FE
58503U-AC-7	Mozart Borrower LP TL B 1L 10/23/28		07/01/2023	Redemption 100.0000		2,999	2,999	2,953	2,955	0	44	0	44	0	2,999	0	0	0	122	10/23/2028	4.A FE
59408U-AB-3	MICHAELS COS INC/THE TL 1L 04/15/28		07/01/2023	Redemption 100.0000		2,525	2,525	2,025	2,029	0	496	0	496	0	2,525	0	0	0	117	04/15/2028	4.C FE
59909T-AC-8	MILANO ACQUISITION CORP TL 1L 10/01/27		07/01/2023	Redemption 100.0000		2,500	2,500	2,475	2,481	0	19	0	19	0	2,500	0	0	0	112	10/01/2027	4.B FE
605024-AS-7	MISSION BROADCASTING TL B 1L 06/02/28		07/03/2023	Redemption 100.0000		833	833	827	828	0	5	0	5	0	833	0	0	0	36	06/02/2028	3.B FE
60976E-AH-6	Monogram Food Solutions TL B 1L 08/28/28		09/29/2023	Redemption 100.0000		10,088	10,088	9,704	4,775	0	376	0	376	0	10,088	0	0	0	408	08/28/2028	4.C FE
64072U-AK-8	CSC HOLDINGS INC TL B5 1L 04/15/27		07/17/2023	Redemption 100.0000		1,247	1,247	1,247	1,247	0	0	0	0	0	1,247	0	0	0	54	04/15/2027	4.B FE
64072U-AM-4	CSC HOLDINGS INC TL B6 1L 02/01/28		07/17/2023	Redemption 100.0000		2,363	2,363	2,358	2,357	0	5	0	5	0	2,363	0	0	0	122	02/01/2028	4.B FE
64900Y-AB-8	Careismatic TL 1L 01/22/28		09/29/2023	Redemption 100.0000		2,892	2,892	2,895	2,893	0	(1)	0	(1)	0	2,892	0	0	0	125	01/22/2028	5.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
66877A-AD-0	NORTONLIFELOCK INC TL B 1L 09/12/29		07/01/2023	Redemption 100.0000		2,500	2,500	2,466	2,467	0	33	0	33	0	2,500	0	0	0	86	09/12/2029	2.C FE
67115H-AB-9	OEG Borrower LLC TL B 1L 07/01/29		09/29/2023	Redemption 100.0000		2,344	2,344	2,250	2,254	0	90	0	90	0	2,344	0	0	0	186	07/01/2029	4.B FE
68764J-AD-3	ORYX MIDSTREAM HOLDINGS TL B 1L 10/05/28		09/29/2023	Redemption 100.0000		4,083	4,083	4,053	0	0	30	0	30	0	4,083	0	0	0	329	10/05/2028	3.B FE
69866U-AB-7	PANTHER PURCHASER LP TL 1L 01/11/28		07/01/2023	Redemption 100.0000		2,500	2,500	2,481	2,486	0	14	0	14	0	2,500	0	0	0	151	01/11/2028	4.C FE
69889P-AD-7	PAR PETROLEUM LLC TL B 1L 02/28/30		09/29/2023	Redemption 100.0000		5,000	5,000	4,942	0	0	58	0	58	0	5,000	0	0	0	184	02/28/2030	4.A FE
70451N-AB-2	PAYSAFE FIN PLC/PAYSAFE TL B1 1L 06/28/28		07/01/2023	Redemption 100.0000		4,241	4,241	4,115	4,125	0	116	0	116	0	4,241	0	0	0	162	06/28/2028	4.B FE
70468B-AC-7	PELICAN PRODUCTS INC TL 1L 12/29/28		09/29/2023	Redemption 100.0000		3,696	3,696	3,671	3,674	0	22	0	22	0	3,696	0	0	0	201	12/29/2028	4.C FE
70477B-AE-2	PEARL DEBT MERGR SUB 1 TL B 1L 05/28/28		07/01/2023	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	164	05/28/2028	4.B FE
71360H-AB-3	PERATON CORP TL B 1L 02/24/28		09/18/2023	Redemption 100.0000		3,042	3,042	3,023	3,026	0	16	0	16	0	3,042	0	0	0	193	02/24/2028	4.A FE
72448F-AS-4	PITNEY BOWES INC TL B 1L 03/12/28		07/01/2023	Redemption 100.0000		3,893	3,893	3,611	1,346	0	280	0	280	0	3,893	0	0	0	168	03/12/2028	3.B FE
72761J-AG-1	PLASTIPAK PACKAGING INC TL B 1L 12/01/28		09/29/2023	Redemption 100.0000		5,000	5,000	4,974	4,976	0	24	0	24	0	5,000	0	0	0	235	12/01/2028	4.A FE
75915T-AD-4	LIFEPOINT HOSPITALS INC TL B 1L 11/16/25		09/27/2023	BARCLAYS		404,253	405,775	406,789	406,215	0	(167)	0	(167)	0	406,048	0	(1,795)	(1,795)	26,130	11/16/2025	4.B FE
75915T-AD-4	LIFEPOINT HOSPITALS INC TL B 1L 11/16/25		08/23/2023	Redemption 100.0000		26,922	26,922	26,989	26,951	0	(29)	0	(29)	0	26,922	0	0	0	1,916	11/16/2025	4.B FE
76133M-AC-5	RESTORATION HARDWARE HOLDING TL B2 1L 10/20/28		07/01/2023	Redemption 100.0000		2,513	2,513	2,297	0	0	215	0	215	0	2,513	0	0	0	23	10/20/2028	3.C FE
76173F-AW-7	PACTIV EVERGREEN GROUP TL 1L 12/01/28		08/31/2023	Redemption 100.0000		117,814	117,814	117,519	117,628	0	186	0	186	0	117,814	0	0	0	6,237	12/01/2028	4.A FE
