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

QUARTERLY STATEMENT

AS OF MARCH 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office 400 Broadway (Street and Number)

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

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

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

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

Internet Website Address WWW.WesternSouthernLife.com

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

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

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

Subscribed and sworn to before me this
26th day of April, 2024

Angela M. Baker-Colyer

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

NOTARY PUBLIC ★ STATE OF OHIO ★

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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	21,819,532,193		21,819,532,193	21,303,198,211
2.	Stocks:				
	2.1 Preferred stocks	33,374,546		33,374,546	32,192,443
	2.2 Common stocks	1,516,719,440	208,844,015	1,307,875,425	1,184,814,780
3.	Mortgage loans on real estate:				
	3.1 First liens	5,042,835,780		5,042,835,780	4,839,834,377
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)			0	0
	4.2 Properties held for the production of income (less $ .... encumbrances)			0	0
	4.3 Properties held for sale (less $ .... encumbrances)			0	0
5.	Cash ($ 35,199,770), cash equivalents ($ 84,145,948) and short-term investments ($ 0)	119,345,718		119,345,718	345,190,575
6.	Contract loans (including $ .... premium notes)	22,043,772		22,043,772	22,437,694
7.	Derivatives	264,523		264,523	5,028,591
8.	Other invested assets	524,117,462	5,025,500	519,091,962	535,699,443
9.	Receivables for securities	37,589,481	2,231,607	35,357,874	13,486,756
10.	Securities lending reinvested collateral assets	679,573		679,573	63,603,212
11.	Aggregate write-ins for invested assets	0	0	0	1,774,102
12.	Subtotals, cash and invested assets (Lines 1 to 11)	29,116,502,487	216,101,122	28,900,401,365	28,347,260,184
13.	Title plants less $ .... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	227,597,149	14,447,112	213,150,037	200,052,447
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,191,524		1,191,524	1,506,981
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	16,657,121		16,657,121	17,636,258
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	4,344,575		4,344,575	3,617,741
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts			0	0
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon			0	0
18.2	Net deferred tax asset	276,728,474	26,581,668	250,146,806	265,225,401
19.	Guaranty funds receivable or on deposit	771,624		771,624	771,624
20.	Electronic data processing equipment and software			0	0
21.	Furniture and equipment, including health care delivery assets ($ ....)			0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	196,847		196,847	3,944,075
24.	Health care ($ ....) and other amounts receivable	25,014	25,014	0	0
25.	Aggregate write-ins for other than invested assets	32,758,095	0	32,758,095	30,942,285
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	29,676,772,910	257,154,916	29,419,617,994	28,870,956,996
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,210,750,724		2,210,750,724	2,067,455,183
28.	Total (Lines 26 and 27)	31,887,523,634	257,154,916	31,630,368,718	30,938,412,179
	DETAILS OF WRITE-INS				
1101.	Receivables for collateral on derivatives			0	1,774,102
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	1,774,102
2501.	Admitted Disallowed IMR	18,495,730		18,495,730	17,267,021
2502.	CSV of company owned life insurance	14,262,365		14,262,365	13,675,264
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	32,758,095	0	32,758,095	30,942,285

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 24,082,723,274 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	24,082,723,274	23,579,949,449
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		0
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	2,137,466,594	2,092,584,460
4.	Contract claims:		
	4.1 Life	16,923,903	18,122,486
	4.2 Accident and health		0
5.	Policyholders' dividends/refunds to members $ .... and coupons $ .... due and unpaid		0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ .... Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ .... Modco)		
	6.3 Coupons and similar benefits (including $ .... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ .... accident and health premiums	408,287	184,644
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ .... assumed and $ 4,296,335 ceded	4,296,335	3,972,654
	9.4 Interest Maintenance Reserve		0
10.	Commissions to agents due or accrued-life and annuity contracts $ 571,211 , accident and health $ .... and deposit-type contract funds $	571,211	1,393,082
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	7,167	11,391,580
13.	Transfers to Separate Accounts due or accrued (net) (including $ 12,490,018 accrued for expense allowances recognized in reserves, net of reinsured allowances)	9,549,211	9,417,138
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,418,481	3,940,383
15.1	Current federal and foreign income taxes, including $ (35,093) on realized capital gains (losses)	62,394,746	38,198,249
15.2	Net deferred tax liability		
16.	Unearned investment income	601,435	514,768
17.	Amounts withheld or retained by reporting entity as agent or trustee		
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated	30,560,666	65,783,357
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 115,059,400 and interest thereon $	115,059,400	
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	543,084,774	506,502,173
	24.02 Reinsurance in unauthorized and certified ($ ....) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	21,634,231	33,888,359
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	0	3,834,108
	24.09 Payable for securities	145,147,342	8,102,638
	24.10 Payable for securities lending	377,137,908	542,556,944
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	11,729,956	10,457,120
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	27,560,714,921	26,930,793,592
27.	From Separate Accounts Statement	2,210,750,724	2,067,455,183
28.	Total liabilities (Lines 26 and 27)	29,771,465,645	28,998,248,775
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	1,672,408,045	1,672,408,064
34.	Aggregate write-ins for special surplus funds	18,495,730	17,267,021
35.	Unassigned funds (surplus)	165,499,298	247,988,319
36.	Less treasury stock, at cost:		
	36.1 .... shares common (value included in Line 29 $ ....)		
	36.2 .... shares preferred (value included in Line 30 $ ....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ .... in Separate Accounts Statement)	1,856,403,073	1,937,663,404
38.	Totals of Lines 29, 30 and 37	1,858,903,073	1,940,163,404
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	31,630,368,718	30,938,412,179
	DETAILS OF WRITE-INS		
2501.	Uncashed drafts and checks pending escheatment to the state	5,038,602	3,106,097
2502.	Deferred fee income	3,461,930	2,083,935
2503.	Contingent liability reserve	2,529,753	2,529,753
2598.	Summary of remaining write-ins for Line 25 from overflow page	699,671	2,737,335
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	11,729,956	10,457,120
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.	Admitted Disallowed IMR	18,495,730	17,267,021
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	18,495,730	17,267,021

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	1,162,045,252	1,599,706,957	7,007,772,686
2.	Considerations for supplementary contracts with life contingencies	115,609		196,334
3.	Net investment income	370,685,663	269,873,677	1,245,746,754
4.	Amortization of Interest Maintenance Reserve (IMR)	(2,843,168)	(464,110)	(6,567,455)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded			0
7.	Reserve adjustments on reinsurance ceded			0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	265,540	213,339	854,563
	8.2 Charges and fees for deposit-type contracts	294	336	1,319
	8.3 Aggregate write-ins for miscellaneous income	674,098	560,611	1,992,220
9.	Totals (Lines 1 to 8.3)	1,530,943,288	1,869,890,810	8,249,996,421
10.	Death benefits	35,713,583	37,524,335	124,137,824
11.	Matured endowments (excluding guaranteed annual pure endowments)	453,602	680,844	2,504,030
12.	Annuity benefits	167,294,493	140,952,611	589,551,362
13.	Disability benefits and benefits under accident and health contracts	399,455	434,809	1,669,230
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	551,373,237	612,637,666	2,276,959,649
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	22,142,489	17,071,152	84,693,087
18.	Payments on supplementary contracts with life contingencies	639,286	848,687	2,798,060
19.	Increase in aggregate reserves for life and accident and health contracts	502,773,825	811,310,644	4,183,815,509
20.	Totals (Lines 10 to 19)	1,280,789,970	1,621,460,748	7,266,128,751
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	27,717,623	32,235,683	152,989,856
22.	Commissions and expense allowances on reinsurance assumed			0
23.	General insurance expenses and fraternal expenses	29,323,254	27,894,733	134,941,455
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,268,818	7,090,220	22,343,959
25.	Increase in loading on deferred and uncollected premiums	1,347,782	(163,744)	172,727
26.	Net transfers to or (from) Separate Accounts net of reinsurance	95,566,989	140,558,800	570,569,741
27.	Aggregate write-ins for deductions	7,317,084	6,418,281	31,472,495
28.	Totals (Lines 20 to 27)	1,446,331,520	1,835,494,721	8,178,618,984
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	84,611,768	34,396,089	71,377,437
30.	Dividends to policyholders and refunds to members			0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	84,611,768	34,396,089	71,377,437
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	22,963,359	23,938,671	112,755,516
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	61,648,409	10,457,418	(41,378,079)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,315,535 (excluding taxes of $ (1,082,397) transferred to the IMR)	10,657,450	4,177,208	(21,226,640)
35.	Net income (Line 33 plus Line 34)	72,305,859	14,634,626	(62,604,719)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,940,163,404	1,777,222,781	1,777,222,781
37.	Net income (Line 35)	72,305,859	14,634,626	(62,604,719)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 11,181,873	52,675,645	11,909,749	128,280,406
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	10,682,797	14,626,282	112,298,483
41.	Change in nonadmitted assets	(25,342,031)	(5,007,229)	(197,782)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			(1,286,945)
44.	Change in asset valuation reserve	(36,582,601)	(27,600,758)	(138,548,820)
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in		0	275,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders	(155,000,000)	(150,000,000)	(150,000,000)
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(81,260,331)	(141,437,330)	162,940,623
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,858,903,073	1,635,785,451	1,940,163,404
	DETAILS OF WRITE-INS			
08.301.	Company Owned Life Insurance	587,102	560,015	1,872,935
08.302.	Miscellaneous Income	86,996	596	119,285
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	674,098	560,611	1,992,220
2701.	Securities Lending Interest Expense	6,801,938	5,917,235	26,951,175
2702.	Pension Expense	512,915	497,462	1,989,849
2703.	Change in Contingent Liability Reserve	0	0	2,529,753
2798.	Summary of remaining write-ins for Line 27 from overflow page	2,231	3,584	1,718
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	7,317,084	6,418,281	31,472,495
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	1,162,331,316	1,599,427,196	7,009,479,639
2.	Net investment income	355,924,947	263,452,686	1,201,965,204
3.	Miscellaneous income	352,831	214,271	975,167
4.	Total (Lines 1 to 3)	1,518,609,094	1,863,094,153	8,212,420,010
5.	Benefit and loss related payments	779,617,881	808,957,647	3,087,131,695
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	95,434,916	104,000,593	552,630,306
7.	Commissions, expenses paid and aggregate write-ins for deductions	83,412,303	76,926,887	329,485,113
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	0	0	75,084,816
10.	Total (Lines 5 through 9)	958,465,100	989,885,127	4,044,331,930
11.	Net cash from operations (Line 4 minus Line 10)	560,143,994	873,209,026	4,168,088,080
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	910,051,954	812,362,839	2,647,335,247
	12.2 Stocks	28,605,806	15,060,193	77,691,622
	12.3 Mortgage loans	20,393,427	18,782,626	250,298,438
	12.4 Real estate	0	0	0
	12.5 Other invested assets	8,508,784	3,014,606	20,217,029
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(4,345)	1,023,139	1,087,746
	12.7 Miscellaneous proceeds	201,742,445	159,961,323	4,150,923
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,169,298,071	1,010,204,726	3,000,781,005
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,433,926,022	1,910,101,454	6,248,001,410
	13.2 Stocks	62,356,855	19,441,541	149,573,832
	13.3 Mortgage loans	223,067,016	234,994,554	1,330,214,924
	13.4 Real estate	0	0	0
	13.5 Other invested assets	8,522,642	23,381,803	63,588,258
	13.6 Miscellaneous applications	22,747,089	5,507,272	21,729,594
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,750,619,624	2,193,426,624	7,813,108,018
14.	Net increase (or decrease) in contract loans and premium notes	(393,922)	(334,790)	(912,201)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(580,927,631)	(1,182,887,108)	(4,811,414,812)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	(19)	0	225,000,000
	16.3 Borrowed funds	115,059,400	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	44,882,134	6,185,194	284,650,395
	16.5 Dividends to stockholders	155,000,000	150,000,000	150,000,000
	16.6 Other cash provided (applied)	(210,002,735)	123,099,571	105,536,860
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(205,061,220)	(20,715,235)	465,187,255
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(225,844,857)	(330,393,317)	(178,139,477)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	345,190,575	523,330,053	523,330,053
	19.2 End of period (Line 18 plus Line 19.1)	119,345,718	192,936,736	345,190,575

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

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	55,949,636	53,121,748	215,726,779
2.	Group life	52,922,316	0	0
3.	Individual annuities	1,039,099,180	1,455,125,300	6,177,156,817
4.	Group annuities	22,544,908	99,891,198	648,219,135
5.	Accident & health	0	0	0
6.	Fraternal	0		0
7.	Other lines of business	0	0	0
8.	Subtotal (Lines 1 through 7)	1,170,516,040	1,608,138,246	7,041,102,731
9.	Deposit-type contracts	4,358,363,514	2,777,335,986	11,091,360,289
10.	Total (Lines 8 and 9)	5,528,879,554	4,385,474,232	18,132,463,020

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2024	2023
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	72,305,859	(62,604,719)
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	72,305,859	(62,604,719)
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,858,903,073	1,940,163,404
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	1,858,903,073	1,940,163,404

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

No Change.

C. Accounting Policy

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

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

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

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2024.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the period ended March 31, 2024, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The Company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the period ended March 31, 2024, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
Total	XXX	XXX	—	XXX	XXX	XXX

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2024:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	9,651,033
2. 12 Months or Longer	490,568,786
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	1,017,974,573
2. 12 Months or Longer	5,990,591,899

(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 $382.2 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	264,523	—	264,523

* 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.

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

11. Debt.

B. FHLB (Federal Home Loan Bank) Agreements.

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as $4,800.0 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	81,018,248	81,018,248	—
(d) Excess Stock	53	53	—
(e) Aggregate Total (a+b+c+d)	101,018,301	101,018,301	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	4,800,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	20,000,000	20,000,000	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	74,137,154	74,137,154	—
(d) Excess Stock	586,747	586,747	—
(e) Aggregate Total (a+b+c+d)	94,723,901	94,723,901	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	4,180,000,000	XXX	XXX

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

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

			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)	5,105,747,179	5,340,244,394	1,804,345,500
2. Current Year General Account Total Collateral Pledged	5,105,747,179	5,340,244,394	1,804,345,500
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	3,761,455,128	3,949,496,657	1,654,932,300

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

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	5,063,626,283	5,340,547,370	1,589,731,900
2. Current Year General Account Maximum Collateral Pledged	5,063,626,283	5,340,547,370	1,589,731,900
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	3,739,242,526	4,074,641,563	1,613,290,400

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	115,059,400	115,059,400	—	XXX
(b) Funding Agreements	1,689,286,100	1,689,286,100	—	1,691,971,937
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,804,345,500	1,804,345,500	—	1,691,971,937
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	1,654,932,300	1,654,932,300	—	1,659,965,887
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,654,932,300	1,654,932,300	—	1,659,965,887

b. Maximum Amount During Reporting Period (Current Year)

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

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

c. FHLB - Prepayment Obligations

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

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

a. Defined Benefit Plan

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

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

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

I. The Company has $18.5 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	$ 1,940,163,404	XX
Less:		
(2) Admitted Positive Goodwill	$ —	XX
(3) Admitted EDP Equipment & Operating System Software	$ —	XX
(4) Admitted Net Deferred Taxes	$ 265,225,401	XX
(5) Recognized Disallowed IMR General Account	$ 17,267,021	XX
(6) Recognized Disallowed IMR Separate Account	$ —	XX
(7) Adjusted Capital and Surplus (Line 1-2-3-4-5-6)	$ 1,657,670,982	XX
(8) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 7*10%])	$ 165,767,098	XX
(9) Current Period Disallowed IMR Recognized in General Account	XX	$ 18,495,730
(10) Current Period Disallowed IMR Recognized in Separate Account	XX	$ —
(11) Current Period Admitted Disallowed IMR Recognized as a % of Prior Period Adjusted Capital and Surplus ((Line 9+Line 10)/Line 7)	XX	1.1 %

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

15. Leases. No Change.

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

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

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

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2024

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Bank loans	—	248,100	—	—	248,100
Bonds: CMBS	—	6,976,217	—	—	6,976,217
Bonds: RMBS	—	504,735	—	—	504,735
Bonds: Exchange traded funds	6,953,850	—	—	—	6,953,850
Common stock: Unaffiliated	1,089,295,308	—	341,945	—	1,089,637,253
Common stock: Mutual funds	114,340,400	—	—	—	114,340,400
Preferred stock	—	33,374,546	—	—	33,374,546
Other invested assets: Residual tranche, fixed income	—	—	9,467,186	—	9,467,186
Derivative assets: Interest rate swaps	—	264,523	—	—	264,523
Separate account assets *	41,125,274	81,410,250	—	—	122,535,524
Total assets at fair value	1,251,714,832	122,778,371	9,809,131	—	1,384,302,334

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

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy

Quarter Ended at 03/31/2024

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

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

(4) Investments in Level 2 include bank loans and below investment grade commercial and residential mortgage-backed securities initially rated NAIC 6. The Company determined fair value as of the balance sheet date through the use of third-party pricing services utilizing market observable inputs.

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

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

Derivative investments included in Level 2 consist of interest rate swaps. 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	20,984,068,904	21,819,532,193	60,798,981	19,875,482,028	1,047,787,895	—	—
Common stock: Unaffiliated**	1,190,655,553	1,190,655,553	1,190,313,608	—	341,945	—	—
Common stock: Mutual funds	114,340,400	114,340,400	114,340,400	—	—	—	
Preferred stock	33,374,546	33,374,546	—	33,374,546	—	—	—
Mortgage loans	4,876,417,380	5,042,835,780	—	—	4,876,417,380	—	—
Cash, cash equivalents, & short-term investments	119,341,595	119,345,717	119,341,595	—	—	—	—
Other invested assets: Surplus notes	46,293,021	46,709,217	—	46,293,021	—	—	—
Other invested assets: Residual tranche, fixed income	24,174,767	24,174,767	—	—	24,174,767	—	—
Securities lending reinvested collateral assets	679,573	679,573	679,573	—	—	—	—
Derivative assets	264,523	264,523	—	264,523	—	—	—
Separate account assets	2,166,994,230	2,210,750,724	81,165,967	2,047,704,527	38,123,736	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(17,086,798,360)	(17,660,550,303)	—	—	(17,086,798,360)	—	—
Cash collateral payable	(635,547)	(635,547)	—	(635,547)	—	—	—
Separate account liabilities *	(2,005,585,882)	(2,077,478,441)	—	—	(2,005,585,882)	—	—
Securities lending liability	(377,137,908)	(377,137,908)	—	(377,137,908)	—	—	—

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

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

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

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

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

Mortgage Loans

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

Derivative Instruments

The fair value of the interest rate swaps 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. 12/31/2022

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/12/2024

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ......$ 106,361,582

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 72,200,000	$ 34,800,000
14.22 Preferred Stock	$ 0	$
14.23 Common Stock	$ 289,047,328	$ 326,063,887
14.24 Short-Term Investments	$ 0	$
14.25 Mortgage Loans on Real Estate	$ 0	$
14.26 All Other	$ 304,030,836	$ 286,504,560
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 665,278,164	$ 647,368,447
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ...... $ 382,172,172

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ...... $ 381,978,528

16.3 Total payable for securities lending reported on the liability page. ...... $ 377,137,908

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	$ 71,274,136
	1.13 Commercial Mortgages	$ 4,924,839,324
	1.14 Total Mortgages in Good Standing	$ 4,996,113,460
	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	$ 17,090,111
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 17,090,111
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$ 29,632,208
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 29,632,208
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 5,042,835,779
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	148,749	10,862,245			11,010,994	0
2. Alaska	AK	L	16,569	3,727,396			3,743,965	0
3. Arizona	AZ	L	502,118	23,552,635			24,054,753	0
4. Arkansas	AR	L	66,815	4,311,164			4,377,979	0
5. California	CA	L	3,749,698	161,888,628			165,638,326	1,254,146
6. Colorado	CO	L	244,644	23,363,513			23,608,157	302,561
7. Connecticut	CT	L	33,796	19,654,012			19,687,808	1,639,747
8. Delaware	DE	L	97,771	5,816,061			5,913,832	0
9. District of Columbia	DC	L	24,980	1,769,468			1,794,448	124,000
10. Florida	FL	L	2,176,449	69,109,537			71,285,986	1,329,392
11. Georgia	GA	L	799,751	25,317,153			26,116,904	1,051,852
12. Hawaii	HI	L	131,613	3,479,601			3,611,214	0
13. Idaho	ID	L	11,577	7,949,240			7,960,817	0
14. Illinois	IL	L	2,675,665	38,940,972			41,616,637	1,474,018
15. Indiana	IN	L	3,398,193	16,880,788			20,278,981	515,242
16. Iowa	IA	L	38,932	6,650,733			6,689,665	0
17. Kansas	KS	L	170,970	4,814,531			4,985,501	0
18. Kentucky	KY	L	2,344,177	11,682,049			14,026,226	0
19. Louisiana	LA	L	1,039,074	8,011,406			9,050,480	0
20. Maine	ME	L	5,547	12,255,657			12,261,204	346,916
21. Maryland	MD	L	728,834	22,059,686			22,788,520	366,864
22. Massachusetts	MA	L	706,780	59,658,753			60,365,533	3,348,457
23. Michigan	MI	L	2,191,829	32,833,915			35,025,744	1,613,196
24. Minnesota	MN	L	924,632	23,367,080			24,291,712	931,368
25. Mississippi	MS	L	279,561	3,714,860			3,994,421	0
26. Missouri	MO	L	724,372	13,549,857			14,274,229	516,815
27. Montana	MT	L	8,581	4,040,903			4,049,484	0
28. Nebraska	NE	L	15,607	2,484,940			2,500,547	0
29. Nevada	NV	L	264,377	8,180,736			8,445,113	0
30. New Hampshire	NH	L	8,976	12,996,826			13,005,802	428,405
31. New Jersey	NJ	L	974,362	41,344,995			42,319,357	884,040
32. New Mexico	NM	L	15,321	6,852,525			6,867,846	177,539
33. New York	NY	N	40,032	233,604			273,636	0
34. North Carolina	NC	L	4,093,315	30,486,885			34,580,200	633,134
35. North Dakota	ND	L	5,920	1,390,605			1,396,525	0
36. Ohio	OH	L	66,965,479	43,509,840			110,475,319	4,331,447,700
37. Oklahoma	OK	L	340,500	6,284,958			6,625,458	0
38. Oregon	OR	L	37,137	16,304,594			16,341,731	100,000
39. Pennsylvania	PA	L	8,024,238	46,575,062			54,599,300	140,549
40. Rhode Island	RI	L	5,634	2,613,473			2,619,107	0
41. South Carolina	SC	L	775,979	18,439,628			19,215,607	1,280,970
42. South Dakota	SD	L	6,670	2,936,385			2,943,055	475,767
43. Tennessee	TN	L	951,326	14,189,355			15,140,681	366,452
44. Texas	TX	L	1,206,848	96,968,162			98,175,010	3,887,395
45. Utah	UT	L	31,214	11,023,672			11,054,886	190,880
46. Vermont	VT	L	2,522	2,289,267			2,291,789	652,003
47. Virginia	VA	L	238,233	22,471,109			22,709,342	775,126
48. Washington	WA	L	135,527	32,065,312			32,200,839	727,893
49. West Virginia	WV	L	718,474	7,530,795			8,249,269	250,000
50. Wisconsin	WI	L	346,353	12,873,847			13,220,200	1,131,087
51. Wyoming	WY	L	4,864	2,335,350			2,340,214	0
52. American Samoa	AS	N	0	0			0	
53. Guam	GU	L	464	0	0		464	
54. Puerto Rico	PR	N	1,193	0	0		1,193	
55. U.S. Virgin Islands	VI	N	(21)	0	0		(21)	
56. Northern Mariana Islands	MP	N	0	0			0	
57. Canada	CAN	N	209	0	0		209	
58. Aggregate Other Aliens	OT	XXX	9,766	320	0	0	10,086	0
59. Subtotal		XXX	108,462,196	1,061,644,088	0	0	1,170,106,284	4,358,363,514
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	409,756	0	0		409,756	
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	108,871,952	1,061,644,088	0	0	1,170,516,040	4,358,363,514
96. Plus Reinsurance Assumed		XXX					0	
97 Totals (All Business)		XXX	108,871,952	1,061,644,088	0	0	1,170,516,040	4,358,363,514
98. Less Reinsurance Ceded		XXX	6,271,948	1,694,371	0		7,966,319	
99. Totals (All Business) less Reinsurance Ceded		XXX	102,600,004	1,059,949,717	0	0	1,162,549,721	4,358,363,514
DETAILS OF WRITE-INS								
58001. MEX Mexico		XXX	780	0	0		780	
58002. ZZZ Other Alien		XXX	8,986	320	0		9,306	
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	9,766	320	0	0	10,086	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	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	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	23.110	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3176470				EQT Exeter Industrial Core Plus Fund IV	PA	NIA	Western-Southern Life Assurance Co	Ownership	1.200	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3176470				EQT Exeter Industrial Core Plus Fund IV	PA	NIA	Integrity Life Insurance Co	Ownership	1.700	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3176470				EQT Exeter Industrial Core Plus Fund IV	PA	NIA	The Western and Southern Life Insurance Co	Ownership	0.200	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-3599326				ERG-CP FM Portfolio JV, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	41.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-0486096				ERG-CP MN 6-Pack JV, LLC	MN	NIA	WS Real Estate Holdings LLC	Ownership	41.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-3728576				ERG-CP MN7 Last Mile JV, LLC	MN	NIA	The Western and Southern Life Insurance Co	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	86-3736212				Etowah Joint Venture Partners, LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-5482199				Fabric Technologies, Inc.	NY	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-3668056				Flats Springhurst Inv Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-0815943				Forest Parkway Atlanta Venture, LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Insurance Co	Ownership	37.050	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	Integrity Life Insurance Co	Ownership	4.180	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	52-2206044				Fort Washington Capital Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0837	Western-Southern Group	00003	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	Integrity Life Insurance Co	Ownership	16.310	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00001	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	8.160	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00002	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	21.270	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	99.990	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	31.860	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	6.120	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	6.120	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	1.630	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	41.390	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-0116330				Fort Washington High Yield Invt LLC II	OH	NIA	The Western and Southern Life Insurance Co	Ownership	11.780	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	4.200	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	95.800	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	44.420	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B-LP	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1997777				Fort Washington PE Invest IX-K	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX-LP	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	2.680	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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	87-3834210				Fort Washington PE Invest SM II	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3834210				Fort Washington PE Invest SM II	OH	NIA	The Western and Southern Life Insurance Co	Ownership	26.250	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3815473				Fort Washington PE Invest SM II-B-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3815473				Fort Washington PE Invest SM II-B-LP	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3835610				Fort Washington PE Invest SM II-K	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	42.110	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	FWPEI VI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	28.760	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	FWPEI VII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	28.790	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B-LP	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII-LP	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	25.250	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1023433				Fort Washington PE Invest X-B-LP	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1023433				Fort Washington PE Invest X-B-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3859143				Fort Washington PE Invest XI	OH	NIA	FWPEI XI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3859143				Fort Washington PE Invest XI	OH	NIA	The Western and Southern Life Insurance Co	Ownership	16.360	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3816231				Fort Washington PE Invest XI-B-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3816231				Fort Washington PE Invest XI-B-LP	OH	NIA	FWPEI XI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3859775				Fort Washington PE Invest XI-K	OH	NIA	FWPEI XI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1005851				Fort Washington PE Invest X-LP	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1005851				Fort Washington PE Invest X-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	3.890	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1036934				Fort Washington PE Invest X-S	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	87.620	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	89.590	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	6.700	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	FWPEO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.630	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	FWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	2.200	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	FWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1483379				Fort Washington PE Opp Fund IV, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1483379				Fort Washington PE Opp Fund IV, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	3.020	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0837	Western-Southern Group	00001	85-1521520				Fort Washington PE Opp Fund IV-K, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3815473				Fort Washington PE Small Market II L.P.	OH	NIA	FWPEI SM II GP, LLC	Ownership	2.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3815473				Fort Washington PE Small Market II L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	26.430	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3834210				Fort Washington PE Small Market II-B L.P.	OH	NIA	FWPEI SM II GP, LLC	Ownership	2.240	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3834210				Fort Washington PE Small Market II-B L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	97.760	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-2353885				Fourth and Pike Apartments, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1698272				FWPEI IX GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-1225842				FWPEI Mauna Kea GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3616440				FWPEI SM II GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4844372				FWPEI V GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073669				FWPEI VI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321253				FWPEI VII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-3584733				FWPEI VIII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-0980611				FWPEI X GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3656912				FWPEI XI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806561				FWPEO II GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-2895522				FWPEO III GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1463366				FWPEO IV GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1415079				GDR Capital, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	32.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	43-2081325				Gerber Life Agency, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	70939	13-2611847				Gerber Life Insurance Company	NY	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1277121				Hambright Road Apartments Venture, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3437673.				Hampton Roads Oz Fund	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-4269012				Henley Residences Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	47.270	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	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	

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	83-3004899				Lennox Zionsville Inv. Holdings,LLC	IN	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2123483				LLIA, Inc.	OH	NIA	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-4499681				Manchester Semmes OZ Fund II, LLC	AL	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-4582162				Manchester Semmes Oz Fund, LLC	VA	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-1271007				Mauna Kea Taft-Hartley Partners (ERISA), L.P.	OH	NIA	FWPEI Mauna Kea GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2984546				Nashville Hotel JV LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-2515872				Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2122016				Piney Plains Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western and Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1507720				Price Willis Lodging Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3614873				Raleigh Hotel Holding Co., LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3851930				Rancho Presidio Land Partners,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Insurance Co	Ownership	99.990	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2173335				RealTerm Logistics Fund IV, LP	MD	NIA	The Western and Southern Life Insurance Co	Ownership	2.900	Western & Southern Mutual Holding Co		
0836	Western-Southern Group	00000	82-2188516				Revel Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-0812652				River Hollow Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-3268963				River Reserve Property Paratners, LLC	WI	NIA	The Western and Southern Life Insurance Co	Ownership	27.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2295656				Sixth and Saratoga NW, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-3712148				South Orange Kissimmee	FL	NIA	WS Real Estate Holdings LLC	Ownership	52.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Insurance Co	Ownership	62.720	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-1867642				SW Link Phase I Development, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	46.770	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2045113				TA Dakota Land Partners, LLC	WA	NIA	WS Real Estate Holdings LLC	Ownership	62.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1386297				TA Four Lakes Land Partners, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-4406810				TA Loretto Land Partners, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2894738				TA Sawmill Land Partners, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	62.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2672383				Tamiami Senior Inv. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3631372				The Cincinnati Equity Fund III, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.580	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	65242	35-0457540				The Lafayette Life Insurance Co	OH	IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Insurance Co	OH	UDP	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0836	Western-Southern Group	00000	83-3418626				Timacuan Apt. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-4901861				Timberlake JV, LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors, Inc.	OH	DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1225804				Touchstone Core Municipal Bond Fund Institution	MA	NIA	The Western and Southern Life Insurance Co	Ownership	37.900	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	88-0849312				Touchstone Divindend Select ETF	DE	NIA	The Western and Southern Life Insurance Co	Ownership	90.900	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	31-1710355				Touchstone High Yield-Inst	DE	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc.	NE	DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-3352864				Touchstone Securitized Income ETF	DE	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	26-1450709				Touchstone Touchstone Snds Intl GR-R6	DE	NIA	The Western and Southern Life Insurance Co	Ownership	42.000	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	88-0864368				Touchstone US Large CAP Focused ETF	DE	NIA	The Western and Southern Life Insurance Co	Ownership	95.200	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	88-3090843				Town Madison Holdings, LLC	AL	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1339411				TruAmerica Workforce Housing Fund II-A, LP	FL	NIA	Western-Southern Life Assurance Co	Ownership	6.300	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3894041				TruAmerica Workforce Housing Fund LP	FL	NIA	The Western and Southern Life Insurance Co	Ownership	11.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	29.630	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	WS Real Estate Holdings LLC	Ownership	99.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	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	

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.

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Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Payable for Collateral on Derivatives	635,547	2,660,000
2505. Interest Payable - Policy and Contract Funds	64,124	77,335
2597. Summary of remaining write-ins for Line 25 from overflow page	699,671	2,737,335

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Miscellaneous Expense	2,231	3,584	1,718
2797. Summary of remaining write-ins for Line 27 from overflow page	2,231	3,584	1,718

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	4,839,834,382	3,760,559,228
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	127,509,170	1,152,249,949
	2.2 Additional investment made after acquisition	95,557,846	177,964,975
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	537,518	2,761,495
5.	Unrealized valuation increase/(decrease)		0
6.	Total gain (loss) on disposals	(177,389)	(3,303,443)
7.	Deduct amounts received on disposals	20,393,427	250,298,438
8.	Deduct amortization of premium and mortgage interest points and commitment fees	32,311	99,384
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,042,835,789	4,839,834,382
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	5,042,835,789	4,839,834,382
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	5,042,835,789	4,839,834,382

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	540,724,943	468,656,612
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		13,214,242
	2.2 Additional investment made after acquisition	8,522,642	50,374,016
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	102	649
5.	Unrealized valuation increase/(decrease)	(16,595,837)	28,859,190
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	8,508,784	20,217,029
8.	Deduct amortization of premium and depreciation	25,604	101,060
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		61,677
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	524,117,462	540,724,943
12.	Deduct total nonadmitted amounts	5,025,500	5,025,500
13.	Statement value at end of current period (Line 11 minus Line 12)	519,091,962	535,699,443

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	22,717,886,684	18,925,651,898
2.	Cost of bonds and stocks acquired	1,496,282,877	6,547,575,242
3.	Accrual of discount	24,423,357	77,043,480
4.	Unrealized valuation increase/(decrease)	84,562,788	147,088,466
5.	Total gain (loss) on disposals	10,708,394	(25,214,377)
6.	Deduct consideration for bonds and stocks disposed of	938,701,563	2,820,951,312
7.	Deduct amortization of premium	25,580,109	103,948,734
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	25,282,422
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	43,803	(4,075,557)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	23,369,626,231	22,717,886,684
12.	Deduct total nonadmitted amounts	208,844,015	197,681,197
13.	Statement value at end of current period (Line 11 minus Line 12)	23,160,782,216	22,520,205,487

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	12,572,927,770	1,010,642,293	789,123,732	(76,551,375)	12,717,894,956			12,572,927,770
2. NAIC 2 (a)	6,802,637,296	3,994,373,568	3,912,065,328	105,074,507	6,990,020,043			6,802,637,296
3. NAIC 3 (a)	1,396,621,909	47,210,366	38,110,996	(38,142,488)	1,367,578,791			1,396,621,909
4. NAIC 4 (a)	628,116,485	26,641,854	40,369,973	(969,336)	613,419,030			628,116,485
5. NAIC 5 (a)	109,983,401	74,534,138	4,495,758	9,192,028	189,213,809			109,983,401
6. NAIC 6 (a)	10,782,975	38,778	1,978,197	(1,081,665)	7,761,891			10,782,975
7. Total Bonds	21,521,069,836	5,153,440,997	4,786,143,984	(2,478,329)	21,885,888,520	0	0	21,521,069,836
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0			0
9. NAIC 2	32,189,147	0	0	1,183,934	33,373,081			32,189,147
10. NAIC 3	0	0	0	0	0			0
11. NAIC 4	0	0	0	0	0			0
12. NAIC 5	0	0	0	0	0			0
13. NAIC 6	3,296	0	0	(1,831)	1,465			3,296
14. Total Preferred Stock	32,192,443	0	0	1,182,103	33,374,546	0	0	32,192,443
15. Total Bonds and Preferred Stock	21,553,262,279	5,153,440,997	4,786,143,984	(1,296,226)	21,919,263,066	0	0	21,553,262,279

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

NAIC 1 $ 13,991,678 ; NAIC 2 $ 52,364,650 ; 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		XXX			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	28,749,998
2. Cost of short-term investments acquired	0	46,125,471
3. Accrual of discount	0	0
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	0	74,875,469
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	1,194,487
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	(929,961)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(2,650,586)
6.	Considerations received/(paid) on terminations	(2,650,586)
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)	264,526
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	264,526

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	264,523	
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)		264,523
4.	Part D, Section 1, Column 6	264,523	
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	264,523	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		264,523
10.	Part D, Section 1, Column 9	264,523	
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	4,567,006	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	4,567,006	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	278,662,392	520,047,114
2.	Cost of cash equivalents acquired	4,623,422,588	20,055,266,654
3.	Accrual of discount	0	0
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	1,116,924
6.	Deduct consideration received on disposals	4,817,939,031	20,297,768,300
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	84,145,949	278,662,392
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	84,145,949	278,662,392

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
000325352	SOUTH HOLLAND	IL		05/02/2022	4.591	0	98	161,449
000325527	BLOOMFIELD HILLS	MI		05/02/2022	3.666	0	990	405,200
000325565	Chicopee	MA		05/02/2022	4.192	0	742	288,997
000325714	BENSALEM	PA		05/02/2022	4.182	0	73	317,400
000325773	SAGINAW	MI		05/02/2022	4.071	0	601	201,735
000325880	ARLINGTON	TX		05/02/2022	3.959	0	9,337	267,064
000326337	BALL GROUND	GA		05/02/2022	5.510	0	2,070	501,346
000326579	EASLEY	SC		05/02/2022	3.938	0	357	357,374
000326584	MARENGO	IL		05/02/2022	3.799	0	458	354,317
000331294	ATTICA	IN		08/30/2023	4.597	0	9	150,000
000331367	ROCKFORD	IL		08/30/2023	8.547	0	214	113,358
000331368	MC LEANSVILLE	NC		08/30/2023	5.320	0	728	328,353
000331408	GREENBRIER	AR		08/30/2023	6.202	0	441	532,000
000331426	ADRIAN	MI		08/30/2023	6.200	0	22	308,000
000331431	COLLEGE PARK	MD		08/30/2023	5.584	0	1,415	416,734
000331469	AMA	LA		08/30/2023	7.281	0	103	167,695
000331473	ALBUQUERQUE	NM		08/30/2023	6.985	0	407	436,907
000331474	MCKINNEY	TX		08/30/2023	7.073	0	1,286	579,185
000331519	MOUNT CLEMENS	MI		08/30/2023	7.647	0	299	185,951
000331534	CLEVELAND	OH		08/30/2023	6.259	0	1	60,000
000331542	JACKSONVILLE	AL		08/30/2023	4.443	0	405	302,244
000331560	PORT LAVACA	TX		08/30/2023	4.993	0	201	200,000
000331594	SHREVEPORT	LA		08/30/2023	5.058	0	200	135,768
000331642	DETROIT	MI		08/30/2023	4.291	0	1	51,502
000331664	UVALDE	TX		08/30/2023	6.611	0	70	170,000
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed						0	20,528	6,992,579
000331578	SANDY	OR		08/30/2023	4.469	0	1,606	596,000
000331586	TULSA	OK		08/30/2023	4.476	0	178	142,106
0399999. Mortgages in good standing - Residential mortgages-all other						0	1,784	738,106
1263	WEST PALM BEACH	FL		10/21/2021	4.300	0	775,524	140,509,500
1264	BLOOMINGDALE	GA		03/02/2022	3.500	0	2,025,495	108,400,000
1267	ORLANDO	FL		03/21/2022	4.100	0	8,636,197	97,539,400
1279	BROOMFIELD	CO		07/26/2022	5.100	0	263,938	37,320,960
1286	SAVANNAH	GA		03/31/2022	4.200	0	7,078,734	77,512,650
1307	FORT WORTH	TX		06/03/2022	4.860	0	12,186,153	70,446,530
1308	LEBANON	TN		09/21/2023	8.071	0	922,494	64,000,000
1311	FOUNTAIN	CO		03/17/2023	8.568	0	15,096,348	81,015,000
1325	FT. MYERS	FL		08/31/2023	8.818	0	14,931,448	59,954,000
1327	CINCINNATI	OH		11/02/2023	9.071	0	8,718,748	36,120,000
1328	WELLFOR	SC		05/08/2023	9.021	515,236	15,055,388	49,468,320
1329	LEBANON	IN		04/27/2023	8.621	2,592,763	6,431,153	34,313,410
1330	IRVINE	CA		01/26/2024	6.550	82,000,000	0	141,500,000
1331	CINCINNATI	OH		01/31/2024	7.900	17,985,000	0	34,800,000
1332	EMERSON	GA		11/02/2022	8.321	2,916,171	3,005,859	42,661,320
1333	LOUISVILLE	KY		03/15/2024	6.250	21,500,000	0	34,700,000
0599999. Mortgages in good standing - Commercial mortgages-all other						127,509,170	95,127,479	1,110,261,090
0899999. Total Mortgages in good standing						127,509,170	95,149,791	1,117,991,775
1699999. Total - Restructured Mortgages						0	0	0
000325341	PARISH	NY		05/02/2022	3.957	0	2,427	141,900
000325596	GONZALES	LA		05/02/2022	4.952	0	9,340	284,936
000325598	MOBERLY	MO		05/02/2022	5.209	0	1,552	85,000
000325611	VICTORVILLE	CA		05/02/2022	5.209	0	10,818	518,661
000325802	WORCESTER	MA		05/02/2022	3.953	0	2,898	419,460
000325852	DALLAS	TX		05/02/2022	4.950	0	32	307,276

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
000326042	CAROL STREAM	IL		05/02/2022	4.197	0	13,180	202,000
000326138	SICKLERVILLE	NJ		05/02/2022	4.054	0	4,435	336,596
000326385	IDALOU	TX		05/02/2022	3.966	0	4,011	152,290
000326558	COVENTRY	RI		05/02/2022	3.938	0	9,761	558,780
000326808	TEANECK	NJ		05/02/2022	3.538	0	10,724	609,282
000331403	AUBURN	MA		08/30/2023	4.622	0	208	393,959
000331428	SNELLVILLE	GA		08/30/2023	5.018	0	11,598	506,699
000331430	RIVERDALE	GA		08/30/2023	5.880	0	7,810	252,699
000331466	WONDER LAKE	IL		08/30/2023	5.891	0	14,256	313,091
000331633	PHARR	TX		08/30/2023	5.750	0	3,618	149,107
000331682	HOUSTON	TX		08/30/2023	5.429	0	5,817	339,228
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed						0	112,485	5,570,964
2499999. Total - Mortgages with overdue interest over 90 days						0	112,485	5,570,964
000325938	LANCASTER	PA		05/02/2022	4.326	0	55,102	282,777
000326065	CARLSBAD	NM		05/02/2022	6.285	0	6,073	237,400
000326384	BRANDYWINE	MD		05/02/2022	3.940	0	19,091	616,777
000326407	ERIE	PA		05/02/2022	4.485	0	14,050	236,552
000326426	YUMA	AZ		05/02/2022	4.845	0	2,923	215,635
000326461	DETROIT	MI		05/02/2022	4.201	0	9,110	120,000
000326482	SPRINGFIELD GARDENS	NY		05/02/2022	3.941	0	125,132	547,900
000326561	SOUTHBRIDGE	MA		05/02/2022	4.065	0	17,743	284,499
000331681	BAY SHORE	NY		08/30/2023	4.560	0	46,346	474,984
2699999. Mortgages in process of foreclosure-Residential mortgages-insured or guaranteed						0	295,570	3,016,524
3299999. Total - Mortgages in the process of foreclosure						0	295,570	3,016,524
3399999 - Totals						127,509,170	95,557,846	1,126,579,263

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1151	LORTON	VA		09/28/2009		5,402,055	0	0	0	0	0		694,614	694,614			0
1166	PUYALLUP	WA		02/24/2012		10,809,434	0	0	0	0	0		263,583	263,583			0
1178	LORTON	VA		09/18/2013		5,515,369	0	0	0	0	0		63,135	63,135			0
1183	ROSEVILLE	CA		11/20/2014		2,000,330	0	0	0	0	0		34,537	34,537			0
1186	ROCKY RIVER	OH		02/10/2015		24,000,000	0	0	0	0	0		53,237	53,237			0
1188	CINCINNATI	OH		10/02/2015		18,954,544	0	0	0	0	0		110,400	110,400			0
1189	CINCINNATI	OH		10/02/2015		8,719,821	0	0	0	0	0		64,243	64,243			0
1190	CINCINNATI	OH		10/02/2015		36,247,523	0	0	0	0	0		263,912	263,912			0
1196	APEX	NC		09/21/2017		12,359,592	0	0	0	0	0		75,876	75,876			0
1197	BEL AIR	MD		12/12/2017		45,583,432	0	0	0	0	0		233,181	233,181			0
1198	NEWPORT	KY		12/19/2017		8,403,668	0	0	0	0	0		110,104	110,104			0
1199	KENNESAW	GA		03/12/2018		10,743,760	0	0	0	0	0		92,097	92,097			0
1200	KENNESAW	GA		03/12/2018		7,375,676	0	0	0	0	0		63,225	63,225			0
1201	KENNESAW	GA		03/12/2018		10,871,662	0	0	0	0	0		93,193	93,193			0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1202	LONGMONT	CO		04/19/2018		48,542,185	0	0	0	0	0		260,211	260,211			0
1206	LONGWOOD	FL		07/12/2018		34,567,761	0	0	0	0	0		161,035	161,035			0
1207	CARMEL	IN		09/10/2018		31,697,650	0	0	0	0	0		83,609	83,609			0
1209	NORTHLAKE	TX		09/18/2018		39,961,447	0	0	0	0	0		186,931	186,931			0
1210	COLUMBUS	OH		09/26/2018		54,362,139	0	0	0	0	0		268,471	268,471			0
1212	KATY	TX		12/21/2018		50,689,039	0	0	0	0	0		360,226	360,226			0
1214	CEDAR PARK	TX		04/01/2019		38,300,817	0	0	0	0	0		182,559	182,559			0
1215	SCOTTSDALE	AZ		05/14/2019		50,836,138	0	0	0	0	0		243,698	243,698			0
1216	OKLAHOMA CITY	OK		07/30/2019		25,747,350	0	0	0	0	0		129,841	129,841			0
1217	WASHINGTON	DC		08/08/2019		26,370,494	0	0	0	0	0		121,886	121,886			0
1218	LAND OLAKES	FL		08/12/2019		42,809,521	0	0	0	0	0		210,529	210,529			0
1219	CINCINNATI	OH		09/20/2019		25,361,902	0	0	0	0	0		137,785	137,785			0
1222	CALIFORNIA	MD		12/20/2019		19,205,303	0	0	0	0	0		121,520	121,520			0
1224	MURFREESBORO	TN		03/06/2020		24,184,062	0	0	0	0	0		120,988	120,988			0
1225	E. WICHITA	KS		04/16/2020		30,209,716	0	0	0	0	0		161,138	161,138			0
1227	INDIANAPOLIS	IN		06/10/2020		59,937,347	0	0	0	0	0		285,173	285,173			0
1228	FISHERS	IN		06/15/2020		43,817,979	0	0	0	0	0		207,702	207,702			0
1229	ORLANDO	FL		08/27/2020		43,271,718	0	0	0	0	0		211,448	211,448			0
1230	HUNTSVILLE	AL		09/01/2020		47,493,909	0	0	0	0	0		231,052	231,052			0
1232	LISLE	IL		10/29/2020		45,423,513	0	0	0	0	0		230,656	230,656			0
1234	BAINBRIDGE ISLAND	WA		11/04/2020		35,692,247	0	0	0	0	0		174,228	174,228			0
1235	AUSTIN	TX		11/10/2020		23,714,856	0	0	0	0	0		106,110	106,110			0
1236	AUSTIN	TX		11/10/2020		1,997,041	0	0	0	0	0		8,936	8,936			0
1237	AUSTIN	TX		11/10/2020		15,726,694	0	0	0	0	0		70,368	70,368			0
1239	SOUTH PORTLAND	ME		12/30/2020		29,336,243	0	0	0	0	0		129,603	129,603			0
1240	BRANDENTON	FL		12/30/2020		28,154,917	0	0	0	0	0		124,384	124,384			0
1241	CHARLESTON	SC		12/30/2020		26,579,817	0	0	0	0	0		117,426	117,426			0
1243	ELLETTSVILLE	IN		04/15/2021		33,491,267	0	0	0	0	0		221,132	221,132			0
1244	CENTERVILLE	OH		03/29/2021		41,669,390	0	0	0	0	0		213,376	213,376			0
1245	CLARKSVILLES	TN		04/13/2021		30,598,872	0	0	0	0	0		152,779	152,779			0
1248	APEX	NC		07/15/2021		3,836,716	0	0	0	0	0		18,461	18,461			0
1249	STERLING	VA		07/21/2021		40,209,282	0	0	0	0	0		201,793	201,793			0
1259	RAYMORE	MO		12/14/2021		44,000,000	0	0	0	0	0		265,088	265,088			0
1271	SAN JOSE	CA		05/05/2022		33,418,825	0	0	0	0	0		464,670	464,670			0
1280	PHOENIX	AZ		07/27/2022		49,069,660	0	0	0	0	0		196,395	196,395			0
1284	RENO	NV		08/12/2022		59,336,429	0	0	0	0	0		241,193	241,193			0
1296	PITTSBURGH	PA		05/11/2023		35,738,194	0	0	0	0	0		134,474	134,474			0
1300	WARRENSVILLE HEIGHTS	OH		07/25/2023		15,186,032	0	0	0	0	0		36,742	36,742			0
1301	CARMEL	IN		07/25/2023		25,867,292	0	0	0	0	0		62,586	62,586			0
1302	PITTSBURGH	PA		07/25/2023		23,204,703	0	0	0	0	0		56,144	56,144			0
1310	ROCHESTER	MI		11/29/2023		34,000,000	0	0	0	0	0		83,603	83,603			0
1331	CINCINNATI	OH		01/31/2024		0	0	0	0	0	0		19,221	19,221			0
9136	MASON	OH		11/12/2021		29,254,445	0	(24,846)	0	0	(24,846)		139,286	139,286			0
000325639	CARSONVILLE	MI		05/02/2022		560	0	17	0	0	17	0	577	577	0	0	0
000325840	ROUND ROCK	TX		05/02/2022		2,950	0	90	0	0	90	0	3,040	3,040	0	0	0
000326631	KATY	TX		05/02/2022		1,700	0	52	0	0	52	0	1,752	1,752	0	0	0
000326035	UNION	NJ		05/02/2022		1,744	0	53	0	0	53	0	1,798	1,798	0	0	0
000326715	WEST ALEXANDRIA	OH		05/02/2022		1,490	0	46	0	0	46	0	1,536	1,536	0	0	0
000325867	RUTHER GLEN	VA		05/02/2022		4,731	0	145	0	0	145	0	4,876	4,876	0	0	0
000325625	REDFORD	MI		05/02/2022		250	0	7	0	0	7	0	257	257	0	0	0
000326403	OAK PARK	IL		05/02/2022		374	0	11	0	0	11	0	386	386	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
000325853	ANDREWS	TX		05/02/2022		1,197	0	37	0	0	37	0	1,234	1,234	0	0	0
000326492	EASLEY	SC		05/02/2022		397	0	12	0	0	12	0	410	409	0	0	0
000325499	WICHITA	KS		05/02/2022		1,009	0	31	0	0	31	0	1,040	1,040	0	0	0
000325708	PHILADELPHIA	PA		05/02/2022		334	0	10	0	0	10	0	345	345	0	0	0
000326632	NAUGATUCK	CT		05/02/2022		1,053	0	32	0	0	32	0	1,085	1,085	0	0	0
000326700	BARBOURSVILLE	WV		05/02/2022		817	0	25	0	0	25	0	842	842	0	0	0
000326402	HANOVER	IN		05/02/2022		625	0	19	0	0	19	0	644	644	0	0	0
000325938	LANCASTER	PA		05/02/2022		42	0	1	0	0	1	0	43	43	0	0	0
000326048	SPRINGDALE	MD		05/02/2022		2,846	0	87	0	0	87	0	2,933	2,933	0	0	0
000326416	SAGAMORE	PA		05/02/2022		385	0	12	0	0	12	0	397	397	0	0	0
000325300	JOLIET	IL		05/02/2022		225	0	7	0	0	7	0	231	231	0	0	0
000326021	DAYTONA BEACH	FL		05/02/2022		656	0	20	0	0	20	0	676	676	0	0	0
000325854	WILLIAMSTOWN	KY		05/02/2022		514	0	16	0	0	16	0	530	530	0	0	0
000326331	POUGHQUAG	NY		05/02/2022		1,007	0	31	0	0	31	0	1,038	1,038	0	0	0
000325637	MESA	AZ		05/02/2022		1,625	0	43	0	0	43	0	1,668	1,668	0	0	0
000325921	CANTON	OH		05/02/2022		300	0	9	0	0	9	0	309	309	0	0	0
000325865	SOUTH BEND	IN		05/02/2022		608	0	19	0	0	19	0	626	626	0	0	0
000326047	TOWNSHIP OF DEPTFORD	NJ		05/02/2022		861	0	25	0	0	25	0	886	886	0	0	0
000325636	BURGETTSTOWN	PA		05/02/2022		432	0	13	0	0	13	0	445	445	0	0	0
000326359	PASCO	WA		05/02/2022		6,170	0	189	0	0	189	0	6,359	6,359	0	0	0
000325326	MONTPELIER	ID		05/02/2022		1,112	0	34	0	0	34	0	1,146	1,146	0	0	0
000325638	CHICAGO	IL		05/02/2022		1,938	0	51	0	0	51	0	1,989	1,989	0	0	0
000325498	COLUMBUS	OH		05/02/2022		859	0	26	0	0	26	0	886	886	0	0	0
000325484	JACKSON	MS		05/02/2022		1,000	0	31	0	0	31	0	1,030	1,030	0	0	0
000325409	WALDORF	MD		05/02/2022		1,210	0	31	0	0	31	0	1,242	1,242	0	0	0
000326288	ROY	UT		05/02/2022		610	0	19	0	0	19	0	629	629	0	0	0
000325852	DALLAS	TX		05/02/2022		257	0	8	0	0	8	0	264	264	0	0	0
000326586	CROWN POINT	IN		05/02/2022		277	0	8	0	0	8	0	286	286	0	0	0
000326116	ROANOKE	VA		05/02/2022		1,259	0	39	0	0	39	0	1,298	1,298	0	0	0
000325540	MAYS LANDING	NJ		05/02/2022		1,060	0	32	0	0	32	0	1,092	1,092	0	0	0
000326414	NORTH LAS VEGAS	NV		05/02/2022		463	0	14	0	0	14	0	477	477	0	0	0
000325949	BETHESDA	MD		05/02/2022		2,950	0	90	0	0	90	0	3,040	3,040	0	0	0
000325691	VILLA PARK	IL		05/02/2022		634	0	19	0	0	19	0	653	653	0	0	0
000325616	ENGLAND	AR		05/02/2022		140	0	4	0	0	4	0	144	144	0	0	0
000326566	MENTOR	OH		05/02/2022		634	0	19	0	0	19	0	654	654	0	0	0
000325844	CHARLOTTE	NC		05/02/2022		114	0	3	0	0	3	0	117	117	0	0	0
000326338	BALTIMORE	MD		05/02/2022		111	0	3	0	0	3	0	115	115	0	0	0
000326268	SOUTHPORT	NC		05/02/2022		1,231	0	37	0	0	37	0	1,268	1,268	0	0	0
000325559	E GREENBUSH	NY		05/02/2022		829	0	25	0	0	25	0	854	854	0	0	0
000326408	SILVER SPRING	MD		05/02/2022		2,062	0	63	0	0	63	0	2,125	2,125	0	0	0
000325927	UPPER MARLBORO	MD		05/02/2022		2,424	0	74	0	0	74	0	2,498	2,498	0	0	0
000326706	MIDDLEBURG	FL		05/02/2022		296	0	7	0	0	7	0	304	304	0	0	0
000326108	VIRGINIA BEACH	VA		05/02/2022		696	0	21	0	0	21	0	717	717	0	0	0
000325859	KRUM	TX		05/02/2022		791	0	24	0	0	24	0	815	815	0	0	0
000325617	ALLIANCE	OH		05/02/2022		372	0	11	0	0	11	0	383	383	0	0	0
000325929	BALTIMORE	MD		05/02/2022		349	0	11	0	0	11	0	360	360	0	0	0
000326648	SHELTON	CT		05/02/2022		1,289	0	39	0	0	39	0	1,329	1,329	0	0	0
000325450	LAUREL	MS		05/02/2022		29	0	0	0	0	0	0	30	30	0	0	0
000326495	BRISTOL	CT		05/02/2022		422	0	13	0	0	13	0	435	435	0	0	0
000325533	TEMPERANCE	MI		05/02/2022		631	0	19	0	0	19	0	651	651	0	0	0
000326565	GLEN BURNIE	MD		05/02/2022		1,930	0	59	0	0	59	0	1,989	1,989	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
000326649	HOUSTON	TX		05/02/2022		822	0	25	0	0	25	0	847	847	0	0	0
000326780	GRANITE FALLS	NC		05/02/2022		1,084	0	33	0	0	33	0	1,118	1,118	0	0	0
000326407	ERIE	PA		05/02/2022		374	0	11	0	0	11	0	385	385	0	0	0
000326337	BALL GROUND	GA		05/02/2022		2,380	0	73	0	0	73	0	2,453	2,453	0	0	0
000326579	EASLEY	SC		05/02/2022		2,410	0	74	0	0	74	0	2,484	2,484	0	0	0
000326480	VALLEJO	CA		05/02/2022		1,697	0	52	0	0	52	0	1,749	1,749	0	0	0
000325544	SIOUX CITY	IA		05/02/2022		30	0	1	0	0	1	0	31	31	0	0	0
000326419	DOWNINGTOWN	PA		05/02/2022		548	0	15	0	0	15	0	563	563	0	0	0
000326494	IRVINE	CA		05/02/2022		2,213	0	68	0	0	68	0	2,281	2,281	0	0	0
000326010	TOPEKA	KS		05/02/2022		443	0	14	0	0	14	0	457	457	0	0	0
000325925	MANASSAS	VA		05/02/2022		659	0	20	0	0	20	0	679	679	0	0	0
000325613	NORTH VERNON	IN		05/02/2022		416	0	13	0	0	13	0	429	429	0	0	0
000326334	READFIELD	ME		05/02/2022		506	0	13	0	0	13	0	518	518	0	0	0
000325773	SAGINAW	MI		05/02/2022		1,161	0	36	0	0	36	0	1,196	1,196	0	0	0
000326418	TUCSON	AZ		05/02/2022		331	0	10	0	0	10	0	341	341	0	0	0
000325843	OKLAHOMA CITY	OK		05/02/2022		37	0	1	0	0	1	0	38	38	0	0	0
000325628	BAKERSFIELD	CA		05/02/2022		595	0	18	0	0	18	0	613	613	0	0	0
000326023	LEBANON	ME		05/02/2022		1,082	0	33	0	0	33	0	1,115	1,115	0	0	0
000326335	ARCADIA	LA		05/02/2022		1,327	0	41	0	0	41	0	1,367	1,367	0	0	0
000325926	SIX MILE	SC		05/02/2022		619	0	19	0	0	19	0	638	638	0	0	0
000325523	LAKELAND	FL		05/02/2022		1,653	0	51	0	0	51	0	1,704	1,704	0	0	0
000325848	HOLLY HILL	FL		05/02/2022		741	0	23	0	0	23	0	764	764	0	0	0
000326613	WINCHESTER	VA		05/02/2022		1,259	0	39	0	0	39	0	1,297	1,297	0	0	0
000326785	CLARKSVILLE	TN		05/02/2022		784	0	23	0	0	23	0	807	807	0	0	0
000326627	CHESNEE	SC		05/02/2022		3,833	0	117	0	0	117	0	3,951	3,951	0	0	0
000325308	SEMMES	AL		05/02/2022		1,284	0	39	0	0	39	0	1,323	1,323	0	0	0
000325904	MANCHESTER	CT		05/02/2022		3,147	0	96	0	0	96	0	3,243	3,243	0	0	0
000326259	MOUNT PLEASANT	MI		05/02/2022		560	0	17	0	0	17	0	577	577	0	0	0
000326327	LANCASTER	KY		05/02/2022		883	0	27	0	0	27	0	910	910	0	0	0
000326257	SUNBURY	OH		05/02/2022		5,321	0	163	0	0	163	0	5,484	5,484	0	0	0
000325398	THEODORE	AL		05/02/2022		1,211	0	37	0	0	37	0	1,248	1,248	0	0	0
000325836	LUBBOCK	TX		05/02/2022		521	0	16	0	0	16	0	537	537	0	0	0
000325524	KILLEEN	TX		05/02/2022		1,072	0	33	0	0	33	0	1,105	1,105	0	0	0
000326244	SALEM	MO		05/02/2022		883	0	27	0	0	27	0	910	909	0	0	0
000326556	COOPER CITY	FL		05/02/2022		681	0	21	0	0	21	0	702	702	0	0	0
000325980	SHERIDAN	MI		05/02/2022		472	0	14	0	0	14	0	486	486	0	0	0
000326796	CHERRY VALLEY	AR		05/02/2022		310	0	9	0	0	9	0	319	319	0	0	0
000325916	LUBBOCK	TX		05/02/2022		76	0	2	0	0	2	0	78	78	0	0	0
000325991	PEARSALL	TX		05/02/2022		49	0	1	0	0	1	0	50	50	0	0	0
000325534	FISHERS	IN		05/02/2022		1,167	0	36	0	0	36	0	1,203	1,203	0	0	0
000326708	MOUNT PLEASANT	MI		05/02/2022		93,749	0	0	0	0	0	0	93,749	93,749	0	0	0
000325604	COVINGTON	LA		05/02/2022		445	0	13	0	0	13	0	457	457	0	0	0
000325762	WATERFORD WORKS	NJ		05/02/2022		758	0	18	0	0	18	0	776	776	0	0	0
000326797	PARK CITY	KS		05/02/2022		411	0	13	0	0	13	0	424	424	0	0	0
000325832	HUMPHREY	AR		05/02/2022		7,013	0	215	0	0	215	0	7,227	7,227	0	0	0
000326199	PRINCETON	NJ		05/02/2022		523	0	13	0	0	13	0	536	536	0	0	0
000326553	BARTLETT	IL		05/02/2022		346	0	10	0	0	10	0	356	356	0	0	0
000325917	MOUNT MORRIS	MI		05/02/2022		273	0	8	0	0	8	0	282	282	0	0	0
000325992	TENAHA	TX		05/02/2022		537	0	13	0	0	13	0	550	550	0	0	0
000325466	DALZELL	SC		05/02/2022		1,082	0	30	0	0	30	0	1,112	1,112	0	0	0
000326325	BARDSTOWN	KY		05/02/2022		2,720	0	83	0	0	83	0	2,804	2,804	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000326172	WEST SALEM	OH		05/02/2022		775	0	24	0	0	24	0	799	799	0	0	0
000326540	FAYETTEVILLE	NC		05/02/2022		227	0	6	0	0	6	0	233	233	0	0	0
000325465	SOUTH BEND	IN		05/02/2022		970	0	30	0	0	30	0	999	999	0	0	0
000326186	BALTIMORE	MD		05/02/2022		508	0	16	0	0	16	0	524	524	0	0	0
000326610	ERIE	PA		05/02/2022		143	0	4	0	0	4	0	147	147	0	0	0
000326242	FELTON	DE		05/02/2022		3,284	0	101	0	0	101	0	3,385	3,385	0	0	0
000325535	TOLEDO	OH		05/02/2022		374	0	11	0	0	11	0	385	385	0	0	0
000325777	ELKINS PARK	PA		05/02/2022		655	0	20	0	0	20	0	675	675	0	0	0
000326789	SPRINGDALE	AR		05/02/2022		3,292	0	101	0	0	101	0	3,393	3,393	0	0	0
000325500	STURGEON BAY	WI		05/02/2022		571	0	17	0	0	17	0	589	589	0	0	0
000326845	WILLIAMSTON	SC		05/02/2022		317	0	9	0	0	9	0	327	327	0	0	0
000325686	COWGILL	MO		05/02/2022		183	0	6	0	0	6	0	188	188	0	0	0
000326477	CYNTHIANA	KY		05/02/2022		941	0	29	0	0	29	0	970	970	0	0	0
000326450	MINEOLA	TX		05/02/2022		1,291	0	40	0	0	40	0	1,331	1,331	0	0	0
000326617	BATON ROUGE	LA		05/02/2022		1,664	0	51	0	0	51	0	1,715	1,715	0	0	0
000326692	HUNTINGTOWN	MD		05/02/2022		600	0	18	0	0	18	0	618	618	0	0	0
000325699	MARIENVILLE	PA		05/02/2022		518	0	16	0	0	16	0	533	533	0	0	0
000326464	ROMULUS	MI		05/02/2022		558	0	17	0	0	17	0	575	575	0	0	0
000326166	RUSKIN	FL		05/02/2022		435	0	12	0	0	12	0	447	447	0	0	0
000325527	BLOOMFIELD HILLS	MI		05/02/2022		2,899	0	88	0	0	88	0	2,987	2,987	0	0	0
000326520	WEAVERVILLE	NC		05/02/2022		1,098	0	34	0	0	34	0	1,132	1,132	0	0	0
000325443	INDIANAPOLIS	IN		05/02/2022		266	0	8	0	0	8	0	274	274	0	0	0
000326776	SPRINGDALE	AR		05/02/2022		1,611	0	46	0	0	46	0	1,657	1,657	0	0	0
000326832	TACOMA	WA		05/02/2022		1,818	0	56	0	0	56	0	1,874	1,874	0	0	0
000326178	WAUWATOSA	WI		05/02/2022		113	0	3	0	0	3	0	116	116	0	0	0
000326006	LEVITTOWN	PA		05/02/2022		371	0	11	0	0	11	0	381	381	0	0	0
000325673	CONSTABLEVILLE	NY		05/02/2022		1,084	0	33	0	0	33	0	1,117	1,117	0	0	0
000326304	CHANDLER	IN		05/02/2022		1,105	0	34	0	0	34	0	1,139	1,139	0	0	0
000326221	ORLANDO	FL		05/02/2022		806	0	25	0	0	25	0	831	831	0	0	0
000325514	SUMMERVILLE	SC		05/02/2022		988	0	30	0	0	30	0	1,018	1,018	0	0	0
000326080	GONZALES	LA		05/02/2022		1,706	0	52	0	0	52	0	1,759	1,759	0	0	0
000325385	COLONIAL BEACH	VA		05/02/2022		1,003	0	31	0	0	31	0	1,034	1,034	0	0	0
000326019	MONMOUTH JCT	NJ		05/02/2022		2,791	0	85	0	0	85	0	2,876	2,876	0	0	0
000326317	ROSEDALE	MD		05/02/2022		910	0	27	0	0	27	0	937	937	0	0	0
000326462	MASON	MI		05/02/2022		1,141	0	35	0	0	35	0	1,176	1,176	0	0	0
000326772	GLENN HEIGHTS	TX		05/02/2022		1,178	0	36	0	0	36	0	1,214	1,214	0	0	0
000326232	NEWNAN	GA		05/02/2022		452	0	14	0	0	14	0	466	466	0	0	0
000325526	NORTH LAS VEGAS	NV		05/02/2022		1,022	0	30	0	0	30	0	1,052	1,052	0	0	0
000326786	CASTLE HAYNE	NC		05/02/2022		628	0	19	0	0	19	0	647	647	0	0	0
000326842	ELLINGTON	MO		05/02/2022		547	0	17	0	0	17	0	564	564	0	0	0
000325373	KOKOMO	IN		05/02/2022		908	0	28	0	0	28	0	936	936	0	0	0
000325838	CONCORD	NC		05/02/2022		750	0	23	0	0	23	0	773	773	0	0	0
000326246	MERIDEN	CT		05/02/2022		804	0	25	0	0	25	0	828	828	0	0	0
000326488	ORCHARD PARK	NY		05/02/2022		1,011	0	31	0	0	31	0	1,042	1,042	0	0	0
000325824	LANDOVER	MD		05/02/2022		1,185	0	34	0	0	34	0	1,219	1,219	0	0	0
000325740	OWINGS MILLS	MD		05/02/2022		1,438	0	44	0	0	44	0	1,482	1,482	0	0	0
000325456	CINCINNATI	OH		05/02/2022		924	0	28	0	0	28	0	952	952	0	0	0
000325810	MERRILLVILLE	IN		05/02/2022		1,241	0	38	0	0	38	0	1,279	1,279	0	0	0
000326696	HOCKLEY	TX		05/02/2022		1,113	0	34	0	0	34	0	1,147	1,147	0	0	0
000326510	ANNA	IL		05/02/2022		136	0	3	0	0	3	0	139	139	0	0	0
000325988	MECHANICSVILLE	VA		05/02/2022		2,625	0	80	0	0	80	0	2,705	2,705	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
000325351	MAYBELL	CO		05/02/2022		674	0	21	0	0	21	0	695	695	0	0	0
000325891	SEABECK	WA		05/02/2022		1,611	0	49	0	0	49	0	1,660	1,660	0	0	0
000325364	CHICAGO	IL		05/02/2022		1,625	0	50	0	0	50	0	1,675	1,675	0	0	0
000325974	WESTMINSTER	CO		05/02/2022		450	0	14	0	0	14	0	464	464	0	0	0
000326441	CORTLANDT MANOR	NY		05/02/2022		2,324	0	71	0	0	71	0	2,394	2,394	0	0	0
000325352	SOUTH HOLLAND	IL		05/02/2022		381	0	11	0	0	11	0	392	392	0	0	0
000326695	BRANDYWINE	MD		05/02/2022		1,983	0	58	0	0	58	0	2,042	2,042	0	0	0
000326751	SMYRNA	DE		05/02/2022		1,904	0	58	0	0	58	0	1,963	1,963	0	0	0
000325664	SAINT PETERSBURG	FL		05/02/2022		375	0	11	0	0	11	0	387	387	0	0	0
000326821	ILION	NY		05/02/2022		505	0	15	0	0	15	0	520	520	0	0	0
000325519	HOMESTEAD	FL		05/02/2022		1,688	0	52	0	0	52	0	1,739	1,739	0	0	0
000325594	MOUNT AUBURN	IL		05/02/2022		2,533	0	73	0	0	73	0	2,605	2,605	0	0	0
000326370	BRYAN	TX		05/02/2022		180	0	6	0	0	6	0	186	186	0	0	0
000326169	FARMINGTON	NM		05/02/2022		2,235	0	68	0	0	68	0	2,304	2,304	0	0	0
000325580	NEW OXFORD	PA		05/02/2022		131	0	4	0	0	4	0	135	135	0	0	0
000326384	BRANDYWINE	MD		05/02/2022		1,067	0	33	0	0	33	0	1,099	1,099	0	0	0
000326086	FORT WAYNE	IN		05/02/2022		465	0	14	0	0	14	0	479	479	0	0	0
000326849	LINCOLN	DE		05/02/2022		296	0	9	0	0	9	0	304	304	0	0	0
000326142	LINDENHURST	IL		05/02/2022		1,227	0	38	0	0	38	0	1,264	1,264	0	0	0
000326440	LUCEDALE	MS		05/02/2022		676	0	21	0	0	21	0	697	697	0	0	0
000325688	PARIS	NY		05/02/2022		1,124	0	34	0	0	34	0	1,158	1,158	0	0	0
000326619	HURRICANE	WV		05/02/2022		319	0	10	0	0	10	0	328	328	0	0	0
000326452	QUEENS VILLAGE	NY		05/02/2022		972	0	28	0	0	28	0	1,000	1,000	0	0	0
000326750	SMYRNA	DE		05/02/2022		1,557	0	48	0	0	48	0	1,605	1,605	0	0	0
000325814	PEKIN	IL		05/02/2022		681	0	21	0	0	21	0	702	702	0	0	0
000325432	EDGEWOOD	MD		05/02/2022		608	0	19	0	0	19	0	627	627	0	0	0
000325758	STOCKTON	CA		05/02/2022		931	0	29	0	0	29	0	960	960	0	0	0
000326084	ASTON	PA		05/02/2022		688	0	20	0	0	20	0	708	708	0	0	0
000325800	JUNCTION CITY	KS		05/02/2022		26,221	0	803	0	0	803	0	27,023	27,023	0	0	0
000325502	CONCORD	GA		05/02/2022		2,620	0	80	0	0	80	0	2,700	2,700	0	0	0
000325446	EAST ORANGE	NJ		05/02/2022		303	0	8	0	0	8	0	311	311	0	0	0
000325459	ATLANTA	GA		05/02/2022		606	0	19	0	0	19	0	625	625	0	0	0
000326681	KRESGEVILLE	PA		05/02/2022		1,304	0	40	0	0	40	0	1,344	1,344	0	0	0
000325999	NORMAN PARK	GA		05/02/2022		989	0	30	0	0	30	0	1,020	1,020	0	0	0
000326383	GEORGETOWN	DE		05/02/2022		12,227	0	374	0	0	374	0	12,602	12,602	0	0	0
000325827	SOUTHFIELD	MI		05/02/2022		758	0	23	0	0	23	0	782	782	0	0	0
000325447	JAMAICA	NY		05/02/2022		1,114	0	28	0	0	28	0	1,142	1,142	0	0	0
000326846	TURLOCK	CA		05/02/2022		1,297	0	38	0	0	38	0	1,335	1,335	0	0	0
000326604	HONEYVILLE	UT		05/02/2022		944	0	29	0	0	29	0	973	973	0	0	0
000325987	CRAIG	CO		05/02/2022		132	0	4	0	0	4	0	136	136	0	0	0
000326097	SOUTHBRIDGE	MA		05/02/2022		124	0	4	0	0	4	0	127	127	0	0	0
000326521	WAYNESVILLE	MO		05/02/2022		1,091	0	26	0	0	26	0	1,116	1,116	0	0	0
000326847	SELLERSBURG	IN		05/02/2022		768	0	24	0	0	24	0	792	792	0	0	0
000325433	ALLENTON	MI		05/02/2022		872	0	23	0	0	23	0	895	895	0	0	0
000325661	KOKOMO	IN		05/02/2022		540	0	17	0	0	17	0	556	556	0	0	0
000326479	SICKLERVILLE	NJ		05/02/2022		1,441	0	43	0	0	43	0	1,484	1,484	0	0	0
000326431	CANTON	MS		05/02/2022		1,114	0	34	0	0	34	0	1,149	1,149	0	0	0
000325737	CAMAS	WA		05/02/2022		2,248	0	69	0	0	69	0	2,317	2,317	0	0	0
000325597	MUSKEGON	MI		05/02/2022		452	0	14	0	0	14	0	466	466	0	0	0
000326445	PORT ORCHARD	WA		05/02/2022		764	0	23	0	0	23	0	788	788	0	0	0
000325723	PLAQUEMINE	LA		05/02/2022		595	0	17	0	0	17	0	612	612	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000325369	DALLAS	TX		05/02/2022		863	0	26	0	0	26	0	889	889	0	0	0
000326217	RICHMOND	VA		05/02/2022		1,354	0	41	0	0	41	0	1,395	1,395	0	0	0
000326459	MILLHEIM	PA		05/02/2022		507	0	13	0	0	13	0	520	520	0	0	0
000325653	HENRICO	VA		05/02/2022		425	0	13	0	0	13	0	438	438	0	0	0
000326529	PHILADELPHIA	PA		05/02/2022		520	0	16	0	0	16	0	536	536	0	0	0
000325411	EAGLE BRIDGE	NY		05/02/2022		1,822	0	56	0	0	56	0	1,878	1,878	0	0	0
000326827	THORNTON	CO		05/02/2022		381	0	12	0	0	12	0	393	393	0	0	0
000325426	COLUMBUS	OH		05/02/2022		353	0	11	0	0	11	0	364	364	0	0	0
000326360	LINCOLNTON	NC		05/02/2022		4,279	0	109	0	0	109	0	4,387	4,387	0	0	0
000326769	EL DORADO	AR		05/02/2022		623	0	19	0	0	19	0	643	643	0	0	0
000326742	HOUSTON	TX		05/02/2022		277	0	7	0	0	7	0	284	284	0	0	0
000326076	MANY	LA		05/02/2022		1,513	0	46	0	0	46	0	1,560	1,560	0	0	0
000326756	PEA RIDGE	AR		05/02/2022		339	0	10	0	0	10	0	350	350	0	0	0
000325896	SICKLERVILLE	NJ		05/02/2022		229	0	7	0	0	7	0	236	236	0	0	0
000326444	CALABASAS	CA		05/02/2022		577	0	18	0	0	18	0	594	594	0	0	0
000326686	RED BLUFF	CA		05/02/2022		1,093	0	33	0	0	33	0	1,126	1,126	0	0	0
000325807	HAMPSTEAD	NH		05/02/2022		411	0	13	0	0	13	0	424	424	0	0	0
000325584	CICERO	NY		05/02/2022		717	0	22	0	0	22	0	739	739	0	0	0
000325353	BAKERSFIELD	CA		05/02/2022		907	0	28	0	0	28	0	935	935	0	0	0
000326061	PLAINFIELD	IL		05/02/2022		1,076	0	30	0	0	30	0	1,107	1,107	0	0	0
000326526	OKLAHOMA CITY	OK		05/02/2022		188,389	0	5,767	0	0	5,767	0	194,156	194,156	0	0	0
000325818	VIENNA	IL		05/02/2022		991	0	30	0	0	30	0	1,021	1,021	0	0	0
000326838	MILLVILLE	NJ		05/02/2022		640	0	20	0	0	20	0	660	660	0	0	0
000326131	DELTONA	FL		05/02/2022		332	0	7	0	0	7	0	339	339	0	0	0
000326811	BRISTOL	PA		05/02/2022		1,401	0	43	0	0	43	0	1,444	1,444	0	0	0
000326825	LONG BEACH	CA		05/02/2022		1,810	0	55	0	0	55	0	1,866	1,866	0	0	0
000325976	KANNAPOLIS	NC		05/02/2022		75	0	2	0	0	2	0	77	77	0	0	0
000326290	WOOD RIVER	IL		05/02/2022		2,610	0	80	0	0	80	0	2,690	2,690	0	0	0
000325978	WILMERDING	PA		05/02/2022		566	0	17	0	0	17	0	583	583	0	0	0
000326823	JEFFERSONVLLE	IN		05/02/2022		422	0	13	0	0	13	0	435	435	0	0	0
000326399	EPSOM	NH		05/02/2022		1,097	0	34	0	0	34	0	1,130	1,130	0	0	0
000326157	MATTAPAN	MA		05/02/2022		1,148	0	35	0	0	35	0	1,184	1,184	0	0	0
000325410	WACO	TX		05/02/2022		674	0	21	0	0	21	0	694	694	0	0	0
000325736	SALEM TWP	ME		05/02/2022		1,463	0	45	0	0	45	0	1,508	1,508	0	0	0
000326539	CARMEL	NY		05/02/2022		2,446	0	75	0	0	75	0	2,521	2,521	0	0	0
000326227	HAVRE DE GRACE	MD		05/02/2022		693	0	21	0	0	21	0	714	714	0	0	0
000326609	HUDSON	MA		05/02/2022		487	0	15	0	0	15	0	502	502	0	0	0
000326386	SOUTH BEND	IN		05/02/2022		91	0	2	0	0	2	0	94	94	0	0	0
000325437	DORCHESTER	MA		05/02/2022		2,983	0	91	0	0	91	0	3,075	3,075	0	0	0
000326144	GLOUCESTER CITY	NJ		05/02/2022		1,115	0	34	0	0	34	0	1,149	1,149	0	0	0
000326698	CORINTH	NY		05/02/2022		466	0	14	0	0	14	0	480	480	0	0	0
000325880	ARLINGTON	TX		05/02/2022		142	0	4	0	0	4	0	145	145	0	0	0
000325805	ANDOVER	MA		05/02/2022		1,445	0	42	0	0	42	0	1,487	1,487	0	0	0
000326282	WETUMPKA	AL		05/02/2022		2,186	0	67	0	0	67	0	2,253	2,253	0	0	0
000325588	MADERA	CA		05/02/2022		635	0	19	0	0	19	0	654	654	0	0	0
000326505	WARNER ROBINS	GA		05/02/2022		504	0	15	0	0	15	0	518	518	0	0	0
000325332	DURHAM	NC		05/02/2022		720	0	22	0	0	22	0	742	742	0	0	0
000326449	OXFORD	AL		05/02/2022		1,420	0	43	0	0	43	0	1,464	1,464	0	0	0
000325714	BENSALEM	PA		05/02/2022		71	0	2	0	0	2	0	73	73	0	0	0
000326296	VINELAND	NJ		05/02/2022		1,435	0	44	0	0	44	0	1,479	1,479	0	0	0
000325872	HURON	TN		05/02/2022		96	0	3	0	0	3	0	99	99	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
000326352	FREMONT	MI		05/02/2022		294	0	9	0	0	9	0	303	303	0	0	0
000325700	BAYTOWN	TX		05/02/2022		532	0	14	0	0	14	0	546	546	0	0	0
000325402	PORT BYRON	IL		05/02/2022		479	0	15	0	0	15	0	494	494	0	0	0
000326594	BEDFORD HEIGHTS	OH		05/02/2022		498	0	14	0	0	14	0	513	513	0	0	0
000325560	MAGNOLIA	TX		05/02/2022		1,947	0	60	0	0	60	0	2,007	2,007	0	0	0
000326664	WELCOME	MD		05/02/2022		1,554	0	48	0	0	48	0	1,602	1,602	0	0	0
000325713	BAY SHORE	NY		05/02/2022		1,162	0	33	0	0	33	0	1,196	1,196	0	0	0
000326448	CROSS LANES	WV		05/02/2022		242	0	7	0	0	7	0	250	250	0	0	0
000326136	EMERY	UT		05/02/2022		541	0	16	0	0	16	0	556	556	0	0	0
000325790	EUREKA	CA		05/02/2022		990	0	30	0	0	30	0	1,020	1,020	0	0	0
000326351	SPOKANE	WA		05/02/2022		2,604	0	80	0	0	80	0	2,684	2,684	0	0	0
000325873	ASHEBORO	NC		05/02/2022		194	0	5	0	0	5	0	199	199	0	0	0
000326379	SOUTH WEBER	UT		05/02/2022		168	0	5	0	0	5	0	173	173	0	0	0
000325658	BLYTHE	CA		05/02/2022		3,463	0	106	0	0	106	0	3,569	3,569	0	0	0
000325561	MIDLOTHIAN	TX		05/02/2022		1,480	0	45	0	0	45	0	1,526	1,526	0	0	0
000325884	MONTGOMERY	AL		05/02/2022		498	0	15	0	0	15	0	513	513	0	0	0
000326759	FORT WORTH	TX		05/02/2022		1,918	0	59	0	0	59	0	1,976	1,976	0	0	0
000326592	MIAMI	FL		05/02/2022		1,925	0	59	0	0	59	0	1,984	1,984	0	0	0
000326815	JAMAICA	NY		05/02/2022		2,432	0	74	0	0	74	0	2,506	2,506	0	0	0
000326350	JACKSONVILLE	FL		05/02/2022		822	0	22	0	0	22	0	844	844	0	0	0
000325870	SOMERTON	AZ		05/02/2022		1,291	0	40	0	0	40	0	1,331	1,331	0	0	0
000326420	JACKSON	MS		05/02/2022		670	0	21	0	0	21	0	690	690	0	0	0
000326662	EMMETSBURG	IA		05/02/2022		759	0	23	0	0	23	0	782	782	0	0	0
000326294	SAINT ROSE	LA		05/02/2022		1,538	0	47	0	0	47	0	1,585	1,585	0	0	0
000325725	URIAH	AL		05/02/2022		558	0	17	0	0	17	0	575	575	0	0	0
000325641	GAYLORD	MI		05/02/2022		1,966	0	60	0	0	60	0	2,026	2,026	0	0	0
000326434	WINTHROP	ME		05/02/2022		800	0	25	0	0	25	0	825	825	0	0	0
000325585	CHICAGO	IL		05/02/2022		948	0	27	0	0	27	0	976	976	0	0	0
000325953	PATASKALA	OH		05/02/2022		997	0	31	0	0	31	0	1,027	1,027	0	0	0
000326732	HORIZON CITY	TX		05/02/2022		342	0	10	0	0	10	0	352	352	0	0	0
000326800	LAKE WORTH	FL		05/02/2022		1,409	0	39	0	0	39	0	1,448	1,448	0	0	0
000325941	PHILADELPHIA	PA		05/02/2022		121	0	4	0	0	4	0	124	124	0	0	0
000326674	SAN ANTONIO	TX		05/02/2022		131	0	4	0	0	4	0	135	135	0	0	0
000326432	OZARK	MO		05/02/2022		976	0	30	0	0	30	0	1,006	1,006	0	0	0
000325573	Middlesex	NJ		05/02/2022		1,407	0	43	0	0	43	0	1,450	1,450	0	0	0
000326148	LAKE WORTH	FL		05/02/2022		133	0	4	0	0	4	0	136	136	0	0	0
000326516	LEESVILLE	LA		05/02/2022		20,247	0	620	0	0	620	0	20,866	20,866	0	0	0
000325428	ANNISTON	AL		05/02/2022		378	0	11	0	0	11	0	389	389	0	0	0
000326121	INDIANAPOLIS	IN		05/02/2022		502	0	15	0	0	15	0	517	517	0	0	0
000325358	TUSCALOOSA	AL		05/02/2022		813	0	25	0	0	25	0	838	838	0	0	0
000326356	LAFAYETTE	LA		05/02/2022		589	0	18	0	0	18	0	607	607	0	0	0
000325565	Chicopee	MA		05/02/2022		720	0	22	0	0	22	0	742	742	0	0	0
000326598	TAMARAC	FL		05/02/2022		934	0	29	0	0	29	0	962	962	0	0	0
000325323	LA GRANGE	NC		05/02/2022		686	0	19	0	0	19	0	705	705	0	0	0
000326128	LAS VEGAS	NV		05/02/2022		677	0	21	0	0	21	0	698	698	0	0	0
000326031	LUBBOCK	TX		05/02/2022		560	0	17	0	0	17	0	577	577	0	0	0
000326045	CASA GRANDE	AZ		05/02/2022		752	0	23	0	0	23	0	776	776	0	0	0
000326101	MILTON	FL		05/02/2022		221	0	7	0	0	7	0	228	228	0	0	0
000325481	METHUEN	MA		05/02/2022		1,476	0	45	0	0	45	0	1,521	1,521	0	0	0
000326190	BAXTER SPRINGS	KS		05/02/2022		214	0	7	0	0	7	0	221	221	0	0	0
000326655	LOGANVILLE	GA		05/02/2022		622	0	19	0	0	19	0	641	641	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
000326413	ASHAWAY	RI		05/02/2022		1,339	0	41	0	0	41	0	1,379	1,379	0	0	0
000325336	OOLOGAH	OK		05/02/2022		77	0	2	0	0	2	0	79	79	0	0	0
000326299	STEGER	IL		05/02/2022		28	0	1	0	0	1	0	29	29	0	0	0
000325496	PHILADELPHIA	PA		05/02/2022		164	0	5	0	0	5	0	169	169	0	0	0
000326653	YULEE	FL		05/02/2022		714	0	22	0	0	22	0	736	736	0	0	0
000326597	LEICESTER	MA		05/02/2022		1,762	0	54	0	0	54	0	1,816	1,816	0	0	0
000326737	ODESSA	TX		05/02/2022		1,298	0	40	0	0	40	0	1,338	1,338	0	0	0
000326127	BAKERSFIELD	CA		05/02/2022		236	0	7	0	0	7	0	243	243	0	0	0
000325850	MANOR	TX		05/02/2022		11,115	0	340	0	0	340	0	11,455	11,455	0	0	0
000325324	PORT BARRINGTON	IL		05/02/2022		818	0	25	0	0	25	0	843	843	0	0	0
000326584	MARENGO	IL		05/02/2022		2,237	0	68	0	0	68	0	2,305	2,305	0	0	0
000326640	NAVARRE	FL		05/02/2022		1,263	0	39	0	0	39	0	1,302	1,302	0	0	0
000326100	THORNTON	CO		05/02/2022		619	0	18	0	0	18	0	636	636	0	0	0
000325649	KILLEEN	TX		05/02/2022		370	0	11	0	0	11	0	381	381	0	0	0
000326272	JENISON	MI		05/02/2022		856	0	26	0	0	26	0	882	882	0	0	0
000325635	IOWA COLONY	TX		05/02/2022		848	0	26	0	0	26	0	874	874	0	0	0
000325482	DOUGLAS	MA		05/02/2022		1,799	0	55	0	0	55	0	1,854	1,854	0	0	0
000325404	CHARLOTTE	TX		05/02/2022		217	0	7	0	0	7	0	224	224	0	0	0
000326652	SMITHFIELD	NC		05/02/2022		8,276	0	252	0	0	252	0	8,528	8,528	0	0	0
000325888	GAITHERSBURG	MD		05/02/2022		724	0	22	0	0	22	0	746	746	0	0	0
000326806	BELLMAWR	NJ		05/02/2022		564	0	13	0	0	13	0	578	578	0	0	0
000325632	COLUMBUS	IN		05/02/2022		246	0	8	0	0	8	0	253	253	0	0	0
000326736	BLUE ASH	OH		05/02/2022		1,290	0	39	0	0	39	0	1,330	1,330	0	0	0
000325334	WEST SPRINGFIELD	MA		05/02/2022		1,200	0	37	0	0	37	0	1,237	1,237	0	0	0
000325860	NEW BRAUNFELS	TX		05/02/2022		266	0	8	0	0	8	0	275	275	0	0	0
000325562	HOLDEN	LA		05/02/2022		856	0	26	0	0	26	0	882	882	0	0	0
000326043	VIRGINIA BEACH	VA		05/02/2022		949	0	29	0	0	29	0	978	978	0	0	0
000326818	SAN ANTONIO	TX		05/02/2022		673	0	21	0	0	21	0	694	694	0	0	0
000326651	CARMEL	NY		05/02/2022		1,322	0	40	0	0	40	0	1,362	1,362	0	0	0
000325349	ALBUQUERQUE	NM		05/02/2022		97	0	3	0	0	3	0	100	100	0	0	0
000326208	KANSAS CITY	KS		05/02/2022		25	0	1	0	0	1	0	26	26	0	0	0
000326283	MIDFIELD	AL		05/02/2022		412	0	13	0	0	13	0	425	425	0	0	0
000325405	OZARK	MO		05/02/2022		598	0	18	0	0	18	0	616	616	0	0	0
000326665	SAINT MARTINVILLE	LA		05/02/2022		1,045	0	32	0	0	32	0	1,077	1,077	0	0	0
000325494	ADDISON	IL		05/02/2022		163	0	5	0	0	5	0	168	168	0	0	0
000325419	KIRKWOOD	PA		05/02/2022		305	0	9	0	0	9	0	314	314	0	0	0
000325550	BRICK TWP	NJ		05/02/2022		1,628	0	50	0	0	50	0	1,678	1,678	0	0	0
000326069	WESTAMPTON	NJ		05/02/2022		989	0	30	0	0	30	0	1,019	1,019	0	0	0
000326367	BEL AIR	MD		05/02/2022		1,095	0	34	0	0	34	0	1,128	1,128	0	0	0
000326139	SUFFOLK	VA		05/02/2022		683	0	21	0	0	21	0	704	704	0	0	0
000326805	DEXTER TWP	MI		05/02/2022		510	0	16	0	0	16	0	525	525	0	0	0
000331547	BETHEL	CT		08/30/2023		573	0	135	0	0	135	0	708	708	0	0	0
000331249	AMARILLO	TX		08/30/2023		1,072	0	253	0	0	253	0	1,325	1,325	0	0	0
000331426	ADRIAN	MI		08/30/2023		1,069	0	252	0	0	252	0	1,321	1,321	0	0	0
000331668	TWO RIVERS	WI		08/30/2023		105	0	25	0	0	25	0	129	129	0	0	0
000331394	HALETHORPE	MD		08/30/2023		1,344	0	317	0	0	317	0	1,661	1,661	0	0	0
000331273	LUBBOCK	TX		08/30/2023		773	0	182	0	0	182	0	955	955	0	0	0
000331641	ALBUQUERQUE	NM		08/30/2023		345	0	82	0	0	82	0	427	427	0	0	0
000331520	PIEDMONT	SC		08/30/2023		1,756	0	414	0	0	414	0	2,171	2,171	0	0	0
000331692	RICHMOND	KY		08/30/2023		1,726	0	407	0	0	407	0	2,134	2,134	0	0	0
000331617	NORTH LITTLE ROCK	AR		08/30/2023		826	0	195	0	0	195	0	1,021	1,021	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000331711	OTISFIELD	ME		08/30/2023		1,290	0	304	0	0	304	0	1,594	1,594	0	0	0
000331343	MORTON	TX		08/30/2023		158	0	37	0	0	37	0	196	196	0	0	0
000331655	ORLANDO	FL		08/30/2023		184	0	43	0	0	43	0	227	227	0	0	0
000331534	CLEVELAND	OH		08/30/2023		178	0	42	0	0	42	0	220	220	0	0	0
000331413	QUINCY	IL		08/30/2023		250	0	59	0	0	59	0	310	310	0	0	0
000331585	DAYTON	TX		08/30/2023		1,650	0	389	0	0	389	0	2,039	2,039	0	0	0
000331464	GARLAND	TX		08/30/2023		1,301	0	307	0	0	307	0	1,608	1,608	0	0	0
000331287	CHARLOTTE	NC		08/30/2023		676	0	160	0	0	160	0	836	836	0	0	0
000331357	PLATTE CITY	MO		08/30/2023		734	0	173	0	0	173	0	907	907	0	0	0
000331599	THE COLONY	TX		08/30/2023		2,484	0	586	0	0	586	0	3,070	3,070	0	0	0
000331546	BURR RIDGE	IL		08/30/2023		96,629	0	22,795	0	0	22,795	0	119,424	119,424	0	0	0
000331299	ROCK HILL	SC		08/30/2023		412	0	97	0	0	97	0	509	509	0	0	0
000331272	MELBOURNE	FL		08/30/2023		427	0	101	0	0	101	0	528	528	0	0	0
000331393	LANCASTER	NY		08/30/2023		1,044	0	246	0	0	246	0	1,290	1,290	0	0	0
000331691	HAMPTON	VA		08/30/2023		337	0	73	0	0	73	0	410	410	0	0	0
000331570	ODESSA	TX		08/30/2023		163	0	38	0	0	38	0	201	201	0	0	0
000331584	DALZELL	SC		08/30/2023		834	0	197	0	0	197	0	1,031	1,031	0	0	0
000331640	CAMBRIDGE SPRINGS	PA		08/30/2023		246	0	58	0	0	58	0	304	304	0	0	0
000331286	CHICAGO	IL		08/30/2023		748	0	176	0	0	176	0	924	924	0	0	0
000331342	BESSEMER	AL		08/30/2023		50	0	12	0	0	12	0	62	62	0	0	0
000331598	MYRTLE BEACH	SC		08/30/2023		1,198	0	283	0	0	283	0	1,480	1,480	0	0	0
000331412	PALM COAST	FL		08/30/2023		1,470	0	347	0	0	347	0	1,817	1,817	0	0	0
000331533	WEST MEMPHIS	AR		08/30/2023		474	0	112	0	0	112	0	586	586	0	0	0
000331356	SAINT PAUL	MN		08/30/2023		306	0	72	0	0	72	0	378	378	0	0	0
000331654	LUBBOCK	TX		08/30/2023		180	0	42	0	0	42	0	222	222	0	0	0
000331601	BATAVIA	NY		08/30/2023		1,665	0	393	0	0	393	0	2,057	2,057	0	0	0
000331354	VANCOUVER	WA		08/30/2023		1,255	0	296	0	0	296	0	1,550	1,550	0	0	0
000331666	COLUMBUS	OH		08/30/2023		882	0	208	0	0	208	0	1,090	1,090	0	0	0
000331424	SYRACUSE	NY		08/30/2023		34	0	8	0	0	8	0	42	42	0	0	0
000331303	SAN ANTONIO	TX		08/30/2023		559	0	132	0	0	132	0	691	691	0	0	0
000331596	SILOAM SPRINGS	AR		08/30/2023		2,010	0	474	0	0	474	0	2,484	2,484	0	0	0
000331475	WALTERBORO	SC		08/30/2023		281	0	66	0	0	66	0	348	348	0	0	0
000331298	HIRAM	GA		08/30/2023		508	0	120	0	0	120	0	628	628	0	0	0
000331615	BELDING	MI		08/30/2023		702	0	166	0	0	166	0	868	868	0	0	0
000331247	WINCHESTER	TN		08/30/2023		1,321	0	312	0	0	312	0	1,633	1,633	0	0	0
000331368	MC LEANSVILLE	NC		08/30/2023		455	0	107	0	0	107	0	561	561	0	0	0
000331690	GRAND ISLAND	NY		08/30/2023		110	0	26	0	0	26	0	137	137	0	0	0
000331489	RAYMOND	WA		08/30/2023		712	0	168	0	0	168	0	880	880	0	0	0
000331508	BELLWOOD	IL		08/30/2023		541	0	128	0	0	128	0	669	669	0	0	0
000331462	VALPARAISO	IN		08/30/2023		265	0	62	0	0	62	0	327	327	0	0	0
000331392	FORT BRAGG	CA		08/30/2023		2,445	0	577	0	0	577	0	3,021	2,267	0	(754)	(754)
000331629	SCHENECTADY	NY		08/30/2023		59	0	14	0	0	14	0	73	73	0	0	0
000331271	BRENTWOOD	NY		08/30/2023		969	0	229	0	0	229	0	1,197	1,197	0	0	0
000331559	HOMESTEAD	FL		08/30/2023		563	0	133	0	0	133	0	696	696	0	0	0
000331532	ROCKLEDGE	FL		08/30/2023		366	0	86	0	0	86	0	453	453	0	0	0
000331411	FREDERICKSBURG	VA		08/30/2023		2,221	0	524	0	0	524	0	2,745	2,745	0	0	0
000331653	BUFORD	GA		08/30/2023		1,778	0	419	0	0	419	0	2,197	2,197	0	0	0
000331285	STATEN ISLAND	NY		08/30/2023		1,536	0	362	0	0	362	0	1,898	1,898	0	0	0
000331476	HUTTONSVILLE	WV		08/30/2023		1,200	0	283	0	0	283	0	1,483	1,483	0	0	0
000331597	MIDLAND	TX		08/30/2023		2,394	0	565	0	0	565	0	2,959	2,959	0	0	0
000331474	MCKINNEY	TX		08/30/2023		2,604	0	613	0	0	613	0	3,217	3,217	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000331595	ENID	OK		08/30/2023		345	0	81	0	0	81	0	427	427	0	0	0
000331600	OMAHA	NE		08/30/2023		289	0	68	0	0	68	0	357	357	0	0	0
000331651	HOLSTEIN	NE		08/30/2023		75	0	18	0	0	18	0	92	92	0	0	0
000331530	LITTLE ROCK	AR		08/30/2023		212	0	50	0	0	50	0	262	262	0	0	0
000331297	CHICAGO	IL		08/30/2023		465	0	110	0	0	110	0	575	575	0	0	0
000331544	NAMPA	ID		08/30/2023		1,075	0	254	0	0	254	0	1,328	1,328	0	0	0
000331367	ROCKFORD	IL		08/30/2023		328	0	77	0	0	77	0	405	405	0	0	0
000331665	CAMDEN	NJ		08/30/2023		595	0	140	0	0	140	0	735	735	0	0	0
000331246	WYANDOTTE	OK		08/30/2023		801	0	189	0	0	189	0	990	990	0	0	0
000331316	SPOKANE	WA		08/30/2023		328	0	77	0	0	77	0	405	405	0	0	0
000331437	MOORESVILLE	NC		08/30/2023		712	0	168	0	0	168	0	880	880	0	0	0
000331284	MORENO VALLEY	CA		08/30/2023		2,155	0	508	0	0	508	0	2,663	2,663	0	0	0
000331652	LAKE WORTH	FL		08/30/2023		236	0	56	0	0	56	0	291	291	0	0	0
000331410	ARNAUDVILLE	LA		08/30/2023		547	0	129	0	0	129	0	676	676	0	0	0
000331531	JACKSON	MS		08/30/2023		316	0	75	0	0	75	0	390	390	0	0	0
000331507	PEORIA	IL		08/30/2023		193	0	45	0	0	45	0	238	238	0	0	0
000331461	ELKINS PARK	PA		08/30/2023		40,456	0	9,544	0	0	9,544	0	50,000	50,000	0	0	0
000331628	LANCASTER	PA		08/30/2023		372	0	88	0	0	88	0	459	459	0	0	0
000331582	CLAREMORE	OK		08/30/2023		1,227	0	290	0	0	290	0	1,517	1,517	0	0	0
000331594	SHREVEPORT	LA		08/30/2023		817	0	192	0	0	192	0	1,009	1,009	0	0	0
000331519	MOUNT CLEMENS	MI		08/30/2023		484	0	114	0	0	114	0	598	598	0	0	0
000331328	GAFFNEY	SC		08/30/2023		983	0	232	0	0	232	0	1,215	1,215	0	0	0
000331449	HOOVER	AL		08/30/2023		158	0	37	0	0	37	0	195	195	0	0	0
000331487	CORBIN	KY		08/30/2023		1,788	0	422	0	0	422	0	2,210	1,844	0	(366)	(366)
000331366	ANTIOCH	TN		08/30/2023		371	0	88	0	0	88	0	459	459	0	0	0
000331301	TRENTON	OH		08/30/2023		802	0	189	0	0	189	0	991	991	0	0	0
000331259	BRYANS ROAD	MD		08/30/2023		435	0	103	0	0	103	0	538	538	0	0	0
000331613	LITTLE ROCK	AR		08/30/2023		239	0	56	0	0	56	0	296	296	0	0	0
000331390	PICKERINGTON	OH		08/30/2023		2,816	0	664	0	0	664	0	3,480	3,480	0	0	0
000331315	PIEDMONT	OK		08/30/2023		785	0	185	0	0	185	0	970	970	0	0	0
000331283	BROCKTON	MA		08/30/2023		1,813	0	428	0	0	428	0	2,241	2,241	0	0	0
000331627	OKLAHOMA CITY	OK		08/30/2023		227	0	54	0	0	54	0	280	280	0	0	0
000331581	ODESSA	TX		08/30/2023		899	0	212	0	0	212	0	1,111	1,111	0	0	0
000331506	HOUSTON	TX		08/30/2023		155	0	37	0	0	37	0	191	191	0	0	0
000331460	MOUNT PLEASANT	TX		08/30/2023		451	0	106	0	0	106	0	558	558	0	0	0
000331281	TALLADEGA	AL		08/30/2023		33	0	8	0	0	8	0	41	41	0	0	0
000331327	BOVEY	MN		08/30/2023		1,171	0	276	0	0	276	0	1,447	1,447	0	0	0
000331504	DENVER	CO		08/30/2023		300	0	71	0	0	71	0	370	370	0	0	0
000331448	OCONOMOWOC	WI		08/30/2023		2,190	0	517	0	0	517	0	2,707	2,707	0	0	0
000331295	LAHAINA	HI		08/30/2023		694	0	164	0	0	164	0	858	858	0	0	0
000331663	GREECE	NY		08/30/2023		205	0	48	0	0	48	0	253	253	0	0	0
000331421	NORTHGLENN	CO		08/30/2023		1,877	0	443	0	0	443	0	2,319	2,319	0	0	0
000331542	JACKSONVILLE	AL		08/30/2023		327	0	77	0	0	77	0	405	405	0	0	0
000331709	BARTLETT	TN		08/30/2023		629	0	148	0	0	148	0	778	778	0	0	0
000331518	DISTRICT HEIGHTS	MD		08/30/2023		775	0	183	0	0	183	0	957	957	0	0	0
000331300	ST JOSEPH	MO		08/30/2023		154	0	36	0	0	36	0	190	190	0	0	0
000331593	CHELSEA	OK		08/30/2023		198	0	47	0	0	47	0	245	245	0	0	0
000331639	LEWISVILLE	TX		08/30/2023		2,602	0	614	0	0	614	0	3,216	3,216	0	0	0
000331365	MONCKS CORNER	SC		08/30/2023		48	0	10	0	0	10	0	57	57	0	0	0
000331677	PORT ARTHUR	TX		08/30/2023		156	0	37	0	0	37	0	193	193	0	0	0
000331556	RED CREEK	NY		08/30/2023		2,008	0	473	0	0	473	0	2,481	2,481	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
000331435	CYPRESS	TX		08/30/2023		1,077	0	254	0	0	254	0	1,331	1,331	0	0	0
000331486	GASTONIA	NC		08/30/2023		600	0	141	0	0	141	0	741	741	0	0	0
000331626	FREEPORT	NY		08/30/2023		3,851	0	908	0	0	908	0	4,759	4,759	0	0	0
000331258	PATASKALA	OH		08/30/2023		359	0	85	0	0	85	0	444	444	0	0	0
000331505	CHESTER	AR		08/30/2023		1,014	0	239	0	0	239	0	1,253	1,253	0	0	0
000331379	EL PASO	TX		08/30/2023		476	0	112	0	0	112	0	589	589	0	0	0
000331580	SOMERDALE	NJ		08/30/2023		531	0	125	0	0	125	0	656	656	0	0	0
000331689	RICHMOND	VA		08/30/2023		116	0	26	0	0	26	0	142	142	0	0	0
000331568	WINNIE	TX		08/30/2023		2,850	0	672	0	0	672	0	3,522	3,522	0	0	0
000331503	MISSION	TX		08/30/2023		2,369	0	559	0	0	559	0	2,928	2,928	0	0	0
000331280	RIO RANCHO	NM		08/30/2023		2,180	0	514	0	0	514	0	2,694	2,694	0	0	0
000331326	CORAM	NY		08/30/2023		869	0	205	0	0	205	0	1,074	1,074	0	0	0
000331294	ATTICA	IN		08/30/2023		1,027	0	242	0	0	242	0	1,269	1,269	0	0	0
000331638	STONE MOUNTAIN	GA		08/30/2023		1,628	0	384	0	0	384	0	2,012	2,012	0	0	0
000331592	HELOTES	TX		08/30/2023		1,743	0	411	0	0	411	0	2,155	2,155	0	0	0
000331471	KANNAPOLIS	NC		08/30/2023		591	0	140	0	0	140	0	731	731	0	0	0
000331485	GERMANTOWN	OH		08/30/2023		2,656	0	625	0	0	625	0	3,281	3,281	0	0	0
000331611	NORTH LAS VEGAS	NV		08/30/2023		750	0	177	0	0	177	0	927	927	0	0	0
000331662	HOUSTON	TX		08/30/2023		179	0	42	0	0	42	0	221	221	0	0	0
000331541	INKSTER	MI		08/30/2023		732	0	173	0	0	173	0	905	905	0	0	0
000331499	CABOT	AR		08/30/2023		371	0	88	0	0	88	0	458	458	0	0	0
000331434	RICHMOND	RI		08/30/2023		982	0	232	0	0	232	0	1,213	1,213	0	0	0
000331257	CONVERSE	TX		08/30/2023		790	0	186	0	0	186	0	976	976	0	0	0
000331623	GRAYSON	GA		08/30/2023		473	0	112	0	0	112	0	584	584	0	0	0
000331502	TAYLOR	MI		08/30/2023		352	0	83	0	0	83	0	435	435	0	0	0
000331376	SAN ANTONIO	TX		08/30/2023		442	0	104	0	0	104	0	546	546	0	0	0
000331688	WEATHERFORD	OK		08/30/2023		739	0	174	0	0	174	0	913	913	0	0	0
000331567	LONE GROVE	OK		08/30/2023		297	0	70	0	0	70	0	366	366	0	0	0
000331446	SEMMES	AL		08/30/2023		1,279	0	302	0	0	302	0	1,581	1,581	0	0	0
000331325	ELKHART	IN		08/30/2023		598	0	141	0	0	141	0	739	739	0	0	0
000331497	CHICAGO	IL		08/30/2023		915	0	216	0	0	216	0	1,130	1,130	0	0	0
000331637	DALLAS	TX		08/30/2023		644	0	152	0	0	152	0	796	796	0	0	0
000331516	LOWELL	MA		08/30/2023		534	0	126	0	0	126	0	660	660	0	0	0
000331269	MADISON	TN		08/30/2023		435	0	103	0	0	103	0	538	538	0	0	0
000331591	MOUND VALLEY	KS		08/30/2023		287	0	68	0	0	68	0	354	354	0	0	0
000331661	AUBURNDALE	FL		08/30/2023		75	0	18	0	0	18	0	93	93	0	0	0
000331484	BEAR	DE		08/30/2023		2,959	0	698	0	0	698	0	3,658	3,658	0	0	0
000331339	HOUSTON	TX		08/30/2023		106	0	25	0	0	25	0	131	131	0	0	0
000331554	CROSBYTON	TX		08/30/2023		231	0	54	0	0	54	0	285	285	0	0	0
000331433	GAINESVILLE	VA		08/30/2023		1,013	0	239	0	0	239	0	1,252	1,252	0	0	0
000331498	REYNOLDSBURG	OH		08/30/2023		1,315	0	310	0	0	310	0	1,625	1,625	0	0	0
000331256	CYPRESS	TX		08/30/2023		1,142	0	269	0	0	269	0	1,411	1,411	0	0	0
000331377	LAREDO	TX		08/30/2023		65	0	15	0	0	15	0	81	81	0	0	0
000331622	SAGINAW	TX		08/30/2023		436	0	103	0	0	103	0	539	539	0	0	0
000331501	SENIOA	GA		08/30/2023		344	0	81	0	0	81	0	425	425	0	0	0
000331673	WYOMING	MI		08/30/2023		213	0	50	0	0	50	0	264	264	0	0	0
000331552	COLOMBUS	OH		08/30/2023		1,191	0	281	0	0	281	0	1,471	1,471	0	0	0
000331566	FLORESVILLE	TX		08/30/2023		777	0	183	0	0	183	0	960	960	0	0	0
000331389	CHARLESTON	SC		08/30/2023		2,982	0	703	0	0	703	0	3,686	3,686	0	0	0
000331687	LAGRANGE	GA		08/30/2023		465	0	110	0	0	110	0	575	575	0	0	0
000331268	ROME	GA		08/30/2023		1,059	0	250	0	0	250	0	1,308	1,308	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000331292	WAXAHACHIE	TX		08/30/2023		1,566	0	369	0	0	369	0	1,935	1,935	0	0	0
000331706	CAPE GIRARDEAU	MO		08/30/2023		334	0	79	0	0	79	0	413	413	0	0	0
000331660	STONE MOUNTAIN	GA		08/30/2023		320	0	75	0	0	75	0	396	396	0	0	0
000331590	ATHENS	TN		08/30/2023		230	0	54	0	0	54	0	284	284	0	0	0
000331515	ALAMO	GA		08/30/2023		260	0	61	0	0	61	0	321	321	0	0	0
000331636	HYATTSVILLE	MD		08/30/2023		1,662	0	392	0	0	392	0	2,054	2,054	0	0	0
000331459	CROSBY	TX		08/30/2023		1,290	0	304	0	0	304	0	1,595	1,595	0	0	0
000331674	FRANKLIN	IN		08/30/2023		475	0	112	0	0	112	0	586	586	0	0	0
000331432	TICKFAW	LA		08/30/2023		861	0	203	0	0	203	0	1,064	1,064	0	0	0
000331529	HUGHES	AR		08/30/2023		151	0	36	0	0	36	0	187	187	0	0	0
000331408	GREENBRIER	AR		08/30/2023		4,336	0	1,023	0	0	1,023	0	5,359	5,359	0	0	0
000331483	CANTON	GA		08/30/2023		622	0	147	0	0	147	0	769	769	0	0	0
000331551	EL PASO	TX		08/30/2023		701	0	165	0	0	165	0	866	866	0	0	0
000331672	OCALA	FL		08/30/2023		86	0	20	0	0	20	0	106	106	0	0	0
000331495	BALTIMORE	MD		08/30/2023		439	0	104	0	0	104	0	543	543	0	0	0
000331374	ROCHESTER	NY		08/30/2023		279	0	66	0	0	66	0	344	344	0	0	0
000331253	OWINGS	MD		08/30/2023		3,246	0	766	0	0	766	0	4,011	4,011	0	0	0
000331267	HOUSTON	TX		08/30/2023		437	0	103	0	0	103	0	541	541	0	0	0
000331388	WOODRUFF	SC		08/30/2023		1,457	0	344	0	0	344	0	1,800	1,800	0	0	0
000331500	HOUSTON	TX		08/30/2023		280	0	66	0	0	66	0	346	346	0	0	0
000331621	MEMPHIS	TN		08/30/2023		621	0	146	0	0	146	0	767	767	0	0	0
000331458	SPOTSYLVANIA	VA		08/30/2023		1,240	0	292	0	0	292	0	1,532	1,532	0	0	0
000331579	LAREDO	TX		08/30/2023		1,401	0	330	0	0	330	0	1,731	1,731	0	0	0
000331514	CAMDEN	NJ		08/30/2023		72	0	17	0	0	17	0	89	89	0	0	0
000331291	HORIZON CITY	TX		08/30/2023		1,352	0	319	0	0	319	0	1,672	1,671	0	0	0
000331337	SAN ANTONIO	TX		08/30/2023		267	0	63	0	0	63	0	330	330	0	0	0
000331635	NORTH RICHLAND HILLS	TX		08/30/2023		1,543	0	364	0	0	364	0	1,907	1,907	0	0	0
000331361	VANCOUVER	WA		08/30/2023		1,404	0	331	0	0	331	0	1,735	1,735	0	0	0
000331649	LAGRANGE	KY		08/30/2023		205	0	48	0	0	48	0	254	254	0	0	0
000331482	WASHINGTON	DC		08/30/2023		1,740	0	410	0	0	410	0	2,150	2,150	0	0	0
000331528	LITTLE ROCK	AR		08/30/2023		212	0	50	0	0	50	0	262	262	0	0	0
000331480	SPRING	TX		08/30/2023		1,136	0	268	0	0	268	0	1,404	1,404	0	0	0
000331526	STAFFORD	TX		08/30/2023		498	0	117	0	0	117	0	615	615	0	0	0
000331647	OMAHA	NE		08/30/2023		398	0	94	0	0	94	0	492	492	0	0	0
000331620	SPRING	TX		08/30/2023		992	0	234	0	0	234	0	1,226	1,226	0	0	0
000331685	GROVETOWN	GA		08/30/2023		791	0	187	0	0	187	0	978	978	0	0	0
000331252	BELLEVILLE	NJ		08/30/2023		1,259	0	297	0	0	297	0	1,556	1,556	0	0	0
000331373	BRONX	NY		08/30/2023		2,421	0	571	0	0	571	0	2,992	2,992	0	0	0
000331443	DIAMONDHEAD	MS		08/30/2023		801	0	189	0	0	189	0	990	990	0	0	0
000331494	HOLLIS	NY		08/30/2023		556	0	131	0	0	131	0	688	688	0	0	0
000331634	CINCINNATI	OH		08/30/2023		1,482	0	350	0	0	350	0	1,832	1,832	0	0	0
000331513	MIAMI	FL		08/30/2023		198	0	47	0	0	47	0	245	245	0	0	0
000331387	FARMERSVILLE	TX		08/30/2023		560	0	132	0	0	132	0	692	692	0	0	0
000331266	DEWEY	OK		08/30/2023		554	0	131	0	0	131	0	685	685	0	0	0
000331578	SANDY	OR		08/30/2023		3,874	0	913	0	0	913	0	4,787	4,787	0	0	0
000331336	BROWNSVILLE	TX		08/30/2023		149	0	35	0	0	35	0	184	184	0	0	0
000331648	DOUGLAS	GA		08/30/2023		276	0	65	0	0	65	0	341	341	0	0	0
000331290	NEWBURGH	NY		08/30/2023		1,625	0	383	0	0	383	0	2,008	2,008	0	0	0
000331360	CHERRY HILL	NJ		08/30/2023		99	0	23	0	0	23	0	122	122	0	0	0
000331704	RIO RANCHO	NM		08/30/2023		2,370	0	559	0	0	559	0	2,929	2,929	0	0	0
000331469	AMA	LA		08/30/2023		261	0	61	0	0	61	0	323	323	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
000331348	HARTFORD	CT		08/30/2023		190	0	45	0	0	45	0	235	235	0	0	0
000331404	AURORA	CO		08/30/2023		1,029	0	243	0	0	243	0	1,271	1,271	0	0	0
000331646	AUSTIN	TX		08/30/2023		417	0	98	0	0	98	0	515	515	0	0	0
000331372	MIRAMAR	FL		08/30/2023		421	0	99	0	0	99	0	520	520	0	0	0
000331251	MIAMI GARDENS	FL		08/30/2023		817	0	193	0	0	193	0	1,010	1,010	0	0	0
000331670	TEKAMAH	NE		08/30/2023		41	0	9	0	0	9	0	50	50	0	0	0
000331716	HAGERSTOWN	MD		08/30/2023		1,069	0	252	0	0	252	0	1,321	1,321	0	0	0
000331418	SIKESTON	MO		08/30/2023		214	0	50	0	0	50	0	264	264	0	0	0
000331493	PIEDMONT	OK		08/30/2023		898	0	212	0	0	212	0	1,110	1,110	0	0	0
000331321	LILBURN	GA		08/30/2023		614	0	145	0	0	145	0	759	759	0	0	0
000331633	PHARR	TX		08/30/2023		47	0	10	0	0	10	0	57	57	0	0	0
000331684	VIRGINIA BEACH	VA		08/30/2023		444	0	105	0	0	105	0	548	548	0	0	0
000331563	YUMA	AZ		08/30/2023		1,141	0	269	0	0	269	0	1,410	1,410	0	0	0
000331265	CLINTON	MS		08/30/2023		356	0	84	0	0	84	0	440	440	0	0	0
000331703	CAMAS	WA		08/30/2023		2,244	0	529	0	0	529	0	2,773	2,773	0	0	0
000331335	PHILADELPHIA	PA		08/30/2023		140	0	33	0	0	33	0	173	173	0	0	0
000331456	PRAIRIE DU CHIEN	WI		08/30/2023		89	0	21	0	0	21	0	110	110	0	0	0
000331698	KENNESAW	GA		08/30/2023		1,463	0	345	0	0	345	0	1,808	1,808	0	0	0
000331279	HAZEL GREEN	AL		08/30/2023		189	0	44	0	0	44	0	233	233	0	0	0
000331645	EASLEY	SC		08/30/2023		677	0	160	0	0	160	0	837	837	0	0	0
000331403	AUBURN	MA		08/30/2023		24	0	6	0	0	6	0	30	30	0	0	0
000331524	STATEN ISLAND	NY		08/30/2023		1,249	0	295	0	0	295	0	1,543	1,543	0	0	0
000331398	TUCSON	AZ		08/30/2023		363	0	86	0	0	86	0	448	448	0	0	0
000331277	INDIO	CA		08/30/2023		1,285	0	303	0	0	303	0	1,588	1,588	0	0	0
000331589	CONWAY	SC		08/30/2023		1,061	0	250	0	0	250	0	1,312	1,312	0	0	0
000331347	HIALEAH	FL		08/30/2023		1,898	0	448	0	0	448	0	2,346	2,346	0	0	0
000331701	SOUTHAVEN	MS		08/30/2023		334	0	79	0	0	79	0	412	412	0	0	0
000331659	SIDNEY	MT		08/30/2023		163	0	38	0	0	38	0	202	202	0	0	0
000331538	OSAWATOMIE	KS		08/30/2023		2,107	0	497	0	0	497	0	2,604	2,604	0	0	0
000331417	CARY	NC		08/30/2023		1,410	0	333	0	0	333	0	1,743	1,743	0	0	0
000331250	COAL CITY	IL		08/30/2023		84	0	20	0	0	20	0	104	104	0	0	0
000331371	CONCORD	VA		08/30/2023		421	0	99	0	0	99	0	520	520	0	0	0
000331715	EVANSVILLE	IN		08/30/2023		217	0	51	0	0	51	0	268	268	0	0	0
000331385	ROSENBERG	TX		08/30/2023		1,424	0	336	0	0	336	0	1,760	1,760	0	0	0
000331264	WINSTON SALEM	NC		08/30/2023		607	0	143	0	0	143	0	750	750	0	0	0
000331320	SAINT PAUL	MN		08/30/2023		317	0	75	0	0	75	0	392	392	0	0	0
000331576	TEXARKANA	TX		08/30/2023		855	0	202	0	0	202	0	1,056	1,056	0	0	0
000331455	SAN ANTONIO	TX		08/30/2023		1,891	0	446	0	0	446	0	2,337	2,337	0	0	0
000331697	YORK	PA		08/30/2023		627	0	148	0	0	148	0	775	775	0	0	0
000331511	SYCAMORE	IL		08/30/2023		746	0	176	0	0	176	0	922	922	0	0	0
000331632	KATY	TX		08/30/2023		529	0	125	0	0	125	0	653	653	0	0	0
000331332	MILWAUKEE	WI		08/30/2023		354	0	84	0	0	84	0	438	438	0	0	0
000331644	FORT SMITH	AR		08/30/2023		302	0	71	0	0	71	0	373	373	0	0	0
000331523	CHATTANOOGA	TN		08/30/2023		149	0	35	0	0	35	0	184	184	0	0	0
000331695	SYLMAR	CA		08/30/2023		5,982	0	1,411	0	0	1,411	0	7,393	7,393	0	0	0
000331574	GRANBURY	TX		08/30/2023		729	0	172	0	0	172	0	901	901	0	0	0
000331714	NORTH HAVEN	CT		08/30/2023		583	0	138	0	0	138	0	721	721	0	0	0
000331467	FRIENDSVILLE	TN		08/30/2023		215	0	51	0	0	51	0	266	266	0	0	0
000331588	LAREDO	TX		08/30/2023		862	0	203	0	0	203	0	1,065	1,065	0	0	0
000331561	FLAGSTAFF	AZ		08/30/2023		1,673	0	395	0	0	395	0	2,067	2,067	0	0	0
000331607	TOWN OF BELLEVILLE	NJ		08/30/2023		302	0	71	0	0	71	0	374	374	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
000331440	VERONA	PA		08/30/2023		281	0	66	0	0	66	0	348	348	0	0	0
000331370	LAKE WALES	FL		08/30/2023		915	0	216	0	0	216	0	1,131	1,131	0	0	0
000331416	CENTERVILLE	GA		08/30/2023		238	0	56	0	0	56	0	294	294	0	0	0
000331491	LONG LAKE	WI		08/30/2023		933	0	220	0	0	220	0	1,153	1,153	0	0	0
000331537	FARMINGTON	MN		08/30/2023		2,082	0	491	0	0	491	0	2,574	2,574	0	0	0
000331658	JOSHUA	TX		08/30/2023		459	0	108	0	0	108	0	568	568	0	0	0
000331510	EDEN	NC		08/30/2023		73	0	17	0	0	17	0	90	90	0	0	0
000331631	BUFFALO	NY		08/30/2023		793	0	187	0	0	187	0	980	980	0	0	0
000331696	NISKAYUNA	NY		08/30/2023		1,069	0	252	0	0	252	0	1,321	1,321	0	0	0
000331263	EDGARTOWN	MA		08/30/2023		6,565	0	1,549	0	0	1,549	0	8,113	8,113	0	0	0
000331384	JACKSONVILLE	FL		08/30/2023		1,199	0	283	0	0	283	0	1,481	1,481	0	0	0
000331454	ENOLA	PA		08/30/2023		704	0	166	0	0	166	0	870	870	0	0	0
000331575	KNOXVILLE	TN		08/30/2023		798	0	188	0	0	188	0	987	987	0	0	0
000331333	RIO RANCHO	NM		08/30/2023		377	0	89	0	0	89	0	466	466	0	0	0
000331452	LANCASTER	PA		08/30/2023		84	0	20	0	0	20	0	104	104	0	0	0
000331619	BELTON	SC		08/30/2023		1,261	0	297	0	0	297	0	1,558	1,558	0	0	0
000331587	BOISE	ID		08/30/2023		1,504	0	355	0	0	355	0	1,858	1,858	0	0	0
000331289	ZANESVILLE	OH		08/30/2023		598	0	141	0	0	141	0	739	739	0	0	0
000331401	HALEDON	NJ		08/30/2023		397	0	94	0	0	94	0	490	490	0	0	0
000331522	MASTIC	NY		08/30/2023		581	0	137	0	0	137	0	719	719	0	0	0
000331643	KILGORE	TX		08/30/2023		1,016	0	240	0	0	240	0	1,255	1,255	0	0	0
000331713	SAN ANTONIO	TX		08/30/2023		1,183	0	279	0	0	279	0	1,462	1,462	0	0	0
000331536	LONGVIEW	TX		08/30/2023		1,386	0	327	0	0	327	0	1,713	1,713	0	0	0
000331415	SPANAWAY	WA		08/30/2023		1,885	0	445	0	0	445	0	2,329	2,329	0	0	0
000331359	TUCSON	AZ		08/30/2023		1,019	0	240	0	0	240	0	1,259	1,259	0	0	0
000331657	SHREVEPORT	LA		08/30/2023		323	0	76	0	0	76	0	399	399	0	0	0
000331383	CHARLOTTE	MI		08/30/2023		727	0	172	0	0	172	0	899	899	0	0	0
000331262	GORDONSVILLE	VA		08/30/2023		534	0	126	0	0	126	0	660	660	0	0	0
000331630	PINE BLUFF	AR		08/30/2023		207	0	49	0	0	49	0	255	255	0	0	0
000331560	PORT LAVACA	TX		08/30/2023		815	0	192	0	0	192	0	1,007	1,007	0	0	0
000331429	INDIANAPOLIS	IN		08/30/2023		303	0	72	0	0	72	0	375	375	0	0	0
000331572	MIDLAND	TX		08/30/2023		2,298	0	542	0	0	542	0	2,840	2,840	0	0	0
000331451	SPRING GROVE	PA		08/30/2023		1,329	0	314	0	0	314	0	1,643	1,643	0	0	0
000331381	INDIANAPOLIS	IN		08/30/2023		366	0	86	0	0	86	0	453	453	0	0	0
000331260	TULARE	CA		08/30/2023		404	0	95	0	0	95	0	499	499	0	0	0
000331693	CRYSTAL LAKE	IL		08/30/2023		302	0	71	0	0	71	0	373	373	0	0	0
000331306	STREETSBORO	OH		08/30/2023		678	0	160	0	0	160	0	838	838	0	0	0
000331427	BELLE CHASSE	LA		08/30/2023		864	0	204	0	0	204	0	1,068	1,068	0	0	0
000331548	PORTSMOUTH	VA		08/30/2023		476	0	112	0	0	112	0	588	588	0	0	0
000331669	TARPON SPRINGS	FL		08/30/2023		145	0	34	0	0	34	0	179	179	0	0	0
000331521	SAN ANTONIO	TX		08/30/2023		162	0	38	0	0	38	0	200	200	0	0	0
000331400	CAPE CORAL	FL		08/30/2023		521	0	123	0	0	123	0	643	643	0	0	0
000331642	DETROIT	MI		08/30/2023		381	0	90	0	0	90	0	471	471	0	0	0
000331274	BRONX	NY		08/30/2023		3,793	0	895	0	0	895	0	4,687	4,687	0	0	0
000331395	EDGEWOOD	MD		08/30/2023		1,336	0	315	0	0	315	0	1,651	1,651	0	0	0
000331465	PHILADELPHIA	PA		08/30/2023		724	0	171	0	0	171	0	895	895	0	0	0
000331586	TULSA	OK		08/30/2023		675	0	159	0	0	159	0	835	835	0	0	0
000331656	SIOUX CITY	IA		08/30/2023		351	0	83	0	0	83	0	434	434	0	0	0
000331535	LORAIN	OH		08/30/2023		159	0	37	0	0	37	0	196	196	0	0	0
000331288	WILLIAMSBURG	VA		08/30/2023		1,215	0	287	0	0	287	0	1,501	1,501	0	0	0
000331479	MARATHON	NY		08/30/2023		457	0	108	0	0	108	0	565	565	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000331358	PIKEVILLE	KY		08/30/2023		138	0	32	0	0	32	0	170	170	0	0	0
000331549	ALLYN	WA		08/30/2023		2,600	0	613	0	0	613	0	3,213	3,213	0	0	0
000331261	BOWIE	MD		08/30/2023		1,632	0	385	0	0	385	0	2,017	2,017	0	0	0
000331307	LANDOVER	MD		08/30/2023		620	0	146	0	0	146	0	766	766	0	0	0
000325541	ROANOKE RAPIDS	NC		05/02/2022		50,362	0	0	0	0	0	0	50,362	50,362	0	0	0
000325706	ZANESVILLE	OH		05/02/2022		113,078	0	0	0	0	0	0	113,078	113,078	0	0	0
000325739	CHICAGO	IL		05/02/2022		87,270	0	0	0	0	0	0	87,270	87,270	0	0	0
000326063	JACKSONVILLE	NC		05/02/2022		75,458	0	0	0	0	0	0	75,458	75,458	0	0	0
000326197	VIRGINIA BEACH	VA		05/02/2022		3,361	0	0	0	0	0	0	3,361	3,361	0	0	0
000326235	JACKSONVILLE	FL		05/02/2022		78,310	0	0	0	0	0	0	78,310	78,310	0	0	0
000326502	NORFOLK	VA		05/02/2022		11,274	0	0	0	0	0	0	11,274	11,274	0	0	0
000326544	NEWPORT NEWS	VA		05/02/2022		1,813	0	0	0	0	0	0	1,813	1,813	0	0	0
000326578	CLEVELAND	OH		05/02/2022		57,356	0	0	0	0	0	0	57,356	57,356	0	0	0
000331308	CLYDE	NC		08/30/2023		0	0	0	0	0	0	0	0	508	0	508	508
0299999. Mortgages with partial repayments						1,651,467,280	0	92,779	0	0	92,779	0	11,094,920	11,094,308	0	(612)	(612)
000325321	PRINCETON	WV		05/02/2022	01/15/2024	26,620	0	815	0	0	815	0	27,434	27,484	0	50	50
000325338	INTERLACHEN	FL		05/02/2022	03/15/2024	68,471	0	1,726	0	0	1,726	0	70,196	63,092	0	(7,104)	(7,104)
000325412	KINGSBURY	TX		05/02/2022	02/15/2024	65,688	0	1,930	0	0	1,930	0	67,618	68,060	0	442	442
000325430	DAYTON	TX		05/02/2022	01/15/2024	148,322	0	4,540	0	0	4,540	0	152,862	145,017	0	(7,845)	(7,845)
000325463	LANCASTER	OH		05/02/2022	02/15/2024	63,593	0	1,947	0	0	1,947	0	65,539	60,936	0	(4,603)	(4,603)
000325469	HAMPTON	VA		05/02/2022	02/15/2024	38,501	0	1,179	0	0	1,179	0	39,680	39,680	0	0	0
000325501	MANCHESTER	GA		05/02/2022	03/15/2024	61,192	0	1,873	0	0	1,873	0	63,065	64,136	0	1,071	1,071
000325503	GEORGETOWN	KY		05/02/2022	01/15/2024	319,251	0	9,772	0	0	9,772	0	329,024	329,024	0	0	0
000325531	NIAGARA FALLS	NY		05/02/2022	01/15/2024	66,449	0	2,034	0	0	2,034	0	68,483	61,856	0	(6,627)	(6,627)
000325542	BEAVER FALLS	PA		05/02/2022	01/15/2024	49,973	0	1,316	0	0	1,316	0	51,289	49,973	0	(1,316)	(1,316)
000325595	NEW ALBANY	IN		05/02/2022	01/15/2024	87,075	0	2,665	0	0	2,665	0	89,740	85,297	0	(4,444)	(4,444)
000325612	CHANDLER	AZ		05/02/2022	01/15/2024	170,595	0	5,101	0	0	5,101	0	175,696	179,283	0	3,587	3,587
000325626	RESERVE	LA		05/02/2022	01/15/2024	63,069	0	1,931	0	0	1,931	0	65,000	65,000	0	0	0
000325627	WEST LAFAYETTE	OH		05/02/2022	01/15/2024	58,562	0	1,793	0	0	1,793	0	60,354	58,008	0	(2,346)	(2,346)
000325665	BELLEVILLE	IL		05/02/2022	03/15/2024	156,593	0	4,138	0	0	4,138	0	160,731	163,528	0	2,797	2,797
000325674	LYNN	MA		05/02/2022	03/15/2024	250,585	0	7,670	0	0	7,670	0	258,255	258,255	0	0	0
000325679	BULVERDE	TX		05/02/2022	01/15/2024	259,055	0	6,642	0	0	6,642	0	265,697	267,634	0	1,938	1,938
000325682	DELANO	CA		05/02/2022	01/15/2024	228,146	0	6,984	0	0	6,984	0	235,129	220,735	0	(14,395)	(14,395)
000325697	ROME	NY		05/02/2022	02/15/2024	86,919	0	2,633	0	0	2,633	0	89,553	83,028	0	(6,525)	(6,525)
000325710	PARAGOULD	AR		05/02/2022	01/15/2024	10,732	0	329	0	0	329	0	11,060	11,060	0	0	0
000325722	TAMPA	FL		05/02/2022	02/15/2024	265,542	0	6,701	0	0	6,701	0	272,243	276,327	0	4,084	4,084
000325788	WOODBRIDGE	NJ		05/02/2022	01/15/2024	132,170	0	3,757	0	0	3,757	0	135,926	132,808	0	(3,118)	(3,118)
000325847	GLASSBORO	NJ		05/02/2022	01/15/2024	87,758	0	2,524	0	0	2,524	0	90,282	90,282	0	0	0
000325869	PORTLAND	OR		05/02/2022	01/15/2024	246,082	0	6,040	0	0	6,040	0	252,122	253,962	0	1,840	1,840
000325905	WALDORF	MD		05/02/2022	02/15/2024	350,737	0	9,586	0	0	9,586	0	360,322	364,617	0	4,294	4,294
000325928	ALBUQUERQUE	NM		05/02/2022	01/15/2024	144,224	0	4,415	0	0	4,415	0	148,639	148,639	0	0	0
000325930	ROBSTOWN	TX		05/02/2022	03/15/2024	105,344	0	3,083	0	0	3,083	0	108,427	107,223	0	(1,204)	(1,204)
000325933	BAY CITY	MI		05/02/2022	01/15/2024	56,093	0	1,717	0	0	1,717	0	57,810	57,794	0	(16)	(16)
000325963	SOUTH BEND	IN		05/02/2022	02/15/2024	27,144	0	831	0	0	831	0	27,975	28,372	0	397	397
000325968	PORT ANGELES	WA		05/02/2022	03/15/2024	101,829	0	3,117	0	0	3,117	0	104,946	104,946	0	0	0
000325996	OSKALOOSA	IA		05/02/2022	01/15/2024	96,982	0	2,772	0	0	2,772	0	99,754	101,011	0	1,257	1,257
000326008	LEDYARD	CT		05/02/2022	03/15/2024	75,290	0	2,305	0	0	2,305	0	77,595	78,309	0	714	714
000326028	LANSING	MI		05/02/2022	01/15/2024	73,574	0	2,252	0	0	2,252	0	75,826	69,094	0	(6,732)	(6,732)
000326073	FAIRBURN	GA		05/02/2022	01/15/2024	116,072	0	3,397	0	0	3,397	0	119,469	120,555	0	1,086	1,086
000326091	OAK LAWN	IL		05/02/2022	01/15/2024	174,951	0	5,355	0	0	5,355	0	180,307	167,761	0	(12,546)	(12,546)
000326103	LAUREL	MD		05/02/2022	01/15/2024	222,016	0	6,438	0	0	6,438	0	228,454	218,070	0	(10,383)	(10,383)