77484U-AH-9	RODAN & FIELDS LLC TL 2L 05/25/32		07/01/2023	Redemption 100.0000		3,453	3,453	1,215	0	0	2,237	0	2,237	0	3,453	0	0	0	79	05/25/2032	6. FE
77669L-AC-7	ROPER TECHNOLOGIES INC TL 1L 11/22/29		09/29/2023	Redemption 100.0000		2,500	2,500	2,444	0	0	56	0	56	0	2,500	0	0	0	140	11/22/2029	4.B FE
78453J-AD-8	SMG US MIDCO 2 INC TL 1L 01/23/25		07/01/2023	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	61	01/23/2025	4.C FE
78466D-BG-8	SS&C TECHNOLOGIES INC TL B6 1L 03/24/29		09/29/2023	Redemption 100.0000		1,837	1,837	1,791	1,789	0	47	0	47	0	1,837	0	0	0	84	03/24/2029	3.B FE
78466D-BH-6	SS&C TECHNOLOGIES INC TL B7 1L 03/24/29		07/01/2023	Redemption 100.0000		1,307	1,307	1,275	1,277	0	30	0	30	0	1,307	0	0	0	47	03/24/2029	3.B FE
78466Y-AQ-1	SRS DISTRIBUTION INC TL B 1L 06/10/28		07/31/2023	Redemption 100.0000		835	835	831	831	0	4	0	4	0	835	0	0	0	41	06/10/2028	4.C FE
78489H-AB-4	Springs Window Fashions TL B 1L 10/06/28		09/29/2023	Redemption 100.0000		3,750	3,750	3,713	3,717	0	33	0	33	0	3,750	0	0	0	266	10/06/2028	5.A FE
78516E-AB-8	SABERT CORP TL B 1L 12/10/26		08/24/2023	Redemption 100.0000		32,189	32,189	31,867	31,976	0	212	0	212	0	32,189	0	0	0	1,734	12/10/2026	4.B FE
81527C-AP-2	SEDGWICK CMS INC TL B 1L 02/24/28		07/01/2023	Redemption 100.0000		2,487	2,487	2,392	0	0	95	0	95	0	2,487	0	0	0	75	02/24/2028	4.B FE
816194-AV-6	SELECT MEDICAL CORP TL B 1L 03/06/25		07/31/2023	Various		1,406,137	1,406,323	1,405,193	1,405,802	0	335	0	335	0	1,406,137	0	0	0	68,185	03/06/2025	3.C FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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
82568Q-AN-4	SHUTTERFLY INC TL B 1L 10/01/26		09/01/2023	Taxable Exchange		(315,315)	0	0	0	0	0	0	0	0	0	0	(315,315)	(315,315)	39,274	10/01/2026	5.B FE
82568T-AG-3	SHUTTERFLY FINANCE LLC PIK-Term 2L 10/01/27		09/01/2023	Various		808,500	808,500	808,500	0	0	0	0	0	0	808,500	0	0	0	0	10/01/2027	5.A FE
83583K-AH-9	SORENSON COMMUNICATIONS LLC TL B 1L 03/17/26		08/15/2023	Redemption 100.0000		74,646	74,646	73,900	74,042	0	604	0	604	0	74,646	0	0	0	4,189	03/17/2026	4.B FE
85350E-AB-2	STANDARD INDUSTRIES INC TL B 1L 09/22/28		09/22/2023	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	270	09/22/2028	2.C FE
86739#-AD-5	Sunland Asphalt & Construction Term Loan B 06/16/28		08/01/2023	EAGLE REALTY GRP CORP		2,393	2,393	2,393	0	0	0	0	0	0	2,393	0	0	0	0	06/16/2028	5.B GI
87114U-AB-9	Sycamore Buyer LLC TL B 1L 07/23/29		09/29/2023	Redemption 100.0000		7,803	7,803	7,630	2,727	0	171	0	171	0	7,803	0	0	0	225	07/23/2029	3.C FE
87169D-AB-1	SYNEOS HEALTH INC TL B 1L 09/19/30		09/19/2023	WELLS FARGO BK		990,000	1,000,000	985,000	0	0	0	0	0	0	985,000	0	5,000	5,000	0	09/19/2030	4.B FE
87422L-AU-4	TALEN ENERGY SUPPLY LLC TL TLC-EXIT 1L 05/27/30		07/01/2023	CITIBANK		447,060	447,619	447,060	0	0	0	0	0	0	447,060	0	0	0	0	05/27/2030	3.B FE
87422L-AV-2	TALEN ENERGY SUPPLY LLC TL TLB-EXIT 1L 05/27/30		07/01/2023	CITIBANK		551,690	552,381	551,690	0	0	0	0	0	0	551,690	0	0	0	0	05/27/2030	3.B FE
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TL B 1L 05/29/26		07/01/2023	Redemption 100.0000		2,336	2,336	2,333	2,333	0	2	0	2	0	2,336	0	0	0	99	05/29/2026	4.B FE
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TL B 1L 05/29/26		09/20/2023	Tax Free Exchange		1,202,355	1,203,125	1,201,846	1,201,957	0	398	0	398	0	1,202,355	0	0	0	86,235	05/29/2026	4.B FE
89364M-BZ-6	TRANSDIGM INC TL I 1L 08/24/28		07/01/2023	Redemption 100.0000		3,021	3,021	3,021	0	0	0	0	0	0	3,021	0	0	0	85	08/24/2028	4.A FE
89705D-AK-8	TRONOX FINANCE LLC TL 1L 04/04/29		09/29/2023	Redemption 100.0000		2,000	2,000	1,980	1,976	0	24	0	24	0	2,000	0	0	0	124	04/04/2029	3.B FE