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000326133	MENDOTA	CA		05/02/2022	03/15/2024	50,572	0	1,548	0	0	1,548	0	52,120	51,231	0	(888)	(888)
000326160	BALTIMORE	MD		05/02/2022	03/15/2024	55,786	0	1,708	0	0	1,708	0	57,494	51,979	0	(5,515)	(5,515)
000326170	HYATTSVILLE	MD		05/02/2022	03/15/2024	190,392	0	5,688	0	0	5,688	0	196,080	196,414	0	334	334
000326179	WATERLOO	NE		05/02/2022	01/15/2024	185,788	0	5,687	0	0	5,687	0	191,475	183,707	0	(7,768)	(7,768)
000326213	BOWIE	MD		05/02/2022	02/15/2024	304,334	0	7,652	0	0	7,652	0	311,985	311,985	0	0	0
000326215	CROFTON	MD		05/02/2022	01/15/2024	234,024	0	7,164	0	0	7,164	0	241,188	220,051	0	(21,136)	(21,136)
000326265	ETNA	ME		05/02/2022	03/15/2024	249,363	0	4,833	0	0	4,833	0	254,195	254,195	0	0	0
000326267	LEVITTOWN	PA		05/02/2022	01/15/2024	148,319	0	3,988	0	0	3,988	0	152,307	148,400	0	(3,907)	(3,907)
000326315	EDEN	NC		05/02/2022	01/15/2024	110,307	0	3,349	0	0	3,349	0	113,655	100,921	0	(12,734)	(12,734)
000326376	UXBRIDGE	MA		05/02/2022	01/15/2024	153,679	0	4,704	0	0	4,704	0	158,383	158,383	0	0	0
000326412	OKLAHOMA CITY	OK		05/02/2022	03/15/2024	97,314	0	2,979	0	0	2,979	0	100,293	100,293	0	0	0
000326422	MCHENRY	IL		05/02/2022	01/15/2024	82,699	0	2,531	0	0	2,531	0	85,230	85,230	0	0	0
000326426	YUMA	AZ		05/02/2022	03/15/2024	71,795	0	2,108	0	0	2,108	0	73,904	75,196	0	1,292	1,292
000326430	ROCKAWAY BEACH	NY		05/02/2022	01/15/2024	201,808	0	5,005	0	0	5,005	0	206,812	208,434	0	1,622	1,622
000326465	TALLADEGA	AL		05/02/2022	01/15/2024	52,268	0	1,600	0	0	1,600	0	53,868	48,681	0	(5,187)	(5,187)
000326482	SPRINGFIELD GARDENS	NY		05/02/2022	03/15/2024	456,504	0	10,143	0	0	10,143	0	466,647	466,647	0	0	0
000326545	BETHPAGE	NY		05/02/2022	03/15/2024	282,423	0	8,645	0	0	8,645	0	291,068	266,499	0	(24,569)	(24,569)
000326576	DOLTON	IL		05/02/2022	01/15/2024	125,587	0	3,821	0	0	3,821	0	129,408	131,039	0	1,631	1,631
000326616	AUBREY	TX		05/02/2022	03/15/2024	123,499	0	3,780	0	0	3,780	0	127,279	117,199	0	(10,080)	(10,080)
000326638	MARTINSVILLE	IN		05/02/2022	02/15/2024	120,696	0	3,695	0	0	3,695	0	124,390	124,390	0	0	0
000326673	WAPPINGERS FALLS	NY		05/02/2022	01/15/2024	197,491	0	6,045	0	0	6,045	0	203,537	189,746	0	(13,790)	(13,790)
000326676	ABBEVILLE	SC		05/02/2022	01/15/2024	101,693	0	3,113	0	0	3,113	0	104,806	98,643	0	(6,162)	(6,162)
000326693	CENTRAL SQUARE	NY		05/02/2022	01/15/2024	106,392	0	3,257	0	0	3,257	0	109,649	102,314	0	(7,335)	(7,335)
000326745	SHREVEPORT	LA		05/02/2022	01/15/2024	44,416	0	1,360	0	0	1,360	0	45,776	45,776	0	0	0
000331270	DILLWYN	VA		08/30/2023	02/15/2024	46,360	0	10,937	0	0	10,937	0	57,297	57,297	0	0	0
000331353	LOUISVILLE	KY		08/30/2023	01/01/2024	329	0	78	0	0	78	0	407	407	0	0	0
000331428	SNELLVILLE	GA		08/30/2023	03/15/2024	227,412	0	50,912	0	0	50,912	0	278,324	281,389	0	3,065	3,065
000331445	GROVETOWN	GA		08/30/2023	03/15/2024	135,859	0	32,050	0	0	32,050	0	167,909	167,909	0	0	0
000331473	ALBUQUERQUE	NM		08/30/2023	03/15/2024	212,606	0	50,059	0	0	50,059	0	262,666	262,666	0	0	0
000331606	NORFOLK	VA		08/30/2023	01/15/2024	138,554	0	32,686	0	0	32,686	0	171,240	171,240	0	0	0
0399999. Mortgages disposed						9,063,469	0	412,427	0	0	412,427	0	9,475,896	9,299,119	0	(176,777)	(176,777)
0599999 - Totals						1,660,530,749	0	505,206	0	0	505,206	0	20,570,816	20,393,427	0	(177,390)	(177,390)

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	First Eagle Direct Lending Fund IV, LLC	BOSTON	MA	First Eagle Direct Lending Fund IV, LLC	1.G FE	12/03/2018			6,458		160,365	8.330
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	6,458	0	160,365	XXX
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016			21,836		1,232,653	0.650
000000-00-0	Golub Capital Partners GDLC Feeder Fund	CHICAGO	IL	Golub Capital Partners GDLC Feeder Fund		08/12/2022			1,890,000		5,400,000	35.300
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.		11/28/2018			85,721		1,119,855	0.010
000000-00-0	PineBridge Investments L.P. II	NEW YORK	NY	PineBridge Investments L.P. II		11/25/2020			61,340		3,408,240	0.040
000000-00-0	PineBridge Investments L.P. III	NEW YORK	NY	PineBridge Investments L.P. III		10/20/2022			452,555		3,492,137	0.020
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	2,511,452	0	14,652,885	XXX
000000-00-0	Benefit Street Partners BSPSOFII Structured Note	WILMINGTON	DE	Benefit Street Partners BSPSOFII Structured Note		04/08/2020			739,232		3,916,674	0.220
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	739,232	0	3,916,674	XXX
000000-00-0	EQT Exeter Industrial Core Plus Fund IV	Conshohocken	PA	EQT Exeter		12/03/2021			3,430,000		24,409,000	1.150
000000-00-0	Cabot Industrial Value Fund VII, L.P.	Boston	MA	CABOT PROPERTIES		07/27/2022			1,835,500		19,663,500	1.990
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	5,265,500	0	44,072,500	XXX
6099999. Total - Unaffiliated								0	8,522,642	0	62,802,424	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								0	8,522,642	0	62,802,424	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	02/05/2024	3,681,160					0		26,003	26,003			0	50,638
000000-00-0	CrossHarbor Strategic Debt Fund, L.P.	BOSTON	MA	Cash Return Distribution	12/29/2022	02/16/2024	16,790,708					0		283,423	283,423			0	
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							20,471,868	0	0	0	0	0	0	309,426	309,426	0	0	0	50,638
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	01/10/2024	124,137					0		124,137	124,137			0	
000000-00-0	AUDAX SENIOR LOAN FUND I	WILMINGTON	DE	AUDAX SENIOR LOAN FUND I	02/01/2018	02/01/2024	625,905					0		625,905	625,905			0	
000000-00-0	BARINGS L.P.	CHARLOTTE	NC	BARINGS L.P.	11/16/2021	03/28/2024	528,475					0		528,475	528,475			0	
000000-00-0	Golub Capital Partners Golub Capital Partners 11	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018	01/25/2024	488,686					0		488,686	488,686			0	
000000-00-0	Golub Capital Partners Golub Capital Partners 12	CHICAGO	IL	Golub Capital Partners Golub Capital Partners 12	04/01/2018	01/29/2024	726,014					0		726,014	726,014			0	
000000-00-0	Golub Capital Partners GDLC Feeder Fund	CHICAGO	IL	Golub Capital Partners GDLC Feeder Fund	08/12/2022	01/02/2024	398,994					0		398,994	398,994			0	
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018	01/18/2024	362,940					0		362,940	362,940			0	
000000-00-0	PineBridge Investments L.P. II	NEW YORK	NY	PineBridge Investments L.P. II	11/25/2020	01/31/2024	356,117					0		356,117	356,117			0	
000000-00-0	PineBridge Investments L.P. III	NEW YORK	NY	PineBridge Investments L.P. III	10/20/2022	03/22/2024	934,745					0		934,745	934,745			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
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							4,546,013	0	0	0	0	0	0	4,546,013	4,546,013	0	0	0	0
000000-00-0	Benefit Street Partners BSPSOFII Structured Note	WILMINGTON	DE	Benefit Street Partners BSPSOFII Structured Note	04/08/2020	01/24/2024	891,733					0		891,733	891,733			0	
000000-00-0	Benefit Street Partners Debt Fund V LP	WILMINGTON	DE	Benefit Street Partners Debt Fund V LP	04/11/2022	02/22/2024	1,210,830					0		1,210,830	1,210,830			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							2,102,563	0	0	0	0	0	0	2,102,563	2,102,563	0	0	0	0
000000-00-0	TXFL NNN OFFICE INV HOLDINGS,LLC	CINCINNATI	OH	Cash Return Distribution	07/01/2019	03/06/2024	29,736,619					0		687,501	687,501			0	
000000-00-0	KCJAXX NNN INDUSTRIAL INV HOLDINGS,LLC	CINCINNATI	OH	Cash Return Distribution	07/27/2020	03/04/2024	55,277,816					0		863,280	863,280			0	
2299999. Joint Venture Interests - Real Estate - Affiliated							85,014,435	0	0	0	0	0	0	1,550,781	1,550,781	0	0	0	0
6099999. Total - Unaffiliated							27,120,444	0	0	0	0	0	0	6,958,002	6,958,002	0	0	0	50,638
6199999. Total - Affiliated							85,014,435	0	0	0	0	0	0	1,550,781	1,550,781	0	0	0	0
6299999 - Totals							112,134,879	0	0	0	0	0	0	8,508,783	8,508,783	0	0	0	50,638

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		03/01/2024	Interest Capitalization		35	35	0	1.A
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		03/01/2024	Interest Capitalization		3,138	3,138	0	1.A
38378N-YB-3	GNR 2014-24 KZ 4.089% 01/16/54		03/01/2024	Interest Capitalization		15,190	15,190	0	1.A
912810-TW-8	U S TREASURY 4.750% 11/15/43		02/08/2024	BNP SECURITIES		5,343,480	5,155,000	57,852	1.A
912810-TY-4	U S TREASURY 2.125% 02/15/54		03/27/2024	CITIGROUP GLOBAL MKTS		1,474,415	1,465,000	3,607	1.A
91282C-JJ-1	US TREASURY NOTES 4.500% 11/15/33		02/13/2024	Various		8,512,097	8,305,000	82,804	1.A
91282C-JN-2	US TREASURY NOTES 4.375% 11/30/28		02/14/2024	CITIGROUP GLOBAL MKTS		3,715,320	3,700,000	34,056	1.A
91282C-JW-2	US TREASURY NOTES 4.000% 01/31/29		02/16/2024	Various		17,846,226	18,070,000	39,714	1.A
0109999999. Subtotal - Bonds - U.S. Governments						36,909,901	36,713,363	218,033	XXX
000000-00-0	ROMANIA SOVEREIGN 6.625% 02/17/28	D	01/04/2024	MORGAN STANLEY FIXED INC		5,117,500	5,000,000	129,740	2.C FE
000000-00-0	ROMANIA SOVEREIGN 5.875% 01/30/29	D	03/01/2024	MORGAN STANLEY FIXED INC		10,000,000	10,000,000	57,118	2.C FE
731011-AZ-5	REPUBLIC OF POLAND SOVEREIGN 5.500% 03/18/54	D	03/11/2024	CITIGROUP GLOBAL MKTS		31,134,915	31,500,000	0	1.F FE
77586R-AU-4	ROMANIA SOVEREIGN 6.375% 01/30/34	D	01/23/2024	JEFFERIES & CO		6,394,496	6,400,000	0	2.C FE
0309999999. Subtotal - Bonds - All Other Governments						52,646,911	52,900,000	186,858	XXX
3136B4-VK-1	FNR 2019-27 MZ 4.000% 06/25/59		03/01/2024	Interest Capitalization		39,096	39,096	0	1.A
3137F3-PA-6	FHR FHR 4772 ZD 4.000% 11/15/47		03/01/2024	Interest Capitalization		49,366	49,366	0	1.A
3137F6-4R-5	FHLMC Multifamil K739ured P K739 X1 1.203% 09/25/27		01/03/2024	BMO CAPITAL MARKETS CORP		2,832,870	0	19,366	1.A FE
3137FL-6G-4	FHMS K088 X1 0.507% 01/25/29		01/19/2024	NATIONAL ALLIANCE SECURITIES		2,279,320	0	32,979	1.A
3137FQ-KQ-5	FHLMC Multifamil K103ured P K103 X1 0.638% 11/25/29		01/18/2024	BMO CAPITAL MARKETS CORP		2,254,825	0	28,701	1.A
3137FU-ZE-7	FHR K111 X1 1.570% 05/25/30		01/18/2024	NATIONAL ALLIANCE SECURITIES		30,802	0	381	1.A FE
3137HB-LW-2	FHMS K514 X1 1.160% 12/25/28		03/05/2024	NATIONAL ALLIANCE SECURITIES		4,940,626	0	22,488	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						12,426,905	88,462	103,915	XXX
72304@-AA-8	PINEBRIDGE 10.080% 09/21/32		02/02/2024	PRIVATE PLACEMENT		326,808	326,808	0	2.C PL
72304@-AB-6	PINEBRIDGE 12.080% 09/21/32		02/02/2024	PRIVATE PLACEMENT		148,549	148,549	0	4.A PL
00164V-AE-3	AMC NETWORKS INC 4.750% 08/01/25		01/18/2024	UBS WARBURG		328,423	343,000	7,739	4.C FE
03465X-AA-7	Angel Oak Mortga20241 2024-1 A1 5.210% 08/25/68		01/19/2024	MORGAN STANLEY FIXED INC		24,430,813	25,000,000	79,597	1.A FE
03466H-AA-1	Angel Oak Mortga20243 2024-3 A1 4.800% 11/26/68		03/07/2024	MORGAN STANLEY FIXED INC		9,593,449	9,910,249	54,046	1.A FE
04010L-BF-9	ARES CAPITAL CORP 5.875% 03/01/29		02/16/2024	JANE STREET EXECUTION SERVICES		932,425	950,000	4,341	2.C FE
045054-AS-2	ASHTEAD CAPITAL INC 5.800% 04/15/34		01/25/2024	J P MORGAN SEC		9,961,100	10,000,000	0	2.C FE
050931-AA-2	Audax Senior Deb20249A LC 2024-9A A1 7.418% 04/20/36		02/14/2024	WELLS FARGO		8,000,000	8,000,000	0	1.A FE
050931-AE-4	Audax Senior Deb20249A LC 2024-9A B 7.968% 04/20/36		02/14/2024	WELLS FARGO		11,000,000	11,000,000	0	1.C FE
054970-AL-2	BFLD 2019-DPLO D 7.280% 10/15/34		02/29/2024	BANK of AMERICA SEC		1,996,875	2,000,000	7,272	1.A
05551V-BK-8	Barclays Commerc2021C10 gage S 2021-C10 XA 1.282% 07/15/54		01/04/2024	BARCLAYS		1,107,534	0	4,184	1.A FE
05601@-AA-8	Benefit Street Partners 6.000% 12/31/28		01/11/2024	PRIVATE PLACEMENT		4,188,979	4,188,979	0	2.B PL
05606F-AN-3	BX 2019-OC11 E 3.944% 12/09/41		01/17/2024	BANK of AMERICA SEC		947,272	1,110,000	2,262	1.A
05608R-AG-0	BX Trust 2021ARIA 2021-ARIA C 7.086% 10/15/36		03/05/2024	BANK of AMERICA SEC		1,628,875	1,660,000	6,854	1.A
06427D-AV-5	Banc of America 2017BNK3al Mor 2017-BNK3 AS 3.748% 02/15/50		01/22/2024	BREAN CAPITAL LLC		53,081	57,000	136	1.A
06541R-BC-6	Bank 2019BN23 2019-BN23 XA 0.685% 12/15/52		01/30/2024	BARCLAYS		32,008	0	0	1.A FE
065931-BG-1	Bank5 20245YR5 6.268% 02/15/29		01/30/2024	MORGAN STANLEY FIXED INC		654,040	635,000	1,437	1.A FE
08160K-AH-7	BENCHMARK Mortga2019B15 2019-B15 XA 0.811% 12/15/72		03/21/2024	BARCLAYS		471,098	0	7,567	1.A FE
08163X-AZ-6	BENCHMARK Mortga2024V5 2024-V5 XA 1.066% 01/10/57		02/28/2024	Various		9,284,730	0	140,929	1.A FE
08163X-BA-0	BENCHMARK Mortga2024V5 2024-V5 AM 6.417% 01/10/57		01/22/2024	Various		839,906	815,000	4,358	1.A FE
081927-AC-9	BENCHMARK Mortga2024V6 2024-V6 XA 1.578% 10/15/28		03/15/2024	GOLDMAN SACHS		7,998,913	142,575,500	168,696	1.A FE
08576P-AL-5	BERRY GLOBAL INC 5.500% 04/15/28		03/04/2024	Tax Free Exchange		6,946,780	7,000,000	149,722	2.C FE
09031W-AE-3	BIMBO BAKERIES USA INC 5.375% 01/09/36		01/04/2024	J P MORGAN SEC		6,923,280	7,000,000	0	2.A FE
09660Q-AW-4	BMO Mortgage Tru20245C3 2024-5C3 AS 6.286% 02/15/57		01/25/2024	BMO CAPITAL MARKETS CORP		638,598	620,000	1,407	1.A FE
10112R-AW-4	BOSTON PROPERTIES LP 3.800% 02/01/24		01/04/2024	BARCLAYS		16,052,885	16,077,000	266,432	2.B FE
10637W-AA-7	Brean Asset Back2022RM5 ities 2022-RM5 A 4.500% 09/25/62		03/25/2024	Interest Capitalization		42,309	42,309	0	1.A 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		03/25/2024	Interest Capitalization		8,386	8,386	0	1.A FE
10638J-AA-5	Brean Asset Back2022RM4 ities 2022-RM4 A1 3.000% 07/25/62		03/25/2024	Interest Capitalization		75,977	75,977	0	1.A FE
10638N-AA-6	Brean Asset Back2022RM3 ities 2022-RM3 A 1.750% 02/25/62		02/25/2024	Interest Capitalization		18,952	18,952	0	1.A FE
107933-AC-7	Bridgecrest Lend20241 Secur 2024-1 A3 5.530% 01/18/28		01/17/2024	DEUTSCHE BANK		8,749,921	8,750,000	0	1.A FE
11135E-AA-2	BROADSTONE NET LEASE INC-A 2.600% 09/15/31		03/21/2024	Various		7,501,859	9,579,000	101,096	2.B FE
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		03/01/2024	Interest Capitalization		0	0	0	1.A FM
12592P-BH-5	COMM 2014-UBS6 AM 4.048% 12/10/47		01/10/2024	BREAN CAPITAL LLC		119,180	125,000	155	1.A
12635F-AX-2	CSAIL Commercial2015C3 e Trus 2015-C3 AS 4.053% 08/15/48		03/12/2024	BREAN CAPITAL LLC		4,349,531	4,500,000	6,586	1.A
12658W-AC-3	Credit Suisse Mo2021B33 rust 2021-B33 A2 3.167% 10/10/43		03/20/2024	BREAN CAPITAL LLC		380,951	452,000	835	1.A FE
12662Y-AA-7	COLT Funding LLC20226 2022-6 A1 4.650% 06/27/67		02/15/2024	PIPER JAFFRAY		831,227	851,722	2,090	1.A FE
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		01/01/2024	Interest Capitalization		0	0	0	1.A FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2024	Interest Capitalization		155	155	0	1.A FM
15189Y-AD-8	CENTERPOINT ENERGY RESOURCE 6.250% 02/01/37		03/25/2024	ROBERT W. BAIRD		1,465,170	1,400,000	13,611	2.A FE
161175-CP-7	CHARTER COMM OPT LLC/CAP 6.650% 02/01/34		02/28/2024	BANK of AMERICA SEC		644,477	644,000	13,205	2.C FE
16159M-AA-4	Chase Mortgage F2024RPL1orpora 2024-RPL1 A1A 3.250% 03/25/64		02/23/2024	J P MORGAN SEC		7,083,060	8,279,000	20,180	1.A FE
16411Q-AN-1	CHENIERE ENERGY PARTNERS LP 3.250% 01/31/32		01/05/2024	DEUTSCHE BANK		576,772	686,000	9,847	2.C FE
172967-PG-0	CITIGROUP 5.827% 02/13/35		02/06/2024	CITIGROUP GLOBAL MKTS		15,000,000	15,000,000	0	2.B FE
17326D-AF-9	Citigroup Commer2017P8 tgage 2017-P8 AS 3.789% 09/15/50		01/18/2024	BMO CAPITAL MARKETS CORP		287,864	310,000	685	1.A
17326D-AG-7	Citigroup Commer2017P8 tgage 2017-P8 B 4.192% 09/15/50		03/19/2024	BREAN CAPITAL LLC		36,000	40,000	93	1.E
174610-BF-1	CITIZENS FINANCIAL GROUP 5.841% 01/23/30		01/18/2024	MORGAN STANLEY FIXED INC		5,644,000	5,644,000	0	2.A FE
18055#-CF-7	CLARION LIONS PRIVATE PLACEMENT 6.490% 02/01/29		01/30/2024	PRIVATE PLACEMENT		10,000,000	10,000,000	0	1.G Z
23311R-AA-4	DCP MIDSTREAM LLC 6.750% 09/15/37		03/06/2024	MARKET AXESS		864,548	798,000	25,885	2.C FE
24022F-AA-8	DC Commercial Mo2024HLTNrust 2024-HLTN A 0.000% 04/13/28		03/21/2024	MORGAN STANLEY FIXED INC		4,999,629	5,000,000	2,386	1.A FE
24022F-AE-0	DC Commercial Mo2024HLTNrust 2024-HLTN B 0.000% 04/13/28		03/21/2024	MORGAN STANLEY FIXED INC		3,209,736	3,210,000	1,727	1.D FE
31740R-AB-6	Finance of Ameri2024S1 tured 2024-S1 A1 3.500% 02/25/74		03/12/2024	RAYMOND JAMES		9,376,875	10,000,000	18,278	1.A FE
320209-AB-5	FIRST FINANCIAL BANCORP 5.250% 05/15/30		01/17/2024	PIPER JAFFRAY		9,725,000	10,000,000	93,333	2.B FE
34501@-AA-9	NFL FC TRUST PRIVATE PLACEMENT 5.480% 10/05/28		03/27/2024	PRIVATE PLACEMENT		22,000,000	22,000,000	0	1.F Z
345397-E2-5	FORD MOTOR CREDIT 6.050% 03/05/31		01/02/2024	GOLDMAN SACHS		19,945,800	20,000,000	0	2.C FE
36169D-AA-0	GCAT 2023NQM2 2023-NQM2 A1 5.837% 11/25/67		01/10/2024	J P MORGAN SEC		15,125,579	15,135,038	26,994	1.A
36209@-AA-9	Golub Capital Partners GDLC Feeder Fund 4.500% 07/31/31		03/25/2024	PRIVATE PLACEMENT		4,410,000	4,410,000	0	2.C PL
36257H-BT-2	GS Mortgage Secu2019GC40rust 2019-GC40 AS 3.412% 07/10/52		03/11/2024	BMO CAPITAL MARKETS CORP		2,409,000	2,700,000	2,692	1.A
36418G-BZ-6	GMRF Mortgage Ac20182 n Co., 2018-2 B3 4.773% 10/25/58		01/12/2024	ROBERT W. BAIRD		7,942,799	8,444,172	17,691	1.A
37954F-AK-0	GLOBAL PART/GLP FINANCE 8.250% 01/15/32		01/03/2024	Various		3,029,875	3,000,000	0	4.B FE
39152M-AA-3	Great Wolf Trust2024WOLF 2024-WOLF A 1.542% 03/15/39		02/27/2024	J P MORGAN SEC		22,842,750	22,900,000	0	1.A FE
39152M-AC-9	Great Wolf Trust2024WOLF 2024-WOLF B 7.416% 03/15/39		02/28/2024	J P MORGAN SEC		37,507,094	37,600,000	0	1.D FE
39152T-AL-4	GWT 2019-WOLF D 7.573% 12/15/36		03/04/2024	J P MORGAN SEC		11,489,219	11,500,000	46,444	1.A
403949-AM-2	HF SINCLAIR CORP 5.000% 02/01/28		03/06/2024	Various		7,043,897	7,276,000	33,016	2.C FE
404119-AJ-8	HCA INC 7.500% 11/06/33		03/21/2024	MORGAN STANLEY FIXED INC		1,027,074	916,000	26,526	2.C FE
404119-CT-4	HCA INC 5.450% 04/01/31		02/20/2024	BARCLAYS		911,585	913,000	0	2.C FE
455434-BW-9	IND PR & LT CO 5.700% 04/01/54		03/07/2024	PNC CAPITAL MARKETS		9,472,640	9,500,000	0	1.F FE
46266T-AF-5	IQVIA INC 6.250% 02/01/29		02/26/2024	Tax Free Exchange		14,977,132	15,000,000	65,104	2.C FE
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		03/01/2024	Interest Capitalization		33,647	33,647	0	1.B FE
46643P-BJ-8	JPMBB Commercial2014C25 e Secu 2014-C25 AS 4.065% 11/15/47		01/18/2024	BARCLAYS		230,781	250,000	593	1.A
46650H-AW-8	JP Morgan Mortga20191 2019-1 B1 4.486% 05/25/49		02/06/2024	ROBERT W. BAIRD		679,049	727,715	635	1.A
46653L-CK-0	JPMMT 2020-LTV2 B4 4.016% 11/25/50		01/18/2024	ROBERT W. BAIRD		678,899	797,093	1,867	1.B
49326E-EP-4	KEYBANK NA 6.401% 03/06/35		02/26/2024	KEY BANC-MCDONALD		14,999,700	15,000,000	0	2.B FE
501044-CN-9	KROGER CO 5.400% 07/15/40		03/06/2024	MORGAN STANLEY FIXED INC		3,726,277	3,825,000	30,409	2.A FE
55282G-AA-5	Massage Envy Fra20191 , LLC 2019-1 A2 6.448% 07/30/49		03/08/2024	RBC/DAIN		9,020,461	9,073,270	68,255	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
55916A-AA-2	MAGIC MERGECO INC 5.250% 05/01/28		03/15/2024	GOLDMAN SACHS		268,870	334,000	6,722	5.A FE
59001A-BD-3	MERITAGE CORPORATION 3.875% 04/15/29		01/26/2024	SUNTRUST		6,408,570	7,000,000	79,115	2.C FE
61691U-BH-1	Morgan Stanley C2019L3 Trust 3.490% 11/15/52		01/18/2024	BMO CAPITAL MARKETS CORP		3,126,119	3,550,000	7,227	1.A
61763K-AE-4	MSBAM 2014-C15 D 4.917% 04/15/47		02/23/2024	MORGAN STANLEY FIXED INC		2,716,884	2,724,120	9,639	2.C FE
620076-BE-8	MOTOROLA INC 5.500% 09/01/44		01/17/2024	BANK of AMERICA SEC		6,805,400	7,000,000	147,583	2.B FE
67021H-AA-4	NRTH PARK Mortga2024PARK 2024-PARK A 6.967% 03/15/41		03/01/2024	BARCLAYS		20,947,500	21,000,000	0	1.A FE
68235P-AL-2	ONE GAS INC 1.100% 03/11/24		02/14/2024	BARCLAYS		8,973,810	9,000,000	42,625	1.G FE
682680-BR-3	ONEOK INC 5.000% 03/01/26		03/01/2024	Tax Free Exchange		1,974,012	2,000,000	0	2.B FE
682680-BW-2	ONEOK INC 4.200% 03/15/45		02/27/2024	Tax Free Exchange		1,999,411	2,000,000	37,800	2.B FE
682680-BX-0	ONEOK INC 4.250% 09/15/46		02/27/2024	Tax Free Exchange		989,384	1,000,000	19,125	2.B FE
690742-AB-7	OWENS CORNING 7.000% 12/01/36		02/02/2024	Cantor Fitzgerald Fixed		1,128,690	1,000,000	12,639	2.B FE
69145D-AA-0	Oxford Finance C2024A nd III 2024-A A2 6.675% 01/14/32		01/18/2024	KEY BANC-MCDONALD		22,500,000	22,500,000	0	1.F FE
69145D-AB-8	Oxford Finance C2024A nd III 2024-A B 7.548% 01/14/32		01/18/2024	KEY BANC-MCDONALD		2,125,000	2,125,000	0	2.B FE
69378K-AA-2	Preston Ridge Pa2022NQM1ortgag 2022-NQM1 A1 5.500% 08/25/67		01/22/2024	NOMURA SECURITIES INTERNATIONA		17,614,901	17,770,392	62,443	1.A FE
694308-KH-9	PACIFIC GAS & EL 6.750% 01/15/53		02/26/2024	BNP SECURITIES		5,434,800	5,000,000	40,313	2.B FE
708696-BV-0	PENNSYLVANIA ELECTRIC CO 6.150% 10/01/38		02/06/2024	KEY BANC-MCDONALD		1,041,570	1,000,000	21,696	2.B FE
74170*-CF-4	PRIME PTY FD PRIVATE PLACEMENT 5.820% 02/15/29		02/15/2024	PRIVATE PLACEMENT		5,000,000	5,000,000	0	1.G Z
74170*-CH-0	PRIME PTY FD PRIVATE PLACEMENT 6.090% 02/15/34		02/15/2024	PRIVATE PLACEMENT		10,000,000	10,000,000	0	1.G Z
74170*-CJ-6	PRIME PTY FD PRIVATE PLACEMENT 6.190% 02/15/36		02/15/2024	PRIVATE PLACEMENT		10,000,000	10,000,000	0	1.G Z
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		01/01/2024	Interest Capitalization		0	0	0	1.A FM
76134D-AB-6	Reunion Resort (2024RSRT FL) S 2024-RSRT B 7.603% 03/15/29		03/27/2024	MESIROW FINANCIAL		6,500,000	6,500,000	0	1.C
81746W-CK-2	SEMT 2018-CH3 B3 4.764% 08/25/48		01/09/2024	ROBERT W. BAIRD		4,103,488	4,348,787	5,754	1.A
81747M-CJ-6	Sequoia Mortgage2019CH1 2019-CH1 B3 4.909% 03/25/49		02/22/2024	ROBERT W. BAIRD		9,182,223	9,571,047	36,543	1.A
817743-AJ-6	SPRO 2024-1A A2 6.174% 01/25/54		01/17/2024	BARCLAYS		15,000,000	15,000,000	0	2.C FE
826935-AA-6	Sierra Receivabl20241A ng Co 2024-1A A 5.150% 01/20/43		03/08/2024	BANK of AMERICA SEC		5,998,355	6,000,000	0	1.A FE
83012A-AC-3	SIXTH TREET SPECIALITY LENDING 6.125% 03/01/29		01/08/2024	BANK of AMERICA SEC		2,971,080	3,000,000	0	2.C FE
85253#-AM-3	STAG INDUSTRIAL PRIVATE PLACEMENT 6.050% 05/28/29		03/13/2024	PRIVATE PLACEMENT		5,000,000	5,000,000	0	2.C Z
85253#-AN-1	STAG INDUSTRIAL PRIVATE PLACEMENT 6.170% 05/28/31		03/13/2024	PRIVATE PLACEMENT		4,000,000	4,000,000	0	2.C Z
87251F-AD-1	TCW Direct Lending Secured B Note 10.569% 09/30/32		03/15/2024	PRIVATE PLACEMENT		1,402,878	1,402,878	0	2.B FE
87303*-AA-9	THL Credit 5.000% 12/03/24		02/29/2024	PRIVATE PLACEMENT		122,708	122,708	0	1.E PL
89180L-AD-0	Towd Point Mortg2021SJ2 t 2021-SJ2 M1 2.750% 12/25/61		02/29/2024	RAYMOND JAMES		8,086,847	9,410,149	2,156	1.F FE
893647-BU-0	TRANSDIGM INC 6.375% 03/01/29		03/14/2024	Various		233,743	234,000	1,036	4.A FE
89788M-AS-1	TRUIST FINANCIAL CORP 5.711% 01/24/35		01/22/2024	SUNTRUST		5,000,000	5,000,000	0	1.G FE
90276E-AH-0	UBSCM 2017-C1 AS 3.724% 06/15/50		01/10/2024	BANK of AMERICA SEC		319,772	345,000	393	1.A
90355R-AE-2	United Wholesale2021INV3e LLC 2021-INV3 A4 2.500% 11/25/51		02/01/2024	Interest Capitalization		3	3	0	1.A
92564R-AJ-4	VICI 5.750% 02/01/27		02/27/2024	GOLDMAN SACHS		779,185	782,000	3,497	2.C FE
92943P-AA-9	WB Commercial Mo2024HQ rust 2024-HQ A 6.134% 03/15/40		03/01/2024	WELLS FARGO		342,299	345,000	1,176	1.A FE
95000A-AW-7	Wells Fargo Comm2015P2 ortgag 4.013% 12/15/48		01/18/2024	BREAN CAPITAL LLC		378,459	395,000	925	1.A
95000J-BA-5	Wells Fargo Comm2016LC25ortgag 2016-LC25 B 4.342% 12/15/59		02/26/2024	HILLTOP SECURITIES INC.		938,750	1,000,000	3,129	1.E
95000U-3K-7	WELLS FARGO & COMPANY 5.499% 01/23/35		01/16/2024	WELLS FARGO		15,000,000	15,000,000	0	1.E FE
95001R-BC-2	WFCM 2018-C48 C 5.130% 01/15/52		02/08/2024	PIPER JAFFRAY		1,847,500	2,000,000	3,240	1.B
95002X-BH-7	WFCM 2020-C57 XA 2.065% 08/15/53		01/30/2024	BARCLAYS		2,163,739	0	0	1.A FE
962166-BT-0	WEYERHAEUSER CO 6.875% 12/15/33		03/21/2024	HILLTOP SECURITIES INC.		1,472,268	1,342,000	25,628	2.B FE
00908P-AA-5	AIR CANADA 2017-1AA PTT 3.300% 01/15/30	A	01/18/2024	ROBERT W. BAIRD		642,968	718,400	461	1.C FE
286181-AM-4	ELEMENT FLEET MANAGEMENT 5.643% 03/13/27	A	03/04/2024	BANK of AMERICA SEC		15,000,000	15,000,000	0	2.B FE
71644E-AG-7	PETRO-CANADA 5.950% 05/15/35	A	01/05/2024	JEFFERIES & CO		9,453,818	9,420,000	84,074	2.A FE
000000-00-0	WE SODA INV HOLDING PLC 9.500% 10/06/28	D	03/01/2024	JEFFERIES & CO		10,411,250	10,000,000	391,875	3.C FE
00774M-BH-7	AERCAP IRELAND CAP/GLOBA 5.300% 01/19/34	D	01/04/2024	CITIGROUP GLOBAL MKTS		19,545,800	20,000,000	0	2.B FE
00901A-AL-1	Aimco 201910A 2019-10A BR 7.179% 07/22/32	D	02/13/2024	WELLS FARGO		5,007,500	5,000,000	23,931	1.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00901U-AC-7	Aimco 202422A 2024-22A B 7.260% 04/19/37	D	03/08/2024	NOMURA SECURITIES INTERNATIONA		15,000,000	15,000,000	0	1.C FE
00901U-AE-3	Aimco 202422A 2024-22A C 7.710% 04/19/37	D	03/08/2024	NOMURA SECURITIES INTERNATIONA		13,500,000	13,500,000	0	1.F FE
00928Q-AY-7	AIRCASTLE LTD 5.950% 02/15/29	D	01/17/2024	CITIGROUP GLOBAL MKTS		19,878,200	20,000,000	0	2.C FE
055262-D*-7	BASF SE PRIVATE PLACEMENT 5.910% 01/10/39	D	01/05/2024	PRIVATE PLACEMENT		8,000,000	8,000,000	0	1.G FE
05875T-AC-1	Ballyrock Ltd 20211A 2021-1A A2 7.176% 04/15/34	D	03/19/2024	J P MORGAN SEC		3,000,900	3,000,000	38,868	1.C FE
107934-AC-5	Bridge Street CL20241A 2024-1A B 7.468% 04/20/37	D	03/26/2024	BARCLAYS		13,500,000	13,500,000	0	1.C FE
12570X-AC-6	CIFC Funding Ltd20241A 2024-1A B 7.398% 04/18/37	D	02/22/2024	BARCLAYS		20,000,000	20,000,000	0	1.C Z
12803R-AH-7	CAIXABANK SA 6.037% 06/15/35	D	03/07/2024	BARCLAYS		7,000,000	7,000,000	0	2.B FE
14317P-AL-7	Carlyle Global M20182A rategi 2018-2A A2R 7.114% 10/15/31	D	03/06/2024	NOMURA SECURITIES INTERNATIONA		5,200,000	5,200,000	0	2.C FE
200447-AH-3	COMISION FEDERAL DE ELEC 3.348% 02/09/31	D	03/05/2024	JEFFERIES & CO		4,222,500	5,000,000	13,020	2.B FE
200447-AK-6	COMISION FEDERAL DE ELEC 3.875% 07/26/33	D	03/05/2024	JEFFERIES & CO		4,132,500	5,000,000	22,066	2.B FE
268317-AV-6	ELECTRICITE DE FRANCE 4.875% 09/21/38	D	02/21/2024	CITIGROUP GLOBAL MKTS		729,075	824,000	16,961	2.A FE
28249N-AA-9	EIG PEARL HOLDINGS SARL 3.545% 08/31/36	D	03/12/2024	Various		4,312,000	5,000,000	7,385	1.E FE
29003E-AU-9	Elmwood CLO VIII20211A 2021-1A BR 7.329% 04/20/37	D	03/08/2024	J P MORGAN SEC		15,000,000	15,000,000	0	1.C FE
29003E-AW-5	Elmwood CLO VIII20211A 2021-1A CR 7.833% 04/20/37	D	03/08/2024	J P MORGAN SEC		15,250,000	15,250,000	0	1.F FE
29244R-AC-9	Empower CLO Ltd.20241A 2024-1A B 7.325% 04/25/37	D	02/07/2024	GOLDMAN SACHS		20,000,000	20,000,000	0	1.C FE
29244R-AE-5	Empower CLO Ltd.20241A 2024-1A C 7.825% 04/25/37	D	02/07/2024	GOLDMAN SACHS		9,000,000	9,000,000	0	1.F FE
36321E-AG-0	Galaxy CLO Ltd 202433A 2024-33A B1 7.268% 04/20/37	D	03/25/2024	BANK of AMERICA SEC		7,300,000	7,300,000	0	1.C FE
36321E-AQ-8	Galaxy CLO Ltd 202433A 2024-33A C 7.718% 04/20/37	D	03/25/2024	BANK of AMERICA SEC		7,700,000	7,700,000	0	1.F FE
37149L-AL-1	Generate CLO Ltd 7A 7A A1R 6.949% 04/22/37	D	03/01/2024	BARCLAYS		25,000,000	25,000,000	0	1.A FE
37149L-AQ-0	Generate CLO Ltd 7A 7A BR 7.512% 04/22/37	D	03/01/2024	BARCLAYS		10,000,000	10,000,000	0	1.C FE
38138W-AC-8	GoldenTree Loan 202419A nt US 2024-19A A 6.818% 04/20/37	D	01/19/2024	WELLS FARGO		22,000,000	22,000,000	0	1.A FE
43475D-AA-5	HOLCIM CAPITAL CORP 6.500% 09/12/43	D	03/08/2024	SUNTRUST		3,507,966	3,315,000	0	2.B FE
44934D-AA-8	ICG US CLO Ltd 20241A 2024-1A A1 6.914% 04/15/37	D	03/28/2024	J P MORGAN SEC		10,000,000	10,000,000	0	1.A FE
44934D-AC-4	ICG US CLO Ltd 20241A 2024-1A B 7.414% 04/15/37	D	03/28/2024	J P MORGAN SEC		10,000,000	10,000,000	0	1.C FE
46148J-AC-8	Invesco CLO LTD 20241RA 2024-1RA BR 7.414% 04/15/37	D	03/13/2024	J P MORGAN SEC		10,000,000	10,000,000	0	1.C FE
46148J-AE-4	Invesco CLO LTD 20241RA 2024-1RA CR 7.864% 04/15/37	D	03/13/2024	J P MORGAN SEC		10,000,000	10,000,000	0	1.F FE
55977Y-AA-6	MAGYAR EXPORT-IMPORT BAN AGENCY DEBENTURES 6.125% 12/04/27	D	03/01/2024	JEFFERIES & CO		5,040,000	5,000,000	77,413	2.C FE
639057-AP-3	NATWEST GROUP PLC 6.475% 06/01/34	D	02/28/2024	RBS GREENWICH CAPITAL		8,000,000	8,000,000	0	2.A FE
64133K-AY-7	Neuberger Berman202036A 2020-36A BR2 7.118% 04/20/33	D	02/26/2024	WELLS FARGO		5,400,000	5,400,000	0	1.C FE
67402P-AC-1	Oaktree CLO Ltd 202425A 2024-25A B 7.368% 04/20/37	D	01/31/2024	MORGAN STANLEY FIXED INC		7,000,000	7,000,000	0	1.C FE
67592C-AN-6	OCTAGON INVESTME20183A ERS 39 2018-3A BR 7.118% 10/20/30	D	03/05/2024	NOMURA SECURITIES INTERNATIONA		4,200,000	4,200,000	0	1.A FE
69702B-AE-1	Palmer Square Lo20213A ng Ltd 2021-3A B 7.329% 07/20/29	D	02/20/2024	BARCLAYS		3,002,400	3,000,000	18,934	1.C FE
69703J-AC-7	Palmer Square CL20241A 2024-1A B 7.314% 04/15/37	D	02/01/2024	J P MORGAN SEC		11,000,000	11,000,000	0	1.C FE
69703J-AE-3	Palmer Square CL20241A 2024-1A C 7.614% 04/15/37	D	02/01/2024	J P MORGAN SEC		13,000,000	13,000,000	0	1.F FE
81785B-AA-4	720 East CLO Ltd20241A 2024-1A A1 6.914% 04/15/37	D	01/31/2024	BARCLAYS		8,500,000	8,500,000	0	1.A FE
81785B-AE-6	720 East CLO Ltd20241A 2024-1A B 7.298% 04/15/37	D	01/31/2024	BARCLAYS		5,500,000	5,500,000	0	1.C FE
83368R-BX-9	SOCIETE GENERALE 6.066% 01/19/35	D	01/11/2024	SOCIETE GENERALE		7,750,000	7,750,000	0	2.B FE
87122C-AL-7	Sycamore Tree CL20232A 2023-2A BR 7.668% 01/20/37	D	01/22/2024	CITIGROUP GLOBAL MKTS		20,000,000	20,000,000	0	1.C FE
88563P-AA-6	3R LUX SARL 9.750% 02/05/31	D	01/30/2024	Various		379,691	380,000	0	4.A FE
92943T-AC-7	WE SODA INV HOLDING PLC 9.375% 02/14/31	D	02/07/2024	GOLDMAN SACHS		380,000	380,000	0	3.C FE
PPGK33-YZ-4	Raizen PRIVATE PLACEMENT 7.230% 02/28/34	D	03/08/2024	ALLIANZ GLOBAL		25,000,000	25,000,000	0	2.A Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,122,326,044	1,256,472,005	2,802,589	XXX
25746U-DM-8	DOMINION RESOURCES 4.350% Perpet.		03/05/2024	SUNTRUST		7,059,312	7,542,000	129,408	2.C FE
29273R-BA-6	ENERGY TRANSFER PARTNERS 8.552% 11/01/66		03/07/2024	Various		10,656,207	11,982,000	162,070	3.A FE
29273V-AX-8	ENERGY TRANSFER EQUITY LP 8.000% 05/15/54		01/10/2024	RBC/DAIN		3,000,000	3,000,000	0	3.A FE
591560-AA-5	METLIFE CAPITAL TRUST IV 7.875% 12/15/37		02/29/2024	BARCLAYS		11,888,258	11,046,000	190,889	2.B FE
816851-BS-7	SEMPRA ENERGY 6.875% 10/01/54		03/11/2024	BANK of AMERICA SEC		6,999,580	7,000,000	0	2.C FE
857477-AY-9	STATE STREET CORP 6.591% 06/15/47		02/21/2024	J P MORGAN SEC		542,570	644,000	8,323	2.A FE
857477-CH-4	STATE STREET CORP 6.700% 06/15/72		01/24/2024	BANK of AMERICA SEC		5,644,000	5,644,000	0	2.A FE
883199-AR-2	TEXTRON FINANCIAL CORP 7.304% 02/15/42		02/06/2024	SUMRIDGE PARTNERS		653,992	773,000	12,539	3.A FE
06368L-Q5-8	BANK OF MONTREAL 7.700% 05/26/84	A	02/29/2024	BMO CAPITAL MARKETS CORP		15,000,000	15,000,000	0	2.C FE
29250N-BC-8	ENBRIDGE INC 5.750% 07/15/80	A	03/06/2024	Various		6,523,495	6,977,000	52,089	2.C FE
1309999999. Subtotal - Bonds - Hybrid Securities						67,967,414	69,608,000	555,318	XXX

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

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95765P-A*-0	WESTERN & SOUTHERN LIFE WSLIC PROMISSORY NOTE RV 01/06/33		03/29/2024	PRIVATE PLACEMENT		22,600,000	22,600,000	0	1.D
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						22,600,000	22,600,000	0	XXX
024002-PC-T	LockMasters Security Term Loan 09/01/27		01/31/2024	EAGLE REALTY GRP CORP		10,396,914	10,396,914	0	5.B GI
024002-PC-R	LockMasters Security Revolver 09/01/27		01/31/2024	EAGLE REALTY GRP CORP		236,294	236,294	0	5.B GI
024001-PC-T	K&R Operating, LLC Term Loan 07/23/28		01/25/2024	EAGLE REALTY GRP CORP		15,000,000	15,000,000	0	5.B GI
024001-PC-T	K&R Operating, LLC Term Loan 07/23/28		03/29/2024	Interest Capitalization		56,667	56,667	0	5.B GI
024004-PC-T	Shift Paradigm Term Loan 09/08/28		03/08/2024	EAGLE REALTY GRP CORP		32,000,000	32,000,000	0	5.B GI
023005-PC-R	Decks & Docks Lumber Co Inc Revolver 10/04/28		01/10/2024	EAGLE REALTY GRP CORP		236,842	236,842	0	5.B GI
024003-PC-T	Loenbro Holdings Inc Term Loan 02/01/29		02/02/2024	EAGLE REALTY GRP CORP		16,330,275	16,330,275	0	5.B GI
45173J-AR-5	COHERENT CORP TL B 1L 07/02/29		03/29/2024	JPM FUNDS RECAP		1,771,364	1,771,364	0	3.B FE
0LX228-12-1	KOPPERS INC TL B 1L 04/10/30		03/14/2024	WELLS FARGO BK		1,000,000	1,000,000	0	3.C FE
17110E-AB-6	CHROMALLOY CORP TL B 1L 03/24/31		03/28/2024	Various		1,326,667	1,333,333	0	4.B FE
0LX228-41-6	QUIKRETE HOLDINGS INC TL B 1L 03/28/31		03/25/2024	WELLS FARGO BK		997,500	1,000,000	0	3.B FE
00687M-AH-4	ADIENT US LLC TL B 1L 01/29/31		01/31/2024	Tax Free Exchange		869,958	872,980	0	3.B FE
01021A-AB-6	AL NGPL HOLDINGS LLC TL B 1L 04/17/28		01/01/2024	Tax Free Exchange		973,960	991,353	0	4.A FE
02474R-AJ-2	ABC SUPPLY CO INC TL B 1L 01/27/31		01/31/2024	Tax Free Exchange		709,460	708,260	0	3.B FE
04649V-AY-6	ASURION LLC TI B9 1L 07/31/27		03/27/2024	WELLS FARGO BK		965,000	1,000,000	0	4.A FE
04888*-AB-5	Atlantic Sthrn Pavg & Sealcoat Revolver Loan 09/10/26		03/18/2024	PRIVATE PLACEMENT		410,820	410,820	0	4.C
11823L-AL-9	BUCKEYE PARTNERS TL B2 1L 11/18/30		01/01/2024	Tax Free Exchange		676,916	676,916	0	3.A FE
11823L-AM-7	BUCKEYE PARTNERS LP TL B1 1L 11/02/26		02/06/2024	Tax Free Exchange		1,273,880	1,278,136	0	3.A FE
12768E-AH-9	CAESARS ENTERTAIN INC TL B1 1L 02/06/31		02/09/2024	JPM FUNDS RECAP		1,397,750	1,400,000	0	3.C FE
13134M-BW-2	Calpine Corp TL B10 1L 01/20/31		01/31/2024	Tax Free Exchange		1,066,250	1,066,250	0	3.A FE
13763H-AD-4	CLOSURE SYSTEMS INTERNAT TL 1L 03/13/29		03/15/2024	UBS WARBURG		398,000	400,000	0	4.B FE
22860E-AH-5	CROWN SUBSEA COMMUNICATI TL B 1L 01/27/31		01/26/2024	GOLDMAN SACHS		1,985,000	2,000,000	0	4.A FE
26483N-AV-2	DUN & BRADSTREET CORP TL B 1L 01/18/29		01/24/2024	BANK of AMERICA SEC		1,000,000	1,000,000	0	4.A FE
26872N-AC-3	EMERALD DEBT MERGER TL B 1L 05/31/30		02/02/2024	RBC/DAIN		799,000	800,000	0	3.C FE
39843P-AG-8	GRIFOLS WORLDWIDE OPERAT TL B 1L 11/15/27		03/27/2024	BANK of AMERICA SEC		969,967	997,396	0	3.C FE
45783U-AB-7	INSTRUCTURE HOLDINGS INC TL 1L 10/30/28		01/01/2024	JPM FUNDS RECAP		395,891	400,000	0	4.A FE
47077D-AH-3	JANE STREET GROUP LLC TL B 1L 01/26/28		01/19/2024	Tax Free Exchange		1,454,137	1,455,000	0	3.B FE
47579S-AV-2	JELD-WEN INC TL B 1L 07/28/28		01/19/2024	Tax Free Exchange		1,604,557	1,607,629	0	3.B FE
57723C-AR-0	MATTRESS FIRM TL 1L 09/25/28		01/01/2024	Morgan Stanley		982,196	997,353	0	4.A FE
58503U-AC-7	MEDLINE BORROWER LP TL B 1L 10/23/28		02/05/2024	GOLDMAN SACHS		998,750	1,000,000	0	4.A FE
63939W-AK-9	Waystar TL 1L 10/31/29		02/06/2024	JPM FUNDS RECAP		1,747,813	1,750,000	0	4.C FE
68764J-AH-4	ORYX MIDSTREAM SERVICES TL B 1L 10/05/28		02/06/2024	Tax Free Exchange		1,562,109	1,571,981	0	3.C FE
69014X-AB-2	OVATION PARENT INC TL B 1L 03/26/31		03/26/2024	MORGAN STANLEY HI-YLD		199,500	200,000	0	4.B FE
71911K-AC-8	PAREXEL TL 1L 11/15/28		01/17/2024	GOLDMAN SACHS		498,750	500,000	0	4.B FE
72706R-AB-2	PLANET US BUYER LLC TL B 1L 02/07/31		02/05/2024	BANK of AMERICA SEC		1,498,214	1,500,000	0	4.B FE
77484U-AH-9	RODAN & FIELDS LLC TL 2L 05/25/32		01/31/2024	Interest Capitalization		38,778	38,778	0	6. FE
80875A-AV-3	LIGHT & WONDER INTL INC TL B 1L 04/16/29		01/16/2024	Tax Free Exchange		677,362	681,620	0	3.B FE
82568T-AG-3	SHUTTERFLY FINANCE LLC PIK-Term 2L 10/01/27		01/01/2024	Interest Capitalization		8,277	8,277	0	5.B FE
86739#-AD-5	Sunland Asphalt & Construction Term Loan B 06/16/28		03/29/2024	Interest Capitalization		19,087	19,087	0	4.C
88233F-AK-6	VISTRA OPERATIONS CO LLC TL B3 1L 12/31/25		01/01/2024	BARCLAYS		495,000	500,000	0	2.C FE
89364M-CC-6	TRANSDIGM INC TL I 1L 08/24/28		03/22/2024	Tax Free Exchange		1,199,339	1,199,339	0	3.C FE
89705D-AK-8	TRONOX FINANCE LLC TL 1L 04/04/29		01/30/2024	HONG KONG SHANGHAI BK		499,382	500,000	0	3.B FE
92550H-AE-3	VESTIS CORP TL B 1L 02/18/31		02/15/2024	WELLS FARGO BK		299,250	300,000	0	3.B FE
92929L-AZ-1	WMG ACQUISITION CORP TL B 1L 01/21/31		01/24/2024	Tax Free Exchange		1,000,452	1,000,000	0	3.B FE
92943E-AB-2	GTCR W MERGER SUB TL B 1L 01/31/31		01/01/2024	JPM FUNDS RECAP		1,587,920	1,600,000	0	3.B FE
94254P-AC-4	WATLOW ELECTRIC MANUFACT TL B 1L 03/02/28		01/01/2024	BMO CAPITAL MARKETS CORP		318,210	324,208	0	4.B FE

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N2820E-AF-5	EG AMERICA LLC TL BC 1L 02/07/28		01/01/2024	Tax Free Exchange		290,845	294,793	0	4.C FE
0LX176-24-9	NUVEI TECHNOLOGIES CORP TL 1L 09/29/25		02/01/2024	BMO CAPITAL MARKETS CORP		720,000	720,000	0	3.C FE
C0102M-AS-4	AIR CANADA TL B 1L 03/14/31		03/14/2024	JPM FUNDS RECAP		997,500	1,000,000	0	3.A FE
C4000K-AE-4	GARDA WORLD SECURITY TL B 1L 02/01/29		02/02/2024	Tax Free Exchange		1,030,598	1,030,598	0	4.B FE
C7279G-AC-4	NUVEI TECHNOLOGIES TL 1L 12/19/30		01/01/2024	BMO CAPITAL MARKETS CORP		593,429	600,000	0	3.C FE
C8000C-AL-7	CLARIOS GLOBAL LP TL B 1L 05/06/30		01/12/2024	Tax Free Exchange		992,499	997,500	0	4.A FE
L2000D-AH-7	CONNECT FINCO SARL TL B 1L 09/13/29	C	03/14/2024	BANK of AMERICA SEC		990,000	1,000,000	0	4.A FE
12509Y-AE-6	HUNTER HOLDCO 3 LTD TL B 1L 08/21/28	C	02/02/2024	JPM FUNDS RECAP		1,237,875	1,250,000	0	4.B FE
L2000A-AF-7	CAMELOT FINANCE SA -- no units -- 01/31/31	C	01/31/2024	Tax Free Exchange		384,773	385,875	0	3.C FE
N3313E-AB-6	FLUTTER FINANCING BV TL B 1L 11/25/30	C	03/08/2024	JPM FUNDS RECAP		398,500	400,000	0	2.C FE
N9833R-AJ-8	ZIGGO BV TL I 1L 04/15/28	D	03/27/2024	WELLS FARGO BK		1,479,375	1,500,000	0	4.A FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						119,048,852	119,295,838	0	XXX
2509999997. Total - Bonds - Part 3						1,433,926,027	1,557,677,668	3,866,713	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,433,926,027	1,557,677,668	3,866,713	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
032654-10-5	ANALOG DEVICES		02/23/2024	S.G. COWEN TDR CSA	3,430.000	658,740		0	
075887-10-9	BECTON DICKINSON		03/28/2024	Various	13,366.000	3,251,564		0	
097023-10-5	BOEING CO		01/22/2024	S.G. COWEN TDR CSA	15,000.000	3,214,473		0	
09857L-10-8	BOOKING HOLDING		03/21/2024	J.P. Morgan CSA	172.000	627,108		0	
30303M-10-2	Meta Platforms, Inc		03/06/2024	J.P. Morgan CSA	1,247.000	619,775		0	
517834-10-7	LAS VEGAS SANDS CORP COMMON		03/08/2024	Various	60,730.000	3,133,701		0	
594918-10-4	MICROSOFT CORP		01/18/2024	S.G. COWEN TDR CSA	28,011.000	11,033,533		0	
595112-10-3	MICRON TECHNOLOGY INC		02/22/2024	S.G. COWEN TDR CSA	3,991.000	343,435		0	
654106-10-3	NIKE INC		02/22/2024	S.G. COWEN TDR CSA	8,651.000	889,426		0	
713448-10-8	PEPSICO INC		03/08/2024	J.P. Morgan CSA	1,829.000	298,751		0	
854502-10-1	STANLEY BLACK & DECKER INC		02/21/2024	S.G. COWEN TDR CSA	4,310.000	380,801		0	
871829-10-7	SYSCO CORP		03/08/2024	Various	34,980.000	2,818,628		0	
882508-10-4	TEXAS INSTRUMENTS		03/08/2024	Various	7,117.000	1,181,032		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						28,450,967	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI		03/29/2024	PRIVATE PLACEMENT	75,218.000	7,521,800		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						7,521,800	XXX	0	XXX
89154W-77-5	TOUCHSTONE HIGH YIELD-INST		02/28/2024	DIVIDEND REINVESTMENT	88,693.542	676,337		0	
89157W-70-7	TOUCHSTONE SECURITIZED INCOME ETF		03/06/2024	W-S GEN 0000000	969,973.000	25,107,751		0	
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						25,784,088	XXX	0	XXX
34918#-10-6	W&S Brokerage Services, Inc.		03/19/2024	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						62,356,855	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						62,356,855	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						62,356,855	XXX	0	XXX
6009999999 - Totals						1,496,282,882	XXX	3,866,713	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 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
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		02/01/2024	Paydown		24	24	26	26	0	(2)	0	(2)	0	24	0	0	0	0	12/20/2061	1.A
36179N-RP-5	G2 G2 MA1394 3.750% 10/20/43		03/01/2024	Paydown		237	237	241	252	0	(15)	0	(15)	0	237	0	0	0	1	10/20/2043	1.A
36179Q-W3-1	Government NatioMA2392 gage A G2 MA2466 3.750% 12/20/44		03/01/2024	Paydown		73	73	74	74	0	(2)	0	(2)	0	73	0	0	0	0	12/20/2044	1.A
36180W-SW-6	GN GN AE4133 2.750% 09/15/30		03/01/2024	Paydown		8,907,961	8,907,961	8,507,799	8,747,214	0	160,747	0	160,747	0	8,907,961	0	0	0	60,546	09/15/2030	1.A
36204M-D9-7	GNMA 30 YR GN 373728 7.500% 05/15/26		03/01/2024	Paydown		426	426	437	451	0	(24)	0	(24)	0	426	0	0	0	5	05/15/2026	1.A
36204R-HZ-4	GNMA 30 YR GN 377448 7.500% 12/15/26		03/01/2024	Paydown		367	367	369	396	0	(29)	0	(29)	0	367	0	0	0	5	12/15/2026	1.A
36204U-ZL-8	GNMA 30 YR GN 380647 8.000% 11/15/24		03/01/2024	Paydown		738	738	704	757	0	(19)	0	(19)	0	738	0	0	0	9	11/15/2024	1.A
36205C-ML-1	GNMA 30 YR GN 386563 8.000% 06/15/24		03/01/2024	Paydown		518	518	513	525	0	(7)	0	(7)	0	518	0	0	0	7	06/15/2024	1.A
36205G-QH-7	GNMA 30 YR GN 390256 8.000% 06/15/24		03/01/2024	Paydown		1,349	1,349	1,335	1,366	0	(17)	0	(17)	0	1,349	0	0	0	18	06/15/2024	1.A
36206J-J6-2	GNMA 30 YR GN 412585 7.500% 04/15/26		03/01/2024	Paydown		204	204	198	216	0	(12)	0	(12)	0	204	0	0	0	3	04/15/2026	1.A
36206M-BG-1	GNMA 30 YR GN 415039 7.500% 02/15/26		03/01/2024	Paydown		632	632	630	671	0	(40)	0	(40)	0	632	0	0	0	8	02/15/2026	1.A
36207D-3R-5	GNMA GN 429308 7.500% 03/15/27		03/01/2024	Paydown		447	447	450	482	0	(35)	0	(35)	0	447	0	0	0	6	03/15/2027	1.A
36207J-DZ-3	GNMA 30 YR GN 433120 7.500% 09/15/26		03/01/2024	Paydown		1,069	1,069	1,072	1,148	0	(79)	0	(79)	0	1,069	0	0	0	13	09/15/2026	1.A
36207K-B4-1	GNMA GN 433959 6.500% 09/15/28		03/01/2024	Paydown		620	620	629	664	0	(44)	0	(44)	0	620	0	0	0	7	09/15/2028	1.A
36207S-K4-4	GNMA GN 440515 7.500% 12/15/26		03/01/2024	Paydown		1,232	1,232	1,245	1,337	0	(104)	0	(104)	0	1,232	0	0	0	15	12/15/2026	1.A
36207U-D8-8	GNMA 30 YR GN 442127 7.500% 11/15/26		03/01/2024	Paydown		214	214	214	232	0	(18)	0	(18)	0	214	0	0	0	3	11/15/2026	1.A
36207X-PS-5	GNMA 30 YR GN 445133 7.500% 02/15/27		03/01/2024	Paydown		395	395	394	428	0	(33)	0	(33)	0	395	0	0	0	5	02/15/2027	1.A
36208D-VP-7	GNMA 30 YR GN 448022 7.500% 04/15/27		03/01/2024	Paydown		184	184	183	200	0	(16)	0	(16)	0	184	0	0	0	2	04/15/2027	1.A
36208H-5N-2	GNMA 30 YR GN 451853 7.500% 08/15/27		03/01/2024	Paydown		893	893	898	963	0	(70)	0	(70)	0	893	0	0	0	9	08/15/2027	1.A
36208H-SK-3	GNMA 30 YR GN 451522 7.500% 10/15/27		03/01/2024	Paydown		338	338	346	375	0	(37)	0	(37)	0	338	0	0	0	4	10/15/2027	1.A
36208Y-LM-9	GNMA 30 YR GN 464832 6.500% 09/15/28		03/01/2024	Paydown		857	857	869	923	0	(66)	0	(66)	0	857	0	0	0	9	09/15/2028	1.A
36209B-DX-3	GNMA 30 YR GN 466418 6.500% 12/15/28		03/01/2024	Paydown		1,576	1,576	1,598	1,690	0	(114)	0	(114)	0	1,576	0	0	0	17	12/15/2028	1.A
36209C-6Z-4	GNMA 30 YR GN 468088 7.000% 07/15/28		03/01/2024	Paydown		1,155	1,155	1,171	1,265	0	(110)	0	(110)	0	1,155	0	0	0	14	07/15/2028	1.A
36209Q-6M-2	GNMA GN 478876 7.500% 11/15/29		03/01/2024	Paydown		187	187	186	200	0	(13)	0	(13)	0	187	0	0	0	2	11/15/2029	1.A
36209T-Y9-4	GNMA 30 YR GN 481436 6.500% 12/15/28		03/01/2024	Paydown		231	231	234	248	0	(17)	0	(17)	0	231	0	0	0	3	12/15/2028	1.A
36209V-CE-2	GNMA GN 482569 6.500% 05/15/29		03/01/2024	Paydown		642	642	642	685	0	(43)	0	(43)	0	642	0	0	0	7	05/15/2029	1.A
36210A-D9-5	GNMA 30 YR GN 486228 7.500% 11/15/29		03/01/2024	Paydown		264	264	262	278	0	(14)	0	(14)	0	264	0	0	0	3	11/15/2029	1.A
36210D-GY-1	GNMA GN 489015 7.000% 05/15/29		03/01/2024	Paydown		779	779	779	838	0	(59)	0	(59)	0	779	0	0	0	9	05/15/2029	1.A
36210F-TB-2	GNMA 30 YR GN 491146 6.500% 12/15/28		03/01/2024	Paydown		1,464	1,464	1,484	1,574	0	(110)	0	(110)	0	1,464	0	0	0	16	12/15/2028	1.A
36210J-V9-6	GNMA 30 YR GN 493940 6.500% 05/15/29		03/01/2024	Paydown		751	751	751	798	0	(47)	0	(47)	0	751	0	0	0	8	05/15/2029	1.A
36210T-3Y-0	GNMA 30 YR GN 502215 6.500% 05/15/29		03/01/2024	Paydown		340	340	340	361	0	(21)	0	(21)	0	340	0	0	0	4	05/15/2029	1.A
36211U-7J-5	GNMA 30 YR GN 523897 7.500% 11/15/29		03/01/2024	Paydown		1,240	1,240	1,233	1,304	0	(64)	0	(64)	0	1,240	0	0	0	16	11/15/2029	1.A
36225A-TB-6	GNMA 30 YR GN 780546 7.500% 04/15/27		03/01/2024	Paydown		388	388	389	422	0	(34)	0	(34)	0	388	0	0	0	4	04/15/2027	1.A
36225A-WB-2	GNMA 30 YR GN 780642 7.000% 09/15/27		03/01/2024	Paydown		419	419	425	450	0	(32)	0	(32)	0	419	0	0	0	5	09/15/2027	1.A
36225B-F6-0	GNMA 30 YR GN 781089 7.500% 09/15/29		03/01/2024	Paydown		1,364	1,364	1,364	1,458	0	(94)	0	(94)	0	1,364	0	0	0	16	09/15/2029	1.A
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		01/01/2024	Paydown		667	667	667	678	0	(11)	0	(11)	0	667	0	0	0	0	11/20/2060	1.A
38375J-7X-7	GNR 2007-28 PB 5.500% 05/16/37		03/01/2024	Paydown		57,491	57,491	67,471	60,897	0	(3,406)	0	(3,406)	0	57,491	0	0	0	532	05/16/2037	1.A
38376G-FV-7	GNR 2010-28 IA 1.500% 01/16/52		03/01/2024	Paydown		0	0	183	3	0	(3)	0	(3)	0	0	0	0	0	7	01/16/2052	1.A
38378B-DB-2	GNR 2012-23 IO 0.241% 06/16/53		03/01/2024	Paydown		0	0	3,647	255	0	(255)	0	(255)	0	0	0	0	0	35	06/16/2053	1.A
38378B-DY-2	GNR 2012-22 IO 0.078% 10/16/53		03/01/2024	Paydown		0	0	992	69	0	(69)	0	(69)	0	0	0	0	0	3	10/16/2053	1.A
38378B-TK-5	GNR 2012-53 IO 0.905% 03/16/47		03/01/2024	Paydown		0	0	587	0	0	0	0	0	0	0	0	0	0	11	03/16/2047	1.A
38378K-DQ-9	GNR 2013-46 IO 0.000% 08/16/42		03/01/2024	Paydown		0	0	15,930	0	0	0	0	0	0	0	0	0	0	133	08/16/2042	1.A
38378K-YB-9	GNR 2013-105 IO 0.163% 06/16/54		03/01/2024	Paydown		0	0	975	889	0	(889)	0	(889)	0	0	0	0	0	48	06/16/2054	1.A
38378N-5K-5	GNR 2014-73 IO 0.416% 04/16/56		03/01/2024	Paydown		0	0	3,725	4,127	0	(4,127)	0	(4,127)	0	0	0	0	0	143	04/16/2056	1.A
38378N-F9-9	GNR 2014-50 IO 0.627% 09/16/55		03/01/2024	Paydown		0	0	2,540	2,724	0	(2,724)	0	(2,724)	0	0	0	0	0	95	09/16/2055	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
38378X-5P-2	GNR 2015-9 IO 0.517% 02/16/49		03/01/2024	Paydown		0	0	6,824	7,907	0	(7,907)	0	(7,907)	0	0	0	0	0	221	02/16/2049	1.A
38378X-FU-0	GNR 2014-112 IO 0.664% 01/16/48		03/01/2024	Paydown		0	0	3,161	2,862	0	(2,862)	0	(2,862)	0	0	0	0	0	137	01/16/2048	1.A
38378X-SH-5	GNR 2014-143 IO 0.486% 02/16/48		03/01/2024	Paydown		0	0	6,053	1,891	0	(1,891)	0	(1,891)	0	0	0	0	0	164	02/16/2048	1.A
38378X-W5-6	GNR 2014-186 IB 0.350% 04/16/50		03/01/2024	Paydown		0	0	2,020	765	0	(765)	0	(765)	0	0	0	0	0	135	04/16/2050	1.A
38379K-4K-1	GNR 2015-160 IO 0.295% 01/16/56		03/01/2024	Paydown		0	0	471	437	0	(437)	0	(437)	0	0	0	0	0	10	01/16/2056	1.A
38379K-X6-0	GNR 2015-145 IO 0.730% 07/16/57		03/01/2024	Paydown		0	0	2,460	2,059	0	(2,059)	0	(2,059)	0	0	0	0	0	85	07/16/2057	1.A
38379U-NF-9	GNR 2016-45 IO 0.649% 02/16/58		03/01/2024	Paydown		0	0	3,198	2,027	0	(2,027)	0	(2,027)	0	0	0	0	0	49	02/16/2058	1.A
38379U-R6-5	GNR 2016-133 IO 0.728% 12/16/57		03/01/2024	Paydown		0	0	6,493	6,625	0	(6,625)	0	(6,625)	0	0	0	0	0	202	12/16/2057	1.A
38379U-RP-3	GNR 2016-70 IO 0.767% 04/16/58		03/01/2024	Paydown		0	0	19,748	13,651	0	(13,651)	0	(13,651)	0	0	0	0	0	324	04/16/2058	1.A
38379U-TJ-5	GNR 2016-72 IO 0.764% 12/16/55		03/01/2024	Paydown		0	0	8,550	181	0	(181)	0	(181)	0	0	0	0	0	143	12/16/2055	1.A
38379U-WM-4	GNR 2016-86 IO 1.001% 03/16/58		03/01/2024	Paydown		0	0	5,447	1,543	0	(1,543)	0	(1,543)	0	0	0	0	0	101	03/16/2058	1.A
38382A-LN-3	GNR 2019-123 HI 4.000% 10/20/49		03/01/2024	Paydown		0	0	9,596	9,689	0	(9,689)	0	(9,689)	0	0	0	0	0	413	10/20/2049	1.A
690353-2B-2	DFC 5.500% 05/15/24		02/15/2024	Redemption 100.0000		208,333	208,333	208,333	208,333	0	0	0	0	0	208,333	0	0	0	2,899	05/15/2024	1.A
690353-3C-9	DFC AGENCY DEBENTURES 5.500% 05/15/24		02/15/2024	Redemption 100.0000		113,636	113,636	113,636	113,636	0	0	0	0	0	113,636	0	0	0	3,163	05/15/2024	1.A
690353-3H-8	DFC AGENCY DEBENTURES 5.520% 07/07/40		01/07/2024	Redemption 100.0000		97,591	97,591	97,591	97,591	0	0	0	0	0	97,591	0	0	0	1,320	07/07/2040	1.A
690353-4F-1	DFC AGENCY DEBENTURES 5.490% 09/20/27		03/20/2024	Redemption 100.0000		214,286	214,286	214,286	214,286	0	0	0	0	0	214,286	0	0	0	2,937	09/20/2027	1.A
690353-4W-4	DFC AGENCY DEBENTURES 5.220% 06/20/27		03/20/2024	Redemption 100.0000		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	2,261	06/20/2027	1.A
690353-5H-6	DFC AGENCY DEBENTURES 5.490% 04/20/35		01/22/2024	Redemption 100.0000		86,800	86,800	86,800	86,800	0	0	0	0	0	86,800	0	0	0	1,206	04/20/2035	1.A
690353-M8-7	DFC 5.500% 02/15/28		02/15/2024	Redemption 100.0000		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	82,601	02/15/2028	1.A
690353-T5-6	DFC AGENCY DEBENTURES 5.500% 01/20/35		01/20/2024	Redemption 100.0000		126,000	126,000	126,000	126,000	0	0	0	0	0	126,000	0	0	0	1,751	01/20/2035	1.A
690353-XQ-5	DFC VRDN 5.500% 07/15/25		01/15/2024	Redemption 100.0000		166,667	166,667	166,667	166,667	0	0	0	0	0	166,667	0	0	0	2,327	07/15/2025	1.A
690353-Z8-3	DFC AGENCY DEBENTURES 5.490% 07/07/40		01/07/2024	Redemption 100.0000		141,665	141,665	141,665	141,665	0	0	0	0	0	141,665	0	0	0	1,916	07/07/2040	1.A
90376P-AB-7	INT DEV FIN CORP 5.490% 04/20/35		01/22/2024	Redemption 100.0000		31,000	31,000	31,000	31,000	0	0	0	0	0	31,000	0	0	0	431	04/20/2035	1.A
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES 5.490% 01/20/35		01/22/2024	Redemption 100.0000		128,520	128,520	128,520	128,520	0	0	0	0	0	128,520	0	0	0	1,786	01/20/2035	1.A
90376P-AT-8	INT DEV FIN CORP 5.490% 04/20/35		01/20/2024	Redemption 100.0000		68,200	68,200	68,200	68,200	0	0	0	0	0	68,200	0	0	0	0	04/20/2035	1.A
90376P-BR-1	INT DEV FIN CORP AGENCY DEBENTURES 5.490% 09/20/32		03/20/2024	Redemption 100.0000		145,833	145,833	145,833	145,833	0	0	0	0	0	145,833	0	0	0	1,227	09/20/2032	1.A
912810-TF-5	U S TREASURY 2.375% 02/15/42		03/11/2024	GOLDMAN SACHS		1,127,103	1,500,000	1,301,016	1,312,994	0	1,479	0	1,479	0	1,314,472	0	(187,369)	(187,369)	20,357	02/15/2042	1.A
912810-TL-2	U S TREASURY 4.000% 11/15/52		03/11/2024	Various		2,718,477	2,780,000	2,828,770	2,828,251	0	(116)	0	(116)	0	2,828,135	0	(109,658)	(109,658)	25,013	11/15/2052	1.A
912810-TW-8	U S TREASURY 4.750% 11/15/43		03/27/2024	CITIGROUP GLOBAL MKTS		2,504,630	2,425,000	2,513,664	0	0	(364)	0	(364)	0	2,513,300	0	(8,669)	(8,669)	42,404	11/15/2043	1.A
91282C-EX-5	US TREASURY NOTES 3.000% 06/30/24		02/29/2024	Various		4,959,788	5,000,000	4,947,087	4,947,929	0	15,375	0	15,375	0	4,963,304	0	(3,516)	(3,516)	98,407	06/30/2024	1.A
91282C-GW-5	US TREASURY NOTES 1.250% 04/15/28		01/12/2024	CITIGROUP GLOBAL MKTS		3,010,324	3,000,000	2,957,884	2,980,019	(15,161)	735	0	(14,426)	0	2,965,593	0	44,731	44,731	9,764	04/15/2028	1.A
91282C-HP-9	US TREASURY NOTES 1.375% 07/15/33		01/12/2024	GOLDMAN SACHS		3,839,416	3,900,000	3,714,628	3,773,192	(53,196)	709	0	(52,487)	0	3,720,705	0	118,711	118,711	27,287	07/15/2033	1.A FE
91282C-JJ-1	US TREASURY NOTES 4.500% 11/15/33		01/18/2024	CITIGROUP GLOBAL MKTS		3,163,779	3,070,000	3,184,645	0	0	(55)	0	(55)	0	3,184,591	0	(20,812)	(20,812)	24,670	11/15/2033	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					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
91282C-JW-2	US TREASURY NOTES 4.000% 01/31/29		03/11/2024	MORGAN STANLEY FIXED INC		9,967,935	10,000,000	9,872,266	0	0	1,176	0	1,176	0	9,873,442	0	94,493	94,493	45,055	01/31/2029	1.A
0109999999. Subtotal - Bonds - U.S. Governments						42,322,719	42,706,267	42,063,713	26,775,466	(68,357)	117,124	0	48,767	0	42,394,809	0	(72,089)	(72,089)	462,572	XXX	XXX
000000-00-0	REPUBLIC OF PHILIPPINES SOVEREIGN 4.200% 03/29/47	D	03/11/2024	DEUTSCHE BANK		8,458,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(1,542,000)	(1,542,000)	191,333	03/29/2047	2.B FE
918220-2C-0	REPUBLIC OF UZBEKISTAN SOVEREIGN 3.700% 11/25/30	D	02/07/2024	JEFFERIES & CO		284,935	350,000	338,625	341,013	0	114	0	114	0	341,126	0	(56,191)	(56,191)	2,662	11/25/2030	3.C FE
0309999999. Subtotal - Bonds - All Other Governments						8,742,935	10,350,000	10,338,625	10,341,013	0	114	0	114	0	10,341,126	0	(1,598,191)	(1,598,191)	193,995	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		03/01/2024	Redemption 100.0000		9,462	9,462	9,462	9,462	0	0	0	0	0	9,462	0	0	0	44	07/01/2043	1.B FE
196479-6Z-7	COLORADO HSG FIN AUTH SFH 3.180% 08/01/49		03/01/2024	Redemption 100.0000		7,638	7,638	7,638	7,638	0	0	0	0	0	7,638	0	0	0	40	08/01/2049	1.A FE
30316K-AE-1	FRESB 2020-SB78 X1 1.138% 06/25/40		03/01/2024	Paydown		0	0	4,165	2,424	0	(2,424)	0	(2,424)	0	0	0	0	0	93	06/25/2040	1.A
30318C-AJ-6	FRESB 2021-SB 82 X1 1.060% 10/25/40		03/01/2024	Paydown		0	0	35,308	31,109	0	(31,109)	0	(31,109)	0	0	0	0	0	1,207	10/25/2040	1.A
30320M-AH-4	FRESB Multifamil2021SB86ge Pas 2021-SB86 X1 0.471% 03/25/41		01/01/2024	Paydown		0	0	1,245	1,234	0	(1,234)	0	(1,234)	0	0	0	0	0	22	03/25/2041	1.A
30320W-AR-0	FRESB 2021-SB84 X1 0.501% 01/25/41		01/01/2024	Paydown		0	0	16,765	15,233	0	(15,233)	0	(15,233)	0	0	0	0	0	181	01/25/2041	1.A
30321C-AU-6	FRESB 2021-SB88 X1 0.703% 05/25/41		03/01/2024	Paydown		0	0	13,594	11,250	0	(11,250)	0	(11,250)	0	0	0	0	0	311	05/25/2041	1.A
30322K-AJ-2	FRESB Multifamil2021SB90ge Pas 2021-SB90 X1 0.629% 06/25/41		03/01/2024	Paydown		0	0	12,411	9,776	0	(9,776)	0	(9,776)	0	0	0	0	0	281	06/25/2041	1.A
31283G-LL-9	FHLMC FG G00331 7.000% 12/01/24		03/01/2024	Paydown		50	50	51	51	0	(1)	0	(1)	0	50	0	0	0	0	12/01/2024	1.A
31288J-AH-9	FGLMC FG C79008 5.500% 05/01/33		03/01/2024	Paydown		1,308	1,308	1,288	1,294	0	14	0	14	0	1,308	0	0	0	12	05/01/2033	1.A
3128F7-N6-7	FHLMC FG D67613 7.000% 01/01/26		03/01/2024	Paydown		43	43	43	45	0	(2)	0	(2)	0	43	0	0	0	0	01/01/2026	1.A
3128F7-N9-1	FHLMC FG D67616 7.000% 01/01/26		03/01/2024	Paydown		155	155	156	163	0	(9)	0	(9)	0	155	0	0	0	1	01/01/2026	1.A
3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300 3.000% 08/15/42		03/01/2024	Paydown		40,398	40,398	41,983	41,888	0	(1,490)	0	(1,490)	0	40,398	0	0	0	200	08/15/2042	1.A
3128MC-F2-6	FGLMC FG G13585 4.500% 05/01/24		03/01/2024	Paydown		10,255	10,255	10,431	10,251	0	3	0	3	0	10,255	0	0	0	76	05/01/2024	1.A
3128MC-FB-6	FGLMC FG G13562 4.500% 05/01/24		03/01/2024	Paydown		3,204	3,204	3,287	3,204	0	(1)	0	(1)	0	3,204	0	0	0	23	05/01/2024	1.A
3128P7-4B-6	FG FG C91718 3.000% 08/01/33		03/01/2024	Paydown		240,104	240,104	239,917	239,883	0	221	0	221	0	240,104	0	0	0	1,237	08/01/2033	1.A
3128P7-QA-4	FG FG C91349 4.500% 12/01/30		03/01/2024	Paydown		52,878	52,878	55,026	54,126	0	(1,248)	0	(1,248)	0	52,878	0	0	0	385	12/01/2030	1.A
3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		03/01/2024	Paydown		6,216	6,216	6,337	6,216	0	0	0	0	0	6,216	0	0	0	43	07/01/2024	1.A
3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		03/01/2024	Paydown		2,193	2,193	2,242	2,195	0	(2)	0	(2)	0	2,193	0	0	0	16	07/01/2024	1.A
3128PQ-QX-2	FGLMC J11370 4.000% 12/01/24		03/01/2024	Paydown		9,271	9,271	9,480	9,295	0	(24)	0	(24)	0	9,271	0	0	0	61	12/01/2024	1.A
3128PR-LS-6	FG FG J12137 4.500% 05/01/25		03/01/2024	Paydown		7,073	7,073	7,342	7,121	0	(49)	0	(49)	0	7,073	0	0	0	53	05/01/2025	1.A
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		03/01/2024	Paydown		12,480	12,480	13,268	12,674	0	(194)	0	(194)	0	12,480	0	0	0	85	06/01/2025	1.A
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		03/01/2024	Paydown		12,301	12,301	13,077	12,479	0	(178)	0	(178)	0	12,301	0	0	0	92	07/01/2025	1.A
3128PT-6X-8	FG FG J14486 3.000% 02/01/26		03/01/2024	Paydown		45,824	45,824	44,349	45,413	0	411	0	411	0	45,824	0	0	0	227	02/01/2026	1.A
3128QP-LV-2	FHLMC FH 1B7189 6.620% 03/01/36		03/01/2024	Paydown		619	619	649	649	0	(30)	0	(30)	0	619	0	0	0	4	03/01/2036	1.A
3128S4-DY-0	FHARM FH 1Q0119 5.936% 09/01/36		03/01/2024	Paydown		196	196	207	210	0	(14)	0	(14)	0	196	0	0	0	2	09/01/2036	1.A
31293T-HV-2	FHLMC FG C29244 7.000% 07/01/29		03/01/2024	Paydown		80	80	84	84	0	(5)	0	(5)	0	80	0	0	0	1	07/01/2029	1.A
31300L-CF-0	FHARM FH 848170 6.154% 12/01/39		03/01/2024	Paydown		59	59	62	60	0	(1)	0	(1)	0	59	0	0	0	0	12/01/2039	1.A
3132G7-DZ-5	FG FG U80120 3.500% 12/01/32		03/01/2024	Paydown		145,079	145,079	152,900	149,482	0	(4,403)	0	(4,403)	0	145,079	0	0	0	1,034	12/01/2032	1.A
3132G7-H3-2	FG FG U80250 3.500% 03/01/33		03/01/2024	Paydown		77,499	77,499	81,677	79,853	0	(2,353)	0	(2,353)	0	77,499	0	0	0	438	03/01/2033	1.A
3132G7-LE-3	FG FG U80325 3.500% 05/01/33		03/01/2024	Paydown		29,119	29,119	30,688	30,092	0	(973)	0	(973)	0	29,119	0	0	0	170	05/01/2033	1.A
3132H3-K5-1	FG FG U90316 4.000% 10/01/42		03/01/2024	Paydown		3,714	3,714	3,995	4,075	0	(362)	0	(362)	0	3,714	0	0	0	24	10/01/2042	1.A
3132H7-BY-9	FG FG U99054 4.000% 06/01/43		03/01/2024	Paydown		131,109	131,109	141,143	143,289	0	(12,180)	0	(12,180)	0	131,109	0	0	0	625	06/01/2043	1.A
3132H7-C4-4	FG FG U99090 4.000% 10/01/42		03/01/2024	Paydown		112,538	112,538	118,306	118,774	0	(6,236)	0	(6,236)	0	112,538	0	0	0	676	10/01/2042	1.A
3132J2-2X-0	FG FG K90790 3.000% 07/01/33		03/01/2024	Paydown		144,515	144,515	141,896	142,768	0	1,747	0	1,747	0	144,515	0	0	0	732	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 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
3132WD-EG-5	FGLMC FG Q40134 3.500% 04/01/46		03/01/2024	Paydown		13,071	13,071	13,742	14,137	0	(1,066)	0	(1,066)	0	13,071	0	0	0	76	04/01/2046	1.A
3132XS-BQ-2	FGLMC FG Q50046 3.500% 08/01/47		03/01/2024	Paydown		115,417	115,417	119,529	121,481	0	(6,063)	0	(6,063)	0	115,417	0	0	0	886	08/01/2047	1.A
31335G-LP-8	FHLMC FG C80334 7.500% 08/01/25		03/01/2024	Paydown		195	195	196	205	0	(10)	0	(10)	0	195	0	0	0	2	08/01/2025	1.A
31335G-LQ-6	FHLMC FG C80335 7.000% 08/01/25		03/01/2024	Paydown		99	99	98	103	0	(4)	0	(4)	0	99	0	0	0	1	08/01/2025	1.A
31335G-LZ-6	FHLMC FG C80344 7.500% 09/01/25		03/01/2024	Paydown		149	149	151	157	0	(8)	0	(8)	0	149	0	0	0	2	09/01/2025	1.A
31335G-NM-3	FHLMC FG C80396 7.000% 04/01/26		03/01/2024	Paydown		476	476	452	498	0	(22)	0	(22)	0	476	0	0	0	7	04/01/2026	1.A
3133T4-GF-7	FHG FHG 27 FC 7.125% 03/25/24		03/01/2024	Paydown		81	81	80	81	0	0	0	0	0	81	0	0	0	1	03/25/2024	1.A
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH FSPC T-7 A5 7.270% 08/25/28		03/01/2024	Paydown		929	929	937	925	0	4	0	4	0	929	0	0	0	8	08/25/2028	1.A
31349U-B5-6	FHARM FH 782760 6.292% 11/01/36		03/01/2024	Paydown		93	93	100	98	0	(5)	0	(5)	0	93	0	0	0	1	11/01/2036	1.A
3136A5-3Z-7	FNR 2012-51 TP 3.500% 03/25/41		03/01/2024	Paydown		355,284	355,284	379,932	358,235	0	(2,951)	0	(2,951)	0	355,284	0	0	0	1,970	03/25/2041	1.A
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		03/01/2024	Paydown		34,220	34,220	33,792	34,061	0	159	0	159	0	34,220	0	0	0	151	02/25/2032	1.A
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		03/01/2024	Paydown		35,303	35,303	30,484	32,675	0	2,629	0	2,629	0	35,303	0	0	0	181	09/25/2043	1.A
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		03/01/2024	Paydown		115,891	115,891	118,517	116,420	0	(529)	0	(529)	0	115,891	0	0	0	755	03/25/2042	1.A
3136B9-EF-0	FNA 2020-M10 X6 1.381% 08/25/28		03/01/2024	Paydown		0	0	7,307	4,352	0	(4,352)	0	(4,352)	0	0	0	0	0	189	08/25/2028	1.A
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		03/01/2024	Paydown		224	224	228	227	0	(3)	0	(3)	0	224	0	0	0	2	10/01/2035	1.A
31373X-6S-5	FNMA FN 306981 8.000% 06/01/25		03/01/2024	Paydown		571	571	576	599	0	(28)	0	(28)	0	571	0	0	0	8	06/01/2025	1.A
3137AD-U9-6	FHR FHR 3891 DK 4.500% 12/15/40		03/01/2024	Paydown		38,846	38,846	41,177	39,245	0	(399)	0	(399)	0	38,846	0	0	0	281	12/15/2040	1.A
3137AF-PB-2	FHR FHR 3919 BV 4.000% 08/15/30		03/01/2024	Paydown		163,331	163,331	184,819	164,880	0	(1,549)	0	(1,549)	0	163,331	0	0	0	1,122	08/15/2030	1.A
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		03/01/2024	Paydown		52,933	52,933	49,307	50,179	0	2,755	0	2,755	0	52,933	0	0	0	132	07/15/2042	1.A
3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40		03/01/2024	Paydown		83,187	83,187	82,225	82,966	0	221	0	221	0	83,187	0	0	0	372	10/15/2040	1.A
3137B8-G5-0	FHMS K037 X1 1.119% 01/25/24		01/01/2024	Paydown		0	0	47,502	0	0	0	0	0	0	0	0	0	0	1,986	01/25/2024	1.A
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		03/01/2024	Paydown		28,059	28,059	27,843	27,943	0	116	0	116	0	28,059	0	0	0	193	05/15/2044	1.A
3137BD-CX-2	FHMS K039 X1 0.599% 08/25/47		03/01/2024	Paydown		0	0	122,483	9,400	0	(9,400)	0	(9,400)	0	0	0	0	0	5,292	08/25/2047	1.A FE
3137BE-VJ-0	FHMS K040 X1 0.646% 09/25/24		03/01/2024	Paydown		0	0	13,642	1,957	0	(1,957)	0	(1,957)	0	0	0	0	0	749	09/25/2024	1.A FE
3137BE-WS-9	FHMS Q001 XA 2.104% 02/25/32		03/01/2024	Paydown		0	0	24,277	16,823	0	(16,823)	0	(16,823)	0	0	0	0	0	842	02/25/2032	1.B FE
3137BF-EA-5	FHMS K041 X1 0.494% 11/25/47		03/01/2024	Paydown		0	0	19,871	2,980	0	(2,980)	0	(2,980)	0	0	0	0	0	974	11/25/2047	1.A FE
3137BF-XU-0	FHMS K042 X1 1.010% 12/25/24		03/01/2024	Paydown		0	0	9,450	3,413	0	(3,413)	0	(3,413)	0	0	0	0	0	922	12/25/2024	1.A FE
3137BH-CZ-8	FHR K044 X1 0.738% 01/25/25		03/01/2024	Paydown		0	0	12,185	4,465	0	(4,465)	0	(4,465)	0	0	0	0	0	949	01/25/2025	1.A FE
3137BH-XK-8	FHR K045 X1 0.408% 01/25/25		03/01/2024	Paydown		0	0	18,530	6,298	0	(6,298)	0	(6,298)	0	0	0	0	0	1,369	01/25/2025	1.A FE
3137BK-RK-8	FHMS K047 X1 0.090% 05/25/25		03/01/2024	Paydown		0	0	7,922	1,754	0	(1,754)	0	(1,754)	0	0	0	0	0	301	05/25/2025	1.A
3137BL-WA-2	FHMS K050 X1 0.289% 08/25/25		03/01/2024	Paydown		0	0	8,311	3,566	0	(3,566)	0	(3,566)	0	0	0	0	0	547	08/25/2025	1.A
3137BM-TY-2	FHMS K052 X1 0.625% 11/25/25		03/01/2024	Paydown		0	0	34,431	12,529	0	(12,529)	0	(12,529)	0	0	0	0	0	1,453	11/25/2025	1.A
3137BN-6H-2	FHMS K053 X1 0.868% 12/25/25		03/01/2024	Paydown		0	0	12,944	4,545	0	(4,545)	0	(4,545)	0	0	0	0	0	491	12/25/2025	1.A FE
3137BN-GU-2	FHMS K054 X1 1.146% 01/25/26		02/01/2024	Paydown		0	0	47,338	24,667	0	(24,667)	0	(24,667)	0	0	0	0	0	1,934	01/25/2026	1.A FE
3137BQ-YV-3	FHLMC Multifamil K056ured P K056 X1 1.236% 05/25/26		03/01/2024	Paydown		0	0	16,190	9,861	0	(9,861)	0	(9,861)	0	0	0	0	0	892	05/25/2026	1.A FE
3137BS-P9-8	FHMS K058 X1 0.907% 08/25/26		03/01/2024	Paydown		0	0	99,283	43,057	0	(43,057)	0	(43,057)	0	0	0	0	0	3,743	08/25/2026	1.A FE
3137BS-RG-0	FHMS K059 X1 0.298% 09/25/26		03/01/2024	Paydown		0	0	41,397	20,114	0	(20,114)	0	(20,114)	0	0	0	0	0	1,550	09/25/2026	1.A FE
3137BT-AE-1	FHLMC Multifamil K060ured P K060 X1 0.060% 10/25/26		03/01/2024	Paydown		0	0	8,209	4,719	0	(4,719)	0	(4,719)	0	0	0	0	0	474	10/25/2026	1.A
3137BX-R2-0	FREDDIE MAC 4682 K064 X1 0.595% 03/25/27		03/01/2024	Paydown		0	0	8,952	6,412	0	(6,412)	0	(6,412)	0	0	0	0	0	425	03/25/2027	1.A
3137F1-G6-9	FHMS K065 X1 0.661% 04/25/27		03/01/2024	Paydown		0	0	33,785	18,417	0	(18,417)	0	(18,417)	0	0	0	0	0	1,227	04/25/2027	1.A FE
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		03/01/2024	Paydown		48,170	48,170	48,937	48,754	0	(584)	0	(584)	0	48,170	0	0	0	322	10/15/2047	1.A
3137F6-4R-5	FHLMC Multifamil K739ured P K739 X1 1.203% 09/25/27		03/01/2024	Paydown		0	0	8,289	0	0	(8,289)	0	(8,289)	0	0	0	0	0	329	09/25/2027	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
3137F7-2J-3	FHMS Q014 X 2.785% 10/25/55		03/01/2024	Paydown		0	0	72,352	60,587	0	(60,587)	0	(60,587)	0	0	0	0	0	1,519	10/25/2055	1.A
3137FC-JM-7	FHMS K070 X1 0.322% 11/25/27		03/01/2024	Paydown		0	0	31,886	21,830	0	(21,830)	0	(21,830)	0	0	0	0	0	1,223	11/25/2027	1.A
3137FF-XM-4	FHLMC KG05 X1 0.312% 01/25/31		03/01/2024	Paydown		0	0	504	458	0	(458)	0	(458)	0	0	0	0	0	14	01/25/2031	1.A
3137FL-6G-4	FHMS K088 X1 0.507% 01/25/29		03/01/2024	Paydown		0	0	47,511	36,366	0	(41,961)	0	(41,961)	0	0	0	0	0	1,897	01/25/2029	1.A
3137FL-YX-6	FHMS K092 X1 0.712% 04/25/29		03/01/2024	Paydown		0	0	15,504	10,043	0	(10,043)	0	(10,043)	0	0	0	0	0	436	04/25/2029	1.A
3137FN-BA-7	FHMS K096 X1 1.126% 07/25/29		03/01/2024	Paydown		0	0	13,195	11,214	0	(11,214)	0	(11,214)	0	0	0	0	0	461	07/25/2029	1.A
3137FQ-KQ-5	FHLMC Multifamil K103ured P K103 X1 0.638% 11/25/29		03/01/2024	Paydown		0	0	7,242	4,320	0	(6,024)	0	(6,024)	0	0	0	0	0	193	11/25/2029	1.A
3137FR-EK-3	FHMS K104 X1 1.123% 01/25/30		03/01/2024	Paydown		0	0	24,125	18,412	0	(18,412)	0	(18,412)	0	0	0	0	0	656	01/25/2030	1.A
3137FT-ZS-9	FHMS K110 X1 1.695% 04/25/30		03/01/2024	Paydown		0	0	4,453	3,795	0	(3,795)	0	(3,795)	0	0	0	0	0	145	04/25/2030	1.A FE
3137FU-PE-8	FHR 4988 IH IO 2.500% 07/25/35		03/01/2024	Paydown		0	0	73,166	60,403	0	(60,403)	0	(60,403)	0	0	0	0	0	3,026	07/25/2035	1.A
3137FU-ZE-7	FHR K111 X1 1.570% 05/25/30		03/01/2024	Paydown		0	0	10,464	8,752	0	(8,770)	0	(8,770)	0	0	0	0	0	300	05/25/2030	1.A FE
3137FV-5Q-1	FHLMC Multifamil K113ured P K113 X1 1.379% 06/25/30		03/01/2024	Paydown		0	0	2,398	2,101	0	(2,101)	0	(2,101)	0	0	0	0	0	74	06/25/2030	1.A FE
3137FW-HV-5	FHLMC K116 X1 1.422% 07/25/30		03/01/2024	Paydown		0	0	5,214	4,573	0	(4,573)	0	(4,573)	0	0	0	0	0	162	07/25/2030	1.A
3137FX-3T-3	FHLMC Multifamil K117ured P K117 X1 1.231% 08/25/30		01/01/2024	Paydown		0	0	2,366	2,094	0	(2,094)	0	(2,094)	0	0	0	0	0	37	08/25/2030	1.A FE
3137H0-H7-6	FHMS KLU3 X1 1.934% 01/25/31		03/01/2024	Paydown		0	0	36,103	26,344	0	(26,344)	0	(26,344)	0	0	0	0	0	928	01/25/2031	1.A
3137H1-3X-2	FHLMC 2021-P009 X 1.353% 01/25/31		01/01/2024	Paydown		0	0	60,531	48,946	0	(48,946)	0	(48,946)	0	0	0	0	0	925	01/25/2031	1.A
3137H1-Z5-8	FHLMC Multifamil K744ured P K744 X1 0.855% 07/25/28		03/01/2024	Paydown		0	0	7,545	5,090	0	(5,090)	0	(5,090)	0	0	0	0	0	209	07/25/2028	1.A FE
3137H2-NG-5	FHLMC Multifamil K745ured P K745 X1 0.673% 08/25/28		03/01/2024	Paydown		0	0	16,921	11,037	0	(11,037)	0	(11,037)	0	0	0	0	0	482	08/25/2028	1.A FE
3137H5-DR-5	FHMS K137 X1 0.198% 11/25/31		03/01/2024	Paydown		0	0	2,650	2,114	0	(2,114)	0	(2,114)	0	0	0	0	0	64	11/25/2031	1.A
3137H9-MJ-5	Freddie Mac Freddie Mac Mult2022ML14 0.052% 08/25/38		03/01/2024	Paydown		0	0	953	1,079	0	(1,079)	0	(1,079)	0	0	0	0	0	21	08/25/2038	1.A
31380Y-P6-1	FNMA FN 454145 6.500% 11/01/28		03/01/2024	Paydown		814	814	819	869	0	(55)	0	(55)	0	814	0	0	0	9	11/01/2028	1.A
31382T-5C-9	FNMA FN 492343 6.500% 05/01/29		03/01/2024	Paydown		290	290	286	305	0	(16)	0	(16)	0	290	0	0	0	3	05/01/2029	1.A
31384D-PA-4	FNMA FN 520717 7.500% 11/01/29		03/01/2024	Paydown		1,589	1,589	1,588	1,694	0	(105)	0	(105)	0	1,589	0	0	0	20	11/01/2029	1.A
31384V-JY-9	FNMA FN 534979 5.152% 04/01/30		03/01/2024	Paydown		2,589	2,589	2,565	2,479	0	110	0	110	0	2,589	0	0	0	22	04/01/2030	1.A
31384V-UL-4	FNMA FN 535287 8.000% 05/01/30		03/01/2024	Paydown		286	286	288	302	0	(16)	0	(16)	0	286	0	0	0	4	05/01/2030	1.A
31385B-Y9-0	FNMA FN 539936 7.500% 05/01/30		03/01/2024	Paydown		521	521	516	544	0	(23)	0	(23)	0	521	0	0	0	7	05/01/2030	1.A
31385J-JC-3	FNMA FN 545759 6.500% 07/01/32		03/01/2024	Paydown		6,708	6,708	6,713	6,746	0	(37)	0	(37)	0	6,708	0	0	0	76	07/01/2032	1.A
31385J-K4-9	FNMA FN 545815 7.000% 07/01/32		03/01/2024	Paydown		3,924	3,924	3,925	3,951	0	(26)	0	(26)	0	3,924	0	0	0	47	07/01/2032	1.A
31385W-2S-7	FNMA FN 555285 6.000% 03/01/33		03/01/2024	Paydown		1,300	1,300	1,303	1,309	0	(9)	0	(9)	0	1,300	0	0	0	13	03/01/2033	1.A
31386U-BV-3	FNMA FN 573452 7.000% 05/01/31		03/01/2024	Paydown		51,934	51,934	52,170	51,970	0	(36)	0	(36)	0	51,934	0	0	0	604	05/01/2031	1.A
31387N-3G-0	FNMA FN 589499 6.500% 08/01/31		03/01/2024	Paydown		728	728	724	722	0	6	0	6	0	728	0	0	0	8	08/01/2031	1.A
31387R-AQ-1	FNMA FN 591415 6.500% 09/01/31		03/01/2024	Paydown		779	779	774	772	0	7	0	7	0	779	0	0	0	8	09/01/2031	1.A
31387W-TW-7	FNMA FN 596465 7.000% 08/01/31		03/01/2024	Paydown		2,578	2,578	2,674	2,679	0	(101)	0	(101)	0	2,578	0	0	0	30	08/01/2031	1.A
3138E0-YE-3	FN FN AJ7908 3.000% 01/01/27		03/01/2024	Paydown		15,351	15,351	14,855	15,114	0	237	0	237	0	15,351	0	0	0	72	01/01/2027	1.A
3138EG-QR-8	FN FN AL0463 3.000% 07/01/26		03/01/2024	Paydown		44,605	44,605	44,638	44,551	0	54	0	54	0	44,605	0	0	0	228	07/01/2026	1.A
3138EJ-C7-1	FN FN AL1893 3.500% 05/01/32		03/01/2024	Paydown		108,596	108,596	110,004	109,500	0	(904)	0	(904)	0	108,596	0	0	0	703	05/01/2032	1.A
3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32		03/01/2024	Paydown		101,687	101,687	104,436	103,781	0	(2,094)	0	(2,094)	0	101,687	0	0	0	579	09/01/2032	1.A
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		03/01/2024	Paydown		223,649	223,649	234,831	232,272	0	(8,623)	0	(8,623)	0	223,649	0	0	0	1,866	09/01/2043	1.A
3138EQ-GE-6	FN FN AL7396 7.364% 02/01/37		03/01/2024	Paydown		949	949	996	1,012	0	(63)	0	(63)	0	949	0	0	0	9	02/01/2037	1.A
3138MC-YS-7	FN FN AP8820 3.500% 11/01/32		03/01/2024	Paydown		37,713	37,713	40,329	39,086	0	(1,374)	0	(1,374)	0	37,713	0	0	0	219	11/01/2032	1.A
3138ML-MF-8	FN FN AQ4857 3.000% 11/01/32		03/01/2024	Paydown		93,264	93,264	93,176	93,157	0	107	0	107	0	93,264	0	0	0	482	11/01/2032	1.A
3138MR-Y8-8	FN FN AQ9734 3.500% 01/01/33		03/01/2024	Paydown		20,649	20,649	22,081	21,576	0	(928)	0	(928)	0	20,649	0	0	0	119	01/01/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
3138W5-2Z-0	FN FN AR7991 3.500% 03/01/33		03/01/2024	Paydown		38,837	38,837	41,532	40,516	0	(1,679)	0	(1,679)	0	38,837	0	0	0	228	03/01/2033	1.A
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		03/01/2024	Paydown		75,038	75,038	74,956	74,930	0	108	0	108	0	75,038	0	0	0	419	08/01/2033	1.A
3138WE-NQ-8	FNMA FN AS4898 3.500% 05/01/45		03/01/2024	Paydown		226,312	226,312	233,667	239,201	0	(12,889)	0	(12,889)	0	226,312	0	0	0	1,391	05/01/2045	1.A
3138WH-TV-4	FN AS7763 4.000% 08/01/46		03/01/2024	Paydown		5,896	5,896	6,205	6,542	0	(646)	0	(646)	0	5,896	0	0	0	39	08/01/2046	1.A
31390Q-Q3-2	FNMA FN 653074 7.000% 07/01/32		03/01/2024	Paydown		216	216	216	216	0	(1)	0	(1)	0	216	0	0	0	3	07/01/2032	1.A
31391X-EP-0	FNMA FN 679742 4.947% 01/01/40		03/01/2024	Paydown		485	485	498	509	0	(23)	0	(23)	0	485	0	0	0	4	01/01/2040	1.A
31392V-NQ-1	FGLMC FHR 2496 ZH 5.500% 09/15/32		03/01/2024	Paydown		3,676	3,676	3,330	3,526	0	150	0	150	0	3,676	0	0	0	34	09/15/2032	1.A
31393A-S4-0	FNR 2003-W5 A 5.438% 04/25/33		03/25/2024	Paydown		230	230	230	230	0	0	0	0	0	230	0	0	0	2	04/25/2033	1.A
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		03/01/2024	Paydown		17,336	17,336	19,633	18,488	0	(1,152)	0	(1,152)	0	17,336	0	0	0	166	04/25/2043	1.B FE
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		03/01/2024	Paydown		6,003	6,003	5,943	5,997	0	6	0	6	0	6,003	0	0	0	64	06/25/2043	1.A
31393G-3L-6	FREDDIE MAC - CMO FHR 2531 Z 5.500% 12/15/32		03/01/2024	Paydown		13,324	13,324	12,377	12,907	0	417	0	417	0	13,324	0	0	0	122	12/15/2032	1.A
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		03/01/2024	Paydown		40,645	40,645	43,722	42,205	0	(1,561)	0	(1,561)	0	40,645	0	0	0	382	11/25/2033	1.A
31393W-YF-0	FHR FHR 2638 JH 5.000% 07/15/33		03/01/2024	Paydown		80,792	80,792	74,001	78,597	0	2,195	0	2,195	0	80,792	0	0	0	694	07/15/2033	1.A
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		03/01/2024	Paydown		68,279	68,279	75,992	76,661	0	(8,382)	0	(8,382)	0	68,279	0	0	0	517	01/25/2035	1.A
31394M-CM-0	FHR FHR 2702 CE 4.500% 11/15/33		03/01/2024	Paydown		127,524	127,524	129,216	128,102	0	(578)	0	(578)	0	127,524	0	0	0	938	11/15/2033	1.A
31394R-JY-6	FHLMC FHR 2754 PE 5.000% 02/15/34		03/01/2024	Paydown		34,592	34,592	35,435	34,871	0	(280)	0	(280)	0	34,592	0	0	0	289	02/15/2034	1.A
31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		03/01/2024	Paydown		20,225	20,225	19,631	19,965	0	260	0	260	0	20,225	0	0	0	208	03/15/2034	1.A
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		03/01/2024	Paydown		41,140	41,140	44,714	47,652	0	(6,512)	0	(6,512)	0	41,140	0	0	0	315	09/25/2039	1.A
31396R-DY-0	FHR FHR 3149 CZ 6.000% 05/15/36		03/01/2024	Paydown		8,091	8,091	9,179	9,328	0	(1,237)	0	(1,237)	0	8,091	0	0	0	80	05/15/2036	1.A
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		03/01/2024	Paydown		27,968	27,968	30,957	28,254	0	(286)	0	(286)	0	27,968	0	0	0	233	03/25/2029	1.A
31398E-J6-2	FHMS FHR 3539 YB 4.000% 06/15/24		03/01/2024	Paydown		34,968	34,968	33,045	34,865	0	103	0	103	0	34,968	0	0	0	223	06/15/2024	1.A
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		03/01/2024	Paydown		4,970	4,970	4,754	4,951	0	20	0	20	0	4,970	0	0	0	31	11/25/2024	1.A
31398J-RE-5	FHR FHR 3579 MB 4.500% 09/15/24		03/01/2024	Paydown		10,747	10,747	10,794	10,731	0	16	0	16	0	10,747	0	0	0	80	09/15/2024	1.A
31398K-XT-2	FHR FHR 3595 KY 4.500% 11/15/24		02/01/2024	Paydown		1,755	1,755	1,769	1,755	0	0	0	0	0	1,755	0	0	0	7	11/15/2024	1.A
31398L-KQ-0	FHR FHR 3612 JB 4.500% 12/15/24		03/01/2024	Paydown		71,299	71,299	71,288	71,179	0	120	0	120	0	71,299	0	0	0	531	12/15/2024	1.A
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		03/01/2024	Paydown		53,408	53,408	56,195	53,527	0	(119)	0	(119)	0	53,408	0	0	0	341	01/15/2025	1.A
31398L-WY-0	FHR FHR 3619 EJ 4.500% 01/15/25		03/01/2024	Paydown		46,313	46,313	46,233	46,232	0	81	0	81	0	46,313	0	0	0	340	01/15/2025	1.A
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		03/01/2024	Paydown		19,437	19,437	18,599	19,364	0	73	0	73	0	19,437	0	0	0	121	02/25/2025	1.A
31398M-KW-5	FNMA 2010-18 EL 4.000% 03/25/25		03/01/2024	Paydown		8,417	8,417	8,023	8,388	0	29	0	29	0	8,417	0	0	0	44	03/25/2025	1.A
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		03/01/2024	Paydown		8,567	8,567	9,311	8,556	0	11	0	11	0	8,567	0	0	0	54	09/25/2025	1.A
31398P-B9-9	FNMA 2010-41 EB 4.000% 05/25/25		03/01/2024	Paydown		9,805	9,805	9,664	9,776	0	29	0	29	0	9,805	0	0	0	61	05/25/2025	1.A
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		03/01/2024	Paydown		26,574	26,574	23,958	26,344	0	231	0	231	0	26,574	0	0	0	154	05/25/2025	1.A
31398V-H6-6	FHR FHR 3640 GM 4.000% 03/15/25		03/01/2024	Paydown		100,370	100,370	99,115	100,135	0	235	0	235	0	100,370	0	0	0	659	03/15/2025	1.A
31398W-EN-0	FHR FHR 3634 EU 4.000% 02/15/25		03/01/2024	Paydown		21,750	21,750	20,703	21,682	0	68	0	68	0	21,750	0	0	0	141	02/15/2025	1.A
31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		03/01/2024	Paydown		16,523	16,523	15,676	16,441	0	82	0	82	0	16,523	0	0	0	103	02/15/2025	1.A
31402G-SJ-3	FNMA FN 728721 5.500% 07/01/33		03/01/2024	Paydown		4,576	4,576	4,506	4,509	0	67	0	67	0	4,576	0	0	0	42	07/01/2033	1.A
31402H-3X-7	FNMA FN 729914 5.500% 08/01/33		03/01/2024	Paydown		997	997	987	989	0	9	0	9	0	997	0	0	0	9	08/01/2033	1.A
31402T-TM-7	FNMA FN 737756 5.500% 09/01/33		03/01/2024	Paydown		826	826	833	830	0	(4)	0	(4)	0	826	0	0	0	8	09/01/2033	1.A
31405M-JH-1	FNMA FN 793264 5.500% 09/01/34		03/01/2024	Paydown		1,228	1,228	1,249	1,245	0	(17)	0	(17)	0	1,228	0	0	0	11	09/01/2034	1.A
31405M-VT-1	FNMA FN 793626 5.500% 09/01/34		03/01/2024	Paydown		1,319	1,319	1,342	1,339	0	(20)	0	(20)	0	1,319	0	0	0	12	09/01/2034	1.A
31405Q-LD-8	FNMA FN 796024 5.500% 09/01/34		03/01/2024	Paydown		7,409	7,409	7,538	7,525	0	(116)	0	(116)	0	7,409	0	0	0	68	09/01/2034	1.A
31405Q-MU-9	FNMA FN 796071 5.500% 09/01/34		03/01/2024	Paydown		866	866	881	879	0	(13)	0	(13)	0	866	0	0	0	8	09/01/2034	1.A
31406N-YU-2	FNMA FN 815323 7.368% 01/01/35		03/01/2024	Paydown		1,506	1,506	1,571	1,578	0	(71)	0	(71)	0	1,506	0	0	0	17	01/01/2035	1.A
3140F8-VR-5	FN FN BD1523 3.500% 06/01/46		03/01/2024	Paydown		184,300	184,300	194,249	196,480	0	(12,181)	0	(12,181)	0	184,300	0	0	0	1,532	06/01/2046	1.A
3140HK-2H-0	FN FN BK6175 4.000% 10/01/48		03/01/2024	Paydown		3,104	3,104	3,158	3,260	0	(156)	0	(156)	0	3,104	0	0	0	24	10/01/2048	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
3140J7-XL-4	FN FN BM3382 5.000% 03/01/27		03/01/2024	Paydown		261	261	271	269	0	(8)	0	(8)	0	261	0	0	0	2	03/01/2027	1.A
3140JG-AM-7	FN FN BN0011 4.000% 08/01/48		03/01/2024	Paydown		1,917	1,917	1,951	2,015	0	(98)	0	(98)	0	1,917	0	0	0	13	08/01/2048	1.A
3140JG-WT-8	FN FN BN0657 4.000% 09/01/48		03/01/2024	Paydown		88,987	88,987	89,182	89,930	0	(943)	0	(943)	0	88,987	0	0	0	854	09/01/2048	1.A
3140JJ-EX-3	FN FN BN1949 4.000% 10/01/48		03/01/2024	Paydown		237,511	237,511	238,568	241,217	0	(3,707)	0	(3,707)	0	237,511	0	0	0	863	10/01/2048	1.A
31412E-CK-0	FNMA FN 922674 5.780% 04/01/36		03/01/2024	Paydown		827	827	867	887	0	(60)	0	(60)	0	827	0	0	0	7	04/01/2036	1.A
31412S-PL-3	FN FN 933427 5.000% 03/01/38		03/01/2024	Paydown		4,161	4,161	4,183	4,217	0	(57)	0	(57)	0	4,161	0	0	0	51	03/01/2038	1.A
31414V-BF-2	FNMA FN 977138 5.500% 08/01/38		03/01/2024	Paydown		80,763	80,763	82,308	83,555	0	(2,792)	0	(2,792)	0	80,763	0	0	0	379	08/01/2038	1.A
31416N-HY-1	FNMA FN AA4746 3.500% 11/01/25		03/01/2024	Paydown		24,784	24,784	25,179	24,825	0	(41)	0	(41)	0	24,784	0	0	0	140	11/01/2025	1.A
31416T-2P-3	FNMA FN AA9781 4.500% 07/01/24		03/01/2024	Paydown		11,343	11,343	11,536	11,331	0	12	0	12	0	11,343	0	0	0	84	07/01/2024	1.A
31417C-QF-5	FN FN AB5853 3.000% 08/01/32		03/01/2024	Paydown		75,867	75,867	75,369	75,478	0	389	0	389	0	75,867	0	0	0	374	08/01/2032	1.A
31417C-R8-0	FN FN AB5910 3.000% 08/01/32		03/01/2024	Paydown		218,873	218,873	218,744	218,659	0	214	0	214	0	218,873	0	0	0	885	08/01/2032	1.A
31417C-UJ-2	FN FN AB5984 3.000% 08/01/32		03/01/2024	Paydown		97,370	97,370	97,187	97,183	0	186	0	186	0	97,370	0	0	0	486	08/01/2032	1.A
31417F-KT-4	FN FN AB8405 3.500% 02/01/33		03/01/2024	Paydown		26,119	26,119	27,931	27,337	0	(1,218)	0	(1,218)	0	26,119	0	0	0	152	02/01/2033	1.A
31417H-C5-1	FN FN AB9991 3.000% 07/01/33		03/01/2024	Paydown		34,842	34,842	34,810	34,796	0	46	0	46	0	34,842	0	0	0	176	07/01/2033	1.A
31417T-R2-6	FNMA AC6804 4.000% 01/01/25		03/01/2024	Paydown		19,770	19,770	20,197	19,800	0	(30)	0	(30)	0	19,770	0	0	0	127	01/01/2025	1.A
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		03/01/2024	Paydown		35,988	35,988	36,292	35,965	0	23	0	23	0	35,988	0	0	0	241	01/01/2025	1.A
31417Y-C4-7	FNMA FN MA0090 4.500% 06/01/24		03/01/2024	Paydown		7,731	7,731	7,828	7,718	0	13	0	13	0	7,731	0	0	0	57	06/01/2024	1.A
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		03/01/2024	Paydown		12,815	12,815	13,184	12,819	0	(4)	0	(4)	0	12,815	0	0	0	96	08/01/2024	1.A
31418A-WD-6	FN FN MA1543 3.500% 08/01/33		03/01/2024	Paydown		63,611	63,611	65,401	64,894	0	(1,283)	0	(1,283)	0	63,611	0	0	0	384	08/01/2033	1.A
31418A-YD-4	FN FN MA1607 3.000% 10/01/33		03/01/2024	Paydown		239,964	239,964	239,439	239,455	0	509	0	509	0	239,964	0	0	0	1,199	10/01/2033	1.A
31418B-5K-8	FN FN MA2649 3.000% 06/01/46		03/01/2024	Paydown		28,125	28,125	28,525	29,106	0	(981)	0	(981)	0	28,125	0	0	0	139	06/01/2046	1.A
31418C-YJ-7	FN FN MA3412 3.500% 07/01/38		03/01/2024	Paydown		53,451	53,451	55,556	57,952	0	(4,501)	0	(4,501)	0	53,451	0	0	0	309	07/01/2038	1.A
31418D-4X-7	FNCL 4 N MA4437 2.000% 10/01/51		03/01/2024	Paydown		314,077	314,077	318,211	317,895	0	(3,818)	0	(3,818)	0	314,077	0	0	0	1,059	10/01/2051	1.A
31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25		03/01/2024	Paydown		11,880	11,880	12,084	11,910	0	(30)	0	(30)	0	11,880	0	0	0	73	11/01/2025	1.A
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		02/02/2024	Redemption 100.0000		360,766	360,766	360,766	360,766	0	0	0	0	0	360,766	0	0	0	1,786	01/01/2036	1.A FE
63607V-AB-2	NFAGEN GENERAL 3.278% 10/01/37		01/02/2024	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	123	10/01/2037	2.B FE
67737R-AC-3	OHIO ST HSG FIN AGY MF TE MULTIFAMILY HSG 3.910% 11/01/36		03/01/2024	Redemption 100.0000		46,147	46,147	46,147	46,147	0	0	0	0	0	46,147	0	0	0	161	11/01/2036	1.B FE
677555-X3-3	OH ECON DEV REV 3.850% 12/01/25		03/01/2024	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	963	12/01/2025	1.B FE
67756Q-5M-5	OHIO ST HSG FIN AGY SINGLE FAMILY HSG 5.774% 09/01/38		03/01/2024	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	63	09/01/2038	1.A FE
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		03/01/2024	Redemption 100.0000		42,297	42,297	42,297	42,297	0	0	0	0	0	42,297	0	0	0	191	09/01/2037	1.A FE
88034Y-UW-8	TENDER OPTION BOND TRUST RECEI GENERAL 5.470% 07/01/41		02/09/2024	Redemption 100.0000		3,594,831	3,594,831	3,594,831	3,594,831	0	0	0	0	0	3,594,831	0	0	0	37,651	07/01/2041	1.E FE
917436-8L-4	UTAH HSG CORP SINGLE FAMILY HSG 3.875% 01/01/50		01/03/2024	Redemption 100.0000		495,000	495,000	512,444	506,680	0	(11,680)	0	(11,680)	0	495,000	0	0	0	9,589	01/01/2050	1.C FE
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		03/01/2024	Redemption 100.0000		28,318	28,318	28,318	28,318	0	0	0	0	0	28,318	0	0	0	269	10/25/2043	1.A FE
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		03/25/2024	Various		25,567	25,567	25,567	25,567	0	0	0	0	0	25,567	0	0	0	136	12/25/2043	1.A FE
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		03/01/2024	Various		168,233	168,233	168,233	168,233	0	0	0	0	0	168,233	0	0	0	997	10/25/2037	1.A FE
92812U-Q5-0	VASHSG 2015-A A 3.250% 06/25/42		03/01/2024	Various		282,409	282,409	282,874	282,671	0	(262)	0	(262)	0	282,409	0	0	0	1,537	06/25/2042	1.A FE
92812U-Q6-8	VASHSG 2016-A A 3.100% 06/25/41		03/01/2024	Redemption 100.0000		58,170	58,170	58,170	58,170	0	0	0	0	0	58,170	0	0	0	316	06/25/2041	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
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		03/01/2024	Various		31,309	31,309	31,309	31,309	0	0	0	0	0	31,309	0	0	0	201	08/25/2042	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						11,334,139	11,334,139	12,613,300	12,066,366	0	(747,838)	0	(747,838)	0	11,334,139	0	0	0	132,289	XXX	XXX
72304@-AA-8	PINEBRIDGE 10.080% 09/21/32		03/22/2024	Redemption 100.0000		1,080,669	1,080,669	1,080,669	1,036,397	0	0	0	0	0	1,080,669	0	0	0	26,870	09/21/2032	2.C PL
72304@-AB-6	PINEBRIDGE 12.080% 09/21/32		03/22/2024	Redemption 100.0000		491,214	491,214	491,214	471,090	0	0	0	0	0	491,214	0	0	0	14,621	09/21/2032	4.A PL
72304#-AA-6	PINEBRIDGE 6.000% 09/30/33		01/31/2024	Redemption 100.0000		1,255,202	1,255,202	1,255,202	1,255,202	0	0	0	0	0	1,255,202	0	0	0	18,220	09/30/2033	2.B PL
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		03/01/2024	Paydown		3,666	3,666	3,162	3,202	0	463	0	463	0	3,666	0	0	0	34	05/25/2033	1.A FM
00079C-AE-9	ABFS 2001-2 A4 6.990% 12/25/31		03/01/2024	Paydown		658	658	527	658	0	0	0	0	0	658	0	0	0	8	12/25/2031	1.A FM
00085Y-AA-1	ACC Auto Trust 2022A 2022-A A 4.580% 07/15/26		03/15/2024	Paydown		1,260,228	1,260,228	1,260,019	1,259,944	0	283	0	283	0	1,260,228	0	0	0	9,604	07/15/2026	1.G FE
00091J-AA-6	AB Issuer LLC 20211 2021-1 A2 3.734% 07/30/51		01/30/2024	Paydown		63,110	63,110	56,576	56,967	0	6,143	0	6,143	0	63,110	0	0	0	589	07/30/2051	2.C FE
00164V-AE-3	AMC NETWORKS INC 4.750% 08/01/25		01/29/2024	SCOTIA		91,457	95,000	90,963	0	0	65	0	65	0	91,027	0	430	430	2,256	08/01/2025	4.B FE
00217L-AC-6	AREIT 2019-CRE3 AS 6.741% 09/14/36		03/14/2024	Paydown		2,703,022	2,703,022	2,687,731	2,701,701	0	1,321	0	1,321	0	2,703,022	0	0	0	35,925	09/14/2036	1.A FE
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		03/01/2024	Paydown		62,974	62,974	62,702	62,414	0	560	0	560	0	62,974	0	0	0	486	07/25/2045	1.A
00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46		03/01/2024	Paydown		15,549	15,549	15,783	16,018	0	(469)	0	(469)	0	15,549	0	0	0	91	08/25/2046	1.A
00842V-AT-0	ABMT 2016-3 B2 3.793% 08/25/46		03/01/2024	Paydown		78,273	78,273	81,012	80,517	0	(2,244)	0	(2,244)	0	78,273	0	0	0	495	08/25/2046	1.A
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		03/01/2024	Paydown		12,649	12,120	10,256	9,029	0	3,620	0	3,620	0	12,649	0	0	0	151	01/25/2037	1.A FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		03/01/2024	Paydown		5,151	4,862	4,418	3,498	0	1,653	0	1,653	0	5,151	0	0	0	41	09/25/2037	1.A FM
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		01/15/2024	Redemption 100.0000		155,864	155,864	154,110	155,253	0	611	0	611	0	155,864	0	0	0	2,786	01/15/2028	1.G FE
02530Q-AD-9	ACAR 2020-4 D 1.770% 12/14/26		03/13/2024	Paydown		1,072,380	1,072,380	1,034,512	1,058,519	0	13,861	0	13,861	0	1,072,380	0	0	0	3,653	12/14/2026	1.B FE
02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35		03/01/2024	Paydown		5,017	5,017	4,600	4,509	0	508	0	508	0	5,017	0	0	0	24	09/25/2035	1.A FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		03/01/2024	Paydown		4,518,409	4,518,409	4,516,746	4,511,166	0	7,244	0	7,244	0	4,518,409	0	0	0	42,684	10/17/2036	1.A FE
02665U-AE-5	AH4R 2014-SFR2 E 6.231% 10/17/36		03/01/2024	Paydown		23,565,000	23,565,000	24,156,904	23,710,492	0	(145,492)	0	(145,492)	0	23,565,000	0	0	0	367,084	10/17/2036	1.C FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		03/01/2024	Paydown		31,624	31,624	31,602	31,574	0	50	0	50	0	31,624	0	0	0	187	04/17/2052	1.A FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		03/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6. *
032177-AJ-6	AMSTED INDUSTRIES 4.625% 05/15/30		01/29/2024	JANE STREET EXECUTION SERVICES		120,499	133,000	137,821	136,095	0	(56)	0	(56)	0	136,039	0	(15,540)	(15,540)	1,299	05/15/2030	3.C FE
03464H-AA-3	Angel Oak Mortga20225 2022-5 A1 4.500% 05/25/67		03/01/2024	Paydown		566,184	566,184	551,448	555,717	0	10,468	0	10,468	0	566,184	0	0	0	4,892	05/25/2067	1.A FE
03464T-AA-7	Angel Oak Mortga20223 2022-3 A1 4.000% 01/25/67		03/01/2024	Paydown		414,924	414,924	410,483	413,235	0	1,690	0	1,690	0	414,924	0	0	0	3,294	01/25/2067	1.A FE
03464U-AA-4	Angel Oak Mortga20236 2023-6 A1 6.500% 12/25/67		03/01/2024	Paydown		238,404	238,404	237,542	237,609	0	795	0	795	0	238,404	0	0	0	2,362	12/25/2067	1.A FE
03465G-AA-4	Angel Oak Mortga20232 2023-2 A1 4.650% 10/25/67		03/01/2024	Paydown		258,193	258,193	245,283	245,986	0	12,207	0	12,207	0	258,193	0	0	0	2,182	10/25/2067	1.A FE
03465R-AA-0	Angel Oak Mortga20235 2023-5 A1 4.800% 09/25/67		03/01/2024	Paydown		208,766	208,766	198,903	199,350	0	9,416	0	9,416	0	208,766	0	0	0	1,214	09/25/2067	1.A FE
03465W-AA-9	Angel Oak Mortga20231 2023-1 A1 4.750% 09/26/67		03/01/2024	Paydown		75,669	75,669	71,519	71,567	0	4,102	0	4,102	0	75,669	0	0	0	605	09/26/2067	1.A FE
03465X-AA-7	Angel Oak Mortga20241 2024-1 A1 5.210% 08/25/68		03/01/2024	Paydown		404,483	404,483	395,274	0	0	9,209	0	9,209	0	404,483	0	0	0	2,779	08/25/2068	1.A FE
03466D-AA-0	Angel Oak Mortga20237 2023-7 A1 4.800% 11/25/67		03/01/2024	Paydown		694,659	694,659	665,998	666,180	0	28,479	0	28,479	0	694,659	0	0	0	4,736	11/25/2067	1.A FE
03466H-AA-1	Angel Oak Mortga20243 2024-3 A1 4.800% 11/26/68		03/13/2024	Paydown		89,751	89,751	86,882	0	0	2,869	0	2,869	0	89,751	0	0	0	362	11/26/2068	1.A FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
034931-AA-3	Angel Oak Mortga20233 2023-3 A1 4.800% 09/26/67		03/01/2024	Paydown		193,419	193,419	184,836	185,345	0	8,074	0	8,074	0	193,419	0	0	0	1,576	09/26/2067	1.A FE
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		01/30/2024	Paydown		143,458	143,458	131,414	132,914	0	10,544	0	10,544	0	143,458	0	0	0	1,161	07/30/2050	2.C FE
05493J-AA-9	BDS Ltd 2021FL8 2021-FL8 A 6.360% 01/18/36		01/16/2024	Paydown		1,167,551	1,167,551	1,167,551	1,167,551	0	0	0	0	0	1,167,551	0	0	0	6,635	01/18/2036	1.A FE
05493M-AG-9	Barclays Commerc2021C11 gage S 2021-C11 XA 1.371% 09/15/54		03/01/2024	Paydown		0	0	17,847	15,020	0	(15,020)	0	(15,020)	0	0	0	0	0	521	09/15/2054	1.A FE
054975-AG-2	Barclays Commerc2022C18 gage S 2022-C18 XA 0.462% 12/15/55		03/01/2024	Paydown		0	0	5,242	4,620	0	(4,620)	0	(4,620)	0	0	0	0	0	129	12/15/2055	1.A FE
05551V-BK-8	Barclays Commerc2021C10 gage S 2021-C10 XA 1.282% 07/15/54		03/01/2024	Paydown		0	0	29,514	21,842	0	(23,473)	0	(23,473)	0	0	0	0	0	699	07/15/2054	1.A FE
05552F-BC-0	Barclays Commerc2022C15 gage S 2022-C15 XA 0.196% 04/15/55		03/01/2024	Paydown		0	0	6,800	5,351	0	(5,351)	0	(5,351)	0	0	0	0	0	148	04/15/2055	1.A FE
05552Y-AG-1	Barclays Commerc2022C16 gage S 2022-C16 XA 0.128% 06/15/55		03/01/2024	Paydown		0	0	6,691	5,047	0	(5,047)	0	(5,047)	0	0	0	0	0	126	06/15/2055	1.A FE
05553W-AG-4	Barclays Commerc2023C21 gage S 2023-C21 XA 0.195% 09/15/56		03/01/2024	Paydown		0	0	329	324	0	(324)	0	(324)	0	0	0	0	0	11	09/15/2056	1.A FE
05591Q-AA-4	BPR 2021-KEN A 6.690% 02/15/29		02/15/2024	Paydown		25,695,000	25,695,000	25,520,232	25,655,817	0	39,183	0	39,183	0	25,695,000	0	0	0	297,045	02/15/2029	1.A FE
05591Q-AG-1	BPR 2021-KEN B 7.390% 02/15/29		02/15/2024	Paydown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	2,553	02/15/2029	1.D FE
05602N-AG-5	BMO Mortgage Tru2022C2 2022-C2 XA 0.042% 07/15/54		03/01/2024	Paydown		0	0	946	812	0	(812)	0	(812)	0	0	0	0	0	25	07/15/2054	1.A FE
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		03/01/2024	Paydown		734,272	734,272	722,137	732,585	0	1,687	0	1,687	0	734,272	0	0	0	3,496	03/10/2033	1.A
056054-AA-7	BX 2019-XL A 6.360% 10/15/36		02/15/2024	Paydown		6,719,782	6,719,782	6,717,682	6,719,185	0	597	0	597	0	6,719,782	0	0	0	73,862	10/15/2036	1.A
056054-AE-9	BX 2019-XL B 6.520% 10/15/36		02/15/2024	Paydown		3,595,500	3,595,500	3,598,871	3,596,439	0	(939)	0	(939)	0	3,595,500	0	0	0	40,511	10/15/2036	1.A
056054-AF-6	BX 2019-XL C 6.690% 10/15/36		03/15/2024	Paydown		11,050,000	11,050,000	11,044,023	11,048,989	0	1,011	0	1,011	0	11,050,000	0	0	0	171,523	10/15/2036	1.A
05609G-AA-6	BXMT Ltd 2021FL4 2021-FL4 A 6.491% 05/15/38		03/15/2024	Paydown		557,273	557,273	544,386	553,865	0	3,408	0	3,408	0	557,273	0	0	0	9,162	05/15/2038	1.A FE
059469-AF-3	BOAA 2006-7 A6 6.359% 10/25/36		03/01/2024	Paydown		13,769	13,769	4,874	4,095	0	9,674	0	9,674	0	13,769	0	0	0	35	10/25/2036	1.A FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		03/01/2024	Paydown		867	867	865	873	0	(6)	0	(6)	0	867	0	0	0	8	09/25/2035	1.A FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		03/01/2024	Paydown		2,321	2,321	2,192	2,198	0	124	0	124	0	2,321	0	0	0	21	10/25/2034	1.A FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		03/01/2024	Paydown		4,598	4,598	4,502	4,571	0	27	0	27	0	4,598	0	0	0	43	11/25/2035	1.A FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		03/01/2024	Paydown		733	733	698	713	0	20	0	20	0	733	0	0	0	7	08/25/2035	1.A FM
05949C-PJ-9	BOAMS 2005-L 2A3 5.424% 01/25/36		03/01/2024	Paydown		5,974	6,072	5,741	5,964	0	10	0	10	0	5,974	0	0	0	55	01/25/2036	1.A FM
05950P-AJ-2	BAFC 2006-H 3A2 4.478% 09/20/46		03/01/2024	Paydown		158,969	159,352	135,152	149,491	0	9,478	0	9,478	0	158,969	0	0	0	660	09/20/2046	1.A FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		03/01/2024	Paydown		19,423	19,873	16,638	17,546	0	1,877	0	1,877	0	19,423	0	0	0	217	09/25/2034	1.A FM
05951F-AG-9	BAFC 2007-1 TA5 6.590% 01/25/37		03/01/2024	Paydown		16,746	16,746	14,322	14,322	0	2,424	0	2,424	0	16,746	0	0	0	129	01/25/2037	1.A FM
06054M-AF-0	BACM 2016-UB10 XA 1.725% 07/15/49		03/01/2024	Paydown		0	0	21,851	8,554	0	(8,554)	0	(8,554)	0	0	0	0	0	859	07/15/2049	1.A FE
06539L-AZ-3	BN 2018-BN13 ASB 4.193% 08/15/61		03/01/2024	Paydown		1,596,744	1,596,744	1,644,531	1,607,351	0	(10,607)	0	(10,607)	0	1,596,744	0	0	0	11,252	08/15/2061	1.A
06539W-BC-9	Bank 2020BN25 2020-BN25 XA 0.875% 01/15/63		03/01/2024	Paydown		0	0	3,135	2,809	0	(2,809)	0	(2,809)	0	0	0	0	0	105	01/15/2063	1.A FE
06540T-AB-6	BANK 2018-BN11 ASB 4.010% 03/15/61		03/01/2024	Paydown		436,181	436,181	449,256	439,739	0	(3,558)	0	(3,558)	0	436,181	0	0	0	2,994	03/15/2061	1.A
06540T-AE-0	BANK 2018-BN11 XA 0.445% 03/15/61		03/01/2024	Paydown		0	0	9,398	5,643	0	(5,643)	0	(5,643)	0	0	0	0	0	282	03/15/2061	1.A FE
06540W-BH-5	BANK 2019-BN19 XA 0.940% 08/15/61		03/01/2024	Paydown		0	0	6,496	5,588	0	(5,588)	0	(5,588)	0	0	0	0	0	236	08/15/2061	1.A FE
06541F-BB-4	BANK 2017-BNK4 XA 1.335% 05/15/50		03/01/2024	Paydown		0	0	9,204	4,937	0	(4,937)	0	(4,937)	0	0	0	0	0	331	05/15/2050	1.A FE
06541R-BC-6	Bank 2019BN23 2019-BN23 XA 0.685% 12/15/52		03/01/2024	Paydown		0	0	2,900	2,746	0	(2,757)	0	(2,757)	0	0	0	0	0	106	12/15/2052	1.A FE
065931-BG-1	Bank5 20245YR5 6.268% 02/15/29		02/15/2024	BANK of AMERICA SEC		653,504	635,000	654,040	0	0	(123)	0	(123)	0	653,917	0	(412)	(412)	2,101	02/15/2029	1.A FE
07332V-BJ-3	Barclays Commerc2017C1 gage S 2017-C1 XA 1.454% 02/15/50		03/01/2024	Paydown		0	0	28,156	20,473	0	(20,473)	0	(20,473)	0	0	0	0	0	1,549	02/15/2050	1.A FE
07384M-TM-4	BSARM 2003-1 5A1 6.262% 04/25/33		03/01/2024	Paydown		843	843	842	843	0	1	0	1	0	843	0	0	0	9	04/25/2033	1.A FM