90290P-AN-4	U.S. RENAL CARE, INC. TL B 1L 06/28/26		07/01/2023	Redemption 100.0000		5,061	5,061	2,818	2,818	0	2,242	0	2,242	0	5,061	0	0	0	251	06/28/2026	5.A FE
90290P-AN-4	U.S. RENAL CARE, INC. TL B 1L 06/28/26		08/24/2023	Tax Free Exchange		1,082,879	1,944,546	1,082,879	1,082,879	0	0	0	0	0	1,082,879	0	0	0	109,678	06/28/2026	5.A FE
90351H-AE-8	US FOODS INC TL 1L 11/22/28		07/01/2023	Redemption 100.0000		371	371	371	371	0	0	0	0	0	371	0	0	0	76	11/22/2028	3.C FE
90385Y-AD-3	ULTRA CLEAN HOLDINGS TL B 1L 08/27/25		07/01/2023	Redemption 100.0000		11,504	11,504	11,488	11,491	0	12	0	12	0	11,504	0	0	0	495	08/27/2025	4.A FE
90932R-AJ-3	UNITED AIR LINES INC TL B 1L 04/21/28		07/01/2023	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	13	04/21/2028	3.B FE
92537E-AC-2	VERTIV GROUP CORP TL B 1L 03/02/27		07/01/2023	Redemption 100.0000		2,481	2,481	2,481	2,481	0	0	0	0	0	2,481	0	0	0	108	03/02/2027	4.A FE
92941P-AC-7	WEIGHT WATCHERS INTL INC TL B 1L 04/13/28		08/15/2023	BANK of AMERICA SEC		350,790	472,500	470,138	470,478	0	257	0	257	0	470,735	0	(119,945)	(119,945)	26,946	04/13/2028	4.C FE
94254P-AC-4	WATLOW ELECTRIC MANUFACT TL B 1L 03/02/28		07/01/2023	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	66	03/02/2028	4.B FE
94767K-AN-1	WEBER-STEPHEN PRODUCTS L TL B 1L 10/29/27		07/01/2023	Redemption 100.0000		112	112	112	112	0	0	0	0	0	112	0	0	0	152	10/29/2027	5.A FE
96244U-AF-4	WHATABRANDS LLC TL B 1L 08/03/28		07/01/2023	Redemption 100.0000		3,333	3,333	3,317	3,319	0	14	0	14	0	3,333	0	0	0	135	08/03/2028	4.B FE
96350T-AC-4	APPLECARAMEL BUYER LLC TL B 1L 10/08/27		07/31/2023	Redemption 100.0000		4,938	4,938	4,900	4,908	0	29	0	29	0	4,938	0	0	0	250	10/08/2027	4.B FE
96684X-AD-0	WHOLE EARTH BRANDS INC TL 1L 02/07/28		07/01/2023	Redemption 100.0000		5,631	5,631	5,602	5,609	0	23	0	23	0	5,631	0	0	0	316	02/07/2028	4.C FE
D9000B-AD-4	VERTICAL US NEWCO INC TL B 1L 08/11/28		07/01/2023	Redemption 100.0000		(22)	(22)	(22)	(22)	0	0	0	0	0	(22)	0	0	0	(1)	08/11/2028	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
F6456U-AB-9	BANIJAY GROUP US HOLDING TL B 1L 02/04/25		07/01/2023	BNP SECURITIES		(10,596)	(2,438)	(2,287)	(2,354)	0	(1,635)	0	(1,635)	0	(3,989)	0	(6,606)	(6,606)	58,471	02/04/2025	4.A FE
F6456U-AB-9	BANIJAY GROUP US HOLDING TL B 1L 02/04/25		07/01/2023	Redemption 100.0000		2,438	2,438	2,287	2,354	0	83	0	83	0	2,438	0	0	0	128	02/04/2025	4.A FE
F6628D-AN-4	NUMERICABLE US LLC TL B 1L 08/31/28		07/17/2023	Redemption 100.0000		2,493	2,493	2,444	0	0	50	0	50	0	2,493	0	0	0	103	08/31/2028	4.B FE
G1738K-AB-1	BUZZ MERGER SUB TL B 1L 01/29/27		07/01/2023	Redemption 100.0000		1,285	1,285	1,283	0	0	2	0	2	0	1,285	0	0	0	39	01/29/2027	4.B FE
G4770Q-AJ-4	INEOS ENTERPRISES HOLDIN TL B 1L 08/26/26		07/07/2023	Tax Free Exchange		905,254	992,288	894,896	0	0	10,358	0	10,358	0	905,254	0	0	0	54,761	08/26/2026	3.B FE
G4770Q-AL-9	INEOS ENTERPRISES HOLDIN TL B 1L 07/07/30		07/01/2023	BARCLAYS		492,500	500,000	492,500	0	0	0	0	0	0	492,500	0	0	0	0	07/07/2030	3.B FE
G9368P-BH-6	VIRGIN MEDIA BRISTOL LLC TL Y 1L 03/02/31		08/01/2023	MORGAN STANLEY HI-YLD		995,000	1,000,000	995,000	0	0	0	0	0	0	995,000	0	0	0	0	03/02/2031	3.C FE
N2820E-AD-0	EG AMERICA LLC TL B 1L 03/31/26		07/01/2023	Tax Free Exchange		485,536	492,554	481,591	484,135	0	1,401	0	1,401	0	485,536	0	0	0	22,743	03/31/2026	4.C FE
N2820E-AJ-7	EG AMERICA LLC TL BB 1L 03/12/26		07/14/2023	Redemption 100.0000		46,525	46,525	45,863	0	0	663	0	663	0	46,525	0	0	0	0	03/12/2026	4.C Z
N8137F-AB-6	HUNTER DOUGLAS INC TL B 1L 02/26/29		09/29/2023	Redemption 100.0000		6,054	6,054	5,731	5,742	0	312	0	312	0	6,054	0	0	0	364	02/26/2029	4.B FE