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
08160B-AE-4	BMARK 2018-B5 ASB 4.158% 07/15/51		03/01/2024	Paydown		797,023	797,023	820,932	803,433	0	(6,410)	0	(6,410)	0	797,023	0	0	0	5,677	07/15/2051	1.A
08160K-AH-7	BENCHMARK Mortga2019B15 2019-B15 XA 0.811% 12/15/72		03/01/2024	Paydown		0	0	11,462	9,110	0	(9,110)	0	(9,110)	0	0	0	0	0	388	12/15/2072	1.A FE
08161Y-BH-5	BENCHMARK Mortga2022B34 2022-B34 XA 0.035% 04/15/55		03/01/2024	Paydown		0	0	3,356	2,490	0	(2,490)	0	(2,490)	0	0	0	0	0	92	04/15/2055	1.A FE
08163A-AF-0	BMARK 2020-B18 XA 1.780% 07/15/53		03/01/2024	Paydown		0	0	60,545	36,674	0	(36,674)	0	(36,674)	0	0	0	0	0	2,163	07/15/2053	1.A FE
08163X-AZ-6	BENCHMARK Mortga2024V5 2024-V5 XA 1.066% 01/10/57		03/01/2024	Paydown		0	0	122	0	0	(122)	0	(122)	0	0	0	0	0	4	01/10/2057	1.A FE
08163X-BA-0	BENCHMARK Mortga2024V5 2024-V5 AM 6.417% 01/10/57		02/15/2024	BANK of AMERICA SEC		845,021	815,000	839,906	0	0	(112)	0	(112)	0	839,794	0	5,228	5,228	7,119	01/10/2057	1.A FE
08576P-AK-7	BERRY GLOBAL INC 5.500% 04/15/28		03/04/2024	Tax Free Exchange		6,946,780	7,000,000	6,936,720	6,944,614	0	2,167	0	2,167	0	6,946,780	0	0	0	149,722	04/15/2028	2.C FE
093645-AJ-8	BLOCK COMMUNICATIONS 4.875% 03/01/28		03/13/2024	Various		384,931	430,000	357,975	365,660	0	1,897	0	1,897	0	367,557	0	17,374	17,374	10,041	03/01/2028	4.B FE
09660Q-AW-4	BMO Mortgage Tru20245C3 2024-5C3 AS 6.286% 02/15/57		02/15/2024	BMO CAPITAL MARKETS CORP		638,552	620,000	638,598	0	0	(60)	0	(60)	0	638,538	0	13	13	2,057	02/15/2057	1.A FE
097023-CW-3	BOEING CO 5.805% 05/01/50		02/09/2024	CITIGROUP GLOBAL MKTS		409,529	420,000	419,195	419,200	0	(2)	0	(2)	0	419,198	0	(9,669)	(9,669)	6,908	05/01/2050	2.C FE
10112R-AW-4	BOSTON PROPERTIES LP 3.800% 02/01/24		02/01/2024	Maturity		16,077,000	16,077,000	16,052,885	0	0	24,116	0	24,116	0	16,077,000	0	0	0	305,463	02/01/2024	2.B FE
10240*-AA-7	BOWIE ACQ LLC PP 3.920% 09/30/38		01/02/2024	Redemption 100.0000		368,299	368,299	368,299	368,299	0	0	0	0	0	368,299	0	0	0	7,219	09/30/2038	2.C PL
10569B-AA-5	BRAVO Residentia2020RPL2g Trus 2020-RPL2 A1 2.000% 05/25/59		03/01/2024	Paydown		234,996	234,996	213,626	202,000	0	32,996	0	32,996	0	234,996	0	0	0	237	05/25/2059	1.A
10637W-AA-7	Brean Asset Back2022RM5 ities 2022-RM5 A 4.500% 09/25/62		02/25/2024	Paydown		21,602	21,602	19,684	20,074	0	1,447	0	1,447	0	21,602	0	0	0	162	09/25/2062	1.A FE
10638C-AA-0	BABS 2021-RM1 A 1.400% 10/25/63		02/25/2024	Paydown		18,537	18,537	17,681	17,925	0	613	0	613	0	18,537	0	0	0	41	10/25/2063	1.A FE
10638J-AA-5	Brean Asset Back2022RM4 ities 2022-RM4 A1 3.000% 07/25/62		02/25/2024	Paydown		425,067	425,067	393,701	402,689	0	21,318	0	21,318	0	425,067	0	0	0	2,123	07/25/2062	1.A FE
10638N-AA-6	Brean Asset Back2022RM3 ities 2022-RM3 A 1.750% 02/25/62		03/25/2024	Paydown		227,342	227,342	216,643	220,151	0	7,031	0	7,031	0	227,342	0	0	0	650	02/25/2062	1.A FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT 3.800% 09/20/31		03/20/2024	Various		128,941	128,941	126,332	126,349	0	2,592	0	2,592	0	128,941	0	0	0	1,225	09/20/2031	1.D FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		03/15/2024	Redemption 100.0000		333,103	333,103	289,574	291,057	0	42,046	0	42,046	0	333,103	0	0	0	2,748	12/15/2032	1.E FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		02/01/2024	Various		152	152	134	(38,058)	0	38,210	0	38,210	0	152	0	0	0	0	12/15/2032	1.F FE
11044M-AA-4	BRITISH AIR 20-1 A PPT 4.250% 11/15/32		02/15/2024	Redemption 100.0000		36,987	36,987	36,987	36,987	0	0	0	0	0	36,987	0	0	0	393	11/15/2032	1.G FE
117043-AU-3	BRUNSWICK CORP 4.400% 09/15/32		02/15/2024	MARKET AXESS		108,009	121,000	119,049	119,306	0	23	0	23	0	119,329	0	(11,320)	(11,320)	2,233	09/15/2032	2.B FE
12434C-AG-9	BX Trust 2021SDMF 2021-SDMF B 5.956% 09/15/34		02/01/2024	Paydown		(840)	(840)	(838)	(1,942)	0	1,101	0	1,101	0	(840)	0	0	0	(3,137)	09/15/2034	1.A
12434C-AJ-3	BX Trust 2021SDMF 2021-SDMF C 6.106% 09/15/34		02/01/2024	Paydown		(471)	(471)	(470)	(1,087)	0	615	0	615	0	(471)	0	0	0	(1,804)	09/15/2034	1.A
1248EP-CK-7	CHARTER COMM OPT LLC/CAP 4.250% 02/01/31		01/29/2024	BARCLAYS		132,703	157,000	128,809	130,106	0	251	0	251	0	130,357	0	2,346	2,346	3,336	02/01/2031	3.C FE
1248ME-AG-4	CBASS 2007-CB4 A2D 3.785% 04/25/37		03/01/2024	Paydown		7,768	7,768	6,369	6,275	0	1,493	0	1,493	0	7,768	0	0	0	26	04/25/2037	1.A FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 3.194% 01/25/37		03/01/2024	Paydown		636	636	396	190	0	446	0	446	0	636	0	0	0	1	01/25/2037	1.A FM
12512J-AT-1	CD 2018-CD7 ASB 4.213% 08/15/51		03/01/2024	Paydown		395,518	395,518	407,377	398,936	0	(3,417)	0	(3,417)	0	395,518	0	0	0	2,863	08/15/2051	1.A
12526W-AA-7	Cascade Funding 2022HB8 Trust 2022-HB8 A 3.750% 04/25/25		03/25/2024	Paydown		610,521	610,521	598,430	603,529	0	6,992	0	6,992	0	610,521	0	0	0	3,516	04/25/2025	1.A FE
12529H-AA-7	CFMT 2020-AB1 A 1.943% 09/25/50		03/25/2024	Paydown		581,857	581,857	579,993	580,115	0	1,742	0	1,742	0	581,857	0	0	0	1,513	09/25/2050	1.A FE
12530G-AA-6	Cascade Funding 2022HB9 Trust 2022-HB9 A 3.250% 09/25/37		03/25/2024	Paydown		300,247	300,247	273,011	281,917	0	18,330	0	18,330	0	300,247	0	0	0	1,830	09/25/2037	1.A FE
12530J-AA-0	Cascade Funding 2022AB2 Trust 2022-AB2 A 2.000% 02/25/52		03/25/2024	Paydown		131,584	131,584	124,587	127,729	0	3,856	0	3,856	0	131,584	0	0	0	443	02/25/2052	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
12530K-AA-7	Cascade Funding 2023HB11 Trust 2023-HB11 A 4.000% 02/25/37		03/25/2024	Paydown		1,614,269	1,614,269	1,531,798	1,536,358	0	77,911	0	77,911	0	1,614,269	0	0	0	10,063	02/25/2037	1.A FE
12530Q-AA-4	Cascade Funding 2023HB12 Trust 2023-HB12 A 4.250% 04/25/33		03/25/2024	Paydown		2,684,354	2,684,354	2,589,677	2,594,125	0	90,228	0	90,228	0	2,684,354	0	0	0	18,997	04/25/2033	1.A FE
12531W-AZ-5	CFCRE 2016-C3 ASB 3.688% 01/10/48		03/01/2024	Paydown		568,210	568,210	585,226	569,834	0	(1,624)	0	(1,624)	0	568,210	0	0	0	3,577	01/10/2048	1.A
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		02/01/2024	Paydown		0	23	6	5	0	(5)	0	(5)	0	0	0	0	0	0	02/25/2037	1.A FM
12563L-AS-6	CLIF 2020-3A A 2.070% 10/18/45		03/18/2024	Paydown		1,186,975	1,186,975	1,182,715	1,183,055	0	3,920	0	3,920	0	1,186,975	0	0	0	4,095	10/18/2045	1.F FE
12565K-AE-7	CLI Funding LLC 20221A 2022-1A A1 2.720% 01/18/47		03/18/2024	Paydown		200,000	200,000	182,156	184,333	0	15,667	0	15,667	0	200,000	0	0	0	907	01/18/2047	1.F FE
12565K-AG-2	CLI Funding LLC 20221A 2023-1A A 6.310% 06/18/48		03/18/2024	Paydown		468,750	468,750	468,361	468,375	0	375	0	375	0	468,750	0	0	0	4,930	06/18/2048	1.G FE
12591Q-AN-2	COMM 2014-UBS4 ASB 3.390% 08/10/47		01/01/2024	Paydown		703,794	703,794	724,877	703,794	0	0	0	0	0	703,794	0	0	0	1,988	08/10/2047	1.A
12592L-BG-6	COMM 2014-CR20 ASB 3.305% 11/10/47		03/01/2024	Paydown		210,162	210,162	216,456	210,326	0	(164)	0	(164)	0	210,162	0	0	0	1,180	11/10/2047	1.A
12592L-BK-7	COMM 2014-CR20 XA 0.922% 11/10/47		03/01/2024	Paydown		0	0	6,600	1,063	0	(1,063)	0	(1,063)	0	0	0	0	0	498	11/10/2047	1.A FE
12592P-BG-7	COMM 2014-UBS6 XA 0.812% 12/10/47		03/01/2024	Paydown		0	0	18,380	3,914	0	(3,914)	0	(3,914)	0	0	0	0	0	1,388	12/10/2047	1.A FE
12592U-AH-5	CSMLT 2015-1 A4 3.035% 05/25/45		03/01/2024	Paydown		20,422	20,422	20,613	20,690	0	(268)	0	(268)	0	20,422	0	0	0	114	05/25/2045	1.A
12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		03/01/2024	Paydown		120,649	120,649	124,265	120,856	0	(207)	0	(207)	0	120,649	0	0	0	716	07/10/2048	1.A
12593J-BC-9	COMM 2015-CR24 ASB 3.445% 08/10/48		03/01/2024	Paydown		541,647	541,647	557,891	542,418	0	(771)	0	(771)	0	541,647	0	0	0	3,170	08/10/2048	1.A
12625K-AM-7	COMM 2013-CR8 B 3.566% 06/10/46		03/01/2024	Paydown		7,556,636	7,556,636	7,516,535	7,556,636	0	0	0	0	0	7,556,636	0	0	0	46,029	06/10/2046	1.A
12628K-AF-9	CSAB 2006-3 A3A 6.450% 11/25/36		03/01/2024	Paydown		17,255	17,255	3,030	(2,395)	0	19,650	0	19,650	0	17,255	0	0	0	18	11/25/2036	1.A FM
12628L-AJ-9	CSAB 2006-4 A6A 6.184% 12/25/36		03/01/2024	Paydown		39,852	39,852	8,967	6,940	0	32,912	0	32,912	0	39,852	0	0	0	64	12/25/2036	1.A FM
12630B-BD-9	COMM 2013-CR13 B 4.996% 11/10/46		02/01/2024	Paydown		2,387,180	2,387,180	2,532,102	2,387,180	0	0	0	0	0	2,387,180	0	0	0	18,648	11/10/2046	1.A
12631D-BC-6	COMM Mortgage Tr2014CR17 2014-CR17 XA 0.771% 05/10/47		03/01/2024	Paydown		0	0	1,079,155	0	0	0	0	0	0	0	0	0	0	109,208	05/10/2047	1.A FE
12646U-AF-5	CSMC 2013-IVR1 B4 3.467% 03/25/43		03/01/2024	Paydown		21,646	21,646	21,889	21,794	0	(148)	0	(148)	0	21,646	0	0	0	125	03/25/2043	1.A
12646W-AS-3	CSMC 2013-IVR2 B2 3.393% 04/25/43		03/01/2024	Paydown		22,438	22,438	21,630	22,161	0	277	0	277	0	22,438	0	0	0	128	04/25/2043	1.A
12647G-CP-1	CSMC 2013-IVR4 B3 3.496% 07/25/43		03/01/2024	Paydown		47,589	47,589	45,477	46,584	0	1,004	0	1,004	0	47,589	0	0	0	278	07/25/2043	1.A
12647M-DU-6	CSMC 2013-6 B3 3.326% 08/25/43		03/01/2024	Paydown		71,250	71,250	69,903	70,404	0	846	0	846	0	71,250	0	0	0	400	08/25/2043	1.A
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		03/01/2024	Paydown		10,060	10,060	10,038	10,036	0	24	0	24	0	10,060	0	0	0	51	08/25/2043	1.A
12649G-AQ-9	CSMC 2014-OAK1 B3 3.641% 11/25/44		03/01/2024	Paydown		24,665	24,665	25,532	25,365	0	(700)	0	(700)	0	24,665	0	0	0	148	11/25/2044	1.A
12649G-AR-7	CSMC 2014-OAK1 B4 3.641% 11/25/44		03/01/2024	Paydown		26,082	26,082	26,751	26,575	0	(492)	0	(492)	0	26,082	0	0	0	156	11/25/2044	1.A
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		03/01/2024	Paydown		3,534	3,534	3,538	3,541	0	(7)	0	(7)	0	3,534	0	0	0	18	12/25/2044	1.A
12649K-AX-5	CSMC 2015-WIN1 B4 3.648% 12/25/44		03/01/2024	Paydown		37,243	37,243	36,429	36,687	0	556	0	556	0	37,243	0	0	0	234	12/25/2044	1.A
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		03/01/2024	Paydown		109,112	109,112	106,572	104,385	0	4,727	0	4,727	0	109,112	0	0	0	661	02/25/2048	1.A
12653T-BW-0	CSMC 2018-J1 B2 3.583% 02/25/48		03/01/2024	Paydown		341,328	341,328	345,168	344,649	0	(3,321)	0	(3,321)	0	341,328	0	0	0	2,064	02/25/2048	1.A
12653T-BY-6	CSMC 2018-J1 B4 3.583% 02/25/48		03/01/2024	Paydown		76,596	76,596	68,194	68,841	0	7,755	0	7,755	0	76,596	0	0	0	463	02/25/2048	1.A
12657N-AA-8	CQP HOLDCO LP/BIP-V CHIN 5.500% 06/15/31		01/29/2024	BARCLAYS		234,053	250,000	250,313	250,252	0	(14)	0	(14)	0	250,238	0	(16,186)	(16,186)	1,757	06/15/2031	4.A FE
12659Y-AA-2	COLT Funding LLC20223 2022-3 A1 3.901% 02/25/67		03/01/2024	Paydown		483,328	483,328	483,323	483,271	0	57	0	57	0	483,328	0	0	0	3,048	02/25/2067	1.A FE
12662Y-AA-7	COLT Funding LLC20226 2022-6 A1 4.650% 06/27/67		03/01/2024	Paydown		8,007	8,007	7,814	0	0	193	0	193	0	8,007	0	0	0	31	06/27/2067	1.A FE
126650-CZ-1	CVS CORP 5.050% 03/25/48		01/24/2024	US BANCORP		679,935	750,000	749,033	749,111	0	8	0	8	0	749,119	0	(69,184)	(69,184)	12,730	03/25/2048	2.B FE
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		03/01/2024	Paydown		8,099	8,099	7,681	7,778	0	321	0	321	0	8,099	0	0	0	51	02/25/2035	1.A FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		03/01/2024	Paydown		7,621	7,661	6,761	6,248	0	1,372	0	1,372	0	7,621	0	0	0	70	04/25/2035	1.A FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		03/01/2024	Paydown		12,593	12,593	12,361	12,486	0	108	0	108	0	12,593	0	0	0	113	04/25/2034	1.A FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		03/01/2024	Paydown		25,864	27,861	21,052	20,621	0	5,243	0	5,243	0	25,864	0	0	0	275	10/25/2035	1.A FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		03/01/2024	Paydown		20,029	20,004	18,080	17,726	0	2,303	0	2,303	0	20,029	0	0	0	172	05/25/2035	1.A FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		03/01/2024	Paydown		44,781	44,781	36,524	37,161	0	7,620	0	7,620	0	44,781	0	0	0	444	05/25/2035	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		03/01/2024	Paydown		6,782	6,793	6,145	5,007	0	1,776	0	1,776	0	6,782	0	0	0	58	07/25/2035	1.A FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		03/01/2024	Paydown		11,797	11,977	10,441	8,215	0	3,582	0	3,582	0	11,797	0	0	0	109	08/25/2035	1.A FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		03/01/2024	Paydown		9,816	9,778	8,222	5,513	0	4,303	0	4,303	0	9,816	0	0	0	131	10/25/2035	1.A FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		03/01/2024	Paydown		18,635	18,635	17,238	13,612	0	5,023	0	5,023	0	18,635	0	0	0	170	11/25/2035	2.B FM
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		03/01/2024	Paydown		5,770	17,317	16,217	13,290	0	(7,520)	0	(7,520)	0	5,770	0	0	0	210	11/25/2035	1.A FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		03/01/2024	Paydown		9,369	9,151	7,431	4,141	0	5,228	0	5,228	0	9,369	0	0	0	98	05/25/2036	1.A FM
12668W-AU-1	CWL 2007-4 A5W 4.564% 04/25/47		02/01/2024	Paydown		17,146	17,146	15,727	17,567	0	(421)	0	(421)	0	17,146	0	0	0	123	04/25/2047	1.A FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		02/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/25/2035	1.A FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		03/01/2024	Paydown		284	355	301	203	0	81	0	81	0	284	0	0	0	4	11/25/2035	1.A FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		03/01/2024	Paydown		173	216	183	124	0	49	0	49	0	173	0	0	0	2	11/25/2035	1.A FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		03/01/2024	Paydown		12,367	12,367	12,311	12,318	0	48	0	48	0	12,367	0	0	0	106	05/25/2034	1.A FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		03/01/2024	Paydown		6,682	6,682	6,273	6,473	0	209	0	209	0	6,682	0	0	0	59	06/25/2034	1.A FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		03/01/2024	Paydown		30,043	29,903	27,685	20,807	0	9,236	0	9,236	0	30,043	0	0	0	363	08/25/2035	1.A FM
13705D-AA-0	CANAL 2021-1 B 4.307% 09/15/56		03/15/2024	Paydown		181,244	181,244	186,682	191,698	0	(10,453)	0	(10,453)	0	181,244	0	0	0	1,302	09/15/2056	1.F FE
14367L-AC-5	CarNow Auto Rece20221A Trust 2022-1A B 4.890% 03/16/26		03/15/2024	Paydown		1,995,960	1,995,960	1,995,685	1,995,628	0	332	0	332	0	1,995,960	0	0	0	16,086	03/16/2026	1.C FE
143905-AP-2	CARRIAGE SERVICES INC 4.250% 05/15/29		01/29/2024	SMBC NIKKO		95,722	110,000	110,000	110,000	0	0	0	0	0	110,000	0	(14,278)	(14,278)	987	05/15/2029	4.C FE
147271-AA-8	Cascade Funding 2019RM3 Trust 2019-RM3 A 2.800% 06/25/69		03/25/2024	Paydown		720,281	720,281	714,763	715,579	0	4,702	0	4,702	0	720,281	0	0	0	4,474	06/25/2069	1.A FE
15132E-LC-0	CDMC 2005-1 A5 5.105% 02/18/35		03/01/2024	Paydown		1,176	1,176	1,175	1,175	0	1	0	1	0	1,176	0	0	0	10	02/18/2035	1.A FM
161175-BP-8	CHARTER COMM OPT LLC/CAP 7.218% 02/01/24		01/02/2024	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	188,292	02/01/2024	2.C FE
161175-BQ-6	CHARTER COMM OPT LLC/CAP 4.500% 02/01/24		02/01/2024	Maturity		5,000,000	5,000,000	4,994,650	4,999,561	0	439	0	439	0	5,000,000	0	0	0	112,500	02/01/2024	2.C FE
16159M-AA-4	Chase Mortgage F2024RPL1orpora 2024-RPL1 A1A 3.250% 03/25/64		03/01/2024	Paydown		56,356	56,356	48,215	0	0	8,141	0	8,141	0	56,356	0	0	0	153	03/25/2064	1.A FE
172967-MU-2	CITIGROUP 4.000% 12/10/25		01/31/2024	SUMRIDGE PARTNERS		378,316	403,000	403,000	403,000	0	0	0	0	0	403,000	0	(24,684)	(24,684)	2,328	12/10/2025	3.A FE
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		03/01/2024	Paydown		1,875	137,211	67,590	64,189	39,899	(102,214)	0	(62,315)	0	1,875	0	0	0	(117)	11/25/2036	1.A FM
17310F-AT-2	CMSI 2006-5 3A1 5.500% 09/25/36		03/01/2024	Paydown		8,814	8,814	8,957	9,080	0	(266)	0	(266)	0	8,814	0	0	0	81	09/25/2036	1.A FM
17312H-AE-9	CRMSI 2007-2 A5 7.152% 06/25/37		03/01/2024	Paydown		234,874	234,874	234,867	231,924	0	2,950	0	2,950	0	234,874	0	0	0	1,800	06/25/2037	1.A FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		03/01/2024	Paydown		19,472	19,472	19,139	19,118	0	354	0	354	0	19,472	0	0	0	114	10/25/2043	1.A
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		03/01/2024	Paydown		16,544	16,544	16,725	16,840	0	(296)	0	(296)	0	16,544	0	0	0	79	06/25/2044	1.A
17323E-AQ-6	CMLTI 2014-J2 B4 3.820% 11/25/44		03/01/2024	Paydown		39,113	39,113	39,418	39,451	0	(339)	0	(339)	0	39,113	0	0	0	248	11/25/2044	1.A
17324D-BA-1	CGCMT 2015-P1 XA 0.700% 09/15/48		03/01/2024	Paydown		0	0	52,063	17,591	0	(17,591)	0	(17,591)	0	0	0	0	0	2,500	09/15/2048	1.A FE
17324V-AR-5	Citigroup Mortga2015PS1 Trust 2015-PS1 B3 5.250% 09/25/42		03/01/2024	Paydown		161,905	161,905	156,643	156,742	0	5,163	0	5,163	0	161,905	0	0	0	1,199	09/25/2042	1.C FE
17328R-BE-8	CGCMT 2020-GC46 XA 0.974% 02/15/53		03/01/2024	Paydown		0	0	22,072	13,467	0	(13,467)	0	(13,467)	0	0	0	0	0	503	02/15/2053	1.A FE
17329M-CL-1	Citigroup Mortga2021J2 Trust 2021-J2 A7A 2.500% 07/25/51		03/01/2024	Paydown		138,921	138,921	114,485	114,996	0	23,925	0	23,925	0	138,921	0	0	0	579	07/25/2051	1.A
17888H-AA-1	CIVITAS RESOURCES INC 8.375% 07/01/28		01/29/2024	MILLENNIUM ADVISORS		112,776	107,000	109,675	109,413	0	(62)	0	(62)	0	109,351	0	3,425	3,425	5,277	07/01/2028	3.C FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		01/25/2024	Paydown		69,438	69,438	71,189	70,075	0	(638)	0	(638)	0	69,438	0	0	0	905	04/25/2047	2.C FE
19685G-AA-4	COLT Funding LLC20224 2022-4 A1 4.301% 03/25/67		03/01/2024	Paydown		105,387	105,387	104,860	104,864	0	523	0	523	0	105,387	0	0	0	848	03/25/2067	1.A FE
20753Y-CK-6	FNMA - CAS2022R04 2022-R04 1M2 8.420% 03/25/42		01/29/2024	WELLS FARGO		2,124,230	2,040,000	2,040,000	2,040,000	0	0	0	0	0	2,040,000	0	84,230	84,230	17,215	03/25/2042	1.A
207932-AA-2	FNMA - CAS2023R01 2023-R01 1M1 7.720% 12/25/42		03/25/2024	Paydown		254,202	254,202	254,202	254,202	0	0	0	0	0	254,202	0	0	0	3,334	12/25/2042	1.A
21872F-AE-7	CoreVest America20191 e Ltd 2019-1 C 4.226% 03/15/52		03/01/2024	Paydown		801,613	801,613	783,076	790,416	0	11,198	0	11,198	0	801,613	0	0	0	6,840	03/15/2052	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 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
21873A-AA-5	CoreVest America20204 e Ltd 2020-4 A 1.174% 12/15/52		03/01/2024	Paydown		1,055,062	1,055,062	957,757	996,159	0	58,903	0	58,903	0	1,055,062	0	0	0	2,789	12/15/2052	1.A FE
21873B-AA-3	CoreVest America20212 e Ltd 2021-2 A 1.408% 07/15/54		03/01/2024	Paydown		160,655	160,655	143,136	147,364	0	13,291	0	13,291	0	160,655	0	0	0	399	07/15/2054	1.A FE
21873C-AC-7	CoreVest America20203 e Ltd 2020-3 XA 3.762% 08/15/53		03/01/2024	Paydown		0	0	483,278	372,927	0	(372,927)	0	(372,927)	0	0	0	0	0	41,218	08/15/2053	1.A FE
21873L-AA-1	CoreVest America20211 e Ltd 2021-1 A 1.569% 04/15/53		03/01/2024	Paydown		309,755	309,755	262,321	271,053	0	38,702	0	38,702	0	309,755	0	0	0	714	04/15/2053	1.A FE
21873N-AA-7	CoreVest America20213 e Trus 2021-3 A 1.900% 10/15/54		03/01/2024	Paydown		110,543	110,543	99,665	103,467	0	7,076	0	7,076	0	110,543	0	0	0	376	10/15/2054	1.A FE
225310-AQ-4	CREDIT ACCEPTANC 9.250% 12/15/28		01/29/2024	BANK of AMERICA SEC		65,441	62,000	62,000	62,000	0	0	0	0	0	62,000	0	3,441	3,441	669	12/15/2028	3.C FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2024	Paydown		1,309	1,309	1,259	1,279	0	29	0	29	0	1,309	0	0	0	12	06/25/2033	4.B FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		03/01/2024	Paydown		6,923	6,923	6,894	6,896	0	27	0	27	0	6,923	0	0	0	61	07/25/2033	1.G FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		03/01/2024	Paydown		22,455	22,455	21,739	22,221	0	234	0	234	0	22,455	0	0	0	206	12/25/2034	1.A FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		03/01/2024	Paydown		25,834	25,836	24,271	18,998	0	6,836	0	6,836	0	25,834	0	0	0	235	06/25/2035	1.E FM
225470-M6-7	CSMC 2006-3 1A4A 6.396% 04/25/36		03/01/2024	Paydown		28,913	28,913	17,507	15,934	0	12,979	0	12,979	0	28,913	0	0	0	391	04/25/2036	1.A FM
225470-QY-2	CSMC 2005-5 A2F 5.865% 04/25/36		03/25/2024	Paydown		19,040	19,040	8,538	(9,356)	0	28,396	0	28,396	0	19,040	0	0	0	5	04/25/2036	1.A FM
22943H-AG-1	CSAB 2006-1 A6A 6.672% 06/25/36		03/01/2024	Paydown		11,196	11,196	5,717	2,759	0	8,437	0	8,437	0	11,196	0	0	0	7	06/25/2036	1.A FM
233046-AF-8	DNKN 2017-1A A2II 4.030% 11/20/47		02/20/2024	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	202	11/20/2047	2.B FE
233046-AQ-4	DNKN 2021-1A A2II 2.493% 11/20/51		02/20/2024	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	234	11/20/2051	2.B FE
23343J-AG-1	DT Auto Owner Tr20194A 2019-4A D 2.850% 07/15/25		03/15/2024	Paydown		1,965,321	1,965,321	1,952,116	1,963,867	0	1,454	0	1,454	0	1,965,321	0	0	0	9,326	07/15/2025	1.A FE
24703T-AD-8	DELL INT LLC / EMC CORP 6.020% 06/15/26		03/19/2024	Call 101.6790		1,327,928	1,306,000	1,377,415	1,341,154	0	(3,365)	0	(3,365)	0	1,337,788	0	(31,788)	(31,788)	42,457	06/15/2026	2.B FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		03/01/2024	Paydown		37,938	36,516	33,272	32,248	0	5,689	0	5,689	0	37,938	0	0	0	294	09/25/2035	3.B FM
251510-ML-4	DBALT 2006-AB1 A3 6.365% 02/25/36		03/01/2024	Paydown		7,421	7,421	6,787	6,855	0	566	0	566	0	7,421	0	0	0	50	02/25/2036	1.A FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		03/01/2024	Paydown		126	139	115	115	0	11	0	11	0	126	0	0	0	1	10/25/2036	1.A FM
25151E-AD-5	DBALT 2006-AB3 A4 6.923% 07/25/36		03/01/2024	Paydown		6,482	6,482	5,591	5,298	0	1,184	0	1,184	0	6,482	0	0	0	54	07/25/2036	1.A FM
25277L-AC-0	DIAMOND SPORTS GR/DIAMON 6.625% 08/15/27		01/25/2024	RBC/DAIN		126,053	2,058,000	34,589	34,589	0	0	0	0	0	34,589	0	91,464	91,464	0	08/15/2027	6. FE
25470X-BE-4	DISH DBS CORP 5.250% 12/01/26		01/26/2024	DEUTSCHE BANK		7,875,000	10,000,000	9,676,455	9,792,605	0	4,926	0	4,926	0	9,797,531	0	(1,922,531)	(1,922,531)	86,042	12/01/2026	4.B FE
25525P-AA-5	DIVERSIFIED HEALTHCARE T 9.750% 06/15/25		01/04/2024	SUMRIDGE PARTNERS		1,790,115	1,822,000	2,040,640	1,792,668	50,452	(978)	0	49,474	0	1,842,141	0	(52,026)	(52,026)	11,350	06/15/2025	6. FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		01/25/2024	Paydown		21,750	21,750	22,344	22,068	0	(318)	0	(318)	0	21,750	0	0	0	224	07/25/2047	2.A FE
25755T-AJ-9	DPABS 2018-1A A2I 4.116% 07/25/48		01/25/2024	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	180	07/25/2048	2.A FE
25755T-AP-5	DPABS 2021-1A A2II 3.151% 04/25/51		01/25/2024	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	295	04/25/2051	2.A FE
26208L-AC-2	HONK 2018-1A A2 4.739% 04/20/48		01/20/2024	Paydown		27,100	27,100	27,102	27,101	0	(1)	0	(1)	0	27,100	0	0	0	321	04/20/2048	2.C FE
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		01/20/2024	Paydown		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	261	04/20/2049	2.C FE
26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49		01/20/2024	Paydown		66,338	66,338	62,762	63,072	0	3,265	0	3,265	0	66,338	0	0	0	660	10/20/2049	2.C FE
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		01/20/2024	Paydown		28,125	28,125	28,281	28,217	0	(92)	0	(92)	0	28,125	0	0	0	266	07/20/2050	2.C FE
26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		01/20/2024	Paydown		13,125	13,125	13,125	13,125	0	0	0	0	0	13,125	0	0	0	106	01/20/2051	2.C FE
26209X-AD-3	HONK 2021-1A A2 2.791% 10/20/51		01/20/2024	Paydown		30,000	30,000	27,886	28,400	0	1,600	0	1,600	0	30,000	0	0	0	209	10/20/2051	2.C FE
26209X-AF-8	HONK 2022-1A A2 7.393% 10/20/52		01/20/2024	Paydown		61,000	61,000	61,000	61,000	0	0	0	0	0	61,000	0	0	0	1,127	10/20/2052	2.C FE
28415A-AB-3	ELARA HGV TIMESH2023A ER 2023-A B 6.530% 02/25/38		03/25/2024	Paydown		755,709	755,709	757,834	757,942	0	(2,233)	0	(2,233)	0	755,709	0	0	0	7,504	02/25/2038	1.G FE
28416T-AB-1	EHGVT 2019-A B 2.910% 01/25/34		03/25/2024	Paydown		316,519	316,519	316,468	316,366	0	153	0	153	0	316,519	0	0	0	1,497	01/25/2034	1.F FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/19/2024	Redemption 100.0000		28,215	28,215	28,215	28,215	0	0	0	0	0	28,215	0	0	0	659	01/19/2031	1.F FE
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		01/01/2024	Redemption 100.0000		198,000	198,000	198,000	198,000	0	0	0	0	0	198,000	0	0	0	3,935	06/30/2040	1.G PL
29278N-AM-5	ENERGY TRANSFER PARTNERS 5.875% 01/15/24		01/15/2024	Maturity		8,700,000	8,700,000	8,692,344	8,698,799	0	1,201	0	1,201	0	8,700,000	0	0	0	255,563	01/15/2024	2.C FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
29429M-AE-3	CGCMT 2019-SMRT B 4.380% 01/10/36		01/01/2024	Paydown		11,600,000	11,600,000	11,867,559	11,600,000	0	0	0	0	0	11,600,000	0	0	0	42,340	01/10/2036	1.A
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		03/01/2024	Paydown		17,170	17,170	16,494	16,047	0	1,123	0	1,123	0	17,170	0	0	0	65	03/25/2043	1.A
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		03/01/2024	Paydown		110,266	110,266	108,891	108,955	0	1,311	0	1,311	0	110,266	0	0	0	357	06/25/2043	1.A
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		03/01/2024	Paydown		18,121	18,121	17,917	17,697	0	424	0	424	0	18,121	0	0	0	111	02/25/2048	1.A
30040W-AS-7	EVERSOURCE ENERGY 4.200% 06/27/24		03/18/2024	TD SECURITIES		12,440,375	12,500,000	12,366,250	12,390,970	0	46,314	0	46,314	0	12,437,283	0	3,092	3,092	121,042	06/27/2024	2.A FE
30165X-AE-5	Exeter Automobil20212A ables 2021-2A C 0.980% 06/15/26		03/15/2024	Paydown		584,810	584,810	570,350	580,171	0	4,640	0	4,640	0	584,810	0	0	0	966	06/15/2026	1.A FE
302972-AN-4	FREMF Mortgage T2019K89 2019-K89 X2A 0.100% 01/25/29		03/01/2024	Paydown		0	0	19,093	12,891	0	(12,891)	0	(12,891)	0	0	0	0	0	545	01/25/2029	1.A FE
30297R-AA-7	FREMF Mortgage T2018K84 2018-K84 X2A 0.100% 10/25/28		03/01/2024	Paydown		0	0	17,396	11,112	0	(11,112)	0	(11,112)	0	0	0	0	0	521	10/25/2028	1.A FE
30311M-AN-2	FREMF Mortgage T2019K95 2019-K95 X2A 0.100% 06/25/29		03/01/2024	Paydown		0	0	10,359	7,686	0	(7,686)	0	(7,686)	0	0	0	0	0	313	06/25/2029	1.A FE
30315K-AA-0	FREMF Mortgage T2020K113 2020-K113 X2A 0.100% 05/25/53		03/01/2024	Paydown		0	0	3,358	2,787	0	(2,787)	0	(2,787)	0	0	0	0	0	95	05/25/2053	1.A FE
31572Y-AA-6	Ellington Financ20222 gage T 2022-2 A1 4.299% 04/25/67		03/01/2024	Paydown		237,187	237,187	236,200	236,218	0	969	0	969	0	237,187	0	0	0	1,880	04/25/2067	1.A FE
316773-CX-6	FIFTH THIRD BANCORP 3.650% 01/25/24		01/25/2024	Maturity		9,000,000	9,000,000	8,854,200	8,988,156	0	11,844	0	11,844	0	9,000,000	0	0	0	164,250	01/25/2024	2.A FE
31737K-AA-8	Finance of Ameri2022S4 tured 2022-S4 A1A 2.500% 01/25/57		03/25/2024	Paydown		52,313	52,313	47,625	49,140	0	3,173	0	3,173	0	52,313	0	0	0	327	01/25/2057	1.A FE
31739R-AA-1	Finance of Ameri2023S1 tured 2023-S1 A1 3.000% 02/23/53		03/25/2024	Paydown		337,237	337,237	309,517	316,346	0	20,891	0	20,891	0	337,237	0	0	0	1,247	02/23/2053	1.A FE
31739T-AA-7	Finance of Ameri2023S2 tured 2023-S2 A1 2.000% 04/25/73		03/25/2024	Paydown		298,704	298,704	288,211	295,868	0	2,836	0	2,836	0	298,704	0	0	0	1,000	04/25/2073	1.A FE
31740R-AB-6	Finance of Ameri2024S1 tured 2024-S1 A1 3.500% 02/25/74		03/25/2024	Paydown		53,034	53,034	49,729	0	0	3,305	0	3,305	0	53,034	0	0	0	170	02/25/2074	1.A FE
33767D-AB-1	FIRSTCASH INC 4.625% 09/01/28		01/29/2024	WELLS FARGO		119,802	128,000	128,000	128,000	0	0	0	0	0	128,000	0	(8,198)	(8,198)	2,467	09/01/2028	3.B FE
33767P-AA-6	Firstkey Homes T2022SFR2 2022-SFR2 A 4.250% 07/17/39		02/01/2024	Paydown		7,364	7,364	7,103	7,168	0	196	0	196	0	7,364	0	0	0	52	07/17/2039	1.A FE
33768J-AA-9	FirstKey Homes 2021SFR33 Trus 2021-SFR3 A 2.135% 12/17/38		03/01/2024	Paydown		8,772	8,772	7,822	8,114	0	658	0	658	0	8,772	0	0	0	47	12/17/2038	1.A FE
33844P-AG-0	FCAT 2018-3 D 4.150% 12/16/24		01/15/2024	Paydown		54,288	54,288	54,584	54,300	0	(13)	0	(13)	0	54,288	0	0	0	188	12/16/2024	1.A FE
33850B-AX-5	FSMT 2017-1 B2 3.641% 03/25/47		03/01/2024	Paydown		78,320	78,320	77,938	77,994	0	326	0	326	0	78,320	0	0	0	476	03/25/2047	1.A
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		01/30/2024	Paydown		53,500	53,500	55,253	54,508	0	(1,008)	0	(1,008)	0	53,500	0	0	0	681	04/30/2047	2.B FE
34417R-AB-2	Focus Brands Fun20171A 2022-1 A2 7.206% 07/30/52		01/30/2024	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,351	07/30/2052	2.B FE
34417R-AC-0	Focus Brands Fun20171A 2023-2 A2 8.241% 10/30/53		01/30/2024	Paydown		36,250	36,250	36,250	36,250	0	0	0	0	0	36,250	0	0	0	506	10/30/2053	2.B FE
345370-CQ-1	FORD MOTOR 4.750% 01/15/43		02/23/2024	Various		235,758	290,000	291,720	291,579	0	(13)	0	(13)	0	291,566	0	(55,808)	(55,808)	8,167	01/15/2043	3.A FE
346232-AF-8	FORESTAR GROUP INC 3.850% 05/15/26		01/29/2024	GOLDMAN SACHS		94,833	100,000	91,780	93,476	0	210	0	210	0	93,686	0	1,147	1,147	813	05/15/2026	3.C FE
34919E-AE-8	Fort Washington 20191A -1 2019-1A ER 12.295% 10/20/32		03/21/2024	WELLS FARGO		948,000	1,000,000	873,000	888,316	0	2,990	0	2,990	0	891,306	0	56,694	56,694	54,026	10/20/2032	3.C FE
34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500% 10/01/25		01/29/2024	JANE STREET EXECUTION SERVICES		108,783	109,000	113,905	109,000	0	0	0	0	0	109,000	0	(217)	(217)	2,362	10/01/2025	3.C FE
35137L-AG-0	FOX CORP 4.030% 01/25/24		01/25/2024	Maturity		4,700,000	4,700,000	4,671,424	4,692,820	0	7,180	0	7,180	0	4,700,000	0	0	0	94,705	01/25/2024	2.B FE
35563B-AS-9	FREMF Mortgage T2014K37 2014-K37 X2B 0.100% 01/25/47		03/01/2024	Paydown		0	0	243,765	0	0	0	0	0	0	0	0	0	0	10,203	01/25/2047	1.A FE
35564K-UX-5	Freddie Mac - ST2022DNA3 2022-DNA3 M1B 8.220% 04/25/42		01/29/2024	BANK of AMERICA SEC		8,141,309	7,850,000	7,850,000	7,850,000	0	0	0	0	0	7,850,000	0	291,309	291,309	64,673	04/25/2042	1.A
361528-AC-6	GBX Leasing 202220231A 2023-1A A 6.420% 11/20/53		03/20/2024	Paydown		58,823	58,823	58,794	58,795	0	28	0	28	0	58,823	0	0	0	647	11/20/2053	1.C FE