P2121Y-AS-7	Carnival Corp TL B 1L 10/18/28		09/29/2023	Redemption 100.0000		2,519	2,519	2,235	2,241	0	278	0	278	0	2,519	0	0	0	125	10/18/2028	3.C FE
68371Y-AN-3	OPEN TEXT CORP TL B 1L 01/31/30		07/01/2023	Redemption 100.0000		(8)	(8)	(8)	(3,144)	0	0	0	0	0	(8)	0	0	0	79	01/31/2030	2.C FE
68371Y-AN-3	OPEN TEXT CORP TL B 1L 01/31/30		08/14/2023	Tax Free Exchange		1,249,798	1,293,500	1,248,170	0	0	1,628	0	1,628	0	1,249,798	0	0	0	45,634	01/31/2030	2.C FE
C0787F-AB-8	BAUSCH + LOMB CORP TL B 1L 05/10/27	A	07/01/2023	CITIBANK		487,500	500,000	487,500	0	0	0	0	0	0	487,500	0	0	0	0	05/10/2027	4.C FE
C6901L-AH-0	1011778 BC ULC TL B 1L 11/19/26		07/01/2023	Redemption 100.0000		3,355	3,355	3,355	3,355	0	0	0	0	0	3,355	0	0	0	115	11/19/2026	3.A FE
C6901L-AH-0	1011778 BC ULC TL B 1L 11/19/26		09/21/2023	Tax Free Exchange		1,294,987	1,294,987	1,294,987	1,294,987	0	0	0	0	0	1,294,987	0	0	0	65,485	11/19/2026	3.A FE
C9413P-BD-4	BAUSCH HEALTH COS INC TL B 1 L 02/01/27		07/01/2023	Redemption 100.0000		18,750	18,750	13,933	0	0	4,817	0	4,817	0	18,750	0	0	0	430	02/01/2027	5.A FE
01608U-AE-7	Ali Group TL B 1L 07/30/29	D	09/29/2023	Redemption 100.0000		14,633	14,633	14,307	14,284	0	349	0	349	0	14,633	0	0	0	683	07/30/2029	3.A FE
05710L-AB-9	BAKELITE UK HOLDING LTD TL 1L 05/29/29	C	07/01/2023	Redemption 100.0000		3,513	3,513	3,364	990	0	148	0	148	0	3,513	0	0	0	129	05/29/2029	3.C FE
24736C-BS-2	SKYMILES IP LTD TL B 1L 10/20/27	C	07/20/2023	Redemption 100.0000		557,750	557,750	578,113	510,720	0	(12,603)	0	(12,603)	0	557,750	0	0	0	33,713	10/20/2027	2.B FE
45672J-AL-4	INEOS FINANCE PLC TL B 1L 11/05/28	C	07/01/2023	Redemption 100.0000		1,000	1,000	986	987	0	13	0	13	0	1,000	0	0	0	43	11/05/2028	3.B FE
82925B-AF-2	ALTICE FINCO SA TL B12 1L 04/03/28	C	09/29/2023	Redemption 100.0000		2,532	2,532	2,393	0	0	138	0	138	0	2,532	0	0	0	123	04/03/2028	3.C FE
L0178U-AM-8	ALTICE FINANCING SA TL B 1L 11/01/27	C	07/17/2023	Redemption 100.0000		2,188	2,188	2,144	2,143	0	45	0	45	0	2,188	0	0	0	120	11/01/2027	4.C FE
L8030P-AF-5	SAMSONITE IP HOLDINGS TL B 1L 04/25/25	C	07/01/2023	Tax Free Exchange		403,950	404,438	403,185	403,731	0	219	0	219	0	403,950	0	0	0	12,630	04/25/2025	3.B FE
L8030P-AK-4	SAMSONITE IP HOLDINGS TL B2 1L 04/25/25	C	07/01/2023	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	17,990	04/25/2025	3.B FE
L8030P-AK-4	SAMSONITE IP HOLDINGS TL B2 1L 04/25/25	C	07/01/2023	Tax Free Exchange		400,168	400,069	400,016	400,049	0	119	0	119	0	400,168	0	0	0	16,628	04/25/2025	3.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII TL B 1L 10/01/26	C	07/01/2023	Redemption 100.0000		3,725	3,725	3,722	3,722	0	3	0	3	0	3,725	0	0	0	164	10/01/2026	4.C FE
N8233B-AE-2	FLUTTER FINANCING BV TL B 1L 07/24/28	D	07/01/2023	Redemption 100.0000		4	4	4	4	0	0	0	0	0	4	0	0	0	63	07/24/2028	2.C FE
P2121Y-AN-8	CARNIVAL CORPORATION TL B 1L 06/30/25	C	08/09/2023	Redemption 100.0000		16,096,552	16,096,552	16,588,162	16,387,837	0	(291,285)	0	(291,285)	0	16,096,552	0	0	0	533,866	06/30/2025	3.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						48,719,686	50,360,134	49,519,451	37,479,701	0	(150,187)	0	(150,187)	0	49,258,735	0	(539,049)	(539,049)	2,141,398	XXX	XXX
2509999997. Total - Bonds - Part 4						563,550,333	582,913,217	582,937,639	392,547,558	0	(609,971)	6,114	(616,085)	0	578,380,875	0	(12,745,658)	(12,745,658)	15,517,750	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						563,550,333	582,913,217	582,937,639	392,547,558	0	(609,971)	6,114	(616,085)	0	578,380,875	0	(12,745,658)	(12,745,658)	15,517,750	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