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		03/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2028	4.C FM
36169D-AA-0	GCAT 2023NQM2 2023-NQM2 A1 5.837% 11/25/67		03/01/2024	Paydown		474,870	474,870	474,625	317,381	0	(609)	0	(609)	0	474,870	0	0	0	4,025	11/25/2067	1.A
36169G-AA-3	GCAT 2023NQM3 2023-NQM3 A1 6.889% 08/25/68		03/01/2024	Paydown		1,291,896	1,291,896	1,291,889	1,291,404	0	492	0	492	0	1,291,896	0	0	0	16,626	08/25/2068	1.A
36186L-AG-8	GMAC 2007-HE2 A6 6.749% 12/25/37		03/01/2024	Paydown		23,208	(43,273)	(41,474)	(43,506)	0	66,714	0	66,714	0	23,208	0	0	0	962	12/25/2037	3.A FM
36198F-AV-4	GSMS 2013-GC14 D 4.226% 08/10/46		01/01/2024	Paydown		1,019,962	1,019,962	1,074,945	1,019,962	0	0	0	0	0	1,019,962	0	0	0	3,592	08/10/2046	1.A
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		03/01/2024	Paydown		21,967	22,887	21,803	22,907	0	(940)	0	(940)	0	21,967	0	0	0	170	05/25/2037	4.A FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		03/01/2024	Paydown		5,164	6,236	5,098	6,229	0	(1,065)	0	(1,065)	0	5,164	0	0	0	52	05/25/2037	4.A FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		03/01/2024	Paydown		2,280	3,137	3,050	2,941	0	(662)	0	(662)	0	2,280	0	0	0	30	02/25/2036	3.C FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		03/01/2024	Paydown		937	937	892	908	0	30	0	30	0	937	0	0	0	8	09/25/2035	1.A FM
36253P-AE-2	GSMS 2017-GS6 XA 1.009% 05/10/50		03/01/2024	Paydown		0	0	9,828	4,769	0	(4,769)	0	(4,769)	0	0	0	0	0	306	05/10/2050	1.A FE
36257E-AB-9	GS Mortgage-Back2019SL1 ities 2019-SL1 A2 2.875% 01/25/59		03/01/2024	Paydown		1,089,902	1,089,902	1,052,096	1,067,155	0	22,747	0	22,747	0	1,089,902	0	0	0	5,539	01/25/2059	1.A FE
36261H-AJ-9	GS Mortgage-Back2021PJ5 ities 2021-PJ5 A8 2.500% 10/25/51		03/01/2024	Paydown		533,214	533,214	474,893	477,626	0	55,587	0	55,587	0	533,214	0	0	0	1,862	10/25/2051	1.A
36262C-AJ-9	GS Mortgage-Back2021PJ7 ities 2021-PJ7 A8 2.500% 01/25/52		03/01/2024	Paydown		194,048	194,048	187,818	188,361	0	5,687	0	5,687	0	194,048	0	0	0	809	01/25/2052	1.A
36262L-AB-6	GS Mortgage-Back2021PJ6 ities 2021-PJ6 A2 2.500% 11/25/51		03/01/2024	Paydown		337,798	337,798	341,810	341,689	0	(3,891)	0	(3,891)	0	337,798	0	0	0	1,631	11/25/2051	1.A
36262W-AJ-5	GS Mortgage-Back2021PJ8 ities 2021-PJ8 A8 2.500% 01/25/52		03/01/2024	Paydown		268,512	268,512	274,763	274,346	0	(5,834)	0	(5,834)	0	268,512	0	0	0	1,114	01/25/2052	1.A
36263C-AH-2	GS Mortgage-Back2021PJ9 ities 2021-PJ9 A8 2.500% 02/26/52		03/01/2024	Paydown		856,166	856,166	755,064	758,275	0	97,892	0	97,892	0	856,166	0	0	0	3,939	02/26/2052	1.A
36263N-AB-1	GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2 2.500% 05/28/52		03/01/2024	Paydown		135,920	135,920	133,521	133,652	0	2,268	0	2,268	0	135,920	0	0	0	580	05/28/2052	1.A
36263V-AH-0	GS Mortgage-Back2021PJ11ities 2021-PJ11 A8 2.500% 04/25/52		03/01/2024	Paydown		176,530	176,530	147,417	148,149	0	28,381	0	28,381	0	176,530	0	0	0	808	04/25/2052	1.A
36264P-AF-6	GS Mortgage-Back2021PJ4 ities 2021-PJ4 A6 2.500% 09/25/51		03/01/2024	Paydown		110,758	110,758	99,512	99,819	0	10,939	0	10,939	0	110,758	0	0	0	447	09/25/2051	1.A
36268A-AZ-1	GS Mortgage-Back2023PJ5 ities 2023-PJ5 A15 6.000% 02/25/54		03/01/2024	Paydown		2,381,355	2,381,355	2,330,441	2,332,172	0	49,183	0	49,183	0	2,381,355	0	0	0	24,958	02/25/2054	1.A FE
36418G-BZ-6	GMRF Mortgage Ac20182 n Co., 2018-2 B3 4.773% 10/25/58		03/01/2024	Paydown		75,940	75,940	71,431	0	0	4,509	0	4,509	0	75,940	0	0	0	386	10/25/2058	1.E FE
364760-AP-3	GAP INC 3.625% 10/01/29		01/29/2024	BANK of AMERICA SEC		114,066	134,000	102,510	103,689	0	343	0	343	0	104,031	0	10,035	10,035	1,619	10/01/2029	4.A FE
37045X-CR-5	GENERAL MOTORS FINL CO 5.100% 01/17/24		01/17/2024	Maturity		7,100,000	7,100,000	7,094,036	7,096,668	0	3,333	0	3,333	0	7,100,000	0	0	0	181,050	01/17/2024	2.B FE
37185L-AM-4	GENESIS ENERGY 8.000% 01/15/27		01/29/2024	MILLENNIUM ADVISORS		121,304	120,000	120,000	120,000	0	0	0	0	0	120,000	0	1,304	1,304	5,227	01/15/2027	4.C FE
38046U-AA-7	GOJO INDUSTRIES PP 3.485% 08/15/41		03/15/2024	Paydown		97,720	97,720	98,698	98,574	0	(854)	0	(854)	0	97,720	0	0	0	568	08/15/2041	4.B PL
38148L-AC-0	GOLDMAN SACHS GROUP INC 3.500% 01/23/25		03/25/2024	TD SECURITIES		11,806,200	12,000,000	12,069,030	12,008,621	0	(2,656)	0	(2,656)	0	12,005,965	0	(199,765)	(199,765)	284,667	01/23/2025	2.A FE
38148L-AE-6	GOLDMAN SACHS GROUP INC 3.750% 05/22/25		03/25/2024	TD SECURITIES		9,815,700	10,000,000	10,072,700	10,010,534	0	(2,213)	0	(2,213)	0	10,008,321	0	(192,621)	(192,621)	130,208	05/22/2025	2.A FE
389286-AA-3	GRAY ESCROW II INC 5.375% 11/15/31		01/29/2024	RBC/DAIN		104,280	132,000	132,000	132,000	0	0	0	0	0	132,000	0	(27,720)	(27,720)	1,498	11/15/2031	4.B FE
39152T-AA-8	GWT 2019-WOLF A 6.674% 12/15/36		03/15/2024	Paydown		21,174,582	21,174,582	21,121,646	21,163,029	0	11,553	0	11,553	0	21,174,582	0	0	0	357,925	12/15/2036	1.A
39152T-AL-4	GWT 2019-WOLF D 7.573% 12/15/36		03/15/2024	Paydown		2,672,059	2,672,059	2,669,554	0	0	2,505	0	2,505	0	2,672,059	0	0	0	16,284	12/15/2036	2.C FE
39152T-AN-0	GWT 2019-WOLF E 8.372% 12/15/36		03/15/2024	Paydown		4,647,059	4,647,059	4,478,603	4,550,192	0	96,867	0	96,867	0	4,647,059	0	0	0	98,498	12/15/2036	1.A
40435R-QG-9	HSBC BANK USA NA 5.780% 01/19/24		01/19/2024	Maturity		29,800,000	29,800,000	29,800,000	29,800,000	0	0	0	0	0	29,800,000	0	0	0	440,485	01/19/2024	1.A FE
411707-AD-4	HNGRY 2018-1A A2II 4.959% 06/20/48		03/20/2024	Paydown		65,913	65,913	65,613	65,732	0	181	0	181	0	65,913	0	0	0	817	06/20/2048	2.B FE
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		03/20/2024	Paydown		52,750	52,750	52,750	52,750	0	0	0	0	0	52,750	0	0	0	525	12/20/2050	2.B FE
42704M-AA-0	HERBALIFE/HLF FINANCING 7.875% 09/01/25		01/29/2024	MARKET AXESS		123,074	123,000	118,388	119,006	0	193	0	193	0	119,199	0	3,875	3,875	4,009	09/01/2025	4.A FE
431318-AU-8	HILCORP ENERGY 5.750% 02/01/29		01/29/2024	MARKET AXESS		83,403	86,000	89,109	87,724	0	(39)	0	(39)	0	87,685	0	(4,282)	(4,282)	2,473	02/01/2029	3.B FE

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
43285H-AA-6	HGVT 2020-AA A 2.740% 02/25/39		03/25/2024	Paydown		56,531	56,531	56,527	56,527	0	4	0	4	0	56,531	0	0	0	246	02/25/2039	1.A FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		03/01/2024	Paydown		3,058	3,058	496	8	0	3,050	0	3,050	0	3,058	0	0	0	0	05/25/2036	1.A FM
437300-AC-0	Home Partners of20211 Trust 2021-1 B 1.978% 09/17/41		01/01/2024	Paydown		1,101	1,101	899	944	0	156	0	156	0	1,101	0	0	0	2	09/17/2041	1.D FE
43730N-AC-0	Home Partners of20221 Trust 2022-1 B 4.330% 04/17/39		01/01/2024	Paydown		6,671	6,671	6,542	6,574	0	96	0	96	0	6,671	0	0	0	24	04/17/2039	1.D FE
43730X-AB-0	Home Partners of20213 Trust 2021-3 B 2.649% 01/17/41		03/01/2024	Paydown		17,825	17,825	17,712	17,714	0	110	0	110	0	17,825	0	0	0	74	01/17/2041	1.D FE
43730X-AC-8	Home Partners of20213 Trust 2021-3 C 2.799% 01/17/41		03/01/2024	Paydown		9,767	9,767	9,767	9,764	0	3	0	3	0	9,767	0	0	0	43	01/17/2041	1.G FE
43732V-AA-4	Home Partners of20212 Trust 2021-2 B 2.302% 12/17/26		03/01/2024	Paydown		14,623	14,623	12,663	13,145	0	1,477	0	1,477	0	14,623	0	0	0	64	12/17/2026	1.D FE
451102-BZ-9	ICAHN ENTERPRISES/FIN 5.250% 05/15/27		01/29/2024	SUSQUEHANNA		105,629	117,000	121,680	119,711	0	(76)	0	(76)	0	119,635	0	(14,006)	(14,006)	1,297	05/15/2027	3.C FE
45258L-AA-5	IMOLA MERGER CORP 4.750% 05/15/29		01/29/2024	MORGAN STANLEY FIXED INC		109,289	117,000	103,242	103,828	0	165	0	165	0	103,994	0	5,295	5,295	1,173	05/15/2029	3.C FE
45276J-AA-8	Imperial Fund LL2021NQM4 2021-NQM4 A1 2.091% 01/25/57		03/01/2024	Paydown		212,071	212,071	184,961	186,274	0	25,796	0	25,796	0	212,071	0	0	0	727	01/25/2057	1.A FE
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		03/01/2024	Paydown		9,918	8,882	8,426	8,529	0	1,389	0	1,389	0	9,918	0	0	0	122	02/25/2036	1.A FM
45660L-3K-3	RAST 2005-A15 1A4 5.750% 02/25/36		03/01/2024	Paydown		10,376	9,353	9,482	9,641	0	735	0	735	0	10,376	0	0	0	129	02/25/2036	3.B FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		03/01/2024	Paydown		0	(6,048)	(3,878)	(2,638)	0	2,638	0	2,638	0	0	0	0	0	17	02/25/2036	1.A FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		02/01/2024	Paydown		0	822	623	408	0	(408)	0	(408)	0	0	0	0	0	22	12/25/2035	1.A FM
46266T-AE-8	IQVIA INC 6.250% 02/01/29		02/26/2024	Tax Free Exchange		14,977,132	15,000,000	14,978,700	14,977,973	0	(840)	0	(840)	0	14,977,132	0	0	0	229,167	02/01/2029	2.C FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35		03/01/2024	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	0	09/25/2035	1.A FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.670% 02/25/36		03/01/2024	Paydown		526	526	514	15	0	511	0	511	0	526	0	0	0	7	02/25/2036	1.A FM
46412R-AD-7	IRWHE 2007-1 2A3 6.650% 08/25/37		03/01/2024	Paydown		72,965	72,965	51,804	58,018	0	14,947	0	14,947	0	72,965	0	0	0	806	08/25/2037	1.A FM
46590M-AT-7	JPMCC 2016-JP2 XA 1.786% 08/15/49		03/01/2024	Paydown		0	0	8,149	2,141	0	(2,141)	0	(2,141)	0	0	0	0	0	184	08/15/2049	1.A FE
46591T-AC-8	JPMMT 2020-2 A3 3.500% 07/25/50		03/01/2024	Paydown		43,858	43,858	44,893	47,257	0	(3,399)	0	(3,399)	0	43,858	0	0	0	225	07/25/2050	1.A
46591V-BU-2	JP Morgan Mortga2020INV1 2020-INV1 B2A 3.188% 08/25/50		03/01/2024	Paydown		61,798	61,798	61,489	61,508	0	290	0	290	0	61,798	0	0	0	329	08/25/2050	1.A
46592D-AH-1	JP Morgan Mortga20209 2020-9 A4 2.500% 05/25/51		03/01/2024	Paydown		1,154,789	1,154,789	998,261	1,000,295	0	154,494	0	154,494	0	1,154,789	0	0	0	5,744	05/25/2051	1.A FE
46592K-AF-9	JP Morgan Mortga20213 2021-3 A4 2.500% 07/25/51		03/01/2024	Paydown		147,118	147,118	129,234	129,779	0	17,339	0	17,339	0	147,118	0	0	0	715	07/25/2051	1.A
46592L-AH-3	JP Morgan Mortga20215 2021-5 A4 2.500% 08/25/51		03/01/2024	Paydown		269,766	269,766	229,132	231,668	0	38,098	0	38,098	0	269,766	0	0	0	1,321	08/25/2051	1.A FE
46592N-AC-0	JP Morgan Mortga20217 2021-7 A3 2.500% 11/25/51		03/01/2024	Paydown		176,395	176,395	179,345	179,299	0	(2,904)	0	(2,904)	0	176,395	0	0	0	719	11/25/2051	1.A
46592N-AN-6	JP Morgan Mortga20217 2021-7 A6 2.500% 11/25/51		03/01/2024	Paydown		457,550	457,550	408,542	410,676	0	46,874	0	46,874	0	457,550	0	0	0	1,866	11/25/2051	1.A
46592X-AF-1	JP Morgan Mortga202113 2021-13 A4 2.500% 04/25/52		03/01/2024	Paydown		246,028	246,028	226,499	227,557	0	18,471	0	18,471	0	246,028	0	0	0	1,004	04/25/2052	1.A
46592X-BP-8	JP Morgan Mortga202113 2021-13 A15 2.500% 04/25/52		03/01/2024	Paydown		105,441	105,441	98,488	98,501	0	6,939	0	6,939	0	105,441	0	0	0	430	04/25/2052	1.A
465986-AK-3	JP Morgan Mortga202310 2023-10 A6 6.000% 05/25/54		03/01/2024	Paydown		431,179	431,179	425,184	425,257	0	5,922	0	5,922	0	431,179	0	0	0	3,583	05/25/2054	1.A FE
465988-AD-5	JP Morgan Mortga20239 2023-9 A4 6.000% 04/25/54		03/01/2024	Paydown		753,541	753,541	737,687	737,853	0	15,688	0	15,688	0	753,541	0	0	0	7,161	04/25/2054	1.A
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		03/15/2024	Paydown		57,052	57,052	61,201	60,925	0	(3,874)	0	(3,874)	0	57,052	0	0	0	285	09/15/2065	1.A FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		03/15/2024	Paydown		8,494	8,494	8,490	8,491	0	4	0	4	0	8,494	0	0	0	60	03/15/2063	1.A FE
46628S-AH-6	JPMAC 2006-WF1 A5 6.910% 07/25/36		03/01/2024	Paydown		40,137	40,137	22,393	11,705	0	28,432	0	28,432	0	40,137	0	0	0	124	07/25/2036	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
46628S-AJ-2	JPMAC 2006-WF1 A6 6.500% 07/25/36		03/01/2024	Paydown		45,079	45,079	25,928	13,501	0	31,578	0	31,578	0	45,079	0	0	0	139	07/25/2036	1.A FM
466365-AD-5	JACK 2022-1A A2I 3.445% 02/26/52		02/25/2024	Paydown		249,310	249,310	243,049	244,834	0	4,476	0	4,476	0	249,310	0	0	0	2,147	02/26/2052	2.B FE
46640N-AP-3	JPMBB 2013-C15 D 4.466% 11/15/45		03/01/2024	Paydown		3,200,743	3,200,743	3,433,048	3,200,743	0	0	0	0	0	3,200,743	0	0	0	14,548	11/15/2045	1.A
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		02/01/2024	Paydown		53,051	53,051	53,847	53,720	0	(668)	0	(668)	0	53,051	0	0	0	289	08/26/2036	1.B FE
46642E-AZ-9	JPMBB 2014-C21 ASB 3.428% 08/15/47		02/01/2024	Paydown		212,272	212,272	218,640	212,086	0	186	0	186	0	212,272	0	0	0	871	08/15/2047	1.A
46642E-BA-3	JPMBB 2014-C21 XA 0.857% 08/15/47		03/01/2024	Paydown		0	0	787,199	27,214	0	(27,214)	0	(27,214)	0	0	0	0	0	45,674	08/15/2047	1.A FE
46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47		03/01/2024	Paydown		14,689	14,689	14,796	14,932	0	(243)	0	(243)	0	14,689	0	0	0	94	05/25/2047	1.A
46648H-AY-9	JPMMT 2017-2 B1 3.649% 05/25/47		03/01/2024	Paydown		97,960	97,960	98,158	98,055	0	(95)	0	(95)	0	97,960	0	0	0	632	05/25/2047	1.A
46648R-AC-5	JPMMT 2018-1 A3 3.500% 06/25/48		03/01/2024	Paydown		6,462	6,462	6,483	6,532	0	(70)	0	(70)	0	6,462	0	0	0	38	06/25/2048	1.A
46648R-AG-6	JPMMT 2018-1 A7 3.500% 06/25/48		03/01/2024	Paydown		60,745	60,745	60,127	60,005	0	740	0	740	0	60,745	0	0	0	358	06/25/2048	1.A
46649H-AN-2	JPMMT 2017-6 A13 3.500% 12/25/48		03/01/2024	Paydown		117,652	117,652	118,105	117,864	0	(212)	0	(212)	0	117,652	0	0	0	683	12/25/2048	1.A
46649H-AY-8	JPMMT 2017-6 B1 3.777% 12/25/48		03/01/2024	Paydown		49,593	49,593	52,139	51,385	0	(1,792)	0	(1,792)	0	49,593	0	0	0	311	12/25/2048	1.A
46650H-AW-8	JP Morgan Mortga20191 2019-1 B1 4.486% 05/25/49		03/01/2024	Paydown		3,556	3,556	3,318	0	0	238	0	238	0	3,556	0	0	0	13	05/25/2049	1.A FE
46650X-AA-1	HENDR 2019-1A A 3.820% 08/17/71		03/15/2024	Paydown		121,356	121,356	121,270	121,202	0	154	0	154	0	121,356	0	0	0	883	08/17/2071	1.A FE
46650X-AB-9	HENDR 2019-1A B 4.510% 08/15/73		03/15/2024	Paydown		56,298	56,298	56,253	56,230	0	68	0	68	0	56,298	0	0	0	483	08/15/2073	2.A FE
46651B-BB-5	JP Morgan Mortga20196 2019-6 B4 4.260% 12/25/49		03/01/2024	Paydown		31,035	31,035	25,671	26,165	0	4,870	0	4,870	0	31,035	0	0	0	220	12/25/2049	2.C FE
46651R-AA-3	HENDR 2019-C1 A 3.700% 04/15/72		03/15/2024	Paydown		347,765	347,765	347,765	347,765	0	0	0	0	0	347,765	0	0	0	2,255	04/15/2072	1.F PL
46651R-AB-1	HENDR 2019-C2 A 3.700% 06/15/86		03/15/2024	Paydown		241,189	241,189	241,189	241,189	0	0	0	0	0	241,189	0	0	0	1,517	06/15/2086	1.A FE
46651Y-AC-4	JPMMT 2019-9 A3 3.500% 05/25/50		03/01/2024	Paydown		11,906	11,906	12,073	12,404	0	(498)	0	(498)	0	11,906	0	0	0	69	05/25/2050	1.A
46652H-AC-0	JPMWM 2020-ATR1 A3 3.000% 02/25/50		03/01/2024	Paydown		41,500	41,500	42,836	44,598	0	(3,098)	0	(3,098)	0	41,500	0	0	0	204	02/25/2050	1.A
46653L-BT-2	BMARK 2020-LTV2 A15 3.000% 11/25/50		03/01/2024	Paydown		36,344	36,344	37,184	39,323	0	(2,979)	0	(2,979)	0	36,344	0	0	0	247	11/25/2050	1.A
46653L-CK-0	JPMMT 2020-LTV2 B4 4.016% 11/25/50		03/01/2024	Paydown		2,926	2,926	2,492	0	0	434	0	434	0	2,926	0	0	0	15	11/25/2050	1.F FE
46653P-AF-4	JP Morgan Mortga20216 2021-6 A4 2.500% 10/25/51		03/01/2024	Paydown		144,353	144,353	120,834	121,518	0	22,835	0	22,835	0	144,353	0	0	0	647	10/25/2051	1.A
46653X-AG-5	JP Morgan Mortga2021INV5 2021-INV5 A3 3.000% 12/25/51		03/01/2024	Paydown		517,335	517,335	455,366	456,542	0	60,793	0	60,793	0	517,335	0	0	0	2,457	12/25/2051	1.A FE
46654A-AF-6	JP Morgan Mortga202110 2021-10 A4 2.500% 12/25/51		03/01/2024	Paydown		283,374	283,374	290,281	289,647	0	(6,273)	0	(6,273)	0	283,374	0	0	0	1,111	12/25/2051	1.A
46654K-AF-4	JP Morgan Mortga202111 2021-11 A4 2.500% 01/25/52		03/01/2024	Paydown		691,401	691,401	604,838	606,876	0	84,525	0	84,525	0	691,401	0	0	0	3,316	01/25/2052	1.A
46654U-AE-5	JP Morgan Mortga20223 2022-3 A4A 2.500% 08/25/52		03/01/2024	Paydown		318,051	318,051	265,572	267,340	0	50,711	0	50,711	0	318,051	0	0	0	1,432	08/25/2052	1.A
46654W-BS-9	JP Morgan Mortga20221 2022-1 A15 2.500% 07/25/52		03/01/2024	Paydown		82,863	82,863	77,321	77,422	0	5,440	0	5,440	0	82,863	0	0	0	338	07/25/2052	1.A
46655B-AA-4	321 Henderson Re2021A1 s LLC 2021-A1 A 3.210% 02/15/79		03/15/2024	Paydown		1,283,299	1,283,299	1,283,299	1,283,299	0	0	0	0	0	1,283,299	0	0	0	7,295	02/15/2079	1.F FE
46655D-BY-7	JP Morgan Mortga20222 2.500% 08/25/52		03/01/2024	Paydown		178,321	178,321	166,675	166,971	0	11,351	0	11,351	0	178,321	0	0	0	752	08/25/2052	1.A
46655N-AD-2	JP Morgan Mortga20227 2022-7 1A4 3.000% 12/25/52		03/01/2024	Paydown		133,097	133,097	114,879	115,266	0	17,831	0	17,831	0	133,097	0	0	0	663	12/25/2052	1.A FE
46656D-AN-1	JP Morgan Mortga20232 2023-2 A4B 5.500% 07/25/53		03/01/2024	Paydown		886,874	886,874	859,298	860,533	0	26,341	0	26,341	0	886,874	0	0	0	8,522	07/25/2053	1.A
46656Q-BP-6	JP Morgan Mortga20234 2023-4 2A4 5.500% 11/25/53		03/01/2024	Paydown		631,073	631,073	616,677	617,142	0	13,932	0	13,932	0	631,073	0	0	0	6,082	11/25/2053	1.A
46657C-AD-4	JP Morgan Mortga20238 2023-8 A4 6.000% 02/25/54		03/01/2024	Paydown		1,071,330	1,071,330	1,053,605	1,054,238	0	17,092	0	17,092	0	1,071,330	0	0	0	10,840	02/25/2054	1.A
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		01/30/2024	Paydown		155,488	155,488	150,604	151,760	0	3,728	0	3,728	0	155,488	0	0	0	1,884	07/30/2047	2.B FE
47760Q-AC-7	JIMMY 2022-1A A2I 4.077% 04/30/52		01/30/2024	Paydown		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	459	04/30/2052	2.B FE
47760Q-AG-8	JIMMY 2022-1A A23 4.352% 04/30/52		01/30/2024	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	272	04/30/2052	2.B FE