03073E-10-5	CENCORA, INC.		09/25/2023	Various	4,785.000	915,743		784,903	405,990	(54,575)	0	0	(54,575)	0	784,903	0	130,840	130,840	2,780		
032654-10-5	ANALOG DEVICES		08/02/2023	S. G. COWEN SECURITIES CORP.	1,719.000	331,732		190,380	281,968	(91,587)	0	0	(91,587)	0	190,380	0	141,352	141,352	2,957		
053015-10-3	AUTOMATIC DATA PROCESSING INC		09/14/2023	Various	1,293.000	321,125		251,074	308,846	(57,772)	0	0	(57,772)	0	251,074	0	70,051	70,051	4,849		
060505-10-4	BANK OF AMERICA CORP		08/03/2023	VIRTU FINANCIAL	1,162.000	36,161		31,885	38,485	(6,600)	0	0	(6,600)	0	31,885	0	4,275	4,275	511		
110122-10-8	BRISTOL-MYERS SQUIBB		07/24/2023	S. G. COWEN SECURITIES CORP.	17,659.000	1,149,860		1,201,253	1,270,565	(69,312)	0	0	(69,312)	0	1,201,253	0	(51,392)	(51,392)	30,197		
11135F-10-1	BROADCOM INC		07/26/2023	S. G. COWEN SECURITIES CORP.	1,273.000	1,140,702		694,751	425,498	(190,432)	0	0	(190,432)	0	694,751	0	445,951	445,951	7,001		
191216-10-0	COCA-COLA CO		08/22/2023	Various	41,751.000	2,592,655		2,434,407	2,655,781	(221,374)	0	0	(221,374)	0	2,434,407	0	158,247	158,247	38,411		
26614N-10-2	DUPONT DE NEMOURS INC		09/25/2023	Various	28,219.000	2,110,884		1,849,601	1,380,424	(143,572)	0	0	(143,572)	0	1,849,601	0	261,282	261,282	22,344		
30231G-10-2	EXXON MOBIL CORP		08/03/2023	S. G. COWEN SECURITIES CORP.	575.000	60,866		37,787	63,423	(25,636)	0	0	(25,636)	0	37,787	0	23,080	23,080	1,047		
34964C-10-6	FORTUNE BRANDS HOME & SECURI COMMON		08/22/2023	GOLDMAN SACHS	2,476.000	163,051		159,581	0	0	0	0	0	0	159,581	0	3,470	3,470	1,139		
35137L-10-5	FOX CORP		08/11/2023	S. G. COWEN SECURITIES CORP.	8,965.000	309,621		187,951	272,267	(84,316)	0	0	(84,316)	0	187,951	0	121,670	121,670	2,241		
38141G-10-4	GOLDMAN SACHS GROUP INC		08/03/2023	VIRTU FINANCIAL	206.000	72,454		39,535	70,736	(31,201)	0	0	(31,201)	0	39,535	0	32,919	32,919	1,030		
443510-60-7	HUBBELL INC -CL B		07/14/2023	S. G. COWEN SECURITIES CORP.	1,079.000	355,908		152,117	253,220	(101,102)	0	0	(101,102)	0	152,117	0	203,790	203,790	2,417		
459200-10-1	IBM		08/03/2023	S. G. COWEN SECURITIES CORP.	585.000	84,087		61,101	82,421	(21,319)	0	0	(21,319)	0	61,101	0	22,986	22,986	1,936		
46625H-10-0	JP MORGAN CHASE & CO		09/20/2023	Various	25,759.000	3,880,935		3,321,168	2,883,016	(202,790)	0	0	(202,790)	0	3,321,168	0	559,767	559,767	64,497		
478160-10-4	JOHNSON & JOHNSON		08/03/2023	S. G. COWEN SECURITIES CORP.	494.000	84,461		63,863	87,265	(23,402)	0	0	(23,402)	0	63,863	0	20,598	20,598	1,146		
482480-10-0	KLA CORPORATION		08/02/2023	S. G. COWEN SECURITIES CORP.	2,629.000	1,243,713		1,002,783	699,391	(68,429)	0	0	(68,429)	0	1,002,783	0	240,931	240,931	4,823		
539830-10-9	LOCKHEED MARTIN		09/14/2023	Various	983.000	428,891		368,784	478,220	(109,436)	0	0	(109,436)	0	368,784	0	60,108	60,108	7,515		
68389X-10-5	ORACLE CORP		08/24/2023	Various	10,495.000	1,225,950		965,236	544,143	(34,473)	0	0	(34,473)	0	965,236	0	260,714	260,714	7,456		
704326-10-7	PAYCHEX INC		09/14/2023	Various	2,113.000	251,870		225,379	244,178	(18,799)	0	0	(18,799)	0	225,379	0	26,491	26,491	5,430		
718172-10-9	PHILIP MORRIS INTERNAT-W/I		08/03/2023	S. G. COWEN SECURITIES CORP.	981.000	95,558		61,832	99,287	(37,455)	0	0	(37,455)	0	61,832	0	33,726	33,726	3,738		
75513E-10-1	RAYTHEON TECH CORP		08/03/2023	S. G. COWEN SECURITIES CORP.	831.000	70,399		52,353	83,865	(31,512)	0	0	(31,512)	0	52,353	0	18,046	18,046	947		
828806-10-9	SIMON PROPERTY GRP LP REIT		09/25/2023	S. G. COWEN SECURITIES CORP.	2,251.000	251,144		325,427	264,447	60,979	0	0	60,979	0	325,427	0	(74,283)	(74,283)	12,493		

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