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
48247U-AA-3	KSBA 2013-1 A 2.177% 08/25/36		03/25/2024	Paydown		0	0	18,796	17,263	0	(17,263)	0	(17,263)	0	0	0	0	0	1,232	08/25/2036	1.A FE
48249K-AA-3	KSBA 2014-3 A 1.386% 05/25/39		03/25/2024	Paydown		0	0	22,916	19,778	0	(19,778)	0	(19,778)	0	0	0	0	0	2,227	05/25/2039	1.A
48249Y-AA-3	KSBA 2016-1 A 2.622% 03/25/42		03/25/2024	Paydown		0	0	52,329	47,119	0	(47,119)	0	(47,119)	0	0	0	0	0	2,269	03/25/2042	1.A FE
49427R-AP-7	KILROY REALTY LP 3.050% 02/15/30		01/12/2024	J P MORGAN SEC		335,951	391,000	289,340	297,834	0	533	0	533	0	298,367	0	37,584	37,584	5,035	02/15/2030	2.B FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		03/01/2024	Paydown		2,208	(818)	(532)	(520)	0	2,727	0	2,727	0	2,208	0	0	0	41	11/25/2036	3.A FM
52522H-AN-2	LXS 2006-8 3A5 6.550% 06/25/36		03/01/2024	Paydown		15,017	14,734	13,877	13,877	0	1,139	0	1,139	0	15,017	0	0	0	92	06/25/2036	1.A FM
52523K-AJ-3	LXS 2006-17 WF5 6.450% 12/25/42		03/01/2024	Paydown		0	11,563	9,090	10,792	0	(10,792)	0	(10,792)	0	0	0	0	0	86	12/25/2042	1.A FM
52524M-AV-1	LXS 2007-9 WF3 6.820% 04/25/37		03/01/2024	Paydown		0	(20)	(13)	(18)	0	18	0	18	0	0	0	0	0	0	04/25/2037	1.A FM
52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37		03/01/2024	Paydown		17,366	17,366	13,785	15,565	0	1,801	0	1,801	0	17,366	0	0	0	144	05/25/2037	1.A FM
55026C-AA-5	Luminace ABS-20220221 , LLC 2022-1 A 4.880% 07/31/62		01/30/2024	Paydown		219,461	219,461	219,417	219,418	0	43	0	43	0	219,461	0	0	0	2,677	07/31/2062	1.G FE
55285T-AA-4	MFRA Trust 2022RPL1 2022-RPL1 A1 3.300% 08/25/61		03/01/2024	Paydown		230,891	230,891	217,245	218,702	0	12,189	0	12,189	0	230,891	0	0	0	1,161	08/25/2061	1.A FE
55316V-AA-2	MHC Commercial M2021MHC Trust 2021-MHC A 6.242% 04/15/38		01/15/2024	Paydown		709,885	709,885	690,906	695,487	0	14,398	0	14,398	0	709,885	0	0	0	3,837	04/15/2038	1.A
55400E-AA-7	MVWOT 2020-1A A 1.740% 10/20/37		03/20/2024	Paydown		140,879	140,879	140,862	140,864	0	15	0	15	0	140,879	0	0	0	391	10/20/2037	1.A FE
55400W-AA-7	MVW Owner Trust 20232A 2023-2A A 6.180% 11/20/40		03/20/2024	Paydown		1,301,578	1,301,578	1,301,314	1,301,313	0	265	0	265	0	1,301,578	0	0	0	14,071	11/20/2040	1.A FE
55819M-AW-6	MDPK 2019-35A CR 7.479% 04/20/32		02/15/2024	MORGAN STANLEY FIXED INC		2,991,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(9,000)	(9,000)	76,393	04/20/2032	1.F FE
559080-AJ-5	MAGELLAN MIDSTREAM PRTNS 4.200% 03/15/45		02/27/2024	Tax Free Exchange		1,999,411	2,000,000	1,999,300	1,999,342	0	69	0	69	0	1,999,411	0	0	0	37,800	03/15/2045	2.B FE
559080-AK-2	MAGELLAN MIDSTREAM PRTNS 5.000% 03/01/26		03/01/2024	Tax Free Exchange		1,974,012	2,000,000	1,967,700	1,971,819	0	2,193	0	2,193	0	1,974,012	0	0	0	50,000	03/01/2026	2.B FE
559080-AL-0	MAGELLAN MIDSTREAM PRTNS 4.250% 09/15/46		02/27/2024	Tax Free Exchange		989,384	1,000,000	987,620	989,306	0	78	0	78	0	989,384	0	0	0	19,125	09/15/2046	2.B FE
56540#-AA-3	MAPLELEAF MDSTRM PP 4.560% 09/30/25		01/11/2024	Redemption 100.0000		338,382	338,382	338,382	338,382	0	0	0	0	0	338,382	0	0	0	7,715	09/30/2025	3.B PL
57643L-LF-1	MABS 2005-AB1 A6 5.971% 11/25/35		03/01/2024	Paydown		6,260	6,260	6,259	5,072	0	1,188	0	1,188	0	6,260	0	0	0	24	11/25/2035	1.A FM
58502B-AE-6	MEDNAX INC 5.375% 02/15/30		01/29/2024	J P MORGAN SEC		120,741	134,000	134,000	134,000	0	0	0	0	0	134,000	0	(13,259)	(13,259)	3,321	02/15/2030	3.C FE
58549J-BU-7	Mello Mortgage C2022INV2ccepta 2022-INV2 A15 3.000% 04/25/52		03/01/2024	Paydown		17,364	17,364	14,450	14,452	0	2,912	0	2,912	0	17,364	0	0	0	80	04/25/2052	1.B FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		02/01/2024	Redemption 100.0000		270,000	270,000	270,000	270,000	0	0	0	0	0	270,000	0	0	0	7,656	08/01/2025	1.D FE
59565J-AA-9	MIDAS OPCO HOLDINGS LLC 5.625% 08/15/29		01/29/2024	MARKET AXESS		102,971	112,000	112,000	112,000	0	0	0	0	0	112,000	0	(9,029)	(9,029)	2,905	08/15/2029	4.B FE
599191-AA-1	MILEAGE PLUS HLDINGS LLC 6.500% 06/20/27		03/20/2024	Redemption 100.0000		1,326,750	1,326,750	1,308,099	1,308,553	0	18,197	0	18,197	0	1,326,750	0	0	0	21,337	06/20/2027	2.C FE
599808-BE-1	MCMLT 2015-2 M2 3.599% 09/25/57		01/01/2024	Paydown		112,701	112,701	112,560	112,701	0	0	0	0	0	112,701	0	0	0	338	09/25/2057	1.A
59980C-AA-1	MCMLT 2017-3 A1 2.750% 01/25/61		03/01/2024	Paydown		172,185	172,185	172,239	172,006	0	179	0	179	0	172,185	0	0	0	709	01/25/2061	1.A
59980C-AE-3	MCMLT 2017-3 M1 3.250% 01/25/61		03/01/2024	Paydown		19,689	19,689	19,955	19,759	0	(70)	0	(70)	0	19,689	0	0	0	110	01/25/2061	1.A
59980C-AG-8	MCMLT 2017-3 M3 3.250% 01/25/61		03/01/2024	Paydown		15,978	15,978	17,306	16,934	0	(957)	0	(957)	0	15,978	0	0	0	89	01/25/2061	1.A
59981H-AB-7	MCMLT 2017-1 M1 3.250% 11/25/58		03/01/2024	Paydown		513,379	513,379	498,581	512,402	0	977	0	977	0	513,379	0	0	0	2,796	11/25/2058	1.A
61690G-AL-5	MSBAM 2014-C14 C 5.143% 02/15/47		02/01/2024	Paydown		6,648,000	6,648,000	6,598,140	6,648,000	0	0	0	0	0	6,648,000	0	0	0	45,900	02/15/2047	1.A
61691A-BM-4	MSC 2015-UBS8 XA 0.831% 12/15/48		03/01/2024	Paydown		0	0	8,735	3,102	0	(3,102)	0	(3,102)	0	0	0	0	0	383	12/15/2048	1.A FE
61691Q-AC-2	MSC 2018-L1 ASB 4.238% 10/15/51		03/01/2024	Paydown		249,039	249,039	256,499	251,235	0	(2,196)	0	(2,196)	0	249,039	0	0	0	1,817	10/15/2051	1.A
61692B-BU-3	MSC 2020-HR8 XA 1.830% 07/15/53		03/01/2024	Paydown		0	0	13,950	10,263	0	(10,263)	0	(10,263)	0	0	0	0	0	343	07/15/2053	1.A FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.592% 10/25/36		03/01/2024	Paydown		47,282	47,282	26,156	15,362	0	31,920	0	31,920	0	47,282	0	0	0	77	10/25/2036	1.A FM
61749W-AK-3	MSM 2006-11 1A4 7.013% 08/25/36		03/01/2024	Paydown		5,874	5,874	1,514	1,219	0	4,655	0	4,655	0	5,874	0	0	0	10	08/25/2036	1.A FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		03/01/2024	Paydown		11,532	11,532	3,672	3,351	0	8,181	0	8,181	0	11,532	0	0	0	29	01/25/2047	1.A FM
61763K-AE-4	MSBAM 2014-C15 D 4.917% 04/15/47		03/01/2024	Paydown		2,724,120	2,724,120	2,716,884	0	0	7,236	0	7,236	0	2,724,120	0	0	0	11,162	04/15/2047	2.C FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
61763X-AC-0	MSBAM 2014-C18 ASB 3.621% 10/15/47		03/01/2024	Paydown		286,061	286,061	294,632	285,775	0	286	0	286	0	286,061	0	0	0	1,415	10/15/2047	1.A
61765T-AG-8	MSBAM 2015-C25 XA 1.027% 10/15/48		03/01/2024	Paydown		0	0	63,528	18,168	0	(18,168)	0	(18,168)	0	0	0	0	0	2,978	10/15/2048	1.A FE
61766C-AF-6	MSC 2016-UBS9 ASB 3.340% 03/15/49		03/01/2024	Paydown		755,737	755,737	778,392	758,305	0	(2,569)	0	(2,569)	0	755,737	0	0	0	4,294	03/15/2049	1.A
61766R-BA-3	Morgan Stanley B2016C31 t 2016-C31 XA 1.263% 11/15/49		03/01/2024	Paydown		0	0	8,526	5,944	0	(5,944)	0	(5,944)	0	0	0	0	0	514	11/15/2049	1.A FE
61767Y-AW-0	MSC 2018-H3 ASB 4.120% 07/15/51		03/01/2024	Paydown		632,760	632,760	651,719	638,023	0	(5,263)	0	(5,263)	0	632,760	0	0	0	4,482	07/15/2051	1.A
62482B-AA-0	MOZART DEBT MERGER SUB 3.875% 04/01/29		01/29/2024	BNP SECURITIES		119,486	132,000	126,548	127,817	0	60	0	60	0	127,877	0	(8,390)	(8,390)	1,705	04/01/2029	4.A FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		03/01/2024	Paydown		8,604	8,604	8,389	8,405	0	199	0	199	0	8,604	0	0	0	47	07/25/2043	1.A
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		01/30/2024	Paydown		153,480	153,480	144,421	145,231	0	8,249	0	8,249	0	153,480	0	0	0	1,375	04/30/2051	2.C FE
64016N-AC-1	NBLY 2022-1A A2 3.695% 01/30/52		01/30/2024	Paydown		92,500	92,500	85,258	86,253	0	6,247	0	6,247	0	92,500	0	0	0	854	01/30/2052	2.C FE
64016N-AE-7	NBLY 2023-1A A2 7.308% 01/30/53		01/30/2024	Paydown		12,500	12,500	12,126	12,150	0	350	0	350	0	12,500	0	0	0	228	01/30/2053	2.C FE
64352V-MA-6	NCHET 2005-A A6 5.454% 08/25/35		03/01/2024	Paydown		1,927	1,927	1,799	1,781	0	145	0	145	0	1,927	0	0	0	13	08/25/2035	1.A FM
64828X-AA-1	New Residential 2020RPL1 Loan 2020-RPL1 A1 2.750% 11/25/59		03/01/2024	Paydown		306,009	306,009	285,843	287,226	0	18,783	0	18,783	0	306,009	0	0	0	1,349	11/25/2059	1.A
64829J-BE-2	New Residential 20171A Loan 2017-1A B3 5.458% 02/25/57		03/01/2024	Paydown		190,669	190,669	182,208	183,407	0	7,262	0	7,262	0	190,669	0	0	0	1,762	02/25/2057	1.A
64830N-AA-9	New Residential 2019RPL3 Loan 2019-RPL3 A1 2.750% 07/25/59		03/01/2024	Paydown		354,226	354,226	332,016	333,409	0	20,816	0	20,816	0	354,226	0	0	0	1,676	07/25/2059	1.A
65341@-AA-7	NEXTERA PP 6.090% 12/21/42		01/22/2024	Redemption 100.0000		28,124	28,124	28,124	28,124	0	0	0	0	0	28,124	0	0	0	0	12/21/2042	2.A PL
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		03/01/2024	Paydown		16,526	16,526	13,743	13,234	0	3,292	0	3,292	0	16,526	0	0	0	105	03/25/2047	1.A FM
67117X-AA-4	Onslow Bay Finan2023NQM7 2023-NQM7 A1 6.844% 04/25/63		03/01/2024	Paydown		456,525	456,525	456,518	456,398	0	127	0	127	0	456,525	0	0	0	5,252	04/25/2063	1.A FE
67181D-AA-9	OAKIG 2020-1A A1 1.850% 11/20/50		03/20/2024	Paydown		36,063	36,063	31,451	33,759	0	2,304	0	2,304	0	36,063	0	0	0	111	11/20/2050	1.A FE
67181D-AE-1	OAKIG 2020-1A A5 3.390% 11/20/50		03/20/2024	Paydown		22,500	22,500	22,491	22,496	0	4	0	4	0	22,500	0	0	0	127	11/20/2050	2.A FE
67190A-AB-2	OAKIG 2021-1A A2 1.930% 01/20/51		03/20/2024	Paydown		22,281	22,281	22,278	22,279	0	2	0	2	0	22,281	0	0	0	55	01/20/2051	1.A FE
67190A-AC-0	OAKIG 2021-1A A3 2.800% 01/20/51		03/20/2024	Paydown		625	625	625	625	0	0	0	0	0	625	0	0	0	4	01/20/2051	2.A FE
68235P-AL-2	ONE GAS INC 1.100% 03/11/24		03/11/2024	Maturity		9,000,000	9,000,000	8,973,810	0	0	26,190	0	26,190	0	9,000,000	0	0	0	49,500	03/11/2024	1.G FE
682439-AA-2	AACMT 2005-C6A A1 5.690% 10/13/37		03/11/2024	Paydown		540,653	540,653	633,240	543,549	0	(2,896)	0	(2,896)	0	540,653	0	0	0	5,135	10/13/2037	1.A FM
68245H-AA-2	One Market Plaza20171MKT 2017-1MKT A 3.614% 02/10/32		02/01/2024	Paydown		1,078,209	1,078,209	995,996	1,065,590	0	12,619	0	12,619	0	1,078,209	0	0	0	6,494	02/10/2032	1.A
682695-AA-9	ONEMAIN FINANCE CORP 9.000% 01/15/29		01/29/2024	BARCLAYS		107,441	102,000	102,765	102,623	0	(48)	0	(48)	0	102,576	0	4,865	4,865	5,585	01/15/2029	3.B FE
68504U-AB-7	ONGLT 2019-A B 3.360% 04/09/38		03/28/2024	Paydown		1,132,469	1,132,469	1,132,317	1,132,343	0	126	0	126	0	1,132,469	0	0	0	11,062	04/09/2038	1.F FE
693456-AP-0	PMTLT 2013-J1 B2 3.532% 09/25/43		03/01/2024	Paydown		82,192	82,192	84,269	83,374	0	(1,182)	0	(1,182)	0	82,192	0	0	0	391	09/25/2043	1.A
693456-AQ-8	PMTLT 2013-J1 B3 3.532% 09/25/43		03/01/2024	Paydown		46,962	46,962	47,138	47,152	0	(190)	0	(190)	0	46,962	0	0	0	223	09/25/2043	1.A
69371V-AA-5	PSMC 2018-1 A1 3.500% 02/25/48		03/01/2024	Paydown		2,559	2,559	2,527	2,554	0	5	0	5	0	2,559	0	0	0	15	02/25/2048	1.A
69371V-AM-9	PSMC 2018-1 A12 3.500% 02/25/48		03/01/2024	Paydown		15,357	15,357	14,807	15,294	0	63	0	63	0	15,357	0	0	0	89	02/25/2048	1.A
69376D-AC-6	PSMC Trust 20213 2021-3 A3 2.500% 08/25/51		03/01/2024	Paydown		115,768	115,768	107,013	107,459	0	8,309	0	8,309	0	115,768	0	0	0	377	08/25/2051	1.A
69378K-AA-2	Preston Ridge Pa2022NQM1ortgag 2022-NQM1 A1 5.500% 08/25/67		03/01/2024	Paydown		243,787	243,787	241,654	0	0	2,133	0	2,133	0	243,787	0	0	0	1,640	08/25/2067	1.A FE
69403W-AB-3	PACIFIC BEACON LLC 5.755% 07/15/26		01/15/2024	Various		583,653	583,653	496,105	563,808	0	19,844	0	19,844	0	583,653	0	0	0	17,369	07/15/2026	2.B FE
69410A-AA-4	PACEWell 5 Trust20221 2022-1 A 6.635% 10/11/60		03/10/2024	Paydown		270,285	270,285	270,279	270,277	0	9	0	9	0	270,285	0	0	0	0	10/11/2060	1.A FE
70932M-AD-9	PENNYMAC FIN SVCS INC 7.875% 12/15/29		01/29/2024	JANE STREET EXECUTION SERVICES		70,177	68,000	67,597	67,595	0	(1)	0	(1)	0	67,594	0	2,583	2,583	744	12/15/2029	3.C FE
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		03/12/2024	Redemption 100.0000		1,342,827	1,342,827	1,342,827	1,342,827	0	0	0	0	0	1,342,827	0	0	0	20,200	12/31/2031	1.E PL
72703P-AB-9	PLNT 2018-1A A2II 4.666% 09/05/48		03/05/2024	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	437	09/05/2048	2.B FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
72703P-AD-5	PLNT 2022-1A A2I 3.251% 12/05/51		03/05/2024	Paydown		56,130	56,130	53,332	53,625	0	2,505	0	2,505	0	56,130	0	0	0	456	12/05/2051	2.B FE
73019#-AA-0	PNC EQUIP FIN LLC PP 3.000% 09/13/27		03/13/2024	Various		100,484	100,484	100,484	100,484	0	0	0	0	0	100,484	0	0	0	1,507	09/13/2027	1.D
74332W-AG-8	Progress Residen2019SFR3st 2019-SFR3 D 2.871% 09/17/36		02/01/2024	Paydown		7,735,000	7,735,000	7,145,596	7,493,517	0	241,483	0	241,483	0	7,735,000	0	0	0	37,012	09/17/2036	1.E FE
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		03/01/2024	Paydown		11,223	11,223	11,288	11,451	0	(228)	0	(228)	0	11,223	0	0	0	57	12/25/2049	1.A
74387V-AC-3	Provident Fundin2021INV1ge Tru 2021-INV1 A3 2.500% 08/25/51		03/01/2024	Paydown		143,474	143,474	118,938	119,467	0	24,007	0	24,007	0	143,474	0	0	0	560	08/25/2051	1.A FE
747262-AZ-6	QVC INC 4.375% 09/01/28		03/20/2024	SUMRIDGE PARTNERS		360,583	461,000	472,525	468,224	0	(279)	0	(279)	0	467,945	0	(107,362)	(107,362)	10,431	09/01/2028	4.B FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		03/01/2024	Paydown		2,794	6,950	5,814	5,908	0	(3,113)	0	(3,113)	0	2,794	0	0	0	75	06/25/2036	3.C FM
74939K-AE-6	Woodward Capital20216 ent 2021-6 A5 2.500% 12/25/51		03/01/2024	Paydown		126,610	126,610	108,464	108,722	0	17,888	0	17,888	0	126,610	0	0	0	463	12/25/2051	1.A
749571-AG-0	RHP HOTEL PPTY/RHP FINAN 4.500% 02/15/29		01/29/2024	MORGAN STANLEY FIXED INC		112,091	121,000	122,933	122,155	0	(26)	0	(26)	0	122,129	0	(10,038)	(10,038)	2,511	02/15/2029	4.A FE
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		03/01/2024	Paydown		6,296	7,703	6,606	6,638	0	(342)	0	(342)	0	6,296	0	0	0	78	06/25/2036	3.A FM
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		03/25/2024	Paydown		100,971	100,971	100,195	99,766	0	1,205	0	1,205	0	100,971	0	0	0	358	10/25/2063	1.A FE
756109-AV-6	REALTY INCOME CORP 3.875% 04/15/25		03/25/2024	Various		9,927,923	10,083,000	9,994,785	10,063,174	0	3,811	0	3,811	0	10,066,985	0	(139,061)	(139,061)	175,822	04/15/2025	1.G FE
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		03/01/2024	Paydown		7,394	8,161	6,925	7,360	0	33	0	33	0	7,394	0	0	0	73	01/25/2032	1.A FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		03/01/2024	Paydown		17,542	18,462	16,713	16,616	0	925	0	925	0	17,542	0	0	0	215	11/25/2035	2.B FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		03/01/2024	Paydown		13,194	16,679	13,744	14,812	0	(1,619)	0	(1,619)	0	13,194	0	0	0	155	03/25/2036	1.E FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		03/01/2024	Paydown		301	388	313	312	0	(11)	0	(11)	0	301	0	0	0	4	11/25/2035	1.A FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		02/01/2024	Paydown		0	(2,692)	(1,755)	(1,266)	0	1,266	0	1,266	0	0	0	0	0	(13)	04/25/2036	1.A FM
776743-AD-8	ROPER TECHNOLOGIES INC 3.800% 12/15/26		03/19/2024	MORGAN STANLEY FIXED INC		3,321,290	3,433,000	3,309,680	3,382,523	0	3,455	0	3,455	0	3,385,978	0	(64,688)	(64,688)	34,788	12/15/2026	2.A FE
78403D-AZ-3	SBA TOWER TRUST 6.599% 01/15/28		03/14/2024	DEUTSCHE BANK		510,101	498,000	498,000	498,000	0	0	0	0	0	498,000	0	12,101	12,101	8,490	01/15/2028	1.F FE
78466C-AC-0	SS&C TECHNOLOGIES INC 5.500% 09/30/27		02/29/2024	Various		2,047,021	2,100,000	2,100,000	2,100,000	0	0	0	0	0	2,100,000	0	(52,979)	(52,979)	48,621	09/30/2027	4.B FE
81733Y-BN-8	SEMT 2015-2 A19 3.500% 05/25/45		03/01/2024	Paydown		22,190	22,190	22,669	23,025	0	(834)	0	(834)	0	22,190	0	0	0	154	05/25/2045	1.A
81743J-AK-6	Sequoia Mortgage20234 2023-4 A10 6.000% 11/25/53		03/01/2024	Paydown		1,062,371	1,062,371	1,041,932	1,042,548	0	19,823	0	19,823	0	1,062,371	0	0	0	11,819	11/25/2053	1.A
81744Y-AG-1	SEMT 2013-4 B2 3.436% 04/25/43		03/01/2024	Paydown		21,572	21,572	20,739	21,106	0	466	0	466	0	21,572	0	0	0	123	04/25/2043	1.A
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		03/01/2024	Paydown		29,301	29,301	28,621	28,594	0	707	0	707	0	29,301	0	0	0	123	07/25/2043	1.A
81745Q-CC-4	SEMT 2015-1 B3 3.930% 01/25/45		03/01/2024	Paydown		17,900	17,900	18,459	18,550	0	(650)	0	(650)	0	17,900	0	0	0	118	01/25/2045	1.A
81745R-AG-5	SEMT 2013-3 B1 3.530% 03/25/43		03/01/2024	Paydown		25,770	25,770	26,014	25,921	0	(151)	0	(151)	0	25,770	0	0	0	164	03/25/2043	1.A
81745R-AH-3	SEMT 2013-3 B2 3.530% 03/25/43		03/01/2024	Paydown		9,848	9,848	10,107	10,032	0	(184)	0	(184)	0	9,848	0	0	0	63	03/25/2043	1.A
81745X-CB-1	SEMT 2017-4 B1 3.899% 07/25/47		03/01/2024	Paydown		40,201	40,201	42,534	41,500	0	(1,300)	0	(1,300)	0	40,201	0	0	0	261	07/25/2047	1.A
81746H-BB-6	SEMT 2017-CH1 B1A 3.750% 08/25/47		03/01/2024	Paydown		124,066	124,066	129,106	127,395	0	(3,330)	0	(3,330)	0	124,066	0	0	0	917	08/25/2047	1.A
81746H-BT-7	SEMT 2017-CH1 A20 3.500% 08/25/47		03/01/2024	Paydown		11,020	11,020	10,874	10,898	0	122	0	122	0	11,020	0	0	0	83	08/25/2047	1.A
81746Q-AA-9	SEMT 2018-2 A1 3.500% 02/25/48		03/01/2024	Paydown		39,333	39,333	39,610	40,018	0	(685)	0	(685)	0	39,333	0	0	0	228	02/25/2048	1.A
81746T-AU-9	SEMT 2017-1 A19 3.500% 02/25/47		03/01/2024	Paydown		21,516	21,516	21,506	21,500	0	17	0	17	0	21,516	0	0	0	125	02/25/2047	1.A
81746W-CE-6	SEMT 2018-CH3 B1B 4.764% 08/25/48		03/01/2024	Paydown		34,141	34,141	36,808	36,282	0	(2,142)	0	(2,142)	0	34,141	0	0	0	273	08/25/2048	1.A
81746W-CK-2	SEMT 2018-CH3 B3 4.764% 08/25/48		03/01/2024	Paydown		25,185	25,185	23,765	0	0	1,421	0	1,421	0	25,185	0	0	0	133	08/25/2048	1.A FE
81747D-AA-7	SEMT 2018-CH1 A1 4.000% 03/25/48		03/01/2024	Paydown		45,575	45,575	46,316	46,686	0	(1,111)	0	(1,111)	0	45,575	0	0	0	229	03/25/2048	1.A
81747M-CJ-6	Sequoia Mortgage2019CH1 2019-CH1 B3 4.909% 03/25/49		03/01/2024	Paydown		114,780	114,780	110,117	0	0	4,663	0	4,663	0	114,780	0	0	0	470	03/25/2049	1.C FE
81748C-AA-8	Sequoia Mortgage20219 2021-9 A1 2.500% 01/25/52		03/01/2024	Paydown		205,182	205,182	205,695	205,655	0	(473)	0	(473)	0	205,182	0	0	0	792	01/25/2052	1.A
81748K-AA-0	SEMT 2020-2 A1 3.500% 03/25/50		03/01/2024	Paydown		37,075	37,075	37,990	39,318	0	(2,243)	0	(2,243)	0	37,075	0	0	0	213	03/25/2050	1.A
81748M-CD-8	Sequoia Mortgage20201 2020-1 B3 3.852% 02/25/50		03/01/2024	Paydown		20,235	20,235	19,805	19,847	0	388	0	388	0	20,235	0	0	0	130	02/25/2050	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
81748R-AB-3	SEMT 2020-4 A2 2.500% 11/25/50		03/01/2024	Paydown		47,100	47,100	48,425	48,886	0	(1,786)	0	(1,786)	0	47,100	0	0	0	197	11/25/2050	1.A
81748X-AD-6	Sequoia Mortgage20215 2021-5 A4 2.500% 07/25/51		03/01/2024	Paydown		450,921	450,921	385,409	387,597	0	63,324	0	63,324	0	450,921	0	0	0	1,943	07/25/2051	1.A
81748Y-AD-4	Sequoia Mortgage20216 2021-6 A4 2.500% 10/25/51		03/01/2024	Paydown		181,832	181,832	152,896	153,588	0	28,244	0	28,244	0	181,832	0	0	0	648	10/25/2051	1.A
81749C-AD-1	Sequoia Mortgage20221 2022-1 A4 2.500% 02/25/52		03/01/2024	Paydown		233,540	233,540	232,154	232,225	0	1,316	0	1,316	0	233,540	0	0	0	1,132	02/25/2052	1.A
81749F-AK-8	Sequoia Mortgage20235 2023-5 A10 6.000% 12/25/53		03/01/2024	Paydown		1,475,984	1,475,984	1,453,520	1,454,034	0	21,950	0	21,950	0	1,475,984	0	0	0	12,908	12/25/2053	1.A FE
81761T-AA-3	SERV 2020-1 A2I 2.841% 01/30/51		01/09/2024	Paydown		47,500	47,500	47,500	47,500	0	0	0	0	0	47,500	0	0	0	337	01/30/2051	2.C FE
81761T-AC-9	SERV 2020-1 A2II 3.337% 01/30/51		01/09/2024	Paydown		47,500	47,500	47,500	47,500	0	0	0	0	0	47,500	0	0	0	396	01/30/2051	2.C FE
81761T-AG-0	SERV 2021-1 A2II 3.113% 07/30/51		01/30/2024	Paydown		77,500	77,500	77,500	77,500	0	0	0	0	0	77,500	0	0	0	603	07/30/2051	2.C FE
817743-AA-5	SPRO 2019-1A A2 3.882% 10/25/49		01/25/2024	Paydown		72,100	72,100	72,272	72,158	0	(58)	0	(58)	0	72,100	0	0	0	700	10/25/2049	2.C FE
817826-AB-6	7-ELEVEN INC 0.800% 02/10/24		02/10/2024	Maturity		3,400,000	3,400,000	3,336,114	3,380,040	0	19,960	0	19,960	0	3,400,000	0	0	0	13,600	02/10/2024	2.B FE
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		03/01/2024	Paydown		55,575	55,575	54,358	54,256	0	1,320	0	1,320	0	55,575	0	0	0	476	07/25/2043	1.A
82652N-AB-4	SRFC 2019-3A B 2.750% 08/20/36		03/20/2024	Paydown		221,900	221,900	221,858	221,867	0	33	0	33	0	221,900	0	0	0	1,007	08/20/2036	1.F FE
826943-AB-8	Sierra Receivabl20231A ng Co 2023-1A B 5.830% 01/20/40		03/20/2024	Paydown		602,076	602,076	601,948	601,917	0	159	0	159	0	602,076	0	0	0	5,653	01/20/2040	1.F FE
82873M-AA-1	SIMMONS FOOD INC/SIMMONS 4.625% 03/01/29		01/29/2024	JANE STREET EXECUTION SERVICES		142,149	165,000	140,663	141,118	0	319	0	319	0	141,437	0	712	712	3,180	03/01/2029	4.C FE
83546D-AG-3	SONIC 2020-1A A2I 3.845% 01/20/50		03/20/2024	Paydown		15,375	15,375	15,385	15,381	0	(6)	0	(6)	0	15,375	0	0	0	99	01/20/2050	2.B FE
844030-AA-4	SOUTHERN UNION CO 7.600% 02/01/24		02/01/2024	Maturity		3,300,000	3,300,000	3,310,098	3,302,523	0	(2,523)	0	(2,523)	0	3,300,000	0	0	0	125,400	02/01/2024	2.C FE
84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD 4.875% 11/01/27		01/29/2024	JEFFERIES & CO		101,192	107,000	98,841	100,047	0	131	0	131	0	100,179	0	1,014	1,014	1,304	11/01/2027	4.B FE
85022W-AP-9	SCFT 2020-AA A 1.970% 09/25/37		03/25/2024	Paydown		222,096	222,096	222,085	222,074	0	23	0	23	0	222,096	0	0	0	755	09/25/2037	1.A FE
858912-AG-3	STERICYCLE INC 3.875% 01/15/29		01/29/2024	MARKET AXESS		112,212	123,000	121,120	121,606	0	21	0	21	0	121,627	0	(9,415)	(9,415)	7,999	01/15/2029	3.C FE
86359A-K3-6	SASC 2003-25XS A5 3.742% 08/25/33		03/01/2024	Paydown		25,744	25,744	25,728	24,192	0	1,552	0	1,552	0	25,744	0	0	0	206	08/25/2033	1.A FM
872225-AH-0	TBW 2006-5 A6 6.400% 11/25/36		03/01/2024	Paydown		27,179	27,179	27,073	28,040	0	(861)	0	(861)	0	27,179	0	0	0	332	11/25/2036	3.C FM
872480-AE-8	TIF 2021-1A A 1.650% 02/20/46		03/20/2024	Paydown		515,625	515,625	515,561	515,578	0	47	0	47	0	515,625	0	0	0	1,418	02/20/2046	1.F FE
87303*-AA-9	THL Credit 5.000% 12/03/24		02/29/2024	PRIVATE PLACEMENT		1,235,711	1,235,711	1,235,711	1,235,711	0	0	0	0	0	1,235,711	0	0	0	15,790	12/03/2024	1.E PL
87303T-AA-5	TTAN 2021MHC 2021-MHC A 6.290% 03/15/38		03/15/2024	Paydown		193,296	193,296	193,296	193,296	0	0	0	0	0	193,296	0	0	0	1,752	03/15/2038	1.A FE
87407R-AA-4	TAL 2020-1A A 2.050% 09/20/45		03/20/2024	Paydown		1,127,989	1,127,989	1,105,895	1,110,479	0	17,510	0	17,510	0	1,127,989	0	0	0	3,854	09/20/2045	1.F FE
87470L-AH-4	TALLGRASS NRG PRTNR/FIN 7.500% 10/01/25		01/23/2024	Call 101.2500		1,771,875	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	0	0	62,708	10/01/2025	3.C FE
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		02/01/2024	Redemption 100.0000		218,756	218,756	218,756	218,756	0	0	0	0	0	218,756	0	0	0	10,391	02/01/2030	2.B FE
88315L-AG-3	TMCL 2020-2A A 2.100% 09/20/45		03/20/2024	Paydown		391,661	391,661	391,545	391,586	0	76	0	76	0	391,661	0	0	0	1,369	09/20/2045	1.F FE
88315L-AJ-7	TMCL 2020-3A A 2.110% 09/20/45		03/20/2024	Paydown		511,875	511,875	506,647	507,772	0	4,103	0	4,103	0	511,875	0	0	0	1,800	09/20/2045	1.F FE
88315L-AL-2	TMCL 2021-1A A 1.680% 02/20/46		03/20/2024	Paydown		216,200	216,200	190,957	195,853	0	20,347	0	20,347	0	216,200	0	0	0	605	02/20/2046	1.F FE
88315L-AQ-1	TMCL 2021-2A A 2.230% 04/20/46		03/20/2024	Paydown		423,100	423,100	423,024	423,046	0	54	0	54	0	423,100	0	0	0	1,573	04/20/2046	1.F FE
88315L-AS-7	TMCL 2021-3A A 1.940% 08/20/46		03/20/2024	Paydown		915,120	915,120	876,365	880,819	0	34,301	0	34,301	0	915,120	0	0	0	2,959	08/20/2046	1.F FE
89169E-AA-7	TPMT 2017-5 A1 6.044% 02/25/57		03/25/2024	Paydown		6,393	6,393	6,409	6,491	0	(98)	0	(98)	0	6,393	0	0	0	66	02/25/2057	1.A
89170V-AA-6	Towd Point Mortg20221 t 2022-1 A1 3.750% 07/25/62		03/01/2024	Paydown		390,649	390,649	374,125	375,011	0	15,638	0	15,638	0	390,649	0	0	0	2,469	07/25/2062	1.A
89173F-AA-8	TPMT 2017-1 A1 2.750% 10/25/56		03/01/2024	Paydown		5,292	5,292	5,404	5,298	0	(6)	0	(6)	0	5,292	0	0	0	23	10/25/2056	1.A
89173H-AB-2	TPMT 2017-2 A2 3.250% 04/25/57		03/01/2024	Paydown		566,834	566,834	572,503	566,931	0	(97)	0	(97)	0	566,834	0	0	0	3,450	04/25/2057	1.A
89177E-AA-7	Towd Point Mortg2019HY1 t 2019-HY1 A1 6.444% 10/25/48		03/25/2024	Paydown		2,264	2,264	2,262	2,138	0	127	0	127	0	2,264	0	0	0	22	10/25/2048	1.A
89180D-AA-4	TPHT 2021-HE1 A1 0.918% 02/25/63		03/01/2024	Paydown		5,159	5,159	5,159	5,159	0	1	0	1	0	5,159	0	0	0	8	02/25/2063	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
89181J-AA-0	Towd Point Mortg20231 t 2023-1 A1 3.750% 01/25/63		03/01/2024	Paydown		303,365	303,365	289,210	290,087	0	13,278	0	13,278	0	303,365	0	0	0	1,804	01/25/2063	1.A
893647-BE-6	TRANSDIGM INC 6.250% 03/15/26		02/27/2024	Call 100.0000		400,000	400,000	420,430	401,112	0	(849)	0	(849)	0	400,263	0	(263)	(263)	11,250	03/15/2026	4.A FE
89609M-AA-7	Tribute Rail LLC20221 2022-1 A 4.760% 05/17/52		03/17/2024	Paydown		341,470	341,470	341,401	341,423	0	47	0	47	0	341,470	0	0	0	2,766	05/17/2052	1.F FE
89680H-AA-0	TCF 2020-1A A 2.110% 09/20/45		03/20/2024	Paydown		361,250	361,250	361,183	361,204	0	46	0	46	0	361,250	0	0	0	1,270	09/20/2045	1.F FE
90276E-AC-1	UBSCM 2017-C1 ASB 3.256% 06/15/50		03/01/2024	Paydown		1,137,395	1,137,395	1,171,503	1,143,270	0	(5,874)	0	(5,874)	0	1,137,395	0	0	0	5,313	06/15/2050	1.A
90276F-AU-8	UBSCM 2018-C10 ASB 4.213% 05/15/51		03/01/2024	Paydown		667,668	667,668	687,696	673,060	0	(5,392)	0	(5,392)	0	667,668	0	0	0	4,837	05/15/2051	1.A
90276X-AS-4	UBSCM 2018-C11 ASB 4.119% 06/15/51		03/01/2024	Paydown		343,904	343,904	354,220	346,633	0	(2,729)	0	(2,729)	0	343,904	0	0	0	2,432	06/15/2051	1.A
90276Y-AF-0	UBSCM 2019-C16 XA 1.521% 04/15/52		03/01/2024	Paydown		0	0	21,993	18,393	0	(18,393)	0	(18,393)	0	0	0	0	0	956	04/15/2052	1.A FE
90353D-AW-5	UBSCM 2018-C12 ASB 4.195% 08/15/51		03/01/2024	Paydown		177,976	177,976	183,315	179,447	0	(1,471)	0	(1,471)	0	177,976	0	0	0	707	08/15/2051	1.A
90355R-AE-2	United Wholesale2021INV3e LLC 2021-INV3 A4 2.500% 11/25/51		03/01/2024	Paydown		373,811	373,811	310,993	312,577	0	61,233	0	61,233	0	373,811	0	0	0	1,506	11/25/2051	1.A FE
90931C-AA-6	UNITED AIR 2019-1 AA PTT 4.150% 08/25/31		02/25/2024	Various		181,691	181,691	174,341	174,531	0	7,160	0	7,160	0	181,691	0	0	0	3,770	08/25/2031	1.E FE
90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28		01/07/2024	Various		184,680	184,680	184,680	184,680	0	0	0	0	0	184,680	0	0	0	2,863	07/07/2028	1.F FE
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		03/03/2024	Redemption 100.0000		81,485	81,485	81,485	81,485	0	0	0	0	0	81,485	0	0	0	1,528	09/03/2026	1.F FE
91824C-AA-4	VFI ABS LLC 20221A 2022-1A A 2.230% 03/24/28		03/24/2024	Paydown		874,720	874,720	874,679	874,705	0	15	0	15	0	874,720	0	0	0	3,148	03/24/2028	1.A FE
924921-AA-7	Verus Securitiza20225 st 2022-5 A1 3.800% 04/25/67		03/01/2024	Paydown		360,099	360,099	352,390	356,211	0	3,888	0	3,888	0	360,099	0	0	0	1,982	04/25/2067	1.A FE
924934-AA-0	Verus Securitiza20235 st 2023-5 A1 6.476% 06/25/68		03/01/2024	Paydown		619,369	619,369	619,358	619,875	0	(506)	0	(506)	0	619,369	0	0	0	8,526	06/25/2068	1.A FE
92538U-AA-9	Verus Securitiza20223 st 2022-3 A1 4.130% 02/25/67		03/01/2024	Paydown		697,382	697,382	695,550	696,077	0	1,305	0	1,305	0	697,382	0	0	0	4,778	02/25/2067	1.A FE
92539B-AA-0	Verus Securitiza20231 st 2023-1 A1 5.850% 12/25/67		03/01/2024	Paydown		312,368	312,368	312,366	313,105	0	(736)	0	(736)	0	312,368	0	0	0	3,834	12/25/2067	1.A FE
92539D-AA-6	Verus Securitiza20232 st 2023-2 A1 6.193% 03/25/68		03/01/2024	Paydown		408,851	408,851	408,848	410,024	0	(1,173)	0	(1,173)	0	408,851	0	0	0	4,083	03/25/2068	1.A FE
92539T-AA-1	Verus Securitiza20234 st 2023-4 A1 5.811% 05/25/68		03/01/2024	Paydown		181,234	181,234	177,666	177,843	0	3,391	0	3,391	0	181,234	0	0	0	1,679	05/25/2068	1.A FE
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		01/01/2024	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	0	05/15/2047	1.A
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		03/01/2024	Paydown		4,658	4,658	3,889	3,970	0	688	0	688	0	4,658	0	0	0	43	06/25/2033	1.A FM
92937E-AG-9	WFRBS 2013-C11 B 3.714% 03/15/45		03/01/2024	Paydown		1,063,817	1,063,817	1,085,356	1,067,022	0	(3,205)	0	(3,205)	0	1,063,817	0	0	0	3,742	03/15/2045	1.A
92937U-AJ-7	WFRBS 2013-C13 D 4.285% 05/15/45		03/01/2024	Paydown		51,741	51,741	53,495	51,741	0	0	0	0	0	51,741	0	0	0	360	05/15/2045	1.A
92938V-AR-6	WFRBS 2014-C19 ASB 3.633% 03/15/47		01/01/2024	Paydown		63	63	65	63	0	0	0	0	0	63	0	0	0	0	03/15/2047	1.A
92939F-AV-1	WF-RBS COMMERCIA2014C21 GE TRU 2014-C21 ASB 3.426% 08/15/47		01/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/15/2047	1.A
939344-AR-8	WMALT 2006-4 3A6 6.602% 05/25/36		03/01/2024	Paydown		36,456	38,802	29,264	35,167	0	1,289	0	1,289	0	36,456	0	0	0	277	05/25/2036	1.A FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		03/01/2024	Paydown		3,598	4,900	4,524	4,594	0	(996)	0	(996)	0	3,598	0	0	0	45	11/25/2035	1.A FM
93935B-AH-3	WMALT 2006-5 3A6 6.768% 07/25/36		03/01/2024	Paydown		18,608	18,608	6,610	4,498	0	14,110	0	14,110	0	18,608	0	0	0	29	07/25/2036	1.A FM
93935W-AD-6	WMALT MORTGAGE 2006-9 A3 4.279% 10/25/36		03/01/2024	Paydown		27,126	27,126	14,244	8,339	0	18,787	0	18,787	0	27,126	0	0	0	70	10/25/2036	1.A FM
94946D-AB-7	WLKRG 2019-AA B 2.990% 06/15/38		03/15/2024	Paydown		258,849	258,849	258,773	258,759	0	90	0	90	0	258,849	0	0	0	1,275	06/15/2038	1.F FE
949796-AS-5	WFMBS 2020-RR1 A17 3.000% 05/25/50		03/01/2024	Paydown		14,600	14,600	14,951	15,623	0	(1,023)	0	(1,023)	0	14,600	0	0	0	73	05/25/2050	1.A
949798-AC-6	Wells Fargo Mort20212 ked Se 2021-2 A3 2.500% 06/25/51		03/01/2024	Paydown		569,704	569,704	533,291	533,756	0	35,949	0	35,949	0	569,704	0	0	0	1,967	06/25/2051	1.A
94980G-AJ-0	WFHET 2004-2 AI8 5.000% 10/25/34		03/01/2024	Paydown		380,738	380,738	378,359	378,455	0	2,283	0	2,283	0	380,738	0	0	0	2,782	10/25/2034	1.A FM
94989M-AF-6	WFCM 2015-NXS2 ASB 3.461% 07/15/58		03/01/2024	Paydown		759,337	759,337	782,106	760,306	0	(969)	0	(969)	0	759,337	0	0	0	4,472	07/15/2058	1.A
94989N-BH-9	Wells Fargo Comm2015C30 ortgag 2015-C30 XA 0.868% 09/15/58		03/01/2024	Paydown		0	0	25,634	11,930	0	(11,930)	0	(11,930)	0	0	0	0	0	1,754	09/15/2058	1.A FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
94989U-AS-0	WFMBS 2018-1 A17 3.500% 07/25/47		03/01/2024	Paydown		43,602	43,602	42,459	41,085	0	2,517	0	2,517	0	43,602	0	0	0	193	07/25/2047	1.A
95000P-AH-7	Wells Fargo Comm2016C37 ortgag 2016-C37 XA 0.778% 12/15/49		03/01/2024	Paydown		0	0	11,024	105,937	0	(105,937)	0	(105,937)	0	0	0	0	0	1,635	12/15/2049	1.A FE
95001M-AH-3	Wells Fargo Comm2017C38 ortgag 2017-C38 XA 0.925% 07/15/50		03/01/2024	Paydown		0	0	15,498	12,971	0	(12,971)	0	(12,971)	0	0	0	0	0	614	07/15/2050	1.A FE
95001T-BH-7	WFMBS 2019-1 B1 4.024% 11/25/48		03/01/2024	Paydown		35,769	35,769	36,045	35,934	0	(165)	0	(165)	0	35,769	0	0	0	253	11/25/2048	1.A
95001V-AT-7	WFCM 2019-C51 A3 3.055% 06/15/52		03/01/2024	Paydown		549,998	549,998	510,123	525,247	0	24,751	0	24,751	0	549,998	0	0	0	2,862	06/15/2052	1.A
95002F-AA-2	WFMBS 2019-4 A1 3.500% 09/25/49		03/01/2024	Paydown		19,922	19,922	20,276	21,029	0	(1,108)	0	(1,108)	0	19,922	0	0	0	108	09/25/2049	1.A
95002U-BE-0	WFCM 2020-C58 XA 1.797% 07/15/53		03/01/2024	Paydown		0	0	63,096	101,155	0	(101,155)	0	(101,155)	0	0	0	0	0	1,480	07/15/2053	1.A FE
95002X-BH-7	WFCM 2020-C57 XA 2.065% 08/15/53		03/01/2024	Paydown		0	0	3,250	0	0	(3,250)	0	(3,250)	0	0	0	0	0	57	08/15/2053	1.A FE
95003B-AA-0	WFMBS 2020-5 A1 2.500% 09/25/50		03/01/2024	Paydown		38,681	38,681	39,859	40,219	0	(1,538)	0	(1,538)	0	38,681	0	0	0	154	09/25/2050	1.A
95003H-AA-7	Wells Fargo Mort20221 ked Se 2022-1 A1 2.500% 08/25/51		03/01/2024	Paydown		170,739	170,739	167,485	167,628	0	3,112	0	3,112	0	170,739	0	0	0	724	08/25/2051	1.A
95003M-BT-4	Wells Fargo Comm2022C62 ortgag 2022-C62 XA 0.395% 04/15/55		03/01/2024	Paydown		0	0	4,236	3,563	0	(3,563)	0	(3,563)	0	0	0	0	0	120	04/15/2055	1.A FE
95003N-AB-2	Wells Fargo Mort2022INV1ked Se 2022-INV1 A2 3.000% 03/25/52		03/01/2024	Paydown		87,095	87,095	79,284	79,436	0	7,660	0	7,660	0	87,095	0	0	0	396	03/25/2052	1.A
95058X-AE-8	WEN 2018-1A A2II 3.884% 03/15/48		03/15/2024	Paydown		50,611	50,611	50,611	50,611	0	0	0	0	0	50,611	0	0	0	491	03/15/2048	2.B FE
95058X-AH-1	WEN 2019-1A A2II 4.080% 06/15/49		03/15/2024	Paydown		57,139	57,139	58,238	58,664	0	(1,525)	0	(1,525)	0	57,139	0	0	0	3	06/15/2049	2.B FE
95058X-AL-2	WEN 2021-1A A2II 2.775% 06/15/51		03/15/2024	Paydown		64,901	64,901	64,901	64,901	0	0	0	0	0	64,901	0	0	0	14	06/15/2051	2.B FE
95058X-AM-0	WEN 2022-1A A2I 4.236% 03/15/52		03/15/2024	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	397	03/15/2052	2.B FE
95058X-AP-3	WEN 2022-1A A2II 4.535% 03/15/52		03/15/2024	Paydown		(84,803)	(84,803)	(84,803)	(84,803)	0	0	0	0	0	(84,803)	0	0	0	480	03/15/2052	2.B FE
96221T-AH-0	WFRBS 2014-LC14 XA 1.109% 03/15/47		01/01/2024	Paydown		0	0	378,953	0	0	0	0	0	0	0	0	0	0	5,709	03/15/2047	1.A FE
97652U-BH-2	Winwater Mortgag20152 rust 2015-2 B4 3.943% 02/20/45		03/01/2024	Paydown		47,028	47,028	46,028	46,059	0	969	0	969	0	47,028	0	0	0	216	02/20/2045	1.B FE
98421M-AA-4	XEROX HOLDINGS CORP 5.000% 08/15/25		01/29/2024	MARKET AXESS		60,599	62,000	58,435	59,609	0	119	0	119	0	59,728	0	871	871	1,429	08/15/2025	3.C FE
98920M-AA-0	Zaxby's Funding 20211A 2021-1A A2 3.238% 07/30/51		01/30/2024	Paydown		235,533	235,533	212,216	214,633	0	20,900	0	20,900	0	235,533	0	0	0	1,907	07/30/2051	2.B FE
00908P-AA-5	AIR CANADA 2017-1AA PTT 3.300% 01/15/30	A	01/15/2024	Various		154,803	154,803	149,563	149,577	0	5,226	0	5,226	0	154,803	0	0	0	2,554	01/15/2030	1.C FE
009090-AA-9	ACACN 2015-1A PTT 3.600% 03/15/27	A	03/15/2024	Redemption 100.0000		189,257	189,257	176,482	179,728	0	9,529	0	9,529	0	189,257	0	0	0	3,407	03/15/2027	1.F FE
06367D-3U-7	BANK OF MONTREAL CHICAGO 5.810% 01/12/24	A	01/12/2024	Maturity		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	297,661	01/12/2024	1.A FE
064159-8N-9	BANK OF NOVA SCOTIA 3.625% 10/27/81	A	02/13/2024	GOLDMAN SACHS		10,075	13,000	13,000	13,000	0	0	0	0	0	13,000	0	(2,925)	(2,925)	141	10/27/2081	2.C FE
07317Q-AJ-4	BAYTEX ENERGY CORP 8.500% 04/30/30	A	01/29/2024	BARCLAYS		108,213	105,000	104,608	104,617	0	1	0	1	0	104,618	0	3,595	3,595	2,231	04/30/2030	3.C FE
15135U-AP-4	CENOVUS ENERGY INC 5.250% 06/15/37	A	01/12/2024	ROBERT W. BAIRD		268,069	282,000	301,385	297,955	0	(46)	0	(46)	0	297,910	0	(29,841)	(29,841)	1,316	06/15/2037	2.B FE
380355-AH-0	GOEASY LTD 9.250% 12/01/28	A	01/29/2024	GOLDMAN SACHS		86,412	81,000	81,000	81,000	0	0	0	0	0	81,000	0	5,412	5,412	1,311	12/01/2028	3.C FE
443628-AJ-1	HUDBAY MINERALS INC 4.500% 04/01/26	A	02/28/2024	UBS WARBURG		1,670,179	1,733,000	1,733,000	1,733,000	0	0	0	0	0	1,733,000	0	(62,821)	(62,821)	32,494	04/01/2026	4.B FE
68245X-AJ-8	BURGER KING 4.375% 01/15/28	A	02/28/2024	JEFFERIES & CO		2,002,354	2,133,000	2,133,000	2,133,000	0	0	0	0	0	2,133,000	0	(130,646)	(130,646)	27,477	01/15/2028	4.B FE
683715-AD-8	OPEN TEXT CORP 3.875% 12/01/29	A	01/29/2024	MARKET AXESS		98,914	110,000	93,170	94,149	0	179	0	179	0	94,328	0	4,586	4,586	710	12/01/2029	3.C FE
70137W-AG-3	PARKLAND CORP/CANADA 4.500% 10/01/29	A	01/29/2024	GOLDMAN SACHS		81,330	88,000	89,540	88,830	0	(23)	0	(23)	0	88,806	0	(7,477)	(7,477)	1,320	10/01/2029	3.B FE
740212-AM-7	PRECISION DRILLING CORP 6.875% 01/15/29	A	01/29/2024	BARCLAYS		68,951	70,000	72,844	71,740	0	(44)	0	(44)	0	71,696	0	(2,744)	(2,744)	2,620	01/15/2029	4.A FE
000000-00-0	MINEJESA CAPITAL BV 4.625% 08/10/30	D	02/10/2024	Redemption 100.0000		52,650	52,650	47,838	49,275	0	3,375	0	3,375	0	52,650	0	0	0	1,218	08/10/2030	2.C FE
00037L-AG-5	ABBSL 2021-2A C 7.676% 04/15/34	D	02/13/2024	MORGAN STANLEY FIXED INC		4,671,988	4,700,000	4,700,000	4,700,000	0	0	0	0	0	4,700,000	0	(28,012)	(28,012)	123,215	04/15/2034	1.F FE
00037Q-AG-4	AB BSL CLO 3 Ltd20213A 2021-3A D 8.779% 10/20/34	D	03/21/2024	BANK of AMERICA SEC		4,683,033	4,700,000	4,700,000	4,700,000	0	0	0	0	0	4,700,000	0	(16,967)	(16,967)	181,157	10/20/2034	2.C FE
00110R-AA-5	ACU PETROLEO LUXEMBOURG 7.500% 01/13/32	D	01/13/2024	Redemption 100.0000		59,596	59,596	53,947	54,102	0	5,495	0	5,495	0	59,596	0	0	0	2,235	01/13/2032	3.B FE
00973R-AM-5	AKER BP ASA 6.000% 06/13/33	D	02/28/2024	GOLDMAN SACHS		572,691	564,000	562,658	562,690	0	(22)	0	(22)	0	562,668	0	10,023	10,023	7,332	06/13/2033	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 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
013822-AC-5	ALCOA NEDERLAND HOLDING 6.125% 05/15/28	D	03/27/2024	Various		13,785,138	13,797,000	13,970,243	13,863,233	0	(6,661)	0	(6,661)	0	13,856,572	0	(71,435)	(71,435)	319,247	05/15/2028	2.C FE
01609W-AR-3	ALIBABA GROUP HOLDING-SP ADR 4.500% 11/28/34	D	02/08/2024	BARCLAYS LONDON		4,688,900	5,000,000	5,720,700	5,552,708	0	(5,187)	0	(5,187)	0	5,547,521	0	(858,621)	(858,621)	46,250	11/28/2034	1.E FE
03665Y-AA-3	ANTR 2019-2A A1A 7.336% 01/23/32	D	02/15/2024	Paydown		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	354,790	01/23/2032	1.A FE
03665Y-AE-5	ANTR 2019-2A B 8.177% 01/23/32	D	02/15/2024	Paydown		700,000	700,000	695,188	695,737	0	4,263	0	4,263	0	700,000	0	0	0	18,458	01/23/2032	1.C FE
04002R-AG-5	AREIT 2020-CRE4 C 8.549% 04/15/37	D	03/15/2024	Paydown		52,557	52,557	51,177	51,777	0	780	0	780	0	52,557	0	0	0	797	04/15/2037	1.E FE
04009G-AG-2	ARES 2019-53A C 8.230% 04/24/31	D	02/13/2024	J P MORGAN SEC		4,705,170	4,700,000	4,705,875	4,204,519	0	9,021	0	9,021	0	4,213,540	0	491,630	491,630	123,452	04/24/2031	1.F FE
05492Q-AA-4	BDS 2020-FL5 A 6.591% 02/16/37	D	02/16/2024	Paydown		3,406,339	3,406,339	3,387,749	3,386,809	0	19,529	0	19,529	0	3,406,339	0	0	0	23,655	02/16/2037	1.A FE
05492Q-AE-6	BDS 2020-FL5 B 7.241% 02/16/37	D	02/16/2024	Paydown		35,711	35,711	35,711	35,711	0	0	0	0	0	35,711	0	0	0	461	02/16/2037	1.A FE
05493N-AA-0	BDS Ltd 2021FL9 2021-FL9 A 6.510% 11/16/38	D	02/16/2024	Paydown		990,117	990,117	990,117	990,117	0	0	0	0	0	990,117	0	0	0	11,496	11/16/2038	1.A FE
05581K-AB-7	BNP PARIBAS 3.800% 01/10/24	D	01/10/2024	Maturity		8,000,000	8,000,000	7,907,760	7,995,314	0	4,686	0	4,686	0	8,000,000	0	0	0	152,000	01/10/2024	1.G FE
05875J-AN-9	BALLY 2019-1A BR 7.476% 07/15/32	D	02/13/2024	BANK of AMERICA SEC		7,369,011	7,392,000	7,392,000	7,392,000	0	0	0	0	0	7,392,000	0	(22,989)	(22,989)	188,778	07/15/2032	1.F FE
06759M-AL-5	Babson CLO Ltd 20161A 2016-1A CR 7.677% 07/23/30	D	02/13/2024	BMO CAPITAL MARKETS CORP		4,807,200	4,800,000	4,761,120	4,763,279	0	337	0	337	0	4,763,617	0	43,583	43,583	118,899	07/23/2030	1.E FE
08182R-AE-3	BSP 2019-19A C 8.176% 01/15/33	D	02/13/2024	MORGAN STANLEY FIXED INC		1,402,156	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	2,156	2,156	39,074	01/15/2033	1.F FE
09629V-AC-7	BLUEM 2018-2A A 6.679% 08/15/31	D	02/15/2024	Paydown		2,327,091	2,327,091	2,327,091	2,327,091	0	0	0	0	0	2,327,091	0	0	0	40,150	08/15/2031	1.A FE
09659W-2D-5	BNP PARIBAS 3.375% 01/09/25	D	03/25/2024	J P MORGAN SEC		14,748,900	15,000,000	14,973,150	14,995,582	0	565	0	565	0	14,996,146	0	(247,246)	(247,246)	362,813	01/09/2025	1.G FE
12549A-AV-2	CIFC 2013-1A A1R2 6.590% 07/16/30	D	01/16/2024	Paydown		955,703	955,703	955,703	955,703	0	0	0	0	0	955,703	0	0	0	16,328	07/16/2030	1.A FE
12807C-AA-1	CAI 2020-1A A 2.220% 09/25/45	D	03/25/2024	Paydown		212,500	212,500	212,452	212,337	0	163	0	163	0	212,500	0	0	0	786	09/25/2045	1.F FE
13805A-AA-5	CANPACK CANPAK 3 3/8 3.125% 11/01/25	D	01/29/2024	DEUTSCHE BANK		190,520	200,000	173,750	182,580	0	734	0	734	0	183,314	0	7,206	7,206	1,545	11/01/2025	3.C FE
13877E-AG-7	CANYC 2021-1A C 7.526% 04/15/34	D	02/13/2024	DEUTSCHE BANK		994,100	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(5,900)	(5,900)	25,708	04/15/2034	1.F FE
17186H-AG-7	CIMPRESS NV 7.000% 06/15/26	D	01/29/2024	JANE STREET EXECUTION SERVICES		148,352	150,000	154,017	151,359	0	(251)	0	(251)	0	151,108	0	(2,756)	(2,756)	1,313	06/15/2026	5.A FE
22546Q-AP-2	CREDIT SUISS NEW YORK 3.625% 09/09/24	D	03/25/2024	Various		12,231,564	12,350,000	12,360,461	12,348,911	0	310	0	310	0	12,349,222	0	(117,658)	(117,658)	246,228	09/09/2024	1.E FE
26252E-AG-4	DRSLF 2018-70A C 7.728% 01/16/32	D	02/13/2024	WELLS FARGO		4,683,456	4,700,000	4,587,200	4,628,889	0	1,659	0	1,659	0	4,630,548	0	52,908	52,908	124,011	01/16/2032	1.F FE
315413-A*-5	Ferrocarril PP 5.499% 09/15/37	D	03/15/2024	Redemption 100.0000		272,500	272,500	272,500	272,500	0	0	0	0	0	272,500	0	0	0	3,788	09/15/2037	2.C
38174Y-AA-3	GOCAP 2015-24A AR 7.178% 11/05/29	D	02/05/2024	Paydown		551,920	551,920	551,920	551,920	0	0	0	0	0	551,920	0	0	0	10,121	11/05/2029	1.A FE
38177G-AC-5	GCTLF 2020-1A B 8.295% 10/20/29	D	02/20/2024	Paydown		20,000,000	20,000,000	20,080,000	20,021,551	0	(21,551)	0	(21,551)	0	20,000,000	0	0	0	574,295	10/20/2029	1.A FE
404280-AP-4	HSBC HOLDINGS PLC-SPONS 4.250% 03/14/24	D	03/14/2024	Maturity		6,200,000	6,200,000	6,145,378	6,175,154	0	24,846	0	24,846	0	6,200,000	0	0	0	131,750	03/14/2024	2.A FE
40441L-AA-4	HGI CRE CLO Ltd 2021FL1 2021-FL1 A 6.491% 06/16/36	D	03/16/2024	Paydown		1,933,677	1,933,677	1,889,565	1,888,553	0	45,125	0	45,125	0	1,933,677	0	0	0	23,368	06/16/2036	1.A FE
42704R-AA-9	HERA 2021-FL1 A 6.491% 02/18/38	D	03/16/2024	Paydown		3,614	3,614	3,614	3,614	0	0	0	0	0	3,614	0	0	0	51	02/18/2038	1.A FE
43133J-AA-6	HITR 2019-2A A1 7.345% 05/22/39	D	02/22/2024	Paydown		210,191	210,191	209,403	209,997	0	194	0	194	0	210,191	0	0	0	3,971	05/22/2039	1.C FE
43133Y-AA-3	Hildene CLO 4A 4A A1A 7.775% 07/23/42	D	01/23/2024	Paydown		745,856	745,856	745,856	745,856	0	0	0	0	0	745,856	0	0	0	14,985	07/23/2042	1.A FE
55292W-AA-8	MC BRAZIL DWNSTRM 7.250% 06/30/31	D	01/01/2024	Redemption 100.0000		5,363	5,363	5,409	5,401	0	(38)	0	(38)	0	5,363	0	0	0	196	06/30/2031	4.A FE
55300R-AA-9	MGMCHI 5.375% 05/15/24	D	01/29/2024	NOMURA SECURITIES INTERNATIONA		199,160	200,000	197,500	199,029	0	190	0	190	0	199,219	0	(59)	(59)	2,240	05/15/2024	4.A FE
55819Y-AE-0	Madison Park Fun201726A 2017-26A CR 7.631% 07/29/30	D	02/13/2024	BROWNSTONE INV GROUP,LLC		5,505,830	5,500,000	5,453,250	5,456,313	0	136	0	136	0	5,456,450	0	49,380	49,380	126,893	07/29/2030	1.F FE
55820Y-AD-9	MDPK 2018-27A B 7.345% 04/20/30	D	02/13/2024	DEUTSCHE BANK		870,013	875,000	842,625	855,404	0	364	0	364	0	855,768	0	14,244	14,244	21,389	04/20/2030	1.F FE
67402R-AG-8	Oaktree CLO Ltd 20222A 2022-2A C 8.814% 07/15/33	D	01/15/2024	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	22,729	07/15/2033	1.F FE
69290L-AG-2	PFP 2021-7 C 7.091% 04/14/38	D	03/14/2024	Paydown		2,126,815	2,126,815	2,126,815	2,126,815	0	0	0	0	0	2,126,815	0	0	0	34,186	04/14/2038	1.C FE
693675-AA-8	CGMS 2020-3 A1 3.000% 11/25/50	C	03/01/2024	Paydown		43,168	43,168	44,281	45,600	0	(2,432)	0	(2,432)	0	43,168	0	0	0	216	11/25/2050	1.A
70018A-AQ-3	Park Avenue Inst20192A I Advi 2019-2A CR 9.076% 10/15/34	D	03/21/2024	DEUTSCHE BANK		5,055,743	5,170,000	5,170,000	5,170,000	0	0	0	0	0	5,170,000	0	(114,257)	(114,257)	210,896	10/15/2034	2.C FE
75405U-AA-4	RAS LAFFAN LNG III 5.838% 09/30/27	D	03/12/2024	J P MORGAN SEC		3,491,570	3,457,000	3,457,000	3,457,000	0	0	0	0	0	3,457,000	0	34,570	34,570	91,940	09/30/2027	1.D FE
77341D-AA-5	ROCKT 2017-3A A 6.769% 10/20/30	D	01/20/2024	Paydown		2,871,094	2,871,094	2,870,330	2,870,785	0	309	0	309	0	2,871,094	0	0	0	51,483	10/20/2030	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
780153-BK-7	ROYAL CARIBBEAN CRUISES 5.375% 07/15/27	D	01/29/2024	DEUTSCHE BANK		125,953	128,000	128,000	128,000	0	0	0	0	0	128,000	0	(2,047)	(2,047)	3,727	07/15/2027	4.A FE
78485K-AC-9	Starwood Commerc2022FL3 gage T 2022-FL3 XA 0.000% 11/15/38	D	03/21/2024	WELLS FARGO		15,000	0	1,564,453	163,398	0	(163,398)	0	(163,398)	0	0	0	15,000	15,000	225,000	11/15/2038	1.A FE
78486B-AA-2	Starwood Commerc2021FL2 gage T 2021-FL2 A 6.641% 04/18/38	D	03/16/2024	Paydown		1,536,518	1,536,518	1,536,518	1,536,518	0	0	0	0	0	1,536,518	0	0	0	16,356	04/18/2038	1.A FE
82481L-AD-1	SHIRE ACQ INV IRELAND DA 3.200% 09/23/26	D	03/19/2024	BNP SECURITIES		4,774,100	5,000,000	4,994,050	4,998,026	0	293	0	293	0	4,998,320	0	(224,220)	(224,220)	79,111	09/23/2026	2.A FE
86565F-YF-3	SUMITOMO MITSUI BANK NY 5.820% 01/18/24	D	01/18/2024	Maturity		14,700,000	14,700,000	14,700,000	14,700,000	0	0	0	0	0	14,700,000	0	0	0	73,863	01/18/2024	1.A FE
870674-AA-6	SWEIHAN PV POWER CO PJSC 3.625% 01/31/49	D	01/31/2024	Redemption 100.0000		203,400	203,400	203,400	203,400	0	0	0	0	0	203,400	0	0	0	3,687	01/31/2049	2.A FE
87244C-AJ-5	CHMML 2016-1A AR 7.110% 10/20/30	D	01/20/2024	Paydown		1,199,563	1,199,563	1,199,563	1,199,563	0	0	0	0	0	1,199,563	0	0	0	22,575	10/20/2030	1.A FE
87276W-AA-1	TRTX 2021-FL4 A 6.640% 03/15/38	D	02/15/2024	Paydown		840,334	840,334	840,334	840,334	0	0	0	0	0	840,334	0	0	0	5,454	03/15/2038	1.A FE
88432D-BC-7	WINDR 2014-3A A1A2 6.729% 10/22/31	D	01/22/2024	Paydown		606,565	606,565	606,565	606,565	0	0	0	0	0	606,565	0	0	0	10,462	10/22/2031	1.A FE
88433B-AQ-0	WINDR 2016-2A A1R 6.758% 11/01/31	D	02/01/2024	Paydown		354,551	354,551	354,551	354,551	0	0	0	0	0	354,551	0	0	0	6,187	11/01/2031	1.A FE
92537V-AA-8	TK ELEVATOR HOLDCO GMBH 7.625% 07/15/28	D	02/06/2024	BTIG LLC		486,221	493,000	453,560	458,760	0	608	0	608	0	459,369	0	26,853	26,853	21,197	07/15/2028	5.A FE
92557U-AW-7	VIBR 2015-3A A1RR 6.821% 10/20/31	D	01/20/2024	Paydown		896,314	896,314	896,314	896,314	0	0	0	0	0	896,314	0	0	0	16,213	10/20/2031	1.A FE
92916X-AJ-6	VOYA 2013-3A A1RR 6.709% 10/18/31	D	01/09/2024	SANTANDER		5,836,854	5,829,858	5,810,095	5,821,411	0	68	0	68	0	5,821,480	0	15,374	15,374	93,688	10/18/2031	1.A FE
98313R-AC-0	WYNN MACAU LTD 4.875% 10/01/24	D	01/29/2024	BANK of AMERICA SEC		198,000	200,000	188,500	196,397	0	378	0	378	0	196,775	0	1,225	1,225	3,223	10/01/2024	4.A FE
98625D-AA-8	YCLO 2019-2A A1 6.949% 01/22/33	D	03/15/2024	Paydown		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	700,890	01/22/2033	1.A FE
98625D-AL-4	YCLO 2019-2A B2 3.734% 01/22/33	D	03/15/2024	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	148,323	01/22/2033	1.C FE
N4445#-AR-7	IMTECH CAPITAL PP 7.250% 07/15/24	D	01/11/2024	PRIVATE PLACEMENT		31,354	426,750	0	0	0	0	0	0	0	0	0	31,354	31,354	0	07/15/2024	6. *
N4445#-AV-8	IMTECH CAPITAL PP 7.250% 07/15/24	D	01/11/2024	PRIVATE PLACEMENT		4,768	64,891	0	0	0	0	0	0	0	0	0	4,768	4,768	0	07/15/2024	6. *
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						727,928,986	734,881,770	734,669,929	695,681,667	90,351	1,795,066	0	1,885,417	0	731,473,226	0	(3,588,041)	(3,588,041)	12,191,020	XXX	XXX
281020-AT-4	EDISON INTERNATIONAL 5.000% 03/15/50		01/29/2024	MORGAN STANLEY FIXED INC		129,808	137,000	129,643	129,845	0	13	0	13	0	129,859	0	(51)	(51)	2,588	03/15/2050	3.A FE
302570-AX-4	NEXTERA ENERGY 7.716% 06/15/67		02/08/2024	Various		422,710	447,000	383,303	383,425	0	(1)	0	(1)	0	383,424	0	39,286	39,286	4,671	06/15/2067	2.B FE
69352P-AC-7	PPL CAPITAL FUNDING 8.225% 03/30/67		03/25/2024	Various		339,870	345,000	335,081	335,134	0	(2)	0	(2)	0	335,131	0	4,739	4,739	13,409	03/30/2067	2.B FE
726503-AE-5	PLAINS ALL AMER PIPELINE LP 9.679% Perpet.		01/29/2024	SUMRIDGE PARTNERS		131,404	133,000	124,355	124,355	0	0	0	0	0	124,355	0	7,049	7,049	2,774	01/01/9999	3.A FE
857477-CH-4	STATE STREET CORP 6.700% 06/15/72		02/21/2024	J P MORGAN SEC		641,585	644,000	644,000	0	0	0	0	0	0	644,000	0	(2,415)	(2,415)	2,757	06/15/2072	2.A FE
976657-AH-9	WISCONSIN ENERGY CORP 7.681% 05/15/67		03/22/2024	SEAPORT GROUP LLC		275,176	284,000	237,233	238,687	0	25	0	25	0	238,712	0	36,465	36,465	7,253	05/15/2067	2.B FE
151290-CA-9	CEMEX SAB-SPONS ADR 5.125% 10/24/28	D	02/08/2024	JEFFERIES & CO		617,925	642,000	556,935	566,547	0	1,507	0	1,507	0	568,054	0	49,871	49,871	14,075	10/24/2028	4.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						2,558,478	2,632,000	2,410,550	1,777,993	0	1,542	0	1,542	0	2,423,535	0	134,944	134,944	47,527	XXX	XXX
95765P-A*-0	WESTERN & SOUTHERN LIFE WSLIC PROMISSORY NOTE RV 01/06/33		03/29/2024	Redemption 100.0000		60,000,000	60,000,000	60,000,000	46,480,687	0	0	0	0	0	60,000,000	0	0	0	782,404	01/06/2033	1.D
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						60,000,000	60,000,000	60,000,000	46,480,687	0	0	0	0	0	60,000,000	0	0	0	782,404	XXX	XXX
023007-PC-T	American Combustion Industries Term Loan 08/31/27		03/29/2024	Redemption 100.0000		50,287	50,287	50,287	50,287	0	0	0	0	0	50,287	0	0	0	1,050	08/31/2027	5.B GI
024002-PC-R	LockMasters Security Revolver 09/01/27		02/07/2024	Redemption 100.0000		236,294	236,294	236,294	0	0	0	0	0	0	236,294	0	0	0	1,041	09/01/2027	5.B GI
023006-PC-T	Case Snow Management LLC Term Loan 12/15/27		03/29/2024	Redemption 100.0000		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	1,092	12/15/2027	5.B GI
024004-PC-T	Shift Paradigm Term Loan 09/08/28		03/29/2024	Redemption 100.0000		26,667	26,667	26,667	0	0	0	0	0	0	26,667	0	0	0	0	09/08/2028	5.B GI
023005-PC-T	Decks & Docks Lumber Co Inc Term Loan 10/04/28		03/29/2024	Redemption 100.0000		27,632	27,632	27,632	27,632	0	0	0	0	0	27,632	0	0	0	0	10/04/2028	5.B GI
023005-PC-R	Decks & Docks Lumber Co Inc Revolver 10/04/28		03/25/2024	Redemption 100.0000		631,579	631,579	631,579	394,737	0	0	0	0	0	631,579	0	0	0	0	10/04/2028	5.B GI
00130M-AJ-3	ARDENT HEALTH PARTNERS TL B 1L 08/24/28		03/29/2024	Redemption 100.0000		3,335	3,335	3,318	3,323	0	12	0	12	0	3,335	0	0	0	38	08/24/2028	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00132U-AG-9	CULLIGAN WATER TECHNOLOGIES TL B 1L 07/31/28		03/29/2024	Redemption 100.0000		10,313	10,313	10,030	9,941	0	372	0	372	0	10,313	0	0	0	191	07/31/2028	4.C FE
00169Q-AF-6	AIR MEDICAL GROUP HOLDINGS INC TL B 1L 10/02/25		03/29/2024	Redemption 100.0000		9,787	9,787	9,787	9,787	0	0	0	0	0	9,787	0	0	0	362	10/02/2025	5.B FE
00213N-AM-4	APX GROUP INC 07/10/28		03/29/2024	Redemption 100.0000		5,002	5,002	4,956	4,968	0	35	0	35	0	5,002	0	0	0	114	07/10/2028	3.B FE
00218J-AC-0	ASGN INCORPORATED TL B 1L 08/30/30		02/06/2024	WELLS FARGO BK		599,996	598,500	597,004	596,990	0	(39)	0	(39)	0	596,951	0	3,045	3,045	5,307	08/30/2030	3.A FE
00218J-AC-0	ASGN INCORPORATED TL B 1L 08/30/30		01/01/2024	Redemption 100.0000		1,500	1,500	1,496	1,496	0	4	0	4	0	1,500	0	0	0	0	08/30/2030	3.A FE
00687M-AC-5	ADIENT US LLC TL B 1L 04/10/28		01/31/2024	Tax Free Exchange		869,958	872,980	869,657	869,983	0	(25)	0	(25)	0	869,958	0	0	0	9,161	04/10/2028	3.C FE
00847Y-AE-2	AGILITI HEALTH INC TL B 1L 05/01/30		03/29/2024	Redemption 100.0000		4,555	4,555	4,589	4,585	0	(29)	0	(29)	0	4,555	0	0	0	141	05/01/2030	4.A FE
01021A-AB-6	AL NGPL HOLDINGS LLC TL B 1L 04/17/28		01/08/2024	Redemption 100.0000		20,121	20,121	19,768	0	0	353	0	353	0	20,121	0	0	0	166	04/17/2028	4.A Z
01021A-AC-4	AL NGPL TL B 1L 04/13/28		01/01/2024	Tax Free Exchange		973,960	991,353	972,825	973,866	0	94	0	94	0	973,960	0	0	0	0	04/13/2028	4.A FE
01771J-AG-8	ALLEN MEDIA LLC TL B 1L 08/23/28		03/28/2024	Redemption 100.0000		12,629	12,629	12,175	12,267	0	361	0	361	0	12,629	0	0	0	174	08/23/2028	4.A FE
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS TL B 1L 10/08/27		03/29/2024	Redemption 100.0000		59,718	59,718	59,270	59,418	0	300	0	300	0	59,718	0	0	0	1,059	10/08/2027	4.B FE
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC TI B 1L 05/12/28		03/28/2024	Redemption 100.0000		7,500	7,500	7,454	7,465	0	35	0	35	0	7,500	0	0	0	172	05/12/2028	4.C FE
02090C-AE-0	BROOKS AUTOMATION INC TL 1L 02/01/29		03/29/2024	Redemption 100.0000		7,051	7,051	7,005	7,009	0	41	0	41	0	7,051	0	0	0	117	02/01/2029	4.B FE
02474R-AH-6	ABC SUPPLY CO INC TL B 1L 01/15/27		01/31/2024	Tax Free Exchange		709,460	708,260	709,762	709,565	0	(105)	0	(105)	0	709,460	0	0	0	5,726	01/15/2027	3.B FE
03834X-AM-5	UNITED PACIFIC TL B 1L 11/16/26		03/28/2024	Redemption 100.0000		14,821	14,821	14,821	14,821	0	0	0	0	0	14,821	0	0	0	229	11/16/2026	4.B FE
03852J-AT-8	ARAMARK SERVICES INC TL B6 1L 06/22/30		03/28/2024	Redemption 100.0000		1,536	1,536	1,536	1,535	0	1	0	1	0	1,536	0	0	0	40	06/22/2030	3.B FE
03952H-AD-6	ANCESTRY.COM INC TL 1L 12/06/27		03/28/2024	Redemption 100.0000		3,276	3,276	3,140	3,165	0	110	0	110	0	3,276	0	0	0	71	12/06/2027	4.B FE
04649V-AY-6	ASURION LLC TI B9 1L 07/31/27		01/01/2024	Redemption 100.0000		2,506	2,506	2,466	2,478	0	28	0	28	0	2,506	0	0	0	0	07/31/2027	4.A FE
04686R-AB-9	ATHENAHEALTH INC TL 1L 02/15/29		03/28/2024	Redemption 100.0000		2,057	2,057	2,047	2,050	0	8	0	8	0	2,057	0	0	0	22	02/15/2029	4.B FE
04888*-AA-7	Atlantic Sthrn Pavg & Sealcoat Term Loan 09/10/26		03/29/2024	Redemption 100.0000		91,014	91,014	91,014	91,014	0	0	0	0	0	91,014	0	0	0	2,986	09/10/2026	4.C
05350N-AL-8	AVANTOR FUNDING INC TL B5 1L 08/01/29		03/28/2024	Redemption 100.0000		9,833	9,833	9,821	9,825	0	8	0	8	0	9,833	0	0	0	140	08/01/2029	3.A FE
05377J-AR-3	AVIS BUDGET CAR RENTAL TL B 1L 08/06/27		03/28/2024	Redemption 100.0000		7,673	7,673	7,537	7,572	0	100	0	100	0	7,673	0	0	0	69	08/06/2027	3.A FE
05549P-AD-3	BCP RENAISSANCE PARENT TL B 1L 10/31/28		03/28/2024	Redemption 100.0000		7,895	7,895	7,858	7,857	0	37	0	37	0	7,895	0	0	0	177	10/31/2028	4.B FE
05989U-AC-1	BANGL LLC 1L B 1L 02/01/29		03/28/2024	Redemption 100.0000		6,000	6,000	5,880	5,885	0	115	0	115	0	6,000	0	0	0	219	02/01/2029	3.C FE
08579J-BH-4	BERRY GLOBAL INC TL 1L 07/02/29		03/29/2024	Redemption 100.0000		2,500	2,500	2,494	2,493	0	7	0	7	0	2,500	0	0	0	55	07/02/2029	2.C FE
08579J-BH-4	BERRY GLOBAL INC TL 1L 07/02/29		01/01/2024	Redemption 100.0000		2,500	2,500	2,494	2,493	0	7	0	7	0	2,500	0	0	0	9	07/02/2029	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
09238F-AK-7	BHN MERGER SUB INC TI 1L 06/16/25		03/12/2024	Redemption 100.0000		947,500	947,500	952,901	948,675	0	(1,175)	0	(1,175)	0	947,500	0	0	0	22,001	06/16/2025	4.B FE
09353T-AJ-9	BLERIOT US BIDCO INC TL B 1L 10/31/28		03/28/2024	Redemption 100.0000		3,741	3,741	3,728	3,728	0	13	0	13	0	3,741	0	0	0	45	10/31/2028	4.B FE
09364L-AQ-7	BLOCK COMMUNICATIONS INC TL B 1L 02/28/27		03/29/2024	Redemption 100.0000		5,025	5,025	4,933	4,935	0	90	0	90	0	5,025	0	0	0	50	02/28/2027	3.A FE
09776M-AS-3	BOMBARDIER RECREATIONAL TL B3 1L 12/13/29		01/31/2024	Redemption 100.0000		1,750	1,750	1,750	1,749	0	1	0	1	0	1,750	0	0	0	24	12/13/2029	3.B FE
11565H-AD-8	BROWN GROUP HOLDING LLC TL B2 1L 07/03/29		01/01/2024	Redemption 100.0000		3,346	3,346	3,294	3,298	0	48	0	48	0	3,346	0	0	0	59	07/03/2029	4.B FE
11823L-AK-1	BUCKEYE PARTNERS TL 1L 11/02/26		01/01/2024	Redemption 100.0000		5,039	5,039	5,018	5,020	0	19	0	19	0	5,039	0	0	0	15	11/02/2026	3.A FE
11823L-AK-1	BUCKEYE PARTNERS TL 1L 11/02/26		02/06/2024	Tax Free Exchange		(4,495)	(5,039)	(5,018)	(5,020)	0	525	0	525	0	(4,495)	0	0	0	8,735	11/02/2026	3.A FE
11823L-AL-9	BUCKEYE PARTNERS TL B2 1L 11/18/30		01/01/2024	Tax Free Exchange		1,955,291	1,960,091	1,955,291	1,953,533	0	1,758	0	1,758	0	1,955,291	0	0	0	0	11/18/2030	3.A FE
11823L-AL-9	BUCKEYE PARTNERS TL B2 1L 11/18/30		03/28/2024	Redemption 100.0000		1,692	1,692	1,692	0	0	0	0	0	0	1,692	0	0	0	38	11/18/2030	3.A FE
12541H-AT-0	CHG HEALTHCARE SERVICES INC TL 1L 09/29/28		03/28/2024	Redemption 100.0000		10,000	10,000	10,018	10,013	0	(13)	0	(13)	0	10,000	0	0	0	109	09/29/2028	4.B FE
12546F-AF-9	CHG PPC PARENT LLC TL 1L 12/08/28		03/28/2024	Redemption 100.0000		5,078	5,078	4,981	4,995	0	83	0	83	0	5,078	0	0	0	54	12/08/2028	4.B FE
12568Y-AD-6	CHARLOTTE BUYER INC TL B 1L 02/11/28		03/28/2024	Redemption 100.0000		7,000	7,000	6,660	6,726	0	274	0	274	0	7,000	0	0	0	126	02/11/2028	4.B FE
12656A-AC-3	CNT HOLDINGS I CORP TL B 1L 11/08/27		03/29/2024	Redemption 100.0000		7,500	7,500	7,479	7,487	0	13	0	13	0	7,500	0	0	0	258	11/08/2027	4.B FE
12768E-AG-1	CAESARS ENTERTAIN INC TL B 1L 03/01/30		03/28/2024	Redemption 100.0000		750	750	743	743	0	7	0	7	0	750	0	0	0	16	03/01/2030	4.A FE
13134M-BS-1	CALPINE CORP TL B10 1L 08/12/26		01/01/2024	Redemption 100.0000		2,784	2,784	2,784	2,784	0	0	0	0	0	2,784	0	0	0	0	08/12/2026	3.A FE
13134M-BS-1	CALPINE CORP TL B10 1L 08/12/26		01/31/2024	Tax Free Exchange		1,066,250	1,066,250	1,066,250	1,066,250	0	0	0	0	0	1,066,250	0	0	0	7,302	08/12/2026	3.A FE
13763H-AB-8	CANISTER INTERNATIONAL TL 1L 12/21/26		03/22/2024	Redemption 100.0000		484,925	484,925	482,500	483,493	0	1,432	0	1,432	0	484,925	0	0	0	11,500	12/21/2026	4.B FE
14445B-AB-5	PS HOLDCO LLC TL B 1L 09/29/28		03/28/2024	Redemption 100.0000		2,545	2,545	2,506	2,508	0	37	0	37	0	2,545	0	0	0	62	09/29/2028	4.B FE
14880B-AH-4	CATALENT PHARMA SOLUTION TI B3 1L 09/27/28		01/01/2024	Redemption 100.0000		2,564	2,564	2,507	2,507	0	57	0	57	0	2,564	0	0	0	4	09/27/2028	3.B FE
14880B-AH-4	CATALENT PHARMA SOLUTION TI B3 1L 09/27/28		03/28/2024	Redemption 100.0000		2,564	2,564	2,507	2,507	0	57	0	57	0	2,564	0	0	0	52	09/27/2028	3.C FE
17026Y-AH-2	CHOBANI LLC TL B 1L 10/20/27		03/28/2024	Redemption 100.0000		10,076	10,076	9,738	9,815	0	261	0	261	0	10,076	0	0	0	113	10/20/2027	4.C FE
17026Y-AJ-8	CHOBANI LLC TL B 1L 10/25/27		03/29/2024	Redemption 100.0000		1,000	1,000	995	995	0	5	0	5	0	1,000	0	0	0	23	10/25/2027	4.C FE
17178H-AM-4	CIENA CORP TL B 1L 10/24/30		02/22/2024	Various		349,478	349,125	348,252	348,253	0	94	0	94	0	348,348	0	1,131	1,131	6,095	10/24/2030	3.A FE
17178H-AM-4	CIENA CORP TL B 1L 10/24/30		01/31/2024	Redemption 100.0000		875	875	873	873	0	2	0	2	0	875	0	0	0	8	10/24/2030	3.A FE
172442-AT-2	CINEMARK USA INC TL B 1L 05/18/30		03/29/2024	Redemption 100.0000		4,884	4,884	4,811	4,814	0	71	0	71	0	4,884	0	0	0	26	05/18/2030	3.B FE
20902C-AW-0	CONSOLIDATED CONTAINER CO TL 1L 02/03/28		03/29/2024	Redemption 100.0000		5,051	5,051	4,861	4,902	0	149	0	149	0	5,051	0	0	0	52	02/03/2028	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
22526W-AQ-1	CREATIVE ARTISTS AGENCY LLC TL B 1L 11/16/28		03/28/2024	Redemption 100.0000		7,515	7,515	7,482	7,482	0	32	0	32	0	7,515	0	0	0	83	11/16/2028	4.B FE
22860E-AE-2	CROWN SUBSEA COMMUNICATI TL 1L 04/27/27		01/30/2024	Redemption 100.0000		6,728,823	6,728,823	6,707,137	6,712,740	0	16,083	0	16,083	0	6,728,823	0	0	0	117,047	04/27/2027	4.A FE
22860E-AG-7	CROWN SUBSEA COMMUNICATI TL 1L 04/27/27		01/30/2024	Redemption 100.0000		658,333	658,333	645,167	646,952	0	11,381	0	11,381	0	658,333	0	0	0	11,674	04/27/2027	4.A FE
23338D-AQ-9	DXP Enterprises TL B 1L 10/06/30		03/29/2024	Redemption 100.0000		9,812	9,812	9,664	9,663	0	148	0	148	0	9,812	0	0	0	468	10/06/2030	4.B FE
23918V-BA-1	DAVITA HEALTHCARE PARTNERS INC TK A1-DD 1L 04/28/28		01/01/2024	Redemption 100.0000		6,250	6,250	6,144	6,144	0	106	0	106	0	6,250	0	0	0	0	04/28/2028	2.C FE
23918V-BA-1	DAVITA HEALTHCARE PARTNERS INC TK A1-DD 1L 04/28/28		03/29/2024	Redemption 100.0000		6,126	6,126	6,022	6,022	0	104	0	104	0	6,126	0	0	0	111	04/28/2028	3.A FE
23923H-AB-4	DAWN ACQUISITION LLC TL B 1L 12/31/25		01/12/2024	Redemption 100.0000		1,904,035	1,904,035	1,890,548	1,899,118	0	4,917	0	4,917	0	1,904,035	0	0	0	6,909	12/31/2025	5.A FE
24521T-AJ-5	DEL MONTE FOODS (Blue Merger) TL B 1L 05/16/29		03/28/2024	Redemption 100.0000		7,021	7,021	6,839	6,862	0	160	0	160	0	7,021	0	0	0	151	05/16/2029	4.C FE
24982L-AB-1	DERMATOLOGY INTERMEDIATE TL 1L 04/02/29		03/28/2024	Redemption 100.0000		4,607	4,607	4,535	4,547	0	60	0	60	0	4,607	0	0	0	127	04/02/2029	4.B FE
25277B-AG-3	DIAMOND SPORTS GROUP LLC TL B 1L 08/24/26		01/17/2024	JPM FUNDS RECAP		111,428	1,937,875	94,471	81,158	13,313	0	0	13,313	0	94,471	0	16,956	16,956	0	08/24/2026	6. FE
25460H-AB-8	DIRECTV FINANCING LLC TL 1L 08/02/27		01/25/2024	Redemption 100.0000		862,909	862,909	858,041	859,340	0	3,569	0	3,569	0	862,909	0	0	0	13,308	08/02/2027	3.B FE
26483N-AV-2	DUN & BRADSTREET CORP TL B 1L 01/18/29		03/29/2024	Redemption 100.0000		2,500	2,500	2,500	0	0	0	0	0	0	2,500	0	0	0	27	01/18/2029	4.A FE
26872N-AC-3	EMERALD DEBT MERGER TL B 1L 05/31/30		02/06/2024	Redemption 100.0000		277,317	277,317	274,608	274,645	0	2,671	0	2,671	0	277,317	0	0	0	3,970	05/31/2030	3.C FE
26928B-AL-3	EW SCRIPPS CO TL B1 1L 05/01/26		03/06/2024	WELLS FARGO BK		473,974	476,356	476,356	476,356	0	0	0	0	0	476,356	0	(2,382)	(2,382)	7,958	05/01/2026	3.B FE
26928B-AL-3	EW SCRIPPS CO TL B1 1L 05/01/26		01/01/2024	Redemption 100.0000		1,244	1,244	1,244	1,244	0	0	0	0	0	1,244	0	0	0	0	05/01/2026	3.B FE
29102T-AB-8	Emerald Azeala Topco TL B 1L 07/24/26		03/29/2024	Redemption 100.0000		5,000	5,000	4,992	4,995	0	5	0	5	0	5,000	0	0	0	57	07/24/2026	4.C FE
29452@-AA-8	Equine Network Term Loan 05/22/28		03/29/2024	Redemption 100.0000		27,829	27,829	27,829	27,829	0	0	0	0	0	27,829	0	0	0	867	05/22/2028	4.C
29452@-AC-4	Equine Network Deferred Draw Term Loan 05/22/28		03/29/2024	Redemption 100.0000		1,538	1,538	1,538	1,538	0	0	0	0	0	1,538	0	0	0	48	05/22/2028	4.C
30034U-AC-4	EVERI PAYMENTS INC TL 1L 08/03/28		03/29/2024	Redemption 100.0000		4,688	4,688	4,676	4,679	0	9	0	9	0	4,688	0	0	0	46	08/03/2028	3.A FE
31575A-AB-3	GIP II BLUE HOLDING INC TL B 1L 09/29/28		03/20/2024	Redemption 100.0000		100,037	100,037	100,025	100,003	0	34	0	34	0	100,037	0	0	0	1,337	09/29/2028	3.C FE
34965P-AD-8	FORTREA INC TL B 1L 07/01/30		01/01/2024	Redemption 100.0000		2,750	2,750	2,738	2,738	0	12	0	12	0	2,750	0	0	0	0	07/01/2030	3.B FE
34965P-AD-8	FORTREA INC TL B 1L 07/01/30		03/28/2024	Redemption 100.0000		2,750	2,750	2,738	2,738	0	12	0	12	0	2,750	0	0	0	62	07/01/2030	3.C FE
35906E-AQ-3	FRONTIER COMMUNICATIONS TL B 1L 05/01/28		03/28/2024	Redemption 100.0000		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	72	05/01/2028	4.B FE
389376-AZ-7	GRAY TELEVISION INC TL D 1L 12/01/28		03/28/2024	Redemption 100.0000		4,987	4,987	4,969	4,973	0	14	0	14	0	4,987	0	0	0	138	12/01/2028	3.B FE
39843G-AJ-2	GRIFFON CORP TL B 1L 01/24/29		03/29/2024	Redemption 100.0000		1,000	1,000	998	986	0	14	0	14	0	1,000	0	0	0	20	01/24/2029	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
40416V-AE-5	CORE & MAIN LP TL B 1L 07/27/28		01/26/2024	Redemption 100.0000		5,000	5,000	4,981	4,986	0	14	0	14	0	5,000	0	0	0	58	07/27/2028	4.A FE
40421Y-AF-9	HLF FINANCING SARL LLC TL B 1L 08/18/25		03/29/2024	Various		141,282	141,282	136,274	139,286	0	1,996	0	1,996	0	141,282	0	0	0	1,702	08/18/2025	3.B FE
40435Y-AB-2	Patriot Container Corp TL 1L 03/20/25		03/22/2024	BARCLAYS		615,479	634,514	626,028	631,964	0	1,220	0	1,220	0	633,184	0	(17,705)	(17,705)	14,738	03/20/2025	5.A FE
40435Y-AB-2	Patriot Container Corp TL 1L 03/20/25		01/01/2024	Redemption 100.0000		1,683	1,683	1,661	1,676	0	7	0	7	0	1,683	0	0	0	0	03/20/2025	5.A FE
410346-AX-8	HANESBRANDS INC TL B 1L 03/08/30		03/28/2024	Redemption 100.0000		5,000	5,000	4,960	4,961	0	39	0	39	0	5,000	0	0	0	57	03/08/2030	3.B FE
44332E-AV-8	HUB INTERNATIONAL LTD TL B 1L 11/10/29		01/26/2024	Redemption 100.0000		496,250	496,250	476,400	478,745	0	17,505	0	17,505	0	496,250	0	0	0	9,935	11/10/2029	4.B FE
44931Y-AD-9	ICU MEDICAL INC TL B 1L 01/08/29		03/29/2024	Redemption 100.0000		5,063	5,063	5,050	5,037	0	26	0	26	0	5,063	0	0	0	103	01/08/2029	3.C FE
44932E-AD-2	HYSTER-YALE GROUP INC TL 1L 05/26/28		03/28/2024	Redemption 100.0000		8,822	8,822	8,801	8,806	0	16	0	16	0	8,822	0	0	0	197	05/26/2028	4.A FE
44932E-AD-2	HYSTER-YALE GROUP INC TL 1L 05/26/28		01/01/2024	Redemption 100.0000		8,822	8,822	8,801	8,806	0	16	0	16	0	8,822	0	0	0	0	05/26/2028	4.B FE
44969C-BN-9	IQVIA Holdings Inc. TL B 1L 01/02/31		03/28/2024	Redemption 100.0000		1,000	1,000	1,000	1,000	0	0	0	0	0	1,000	0	0	0	18	01/02/2031	2.C FE
45248B-A*-3	IBML Term Loan 06/30/28		03/24/2024	Redemption 100.0000		28,500	28,500	28,500	28,500	0	0	0	0	0	28,500	0	0	0	892	06/30/2028	5.A
45248B-A@-1	IBML Revolver Loan 06/30/28		03/28/2024	Redemption 100.0000		213,333	213,333	213,333	213,333	0	0	0	0	0	213,333	0	0	0	8,807	06/30/2028	5.A
45783U-AB-7	INSTRUCTURE HOLDINGS INC TL 1L 10/30/28		01/01/2024	JPM FUNDS RECAP		396,120	400,000	396,120	396,120	0	0	0	0	0	396,120	0	0	0	0	10/30/2028	4.A FE
45783U-AB-7	INSTRUCTURE HOLDINGS INC TL 1L 10/30/28		01/01/2024	Redemption 100.0000		1,000	1,000	998	998	0	2	0	2	0	1,000	0	0	0	7	10/30/2028	2.C FE
45783U-AB-7	INSTRUCTURE HOLDINGS INC TL 1L 10/30/28		03/28/2024	Redemption 100.0000		993	993	986	417	0	7	0	7	0	993	0	0	0	16	10/30/2028	4.A FE
46284N-AQ-2	IRON MOUNTAIN INC TL B 1L 01/02/26		03/28/2024	Redemption 100.0000		10,000	10,000	9,847	9,947	0	53	0	53	0	10,000	0	0	0	90	01/02/2026	3.C FE
46322E-AB-9	SOUND INPATIENT PHYSICIA TL 1L 06/27/25		03/29/2024	Various		11,247	11,247	3,440	3,438	0	7,809	0	7,809	0	11,247	0	0	0	326	06/27/2025	5.B FE
46583D-AG-4	IVANTI SOFTWARE INC TL B 1L 12/10/27		03/29/2024	Redemption 100.0000		3,672	3,672	3,672	3,672	0	0	0	0	0	3,672	0	0	0	137	12/10/2027	4.B FE
46589U-AE-5	ZEST DENTAL TL 1L 02/08/28		03/28/2024	Redemption 100.0000		3,756	3,756	3,614	3,631	0	125	0	125	0	3,756	0	0	0	102	02/08/2028	4.C FE
47077D-AG-5	JANE STREET GROUP LLC TL B 1L 01/26/28		01/01/2024	Redemption 100.0000		3,750	3,750	3,745	3,748	0	2	0	2	0	3,750	0	0	0	0	01/26/2028	3.B FE
47077D-AG-5	JANE STREET GROUP LLC TL B 1L 01/26/28		01/19/2024	Tax Free Exchange		1,454,137	1,455,000	1,453,181	1,454,046	0	91	0	91	0	1,454,137	0	0	0	6,977	01/26/2028	3.B FE
47077D-AH-3	JANE STREET GROUP LLC TL B 1L 01/26/28		03/29/2024	Redemption 100.0000		3,756	3,756	3,754	0	0	2	0	2	0	3,756	0	0	0	58	01/26/2028	3.B FE
47579S-AU-4	JELD-WEN INC TL B 1L 07/28/28		01/19/2024	Tax Free Exchange		1,604,557	1,607,629	1,603,610	1,604,445	0	112	0	112	0	1,604,557	0	0	0	11,243	07/28/2028	3.B FE
48254E-AB-7	KKR APPLE BIDCO LLC TL 1L 09/22/28		03/29/2024	Redemption 100.0000		2,966	2,966	2,955	2,958	0	8	0	8	0	2,966	0	0	0	62	09/22/2028	4.B FE
50060J-AF-7	KOPPERS INC TL B 1L 04/10/30		02/22/2024	WELLS FARGO BK		798,990	796,005	773,154	773,559	0	359	0	359	0	773,918	0	25,072	25,072	14,819	04/10/2030	3.C FE