882508-10-4	TEXAS INSTRUMENTS		08/03/2023	S. G. COWEN SECURITIES CORP.	1,224.000	211,739		134,322	202,229	(67,907)	0	0	(67,907)	0	134,322	0	77,417	77,417	3,811		
92826C-83-9	VISA INC		07/24/2023	S. G. COWEN SECURITIES CORP.	7,107.000	1,704,797		1,563,340	1,142,888	30,779	0	0	30,779	0	1,563,340	0	141,457	141,457	4,951		
931142-10-3	WAL-MART		09/20/2023	S. G. COWEN SECURITIES CORP.	13,993.000	2,282,716		1,839,794	1,665,749	(184,038)	0	0	(184,038)	0	1,839,794	0	442,922	442,922	26,583		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						21,377,022	XXX	18,000,607	15,904,302	(1,785,281)	0	0	(1,785,281)	0	18,000,607	0	3,376,415	3,376,415	262,250	XXX	XXX
31337#-10-5	FHLB CINCINNATI		09/19/2023	PRIVATE PLACEMENT	27,453.000	2,745,300		2,745,300	2,001,600	0	0	0	0	0	2,745,300	0	0	0	80,208		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,745,300	XXX	2,745,300	2,001,600	0	0	0	0	0	2,745,300	0	0	0	80,208	XXX	XXX
5989999997. Total - Common Stocks - Part 4						24,122,322	XXX	20,745,907	17,905,902	(1,785,281)	0	0	(1,785,281)	0	20,745,907	0	3,376,415	3,376,415	342,458	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						24,122,322	XXX	20,745,907	17,905,902	(1,785,281)	0	0	(1,785,281)	0	20,745,907	0	3,376,415	3,376,415	342,458	XXX	XXX
5999999999. Total - Preferred and Common Stocks						24,122,322	XXX	20,745,907	17,905,902	(1,785,281)	0	0	(1,785,281)	0	20,745,907	0	3,376,415	3,376,415	342,458	XXX	XXX
6009999999 - Totals						587,672,655	XXX	603,683,546	410,453,460	(1,785,281)	(609,971)	6,114	(2,401,366)	0	599,126,782	0	(9,369,243)	(9,369,243)	15,860,208	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300U0MTB7PD2UT305	01/31/2018	07/31/2042	554		0.00							0						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo	09/18/2023	10/01/2053		15,000,000	3.00				247,605		247,605	247,605						
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo	09/18/2023	10/01/2053		15,000,000	3.50				278,258		278,258	278,258						
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo	09/18/2023	10/01/2053		15,000,000	4.00				274,305		274,305	274,305						
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo	09/18/2023	10/01/2053		12,000,000	4.50				207,413		207,413	207,413						
1469999999. Subtotal - Forwards - Other										0	0	0	1,007,581	XXX	1,007,581	1,007,581	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	1,007,581	XXX	1,007,581	1,007,581	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	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	1,007,581	XXX	1,007,581	1,007,581	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	1,007,581	XXX	1,007,581	1,007,581	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX				0			0		0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			1,146,875		1,007,581		0	1,007,581		0		
0999999999 - Gross Totals			1,146,875	0	1,007,581	0	0	1,007,581	0	0	0	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					1,007,581	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)
NONE									
0199999999 - Total								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)
Wells Fargo CME	VYVVCKR63DVZZN70PB21	Cash	000000-00-0	CASH	1,146,875	1,146,875	XXX		V
0299999999 - Total					1,146,875	1,146,875	XXX	XXX	XXX

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	39,576,622	39,576,622	10/02/2023
000000-00-0	Short term investment from reverse repo program		2.C	3,099,491	3,099,491	10/02/2023
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA type)				42,676,113	42,676,113	XXX
9999999999 - Totals				42,676,113	42,676,113	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (2,748,069) Book/Adjusted Carrying Value $ (2,748,069)
2. Average balance for the year Fair Value $ 30,973,427 Book/Adjusted Carrying Value $ 30,973,427
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 39,576,622 NAIC 2 $ 3,099,491 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	625,000	625,000	05/15/2024
690353-3C-9	DFC AGENCY DEBENTURES		1.A	340,909	340,909	05/15/2024
690353-3H-8	DFC AGENCY DEBENTURES		1.A	2,726,255	2,726,255	07/07/2040
690353-4F-1	DFC AGENCY DEBENTURES		1.A	3,428,579	3,428,579	09/20/2027
690353-4W-4	DFC AGENCY DEBENTURES		1.A	2,475,000	2,475,000	06/20/2027
690353-5H-6	DFC AGENCY DEBENTURES		1.A	6,185,200	6,185,200	04/20/2035
690353-F9-3	DFC AGENCY DEBENTURES		1.A	1,653,405	1,653,405	12/15/2033
690353-M8-7	DFC		1.A	6,300,000	6,300,000	02/15/2028
690353-T5-6	DFC AGENCY DEBENTURES		1.A	8,739,000	8,739,000	01/20/2035
690353-XQ-5	DFC VRDN		1.A	1,333,334	1,333,334	07/15/2025
690353-Z8-3	DFC AGENCY DEBENTURES		1.A	3,957,467	3,957,467	07/07/2040
90376P-AB-7	INT DEV FIN CORP		1.A	2,209,000	2,209,000	04/20/2035
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES		1.A	8,913,780	8,913,780	01/20/2035
90376P-AT-8	INT DEV FIN CORP		1.A	4,859,800	4,859,800	04/20/2035
90376P-BR-1	INT DEV FIN CORP AGENCY DEBENTURES		1.A	5,250,000	5,250,000	09/20/2032
90376P-EU-1	INT DEV FIN CORP AGENCY DEBENTURES		1.A	3,895,032	3,895,032	11/20/2037
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				62,891,761	62,891,761	XXX
0109999999. Total - U.S. Government Bonds				62,891,761	62,891,761	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	15,000	15,000	01/16/2025
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.E FE	13,755,000	13,755,000	09/01/2030
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	1,800,000	1,800,000	05/15/2056
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORT		1.E FE	2,100,000	2,100,000	12/31/2023
62630W-NR-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	1,100,000	1,100,000	06/30/2028
88034Y-UW-8	TENDER OPTION BOND TRUST RECEI GENERAL		1.E FE	16,671,666	16,671,666	07/01/2041
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAX		1.D FE	1,910,000	1,910,000	04/01/2046
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				37,351,666	37,351,666	XXX
0909999999. Total - U.S. Special Revenues Bonds				37,351,666	37,351,666	XXX
021752-AA-8	ALTOONA-BLAIR COUNTY DEV		1.F FE	3,600,000	3,600,000	04/01/2035
05565E-CD-5	BMW US Capital LLC		1.F FE	9,013,579	9,000,000	08/11/2025
05581K-AB-7	BNP PARIBAS		1.G FE	7,947,568	7,950,458	01/10/2024
06367D-3U-7	BANK OF MONTREAL CHICAGO		1.A FE	19,949,790	20,000,000	01/12/2024
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
29278N-AM-5	ENERGY TRANSFER PARTNERS		2.C FE	8,695,428	8,693,414	01/15/2024
316773-CX-6	FIFTH THIRD BANCORP		2.A FE	8,911,703	8,945,925	01/25/2024
35087M-AA-1	412 MADISON LLC		1.B FE	2,500,000	2,500,000	06/01/2062
404280-AP-4	HSBC HOLDINGS PLC-SPONS		2.A FE	6,138,496	6,147,145	03/14/2024
40435R-QG-9	HSBC BANK USA NA		1.A FE	29,759,098	29,800,000	01/19/2024
456837-AK-9	ING GROEP N V		1.G FE	5,600,000	5,599,701	10/02/2023
46655F-AA-5	JMA-RM LLC		1.B FE	1,910,000	1,910,000	03/01/2072
526107-AD-9	LENNOX INTERNATIONAL INC		2.B FE	1,394,519	1,395,172	11/15/2023
58769J-AH-0	MERCEDES-BENZ FIN NA		1.F FE	18,503,635	18,500,000	08/01/2025
617446-8W-2	MORGAN STANLEY		1.E FE	7,497,780	7,497,743	01/25/2024
64953B-BC-1	NEW YORK LIFE GLOBAL		1.A FE	15,003,133	15,000,000	06/13/2025
6944PL-2T-5	PACIFIC LIFE GF II		1.D FE	15,003,981	15,000,000	06/16/2025
775109-AY-7	ROGERS COMMUNICATIONS		2.C FE	7,700,000	7,700,000	10/01/2023