STATEMENT AS OF MARCH 31, 2024 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 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	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 (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	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 Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
50060J-AF-7	KOPPERS INC TL B 1L 04/10/30		01/02/2024	Redemption 100.0000		1,995	1,995	1,938	1,939	0	56	0	56	0	1,995	0	0	0	30	04/10/2030	3.C FE
55314N-AW-4	MKS INSTRUMENTS INC TL B 1L 08/17/29		03/29/2024	Redemption 100.0000		20,125	20,125	19,837	19,843	0	282	0	282	0	20,125	0	0	0	285	08/17/2029	3.A FE
55759V-AB-4	MADISON IAQ LLC TL B 1L 06/21/28		03/28/2024	Redemption 100.0000		5,115	5,115	5,036	5,037	0	78	0	78	0	5,115	0	0	0	65	06/21/2028	4.C FE
57723C-AR-0	MATTRESS FIRM TL 1L 09/25/28		01/01/2024	Morgan Stanley		991,250	1,000,000	991,250	991,250	0	0	0	0	0	991,250	0	0	0	0	09/25/2028	4.A FE
57723C-AR-0	MATTRESS FIRM TL 1L 09/25/28		03/29/2024	Redemption 100.0000		2,647	2,647	2,607	0	0	40	0	40	0	2,647	0	0	0	57	09/25/2028	4.A FE
57776D-AE-3	AMENTUM GOVERNMENT SERVI TL B 1L 02/15/29		03/28/2024	Redemption 100.0000		3,750	3,750	3,731	3,736	0	14	0	14	0	3,750	0	0	0	53	02/15/2029	4.B FE
58401D-AC-8	MED PARENTCO LP TL 1L 08/31/26		03/28/2024	Redemption 100.0000		2,577	2,577	2,181	2,252	0	326	0	326	0	2,577	0	0	0	63	08/31/2026	4.C FE
58401D-AC-8	MED PARENTCO LP TL 1L 08/31/26		01/01/2024	Redemption 100.0000		2,577	2,577	2,181	2,252	0	326	0	326	0	2,577	0	0	0	0	08/31/2026	5.A FE
58462Q-AH-4	MEDICAL SOLUTIONS HOLDIN TL 1L 11/01/28		03/29/2024	Redemption 100.0000		7,242	7,242	7,084	7,108	0	134	0	134	0	7,242	0	0	0	80	11/01/2028	4.B FE
58503U-AC-7	MEDLINE BORROWER LP TL B 1L 10/23/28		03/28/2024	Redemption 100.0000		207,231	207,231	205,383	112,034	0	1,566	0	1,566	0	207,231	0	0	0	4,613	10/23/2028	4.A FE
59408U-AB-3	MICHAELS COS INC/THE TL 1L 04/15/28		01/01/2024	Redemption 100.0000		2,525	2,525	2,025	2,093	0	432	0	432	0	2,525	0	0	0	0	04/15/2028	4.C FE
59408U-AB-3	MICHAELS COS INC/THE TL 1L 04/15/28		03/28/2024	Redemption 100.0000		2,525	2,525	2,025	2,093	0	432	0	432	0	2,525	0	0	0	62	04/15/2028	5.A FE
59909T-AC-8	MILANO ACQUISITION CORP TL 1L 10/01/27		03/28/2024	Redemption 100.0000		5,000	5,000	4,950	4,968	0	32	0	32	0	5,000	0	0	0	59	10/01/2027	4.B FE
605024-AS-7	MISSION BROADCASTING TL B 1L 06/02/28		01/01/2024	Redemption 100.0000		3,390	3,390	3,377	3,378	0	12	0	12	0	3,390	0	0	0	0	06/02/2028	3.B FE
60976E-AH-6	Monogram Food Solutions TL B 1L 08/28/28		03/28/2024	Redemption 100.0000		5,044	5,044	4,852	4,877	0	167	0	167	0	5,044	0	0	0	119	08/28/2028	4.C FE
64072U-AK-8	CSC HOLDINGS INC TL B5 1L 04/15/27		01/16/2024	Redemption 100.0000		1,247	1,247	1,247	1,247	0	0	0	0	0	1,247	0	0	0	9	04/15/2027	4.B FE
64072U-AM-4	CSC HOLDINGS INC TL B6 1L 02/01/28		01/16/2024	Redemption 100.0000		2,363	2,363	2,358	2,358	0	5	0	5	0	2,363	0	0	0	21	02/01/2028	4.B FE
64900Y-AB-8	Careismatic TL 1L 01/22/28		01/01/2024	Redemption 100.0000		2,640	2,640	620	620	0	2,020	0	2,020	0	2,640	0	0	0	0	01/22/2028	5.A FE
66877A-AD-0	NORTONLIFELOCK INC TL B 1L 09/12/29		03/29/2024	Redemption 100.0000		167,602	167,602	165,348	165,681	0	1,921	0	1,921	0	167,602	0	0	0	1,393	09/12/2029	2.C FE
67115H-AB-9	OEG Borrower LLC TL B 1L 07/01/29		03/28/2024	Redemption 100.0000		2,344	2,344	2,250	2,264	0	80	0	80	0	2,344	0	0	0	69	07/01/2029	4.B FE
68764J-AD-3	ORYX MIDSTREAM HOLDINGS TL B 1L 10/05/28		01/01/2024	Redemption 100.0000		0	0	0	(26)	0	26	0	26	0	0	0	0	0	0	10/05/2028	3.B FE
68764J-AD-3	ORYX MIDSTREAM HOLDINGS TL B 1L 10/05/28		02/06/2024	Tax Free Exchange		1,562,109	1,571,981	1,560,480	1,562,148	0	(40)	0	(40)	0	1,562,109	0	0	0	27,508	10/05/2028	3.C FE
69889P-AD-7	PAR PETROLEUM LLC TL B 1L 02/28/30		03/28/2024	Redemption 100.0000		2,500	2,500	2,471	2,444	0	56	0	56	0	2,500	0	0	0	122	02/28/2030	4.A FE
70451N-AB-2	PAYSAFE FIN PLC/PAYSAFE TL B1 1L 06/28/28		03/28/2024	Redemption 100.0000		15,529	15,529	15,067	15,168	0	361	0	361	0	15,529	0	0	0	226	06/28/2028	4.B FE
70468B-AC-7	PELICAN PRODUCTS INC TL 1L 12/29/28		03/29/2024	Redemption 100.0000		2,500	2,500	2,483	2,487	0	13	0	13	0	2,500	0	0	0	62	12/29/2028	4.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
70477B-AE-2	PEARL DEBT MERGR SUB 1 TL B 1L 05/28/28		03/29/2024	Redemption 100.0000		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	222	05/28/2028	4.B FE
71360H-AB-3	PERATON CORP TL B 1L 02/24/28		03/28/2024	Redemption 100.0000		5,496	5,496	5,462	5,471	0	25	0	25	0	5,496	0	0	0	63	02/24/2028	4.A FE
71911K-AC-8	PAREXEL TL 1L 11/15/28		03/29/2024	Redemption 100.0000		1,272	1,272	1,269	0	0	3	0	3	0	1,272	0	0	0	15	11/15/2028	4.B FE
72165N-BH-1	PILOT TRAVEL CENTERS LLC TL B 1L 08/04/28		03/26/2024	Redemption 100.0000		2,002,847	2,002,847	1,997,997	1,999,052	0	3,795	0	3,795	0	2,002,847	0	0	0	36,423	08/04/2028	3.A FE
72448F-AS-4	PITNEY BOWES INC TL B 1L 03/12/28		03/28/2024	Redemption 100.0000		7,786	7,786	7,221	7,303	0	483	0	483	0	7,786	0	0	0	92	03/12/2028	3.B FE
72761J-AG-1	PLASTIPAK PACKAGING INC TL B 1L 12/01/28		03/28/2024	Redemption 100.0000		55,441	55,441	55,151	55,210	0	232	0	232	0	55,441	0	0	0	754	12/01/2028	4.A FE
76133M-AC-5	RESTORATION HARDWARE HOLDING TL B2 1L 10/20/28		03/28/2024	Redemption 100.0000		5,025	5,025	4,595	4,628	0	397	0	397	0	5,025	0	0	0	109	10/20/2028	4.A FE
77484U-AH-9	RODAN & FIELDS LLC TL 2L 05/25/32		03/29/2024	Redemption 100.0000		6,996	6,996	1,448	1,287	0	5,562	0	5,562	0	6,996	0	0	0	79	05/25/2032	6. FE
77669L-AE-3	ROPER INDUSTRIES INC TL 1L 11/22/29		01/01/2024	Redemption 100.0000		2,738	2,738	2,686	2,683	0	54	0	54	0	2,738	0	0	0	0	11/22/2029	4.B Z
77669L-AE-3	ROPER INDUSTRIES INC TL 1L 11/22/29		03/29/2024	Redemption 100.0000		2,738	2,738	2,686	2,683	0	54	0	54	0	2,738	0	0	0	65	11/22/2029	4.B FE
78453J-AD-8	SMG US MIDCO 2 INC TL 1L 01/23/25		03/28/2024	Redemption 100.0000		5,590	5,590	5,590	5,590	0	0	0	0	0	5,590	0	0	0	116	01/23/2025	4.B FE
78466D-BG-8	SS&C TECHNOLOGIES INC TL B6 1L 03/24/29		03/28/2024	Redemption 100.0000		42,128	42,128	41,075	41,256	0	873	0	873	0	42,128	0	0	0	313	03/24/2029	3.B FE
78466D-BH-6	SS&C TECHNOLOGIES INC TL B7 1L 03/24/29		03/28/2024	Redemption 100.0000		4,948	4,948	4,825	4,848	0	100	0	100	0	4,948	0	0	0	51	03/24/2029	3.B FE
78466Y-AQ-1	SRS DISTRIBUTION INC TL B 1L 06/10/28		01/30/2024	Redemption 100.0000		835	835	831	832	0	3	0	3	0	835	0	0	0	7	06/10/2028	4.C FE
78489H-AB-4	Springs Window Fashions TL B 1L 10/06/28		03/28/2024	Redemption 100.0000		7,500	7,500	7,425	7,443	0	57	0	57	0	7,500	0	0	0	89	10/06/2028	5.A FE
78516E-AC-6	SABERT CORP TL B 1L 12/10/26		01/01/2024	Redemption 0.0000		0	0	0	(22)	0	22	0	22	0	0	0	0	0	0	12/10/2026	4.B Z
78516E-AC-6	SABERT CORP TL B 1L 12/10/26		03/29/2024	Redemption 100.0000		11,381	11,381	11,322	11,321	0	59	0	59	0	11,381	0	0	0	155	12/10/2026	4.B FE
80875A-AT-8	LIGHT & WONDER INTL INC TL 1L 04/16/29		01/01/2024	Redemption 100.0000		1,730	1,730	1,717	1,719	0	11	0	11	0	1,730	0	0	0	6	04/16/2029	3.B FE
80875A-AT-8	LIGHT & WONDER INTL INC TL 1L 04/16/29		01/16/2024	Tax Free Exchange		677,362	681,620	676,508	677,294	0	68	0	68	0	677,362	0	0	0	5,289	04/16/2029	3.B FE
81527C-AP-2	SEDGWICK CMS INC TL B 1L 02/24/28		03/29/2024	Redemption 100.0000		2,487	2,487	2,392	2,406	0	81	0	81	0	2,487	0	0	0	57	02/24/2028	4.B FE
816194-AX-2	SELECT MEDICAL CORP TL B 1L 03/06/27		03/28/2024	Redemption 100.0000		59,918	59,918	59,910	59,902	0	16	0	16	0	59,918	0	0	0	833	03/06/2027	3.C FE
82568T-AG-3	SHUTTERFLY FINANCE LLC PIK-Term 2L 10/01/27		01/01/2024	Redemption 100.0000		8,085	8,085	5,002	5,104	0	2,900	0	2,900	0	8,085	0	0	0	0	10/01/2027	5.A FE
82925B-AE-5	SINCLAIR TELEVISION GROU TL B2 1L 09/30/26		03/08/2024	JPM FUNDS RECAP		1,790,910	1,860,686	1,729,354	1,752,959	0	7,458	0	7,458	0	1,760,418	0	30,493	30,493	31,663	09/30/2026	3.C FE
82925B-AE-5	SINCLAIR TELEVISION GROU TL B2 1L 09/30/26		01/01/2024	Redemption 100.0000		4,978	4,978	4,626	4,689	0	288	0	288	0	4,978	0	0	0	0	09/30/2026	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
83583K-AH-9	SORENSON COMMUNICATIONS LLC TL B 1L 03/17/26		03/28/2024	Redemption 100.0000		132,108	132,108	130,786	131,428	0	680	0	680	0	132,108	0	0	0	2,261	03/17/2026	4.B FE
84611U-AH-1	SOVOS BRANDS INTERMEDIATE TL B 1L 06/08/28		03/12/2024	Redemption 100.0000		1,163,172	1,163,172	1,144,274	1,147,873	0	15,300	0	15,300	0	1,163,172	0	0	0	39,204	06/08/2028	4.B FE
85350E-AB-2	STANDARD INDUSTRIES INC TL B 1L 09/22/28		03/22/2024	Redemption 100.0000		5,073	5,073	4,964	4,984	0	89	0	89	0	5,073	0	0	0	99	09/22/2028	2.C FE
87114U-AB-9	Sycamore Buyer LLC TL B 1L 07/23/29		03/28/2024	Redemption 100.0000		7,803	7,803	7,630	7,575	0	228	0	228	0	7,803	0	0	0	98	07/23/2029	3.C FE
87422L-AV-2	TALEN ENERGY SUPPLY LLC TL TLB-EXIT 1L 05/27/30		03/29/2024	Redemption 100.0000		8,024	8,024	7,922	7,923	0	101	0	101	0	8,024	0	0	0	246	05/27/2030	3.B FE
87510E-AC-3	TAMKO BUILDING PRODUCTS INC TL B 1L 09/20/30		03/29/2024	Redemption 100.0000		6,016	6,016	6,012	6,011	0	5	0	5	0	6,016	0	0	0	81	09/20/2030	4.B FE
88145L-AE-4	TERRIER MEDIA BUYER INC TL B 1L 12/17/26		03/28/2024	Redemption 100.0000		5,115	5,115	4,367	4,468	0	647	0	647	0	5,115	0	0	0	57	12/17/2026	4.A FE
88233F-AK-6	VISTRA OPERATIONS CO LLC TL B3 1L 12/31/25		01/01/2024	BARCLAYS		495,000	500,000	495,000	495,000	0	0	0	0	0	495,000	0	0	0	0	12/31/2025	2.C FE
89364M-BZ-6	TRANSDIGM INC TL I 1L 08/24/28		01/01/2024	Redemption 100.0000		3,021	3,021	3,021	3,021	0	0	0	0	0	3,021	0	0	0	0	08/24/2028	4.A FE
89364M-BZ-6	TRANSDIGM INC TL I 1L 08/24/28		03/22/2024	Tax Free Exchange		1,199,339	1,199,339	1,199,339	1,199,339	0	0	0	0	0	1,199,339	0	0	0	49,842	08/24/2028	4.A FE
89705D-AK-8	TRONOX FINANCE LLC TL 1L 04/04/29		03/29/2024	Redemption 100.0000		3,281	3,281	3,259	1,988	0	19	0	19	0	3,281	0	0	0	55	04/04/2029	3.B FE
90290P-AS-3	US RENAL CARE INC TL 1L 06/28/28		03/29/2024	Redemption 100.0000		5,280	5,280	3,459	2,176	0	3,104	0	3,104	0	5,280	0	0	0	30	06/28/2028	5.A FE
90351H-AE-8	US FOODS INC TL 1L 11/22/28		02/02/2024	WELLS FARGO BK		643,738	641,333	640,532	640,729	0	(43)	0	(43)	0	640,686	0	3,052	3,052	6,526	11/22/2028	3.C FE
90385Y-AD-3	ULTRA CLEAN HOLDINGS TL B 1L 08/27/25		03/29/2024	Redemption 100.0000		23,007	23,007	22,976	22,992	0	15	0	15	0	23,007	0	0	0	268	08/27/2025	4.A FE
90932R-AJ-3	UNITED AIR LINES INC TL B 1L 04/21/28		02/22/2024	Redemption 100.0000		4,849,717	4,849,717	4,800,865	4,808,548	0	41,169	0	41,169	0	4,849,717	0	0	0	70,561	04/21/2028	3.B FE
914908-BC-1	UNIVISION COMMUNICATIONS INC TL B 1L 03/15/26		03/28/2024	Redemption 100.0000		5,102	5,102	5,093	5,093	0	9	0	9	0	5,102	0	0	0	56	03/15/2026	4.A FE
92537E-AD-0	VERTIV GROUP CORP TL B 1L 03/02/27		03/28/2024	Redemption 100.0000		4,826	4,826	4,826	4,826	0	0	0	0	0	4,826	0	0	0	65	03/02/2027	3.C FE
92550H-AE-3	VESTIS CORP TL B 1L 02/18/31		02/15/2024	WELLS FARGO BK		300,000	300,000	299,250	0	0	0	0	0	0	299,250	0	750	750	0	02/18/2031	3.B FE
92929L-AV-0	WARNER MUSIC GROUP TL G 1L 01/20/28		01/24/2024	Tax Free Exchange		1,000,452	1,000,000	1,000,566	1,000,388	0	63	0	63	0	1,000,452	0	0	0	6,736	01/20/2028	3.B FE
92943E-AB-2	GTCR W MERGER SUB TL B 1L 01/31/31		02/01/2024	JPM FUNDS RECAP		1,597,000	1,600,000	1,597,000	1,597,000	0	0	0	0	0	1,597,000	0	0	0	0	01/31/2031	3.B FE
94254P-AC-4	WATLOW ELECTRIC MANUFACT TL B 1L 03/02/28		01/01/2024	BMO CAPITAL MARKETS CORP		328,767	330,835	328,767	328,786	0	(18)	0	(18)	0	328,767	0	0	0	0	03/02/2028	4.B FE
94254P-AC-4	WATLOW ELECTRIC MANUFACT TL B 1L 03/02/28		03/29/2024	Redemption 100.0000		25,635	25,635	25,461	16,878	0	209	0	209	0	25,635	0	0	0	763	03/02/2028	4.B FE
94767K-AN-1	WEBER-STEPHEN PRODUCTS L TL B 1L 10/29/27		03/28/2024	Redemption 100.0000		7,500	7,500	7,480	7,484	0	16	0	16	0	7,500	0	0	0	82	10/29/2027	5.A FE
96244U-AF-4	WHATABRANDS LLC TL B 1L 08/03/28		03/29/2024	Redemption 100.0000		6,667	6,667	6,633	6,642	0	25	0	25	0	6,667	0	0	0	73	08/03/2028	4.B FE
96350T-AC-4	APPLECARAMEL BUYER LLC TL B 1L 10/08/27		01/31/2024	Redemption 100.0000		4,938	4,938	4,900	4,913	0	25	0	25	0	4,938	0	0	0	41	10/08/2027	4.B FE
96684X-AD-0	WHOLE EARTH BRANDS INC TL 1L 02/07/28		03/29/2024	Redemption 100.0000		11,263	11,263	11,204	11,223	0	39	0	39	0	11,263	0	0	0	142	02/07/2028	4.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					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
C6901L-AJ-6	BURGER KING TL B5 1L 09/23/30		03/28/2024	Redemption 100.0000		3,237	3,237	3,237	3,237	0	0	0	0	0	3,237	0	0	0	61	09/23/2030	3.B FE
D9000B-AD-4	VERTICAL US NEWCO INC TL B 1L 08/11/28		01/17/2024	WELLS FARGO BK		485,202	483,992	483,992	483,992	0	0	0	0	0	483,992	0	1,210	1,210	21,693	08/11/2028	4.A FE
D9000B-AD-4	VERTICAL US NEWCO INC TL B 1L 08/11/28		01/01/2024	Redemption 100.0000		1,213	1,213	1,213	1,213	0	0	0	0	0	1,213	0	0	0	48	08/11/2028	4.A FE
F6628D-AN-4	NUMERICABLE US LLC TL B 1L 08/31/28		01/16/2024	Redemption 100.0000		2,493	2,493	2,444	2,449	0	44	0	44	0	2,493	0	0	0	69	08/31/2028	4.B FE
G1738K-AB-1	BUZZ MERGER SUB TL B 1L 01/29/27		03/29/2024	Redemption 100.0000		2,571	2,571	2,567	2,568	0	3	0	3	0	2,571	0	0	0	27	01/29/2027	4.B FE
N2014A-AE-2	CIMPRESS USA INC TL B 1L 05/17/28		03/28/2024	Redemption 100.0000		10,000	10,000	9,900	9,926	0	74	0	74	0	10,000	0	0	0	112	05/17/2028	4.A FE
N2820E-AF-5	EG AMERICA LLC TL BC 1L 02/07/28		01/01/2024	Redemption 100.0000		737	737	727	0	0	10	0	10	0	737	0	0	0	7	02/07/2028	4.C FE
N2820E-AL-2	EG AMERICA LLC TL BC 1L 02/07/28		01/01/2024	Tax Free Exchange		290,845	294,793	290,593	290,858	0	(13)	0	(13)	0	290,845	0	0	0	0	02/07/2028	4.C FE
N8137F-AB-6	HUNTER DOUGLAS INC TL B 1L 02/26/29		03/29/2024	Redemption 100.0000		3,015	3,015	2,855	2,744	0	272	0	272	0	3,015	0	0	0	92	02/26/2029	4.B FE
P2121Y-AS-7	Carnival Corp TL B 1L 10/18/28		03/28/2024	Redemption 100.0000		1,259	1,259	1,118	1,138	0	121	0	121	0	1,259	0	0	0	27	10/18/2028	3.A FE
68371Y-AP-8	OPEN TEXT CORP TL B 1L 01/31/30		03/29/2024	Redemption 100.0000		69,959	69,959	67,595	67,683	0	2,276	0	2,276	0	69,959	0	0	0	414	01/31/2030	2.C FE
C0102M-AP-0	Air Canada TL B 1L 08/11/28	A	03/21/2024	Redemption 100.0000		4,937,343	4,937,343	4,918,828	4,920,035	0	17,308	0	17,308	0	4,937,343	0	0	0	159,578	08/11/2028	3.A FE
C0102M-AP-0	Air Canada TL B 1L 08/11/28	A	01/01/2024	Redemption 100.0000		12,531	12,531	12,484	12,487	0	44	0	44	0	12,531	0	0	0	0	08/11/2028	3.C FE
C0787F-AB-8	BAUSCH + LOMB CORP TL B 1L 05/10/27	A	03/29/2024	Redemption 100.0000		8,778	8,778	8,520	8,561	0	217	0	217	0	8,778	0	0	0	130	05/10/2027	4.C FE
C4000K-AD-6	GARDA WORLD SECURITY TL B 1L 10/30/26		02/02/2024	Tax Free Exchange		1,030,598	1,030,598	1,030,598	1,030,598	0	0	0	0	0	1,030,598	0	0	0	11,971	10/30/2026	4.B FE
C7279G-AC-4	NUVEI TECHNOLOGIES TL 1L 12/19/30		02/01/2024	BMO CAPITAL MARKETS CORP		595,500	600,000	595,500	595,500	0	0	0	0	0	595,500	0	0	0	0	12/19/2030	3.C FE
C7279G-AC-4	NUVEI TECHNOLOGIES TL 1L 12/19/30		03/28/2024	Redemption 100.0000		1,500	1,500	1,484	0	0	16	0	16	0	1,500	0	0	0	15	12/19/2030	3.C FE
C8000C-AK-9	CLARIOS GLOBAL LP TL B 1L 05/06/30		01/01/2024	Redemption 100.0000		2,500	2,500	2,488	2,487	0	13	0	13	0	2,500	0	0	0	0	05/06/2030	4.A FE
C8000C-AK-9	CLARIOS GLOBAL LP TL B 1L 05/06/30		01/12/2024	Tax Free Exchange		992,499	997,500	992,513	992,446	0	53	0	53	0	992,499	0	0	0	3,532	05/06/2030	4.A FE
C9413P-BD-4	BAUSCH HEALTH COS INC TL B 1 L 02/01/27		03/29/2024	Redemption 100.0000		37,500	37,500	27,867	29,015	0	8,485	0	8,485	0	37,500	0	0	0	540	02/01/2027	5.A FE
01608U-AE-7	Ali Group TL B 1L 07/30/29	D	02/29/2024	Redemption 100.0000		2,788	2,788	2,726	2,712	0	76	0	76	0	2,788	0	0	0	26	07/30/2029	3.A FE
05710L-AB-9	BAKELITE UK HOLDING LTD TL 1L 05/29/29	C	03/28/2024	Redemption 100.0000		7,043	7,043	6,746	6,776	0	267	0	267	0	7,043	0	0	0	84	05/29/2029	3.C FE
05875C-AB-0	BALLY TI B 1L 10/02/28	C	03/29/2024	Redemption 100.0000		5,076	5,076	5,031	5,031	0	45	0	45	0	5,076	0	0	0	145	10/02/2028	3.B FE
24736C-BS-2	SKYMILES IP LTD TL B 1L 10/20/27	C	01/22/2024	Redemption 100.0000		557,750	557,750	578,113	568,126	0	(10,376)	0	(10,376)	0	557,750	0	0	0	13,349	10/20/2027	2.B FE
45672J-AL-4	INEOS FINANCE PLC TL B 1L 11/05/28	C	03/28/2024	Redemption 100.0000		2,000	2,000	1,972	1,978	0	22	0	22	0	2,000	0	0	0	20	11/05/2028	3.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
82925B-AF-2	ALTICE FINCO SA TL B12 1L 04/03/28	C	03/28/2024	Redemption 100.0000		1,266	1,266	1,197	1,207	0	59	0	59	0	1,266	0	0	0	27	04/03/2028	3.C FE
89969K-AH-0	SAMSONITE IP HOLDINGS TL B 1L 06/21/30	C	03/28/2024	Redemption 100.0000		2,011	2,011	2,010	2,010	0	1	0	1	0	2,011	0	0	0	41	06/21/2030	3.A FE
L0178U-AM-8	ALTICE FINANCING SA TL B 1L 11/01/27	C	01/16/2024	Redemption 100.0000		2,188	2,188	2,144	2,151	0	37	0	37	0	2,188	0	0	0	58	11/01/2027	4.B FE
L2000A-AD-2	CAMELOT FINANCE SA TL B 1L 10/30/26	C	01/01/2024	Redemption 100.0000		13,172	13,172	13,106	13,135	0	37	0	37	0	13,172	0	0	0	0	10/30/2026	4.A FE
L2000A-AD-2	CAMELOT FINANCE SA TL B 1L 10/30/26	C	01/31/2024	Tax Free Exchange		384,773	385,875	383,946	384,793	0	(20)	0	(20)	0	384,773	0	0	0	2,996	10/30/2026	4.A FE
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII TL B 1L 10/01/26	C	03/25/2024	Redemption 100.0000		1,449,025	1,449,025	1,447,809	1,448,217	0	808	0	808	0	1,449,025	0	0	0	31,335	10/01/2026	4.B FE
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII TL B 1L 10/01/26	C	01/01/2024	Redemption 100.0000		3,725	3,725	3,722	3,723	0	2	0	2	0	3,725	0	0	0	0	10/01/2026	4.C FE
L9339L-AK-9	TRINSEO MATERIALS OPERATING TL B2 1L 05/03/28	C	01/01/2024	Redemption 100.0000		2,500	2,500	2,488	2,491	0	9	0	9	0	2,500	0	0	0	51	05/03/2028	4.C FE
N3313E-AB-6	FLUTTER FINANCING BV TL B 1L 11/25/30	C	03/29/2024	Redemption 100.0000		3,176	3,176	3,167	2,170	0	9	0	9	0	3,176	0	0	0	44	11/25/2030	2.C FE
N8233B-AE-2	FLUTTER FINANCING BV TL B 1L 07/24/28	D	03/14/2024	Redemption 100.0000		249,313	249,313	243,703	244,617	0	4,696	0	4,696	0	249,313	0	0	0	813	07/24/2028	2.C FE
P2121Y-AU-2	CARNIVAL CORP TL B 1L 08/08/27	C	03/29/2024	Redemption 100.0000		5,000	5,000	4,975	4,976	0	24	0	24	0	5,000	0	0	0	126	08/08/2027	3.A FE
P2121Y-AU-2	CARNIVAL CORP TL B 1L 08/08/27	C	01/01/2024	Redemption 100.0000		5,000	5,000	4,975	4,976	0	24	0	24	0	5,000	0	0	0	21	08/08/2027	3.C FE
U3000J-AQ-2	EVERTEC LLC TL B 1L 10/30/30	C	03/29/2024	Redemption 100.0000		61,500	61,500	60,578	60,612	0	888	0	888	0	61,500	0	0	0	476	10/30/2030	3.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						57,208,517	59,196,041	56,892,483	56,003,006	13,313	192,471	0	205,784	0	57,146,896	0	61,622	61,622	858,030	XXX	XXX
2509999997. Total - Bonds - Part 4						910,095,774	921,100,217	918,988,600	849,126,198	35,307	1,358,479	0	1,393,786	0	915,113,731	0	(5,061,755)	(5,061,755)	14,667,837	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						910,095,774	921,100,217	918,988,600	849,126,198	35,307	1,358,479	0	1,393,786	0	915,113,731	0	(5,061,755)	(5,061,755)	14,667,837	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
037833-10-0	APPLE INC		01/30/2024	S.G. COWEN TDR CSA	8,492.000	1,596,153		1,324,902	1,634,965	(310,063)	0	0	(310,063)	0	1,324,902	0	271,251	271,251	0		
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		03/22/2024	ROBERT W. BAIRD	5,592.000	2,307,407		998,452	1,994,443	(995,991)	0	0	(995,991)	0	998,452	0	1,308,955	1,308,955	0		
11135F-10-1	BROADCOM INC		03/08/2024	J.P. Morgan CSA	958.000	1,262,119		498,331	1,069,368	(571,037)	0	0	(571,037)	0	498,331	0	763,789	763,789	0		
34964C-10-6	FORTUNE BRANDS HOME & SECURI COMMON		02/29/2024	Various	19,834.000	1,589,874		1,044,760	1,510,161	(465,401)	0	0	(465,401)	0	1,044,760	0	545,114	545,114	3,577		
35137L-10-5	FOX CORP		03/08/2024	J.P. Morgan CSA	73,054.000	2,108,088		2,377,698	2,167,512	210,186	0	0	210,186	0	2,377,698	0	(269,610)	(269,610)	18,994		
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN		02/09/2024	S.G. COWEN TDR CSA	2,075.000	399,498		243,739	377,837	(134,098)	0	0	(134,098)	0	243,739	0	155,759	155,759	0		
459200-10-1	IBM		03/08/2024	Various	4,949.000	934,213		655,020	809,409	(154,389)	0	0	(154,389)	0	655,020	0	279,193	279,193	5,345		
482480-10-0	KLA CORPORATION		03/08/2024	J.P. Morgan CSA	1,926.000	1,355,936		763,988	1,119,584	(355,595)	0	0	(355,595)	0	763,988	0	591,947	591,947	2,793		
594918-10-4	MICROSOFT CORP		01/30/2024	Various	35,490.000	13,939,719		2,259,822	13,345,660	(11,085,838)	0	0	(11,085,838)	0	2,259,822	0	11,679,897	11,679,897	0		
747525-10-3	QUALCOMM		03/08/2024	Various	7,410.000	1,255,549		1,022,822	1,071,708	(48,886)	0	0	(48,886)	0	1,022,822	0	232,727	232,727	5,094		
931142-10-3	WAL-MART		02/23/2024	S.G. COWEN TDR CSA	3,582.000	629,850		418,722	564,702	(145,981)	0	0	(145,981)	0	418,722	0	211,129	211,129	2,042		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						27,378,406	XXX	11,608,256	25,665,349	(14,057,093)	0	0	(14,057,093)	0	11,608,256	0	15,770,151	15,770,151	37,845	XXX	XXX
31337#-10-5	FHLB CINCINNATI		03/19/2024	PRIVATE PLACEMENT	12,274.000	1,227,400		1,227,400	1,227,400	0	0	0	0	0	1,227,400	0	0	0	8,217		

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
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,227,400	XXX	1,227,400	1,227,400	0	0	0	0	0	1,227,400	0	0	0	8,217	XXX	XXX
5989999997. Total - Common Stocks - Part 4						28,605,806	XXX	12,835,656	26,892,749	(14,057,093)	0	0	(14,057,093)	0	12,835,656	0	15,770,151	15,770,151	46,062	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						28,605,806	XXX	12,835,656	26,892,749	(14,057,093)	0	0	(14,057,093)	0	12,835,656	0	15,770,151	15,770,151	46,062	XXX	XXX
5999999999. Total - Preferred and Common Stocks						28,605,806	XXX	12,835,656	26,892,749	(14,057,093)	0	0	(14,057,093)	0	12,835,656	0	15,770,151	15,770,151	46,062	XXX	XXX
6009999999 - Totals						938,701,580	XXX	931,824,256	876,018,947	(14,021,786)	1,358,479	0	(12,663,307)	0	927,949,387	0	10,708,396	10,708,396	14,713,899	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 549300UOMTB7PD2UT305	01/31/2018	07/31/2042	554		0.00							0						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CITI SWAP Fixed Rate Interest Rate Swap-R SLT01I7Y2	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	11/02/2023	11/15/2026		150,000,000	Term SOFR 3MO*1+4.43			1,679,708	1,368,242		1,368,242	(2,295,023)				1,215,139		0001
CITI SWAP Variable Rate Interest Rate Swap-P SLT01I7Y2	Interest Rate Swap	N/A	Interest Rate	Citi E570DZWZ7FF32TWEFA76	11/02/2023	11/15/2026		150,000,000	Term SOFR 3MO*1+5.31			(2,025,871)	(943,883)		(943,883)	42,905						0001
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLYP1W3R9	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/24/2023	10/31/2026		100,000,000	Term SOFR 3MO*1+4.66			362,399	1,668,019		1,668,019	(1,564,929)				803,638		0001
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLYP1W3R9	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/24/2023	10/31/2026		100,000,000	Term SOFR 3MO*1+5.31			(459,941)	(851,387)		(851,387)	29,446						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SL546E0S8	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWT807	02/28/2024	03/01/2027		100,000,000	Term SOFR 3MO*1+4.20			414,167	333,508		333,508	333,508				854,319		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
J P Morgan Swap Variable Rate Interest Rate Swap-P SL546E0S8	Interest Rate Swap	N/A	Interest Rate	JP Morgan	ZBUT11V806EZRVTWT807	02/28/2024	03/01/2027		100,000,000	Term SOFR 3MO*1+5.34			(517,595)	(419,972)		(419,972)	(419,972)						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SLMH4XTP1	Interest Rate Swap	N/A	Interest Rate	JP Morgan	ZBUT11V806EZRVTWT807	02/22/2024	02/26/2027		100,000,000	Term SOFR 3MO*1+4.26			645,583	517,299		517,299	517,299				852,285		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SLMH4XTP1	Interest Rate Swap	N/A	Interest Rate	JP Morgan	ZBUT11V806EZRVTWT807	02/22/2024	02/26/2027		100,000,000	Term SOFR 3MO*1+4.32			(900,201)	(472,044)		(472,044)	(472,044)						0001
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLZE1BLY4	Interest Rate Swap	N/A	Interest Rate	Wells Fargo	PBLD0EJDB5FW0LXP3B76	01/04/2024	01/31/2027		100,000,000	Term SOFR 3MO*1+3.81			1,178,450	(504,631)		(504,631)	(504,631)				841,625		0001
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLZE1BLY4	Interest Rate Swap	N/A	Interest Rate	Wells Fargo	PBLD0EJDB5FW0LXP3B76	01/04/2024	01/31/2027		100,000,000	Term SOFR 3MO*1+5.31			(1,348,802)	(851,452)		(851,452)	(851,452)						0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate											0	0	(972,103)	(156,301)	XXX	(156,301)	(5,184,893)	0	0	0	4,567,006	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other											0	0	(972,103)	(156,301)	XXX	(156,301)	(5,184,893)	0	0	0	4,567,006	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	(972,103)	(156,301)	XXX	(156,301)	(5,184,893)	0	0	0	4,567,006	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	(972,103)	(156,301)	XXX	(156,301)	(5,184,893)	0	0	0	4,567,006	XXX	XXX
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo		01/17/2024	04/01/2054		25,000,000	3				182,425		182,425	182,425						
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo		01/17/2024	04/01/2054		20,000,000	3.5				156,755		156,755	156,755						
TBA Forward	Interest Rate	N/A	Interest Rate	Wells Fargo		01/17/2024	04/01/2054		12,500,000	4.5				81,644		81,644	81,644						
1469999999. Subtotal - Forwards - Other											0	0	0	420,824	XXX	420,824	420,824	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards											0	0	0	420,824	XXX	420,824	420,824	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other											0	0	(972,103)	(156,301)	XXX	(156,301)	(5,184,893)	0	0	0	4,567,006	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	420,824	XXX	420,824	420,824	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	(972,103)	264,523	XXX	264,523	(4,764,069)	0	0	0	4,567,006	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	The Company utilizes interest rate swaps to hedge the risk to income inherent in owning floating rate securities.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

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

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
			4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	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)			635,547		264,523		0	264,523		0	4,567,006	0
0999999999 - Gross Totals			635,547	0	264,523	0	0	264,523	0	0	4,567,006	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					264,523	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

NONE

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Citibank	E570DZWZ7FF32TWEFA76	Cash		CASH	540,000	540,000	XXX		V
Wells Fargo CME	VYVVCKR63DVZZN70PB21	Cash		CASH	95,547	95,547	XXX		V
0299999999 - Total					635,547	635,547	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts)
and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				0	0	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				0	0	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Short term investment from reverse repo program		2.C	679,573	679,573	04/01/2024
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA type)				679,573	679,573	XXX
9999999999 - Totals				679,573	679,573	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (62,923,639) Book/Adjusted Carrying Value $ (62,923,639)
2. Average balance for the year Fair Value $ 44,924,411 Book/Adjusted Carrying Value $ 44,924,411
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 0 NAIC 2 $ 679,573 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-2B-2	DFC		1.A	208,333	208,333	05/15/2024
690353-3C-9	DFC AGENCY DEBENTURES		1.A	113,636	113,636	05/15/2024
690353-3H-8	DFC AGENCY DEBENTURES		1.A	2,628,664	2,628,664	07/07/2040
690353-4F-1	DFC AGENCY DEBENTURES		1.A	3,000,010	3,000,010	09/20/2027
690353-4W-4	DFC AGENCY DEBENTURES		1.A	2,145,000	2,145,000	06/20/2027
690353-5H-6	DFC AGENCY DEBENTURES		1.A	6,015,100	6,015,100	04/20/2035
690353-F9-3	DFC AGENCY DEBENTURES		1.A	1,613,330	1,613,330	12/15/2033
690353-M8-7	DFC		1.A	5,600,000	5,600,000	02/15/2028
690353-T5-6	DFC AGENCY DEBENTURES		1.A	8,492,000	8,492,000	01/20/2035
690353-XQ-5	DFC VRDN		1.A	1,000,000	1,000,000	07/15/2025
690353-Z8-3	DFC AGENCY DEBENTURES		1.A	3,815,802	3,815,802	07/07/2040
90376P-AB-7	INT DEV FIN CORP		1.A	2,148,250	2,148,250	04/20/2035
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES		1.A	8,661,840	8,661,840	01/20/2035
90376P-AT-8	INT DEV FIN CORP		1.A	4,726,150	4,726,150	04/20/2035
90376P-BR-1	INT DEV FIN CORP AGENCY DEBENTURES		1.A	4,958,333	4,958,333	09/20/2032
90376P-EU-1	INT DEV FIN CORP AGENCY DEBENTURES		1.A	3,781,888	3,781,888	11/20/2037
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				58,908,336	58,908,336	XXX
0109999999. Total - U.S. Government Bonds				58,908,336	58,908,336	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-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	09/01/2031
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	13,076,835	13,076,835	07/01/2041
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAX		1.D FE	1,890,000	1,890,000	04/01/2046
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				33,721,835	33,721,835	XXX
0909999999. Total - U.S. Special Revenues Bonds				33,721,835	33,721,835	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	9,024,054	9,000,000	08/11/2025
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
35087M-AA-1	412 MADISON LLC		1.B FE	2,500,000	2,500,000	06/01/2062
38869P-AN-4	GRAPHIC PACKAGING INTL		2.C FE	2,693,637	2,694,182	04/15/2024
46655F-AA-5	JMA-RM LLC		1.B FE	1,910,000	1,910,000	03/01/2072
58769J-AH-0	MERCEDES-BENZ FIN NA		1.F FE	18,524,753	18,500,000	08/01/2025
64953B-BC-1	NEW YORK LIFE GLOBAL		1.A FE	15,068,223	15,000,000	06/13/2025
6944PL-2T-5	PACIFIC LIFE GF II		1.D FE	15,071,991	15,000,000	06/16/2025
78016E-ZV-2	ROYAL BANK OF CANADA		1.E FE	16,098,903	16,093,735	07/29/2024
86177T-AA-0	STONE 2021 IRR TRUST		1.B FE	4,670,000	4,670,000	03/01/2072
883929-AA-9	THOMAS BRAX ADAM TRUST		1.B FE	3,940,000	3,940,000	04/01/2073
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				121,651,561	121,457,917	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				121,651,561	121,457,917	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				180,559,897	180,366,253	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				33,721,835	33,721,835	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				214,281,732	214,088,088	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	Key Bank Money Market Account			30,500,000	30,500,000	
000000-00-0	Huntington Bank Money Market Account			30,500,000	30,500,000	
000000-00-0	Fifth Third Money Market Account			32,600,000	32,600,000	
9609999999. Subtotal - Cash (Schedule E Part 1 type)				93,600,000	93,600,000	XXX
	DAIRY FARMERS OF AMERICA CP		2.A	6,296,164	6,296,164	04/01/2024
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		.	7,254,539	7,254,539	
	ELEVANCE HEALTH INC CP		2.A	11,391,418	11,391,418	04/01/2024
	EVERGY KANSAS CENTRAL CP		2.A	11,990,917	11,990,917	04/01/2024
	LIBERTY UTILITIES CO CP		2.A	11,193,243	11,193,243	04/01/2024
	MONTANA-DAKOTA UTILITIES CP		2.A	11,492,908	11,492,908	04/01/2024
	NORTHERN IL GAS CP		1.E	13,991,678	13,991,678	04/01/2024
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				73,610,867	73,610,867	XXX
9999999999 - Totals				381,492,599	381,298,955	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (93,517,056) Book/Adjusted Carrying Value $ (93,635,208)
2. Average balance for the year Fair Value $ 483,330,546 Book/Adjusted Carrying Value $ 485,337,363

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY		0.000	0	0	13,814,112	9,259,668	9,025,885	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH		0.000	0	0	1,372,305	1,372,305	1,372,305	XXX
FIFTH THIRD BANK	CINCINNATI, OH		0.000	0	0	32,131,132	26,363,089	32,729,517	XXX
HUNTINGTON BANK	COLUMBUS, OH		0.000	0	0	31,194,541	31,197,760	31,200,785	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH		0.000	0	0	31,152,151	31,155,066	31,157,803	XXX
PNC BANK	CINCINNATI, OH		0.000	0	0	(15,143,107)	(20,937,342)	(70,469,271)	XXX
0199998. Deposits in ... 4 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	189,978	222,887	182,745	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	94,711,113	78,633,433	35,199,770	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	94,711,113	78,633,433	35,199,770	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	94,711,113	78,633,433	35,199,770	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
	DAIRY FARMERS OF AMERICA CP		03/28/2024	5.480	04/01/2024	6,296,164	3,836	0
	ELEVANCE HEALTH INC CP		03/27/2024	5.420	04/01/2024	11,391,418	8,582	0
	EVERGY KANSAS CENTRAL CP		03/27/2024	5.450	04/01/2024	11,990,917	9,083	0
	LIBERTY UTILITIES CO CP		03/28/2024	5.430	04/01/2024	11,193,243	6,757	0
	MONTANA-DAKOTA UTILITIES CP		03/28/2024	5.550	04/01/2024	11,492,908	7,092	0
	NORTHERN IL GAS CP		03/28/2024	5.350	04/01/2024	13,991,678	8,322	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						66,356,328	43,672	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						66,356,328	43,672	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						66,356,328	43,672	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						66,356,328	43,672	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	01/01/2024	0.053		25,000	0	221
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						25,000	0	221
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		03/28/2024	0.053		17,764,620	0	16,674
8309999999. Subtotal - All Other Money Market Mutual Funds						17,764,620	0	16,674
8609999999 - Total Cash Equivalents						84,145,948	43,672	16,895