78016E-ZV-2	ROYAL BANK OF CANADA		1.E FE	16,066,058	16,085,419	07/29/2024
817826-AB-6	7-ELEVEN INC		2.B FE	3,334,778	3,336,114	02/10/2024
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	14,702,696	14,700,000	01/18/2024
883929-AA-9	THOMAS BRAX ADAM TRUST		1.B FE	3,940,000	3,940,000	04/01/2073
928668-BJ-0	VOLKSWAGEN GROUP AMERICA		2.A FE	1,986,287	1,986,874	11/22/2023
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				242,378,529	242,507,965	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				242,378,529	242,507,965	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				305,270,290	305,399,726	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				37,351,666	37,351,666	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				342,621,956	342,751,392	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	AT&T CP		2.A	25,263,117	25,263,117	10/02/2023
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA type)				25,263,117	25,263,117	XXX
000000-00-0	Key Bank Money Market Account			30,502,008	30,502,008	
000000-00-0	Huntington Bank Money Market Account			30,499,968	30,499,968	
000000-00-0	Fifth Third Money Market Account			32,600,000	32,600,000	
9609999999. Subtotal - Cash (Schedule E Part 1 type)				93,601,976	93,601,976	XXX
	CHUGACH ELECTRIC ASSN CP		2.A	8,223,531	8,223,531	10/11/2023
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		.	69,994	69,994	
	LIBERTY UTILITIES CO CP		2.A	12,894,088	12,894,088	10/02/2023
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				21,187,613	21,187,613	XXX
9999999999 - Totals				482,674,662	482,804,098	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 58,475,638 Book/Adjusted Carrying Value $ 58,338,762
2. Average balance for the year Fair Value $ 492,817,319 Book/Adjusted Carrying Value $ 493,382,967

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
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY		0.000	0	0	(31,210,284)	2,501,738	13,940,950	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH		0.000	0	0	1,284,816	1,284,816	1,284,816	XXX
FIFTH THIRD BANK	CINCINNATI, OH		0.000	0	0	(12,135,477)	42,922,708	12,904,119	XXX
HUNTINGTON BANK	COLUMBUS, OH		0.000	0	0	676,438	679,119	681,982	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH		0.000	0	0	94,638,218	95,199,107	94,305,021	XXX
PNC BANK	CINCINNATI, OH		0.000	0	0	(9,640,847)	(9,248,125)	(36,884,365)	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	1	1	1	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	43,612,864	133,339,363	86,232,524	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	43,612,864	133,339,363	86,232,524	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	43,612,864	133,339,363	86,232,524	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
	CHUGACH ELECTRIC ASSN CP		09/20/2023	5.500	10/11/2023	8,223,531	13,865	0
	LIBERTY UTILITIES CO CP		09/29/2023	5.500	10/02/2023	12,894,088	3,942	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						21,117,619	17,807	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						21,117,619	17,807	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						21,117,619	17,807	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						21,117,619	17,807	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	07/01/2023	0.053		25,000	0	1,001
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						25,000	0	1,001
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		09/29/2023	0.051		19,278,278	0	96,531
8309999999. Subtotal - All Other Money Market Mutual Funds						19,278,278	0	96,531
8609999999 - Total Cash Equivalents						40,420,897	17,807	97,532